

STATEMENT OF NET ASSETS LAMP

28-FEB-2006 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 28-FEB-2006

4.38%

WEIGHTED AVG MATURITY

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<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Mortgage Notes (0.33%)				
\$324,000.00	Federal Home Loan Mortgage Notes	04/18/2006	4.48%	\$322,077.36
\$1,159,000.00	Federal Home Loan Mortgage Notes	05/09/2006	4.57%	\$1,148,932.65
\$2,223,000.00	Federal Home Loan Mortgage Notes	07/11/2006	4.67%	\$2,185,544.53
<u>\$3,706,000.00</u>	<u>Total Federal Home Loan Mortgage Notes</u>			<u>\$3,656,554.54</u>
Federal Home Loan Bank Notes (3.16%)				
\$854,000.00	Federal Home Loan Bank Notes	03/08/2006	4.40%	\$853,269.72
\$5,675,000.00	Federal Home Loan Bank Notes	07/27/2006	4.55%	\$5,675,000.00
\$23,275,000.00	Federal Home Loan Bank Notes	03/28/2006	4.46%	\$23,274,440.76
\$5,000,000.00	Federal Home Loan Bank Notes	04/26/2006	4.08%	\$5,000,000.00
<u>\$34,804,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$34,802,710.48</u>
Federal National Mortgage Association Notes (1.32%)				
\$2,500,000.00	Federal National Mortgage Association Notes	07/26/2006	4.71%	\$2,452,782.37
\$10,000,000.00	Federal National Mortgage Association Notes	05/15/2006	4.54%	\$9,951,839.29
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.00%	\$2,100,000.00
<u>\$14,600,000.00</u>	<u>Total Federal National Mortgage Association No</u>			<u>\$14,504,621.66</u>
Repurchase Agreements (72.99%)				
\$593,565,027.79	Repurchase Agreements	03/01/2006	4.56%	\$593,565,027.79
\$103,411,893.00	Repurchase Agreements	03/01/2006	4.45%	\$103,411,893.00
\$108,130,412.50	Repurchase Agreements	03/01/2006	4.54%	\$108,130,412.50
<u>\$805,107,333.29</u>	<u>Total Repurchase Agreements</u>			<u>\$805,107,333.29</u>
Commercial Paper (21.66%)				
\$450,000.00	American Express Credit Corp.	03/01/2006	4.44%	\$450,000.00
\$4,500,000.00	American Express Credit Corp.	03/02/2006	4.48%	\$4,499,439.51
\$4,500,000.00	American General Finance Corp.	03/02/2006	4.47%	\$4,499,440.83
\$830,000.00	Anheuser Busch Co	03/01/2006	4.49%	\$830,000.00
\$2,000,000.00	Atlantis One Funding	03/17/2006	4.37%	\$1,996,120.59
\$1,000,000.00	Windmill Funding Corp	03/22/2006	4.53%	\$997,363.00
\$1,500,000.00	Windmill Funding I Corp	03/15/2006	4.60%	\$1,497,358.69
\$2,000,000.00	Windmill Funding Corp	03/02/2006	4.47%	\$1,999,751.55
\$4,500,000.00	Wells Fargo & Co	03/06/2006	4.50%	\$4,497,190.95
\$1,750,000.00	TULIP FUNDING	03/01/2006	4.43%	\$1,750,000.00

