

STATEMENT OF NET ASSETS LAMP

31-JUL-2006 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 31-JUL-2006

5.14%

WEIGHTED AVG MATURITY

8

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (0.40%)				
\$5,000,000.00	Federal Home Loan Bank Notes	08/02/2006	5.30%	\$4,999,274.32
<u>\$5,000,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$4,999,274.32</u>
Federal National Mortgage Association Notes (0.17%)				
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.04%	\$2,100,000.00
<u>\$2,100,000.00</u>	<u>Total Federal National Mortgage Association No</u>			<u>\$2,100,000.00</u>
Repurchase Agreements (69.82%)				
\$614,562,260.05	Repurchase Agreements	08/01/2006	5.29%	\$614,562,260.05
\$128,250,635.95	Repurchase Agreements	08/01/2006	5.25%	\$128,250,635.95
\$135,442,479.00	Repurchase Agreements	08/01/2006	5.24%	\$135,442,479.00
<u>\$878,255,375.00</u>	<u>Total Repurchase Agreements</u>			<u>\$878,255,375.00</u>
Commercial Paper (29.14%)				
\$5,000,000.00	American Express Credit Corp.	08/04/2006	5.25%	\$4,997,814.76
\$5,000,000.00	American General Finance Corp.	08/04/2006	5.26%	\$4,997,808.34
\$5,000,000.00	American General Finance Corp.	08/10/2006	5.28%	\$4,993,406.71
\$20,000,000.00	Atlantis One Funding	08/07/2006	5.30%	\$19,982,335.23
\$1,392,000.00	Atlantis One Funding	09/01/2006	5.26%	\$1,385,810.01
\$5,000,000.00	Chevron Funding Corp	08/14/2006	5.25%	\$4,990,533.38
\$5,000,000.00	Windmill Funding Corp	09/14/2006	5.41%	\$4,967,163.74
\$4,000,000.00	Windmill Funding Corp	08/16/2006	5.32%	\$3,991,159.56
\$13,000,000.00	Windmill Funding Corp	08/14/2006	5.26%	\$12,975,709.82
\$8,000,000.00	Windmill Funding Corp	08/02/2006	5.23%	\$7,998,854.69
\$1,000,000.00	Windmill Funding Corp	08/01/2006	5.28%	\$1,000,000.00
\$4,500,000.00	TULIP FUNDING	08/03/2006	5.29%	\$4,498,679.02
\$9,638,000.00	Triple A One Funding Corp	09/01/2006	5.37%	\$9,593,608.83
\$4,497,000.00	Triple A One Funding Corp	08/24/2006	5.37%	\$4,481,610.71
\$10,000,000.00	Triple A One Funding Corp	08/09/2006	5.30%	\$9,988,235.61
\$5,000,000.00	Toyota Motor Credit Corp	08/15/2006	5.27%	\$4,989,764.74
\$12,000,000.00	Three Rivers Funding Corp	10/26/2006	5.47%	\$11,845,083.81

