

STATEMENT OF NET ASSETS LAMP

31-JUL-2008 (UNAUDITED)

7-DAY AVG INTEREST RATE AS OF 31-JUL-2008 **2.28%**

WEIGHTED AVG MATURITY **32**

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (15.27%)				
\$800,000.00	Federal Home Loan Bank Notes	08/06/2008	2.27%	\$799,747.86
\$44,858,000.00	Federal Home Loan Bank Notes	08/15/2008	2.23%	\$44,819,284.55
\$10,000,000.00	Federal Home Loan Bank Notes	06/18/2009	3.05%	\$10,000,000.00
\$10,000,000.00	Federal Home Loan Bank Notes	02/06/2009	2.80%	\$10,000,000.00
\$25,000,000.00	Federal Home Loan Bank Notes	01/28/2009	2.65%	\$24,997,448.37
\$50,000,000.00	Federal Home Loan Bank Notes	01/09/2009	2.40%	\$50,042,218.87
\$50,000,000.00	Federal Home Loan Bank Notes	08/15/2008	2.53%	\$50,001,250.11
\$32,000,000.00	Federal Home Loan Bank Notes	11/14/2008	2.54%	\$31,998,133.58
\$45,000,000.00	Federal Home Loan Bank Notes	09/17/2008	2.69%	\$44,998,475.88
\$35,385,000.00	Federal Home Loan Bank Notes	09/24/2008	2.49%	\$35,255,174.12
\$25,000,000.00	Federal Home Loan Bank Notes	09/05/2008	2.41%	\$24,941,545.86
\$328,043,000.00	Total Federal Home Loan Bank Notes			\$327,853,279.20
Federal National Mortgage Association Notes (4.16%)				
\$25,000,000.00	Federal National Mortgage Association Notes	09/10/2008	2.43%	\$24,932,709.92
\$14,792,000.00	Federal National Mortgage Association Notes	10/01/2008	2.51%	\$14,729,304.62
\$50,000,000.00	Federal National Mortgage Association Notes	11/17/2008	2.53%	\$49,623,447.49
\$89,792,000.00	Total Federal National Mortgage Association No			\$89,285,462.03
Freddie Mac Notes (13.26%)				
\$10,000,000.00	FREDDIE MAC Notes	04/02/2009	2.40%	\$10,000,000.00
\$48,485,000.00	FREDDIE MAC Notes	09/12/2008	2.20%	\$48,363,334.82
\$27,922,000.00	FREDDIE MAC Notes	10/06/2008	2.51%	\$27,793,953.03
\$4,088,000.00	FREDDIE MAC Notes	10/14/2008	2.07%	\$4,070,682.90
\$25,000,000.00	FREDDIE MAC Notes	11/03/2008	2.11%	\$24,863,206.56
\$50,000,000.00	FREDDIE MAC Notes	10/20/2008	2.58%	\$49,718,730.76
\$25,000,000.00	FREDDIE MAC Notes	10/10/2008	2.16%	\$24,895,475.15
\$50,000,000.00	FREDDIE MAC Notes	09/16/2008	2.41%	\$49,848,423.68
\$25,000,000.00	FREDDIE MAC Notes	08/11/2008	2.28%	\$24,984,176.24
\$20,000,000.00	FREDDIE MAC Notes	06/29/2009	2.80%	\$20,000,000.00
\$285,495,000.00	Total Freddie Mac Notes			\$284,537,983.14

