

STATEMENT OF NET ASSETS LAMP

31-MAY-2008 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 31-MAY-2008

2.35%

WEIGHTED AVG MATURITY

26

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (13.07%)				
\$800,000.00	Federal Home Loan Bank Notes	08/06/2008	2.27%	\$796,684.46
\$25,000,000.00	Federal Home Loan Bank Notes	08/15/2008	2.15%	\$24,888,435.56
\$29,045,000.00	Federal Home Loan Bank Notes	06/02/2008	1.52%	\$29,043,789.69
\$45,000,000.00	Federal Home Loan Bank Notes	09/17/2008	2.67%	\$44,996,500.56
\$50,000,000.00	Federal Home Loan Bank Notes	08/15/2008	2.53%	\$50,006,697.03
\$25,000,000.00	Federal Home Loan Bank Notes	01/28/2009	2.76%	\$24,996,595.44
\$20,000,000.00	Federal Home Loan Bank Notes	03/04/2009	3.00%	\$20,000,000.00
\$5,000,000.00	Federal Home Loan Bank Notes	03/04/2009	3.02%	\$5,000,000.00
\$10,000,000.00	Federal Home Loan Bank Notes	02/06/2009	2.80%	\$10,000,000.00
\$50,000,000.00	Federal Home Loan Bank Notes	01/09/2009	2.32%	\$50,058,078.41
\$32,000,000.00	Federal Home Loan Bank Notes	11/14/2008	2.54%	\$31,997,055.41
<u>\$291,845,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$291,783,836.56</u>
Freddie Mac Notes (4.18%)				
\$10,000,000.00	FREDDIE MAC Notes	04/02/2009	2.40%	\$10,000,000.00
\$30,000,000.00	FREDDIE MAC Notes	09/12/2008	2.14%	\$29,819,560.54
\$25,000,000.00	FREDDIE MAC Notes	10/10/2008	2.16%	\$24,805,099.31
\$4,088,000.00	FREDDIE MAC Notes	10/14/2008	2.07%	\$4,056,517.92
\$25,000,000.00	FREDDIE MAC Notes	11/03/2008	2.11%	\$24,775,234.45
<u>\$94,088,000.00</u>	Total Freddie Mac Notes			<u>\$93,456,412.22</u>
Repurchase Agreements (34.73%)				
\$477,841,370.06	Repurchase Agreements	06/02/2008	2.31%	\$477,841,370.06
\$130,000,000.00	Repurchase Agreements	06/02/2008	2.32%	\$130,000,000.00
\$167,741,511.56	Repurchase Agreements	06/02/2008	2.22%	\$167,741,511.56
<u>\$775,582,881.62</u>	Total Repurchase Agreements			<u>\$775,582,881.62</u>
Commercial Paper (25.85%)				
\$10,000,000.00	American Express Credit Corp.	06/25/2008	2.65%	\$9,982,381.72
\$10,000,000.00	American Express Credit Corp.	10/30/2008	2.69%	\$9,888,601.22
\$9,800,000.00	American General Finance Corp.	07/01/2008	2.59%	\$9,778,914.89
\$10,000,000.00	American Honda Finance Corp	07/08/2008	2.08%	\$9,978,701.73
\$10,000,000.00	BNP PARIBAS FIN	07/08/2008	2.69%	\$9,972,427.27
\$9,000,000.00	BNP PARIBAS FIN	08/18/2008	2.63%	\$8,949,006.80
\$25,000,000.00	BNP PARIBAS FIN	08/29/2008	2.65%	\$24,837,303.99
\$5,000,000.00	Toyota Motor Credit Corp	09/29/2008	2.51%	\$4,958,581.06

