

STATEMENT OF NET ASSETS LAMP

31-MAR-2007 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 31-MAR-2007

5.27%

WEIGHTED AVG MATURITY

22

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (0.32%)				
\$5,000,000.00	Federal Home Loan Bank Notes	06/08/2007	5.29%	\$4,987,094.35
<u>\$5,000,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$4,987,094.35</u>
Repurchase Agreements (71.79%)				
\$784,039,856.20	Repurchase Agreements	04/02/2007	5.41%	\$784,039,856.20
\$165,618,383.61	Repurchase Agreements	04/02/2007	5.32%	\$165,618,383.61
\$178,351,536.00	Repurchase Agreements	04/02/2007	5.30%	\$178,351,536.00
<u>\$1,128,009,775.81</u>	<u>Total Repurchase Agreements</u>			<u>\$1,128,009,775.81</u>
Commercial Paper (27.51%)				
\$7,300,000.00	American Express Credit Corp.	04/09/2007	5.26%	\$7,291,471.00
\$7,400,000.00	American General Finance Corp.	04/19/2007	5.27%	\$7,380,538.35
\$3,000,000.00	Atlantis One Funding	04/16/2007	5.31%	\$2,993,378.68
\$1,027,000.00	Atlantis One Funding	08/23/2007	5.33%	\$1,005,577.56
\$10,000,000.00	Bank of America Corporation	04/20/2007	5.31%	\$9,972,047.43
\$7,400,000.00	BETA FINANCE	04/05/2007	5.28%	\$7,395,663.73
\$4,000,000.00	CIT GROUP INC	04/27/2007	5.30%	\$3,984,756.02
\$3,000,000.00	Sheffield Receivables	04/23/2007	5.31%	\$2,990,288.61
\$7,000,000.00	Sheffield Receivables	04/02/2007	5.43%	\$6,998,943.85
\$22,575,000.00	Private Export Funding Corp	08/22/2007	5.33%	\$22,107,101.72
\$5,000,000.00	Private Export Funding Corp	08/01/2007	5.33%	\$4,911,209.14
\$5,000,000.00	Private Export Funding Corp	05/22/2007	5.40%	\$4,962,562.57
\$2,229,000.00	Kitty Hawk Funding Corp	04/26/2007	5.32%	\$2,220,792.42
\$9,124,000.00	Kitty Hawk Funding Corp	04/20/2007	5.37%	\$9,098,557.52
\$4,000,000.00	Kitty Hawk Funding Corp	04/16/2007	5.29%	\$3,991,210.37
\$3,800,000.00	General Electric Capital Corp	07/30/2007	5.33%	\$3,733,628.57
\$10,000,000.00	Toyota Motor Credit Corp	04/25/2007	5.30%	\$9,964,758.89
\$10,062,000.00	Three Rivers Funding Corp	04/26/2007	5.31%	\$10,025,035.52
\$7,000,000.00	Three Rivers Funding Corp	04/20/2007	5.29%	\$6,980,496.02
\$3,061,000.00	Three Rivers Funding Corp	04/16/2007	5.30%	\$3,054,252.93
\$2,117,000.00	Three Rivers Funding Corp	04/13/2007	5.32%	\$2,113,253.90
\$12,102,000.00	Three Rivers Funding Corp	04/12/2007	5.30%	\$12,082,433.93
\$13,000,000.00	Three Rivers Funding Corp	04/02/2007	5.30%	\$12,998,086.72

