



**STATEMENT OF NET ASSETS LAMP**

**30-JUN-2008 (UNAUDITED)**

7-DAY AVG INTEREST RATE AS OF 30-JUN-2008 **2.29%**

WEIGHTED AVG MATURITY **28**

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Bank Notes (13.72%)</b>				
\$800,000.00	Federal Home Loan Bank Notes	08/06/2008	2.27%	\$798,188.11
\$35,385,000.00	Federal Home Loan Bank Notes	09/24/2008	2.49%	\$35,181,073.98
\$44,858,000.00	Federal Home Loan Bank Notes	08/15/2008	2.23%	\$44,733,795.12
\$32,000,000.00	Federal Home Loan Bank Notes	11/14/2008	2.54%	\$31,997,585.65
\$50,000,000.00	Federal Home Loan Bank Notes	01/09/2009	2.32%	\$50,050,287.09
\$10,000,000.00	Federal Home Loan Bank Notes	02/06/2009	2.80%	\$10,000,000.00
\$10,000,000.00	Federal Home Loan Bank Notes	06/18/2009	3.05%	\$10,000,000.00
\$25,000,000.00	Federal Home Loan Bank Notes	01/28/2009	2.76%	\$24,997,015.86
\$50,000,000.00	Federal Home Loan Bank Notes	08/15/2008	2.53%	\$50,004,018.22
\$45,000,000.00	Federal Home Loan Bank Notes	09/17/2008	2.69%	\$44,997,470.60
<b>\$303,043,000.00</b>	<b>Total Federal Home Loan Bank Notes</b>			<b>\$302,759,434.63</b>
<b>Freddie Mac Notes (7.11%)</b>				
\$10,000,000.00	FREDDIE MAC Notes	04/02/2009	2.40%	\$10,000,000.00
\$20,000,000.00	FREDDIE MAC Notes	06/29/2009	2.80%	\$20,000,000.00
\$48,485,000.00	FREDDIE MAC Notes	09/12/2008	2.20%	\$48,273,925.50
\$4,088,000.00	FREDDIE MAC Notes	10/14/2008	2.07%	\$4,063,471.96
\$25,000,000.00	FREDDIE MAC Notes	11/03/2008	2.11%	\$24,818,421.49
\$25,000,000.00	FREDDIE MAC Notes	10/10/2008	2.16%	\$24,849,464.30
\$25,000,000.00	FREDDIE MAC Notes	08/11/2008	2.28%	\$24,935,249.65
<b>\$157,573,000.00</b>	<b>Total Freddie Mac Notes</b>			<b>\$156,940,532.90</b>
<b>Repurchase Agreements (43.86%)</b>				
\$658,205,170.25	Repurchase Agreements	07/01/2008	2.48%	\$658,205,170.25
\$149,651,408.48	Repurchase Agreements	07/01/2008	2.42%	\$149,651,408.48
\$159,747,243.00	Repurchase Agreements	07/01/2008	2.34%	\$159,747,243.00
<b>\$967,603,821.73</b>	<b>Total Repurchase Agreements</b>			<b>\$967,603,821.73</b>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Commercial Paper</b>	(23.25%)			
\$10,000,000.00	AIG Funding Inc.	09/10/2008	2.67%	\$9,947,662.91
\$10,000,000.00	American Express Company	09/23/2008	2.68%	\$9,937,905.80
\$10,000,000.00	American Express Credit Corp.	10/30/2008	2.69%	\$9,910,535.42
\$9,800,000.00	American General Finance Corp.	07/01/2008	2.59%	\$9,800,000.00
\$10,000,000.00	American General Finance Corp.	09/02/2008	2.62%	\$9,954,404.51
\$10,000,000.00	American Honda Finance Corp	07/08/2008	2.08%	\$9,995,963.63
\$9,800,000.00	Toyota Motor Credit Corp	07/21/2008	2.31%	\$9,787,444.89
\$5,000,000.00	Toyota Motor Credit Corp	07/03/2008	2.95%	\$4,999,179.30
\$10,000,000.00	TORONTO DOM HLDG	09/29/2008	2.59%	\$9,935,731.64
\$8,000,000.00	TORONTO DOM HLDG	08/29/2008	2.60%	\$7,966,088.27
\$10,000,000.00	TORONTO DOM HLDG	08/04/2008	2.74%	\$9,974,192.16
\$27,000,000.00	TORONTO DOM HLDG	07/30/2008	2.84%	\$26,938,355.96
\$10,000,000.00	Societe Generale North Amer	08/18/2008	2.76%	\$9,963,291.27
\$10,000,000.00	Societe Generale North Amer	07/18/2008	2.83%	\$9,986,649.27
\$13,000,000.00	Rabobank USA Fin Corp	08/14/2008	2.51%	\$12,960,302.12
\$10,000,000.00	Wells Fargo & Company	07/28/2008	2.33%	\$9,982,587.66
\$10,000,000.00	Wells Fargo & Company	07/25/2008	2.15%	\$9,985,680.56
\$5,000,000.00	Toyota Motor Credit Corp	09/29/2008	2.51%	\$4,968,871.33
\$15,000,000.00	Toyota Motor Credit Corp	09/24/2008	2.54%	\$14,910,743.75
\$15,000,000.00	Toyota Motor Credit Corp	08/22/2008	2.80%	\$14,939,654.07
\$30,000,000.00	Rabobank USA Fin Corp	07/03/2008	2.57%	\$29,995,722.43
\$10,000,000.00	NORDEA NORTH AM	08/11/2008	2.53%	\$9,971,313.89
\$6,000,000.00	NORDEA NORTH AM	07/23/2008	2.89%	\$5,989,417.61
\$20,000,000.00	NORDEA NORTH AM	07/11/2008	2.75%	\$19,984,745.42
\$25,000,000.00	Natl Australia FDG	08/27/2008	2.58%	\$24,898,471.73
\$30,000,000.00	JP Morgan Chase & Co	07/07/2008	2.52%	\$29,987,426.66
\$10,000,000.00	HSBC Finance	09/17/2008	2.64%	\$9,943,183.71
\$10,000,000.00	HSBC Finance	07/08/2008	2.41%	\$9,995,316.79
\$4,000,000.00	General Electric Capital Corp	10/31/2008	2.58%	\$3,965,367.10
\$15,000,000.00	General Electric Capital Corp	10/20/2008	2.53%	\$14,884,061.00
\$5,000,000.00	General Electric Capital Corp	08/28/2008	2.71%	\$4,978,228.07