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\$20,000,000.00	TULIP FUNDING	04/28/2006	4.65%	\$19,851,340.89
\$4,000,000.00	Triple A One Funding Corp	03/21/2006	4.54%	\$3,989,945.46
\$7,106,000.00	Triple A One Funding Corp	03/15/2006	4.54%	\$7,093,488.81
\$8,750,000.00	Triple A One Funding Corp	03/09/2006	4.56%	\$8,741,135.97
\$3,009,000.00	Triple A One Funding Corp	03/08/2006	4.55%	\$3,006,339.03
\$4,500,000.00	Toyota Motor Credit Corp	03/03/2006	4.46%	\$4,498,884.31
\$20,000,000.00	Three rivers funding corp	04/26/2006	4.63%	\$19,856,910.37
\$2,500,000.00	Three rivers funding corp	03/16/2006	4.54%	\$2,495,283.97
\$1,500,000.00	Three rivers funding corp	03/01/2006	4.53%	\$1,500,000.00
\$10,000,000.00	Sigma Finance Inc	05/11/2006	4.72%	\$9,907,837.44
\$1,600,000.00	Sigma Finance Inc	05/08/2006	4.71%	\$1,585,877.06
\$4,500,000.00	General Electric Capital Corp	03/10/2006	4.50%	\$4,494,944.97
\$450,000.00	General Electric Capital Corp	03/01/2006	4.52%	\$450,000.00
\$500,000.00	Galaxy Funding	03/29/2006	4.56%	\$498,231.54
\$1,864,000.00	Fountain Square Comm Fund.	05/01/2006	4.65%	\$1,849,418.99
\$15,000,000.00	Fountain Square Comm Fund.	04/13/2006	4.55%	\$14,918,939.30
\$5,000,000.00	Fountain Square Comm Fund.	03/15/2006	4.54%	\$4,991,186.12
\$1,250,000.00	Atlantis One Funding	03/21/2006	4.46%	\$1,246,911.01
\$500,000.00	BETA FINANCE	03/07/2006	4.46%	\$499,628.43
\$2,500,000.00	BETA FINANCE	05/03/2006	4.65%	\$2,479,815.68
\$500,000.00	Sigma Finance Inc	04/06/2006	4.59%	\$497,713.34
\$2,000,000.00	SIGMA FINANCE	03/23/2006	4.37%	\$1,994,669.04
\$2,000,000.00	Jupiter Secur Corp	04/04/2006	4.57%	\$1,991,401.67
\$2,000,000.00	Jupiter Secur Corp	03/29/2006	4.55%	\$1,992,952.45
\$20,000,000.00	Jupiter Secur Corp	03/20/2006	4.53%	\$19,952,246.92
\$4,500,000.00	HSBC FINANCE CRP	03/01/2006	4.47%	\$4,500,000.00
\$15,000,000.00	GOVCO Inc	04/06/2006	4.49%	\$14,932,953.47
\$1,000,000.00	GOVCO Inc	03/29/2006	4.55%	\$996,476.04
\$5,000,000.00	GOVCO Inc	03/28/2006	4.55%	\$4,983,007.33
\$750,000.00	GOVCO Inc	03/16/2006	4.36%	\$748,639.18
\$3,000,000.00	GOVCO Inc	03/13/2006	4.53%	\$2,995,480.94
\$1,000,000.00	GOLDEN FUNDING	05/02/2006	4.67%	\$992,020.81
\$20,000,000.00	GOLDEN FUNDING	04/04/2006	4.61%	\$19,913,391.92
\$2,000,000.00	GOLDEN FUNDING	03/03/2006	4.53%	\$1,999,496.77
\$1,500,000.00	GOLDEN FUNDING	03/01/2006	4.53%	\$1,500,000.00

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\$1,500,000.00	General Electric Co	03/29/2006	4.55%	\$1,494,705.67
\$2,500,000.00	General Electric Co	03/28/2006	4.50%	\$2,491,593.76
\$4,500,000.00	Chevron Funding Corp	03/06/2006	4.44%	\$4,497,224.32
\$4,500,000.00	CitiGroup Funding	03/06/2006	4.51%	\$4,497,183.27
\$1,500,000.00	Danske Corp	03/17/2006	4.52%	\$1,496,992.58
\$3,000,000.00	Danske Corp	03/24/2006	4.53%	\$2,991,348.25
\$1,500,000.00	Falcon Asset Securitization	03/17/2006	4.53%	\$1,496,987.67
\$2,000,000.00	Falcon Asset Securitization	03/28/2006	4.55%	\$1,993,203.29
\$1,000,000.00	Falcon Asset Securitization	04/10/2006	4.58%	\$994,932.28
\$239,809,000.00	Total Commercial Paper			\$238,917,405.44
Money Market Accounts	(0.54%)			
\$6,000,000.00	Money Market Accounts	02/28/2006	4.11%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

\$1,104,026,333.29 Total Investments **\$1,102,988,625.41**

Total Investments (99.98%) (Cost \$1,102,276,154)	\$1,102,988,625
Assets in Excess of Cash and Other Liabilities (0.02%)	\$186,135
Net Assets (100.00%), 1,103,174,760 units outstanding	\$1,103,174,760
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value