

STATEMENT OF NET ASSETS LAMP

28-FEB-2007 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 28-FEB-2007

5.23%

WEIGHTED AVG MATURITY

20

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (0.29%)				
\$5,000,000.00	Federal Home Loan Bank Notes	06/08/2007	5.29%	\$4,981,210.89
\$5,000,000.00	Total Federal Home Loan Bank Notes			\$4,981,210.89
Federal National Mortgage Association Notes (2.37%)				
\$40,000,000.00	Federal National Mortgage Association Notes	03/15/2007	5.28%	\$39,975,110.22
\$40,000,000.00	Total Federal National Mortgage Association No			\$39,975,110.22
Repurchase Agreements (72.21%)				
\$875,556,319.42	Repurchase Agreements	03/01/2007	5.32%	\$875,556,319.42
\$165,276,964.00	Repurchase Agreements	03/01/2007	5.30%	\$165,276,964.00
\$178,670,696.29	Repurchase Agreements	03/01/2007	5.29%	\$178,670,696.29
\$1,219,503,979.71	Total Repurchase Agreements			\$1,219,503,979.71
Commercial Paper (24.78%)				
\$6,000,000.00	Atlantis One Funding	03/16/2007	5.28%	\$5,986,827.14
\$12,000,000.00	Atlantis One Funding Corp	03/20/2007	5.41%	\$11,966,272.79
\$3,000,000.00	Atlantis One Funding	04/16/2007	5.31%	\$2,979,786.82
\$1,027,000.00	Atlantis One Funding	08/23/2007	5.33%	\$1,001,082.18
\$5,000,000.00	Bank of America Corporation	03/07/2007	5.32%	\$4,995,569.31
\$7,000,000.00	GOLDEN FUNDING	03/27/2007	5.31%	\$6,973,322.46
\$4,000,000.00	GOLDEN FUNDING	03/08/2007	5.31%	\$3,995,875.79
\$3,800,000.00	General Electric Capital Corp	07/30/2007	5.33%	\$3,716,857.77
\$6,200,000.00	General Electric Capital Corp	04/26/2007	5.30%	\$6,149,301.77
\$10,000,000.00	General Electric Capital Corp	03/30/2007	5.30%	\$9,957,470.45
\$5,700,000.00	GALAXY FUNDING	05/18/2007	5.31%	\$5,635,147.21
\$2,000,000.00	Galaxy Funding	05/02/2007	5.31%	\$1,981,877.25
\$3,000,000.00	Galaxy Funding	04/30/2007	5.31%	\$2,973,685.09
\$15,000,000.00	Galaxy Funding	03/22/2007	5.33%	\$14,953,506.27
\$7,000,000.00	Societe Generale North America	03/20/2007	5.26%	\$6,980,633.04
\$6,650,000.00	Societe Generale North America	03/12/2007	5.32%	\$6,639,209.47
\$1,700,000.00	Societe Generale North America	03/08/2007	5.32%	\$1,698,243.06

