

STATEMENT OF NET ASSETS LAMP

30-NOV-2006 (UNAUDITED)

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

5.24%

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 (4.41%)				
\$9,024,000.00	Federal National Mortgage Association Notes	01/19/2007	5.37%	\$8,991,515.01
\$40,000,000.00	Federal National Mortgage Association Notes	03/15/2007	5.28%	\$39,815,104.47
\$5,000,000.00	Federal National Mortgage Association Notes	06/08/2007	5.29%	\$4,964,091.36
<u>\$54,024,000.00</u>	<u>Total Federal National Mortgage Association No</u>			<u>\$53,770,710.84</u>
Repurchase Agreements (66.48%)				
\$594,944,712.59	Repurchase Agreements	12/01/2006	5.31%	\$594,944,712.59
\$126,521,823.26	Repurchase Agreements	12/01/2006	5.29%	\$126,521,823.26
\$89,194,477.00	Repurchase Agreements	12/01/2006	5.28%	\$89,194,477.00
<u>\$810,661,012.85</u>	<u>Total Repurchase Agreements</u>			<u>\$810,661,012.85</u>
Commercial Paper (28.62%)				
\$5,500,000.00	American Express Credit Corp.	12/21/2006	5.25%	\$5,483,996.20
\$2,500,000.00	Atlantis One Funding	12/15/2006	5.30%	\$2,494,861.36
\$1,300,000.00	Atlantis One Funding	12/20/2006	5.28%	\$1,296,390.55
\$13,000,000.00	Atlantis One Funding	12/21/2006	5.34%	\$12,961,576.01
\$2,000,000.00	Atlantis One Funding	02/20/2007	5.33%	\$1,976,312.82
\$11,000,000.00	Atlantis One Funding	02/23/2007	5.32%	\$10,865,033.49
\$5,000,000.00	Bank of America Corporation	03/07/2007	5.32%	\$4,930,038.86
\$10,000,000.00	Three Rivers Funding Corp	12/18/2006	5.34%	\$9,974,841.35
\$3,000,000.00	Three Rivers Funding Corp	12/13/2006	5.29%	\$2,994,722.65
\$2,000,000.00	Societe Generale North America	03/07/2007	5.30%	\$1,972,144.87
\$2,500,000.00	Societe Generale North America	01/22/2007	5.28%	\$2,481,089.16
\$2,500,000.00	Societe Generale North America	01/08/2007	5.30%	\$2,486,089.03
\$24,200,000.00	Societe Generale North America	12/18/2006	5.44%	\$24,138,792.92
\$5,500,000.00	Societe Generale North America	12/04/2006	5.24%	\$5,497,599.08
\$10,000,000.00	Sigma Finance Inc	02/20/2007	5.32%	\$9,881,685.20
\$2,000,000.00	Sheffield Receivables	12/15/2006	5.28%	\$1,995,899.90
\$3,000,000.00	Windmill Funding Corp	01/25/2007	5.32%	\$2,975,821.93
\$15,000,000.00	Windmill Funding Corp	12/18/2006	5.37%	\$14,962,088.10
\$2,000,000.00	Windmill Funding Corp	12/05/2006	5.28%	\$1,998,828.38
\$5,000,000.00	TULIP FUNDING	12/12/2006	5.29%	\$4,991,927.34
\$5,000,000.00	Triple A One Funding Corp	12/21/2006	5.32%	\$4,985,272.77
\$4,305,000.00	Triple A One Funding Corp	12/20/2006	5.27%	\$4,293,052.40
\$5,500,000.00	Toyota Motor Credit Corp	01/08/2007	5.29%	\$5,469,481.16

