

STATEMENT OF NET ASSETS LAMP

31-DEC-2005 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 31-DEC-2005

4.15%

WEIGHTED AVG MATURITY

13

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Mortgage Notes (1.11%)				
\$10,000,000.00	Federal Home Loan Mortgage Notes	01/10/2006	4.24%	\$9,989,562.91
\$500,000.00	Federal Home Loan Mortgage Notes	01/18/2006	4.22%	\$499,005.20
<u>\$10,500,000.00</u>	<u>Total Federal Home Loan Mortgage Notes</u>			<u>\$10,488,568.11</u>
Federal Home Loan Bank Notes (5.03%)				
\$1,000,000.00	Federal Home Loan Bank Notes	01/03/2006	3.35%	\$999,813.86
\$15,000,000.00	Federal Home Loan Bank Notes	01/09/2006	4.11%	\$14,986,316.19
\$5,000,000.00	Federal Home Loan Bank Notes	04/26/2006	4.08%	\$5,000,000.00
\$23,275,000.00	Federal Home Loan Bank Notes	03/28/2006	4.46%	\$23,273,218.74
\$2,389,000.00	Federal Home Loan Bank Notes	01/25/2006	4.19%	\$2,382,353.19
\$900,000.00	Federal Home Loan Bank Notes	01/13/2006	4.19%	\$898,744.49
<u>\$47,564,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$47,540,446.47</u>
Federal National Mortgage Association Notes (1.58%)				
\$2,000,000.00	Federal National Mortgage Association Notes	01/03/2006	4.11%	\$1,999,543.90
\$1,869,000.00	Federal National Mortgage Association Notes	01/04/2006	4.15%	\$1,868,354.45
\$2,000,000.00	Federal National Mortgage Association Notes	01/23/2006	4.27%	\$1,994,863.35
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.00%	\$2,100,000.00
\$3,000,000.00	Federal National Mortgage Association Notes	01/15/2006	4.36%	\$2,997,286.98
\$4,000,000.00	Federal National Mortgage Association Notes	01/09/2006	4.20%	\$3,996,324.25
<u>\$14,969,000.00</u>	<u>Total Federal National Mortgage Association No</u>			<u>\$14,956,372.93</u>
Repurchase Agreements (64.61%)				
\$444,889,654.67	Repurchase Agreements	01/03/2006	4.27%	\$444,889,654.67
\$69,233,962.00	Repurchase Agreements	01/03/2006	3.71%	\$69,233,962.00
\$95,976,871.06	Repurchase Agreements	01/03/2006	4.15%	\$95,976,871.06
<u>\$610,100,487.73</u>	<u>Total Repurchase Agreements</u>			<u>\$610,100,487.73</u>
Commercial Paper (27.02%)				
\$4,000,000.00	American Express Credit Corp.	01/05/2006	4.26%	\$3,998,109.88
\$4,000,000.00	American General Finance Corp.	01/04/2006	4.23%	\$3,998,588.87
\$2,000,000.00	American General Finance Corp.	01/23/2006	4.23%	\$1,994,842.60
\$15,000,000.00	Atlantis One Funding	02/01/2006	4.31%	\$14,944,512.16
\$2,000,000.00	Atlantis One Funding	03/17/2006	4.37%	\$1,981,944.39
\$2,000,000.00	Three rivers funding corp	01/03/2006	4.25%	\$1,999,528.28