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Repurchase Agreements (27.60%)				
\$285,377,064.63	Repurchase Agreements	08/01/2008	2.19%	\$285,377,064.63
\$143,367,999.84	Repurchase Agreements	08/01/2008	2.11%	\$143,367,999.84
\$163,661,358.00	Repurchase Agreements	08/01/2008	2.15%	\$163,661,358.00
<u>\$592,406,422.47</u>	<u>Total Repurchase Agreements</u>			<u>\$592,406,422.47</u>
Commercial Paper (20.82%)				
\$10,000,000.00	ALIG Funding Inc.	09/10/2008	2.67%	\$9,970,446.78
\$10,000,000.00	American Express Company	09/23/2008	2.68%	\$9,960,731.53
\$10,000,000.00	TORONTO DOM HLDG	09/29/2008	2.59%	\$9,957,775.05
\$8,000,000.00	TORONTO DOM HLDG	08/29/2008	2.60%	\$7,983,870.37
\$10,000,000.00	TORONTO DOM HLDG	08/04/2008	2.74%	\$9,997,717.47
\$9,500,000.00	Societe Generale N.A.	09/16/2008	2.67%	\$9,467,677.12
\$10,000,000.00	Societe Generale N.A.	08/18/2008	2.76%	\$9,986,968.10
\$9,000,000.00	Rabobank USA Fin Corp	10/10/2008	2.67%	\$8,953,542.93
\$25,000,000.00	Rabobank USA Fin Corp	10/03/2008	2.69%	\$24,882,970.51
\$13,000,000.00	Rabobank USA Fin Corp	08/14/2008	2.51%	\$12,988,245.79
\$9,500,000.00	HSBC Finance	09/08/2008	2.51%	\$9,474,888.70
\$9,000,000.00	Wells Fargo & Company	08/29/2008	2.36%	\$8,983,475.65
\$10,000,000.00	Toyota Motor Credit Corp	09/30/2008	2.57%	\$9,957,412.52
\$5,000,000.00	Toyota Motor Credit Corp	09/29/2008	2.51%	\$4,979,549.58
\$15,000,000.00	Toyota Motor Credit Corp	09/24/2008	2.54%	\$14,943,172.71
\$9,500,000.00	Toyota Motor Credit Corp	09/19/2008	2.41%	\$9,468,943.89
\$15,000,000.00	Toyota Motor Credit Corp	08/22/2008	2.80%	\$14,975,570.94
\$18,000,000.00	General Electric Capital Corp	11/07/2008	2.64%	\$17,871,669.24
\$4,000,000.00	General Electric Capital Corp	10/31/2008	2.58%	\$3,974,110.30
\$15,000,000.00	General Electric Capital Corp	10/20/2008	2.53%	\$14,916,259.60
\$9,500,000.00	General Electric Capital Corp	09/19/2008	2.38%	\$9,469,332.37
\$5,000,000.00	General Electric Capital Corp	08/28/2008	2.71%	\$4,989,841.15
\$10,000,000.00	American Express Credit Corp.	10/30/2008	2.69%	\$9,933,303.22
\$10,000,000.00	American General Finance Corp.	09/02/2008	2.62%	\$9,976,788.31
\$9,500,000.00	American Honda Finance Corp	08/18/2008	2.15%	\$9,490,349.10

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$8,825,000.00	Rabobank USA Fin Corp	08/04/2008	2.30%	\$8,823,306.27
\$8,030,000.00	NORDEA NORTH AM	10/14/2008	2.66%	\$7,986,252.36
\$20,000,000.00	NORDEA NORTH AM	10/10/2008	2.72%	\$19,894,858.06
\$15,000,000.00	NORDEA NORTH AM	09/25/2008	2.71%	\$14,938,215.67
\$10,000,000.00	NORDEA NORTH AM	08/11/2008	2.53%	\$9,992,988.18
\$25,000,000.00	Natl Australia FDG	08/27/2008	2.58%	\$24,953,586.35
\$10,000,000.00	HSBC Finance	09/17/2008	2.64%	\$9,965,687.06
\$9,000,000.00	BNP PARIBAS FIN	08/18/2008	2.63%	\$8,988,836.63
\$25,000,000.00	BNP PARIBAS FIN	08/29/2008	2.65%	\$24,948,585.41
\$10,000,000.00	BNP PARIBAS FIN	10/06/2008	2.71%	\$9,950,576.33
\$30,000,000.00	Bank of America Corporation	08/20/2008	2.58%	\$29,959,215.16
\$9,000,000.00	DANSKE	08/11/2008	2.46%	\$8,993,865.82
\$448,355,000.00	Total Commercial Paper			\$446,950,586.23
Money Market Accounts (18.88%)				
\$60,374,581.10	Money Market Accounts	08/01/2008	2.20%	\$60,374,581.10
\$6,000,000.00	Money Market Accounts	08/01/2008	1.12%	\$6,000,000.00
\$60,520,877.35	Money Market Accounts	08/01/2008	2.18%	\$60,520,877.35
\$138,938,194.64	Money Market Accounts	08/01/2008	2.27%	\$138,938,194.64
\$139,477,041.29	Money Market Accounts	08/01/2008	2.29%	\$139,477,041.29
\$405,310,694.38	Total Money Market Accounts			\$405,310,694.38
\$2,149,402,116.85 Total Investments				\$2,146,344,427.45

Total Investments (99.93%) (Cost \$2,146,344,427)	\$2,146,344,427
Assets in Excess of Cash and Other Liabilities (0.07%)	\$1,415,807
Net Assets (100.00%) 2,147,760,235 units outstanding	\$2,147,760,235
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value