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$5,200,000.00	Three Rivers Funding Corp	12/19/2006	5.29%	\$5,186,292.96
\$1,500,000.00	Sheffield Receivables	12/07/2006	5.27%	\$1,498,683.65
\$5,500,000.00	Rabobank USA Fin Corp	12/06/2006	5.26%	\$5,495,988.42
\$4,000,000.00	Rabobank USA Fin Corp	12/01/2006	5.30%	\$4,000,000.00
\$9,400,000.00	Private Export Funding Corp	02/23/2007	5.33%	\$9,284,555.21
\$9,209,000.00	Private Export Funding Corp	02/08/2007	5.33%	\$9,115,948.19
\$2,150,000.00	Private Export Funding Corp	01/25/2007	5.32%	\$2,132,674.92
\$7,000,000.00	Kitty Hawk Funding Corp	01/16/2007	5.33%	\$6,952,633.87
\$5,500,000.00	General Electric Capital Corp	01/25/2007	5.29%	\$5,455,879.54
\$1,615,000.00	Galaxy Funding	01/29/2007	5.33%	\$1,601,015.51
\$10,000,000.00	Galaxy Funding	12/06/2006	5.30%	\$9,992,638.55
\$14,000,000.00	Fountain Square Comm Fund.	02/01/2007	5.32%	\$13,872,879.05
\$3,980,000.00	Fountain Square Comm Fund.	01/31/2007	5.34%	\$3,944,297.68
\$5,000,000.00	Fountain Square Comm Fund.	01/18/2007	5.35%	\$4,964,560.51
\$3,000,000.00	Fountain Square Comm Fund.	01/02/2007	5.32%	\$2,985,876.42
\$5,000,000.00	BETA FINANCE	01/25/2007	5.30%	\$4,959,805.57
\$5,000,000.00	CitiGroup Funding	12/12/2006	5.28%	\$4,991,950.08
\$5,000,000.00	Kitty Hawk Funding Corp	12/20/2006	5.27%	\$4,986,123.57
\$10,000,000.00	Kitty Hawk Funding Corp	12/19/2006	5.33%	\$9,973,416.46
\$5,400,000.00	HSBC FINANCE CRP	12/04/2006	5.24%	\$5,397,645.13
\$10,000,000.00	GOLDEN FUNDING	02/27/2007	5.33%	\$9,871,365.84
\$1,000,000.00	GOLDEN FUNDING	01/30/2007	5.32%	\$991,205.11
\$5,000,000.00	GOLDEN FUNDING	01/26/2007	5.31%	\$4,959,064.97
\$15,000,000.00	GOLDEN FUNDING	12/26/2006	5.33%	\$14,944,666.65
\$10,000,000.00	General Electric Capital Corp	03/30/2007	5.30%	\$9,827,755.62
\$5,000,000.00	General Electric Capital Corp	02/16/2007	5.32%	\$4,943,716.45
\$5,400,000.00	CitiGroup Funding	01/02/2007	5.28%	\$5,374,785.29
\$2,000,000.00	CitiGroup Funding	01/29/2007	5.34%	\$1,982,663.93
\$24,000,000.00	CitiGroup Funding	02/07/2007	5.33%	\$23,760,742.63
\$3,285,000.00	Danske Corp	12/21/2006	5.30%	\$3,275,369.81
\$3,000,000.00	Danske Corp	12/27/2006	5.28%	\$2,988,595.44
\$7,000,000.00	Danske Corp	01/22/2007	5.30%	\$6,946,772.36
\$1,155,000.00	Sigma Finance	12/08/2006	5.32%	\$1,153,799.94
\$351,099,000.00	Total Commercial Paper			\$348,920,914.86

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Money Market Accounts (0.49%)				
\$6,000,000.00	Money Market Accounts	11/30/2006	5.06%	\$6,000,000.00
\$6,000,000.00 Total Money Market Accounts				\$6,000,000.00

\$1,221,784,012.85 Total Investments **\$1,219,352,638.55**

Total Investments (99.98%) (Cost \$1,217,053,757)	\$1,219,352,639
Assets in Excess of Cash and Other Liabilities (0.02%)	\$230,673
Net Assets (100.00%), 1,219,583,311 units outstanding	\$1,219,583,311
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value