

## STATEMENT OF NET ASSETS LAMP

30-JUN-2006 (UNAUDITED)

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

4.95%

WEIGHTED AVG MATURITY

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<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Bank Notes (3.30%)</b>				
\$5,000,000.00	Federal Home Loan Bank Notes	08/02/2006	5.30%	\$4,976,882.21
\$10,000,000.00	Federal Home Loan Bank Notes	07/03/2006	5.08%	\$9,997,218.75
\$15,000,000.00	Federal Home Loan Bank Notes	07/07/2006	5.08%	\$14,987,321.43
\$5,675,000.00	Federal Home Loan Bank Notes	07/27/2006	4.55%	\$5,675,000.00
\$5,000,000.00	Federal Home Loan Bank Notes	07/06/2006	5.11%	\$4,996,453.81
<u>\$40,675,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$40,632,876.20</u>
<b>Federal National Mortgage Association Notes (0.49%)</b>				
\$1,500,000.00	Federal National Mortgage Association Notes	07/05/2006	5.11%	\$1,499,149.04
\$2,500,000.00	Federal National Mortgage Association Notes	07/26/2006	4.78%	\$2,491,841.91
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.00%	\$2,100,000.00
<u>\$6,100,000.00</u>	Total Federal National Mortgage Association No			<u>\$6,090,990.95</u>
<b>Freddie Mac Notes (0.52%)</b>				
\$4,242,000.00	FREDDIE MAC Notes	07/05/2006	5.15%	\$4,239,607.10
\$2,223,000.00	FREDDIE MAC Notes	07/11/2006	4.67%	\$2,220,117.58
<u>\$6,465,000.00</u>	Total Freddie Mac Notes			<u>\$6,459,724.68</u>
<b>Repurchase Agreements (67.45%)</b>				
\$625,127,609.42	Repurchase Agreements	07/03/2006	5.28%	\$625,127,609.42
\$120,189,952.54	Repurchase Agreements	07/03/2006	5.14%	\$120,189,952.54
\$86,447,069.00	Repurchase Agreements	07/05/2006	5.22%	\$86,447,069.00
<u>\$831,764,630.96</u>	Total Repurchase Agreements			<u>\$831,764,630.96</u>
<b>Commercial Paper (27.75%)</b>				
\$5,200,000.00	American Express Credit Corp.	07/11/2006	5.21%	\$5,192,483.46
\$6,500,000.00	American General Finance Corp.	07/06/2006	5.17%	\$6,495,380.98
\$1,000,000.00	Atlantis One Funding	07/05/2006	5.13%	\$999,438.54
\$4,000,000.00	Atlantis One Funding	07/26/2006	5.29%	\$3,985,350.39
\$1,392,000.00	Atlantis One Funding	09/01/2006	5.26%	\$1,379,674.82
\$1,500,000.00	BETA FINANCE	07/07/2006	5.12%	\$1,498,720.83
\$3,500,000.00	BETA FINANCE	07/14/2006	5.29%	\$3,493,322.75
\$5,000,000.00	Chevron Funding Corp	07/05/2006	5.07%	\$4,997,182.95
\$13,000,000.00	Windmill Funding Corp	08/14/2006	5.26%	\$12,918,151.76

