

STATEMENT OF NET ASSETS LAMP

31-AUG-2006 (UNAUDITED)

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

5.15%

WEIGHTED AVG MATURITY

16

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal National Mortgage Association Notes (0.75%)				
\$9,024,000.00	Federal National Mortgage Association Notes	01/19/2007	5.37%	\$8,931,185.72
\$9,024,000.00	Total Federal National Mortgage Association No			\$8,931,185.72
Repurchase Agreements (69.55%)				
\$581,504,408.41	Repurchase Agreements	09/01/2006	5.30%	\$581,504,408.41
\$117,569,407.00	Repurchase Agreements	09/01/2006	5.22%	\$117,569,407.00
\$123,807,884.52	Repurchase Agreements	09/01/2006	5.25%	\$123,807,884.52
\$822,881,699.93	Total Repurchase Agreements			\$822,881,699.93
Commercial Paper (29.18%)				
\$5,000,000.00	American Express Credit Corp.	11/10/2006	5.31%	\$4,948,883.79
\$5,500,000.00	American General Finance Corp.	09/11/2006	5.26%	\$5,491,969.90
\$5,000,000.00	American General Finance Corp.	09/25/2006	5.29%	\$4,982,443.68
\$1,392,000.00	Atlantis One Funding	09/01/2006	5.26%	\$1,392,000.00
\$500,000.00	Atlantis One Funding	09/12/2006	5.27%	\$499,196.03
\$3,750,000.00	Atlantis One Funding	09/14/2006	5.26%	\$3,742,889.59
\$11,238,000.00	Atlantis One Funding	11/21/2006	5.35%	\$11,104,452.17
\$5,000,000.00	BETA FINANCE	09/08/2006	5.28%	\$4,994,869.62
\$1,100,000.00	Sheffield Receivables	09/05/2006	5.27%	\$1,099,356.17
\$5,000,000.00	Rabobank USA Fin Corp	09/13/2006	5.25%	\$4,991,271.93
\$8,750,000.00	Private Export Funding Corp	09/19/2006	5.50%	\$8,726,012.19
\$1,500,000.00	Merrill Lynch & Co. Inc.	09/08/2006	5.25%	\$1,498,469.47
\$3,000,000.00	Kitty Hawk Funding Corp	09/20/2006	5.27%	\$2,991,674.14
\$1,500,000.00	Kitty Hawk Funding Corp	09/06/2006	5.27%	\$1,498,902.57
\$5,000,000.00	HSBC FINANCE CRP	10/23/2006	5.29%	\$4,962,094.87
\$24,000,000.00	GOVCO Inc	11/17/2006	5.34%	\$23,728,877.99
\$9,552,000.00	GOLDEN FUNDING	11/02/2006	5.38%	\$9,464,349.61
\$2,000,000.00	TULIP FUNDING	09/20/2006	5.27%	\$1,994,450.24
\$3,000,000.00	TULIP FUNDING	09/19/2006	5.27%	\$2,992,112.35
\$4,638,000.00	Triple A One Funding Corp	09/01/2006	5.37%	\$4,638,000.00
\$5,000,000.00	Toyota Motor Credit Corp	09/14/2006	5.26%	\$4,990,515.41
\$12,000,000.00	Three Rivers Funding Corp	10/26/2006	5.47%	\$11,900,462.50
\$2,500,000.00	Three Rivers Funding Corp	10/16/2006	5.32%	\$2,483,497.58

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$5,000,000.00	Three Rivers Funding Corp	09/26/2006	5.28%	\$4,981,725.43
\$3,500,000.00	Three Rivers Funding Corp	09/21/2006	5.28%	\$3,489,758.75
\$10,286,000.00	Three Rivers Funding Corp	09/18/2006	5.37%	\$10,259,625.07
\$15,000,000.00	Windmill Funding Corp	12/18/2006	5.37%	\$14,762,362.98
\$3,500,000.00	Windmill Funding Corp	10/05/2006	5.29%	\$3,482,592.43
\$5,000,000.00	Windmill Funding Corp	09/14/2006	5.41%	\$4,990,253.28
\$1,500,000.00	Windmill Funding Corp	09/08/2006	5.28%	\$1,498,462.01
\$5,000,000.00	Wells Fargo & Co	09/18/2006	5.28%	\$4,987,573.36
\$24,200,000.00	Societe Generale North America	12/18/2006	5.44%	\$23,816,349.20
\$5,000,000.00	Societe Generale North America	11/15/2006	5.32%	\$4,945,192.61
\$10,000,000.00	Sigma Finance Inc	10/27/2006	5.42%	\$9,916,380.12
\$10,000,000.00	Sigma Finance Inc	10/17/2006	5.34%	\$9,932,226.30
\$1,000,000.00	Sigma Finance Inc	09/05/2006	5.28%	\$999,421.37
\$10,000,000.00	Sheffield Receivables	10/25/2006	5.44%	\$9,919,027.26
\$2,000,000.00	Sheffield Receivables	09/27/2006	5.29%	\$1,992,393.33
\$2,000,000.00	Sheffield Receivables	09/06/2006	5.27%	\$1,998,537.39
\$15,250,000.00	GOLDEN FUNDING	09/25/2006	5.36%	\$15,195,136.12
\$1,250,000.00	GOLDEN FUNDING	09/12/2006	5.27%	\$1,247,990.68
\$3,500,000.00	GOLDEN FUNDING	09/06/2006	5.38%	\$3,497,388.05
\$1,500,000.00	General Electric Co	09/27/2006	5.28%	\$1,494,305.03
\$5,000,000.00	General Electric Capital Corp	10/16/2006	5.33%	\$4,966,912.65
\$20,000,000.00	Galaxy Funding	10/10/2006	5.33%	\$19,885,212.78
\$3,300,000.00	Galaxy Funding	09/05/2006	5.27%	\$3,298,069.63
\$18,000,000.00	Fountain Square CommI Fundng	11/15/2006	5.44%	\$17,801,186.78
\$2,000,000.00	Fountain Square Comm Fund.	09/27/2006	5.51%	\$1,992,079.01
\$5,000,000.00	Fountain Square Comm Fund.	09/26/2006	5.44%	\$4,981,180.47
\$5,000,000.00	CitiGroup Funding	10/02/2006	5.30%	\$4,977,279.74
\$5,500,000.00	Danske Corp	09/11/2006	5.26%	\$5,491,968.73
\$7,000,000.00	Danske Corp	09/29/2006	5.30%	\$6,971,647.17
\$3,600,000.00	Danske Corp	10/26/2006	5.41%	\$3,570,489.93
\$13,000,000.00	Danske Corp	12/11/2006	5.36%	\$12,807,368.41
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\$347,806,000.00	Total Commercial Paper			\$345,266,847.87
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<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Money Market Accounts	(0.51%)			
\$6,000,000.00	Money Market Accounts	08/31/2006	5.12%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

\$1,185,711,699.93 Total Investments **\$1,183,079,733.52**

Total Investments (100%) (Cost \$1,181,829,132)	\$1,183,079,734
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(216,172)
Net Assets (100.00%), 1,182,863,562 units outstanding	\$1,182,863,562
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value