

STATEMENT OF NET ASSETS LAMP

30-SEP-2006 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 30-SEP-2006

5.18%

WEIGHTED AVG MATURITY

22

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal National Mortgage Association Notes (3.90%)				
\$9,024,000.00	Federal National Mortgage Association Notes	01/19/2007	5.37%	\$8,951,074.50
\$40,000,000.00	Federal National Mortgage Association Notes	03/15/2007	5.28%	\$39,706,656.13
<u>\$49,024,000.00</u>	<u>Total Federal National Mortgage Association No</u>			<u>\$48,657,730.63</u>
Repurchase Agreements (67.34%)				
\$617,267,941.29	Repurchase Agreements	10/02/2006	5.37%	\$617,267,941.29
\$91,319,349.00	Repurchase Agreements	10/02/2006	5.24%	\$91,319,349.00
\$130,719,788.92	Repurchase Agreements	10/02/2006	5.27%	\$130,719,788.92
<u>\$839,307,079.21</u>	<u>Total Repurchase Agreements</u>			<u>\$839,307,079.21</u>
Commercial Paper (28.28%)				
\$2,000,000.00	ABN/Amro - North Am. Fin. Inc.	11/24/2006	5.29%	\$1,984,266.26
\$5,000,000.00	American Express Credit Corp.	11/10/2006	5.31%	\$4,970,662.20
\$15,000,000.00	Windmill Funding Corp	12/18/2006	5.37%	\$14,827,614.65
\$3,135,000.00	Windmill Funding Corp	11/10/2006	5.32%	\$3,116,578.11
\$3,785,000.00	Windmill Funding Corp	10/26/2006	5.30%	\$3,771,123.58
\$1,500,000.00	Windmill Funding I Corp	10/19/2006	5.37%	\$1,496,041.70
\$3,500,000.00	Windmill Funding Corp	10/05/2006	5.29%	\$3,497,943.02
\$5,000,000.00	Triple A One Funding Corp	12/21/2006	5.32%	\$4,940,885.78
\$5,200,000.00	Toyota Motor Credit Corp	10/03/2006	5.21%	\$5,198,496.69
\$10,000,000.00	Three Rivers Funding Corp	12/18/2006	5.34%	\$9,885,598.95
\$17,200,000.00	Three Rivers Funding Corp	10/26/2006	5.38%	\$17,135,511.14
\$3,000,000.00	Three Rivers Funding Corp	10/23/2006	5.28%	\$2,990,342.55
\$4,000,000.00	Three Rivers Funding Corp	10/16/2006	5.30%	\$3,991,181.12
\$24,200,000.00	Societe Generale North America	12/18/2006	5.44%	\$23,921,693.29
\$950,000.00	Societe Generale North America	11/17/2006	5.30%	\$943,472.87
\$5,000,000.00	Societe Generale North America	11/15/2006	5.32%	\$4,966,970.75
\$4,000,000.00	Societe Generale North America	10/11/2006	5.26%	\$3,994,160.78
\$10,000,000.00	Sigma Finance Inc	10/27/2006	5.42%	\$9,961,001.79
\$10,000,000.00	Sigma Finance Inc	10/17/2006	5.34%	\$9,976,321.88
\$10,000,000.00	Sheffield Receivables	10/25/2006	5.44%	\$9,963,849.49
\$3,130,000.00	Sheffield Receivables	10/20/2006	5.30%	\$3,121,262.27
\$13,000,000.00	Sheffield Receivables	10/18/2006	5.29%	\$12,967,585.57
\$5,200,000.00	Rabobank USA Fin Corp	10/04/2006	5.25%	\$5,197,725.84

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$5,000,000.00	Paccar Finance	11/22/2006	5.26%	\$4,962,283.59
\$10,000,000.00	Kitty Hawk Funding Corp	12/19/2006	5.33%	\$9,884,369.48
\$2,000,000.00	Kitty Hawk Funding Corp	10/12/2006	5.27%	\$1,996,782.75
\$5,000,000.00	HSBC FINANCE CRP	10/23/2006	5.29%	\$4,983,892.76
\$5,000,000.00	GOVCO Inc	11/20/2006	5.31%	\$4,963,413.42
\$24,000,000.00	GOVCO Inc	11/17/2006	5.34%	\$23,833,778.35
\$15,000,000.00	GOLDEN FUNDING	12/26/2006	5.33%	\$14,811,351.29
\$4,000,000.00	GOLDEN FUNDING	11/13/2006	5.31%	\$3,974,772.18
\$9,552,000.00	GOLDEN FUNDING	11/02/2006	5.38%	\$9,506,559.33
\$4,500,000.00	General Electric Capital Corp	10/23/2006	5.27%	\$4,485,541.60
\$5,000,000.00	General Electric Capital Corp	10/16/2006	5.33%	\$4,988,922.01
\$10,000,000.00	Galaxy Funding	12/06/2006	5.30%	\$9,903,693.82
\$5,000,000.00	Fountain Square Comm Fund.	01/18/2007	5.35%	\$4,920,241.25
\$18,000,000.00	Fountain Square CommI Fundng	11/15/2006	5.44%	\$17,880,182.71
\$5,200,000.00	American General Finance Corp.	10/03/2006	5.25%	\$5,198,484.90
\$3,000,000.00	American General Finance Corp.	11/02/2006	5.29%	\$2,985,972.46
\$1,000,000.00	Atlantis One Funding	10/02/2006	5.27%	\$999,853.65
\$2,400,000.00	Atlantis One Funding	10/30/2006	5.31%	\$2,389,785.92
\$11,238,000.00	Atlantis One Funding	11/21/2006	5.35%	\$11,153,542.60
\$13,000,000.00	Atlantis One Funding	12/21/2006	5.34%	\$12,845,773.19
\$4,000,000.00	BETA FINANCE	11/15/2006	5.29%	\$3,973,734.68
\$5,000,000.00	CitiGroup Funding	10/02/2006	5.30%	\$4,999,263.85
\$5,000,000.00	Danske Corp	10/13/2006	5.27%	\$4,991,232.79
\$3,600,000.00	Danske Corp	10/26/2006	5.41%	\$3,586,526.08
\$13,000,000.00	Danske Corp	12/11/2006	5.36%	\$12,863,987.07
\$1,385,000.00	Danske Corp	12/21/2006	5.32%	\$1,368,618.19
\$1,155,000.00	Sigma Finance	12/08/2006	5.35%	\$1,143,446.91
\$354,830,000.00	Total Commercial Paper			\$352,416,297.11
Money Market Accounts	(0.48%)			
\$6,000,000.00	Money Market Accounts	09/30/2006	5.12%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

Total Investments

\$1,249,161,079.21

\$1,246,381,106.95

Total Investments (100%) (Cost \$1,244,688,347)	\$1,246,381,107
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(175,416)
Net Assets (100.00%), 1,246,205,691 units outstanding	\$1,246,205,691
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value