

STATEMENT OF NET ASSETS LAMP

31-JUL-2005 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 31-JUL-2005

3.12%

WEIGHTED AVG MATURITY

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<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Mortgage Notes (5.41%)				
\$25,000,000.00	Federal Home Loan Mortgage Notes	10/07/2005	3.50%	\$25,000,615.90
\$5,000,000.00	Federal Home Loan Mortgage Notes	08/02/2005	2.95%	\$4,999,590.64
\$4,500,000.00	Federal Home Loan Mortgage Notes	09/19/2005	3.14%	\$4,480,873.53
\$3,000,000.00	Federal Home Loan Mortgage Notes	10/18/2005	3.49%	\$2,977,481.87
\$619,000.00	Federal Home Loan Mortgage Notes	11/29/2005	3.40%	\$612,069.89
\$2,000,000.00	Federal Home Loan Mortgage Notes	11/28/2005	3.41%	\$1,977,987.30
\$1,500,000.00	Federal Home Loan Mortgage Notes	11/02/2005	3.35%	\$1,487,141.78
\$600,000.00	Federal Home Loan Mortgage Notes	09/23/2005	3.45%	\$596,969.64
\$2,500,000.00	Federal Home Loan Mortgage Notes	08/23/2005	2.99%	\$2,495,435.45
\$4,900,000.00	Federal Home Loan Mortgage Notes	08/01/2005	3.18%	\$4,900,000.00
<u>\$49,619,000.00</u>	Total Federal Home Loan Mortgage Notes			<u>\$49,528,166.00</u>
Federal Home Loan Bank Notes (3.17%)				
\$5,000,000.00	Federal Home Loan Bank Notes	08/26/2005	2.98%	\$4,989,659.08
\$1,000,000.00	Federal Home Loan Bank Notes	08/15/2005	2.32%	\$1,000,354.36
\$23,000,000.00	Federal Home Loan Bank Notes	03/28/2006	3.40%	\$22,995,081.11
<u>\$29,000,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$28,985,094.55</u>
Federal National Mortgage Association Notes (7.43%)				
\$9,000,000.00	Federal National Mortgage Association Notes	08/01/2005	3.13%	\$9,000,000.00
\$528,000.00	Federal National Mortgage Association Notes	08/10/2005	3.21%	\$527,582.01
\$5,000,000.00	Federal National Mortgage Association Notes	08/24/2005	3.02%	\$4,990,371.61
\$3,500,000.00	Federal National Mortgage Association Notes	09/06/2005	2.97%	\$3,489,640.51
\$3,000,000.00	Federal National Mortgage Association Notes	09/19/2005	2.99%	\$2,987,829.01
\$500,000.00	Federal National Mortgage Association Notes	09/21/2005	3.44%	\$497,572.84
\$2,000,000.00	Federal National Mortgage Association Notes	11/23/2005	3.40%	\$1,978,675.87
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.00%	\$2,100,000.00
\$25,000,000.00	Federal National Mortgage Association Notes	09/15/2005	3.36%	\$24,997,893.10
\$1,000,000.00	Federal National Mortgage Association Notes	12/09/2005	3.48%	\$987,605.44
\$2,000,000.00	Federal National Mortgage Association Notes	10/19/2005	3.50%	\$1,984,774.92
\$3,500,000.00	Federal National Mortgage Association Notes	09/20/2005	3.01%	\$3,485,414.43
\$1,000,000.00	Federal National Mortgage Association Notes	09/08/2005	3.38%	\$996,449.69
\$10,000,000.00	Federal National Mortgage Association Notes	08/31/2005	3.19%	\$9,973,485.13
<u>\$68,128,000.00</u>	Total Federal National Mortgage Association No			<u>\$67,997,294.56</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Repurchase Agreements (60.12%)				
\$418,613,133.77	Repurchase Agreements	08/01/2005	3.31%	\$418,613,133.77
\$67,734,431.00	Repurchase Agreements	08/01/2005	3.26%	\$67,734,431.00
\$63,680,464.20	Repurchase Agreements	08/01/2005	3.28%	\$63,680,464.20
\$550,028,028.97	Total Repurchase Agreements			\$550,028,028.97
Commercial Paper (23.21%)				
\$1,000,000.00	ABN-Amro NA Finance Inc.	10/20/2005	3.55%	\$992,167.83
\$250,000.00	Abbott Laboratories	08/02/2005	3.26%	\$249,977.35
\$1,500,000.00	American General Finance Corp.	08/08/2005	3.19%	\$1,499,071.00
\$4,000,000.00	American General Finance Corp.	08/26/2005	3.36%	\$3,990,677.09
\$4,000,000.00	Variable Funding Capital	08/16/2005	3.31%	\$3,994,486.35
\$200,000.00	USAA Capital Corporation	08/01/2005	3.25%	\$200,000.00
\$1,000,000.00	Toyota Motor Credit Corp	12/14/2005	3.51%	\$987,013.38
\$3,000,000.00	Toyota Motor Credit Corp	08/12/2005	3.32%	\$2,996,955.54
\$8,542,000.00	Three Rivers Funding	08/03/2005	3.29%	\$8,540,439.76
\$2,000,000.00	Sigma Finance Inc.	10/24/2005	3.64%	\$1,983,148.27
\$11,000,000.00	Sigma Finance Inc.	10/05/2005	3.49%	\$10,931,115.04
\$5,000,000.00	Sigma Finance Inc.	08/24/2005	3.27%	\$4,989,561.51
\$3,000,000.00	Sigma Finance Inc.	08/09/2005	3.20%	\$2,997,897.06
\$10,000,000.00	Windmill Funding	08/24/2005	3.26%	\$9,979,187.61
\$2,725,000.00	Windmill Funding	08/16/2005	3.32%	\$2,721,235.20
\$9,000,000.00	Windmill Funding	08/09/2005	3.23%	\$8,993,549.52
\$440,000.00	Wal-Mart Stores Inc.	08/03/2005	3.26%	\$439,920.23
\$1,000,000.00	Wal-Mart Stores Inc.	08/02/2005	3.24%	\$999,909.96
\$1,000,000.00	Sheffield Receivables	08/22/2005	3.39%	\$998,026.30
\$2,000,000.00	Rabobank USA Fin Corp	08/08/2005	3.23%	\$1,998,746.41
\$2,000,000.00	Private Export Funding	08/03/2005	3.12%	\$1,999,653.33
\$730,000.00	Paccar Financial Corp	08/11/2005	3.33%	\$729,324.57
\$1,900,000.00	Jupiter Secur Corp	09/19/2005	3.44%	\$1,891,145.41
\$4,000,000.00	Jupiter Secur Corp	08/11/2005	3.30%	\$3,996,337.75
\$2,052,000.00	Jupiter Secur Corp	08/05/2005	3.23%	\$2,051,262.81
\$5,000,000.00	Fountain Square Comm Fun	08/23/2005	3.35%	\$4,989,788.16
\$1,500,000.00	American General Finance Corp.	09/13/2005	3.44%	\$1,493,862.59
\$1,730,000.00	Atlantis One Funding	09/26/2005	3.50%	\$1,720,644.71
\$3,500,000.00	Beta Finance	08/15/2005	3.30%	\$3,495,512.10