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$15,000,000.00	Toyota Motor Credit Corp	08/22/2008	2.80%	\$14,905,059.47
\$9,800,000.00	Toyota Motor Credit Corp	07/21/2008	2.31%	\$9,768,672.43
\$5,000,000.00	Toyota Motor Credit Corp	07/03/2008	2.95%	\$4,986,901.10
\$17,000,000.00	Toyota Motor Credit Corp	06/30/2008	4.30%	\$16,941,323.98
\$9,000,000.00	Toyota Motor Credit Corp	06/02/2008	2.85%	\$8,999,287.52
\$8,000,000.00	TORONTO DOM HLDG	08/29/2008	2.60%	\$7,948,955.05
\$10,000,000.00	TORONTO DOM HLDG	08/04/2008	2.74%	\$9,951,530.92
\$27,000,000.00	TORONTO DOM HLDG	07/30/2008	2.84%	\$26,874,881.77
\$10,000,000.00	Wells Fargo & Company	07/25/2008	2.15%	\$9,967,838.82
\$10,000,000.00	Wells Fargo & Company	06/20/2008	2.15%	\$9,988,641.25
\$5,000,000.00	TORONTO DOM HLDG	06/24/2008	2.53%	\$4,991,940.93
\$5,000,000.00	TORONTO DOM HLDG	06/12/2008	2.53%	\$4,996,135.93
\$10,000,000.00	Societe Generale North Amer	07/18/2008	2.83%	\$9,963,175.92
\$20,251,000.00	Societe Generale North Amer	06/16/2008	2.74%	\$20,228,300.22
\$13,000,000.00	Societe Generale North Amer	06/12/2008	2.80%	\$12,988,889.95
\$13,000,000.00	Rabobank USA Fin Corp	08/14/2008	2.51%	\$12,933,374.11
\$30,000,000.00	Rabobank USA Fin Corp	07/03/2008	2.57%	\$29,931,704.91
\$30,000,000.00	JP Morgan Chase & Co	07/07/2008	2.52%	\$29,924,717.69
\$10,000,000.00	HSBC Finance	07/08/2008	2.41%	\$9,975,295.45
\$15,000,000.00	General Electric Capital Corp	10/20/2008	2.53%	\$14,853,033.15
\$5,000,000.00	General Electric Capital Corp	08/28/2008	2.71%	\$4,967,040.95
\$9,800,000.00	General Electric Capital Corp	07/21/2008	2.30%	\$9,768,810.72
\$22,000,000.00	General Electric Capital Corp	07/11/2008	2.81%	\$21,931,462.26
\$10,000,000.00	General Electric Capital Corp	07/10/2008	2.47%	\$9,973,340.40
\$28,000,000.00	Bank of America Corporation	06/20/2008	2.66%	\$27,960,768.01
\$6,000,000.00	Bank of America Corporation	07/11/2008	2.58%	\$5,982,862.65
\$10,000,000.00	Rabobank USA Fin Corp	06/16/2008	2.36%	\$9,990,159.51
\$4,000,000.00	Rabobank USA Fin Corp	06/05/2008	2.84%	\$3,998,738.17
\$10,000,000.00	Rabobank USA Fin Corp	06/04/2008	2.25%	\$9,998,121.83
\$10,000,000.00	NORDEA NORTH AM	08/11/2008	2.53%	\$9,950,428.10
\$6,000,000.00	NORDEA NORTH AM	07/23/2008	2.89%	\$5,975,047.09
\$20,000,000.00	NORDEA NORTH AM	07/11/2008	2.75%	\$19,939,120.97
\$20,000,000.00	NORDEA NORTH AM	06/06/2008	2.85%	\$19,992,085.38
\$6,500,000.00	DANSKE	06/09/2008	2.49%	\$6,496,412.10
\$35,000,000.00	DANSKE	06/10/2008	2.54%	\$34,977,821.98

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$6,000,000.00	DANSKE	06/23/2008	2.43%	\$5,991,114.72
\$10,000,000.00	DANSKE	07/03/2008	2.52%	\$9,977,670.78
<u>\$579,151,000.00</u>	Total Commercial Paper			<u>\$577,336,584.87</u>
Money Market Accounts (22.17%)				
\$83,331,913.75	Money Market Accounts	06/02/2008	2.41%	\$83,331,913.75
\$60,152,056.41	Money Market Accounts	06/02/2008	2.38%	\$60,152,056.41
\$6,000,000.00	Money Market Accounts	06/02/2008	1.12%	\$6,000,000.00
\$60,296,620.55	Money Market Accounts	06/02/2008	2.32%	\$60,296,620.55
\$143,383,604.12	Money Market Accounts	06/02/2008	2.44%	\$143,383,604.12
\$142,000,000.00	Money Market Accounts	06/02/2008	2.41%	\$142,000,000.00
<u>\$495,164,194.83</u>	Total Money Market Accounts			<u>\$495,164,194.83</u>
\$2,235,831,076.45 Total Investments				\$2,233,323,910.10

Total Investments (99.94%) (Cost \$2,233,323,910)	\$2,233,323,910
Assets in Excess of Cash and Other Liabilities (0.06%)	\$1,365,158
Net Assets (100.00%) 2,234,689,068 units outstanding	\$2,234,689,068
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value