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$700,000.00	Societe Generale North America	02/06/2006	4.26%	\$697,029.28
\$2,000,000.00	SIGMA FINANCE	03/23/2006	4.37%	\$1,980,511.67
\$19,000,000.00	Sigma Finance Inc	02/22/2006	4.35%	\$18,881,459.59
\$2,000,000.00	Sigma Finance Inc	02/21/2006	4.40%	\$1,987,622.68
\$5,000,000.00	Sheffield Receivables Co	01/23/2006	4.43%	\$4,986,693.86
\$12,920,000.00	Sheffield Receivables	01/10/2006	4.21%	\$12,906,416.59
\$500,000.00	Sheffield Receivables	01/09/2006	4.32%	\$499,520.19
\$1,500,000.00	Rabobank USA Fin Corp	01/20/2006	4.23%	\$1,496,659.02
\$5,000,000.00	Windmill Funding Corp	01/25/2006	4.35%	\$4,985,549.29
\$3,000,000.00	Windmill Funding Corp	01/18/2006	4.28%	\$2,993,943.50
\$1,000,000.00	Windmill Funding Corp	01/05/2006	4.28%	\$999,525.15
\$250,000.00	TULIP FUNDING	01/31/2006	4.29%	\$249,110.38
\$2,000,000.00	TULIP FUNDING	01/06/2006	4.22%	\$1,998,828.82
\$1,750,000.00	Triple A One Funding Corp	01/23/2006	4.34%	\$1,745,373.89
\$735,000.00	Triple A One Funding Corp	01/17/2006	4.32%	\$733,592.65
\$1,500,000.00	Triple A One Funding Corp	01/09/2006	4.30%	\$1,498,566.75
\$1,000,000.00	Toyota Motor Credit Corp	01/05/2006	4.25%	\$999,528.28
\$3,000,000.00	Toyota Motor Credit Corp	01/04/2006	4.24%	\$2,998,941.01
\$15,000,000.00	Three rivers funding corp	01/13/2006	4.34%	\$14,978,353.24
\$900,000.00	Paccar Finance	01/30/2006	4.24%	\$896,938.57
\$9,000,000.00	Jupiter Secur Corp	01/27/2006	4.32%	\$8,971,986.42
\$2,000,000.00	Jupiter Secur Corp	01/24/2006	4.24%	\$1,994,594.64
\$1,000,000.00	Jupiter Secur Corp	01/04/2006	4.27%	\$999,644.70
\$1,500,000.00	Jupiter Secur Corp	01/03/2006	4.25%	\$1,499,646.25
\$1,350,000.00	HSBC FINANCE CRP	01/17/2006	4.21%	\$1,347,478.53
\$750,000.00	GOVCO Inc	03/16/2006	4.36%	\$743,334.21
\$7,750,000.00	Galaxy Funding	01/19/2006	4.15%	\$7,733,941.75
\$10,000,000.00	Galaxy Funding	01/18/2006	4.17%	\$9,980,343.88
\$5,000,000.00	Fountain Square Comm Fund.	02/01/2006	4.24%	\$4,981,804.16
\$15,000,000.00	Fountain Square Comm Fund.	01/17/2006	4.16%	\$14,972,305.13
\$1,250,000.00	Atlantis One Funding	03/21/2006	4.46%	\$1,237,886.80
\$1,500,000.00	BETA FINANCE	01/06/2006	4.29%	\$1,499,107.66
\$4,000,000.00	BETA FINANCE	02/14/2006	4.31%	\$3,979,042.41
\$500,000.00	BETA FINANCE	03/07/2006	4.46%	\$496,003.84
\$1,500,000.00	Cit Group Holdings Inc.	02/24/2006	4.41%	\$1,490,139.97

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$700,000.00	GOVCO Inc	01/18/2006	4.27%	\$698,589.98
\$2,500,000.00	GOVCO Inc	01/13/2006	4.31%	\$2,496,416.89
\$19,000,000.00	Goldman Sachs	01/30/2006	4.28%	\$18,934,704.72
\$15,000,000.00	GOLDEN FUNDING	02/02/2006	4.24%	\$14,943,618.49
\$4,000,000.00	GOLDEN FUNDING	01/30/2006	4.32%	\$3,986,127.07
\$14,000,000.00	General Electric Capital Corp	02/02/2006	4.22%	\$13,947,629.54
\$500,000.00	General Electric Capital Corp	01/27/2006	4.26%	\$498,467.49
\$5,000,000.00	General Electric Capital Corp	01/24/2006	4.21%	\$4,986,582.81
\$3,000,000.00	General Electric Capital Corp	01/04/2006	4.24%	\$2,998,941.01
\$4,000,000.00	Chervron Funding Corp	01/04/2006	4.16%	\$3,998,612.35
\$4,000,000.00	Danske Corp	02/07/2006	4.35%	\$3,982,184.42
\$1,000,000.00	Falcon Asset Securitization	01/05/2006	4.27%	\$999,526.27
\$11,000,000.00	Falcon Asset Securitization	01/06/2006	4.20%	\$10,993,602.95
\$294,000.00	Falcon Asset Securitization	01/09/2006	4.22%	\$293,724.54
\$1,600,000.00	Falcon Asset Securitization	01/13/2006	4.32%	\$1,597,698.03
\$426,000.00	Falcon Asset Securitization	01/17/2006	4.34%	\$425,180.51
<u>\$255,875,000.00</u>	Total Commercial Paper			<u>\$255,140,558.01</u>
Money Market Accounts (0.64%)				
\$6,000,000.00	Money Market Accounts	12/31/2006	4.11%	\$6,000,000.00
<u>\$6,000,000.00</u>	Total Money Market Accounts			<u>\$6,000,000.00</u>

\$945,008,487.73 Total Investments **\$944,226,433.25**

Total Investments (100.00%) (Cost \$942,975,948)	\$944,191,539
Assets in Excess of Cash and Other Liabilities (0.00%)	\$25,956
Net Assets (100.00%), 944,217,495 units outstanding	\$944,217,495
Net Asset Value Per Unit	\$1.00

Footnotes:
(a) Value represents amortized cost value