

STATEMENT OF NET ASSETS LAMP

30-JUN-2007 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 30-JUN-2007

5.27%

WEIGHTED AVG MATURITY

16

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Repurchase Agreements (70.84%)				
\$768,856,001.16	Repurchase Agreements	07/02/2007	5.36%	\$768,856,001.16
\$164,086,180.00	Repurchase Agreements	07/02/2007	5.22%	\$164,086,180.00
\$163,699,202.93	Repurchase Agreements	07/02/2007	5.25%	\$163,699,202.93
\$1,096,641,384.09	Total Repurchase Agreements			\$1,096,641,384.09
Commercial Paper (28.78%)				
\$6,000,000.00	Abbott Labs	07/16/2007	5.29%	\$5,986,796.13
\$6,500,000.00	American Express Credit Corp.	08/07/2007	5.28%	\$6,464,943.56
\$6,500,000.00	American General Finance Corp.	07/11/2007	5.31%	\$6,490,427.74
\$6,500,000.00	Honda Finance	07/26/2007	5.27%	\$6,476,302.38
\$7,000,000.00	Atlantis One Funding	07/25/2007	5.30%	\$6,975,357.05
\$6,500,000.00	Atlantis One Funding	08/17/2007	5.30%	\$6,455,369.82
\$1,027,000.00	Atlantis One Funding	08/23/2007	5.33%	\$1,019,010.03
\$15,000,000.00	Atlantis One Funding	09/25/2007	5.41%	\$14,811,351.29
\$3,000,000.00	BETA FINANCE	07/02/2007	5.31%	\$2,999,557.94
\$6,500,000.00	BETA FINANCE	07/10/2007	5.27%	\$6,491,440.04
\$3,500,000.00	BETA FINANCE	08/20/2007	5.31%	\$3,474,380.71
\$10,000,000.00	BETA FINANCE	09/12/2007	5.33%	\$9,893,026.29
\$6,500,000.00	CitiGroup Funding	07/30/2007	5.29%	\$6,472,421.79
\$28,000,000.00	CitiGroup Funding	08/30/2007	5.33%	\$27,753,597.27
\$1,000,000.00	Danske Corp	07/06/2007	5.29%	\$999,265.67
\$8,013,000.00	Danske Corp	08/01/2007	5.31%	\$7,976,536.73
\$4,600,000.00	Danske Corp	09/05/2007	5.30%	\$4,555,713.41
\$25,000,000.00	Danske Corp	11/01/2007	5.35%	\$24,551,415.19
\$13,730,000.00	Fountain Square Comm Fund.	07/20/2007	5.33%	\$13,691,479.08
\$1,000,000.00	Fountain Square Comm Fund.	07/31/2007	5.33%	\$995,579.25
\$6,585,000.00	Fountain Square Comm Fund.	08/21/2007	5.33%	\$6,535,656.81
\$8,000,000.00	Fountain Square Comm Fund.	08/22/2007	5.32%	\$7,939,003.88
\$1,758,000.00	Fountain Square Comm Fund.	09/06/2007	5.32%	\$1,740,772.15
\$20,000,000.00	Galaxy Funding	07/25/2007	5.31%	\$19,929,513.25
\$10,000,000.00	Galaxy Funding	09/06/2007	5.32%	\$9,901,962.83
\$4,000,000.00	General Electric Capital Corp	07/13/2007	5.27%	\$3,992,990.80
\$3,800,000.00	General Electric Capital Corp	07/30/2007	5.33%	\$3,783,744.94
\$20,000,000.00	General Electric Capital Corp	11/09/2007	5.22%	\$19,627,602.99
\$11,500,000.00	GOLDEN FUNDING	07/16/2007	5.37%	\$11,474,359.05

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$6,500,000.00	HSBC FINANCE CRP	07/20/2007	5.27%	\$6,481,960.87
\$2,166,000.00	Kitty Hawk Funding Corp	07/12/2007	5.32%	\$2,162,486.51
\$6,000,000.00	Kitty Hawk Funding Corp	07/18/2007	5.29%	\$5,985,059.56
\$20,000,000.00	Kitty Hawk Funding Corp	07/31/2007	5.35%	\$19,911,294.01
\$2,500,000.00	Merrill Lynch & Co. Inc.	08/13/2007	5.29%	\$2,484,289.49
\$3,000,000.00	Merrill Lynch & Co. Inc.	08/22/2007	5.29%	\$2,977,248.83
\$5,000,000.00	Paccar Finance	07/03/2007	5.29%	\$4,998,532.26
\$5,000,000.00	Private Export Funding Corp	08/01/2007	5.33%	\$4,977,135.53
\$22,575,000.00	Private Export Funding Corp	08/22/2007	5.33%	\$22,402,581.05
\$6,500,000.00	Rabobank USA Fin Corp	07/03/2007	5.30%	\$6,498,088.32
\$3,500,000.00	Sheffield Receivables	07/10/2007	5.29%	\$3,495,377.58
\$3,000,000.00	Sheffield Receivables	07/12/2007	5.29%	\$2,995,156.75
\$3,900,000.00	Sigma Finance Inc	07/25/2007	5.30%	\$3,886,270.08
\$6,500,000.00	Societe Generale North America	07/06/2007	5.28%	\$6,495,235.39
\$22,935,000.00	Societe Generale North America	08/06/2007	5.31%	\$22,813,873.61
\$3,000,000.00	Societe Generale North America	08/08/2007	5.35%	\$2,983,155.50
\$3,100,000.00	Societe Generale North America	09/18/2007	5.35%	\$3,064,033.86
\$2,200,000.00	Societe Generale North America	10/09/2007	5.34%	\$2,167,832.23
\$6,500,000.00	Three Rivers Funding Corp	07/11/2007	5.30%	\$6,490,440.68
\$10,135,000.00	Three Rivers Funding Corp	07/26/2007	5.32%	\$10,097,690.37
\$5,000,000.00	Toyota Motor Credit Corp	07/30/2007	5.33%	\$4,978,607.50
\$15,000,000.00	Toyota Motor Credit Corp	10/30/2007	5.35%	\$14,734,962.38
\$6,500,000.00	Triple A One Funding Corp	07/11/2007	5.29%	\$6,490,456.78
\$15,000,000.00	TULIP FUNDING	07/16/2007	5.31%	\$14,966,883.66
\$5,000,000.00	Windmill Funding Corp	07/05/2007	5.31%	\$4,997,050.23
\$2,000,000.00	Windmill Funding Corp	07/06/2007	5.28%	\$1,998,534.42
\$4,500,000.00	Windmill Funding Corp	07/13/2007	5.29%	\$4,492,079.35
\$448,524,000.00	Total Commercial Paper			\$445,485,894.87
Money Market Accounts	(0.39%)			
\$6,000,000.00	Money Market Accounts	06/30/2007	4.77%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

Total Investments

\$1,551,165,384.09

\$1,548,127,278.96

Total Investments (100.00%) (Cost \$1,548,127,279)	\$1,548,127,279
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(353,215)
Net Assets (100.00%), 1,547,774,064 units outstanding	\$1,547,774,064
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value