

STATEMENT OF NET ASSETS LAMP

31-OCT-2006 (UNAUDITED)

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

5.29%

WEIGHTED AVG MATURITY

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<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal National Mortgage Association Notes (3.84%)				
\$9,024,000.00	Federal National Mortgage Association Notes	01/19/2007	5.37%	\$8,971,626.22
\$40,000,000.00	Federal National Mortgage Association Notes	03/15/2007	5.28%	\$39,761,769.22
<u>\$49,024,000.00</u>	<u>Total Federal National Mortgage Association No</u>			<u>\$48,733,395.44</u>
Repurchase Agreements (68.08%)				
\$624,980,272.11	Repurchase Agreements	11/01/2006	5.31%	\$624,980,272.11
\$104,510,487.00	Repurchase Agreements	11/01/2006	5.28%	\$104,510,487.00
\$135,684,328.40	Repurchase Agreements	11/01/2006	5.25%	\$135,684,328.40
<u>\$865,175,087.51</u>	<u>Total Repurchase Agreements</u>			<u>\$865,175,087.51</u>
Commercial Paper (27.61%)				
\$2,000,000.00	ABN/Amro - North Am. Fin. Inc.	11/24/2006	5.29%	\$1,993,268.19
\$5,000,000.00	American Express Credit Corp.	11/10/2006	5.31%	\$4,993,368.84
\$3,000,000.00	Windmill Funding Corp	01/25/2007	5.32%	\$2,962,797.43
\$15,000,000.00	Windmill Funding Corp	12/18/2006	5.37%	\$14,895,650.16
\$3,000,000.00	Windmill Funding Corp	11/27/2006	5.27%	\$2,988,615.18
\$3,135,000.00	Windmill Funding Corp	11/10/2006	5.32%	\$3,130,836.11
\$3,000,000.00	Tulip Funding	11/03/2006	5.35%	\$2,999,120.51
\$5,000,000.00	Triple A One Funding Corp	12/21/2006	5.32%	\$4,963,343.88
\$5,200,000.00	Toyota Motor Credit Corp	11/09/2006	5.24%	\$5,193,950.29
\$5,000,000.00	General Electric Capital Corp	02/16/2007	5.32%	\$4,922,129.32
\$2,200,000.00	General Electric Capital Corp	11/08/2006	5.24%	\$2,197,760.12
\$3,000,000.00	General Electric Capital Corp	11/03/2006	5.24%	\$2,999,126.81
\$1,615,000.00	Galaxy Funding	01/29/2007	5.33%	\$1,593,997.22
\$10,000,000.00	Galaxy Funding	12/06/2006	5.30%	\$9,948,696.47
\$3,980,000.00	Fountain Square Comm Fund.	01/31/2007	5.34%	\$3,926,973.11
\$5,000,000.00	Fountain Square Comm Fund.	01/18/2007	5.35%	\$4,942,664.82
\$3,000,000.00	Fountain Square Comm Fund.	01/02/2007	5.32%	\$2,972,755.81
\$14,000,000.00	Fountain Square CommI Fundng	11/15/2006	5.44%	\$13,970,873.61
\$10,000,000.00	Kitty Hawk Funding Corp	12/19/2006	5.33%	\$9,929,423.25
\$5,000,000.00	Kitty Hawk Funding Corp	11/20/2006	5.27%	\$4,986,127.62
\$5,200,000.00	HSBC FINANCE CRP	11/27/2006	5.25%	\$5,180,373.23
\$5,000,000.00	GOVCO Inc	11/20/2006	5.31%	\$4,986,033.74
\$24,000,000.00	GOVCO Inc	11/17/2006	5.34%	\$23,943,154.23

