

STATEMENT OF NET ASSETS LAMP

31-MAY-2006 (UNAUDITED)

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

4.87%

WEIGHTED AVG MATURITY

7

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (0.58%)				
\$999,000.00	Federal Home Loan Bank Notes	06/06/2006	5.05%	\$998,299.12
\$5,675,000.00	Federal Home Loan Bank Notes	07/27/2006	4.55%	\$5,675,000.00
<u>\$6,674,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$6,673,299.12</u>
Federal National Mortgage Association Notes (0.44%)				
\$510,000.00	Federal National Mortgage Association Notes	06/30/2006	5.07%	\$507,924.71
\$2,500,000.00	Federal National Mortgage Association Notes	07/26/2006	4.78%	\$2,482,122.22
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.00%	\$2,100,000.00
<u>\$5,110,000.00</u>	<u>Total Federal National Mortgage Association No</u>			<u>\$5,090,046.93</u>
Freddie Mac Notes (0.23%)				
\$445,000.00	FREDDIE MAC Notes	06/30/2006	5.14%	\$443,189.21
\$2,223,000.00	FREDDIE MAC Notes	07/11/2006	4.67%	\$2,211,514.98
<u>\$2,668,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$2,654,704.19</u>
Repurchase Agreements (75.12%)				
\$632,011,288.65	Repurchase Agreements	06/01/2006	5.04%	\$632,011,288.65
\$114,718,236.70	Repurchase Agreements	06/01/2006	4.98%	\$114,718,236.70
\$121,554,029.00	Repurchase Agreements	06/01/2006	4.97%	\$121,554,029.00
<u>\$868,283,554.35</u>	<u>Total Repurchase Agreements</u>			<u>\$868,283,554.35</u>
Commercial Paper (23.11%)				
\$4,500,000.00	American Express Credit Corp.	06/06/2006	5.01%	\$4,496,872.58
\$4,800,000.00	American General Finance Corp.	06/02/2006	4.99%	\$4,799,334.71
\$3,000,000.00	American General Finance Corp.	06/15/2006	5.02%	\$2,994,153.67
\$1,000,000.00	Atlantis One Funding	07/05/2006	5.13%	\$995,247.62
\$4,500,000.00	Chevron Funding Corp	06/09/2006	5.04%	\$4,495,034.98
\$3,000,000.00	Sheffield Receivables	06/09/2006	5.09%	\$2,996,656.92
\$5,000,000.00	Rabobank USA Fin Corp	06/01/2006	5.05%	\$5,000,000.00
\$1,500,000.00	Preferred Rec Funding	06/19/2006	5.03%	\$1,496,237.79
\$1,500,000.00	Preferred Rec Funding	06/08/2006	5.02%	\$1,498,536.79
\$3,000,000.00	Kitty Hawk Funding Corp	06/07/2006	5.02%	\$2,997,492.34
\$12,388,000.00	Jupiter Secur Corp	06/12/2006	5.05%	\$12,368,915.00

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$5,000,000.00	Jupiter Secur Corp	06/02/2006	5.00%	\$4,999,304.98
\$4,800,000.00	HSBC FINANCE CRP	06/02/2006	5.00%	\$4,799,333.28
\$23,500,000.00	GOVCO Inc	08/11/2006	5.20%	\$23,264,793.73
\$4,000,000.00	Windmill Funding Corp	06/08/2006	5.00%	\$3,996,111.07
\$1,000,000.00	Windmill Funding Corp	06/06/2006	5.02%	\$999,303.23
\$4,800,000.00	Wells Fargo & Co	06/05/2006	4.99%	\$4,797,340.69
\$2,000,000.00	TULIP FUNDING	06/30/2006	5.04%	\$1,991,905.45
\$1,000,000.00	TULIP FUNDING	06/12/2006	5.10%	\$998,464.68
\$4,800,000.00	Toyota Motor Credit Corp	06/14/2006	4.98%	\$4,791,382.97
\$15,609,000.00	Three Rivers Funding Corp	07/26/2006	5.08%	\$15,488,700.51
\$4,000,000.00	Three Rivers Funding Corp	06/13/2006	5.03%	\$3,993,301.36
\$7,564,000.00	Three Rivers Funding Corp	06/08/2006	5.10%	\$7,556,609.80
\$3,000,000.00	Societe Generale North America	06/29/2006	5.03%	\$2,988,297.58
\$23,000,000.00	Sigma Finance Corp	06/01/2006	5.15%	\$23,000,000.00
\$1,500,000.00	Sheffield Receivables	06/20/2006	5.03%	\$1,496,028.22
\$22,000,000.00	Sheffield Receivables	06/15/2006	5.03%	\$21,957,041.01
\$19,000,000.00	GOLDEN FUNDING	06/29/2006	5.06%	\$18,925,448.73
\$2,000,000.00	GOLDEN FUNDING	06/05/2006	5.02%	\$1,998,884.40
\$3,000,000.00	GOLDEN FUNDING	06/01/2006	5.02%	\$3,000,000.00
\$3,000,000.00	General Electric Co	06/27/2006	5.04%	\$2,989,120.78
\$4,800,000.00	General Electric Capital Corp	06/07/2006	4.99%	\$4,796,008.82
\$8,000,000.00	Galaxy Funding	08/09/2006	5.20%	\$7,922,183.65
\$15,500,000.00	Galaxy Funding	06/01/2006	4.91%	\$15,500,000.00
\$1,153,000.00	Fountain Square Comm Fund.	08/01/2006	5.14%	\$1,143,044.43
\$22,000,000.00	Fountain Square Comm Fund.	07/21/2006	5.08%	\$21,845,858.28
\$4,800,000.00	CitiGroup Funding	06/16/2006	5.01%	\$4,789,999.21
\$3,000,000.00	Danske Corp	06/12/2006	5.02%	\$2,995,403.90
\$2,500,000.00	Danske Corp	06/23/2006	5.05%	\$2,492,315.55
\$2,500,000.00	Danske Corp	07/20/2006	5.09%	\$2,482,799.91
\$3,000,000.00	Falcon Asset Securitization	06/05/2006	5.02%	\$2,998,327.76
\$2,000,000.00	Falcon Asset Securitization	06/28/2006	5.04%	\$1,992,467.90
\$268,014,000.00	Total Commercial Paper			\$267,128,264.28

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Money Market Accounts	(0.52%)			
\$6,000,000.00	Money Market Accounts	05/31/2006	4.11%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

\$1,156,749,554.35 Total Investments **\$1,155,829,868.87**

Total Investments (100%) (Cost \$1,154,909,969)	\$1,155,829,869
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(87,071)
Net Assets (100.00%), 1,155,742,798 units outstanding	\$1,155,742,798
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value