

## STATEMENT OF NET ASSETS LAMP

31-MAR-2005 (UNAUDITED)

7-DAY AVG INTEREST RATE  
AS OF 31-MAR-2005

2.55%

WEIGHTED AVG MATURITY

19

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Mortgage Notes (5.67%)</b>				
\$25,000,000.00	Federal Home Loan Mortgage Notes	10/07/2005	2.54%	\$25,001,645.35
\$5,000,000.00	Federal Home Loan Mortgage Notes	05/02/2005	2.71%	\$4,988,354.91
\$1,000,000.00	Federal Home Loan Mortgage Notes	05/24/2005	2.54%	\$996,281.03
\$5,000,000.00	Federal Home Loan Mortgage Notes	08/02/2005	2.95%	\$4,950,146.46
\$2,500,000.00	Federal Home Loan Mortgage Notes	09/19/2005	3.08%	\$2,463,921.58
\$2,500,000.00	Federal Home Loan Mortgage Notes	08/23/2005	2.99%	\$2,470,422.45
\$3,274,000.00	Federal Home Loan Mortgage Notes	06/28/2005	2.99%	\$3,250,273.80
\$1,200,000.00	Federal Home Loan Mortgage Notes	05/11/2005	2.81%	\$1,196,263.76
\$2,000,000.00	Federal Home Loan Mortgage Notes	04/25/2005	2.61%	\$1,996,530.00
\$7,050,000.00	Federal Home Loan Mortgage Notes	04/05/2005	2.57%	\$7,047,944.48
\$2,500,000.00	Federal Home Loan Mortgage Notes	04/19/2005	2.57%	\$2,496,789.85
<u>\$57,024,000.00</u>	Total Federal Home Loan Mortgage Notes			<u>\$56,858,573.67</u>
<b>Federal Home Loan Bank Notes (5.24%)</b>				
\$7,000,000.00	Federal Home Loan Bank Notes	04/04/2005	2.66%	\$6,998,451.72
\$4,000,000.00	Federal Home Loan Bank Notes	04/22/2005	2.57%	\$3,994,008.77
\$1,000,000.00	Federal Home Loan Bank Notes	06/08/2005	2.02%	\$1,000,000.00
\$1,000,000.00	Federal Home Loan Bank Notes	05/04/2005	1.50%	\$1,000,000.00
\$2,000,000.00	Federal Home Loan Bank Notes	04/04/2005	1.40%	\$2,000,000.00
\$25,000,000.00	Federal Home Loan Bank Notes	04/25/2005	2.78%	\$24,999,841.55
\$1,000,000.00	Federal Home Loan Bank Notes	08/15/2005	2.32%	\$1,003,442.31
\$1,000,000.00	Federal Home Loan Bank Notes	04/11/2005	1.28%	\$1,000,832.68
\$5,000,000.00	Federal Home Loan Bank Notes	08/26/2005	2.98%	\$4,939,802.93
\$1,650,000.00	Federal Home Loan Bank Notes	06/20/2005	2.97%	\$1,639,180.68
\$4,000,000.00	Federal Home Loan Bank Notes	04/20/2005	2.57%	\$3,994,579.37
<u>\$52,650,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$52,570,140.01</u>
<b>Federal National Mortgage Association Notes (7.27%)</b>				
\$5,110,000.00	Federal National Mortgage Association Notes	04/20/2005	2.60%	\$5,103,033.80
\$5,000,000.00	Federal National Mortgage Association Notes	04/04/2005	2.65%	\$4,998,895.51
\$5,000,000.00	Federal National Mortgage Association Notes	04/01/2005	2.51%	\$5,000,000.00
\$1,725,000.00	Federal National Mortgage Association Notes	04/06/2005	2.36%	\$1,724,436.28
\$1,800,000.00	Federal National Mortgage Association Notes	04/15/2005	2.55%	\$1,798,215.33
\$685,000.00	Federal National Mortgage Association Notes	04/29/2005	2.65%	\$683,608.85
\$675,000.00	Federal National Mortgage Association Notes	06/08/2005	2.94%	\$671,276.09
\$1,000,000.00	Federal National Mortgage Association Notes	05/23/2005	1.75%	\$1,000,000.00

