

STATEMENT OF NET ASSETS LAMP

29-FEB-2008 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 29-FEB-2008

3.15%

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 Bank Notes (10.57%)				
\$20,000,000.00	Federal Home Loan Bank Notes	03/26/2008	4.38%	\$19,940,226.52
\$25,000,000.00	Federal Home Loan Bank Notes	05/30/2008	2.78%	\$24,829,935.76
\$50,000,000.00	Federal Home Loan Bank Notes	08/15/2008	2.88%	\$50,014,892.26
\$45,000,000.00	Federal Home Loan Bank Notes	09/17/2008	4.86%	\$44,993,892.15
\$4,940,000.00	Federal Home Loan Bank Notes	11/07/2008	4.50%	\$4,940,000.00
\$10,000,000.00	Federal Home Loan Bank Notes	02/06/2009	2.80%	\$10,000,000.00
\$25,000,000.00	Federal Home Loan Bank Notes	01/28/2009	3.18%	\$24,995,267.14
\$50,000,000.00	Federal Home Loan Bank Notes	01/09/2009	4.15%	\$50,082,047.73
\$5,000,000.00	Federal Home Loan Bank Notes	12/12/2008	4.45%	\$5,000,000.00
\$7,000,000.00	Federal Home Loan Bank Notes	12/12/2008	4.45%	\$7,000,000.00
<u>\$241,940,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$241,796,261.56</u>
Federal National Mortgage Association Notes (2.35%)				
\$20,000,000.00	Federal National Mortgage Association Notes	03/19/2008	4.32%	\$19,956,927.05
\$34,000,000.00	Federal National Mortgage Association Notes	03/26/2008	4.32%	\$33,898,206.21
<u>\$54,000,000.00</u>	Total Federal National Mortgage Association No			<u>\$53,855,133.26</u>
Freddie Mac Notes (3.04%)				
\$20,000,000.00	FREDDIE MAC Notes	03/24/2008	4.33%	\$19,944,762.05
\$25,000,000.00	FREDDIE MAC Notes	05/19/2008	2.78%	\$24,850,664.95
\$25,000,000.00	FREDDIE MAC Notes	04/18/2008	4.81%	\$24,846,057.24
<u>\$70,000,000.00</u>	Total Freddie Mac Notes			<u>\$69,641,484.24</u>
Repurchase Agreements (49.34%)				
\$707,548,531.61	Repurchase Agreements	03/03/2008	3.18%	\$707,548,531.61
\$207,892,953.45	Repurchase Agreements	03/03/2008	3.07%	\$207,892,953.45
\$213,421,664.00	Repurchase Agreements	03/03/2008	2.96%	\$213,421,664.00
<u>\$1,128,863,149.06</u>	Total Repurchase Agreements			<u>\$1,128,863,149.06</u>
Commercial Paper (19.31%)				
\$9,000,000.00	AIG Funding Inc.	03/27/2008	2.98%	\$8,980,679.06
\$8,000,000.00	American Express Credit Corp.	03/27/2008	3.04%	\$7,982,466.77
\$9,000,000.00	American Express Credit Corp.	05/02/2008	3.02%	\$8,953,399.03
\$9,500,000.00	American General Finance Corp.	03/18/2008	3.05%	\$9,486,363.57

