

## STATEMENT OF NET ASSETS LAMP

31-DEC-2006 (UNAUDITED)

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

5.26%

WEIGHTED AVG MATURITY

18

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Bank Notes (0.40%)</b>				
\$5,000,000.00	Federal Home Loan Bank Notes	06/08/2007	5.29%	\$4,970,013.34
<u>\$5,000,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$4,970,013.34</u>
<b>Federal National Mortgage Association Notes (3.97%)</b>				
\$9,024,000.00	Federal National Mortgage Association Notes	01/19/2007	5.37%	\$9,012,066.74
\$40,000,000.00	Federal National Mortgage Association Notes	03/15/2007	5.28%	\$39,870,217.55
<u>\$49,024,000.00</u>	<u>Total Federal National Mortgage Association No</u>			<u>\$48,882,284.29</u>
<b>Repurchase Agreements (67.40%)</b>				
\$612,192,108.25	Repurchase Agreements	01/02/2007	5.31%	\$612,192,108.25
\$87,863,318.00	Repurchase Agreements	01/02/2007	5.25%	\$87,863,318.00
\$130,845,865.42	Repurchase Agreements	01/02/2007	5.22%	\$130,845,865.42
<u>\$830,901,291.67</u>	<u>Total Repurchase Agreements</u>			<u>\$830,901,291.67</u>
<b>Commercial Paper (27.75%)</b>				
\$5,200,000.00	American Express Credit Corp.	01/09/2007	5.29%	\$5,193,895.09
\$5,000,000.00	American General Finance Corp.	01/05/2007	5.27%	\$4,997,073.07
\$2,600,000.00	Atlantis One Funding	01/17/2007	5.35%	\$2,593,830.84
\$2,000,000.00	Atlantis One Funding	02/20/2007	5.33%	\$1,985,311.71
\$11,000,000.00	Atlantis One Funding	02/23/2007	5.32%	\$10,914,455.20
\$12,000,000.00	Atlantis One Funding Corp	03/20/2007	5.41%	\$11,862,738.88
\$5,000,000.00	Bank of America Corporation	03/07/2007	5.32%	\$4,952,415.48
\$5,000,000.00	BETA FINANCE	01/25/2007	5.30%	\$4,982,380.78
\$7,900,000.00	Windmill Funding Corp	01/31/2007	5.36%	\$7,864,848.38
\$3,000,000.00	Windmill Funding Corp	01/25/2007	5.32%	\$2,989,401.42
\$5,000,000.00	Windmill Funding Corp	01/03/2007	5.29%	\$4,998,531.81
\$5,000,000.00	TULIP FUNDING	01/03/2007	5.30%	\$4,998,529.02
\$5,000,000.00	Triple A One Funding Corp	01/03/2007	5.36%	\$4,998,511.68
\$5,500,000.00	Toyota Motor Credit Corp	01/08/2007	5.29%	\$5,494,352.54
\$24,000,000.00	Three Rivers Funding Corp	03/16/2007	5.35%	\$23,738,984.05
\$5,000,000.00	HSBC FINANCE CRP	01/26/2007	5.29%	\$4,981,701.35
\$2,005,000.00	GOVCO Inc	01/11/2007	5.29%	\$2,002,058.87