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$25,000,000.00	Federal National Mortgage Association Notes	09/15/2005	2.78%	\$24,992,215.34
\$1,000,000.00	Federal National Mortgage Association Notes	12/09/2005	3.48%	\$976,249.87
\$3,500,000.00	Federal National Mortgage Association Notes	09/20/2005	3.01%	\$3,450,330.70
\$3,000,000.00	Federal National Mortgage Association Notes	09/19/2005	2.99%	\$2,957,950.47
\$3,500,000.00	Federal National Mortgage Association Notes	09/06/2005	2.97%	\$3,454,984.90
\$5,000,000.00	Federal National Mortgage Association Notes	08/24/2005	3.02%	\$4,939,913.01
\$3,000,000.00	Federal National Mortgage Association Notes	06/22/2005	2.97%	\$2,979,828.44
\$1,000,000.00	Federal National Mortgage Association Notes	05/18/2005	2.72%	\$996,458.36
\$4,682,000.00	Federal National Mortgage Association Notes	04/27/2005	2.59%	\$4,673,361.74
\$2,500,000.00	Federal National Mortgage Association Notes	04/13/2005	2.56%	\$2,497,872.53
<b>\$73,177,000.00</b>	<b>Total Federal National Mortgage Association No</b>			<b>\$72,898,631.22</b>
<b>Repurchase Agreements (54.91%)</b>				
\$414,666,113.70	Repurchase Agreements	04/01/2005	2.88%	\$414,666,113.70
\$62,746,040.49	Repurchase Agreements	04/01/2005	2.81%	\$62,746,040.49
\$73,554,531.00	Repurchase Agreements	04/01/2005	2.79%	\$73,554,531.00
<b>\$550,966,685.19</b>	<b>Total Repurchase Agreements</b>			<b>\$550,966,685.19</b>
<b>Commercial Paper (26.32%)</b>				
\$200,000.00	ABN-Amro NA Finance Inc.	04/07/2005	2.80%	\$199,906.59
\$2,000,000.00	Abbott Laboratories	04/01/2005	2.72%	\$2,000,000.00
\$1,000,000.00	Abbott Laboratories	05/03/2005	2.76%	\$997,554.06
\$1,000,000.00	American Express Credit Corp.	05/23/2005	2.81%	\$995,953.03
\$1,000,000.00	American General Finance Corp.	04/21/2005	2.60%	\$998,559.34
\$1,000,000.00	Toyota Motor Credit Corp	12/14/2005	3.51%	\$975,564.11
\$2,500,000.00	Societe Generale North Amer	05/27/2005	2.19%	\$2,491,520.12
\$650,000.00	Societe Generale North Amer	05/09/2005	2.76%	\$648,109.73
\$650,000.00	Societe Generale North Amer	04/13/2005	2.60%	\$649,436.56
\$350,000.00	Societe Generale North Amer	04/05/2005	2.85%	\$349,889.14
\$5,000,000.00	Sigma Finance Inc.	06/30/2005	3.05%	\$4,962,112.25
\$10,000,000.00	Sigma Finance Inc.	06/24/2005	3.00%	\$9,930,385.99
\$5,371,000.00	Sigma Finance Inc.	05/19/2005	2.85%	\$5,350,685.52
\$2,225,000.00	Sigma Finance Inc.	04/14/2005	2.69%	\$2,222,842.20
\$2,500,000.00	Windmill Funding	06/22/2005	3.00%	\$2,483,027.75
\$10,000,000.00	Windmill Funding	06/08/2005	2.97%	\$9,944,209.20