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$8,000,000.00	Windmill Funding Corp	08/02/2006	5.23%	\$7,963,512.02
\$3,000,000.00	Windmill Funding Corp	07/31/2006	5.19%	\$2,987,084.35
\$1,000,000.00	Windmill Funding Corp	07/12/2006	5.26%	\$998,394.67
\$1,000,000.00	Windmill Funding Corp	07/06/2006	5.21%	\$999,276.73
\$4,061,000.00	TULIP FUNDING	07/07/2006	5.30%	\$4,057,415.08
\$5,200,000.00	Toyota Motor Credit Corp	07/11/2006	5.21%	\$5,192,483.46
\$9,000,000.00	Three Rivers Funding Corp	09/18/2006	5.47%	\$8,893,301.99
\$20,000,000.00	HSBC FINANCE CRP	08/04/2006	5.34%	\$19,899,640.79
\$3,000,000.00	HSBC FINANCE CRP	07/19/2006	5.27%	\$2,992,121.55
\$4,800,000.00	HSBC FINANCE CRP	07/05/2006	5.14%	\$4,797,259.31
\$23,500,000.00	GOVCO Inc	08/11/2006	5.20%	\$23,363,599.82
\$743,000.00	GOVCO Inc	07/28/2006	5.18%	\$740,126.30
\$4,239,000.00	GOLDEN FUNDING	08/01/2006	5.32%	\$4,219,937.86
\$4,929,000.00	GOLDEN FUNDING	07/27/2006	5.32%	\$4,910,118.98
\$2,184,000.00	GOLDEN FUNDING	07/20/2006	5.31%	\$2,177,901.50
\$1,350,000.00	General Electric Capital Corp	07/24/2006	5.30%	\$1,345,443.33
\$2,000,000.00	Sheffield Receivables	07/05/2006	5.28%	\$1,998,828.03
\$2,000,000.00	Rabobank USA Fin Corp	07/03/2006	5.05%	\$1,999,438.51
\$8,750,000.00	Private Export Funding Corp	09/19/2006	5.50%	\$8,644,384.80
\$15,691,000.00	Private Export Funding Corp	08/03/2006	5.34%	\$15,614,601.52
\$1,600,000.00	Private Export Funding Corp	07/06/2006	5.19%	\$1,598,847.06
\$2,500,000.00	Merrill Lynch & Co. Inc.	07/10/2006	5.26%	\$2,496,716.84
\$2,500,000.00	Merrill Lynch & Co. Inc.	07/05/2006	5.28%	\$2,498,533.12
\$9,704,000.00	Kitty Hawk Funding Corp	08/23/2006	5.40%	\$9,627,476.54
\$15,000,000.00	Kitty Hawk Funding Corp	07/28/2006	5.31%	\$14,940,478.76
\$17,609,000.00	Three Rivers Funding Corp	07/26/2006	5.20%	\$17,546,724.29
\$8,500,000.00	Three Rivers Funding Corp	07/13/2006	5.20%	\$8,485,279.81
\$2,000,000.00	Societe Generale North America	08/08/2006	5.32%	\$1,988,825.66
\$5,000,000.00	Societe Generale North America	07/31/2006	5.26%	\$4,978,160.31
\$1,350,000.00	Societe Generale North America	07/03/2006	5.35%	\$1,349,604.70
\$1,000,000.00	Sigma Finance Inc	09/05/2006	5.28%	\$990,537.49
\$2,875,000.00	Sigma Finance Inc	07/27/2006	5.21%	\$2,864,366.73
\$20,300,000.00	Sheffield Receivables	07/17/2006	5.26%	\$20,252,383.79
\$7,500,000.00	Sheffield Receivables	07/11/2006	5.30%	\$7,488,977.54
\$4,800,000.00	General Electric Capital Corp	07/14/2006	5.15%	\$4,791,086.41

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$3,300,000.00	Galaxy Funding	09/05/2006	5.27%	\$3,268,435.14
\$1,000,000.00	Galaxy Funding	08/29/2006	5.26%	\$991,574.13
\$8,000,000.00	Galaxy Funding	08/09/2006	5.20%	\$7,955,830.04
\$10,000,000.00	Galaxy Funding	08/03/2006	5.23%	\$9,952,964.72
\$2,000,000.00	Fountain Square Comm Fund.	09/27/2006	5.51%	\$1,973,441.31
\$1,153,000.00	Fountain Square Comm Fund.	08/01/2006	5.14%	\$1,147,919.04
\$22,000,000.00	Fountain Square Comm Fund.	07/21/2006	5.08%	\$21,938,083.02
\$5,000,000.00	CitiGroup Funding	07/10/2006	5.21%	\$4,993,586.32
\$4,000,000.00	Coca Cola Co	07/07/2006	5.18%	\$3,996,552.34
\$2,500,000.00	Danske Corp	07/20/2006	5.09%	\$2,493,302.37
\$2,100,000.00	Danske Corp	07/26/2006	5.20%	\$2,092,546.52
\$7,000,000.00	Danske Corp	09/29/2006	5.30%	\$6,909,676.01
\$3,000,000.00	Falcon Asset Securitization	07/11/2006	5.13%	\$2,995,727.72
\$4,800,000.00	Falcon Asset Securitization	07/12/2006	5.12%	\$4,792,495.54
<b>\$343,630,000.00</b>	<b>Total Commercial Paper</b>			<b>\$342,154,710.35</b>
<b>Money Market Accounts (0.49%)</b>				
\$6,000,000.00	Money Market Accounts	06/30/2006	4.11%	\$6,000,000.00
<b>\$6,000,000.00</b>	<b>Total Money Market Accounts</b>			<b>\$6,000,000.00</b>
<b>\$1,234,634,630.96 Total Investments</b>				<b>\$1,233,102,933.14</b>

<b>Total Investments (100%) (Cost \$1,231,972,136)</b>	<b>\$1,233,102,933</b>
<b>Assets in Excess of Cash and Other Liabilities (0.00%)</b>	<b>\$(96,946)</b>
<b>Net Assets (100.00%), 1,233,005,987 units outstanding</b>	<b>\$1,233,005,987</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

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