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$1,000,000.00	GOLDEN FUNDING	01/30/2007	5.32%	\$986,865.42
\$15,000,000.00	GOLDEN FUNDING	12/26/2006	5.33%	\$14,878,803.13
\$4,000,000.00	GOLDEN FUNDING	11/13/2006	5.31%	\$3,992,927.52
\$9,552,000.00	GOLDEN FUNDING	11/02/2006	5.38%	\$9,550,573.40
\$10,000,000.00	Three Rivers Funding Corp	12/18/2006	5.34%	\$9,930,751.18
\$6,248,000.00	Three Rivers Funding Corp	12/05/2006	5.31%	\$6,216,795.49
\$12,000,000.00	Three Rivers Funding Corp	11/30/2006	5.29%	\$11,949,009.98
\$5,200,000.00	Three Rivers Funding Corp	11/22/2006	5.28%	\$5,184,030.67
\$2,000,000.00	Societe Generale North America	03/07/2007	5.30%	\$1,963,598.58
\$24,200,000.00	Societe Generale North America	12/18/2006	5.44%	\$24,031,532.37
\$2,100,000.00	Societe Generale North America	11/17/2006	5.29%	\$2,095,073.93
\$5,000,000.00	Societe Generale North America	11/15/2006	5.32%	\$4,989,677.26
\$10,000,000.00	Sigma Finance Inc	11/20/2006	5.30%	\$9,972,112.88
\$2,000,000.00	Sheffield Receivables	11/16/2006	5.28%	\$1,995,612.20
\$900,000.00	Sheffield Receivables	11/15/2006	5.31%	\$898,144.73
\$5,200,000.00	Rabobank USA Fin Corp	11/01/2006	5.25%	\$5,200,000.00
\$5,000,000.00	Private Export Funding Corp	02/23/2007	5.33%	\$4,917,009.18
\$9,209,000.00	Private Export Funding Corp	02/08/2007	5.33%	\$9,076,074.86
\$2,150,000.00	Private Export Funding Corp	01/25/2007	5.32%	\$2,123,342.04
\$5,000,000.00	Paccar Finance	11/22/2006	5.26%	\$4,984,699.57
\$7,000,000.00	Kitty Hawk Funding Corp	01/16/2007	5.33%	\$6,922,086.75
\$3,000,000.00	American General Finance Corp.	11/02/2006	5.29%	\$2,999,559.64
\$2,500,000.00	Atlantis One Funding	11/16/2006	5.26%	\$2,494,529.65
\$11,238,000.00	Atlantis One Funding	11/21/2006	5.35%	\$11,204,727.46
\$2,500,000.00	Atlantis One Funding	12/15/2006	5.30%	\$2,483,920.82
\$13,000,000.00	Atlantis One Funding	12/21/2006	5.34%	\$12,904,364.04
\$4,000,000.00	BETA FINANCE	11/15/2006	5.29%	\$3,991,791.44
\$5,000,000.00	CitiGroup Funding	12/12/2006	5.28%	\$4,970,126.92
\$2,000,000.00	CitiGroup Funding	01/29/2007	5.34%	\$1,973,963.73
\$13,000,000.00	Danske Corp	12/11/2006	5.36%	\$12,923,021.35
\$1,385,000.00	Danske Corp	12/21/2006	5.32%	\$1,374,841.79
\$3,000,000.00	Danske Corp	12/27/2006	5.28%	\$2,975,543.60
\$7,000,000.00	Danske Corp	01/22/2007	5.30%	\$6,916,430.71
\$1,155,000.00	Sigma Finance Inc	12/08/2006	5.35%	\$1,148,684.96
\$352,867,000.00	Total Commercial Paper			\$350,841,267.20

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Money Market Accounts	(0.47%)			
\$6,000,000.00	Money Market Accounts	10/31/2006	5.13%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

\$1,273,066,087.51 Total Investments **\$1,270,749,750.15**

Total Investments (100%) (Cost \$1,268,484,053)	\$1,270,749,750
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(15,660)
Net Assets (100.00%), 1,270,734,090 units outstanding	\$1,270,734,090
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value