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$3,000,000.00	Societe Generale North America	08/08/2007	5.35%	\$2,943,576.04
\$2,800,000.00	Societe Generale North America	06/11/2007	5.40%	\$2,770,913.51
\$1,000,000.00	Windmill Funding Corp	05/25/2007	5.33%	\$992,071.91
\$4,000,000.00	Windmill Funding Corp	04/23/2007	5.28%	\$3,987,136.65
\$3,000,000.00	Windmill Funding Corp	04/09/2007	5.27%	\$2,996,487.71
\$4,000,000.00	TULIP FUNDING	04/03/2007	5.29%	\$3,998,825.63
\$7,000,000.00	Triple A One Funding Corp	04/16/2007	5.29%	\$6,984,593.08
\$15,000,000.00	Toyota Motor Credit Corp	10/30/2007	5.35%	\$14,541,726.29
\$5,000,000.00	Toyota Motor Credit Corp	07/30/2007	5.33%	\$4,912,652.02
\$7,000,000.00	Societe Generale North America	05/09/2007	5.31%	\$6,960,960.16
\$1,000,000.00	Societe Generale North America	04/12/2007	5.31%	\$998,381.46
\$7,000,000.00	Societe Generale North America	04/04/2007	5.27%	\$6,996,929.20
\$12,501,000.00	Societe Generale North America	04/02/2007	5.30%	\$12,499,159.43
\$2,000,000.00	Sigma Finance Inc	06/07/2007	5.31%	\$1,980,427.57
\$3,000,000.00	Sigma Finance Inc	05/16/2007	5.32%	\$2,980,197.63
\$25,000,000.00	Sheffield Receivables	05/24/2007	5.32%	\$24,805,581.13
\$1,668,000.00	Sheffield Receivables	04/26/2007	5.28%	\$1,661,901.82
\$6,200,000.00	General Electric Capital Corp	04/26/2007	5.30%	\$6,177,263.94
\$5,500,000.00	Galaxy Funding	06/07/2007	5.28%	\$5,446,460.66
\$5,700,000.00	GALAXY FUNDING	05/18/2007	5.31%	\$5,660,744.53
\$2,000,000.00	Galaxy Funding	05/02/2007	5.31%	\$1,990,897.38
\$3,000,000.00	Galaxy Funding	04/30/2007	5.31%	\$2,987,223.22
\$13,730,000.00	Fountain Square Comm Fund.	07/20/2007	5.33%	\$13,509,941.14
\$8,100,000.00	Fountain Square Comm Fund.	06/05/2007	5.33%	\$8,022,746.54
\$9,000,000.00	Fountain Square Comm Fund.	05/18/2007	5.41%	\$8,937,777.91
\$4,000,000.00	IBM CORP	06/01/2007	5.28%	\$3,964,563.48
\$2,000,000.00	IBM CORP	05/08/2007	5.25%	\$1,989,260.66
\$7,400,000.00	HSBC FINANCE CRP	04/13/2007	5.26%	\$7,387,040.97
\$5,820,000.00	GOVCO Inc	04/30/2007	5.32%	\$5,795,161.67
\$3,000,000.00	GOVCO Inc	04/25/2007	5.31%	\$2,989,418.35
\$1,000,000.00	GOVCO Inc	04/17/2007	5.31%	\$997,645.75
\$6,000,000.00	GOLDEN FUNDING	04/26/2007	5.30%	\$5,977,983.85
\$1,000,000.00	GOLDEN FUNDING	04/11/2007	5.29%	\$998,532.24
\$20,000,000.00	General Electric Capital Corp	11/09/2007	5.22%	\$19,376,973.46
\$1,500,000.00	Fountain Square Comm Fund.	04/30/2007	5.32%	\$1,493,599.31

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$2,000,000.00	Fountain Square Comm'l Fundng	04/02/2007	5.39%	\$1,999,704.50
\$6,500,000.00	CitiGroup Funding	04/11/2007	5.26%	\$6,490,508.37
\$24,000,000.00	CitiGroup Funding	06/05/2007	5.33%	\$23,771,168.02
\$3,000,000.00	CitiGroup Funding	06/13/2007	5.33%	\$2,967,908.46
\$8,013,000.00	Danske Corp	08/01/2007	5.31%	\$7,871,390.98
\$25,000,000.00	Danske Corp	11/01/2007	5.35%	\$24,229,760.45
\$436,629,000.00	Total Commercial Paper			\$432,301,242.53
Money Market Accounts (0.38%)				
\$6,000,000.00	Money Market Accounts	04/02/2007	5.23%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

\$1,575,638,775.81 Total Investments **\$1,571,298,112.69**

Total Investments (100.00%) (Cost \$1,571,298,113)	\$1,571,298,113
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(325,698)
Net Assets (100.00%), 1,570,972,415 units outstanding	\$1,570,972,415
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value