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$2,500,000.00	GOVCO Inc	01/10/2007	5.30%	\$2,496,694.15
\$1,000,000.00	GOLDEN FUNDING	03/27/2007	5.33%	\$987,573.29
\$8,236,000.00	GOLDEN FUNDING	02/28/2007	5.34%	\$8,165,744.46
\$14,000,000.00	GOLDEN FUNDING	02/27/2007	5.33%	\$13,882,831.42
\$1,421,000.00	GOLDEN FUNDING	02/21/2007	5.34%	\$1,410,321.22
\$1,000,000.00	GOLDEN FUNDING	01/30/2007	5.32%	\$995,729.73
\$5,000,000.00	GOLDEN FUNDING	01/26/2007	5.31%	\$4,981,642.23
\$2,000,000.00	Sheffield Receivables	01/03/2007	5.30%	\$1,999,410.75
\$5,000,000.00	Rabobank USA Fin Corp	01/08/2007	5.27%	\$4,994,882.05
\$9,400,000.00	Private Export Funding Corp	02/23/2007	5.33%	\$9,326,828.19
\$9,209,000.00	Private Export Funding Corp	02/08/2007	5.33%	\$9,157,520.38
\$2,150,000.00	Private Export Funding Corp	01/25/2007	5.32%	\$2,142,405.47
\$5,017,000.00	Paccar Finance	03/01/2007	5.31%	\$4,973,744.58
\$1,000,000.00	Paccar Finance	01/02/2007	5.27%	\$999,853.50
\$5,000,000.00	Kitty Hawk Funding Corp	01/22/2007	5.33%	\$4,984,514.31
\$7,000,000.00	Kitty Hawk Funding Corp	01/16/2007	5.33%	\$6,984,483.77
\$10,000,000.00	Three Rivers Funding Corp	01/18/2007	5.34%	\$9,974,854.98
\$10,001,000.00	Societe Generale North America	04/02/2007	5.30%	\$9,868,707.13
\$2,750,000.00	Societe Generale North America	03/12/2007	5.34%	\$2,721,725.19
\$2,000,000.00	Societe Generale North America	03/07/2007	5.30%	\$1,981,054.55
\$2,500,000.00	Societe Generale North America	01/22/2007	5.28%	\$2,492,328.34
\$2,500,000.00	Societe Generale North America	01/08/2007	5.30%	\$2,497,425.77
\$5,000,000.00	Sigma Finance Inc	03/02/2007	5.31%	\$4,956,115.60
\$10,000,000.00	Sigma Finance Inc	02/20/2007	5.32%	\$9,926,633.96
\$3,000,000.00	Sheffield Receivables	01/12/2007	5.30%	\$2,995,146.47
\$10,000,000.00	General Electric Capital Corp	03/30/2007	5.30%	\$9,872,051.90
\$5,000,000.00	General Electric Capital Corp	02/16/2007	5.32%	\$4,966,222.99
\$5,500,000.00	General Electric Capital Corp	01/25/2007	5.29%	\$5,480,659.99
\$15,000,000.00	Galaxy Funding	03/22/2007	5.33%	\$14,824,410.11
\$5,800,000.00	Galaxy Funding	03/13/2007	5.34%	\$5,739,593.26
\$1,615,000.00	Galaxy Funding	01/29/2007	5.33%	\$1,608,332.96
\$14,000,000.00	Fountain Square Comm Fund.	02/01/2007	5.32%	\$13,936,149.64
\$3,980,000.00	Fountain Square Comm Fund.	01/31/2007	5.34%	\$3,962,361.07
\$5,000,000.00	Fountain Square Comm Fund.	01/18/2007	5.35%	\$4,987,390.79
\$3,000,000.00	Fountain Square Comm Fund.	01/02/2007	5.32%	\$2,999,556.62

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$5,400,000.00	CitiGroup Funding	01/02/2007	5.28%	\$5,399,208.46
\$2,000,000.00	CitiGroup Funding	01/29/2007	5.34%	\$1,991,735.07
\$24,000,000.00	CitiGroup Funding	02/07/2007	5.33%	\$23,869,221.49
\$7,000,000.00	Danske Corp	01/22/2007	5.30%	\$6,978,406.33
<b>\$344,184,000.00</b>	<b>Total Commercial Paper</b>			<b>\$342,062,492.34</b>
<b>Money Market Accounts (0.49%)</b>				
\$6,000,000.00	Money Market Accounts	12/31/2006	4.98%	\$6,000,000.00
<b>\$6,000,000.00</b>	<b>Total Money Market Accounts</b>			<b>\$6,000,000.00</b>

---

**\$1,235,109,291.67 Total Investments** **\$1,232,816,081.64**

---

<b>Total Investments (99.98%) (Cost \$1,232,816,082)</b>	<b>\$1,232,816,082</b>
<b>Assets in Excess of Cash and Other Liabilities (0.02%)</b>	<b>\$202,717</b>
<b>Net Assets (100.00%), 1,233,018,798 units outstanding</b>	<b>\$1,233,018,798</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

**(a) Value represents amortized cost value**