## STATEMENT OF NET ASSETS LAMP

31-MAR-2006 (UNAUDITED)

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

WEIGHTED AVG MATURITY 9

T RATE 4.56%

			WEIGHTED AVG M	IATURITY 9
<u>Face</u> <u>Amount</u>		Maturity Date	Yield/Rate	Value (a)
Federal Home Lo	pan Bank Notes (0.93%)			
\$5,000,000.00	Federal Home Loan Bank Notes	04/26/2006	4.08%	\$5,000,000.00
\$5,675,000.00	Federal Home Loan Bank Notes	07/27/2006	4.55%	\$5,675,000.00
\$10,675,000.00	Total Federal Home Loan Bank Notes		-	\$10,675,000.00
Federal National	Mortgage Association Notes (1.27%)			
\$2,500,000.00	Federal National Mortagage Association Notes	07/26/2006	4.71%	\$2,462,590.83
\$10,000,000.00	Federal National Mortagage Association Notes	05/15/2006	4.54%	\$9,971,745.71
\$2,100,000.00	Federal National Mortagage Association Notes	08/08/2006	4.00%	\$2,100,000.00
\$14,600,000.00	Total Federal National Mortgage Association N	0	_	\$14,534,336.54
Freddie Mac Note	es (0.32%)			
\$324,000.00	FREDDIE MAC Notes	04/18/2006	4.48%	\$323,316.45
\$1,159,000.00	FREDDIE MAC Notes	05/09/2006	4.57%	\$1,153,433.94
\$2,223,000.00	FREDDIE MAC Notes	07/11/2006	4.67%	\$2,194,227.03
\$3,706,000.00	Total Freddie Mac Notes		_	\$3,670,977.42
Repurchase Agre	pements (75.76%)		_	
\$641,158,657.90	Repurchase Agreements	04/03/2006	4.83%	\$641,158,657.90
\$116,221,629.41	Repurchase Agreements	04/03/2006	4.76%	\$116,221,629.41
\$111,314,290.00	Repurchase Agreements	04/03/2006	4.75%	\$111,314,290.00
\$868,694,577.31	Total Repurchase Agreements		_	\$868,694,577.31
Commercial Paper	er (21.19%)			
\$4,800,000.00	American Express Credit Corp.	04/03/2006	4.77%	\$4,798,727.49
\$1,000,000.00	GOLDEN FUNDING	05/02/2006	4.67%	\$995,994.42
\$1,488,000.00	GOLDEN FUNDING	04/12/2006	4.72%	\$1,485,858.88
\$20,000,000.00	GOLDEN FUNDING	04/04/2006	4.61%	\$19,992,327.82
\$2,000,000.00	GOLDEN FUNDING	04/03/2006	4.60%	\$1,999,489.23
\$4,500,000.00	General Electric Capital Corp	04/10/2006	4.65%	\$4,494,776.47
\$15,000,000.00	Galaxy Funding	06/01/2006	4.80%	\$14,878,935.16
\$1,864,000.00	Fountain Square Comm Fund.	05/01/2006	4.65%	\$1,856,800.39
\$6,000,000.00	Fountain Square Comm Fund.	04/26/2006	4.82%	\$5,979,997.33
\$15,000,000.00	Fountain Square Comm Fund.	04/13/2006	4.55%	\$14,977,289.93
\$3,500,000.00	Three rivers funding corp	04/13/2006	4.73%	\$3,494,494.19

