

## STATEMENT OF NET ASSETS LAMP

31-MAR-2006 (UNAUDITED)

7-DAY AVG INTEREST RATE  
AS OF 31-MAR-2006

4.56%

WEIGHTED AVG MATURITY

9

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Bank Notes</b> (0.93%)				
\$5,000,000.00	Federal Home Loan Bank Notes	04/26/2006	4.08%	\$5,000,000.00
\$5,675,000.00	Federal Home Loan Bank Notes	07/27/2006	4.55%	\$5,675,000.00
<u>\$10,675,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$10,675,000.00</u>
<b>Federal National Mortgage Association Notes</b> (1.27%)				
\$2,500,000.00	Federal National Mortgage Association Notes	07/26/2006	4.71%	\$2,462,590.83
\$10,000,000.00	Federal National Mortgage Association Notes	05/15/2006	4.54%	\$9,971,745.71
\$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>\$14,534,336.54</u>
<b>Freddie Mac Notes</b> (0.32%)				
\$324,000.00	FREDDIE MAC Notes	04/18/2006	4.48%	\$323,316.45
\$1,159,000.00	FREDDIE MAC Notes	05/09/2006	4.57%	\$1,153,433.94
\$2,223,000.00	FREDDIE MAC Notes	07/11/2006	4.67%	\$2,194,227.03
<u>\$3,706,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$3,670,977.42</u>
<b>Repurchase Agreements</b> (75.76%)				
\$641,158,657.90	Repurchase Agreements	04/03/2006	4.83%	\$641,158,657.90
\$116,221,629.41	Repurchase Agreements	04/03/2006	4.76%	\$116,221,629.41
\$111,314,290.00	Repurchase Agreements	04/03/2006	4.75%	\$111,314,290.00
<u>\$868,694,577.31</u>	<u>Total Repurchase Agreements</u>			<u>\$868,694,577.31</u>
<b>Commercial Paper</b> (21.19%)				
\$4,800,000.00	American Express Credit Corp.	04/03/2006	4.77%	\$4,798,727.49
\$1,000,000.00	GOLDEN FUNDING	05/02/2006	4.67%	\$995,994.42
\$1,488,000.00	GOLDEN FUNDING	04/12/2006	4.72%	\$1,485,858.88
\$20,000,000.00	GOLDEN FUNDING	04/04/2006	4.61%	\$19,992,327.82
\$2,000,000.00	GOLDEN FUNDING	04/03/2006	4.60%	\$1,999,489.23
\$4,500,000.00	General Electric Capital Corp	04/10/2006	4.65%	\$4,494,776.47
\$15,000,000.00	Galaxy Funding	06/01/2006	4.80%	\$14,878,935.16
\$1,864,000.00	Fountain Square Comm Fund.	05/01/2006	4.65%	\$1,856,800.39
\$6,000,000.00	Fountain Square Comm Fund.	04/26/2006	4.82%	\$5,979,997.33
\$15,000,000.00	Fountain Square Comm Fund.	04/13/2006	4.55%	\$14,977,289.93
\$3,500,000.00	Three rivers funding corp	04/13/2006	4.73%	\$3,494,494.19

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$10,000,000.00	Sigma Finance Inc	05/30/2006	4.80%	\$9,921,895.14
\$10,000,000.00	Sigma Finance Inc	05/11/2006	4.72%	\$9,947,867.65
\$1,600,000.00	Sigma Finance Inc	05/08/2006	4.71%	\$1,592,284.41
\$500,000.00	Sigma Finance Inc	04/06/2006	4.59%	\$499,681.15
\$4,000,000.00	Sheffield Receivables	04/19/2006	4.76%	\$3,990,507.50
\$4,000,000.00	Rabobank USA Fin Corp	04/04/2006	4.77%	\$3,998,409.16
\$3,500,000.00	Preferred Rec Funding	04/18/2006	4.72%	\$3,492,215.68
\$10,968,000.00	Kitty Hawk Funding Corp	04/26/2006	4.79%	\$10,931,569.30
\$3,000,000.00	Windmill Funding Corp	05/01/2006	4.74%	\$2,988,198.75
\$1,500,000.00	Windmill Funding Corp	04/21/2006	4.76%	\$1,496,044.79
\$3,000,000.00	TULIP FUNDING	04/03/2006	4.60%	\$2,999,233.64
\$20,000,000.00	TULIP FUNDING	04/28/2006	4.65%	\$19,930,520.59
\$3,000,000.00	Triple A One Funding Corp	04/12/2006	4.76%	\$2,995,640.65
\$4,500,000.00	Toyota Motor Credit Corp	04/11/2006	4.65%	\$4,494,196.08
\$20,000,000.00	Three rivers funding corp	04/26/2006	4.63%	\$19,935,866.70
\$1,000,000.00	Three rivers funding corp	04/17/2006	4.72%	\$997,906.47
\$10,985,000.00	Kitty Hawk Funding Corp	04/21/2006	4.81%	\$10,955,752.13
\$3,000,000.00	Kitty Hawk Funding Corp	04/20/2006	4.77%	\$2,992,460.34
\$3,000,000.00	Jupiter Secur Corp	05/12/2006	4.82%	\$2,983,627.63
\$2,000,000.00	Jupiter Secur Corp	04/04/2006	4.57%	\$1,999,238.34
\$4,500,000.00	HSBC FINANCE CRP	04/14/2006	4.68%	\$4,492,410.80
\$3,000,000.00	GOVCO Inc	04/18/2006	4.77%	\$2,993,263.73
\$15,000,000.00	GOVCO Inc	04/06/2006	4.49%	\$14,990,652.00
\$3,000,000.00	GOLDEN FUNDING	05/10/2006	4.83%	\$2,984,391.68
\$4,500,000.00	American General Finance Corp.	04/10/2006	4.65%	\$4,494,776.47
\$2,000,000.00	Atlantis One Funding	05/10/2006	4.80%	\$1,989,660.89
\$2,500,000.00	BETA FINANCE	05/03/2006	4.65%	\$2,489,706.76
\$4,500,000.00	Chervron Funding Corp	04/04/2006	4.59%	\$4,498,279.87
\$4,500,000.00	CitiGroup Funding	04/17/2006	4.69%	\$4,490,639.36
\$1,000,000.00	Falcon Asset Securitization	04/10/2006	4.58%	\$998,855.27
\$4,500,000.00	Falcon Asset Securitization	04/19/2006	4.76%	\$4,489,320.94
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\$243,705,000.00	Total Commercial Paper			\$243,009,765.18

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Money Market Accounts</b>	(0.52%)			
\$6,000,000.00	Money Market Accounts	03/31/2006	4.11%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

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**\$1,147,380,577.31 Total Investments** **\$1,146,584,656.45**

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<b>Total Investments (100%) (Cost \$1,145,406,518)</b>	<b>\$1,146,650,606</b>
<b>Assets in Excess of Cash and Other Liabilities (0.00%)</b>	<b>\$(37,594)</b>
<b>Net Assets (100.00%), 1,146,613,012 units outstanding</b>	<b>\$1,146,613,012</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

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