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$5,000,000.00	Windmill Funding	05/25/2005	2.85%	\$4,978,724.82
\$5,000,000.00	Windmill Funding	05/04/2005	2.70%	\$4,987,647.69
\$2,000,000.00	Windmill Funding	04/25/2005	2.65%	\$1,996,478.15
\$5,000,000.00	Variable Funding Capital	05/16/2005	2.80%	\$4,982,573.87
\$3,000,000.00	Variable Funding Capital	04/05/2005	2.77%	\$2,999,076.10
\$2,000,000.00	USAA Capital Corporation	04/04/2005	2.76%	\$1,999,539.89
\$2,000,000.00	USAA Capital Corporation	04/01/2005	2.73%	\$2,000,000.00
\$9,731,000.00	Triple A One Funding Corp	04/01/2005	2.72%	\$9,731,000.00
\$1,000,000.00	American General Finance Corp.	12/14/2005	3.39%	\$976,350.71
\$10,000,000.00	American Honda Finance Corp	05/03/2005	2.74%	\$9,975,743.41
\$4,000,000.00	Atlantis One Funding	04/06/2005	2.57%	\$3,998,575.26
\$15,000,000.00	Atlantis One Funding	05/05/2005	2.70%	\$14,961,882.94
\$3,000,000.00	Beta Finance	04/29/2005	2.68%	\$2,993,766.16
\$600,000.00	Beta Finance	05/11/2005	2.72%	\$598,193.77
\$780,000.00	CIT Group Inc	04/13/2005	2.64%	\$779,313.94
\$2,050,000.00	CIT Group Inc	06/01/2005	2.99%	\$2,039,680.82
\$2,000,000.00	Chevron Texaco	04/06/2005	2.73%	\$1,999,241.55
\$2,000,000.00	Citigroup Global Markets	04/15/2005	2.63%	\$1,997,955.38
\$3,000,000.00	Citigroup Global Markets	04/22/2005	2.64%	\$2,995,380.29
\$1,500,000.00	Danske Corp	04/01/2005	2.65%	\$1,500,000.00
\$4,600,000.00	Danske Corp	04/04/2005	2.61%	\$4,598,999.29
\$15,000,000.00	Danske Corp	04/05/2005	2.62%	\$14,995,630.04
\$1,000,000.00	Danske Corp	04/26/2005	2.17%	\$998,492.81
\$1,600,000.00	Danske Corp	05/02/2005	2.79%	\$1,596,163.56
\$8,770,000.00	Sheffield Receivables	04/15/2005	2.81%	\$8,760,440.04
\$9,283,000.00	Sheffield Receivables	04/04/2005	2.76%	\$9,280,881.52
\$2,000,000.00	Rabobank USA Fin Corp	05/15/2005	2.46%	\$1,993,996.46
\$1,500,000.00	Private Export Funding	04/28/2005	2.68%	\$1,497,004.33
\$1,109,000.00	Preferred Receivable Funding	04/20/2005	2.79%	\$1,107,371.85
\$1,965,000.00	Paccar Financial Corp	04/06/2005	2.74%	\$1,964,252.09
\$10,000,000.00	Kitty Hawk Funding Corp	05/10/2005	2.72%	\$9,970,639.90
\$351,000.00	Jupiter Secur Corp	04/13/2005	2.82%	\$350,669.99
\$10,000,000.00	Jupiter Secur Corp	04/04/2005	2.61%	\$9,997,825.32
\$2,000,000.00	HSBC Finance	07/22/2005	3.06%	\$1,981,133.96
\$1,350,000.00	GOVCO	04/18/2005	2.63%	\$1,348,332.35

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$500,000.00	GOVCO	04/13/2005	2.63%	\$499,561.90
\$5,000,000.00	GOVCO	04/08/2005	2.56%	\$4,997,516.36
\$1,000,000.00	GOVCO	04/05/2005	2.60%	\$999,711.18
\$15,000,000.00	Golden Funding Corp	05/03/2005	2.77%	\$14,963,134.99
\$5,000,000.00	Golden Funding Corp	05/02/2005	2.72%	\$4,988,325.09
\$1,000,000.00	General Electric Capital Corp	12/14/2005	3.52%	\$975,492.59
\$2,000,000.00	General Electric Capital Corp	05/16/2005	2.78%	\$1,993,176.28
\$2,500,000.00	General Electric Capital Corp	04/14/2005	2.61%	\$2,497,643.76
\$500,000.00	General Electric Capital Corp	04/12/2005	2.64%	\$499,596.84
\$560,000.00	General Electric Capital Corp	04/11/2005	2.66%	\$559,586.22
\$15,000,000.00	Galaxy Funding Inc	04/26/2005	2.69%	\$14,972,056.94
\$20,000,000.00	Fountain Square Comm Fun	05/02/2005	2.71%	\$19,953,474.06
\$2,000,000.00	Danske Corp	05/23/2005	2.82%	\$1,991,872.01
<u>\$264,695,000.00</u>	Total Commercial Paper			<u>\$264,023,862.07</u>
<b>Money Market Accounts</b>	(0.60%)			
\$6,000,000.00	Money Market Accounts	12/31/2005	0.00%	\$6,000,000.00
<u>\$6,000,000.00</u>	Total Money Market Accounts			<u>\$6,000,000.00</u>

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**\$1,004,512,685.19 Total Investments** **\$1,003,317,892.16**

<b>Total Investments (100%) (Cost \$1,002,248,772)</b>	<b>\$1,004,512,685</b>
<b>Assets in Excess of Cash and Other Liabilities (0.00%)</b>	<b>\$(1,146,916)</b>
<b>Net Assets (100.00%), 1,003,365,769 units outstanding</b>	<b>\$1,003,365,769</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

**(a) Value represents amortized cost value**