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$2,000,000.00	Societe Generale North America	03/07/2007	5.30%	\$1,998,236.02
\$2,000,000.00	Sigma Finance Inc	06/07/2007	5.31%	\$1,971,500.71
\$3,000,000.00	Sigma Finance Inc	05/16/2007	5.32%	\$2,966,707.38
\$5,000,000.00	Sigma Finance Inc	03/02/2007	5.31%	\$4,999,262.23
\$3,000,000.00	Sheffield Receivables	04/23/2007	5.31%	\$2,976,710.61
\$22,575,000.00	Private Export Funding Corp	08/22/2007	5.33%	\$22,008,215.86
\$4,000,000.00	Windmill Funding Corp	03/16/2007	5.31%	\$3,991,169.48
\$3,500,000.00	Windmill Funding Corp	03/12/2007	5.28%	\$3,494,361.54
\$2,000,000.00	Windmill Funding Corp	03/08/2007	5.28%	\$1,997,947.85
\$7,400,000.00	Wells Fargo & Co	03/16/2007	5.25%	\$7,383,836.28
\$7,000,000.00	TULIP FUNDING	03/30/2007	5.32%	\$6,970,109.49
\$5,000,000.00	Triple A One Funding Corp	03/15/2007	5.28%	\$4,989,752.15
\$15,000,000.00	Toyota Motor Credit Corp	10/30/2007	5.35%	\$14,477,050.82
\$5,000,000.00	Toyota Motor Credit Corp	07/30/2007	5.33%	\$4,890,580.93
\$10,000,000.00	Toyota Motor Credit Corp	04/25/2007	5.30%	\$9,919,605.09
\$1,000,000.00	Windmill Funding Corp	05/25/2007	5.33%	\$987,577.15
\$7,300,000.00	Toyota Motor Credit Corp	03/09/2007	5.26%	\$7,291,464.99
\$7,000,000.00	Three Rivers Funding Corp	03/20/2007	5.28%	\$6,980,541.63
\$24,000,000.00	Three Rivers Funding Corp	03/16/2007	5.35%	\$23,946,628.57
\$3,000,000.00	Societe Generale North America	08/08/2007	5.35%	\$2,930,331.68
\$2,800,000.00	Societe Generale North America	06/11/2007	5.40%	\$2,758,402.45
\$7,000,000.00	Societe Generale North America	05/09/2007	5.31%	\$6,929,432.92
\$1,000,000.00	Societe Generale North America	04/12/2007	5.31%	\$993,848.16
\$12,501,000.00	Societe Generale North America	04/02/2007	5.30%	\$12,442,369.51
\$5,000,000.00	Private Export Funding Corp	08/01/2007	5.33%	\$4,889,147.74
\$5,000,000.00	Private Export Funding Corp	05/22/2007	5.40%	\$4,940,079.20
\$5,017,000.00	Paccar Finance	03/01/2007	5.31%	\$5,017,000.00
\$4,000,000.00	Kitty Hawk Funding Corp	04/16/2007	5.29%	\$3,973,167.00
\$5,820,000.00	GOVCO Inc	04/30/2007	5.32%	\$5,768,843.73
\$3,000,000.00	GOVCO Inc	04/25/2007	5.31%	\$2,975,860.36
\$1,000,000.00	GOVCO Inc	04/17/2007	5.31%	\$993,115.80
\$2,000,000.00	GOVCO Inc	03/14/2007	5.28%	\$1,996,193.34
\$5,800,000.00	Galaxy Funding	03/13/2007	5.34%	\$5,789,701.28
\$13,730,000.00	Fountain Square Comm Fund.	07/20/2007	5.33%	\$13,449,192.93
\$8,100,000.00	Fountain Square Comm Fund.	06/05/2007	5.33%	\$7,986,419.22

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$9,000,000.00	Fountain Square Comm Fund.	05/18/2007	5.41%	\$8,897,206.55
\$1,500,000.00	Fountain Square Comm Fund.	04/30/2007	5.32%	\$1,486,817.33
\$2,000,000.00	Fountain Square Comm Fundng	04/02/2007	5.39%	\$1,990,587.05
\$10,000,000.00	Bank of America Corporation	04/20/2007	5.31%	\$9,926,774.57
\$4,000,000.00	BETA FINANCE	03/26/2007	5.28%	\$3,985,397.50
\$4,000,000.00	CIT GROUP INC	04/27/2007	5.30%	\$3,966,731.67
\$6,500,000.00	CitiGroup Funding	03/23/2007	5.26%	\$6,479,161.70
\$24,000,000.00	CitiGroup Funding	06/05/2007	5.33%	\$23,663,562.66
\$3,000,000.00	CitiGroup Funding	06/13/2007	5.33%	\$2,954,487.30
\$6,500,000.00	Danske Corp	03/14/2007	5.27%	\$6,487,654.67
\$8,013,000.00	Danske Corp	08/01/2007	5.31%	\$7,836,202.28
\$25,000,000.00	Danske Corp	11/01/2007	5.35%	\$24,122,101.81
<u>\$423,133,000.00</u>	Total Commercial Paper			<u>\$418,455,717.06</u>
Money Market Accounts (0.36%)				
\$6,000,000.00	Money Market Accounts	02/28/2007	5.32%	\$6,000,000.00
<u>\$6,000,000.00</u>	Total Money Market Accounts			<u>\$6,000,000.00</u>
\$1,693,636,979.71 Total Investments				\$1,688,916,017.88

Total Investments (99.98%) (Cost \$1,688,916,018)	\$1,688,916,018
Assets in Excess of Cash and Other Liabilities (0.02%)	\$409,656
Net Assets (100.00%), 1,689,325,673 units outstanding	\$1,689,325,673
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value