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$8,000,000.00	American Honda Finance Corp	03/04/2008	3.00%	\$7,998,001.52
\$6,000,000.00	Toyota Motor Credit Corp	05/22/2008	3.20%	\$5,956,531.22
\$9,200,000.00	Toyota Motor Credit Corp	05/21/2008	2.87%	\$9,140,916.13
\$10,000,000.00	TORONTO DOM HLDG	05/23/2008	3.00%	\$9,931,248.91
\$10,000,000.00	TORONTO DOM HLDG	04/30/2008	3.10%	\$9,948,618.33
\$25,000,000.00	TORONTO DOM HLDG	04/28/2008	3.08%	\$24,876,626.83
\$7,000,000.00	TORONTO DOM HLDG	03/05/2008	4.46%	\$6,996,533.19
\$3,000,000.00	Societe Generale North Amer	05/28/2008	3.10%	\$2,977,407.53
\$16,200,000.00	Societe Generale North Amer	04/11/2008	3.65%	\$16,134,339.29
\$17,500,000.00	HSBC Finance	05/09/2008	3.02%	\$17,399,145.32
\$17,000,000.00	Wells Fargo & Company	03/18/2008	2.98%	\$16,976,138.68
\$5,000,000.00	Toyota Motor Credit Corp	07/03/2008	2.95%	\$4,949,621.21
\$17,000,000.00	Toyota Motor Credit Corp	06/30/2008	4.30%	\$16,757,831.02
\$9,000,000.00	General Electric Co.	03/28/2008	2.98%	\$8,979,939.26
\$22,000,000.00	General Electric Capital Corp	07/11/2008	2.81%	\$21,775,434.52
\$25,000,000.00	General Electric Capital Corp	05/22/2008	3.00%	\$24,826,806.74
\$5,000,000.00	General Electric Capital Corp	05/16/2008	3.00%	\$4,968,487.06
\$9,000,000.00	BNP PARIBAS FIN	04/04/2008	4.45%	\$8,962,337.62
\$10,000,000.00	BNP PARIBAS FIN	05/15/2008	3.01%	\$9,937,630.63
\$15,000,000.00	BNP PARIBAS FIN	05/23/2008	3.02%	\$14,896,172.13
\$12,000,000.00	BNP PARIBAS FIN	05/30/2008	3.04%	\$11,909,527.27
\$10,000,000.00	Rabobank USA Fin Corp	05/12/2008	2.98%	\$9,940,807.69
\$2,000,000.00	Rabobank USA Fin Corp	05/08/2008	3.00%	\$1,988,739.71
\$10,000,000.00	Rabobank USA Fin Corp	04/02/2008	3.04%	\$9,973,059.87
\$30,000,000.00	Rabobank USA Fin Corp	04/01/2008	3.11%	\$29,919,962.03
\$7,000,000.00	Rabobank USA Fin Corp	03/12/2008	4.81%	\$6,989,734.63
\$1,100,000.00	Rabobank USA Fin Corp	03/03/2008	3.05%	\$1,099,813.45
\$21,700,000.00	Nordea north am	04/15/2008	3.15%	\$21,615,564.82
\$7,275,000.00	Nordea north am	03/10/2008	4.90%	\$7,266,090.24
\$27,000,000.00	BANK OF AMERICA	03/14/2008	4.83%	\$26,953,031.98
\$7,000,000.00	Bank of America Corporation	04/01/2008	4.47%	\$6,973,166.13
\$9,000,000.00	Bank of America Corporation	05/16/2008	2.94%	\$8,944,447.91
\$9,500,000.00	Chevron Funding Corp	03/13/2008	2.91%	\$9,490,804.07
\$8,000,000.00	Coca-Cola Companies	04/10/2008	2.97%	\$7,973,706.67
\$1,000,000.00	DANSKE	03/04/2008	3.09%	\$999,742.98

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<u>\$443,975,000.00</u>	Total Commercial Paper			<u>\$441,830,875.02</u>
Money Market Accounts (15.39%)				
\$143,087,563.88	Money Market Accounts	03/03/2008	3.31%	\$143,087,563.88
\$6,000,000.00	Money Market Accounts	03/03/2008	2.21%	\$6,000,000.00
\$203,048,261.36	Money Market Accounts	03/03/2008	3.36%	\$203,048,261.36
<u>\$352,135,825.24</u>	Total Money Market Accounts			<u>\$352,135,825.24</u>
\$2,290,913,974.30 Total Investments				\$2,288,122,728.38

As of February 29, 2008:

Total Investments (99.94%) (Cost \$2,288,122,728) 2,288,122,728

Assets in Excess of Cash and Other Liabilities (0.06%) 1,473,835

Net Assets (100.00%), 2,289,596,564 units outstanding \$2,289,596,564

Net Asset Value Per Unit \$1.00