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$1,000,000.00	Beta Finance	10/20/2005	3.58%	\$992,102.55
\$500,000.00	CIT Group Inc	09/09/2005	3.42%	\$498,151.69
\$2,000,000.00	CITI GROUP	10/18/2005	3.56%	\$1,984,682.31
\$2,000,000.00	CIT Group Inc	10/25/2005	3.57%	\$1,983,263.58
\$2,000,000.00	Danske Corp	08/08/2005	3.29%	\$1,998,720.83
\$1,000,000.00	General Electric Capital Corp	12/28/2005	3.54%	\$985,558.91
\$1,000,000.00	General Electric Capital Corp	12/14/2005	3.52%	\$986,974.93
\$1,300,000.00	General Electric Capital Corp	10/17/2005	3.55%	\$1,290,199.03
\$19,000,000.00	General Electric Capital Corp	09/08/2005	3.32%	\$18,933,702.16
\$1,800,000.00	General Electric Capital Corp	08/22/2005	3.36%	\$1,796,478.90
\$1,100,000.00	General Electric Capital Corp	08/01/2005	3.21%	\$1,100,000.00
\$8,000,000.00	Galaxy Funding Inc	10/21/2005	3.63%	\$7,935,180.55
\$10,000,000.00	Galaxy Funding Inc	10/05/2005	3.50%	\$9,937,201.95
\$14,933,000.00	Fountain Square Comm Fun	09/19/2005	3.40%	\$14,864,245.71
\$1,000,000.00	HSBC Finance	08/29/2005	3.38%	\$997,378.84
\$2,000,000.00	HSBC Finance	08/22/2005	3.36%	\$1,996,088.03
\$375,000.00	GOVCO	09/13/2005	3.42%	\$373,476.08
\$500,000.00	GOVCO	08/16/2005	3.30%	\$499,313.89
\$1,000,000.00	GOVCO	08/08/2005	3.16%	\$999,386.23
\$1,200,000.00	GOVCO	08/03/2005	3.27%	\$1,199,781.92
\$500,000.00	GOVCO	08/01/2005	3.27%	\$500,000.00
\$4,034,000.00	Golden Funding Corp	08/08/2005	3.28%	\$4,031,432.43
\$6,073,000.00	Golden Funding Corp	08/05/2005	3.30%	\$6,070,774.49
\$1,400,000.00	Danske Corp	08/11/2005	3.30%	\$1,398,719.78
\$1,500,000.00	Danske Corp	08/31/2005	3.30%	\$1,495,892.35
\$1,500,000.00	Danske Corp	09/07/2005	3.31%	\$1,494,918.33
\$10,000,000.00	Danske Corp	09/13/2005	3.40%	\$9,959,498.49
\$700,000.00	Danske Corp	09/20/2005	3.45%	\$696,660.83
\$1,137,000.00	Falcon Asset Securitization Co	08/04/2005	3.28%	\$1,136,689.43
\$1,500,000.00	Falcon Asset Securitization Co	08/05/2005	3.28%	\$1,499,453.76
\$19,100,000.00	Falcon Asset Securitization Co	08/17/2005	3.30%	\$19,072,049.49
\$775,000.00	Falcon Asset Securitization Co	08/24/2005	3.36%	\$773,337.57
\$212,996,000.00	Total Commercial Paper			\$212,331,931.88

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Money Market Accounts	(0.66%)			
\$6,000,000.00	Money Market Accounts	12/31/2005	0.00%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

\$915,771,028.97	Total Investments			\$914,870,515.96
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Total Investments (100.00%) (Cost \$913,592,593)	\$914,870,516
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(37,833)
Net Assets (100.00%), 914,832,683 units outstanding	\$914,832,683
Net Asset Value Per Unit	\$1.00

Footnotes:
(a) Value represents amortized cost value