

STATEMENT OF NET ASSETS LAMP

30-APR-2006 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 30-APR-2006

4.63%

WEIGHTED AVG MATURITY

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<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Farm Credit Bank Notes (0.88%)				
\$10,000,000.00	Federal Farm Credit Bank Notes	05/01/2006	4.71%	\$10,000,000.00
<u>\$10,000,000.00</u>	<u>Total Federal Farm Credit Bank Notes</u>			<u>\$10,000,000.00</u>
Federal Home Loan Bank Notes (2.18%)				
\$5,675,000.00	Federal Home Loan Bank Notes	07/27/2006	4.55%	\$5,675,000.00
\$19,198,000.00	Federal Home Loan Bank Notes	05/01/2006	4.71%	\$19,198,000.00
<u>\$24,873,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$24,873,000.00</u>
Federal National Mortgage Association Notes (1.80%)				
\$6,000,000.00	Federal National Mortgage Association Notes	05/15/2006	4.72%	\$5,989,005.68
\$10,000,000.00	Federal National Mortgage Association Notes	05/15/2006	4.54%	\$9,991,010.00
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.00%	\$2,100,000.00
\$2,500,000.00	Federal National Mortgage Association Notes	07/26/2006	4.78%	\$2,472,157.87
<u>\$20,600,000.00</u>	<u>Total Federal National Mortgage Association No</u>			<u>\$20,552,173.55</u>
Freddie Mac Notes (0.29%)				
\$1,159,000.00	FREDDIE MAC Notes	05/09/2006	4.57%	\$1,157,823.74
\$2,223,000.00	FREDDIE MAC Notes	07/11/2006	4.67%	\$2,202,695.40
<u>\$3,382,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$3,360,519.14</u>
Repurchase Agreements (72.89%)				
\$632,635,049.33	Repurchase Agreements	05/01/2006	4.77%	\$632,635,049.33
\$80,765,071.00	Repurchase Agreements	05/01/2006	4.71%	\$80,765,071.00
\$119,337,520.13	Repurchase Agreements	05/01/2006	4.75%	\$119,337,520.13
<u>\$832,737,640.46</u>	<u>Total Repurchase Agreements</u>			<u>\$832,737,640.46</u>
Commercial Paper (21.44%)				
\$4,500,000.00	American Express Credit Corp.	05/12/2006	4.87%	\$4,493,313.89
\$4,500,000.00	American General Finance Corp.	05/11/2006	4.82%	\$4,493,983.48
\$4,900,000.00	Anheuser Busch Co	05/01/2006	4.74%	\$4,900,000.00
\$3,513,000.00	Atlantis One Funding	05/04/2006	4.80%	\$3,511,596.18

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$12,000,000.00	Atlantis One Funding	05/10/2006	4.80%	\$11,985,609.94
\$3,000,000.00	Windmill Funding Corp	05/01/2006	4.74%	\$3,000,000.00
\$20,000,000.00	Jupiter Secur Corp	05/05/2006	4.79%	\$19,989,370.42
\$3,000,000.00	GOLDEN FUNDING	05/10/2006	4.83%	\$2,996,383.61
\$2,059,000.00	GOLDEN FUNDING	05/05/2006	4.80%	\$2,057,902.95
\$8,113,000.00	GOLDEN FUNDING	05/04/2006	4.80%	\$8,109,757.13
\$2,750,000.00	GOLDEN FUNDING	05/02/2006	4.73%	\$2,749,637.08
\$7,175,000.00	General Electric Capital Corp	05/04/2006	4.77%	\$7,172,151.28
\$15,000,000.00	Galaxy Funding	06/01/2006	4.80%	\$14,938,230.06
\$20,000,000.00	Fountain Square Comm Fund.	07/21/2006	5.08%	\$19,774,005.46
\$1,864,000.00	Fountain Square Comm Fund.	05/01/2006	4.65%	\$1,864,000.00
\$1,600,000.00	Sigma Finance Inc	05/08/2006	4.71%	\$1,598,534.56
\$12,000,000.00	Sheffield Receivables	05/04/2006	4.81%	\$11,995,187.43
\$12,500,000.00	Sheffield Receivables	05/03/2006	4.80%	\$12,496,666.58
\$3,407,000.00	Preferred Rec Funding	05/15/2006	4.85%	\$3,400,589.34
\$1,500,000.00	Preferred Rec Funding	05/03/2006	4.78%	\$1,499,601.91
\$3,403,000.00	Kitty Hawk Funding Corp	05/10/2006	4.81%	\$3,398,910.62
\$9,529,000.00	Kitty Hawk Funding Corp	05/05/2006	4.84%	\$9,523,873.45
\$4,469,000.00	Jupiter Secur Corp	05/22/2006	4.87%	\$4,456,335.98
\$3,000,000.00	Jupiter Secur Corp	05/12/2006	4.82%	\$2,995,589.80
\$4,000,000.00	TULIP FUNDING	05/18/2006	4.87%	\$3,990,824.05
\$1,237,000.00	Triple A One Funding Corp	05/08/2006	4.80%	\$1,235,847.22
\$4,500,000.00	Toyota Motor Credit Corp	05/01/2006	4.72%	\$4,500,000.00
\$15,609,000.00	Three rivers funding corp	07/26/2006	5.08%	\$15,421,708.94
\$5,000,000.00	Three rivers funding corp	05/12/2006	4.83%	\$4,992,638.60
\$4,000,000.00	Societe Generale North America	05/10/2006	4.79%	\$3,995,217.96
\$1,000,000.00	Societe Generale North America	05/05/2006	4.82%	\$999,471.53
\$10,000,000.00	Sigma Finance Inc	05/30/2006	4.80%	\$9,961,456.40
\$10,000,000.00	Sigma Finance Inc	05/11/2006	4.72%	\$9,986,915.75
\$2,500,000.00	BETA FINANCE	05/03/2006	4.65%	\$2,499,354.18
\$2,000,000.00	BETA FINANCE	05/15/2006	4.83%	\$1,996,253.18
\$4,500,000.00	Chervron Funding Corp	05/10/2006	4.75%	\$4,494,664.69
\$4,500,000.00	CitiGroup Funding	05/11/2006	4.81%	\$4,493,996.00
\$4,000,000.00	Danske Corp	05/11/2006	4.79%	\$3,994,685.21
\$1,200,000.00	Danske Corp	05/22/2006	5.02%	\$1,196,498.05

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$2,500,000.00	Danske Corp	07/20/2006	5.09%	\$2,472,039.93
\$1,250,000.00	Falcon Asset Securitization	05/04/2006	4.80%	\$1,249,500.43
\$2,000,000.00	Falcon Asset Securitization	05/08/2006	4.78%	\$1,998,142.75
\$2,000,000.00	Falcon Asset Securitization	05/12/2006	4.82%	\$1,997,059.61
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\$245,578,000.00	Total Commercial Paper			\$244,877,505.63
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Money Market Accounts (0.53%)				
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\$6,000,000.00	Money Market Accounts	04/30/2006	4.11%	\$6,000,000.00
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\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00
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\$1,143,170,640.46 Total Investments **\$1,142,400,838.78**

Total Investments (100%) (Cost \$1,141,578,597)	\$1,142,400,839
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(85,739)
Net Assets (100.00%), 1,142,315,099 units outstanding	\$1,142,315,099
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value