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$9,000,000.00	Three Rivers Funding Corp	09/18/2006	5.47%	\$8,934,867.83
\$2,000,000.00	Three Rivers Funding Corp	08/23/2006	5.37%	\$1,993,460.14
\$5,000,000.00	Three Rivers Funding Corp	08/22/2006	5.37%	\$4,984,405.76
\$3,000,000.00	Three Rivers Funding Corp	08/14/2006	5.32%	\$2,994,245.62
\$3,000,000.00	Societe Generale North America	08/24/2006	5.32%	\$2,989,832.69
\$2,000,000.00	Societe Generale North America	08/08/2006	5.32%	\$1,997,932.14
\$5,000,000.00	Societe Generale North America	08/07/2006	5.26%	\$4,995,620.19
\$10,000,000.00	Sigma Finance Inc	10/27/2006	5.42%	\$9,870,689.11
\$1,000,000.00	Sigma Finance Inc	09/05/2006	5.28%	\$994,959.60
\$10,000,000.00	Sheffield Receivables	10/25/2006	5.44%	\$9,873,132.64
\$2,000,000.00	Sheffield Receivables	08/15/2006	5.32%	\$1,995,872.92
\$2,000,000.00	Rabobank USA Fin Corp	08/09/2006	5.26%	\$1,997,664.63
\$2,000,000.00	Rabobank USA Fin Corp	08/07/2006	5.27%	\$1,998,246.41
\$5,000,000.00	Rabobank USA Fin Corp	08/02/2006	5.26%	\$4,999,270.19
\$8,750,000.00	Private Export Funding Corp	09/19/2006	5.50%	\$8,685,006.70
\$15,691,000.00	Private Export Funding Corp	08/03/2006	5.34%	\$15,686,348.51
\$2,500,000.00	Merrill Lynch & Co. Inc.	08/10/2006	5.31%	\$2,496,685.55
\$3,000,000.00	Merrill Lynch & Co. Inc.	08/01/2006	5.27%	\$3,000,000.00
\$9,704,000.00	Kitty Hawk Funding Corp	08/23/2006	5.40%	\$9,672,088.35
\$4,000,000.00	Kitty Hawk Funding Corp	08/21/2006	5.34%	\$3,988,167.29
\$5,000,000.00	HSBC FINANCE CRP	08/21/2006	5.33%	\$4,985,251.72
\$5,000,000.00	HSBC FINANCE CRP	08/09/2006	5.27%	\$4,994,155.59
\$20,000,000.00	HSBC FINANCE CRP	08/04/2006	5.34%	\$19,991,104.07
\$23,500,000.00	GOVCO Inc	08/11/2006	5.20%	\$23,466,585.02
\$15,000,000.00	GOLDEN FUNDING	09/25/2006	5.42%	\$14,876,864.03
\$4,239,000.00	GOLDEN FUNDING	08/01/2006	5.32%	\$4,239,000.00
\$5,000,000.00	General Electric Capital Corp	08/07/2006	5.25%	\$4,995,626.33
\$3,300,000.00	Galaxy Funding	09/05/2006	5.27%	\$3,283,185.52
\$1,000,000.00	Galaxy Funding	08/29/2006	5.26%	\$995,983.50
\$8,000,000.00	Galaxy Funding	08/09/2006	5.20%	\$7,990,899.56
\$10,000,000.00	Galaxy Funding	08/03/2006	5.23%	\$9,997,136.73
\$625,000.00	Galaxy Funding	08/01/2006	5.32%	\$625,000.00
\$2,000,000.00	Fountain Square Comm Fund.	09/27/2006	5.51%	\$1,982,716.36
\$5,000,000.00	Fountain Square Comm Fund.	09/26/2006	5.44%	\$4,958,040.08
\$15,000,000.00	Fountain Square Comm Fund.	09/22/2006	5.42%	\$14,883,510.99

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$1,153,000.00	Fountain Square Comm Fund.	08/01/2006	5.14%	\$1,153,000.00
\$5,000,000.00	CitiGroup Funding	08/01/2006	5.24%	\$5,000,000.00
\$2,750,000.00	Danske Corp	08/01/2006	5.26%	\$2,750,000.00
\$3,000,000.00	Danske Corp	08/07/2006	5.27%	\$2,997,366.55
\$7,000,000.00	Danske Corp	09/29/2006	5.30%	\$6,940,523.26
\$3,600,000.00	Danske Corp	10/26/2006	5.41%	\$3,554,069.19
\$367,839,000.00	Total Commercial Paper			\$366,486,093.73
Money Market Accounts (0.48%)				
\$6,000,000.00	Money Market Accounts	07/31/2006	5.12%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

\$1,259,194,375.00 Total Investments **\$1,257,840,743.05**

Total Investments (100%) (Cost \$1,256,387,806)	\$1,257,840,743
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(254,383)
Net Assets (100.00%), 1,257,586,360 units outstanding	\$1,257,586,360
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value