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$9,800,000.00	General Electric Capital Corp	07/21/2008	2.30%	\$9,787,500.42
\$22,000,000.00	General Electric Capital Corp	07/11/2008	2.81%	\$21,982,825.44
\$10,000,000.00	General Electric Capital Corp	07/10/2008	2.47%	\$9,993,835.14
\$10,000,000.00	BNP PARIBAS FIN	07/08/2008	2.69%	\$9,994,771.85
\$9,000,000.00	BNP PARIBAS FIN	08/18/2008	2.63%	\$8,968,551.04
\$25,000,000.00	BNP PARIBAS FIN	08/29/2008	2.65%	\$24,891,908.22
\$6,000,000.00	Bank of America Corporation	07/11/2008	2.58%	\$5,995,706.47
\$30,000,000.00	Bank of America Corporation	08/20/2008	2.58%	\$29,892,909.02
\$10,000,000.00	DANSKE	07/03/2008	2.52%	\$9,998,601.50
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\$514,400,000.00	Total Commercial Paper			\$512,945,108.03
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<b>Money Market Accounts</b>	(12.06%)			
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\$3,536,940.99	Money Market Accounts	07/01/2008	2.26%	\$3,536,940.99
\$6,000,000.00	Money Market Accounts	07/01/2008	1.12%	\$6,000,000.00
\$67,211,851.55	Money Market Accounts	07/01/2008	2.34%	\$67,211,851.55
\$60,411,869.76	Money Market Accounts	07/01/2008	2.25%	\$60,411,869.76
\$68,672,999.98	Money Market Accounts	07/01/2008	2.31%	\$68,672,999.98
\$60,265,325.08	Money Market Accounts	07/01/2008	2.27%	\$60,265,325.08
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\$266,098,987.36	Total Money Market Accounts			\$266,098,987.36
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<b>\$2,208,718,809.09</b>	<b>Total Investments</b>			<b>\$2,206,347,884.65</b>
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	<b>Total Investments (99.94%) (Cost \$2,206,347,885)</b>			<b>\$2,206,347,885</b>
	<b>Assets in Excess of Cash and Other Liabilities (0.06%)</b>			<b>\$1,412,663</b>
	<b>Net Assets (100.00%) 2,207,760,548 units outstanding</b>			<b>\$2,207,760,548</b>
	<b>Net Asset Value Per Unit</b>			<b>\$1.00</b>

**Footnotes:**

(a) Value represents amortized cost value