\$10,000,000.00 Sigma Finance Inc	<u>Face</u> <u>Amount</u>		<u>Maturity</u> <u>Date</u>	Yield/Rate	Value (a)
\$10,000,000.00 Sigma Finance Inc					
\$1,600,000.00 Sigma Finance Inc \$500,000.00 Sigma Finance Inc \$40,000,000.00 Sigma Finance Inc \$40,000,000.00 Sigma Finance Inc \$40,000,000.00 Sheffield Receivables \$40,000,000.00 Rabobank USA Fin Corp \$40,000,000.00 Rabobank USA Fin Corp \$40,000,000.00 Preferred Rec Funding \$41,800,000.00 Preferred Rec Funding \$41,800,000.00 Rabobank USA Fin Corp \$40,000,000.00 Rabobank USA Fin Corp \$41,900,000.00 Rabobank USA Fin Corp \$41,900,000.00 Rabobank USA Fin Corp \$41,900,000.00 Ritty Hawk Funding Corp \$41,900,000.00 Ritty Hawk Funding Corp \$41,500,000.00 Windmill Funding Corp \$41,500,000.00 Windmill Funding Corp \$41,500,000.00 Windmill Funding Corp \$41,500,000.00 TullP FUNDING \$41,500,000.00 TullP FUNDING \$41,500,000.00 TullP FUNDING \$41,500,000.00 Triple A One Funding Corp \$41,500,000.00 Triple A One Funding Corp \$41,500,000.00 Tryota Motor Credit Corp \$41,500,000.00 Three rivers funding corp \$41,000,000.00 Three rivers funding corp \$41,000,000.00 Ritty Hawk Funding Corp \$41,000,000.00 Jupiter Secur Corp \$41,000,000.00 Jupiter Secur Corp \$41,000,000.00 Ritty Hawk Funding Corp \$41,000,000.00 Ritty Secur Ritty Secur Ritty Secure Ritty Se		_			
\$500,000.00 Sigma Finance Inc  04/06/2006  4.59%  \$4,000,000.00 Sheffield Receivables  04/19/2006  4.76%  \$3,990,507.50  \$4,000,000.00 Rabobank USA Fin Corp  04/04/2006  4.77%  \$3,998,409.16  \$3,500,000.00 Preferred Rec Funding  04/18/2006  4.72%  \$3,492,215.68  \$10,968,000.00 Kitty Hawk Funding Corp  05/01/2006  4.74%  \$2,988,198.75  \$1,500,000.00 Windmill Funding Corp  05/01/2006  4.76%  \$1,496,044.79  \$3,000,000.00 Windmill Funding Corp  04/21/2006  4.76%  \$1,496,044.79  \$3,000,000.00 TULIP FUNDING  04/03/2006  4.65%  \$19,930,520.59  \$3,000,000.00 TuliP FUNDING  04/28/2006  4.65%  \$1,995,205.50  \$3,000,000.00 Triple A One Funding Corp  04/11/2006  4.65%  \$4,494,196.08  \$20,000,000.00 Triple A One Funding Corp  04/11/2006  4.65%  \$4,494,196.08  \$20,000,000.00 Three rivers funding corp  04/26/2006  4.65%  \$1,995,666.70  \$1,000,000.00 Three rivers funding corp  04/17/2006  4.72%  \$997,906.47  \$10,985,000.00 Kitty Hawk Funding Corp  04/12/2006  4.81%  \$10,955,752.13  \$3,000,000.00 Kitty Hawk Funding Corp  04/21/2006  4.81%  \$10,955,752.13  \$3,000,000.00 Kitty Hawk Funding Corp  04/21/2006  4.81%  \$1,993,38.34  \$4,500,000.00 Jupiter Secur Corp  05/12/2006  4.82%  \$2,933,627.63  \$2,000,000.00 Jupiter Secur Corp  05/12/2006  4.82%  \$2,933,623.33  \$4,500,000.00 HSBC FINANCE CRP  04/14/2006  4.83%  \$4,500,000.00 American General Finance Corp.  04/16/2006  4.65%  \$4,494,716.47  \$2,900,000.00 Alantis One Funding  05/10/2006  4.65%  \$4,494,716.47  \$2,000,000.00 DETA FINANCE  05/03/2006  4.65%  \$4,494,716.47  \$2,000,000.00 Cherron Funding Corp  04/10/2006  4.65%  \$4,494,716.47  \$2,000,000.00 Cherron Funding  05/10/2006  4.65%  \$4,499,309.68  \$2,500,000.00 Cherron Funding  05/10/2006  4.65%  \$4,499,309.68  \$1,999,865.27  \$4,500,000.00 Falcon Asset Securitization  04/16/2006  4.76%  \$4,498,320.94		_	05/11/2006	4.72%	\$9,947,867.65
\$4,000,000.00 Sheffield Receivables  04/19/2006 4,76% \$3,990,507.50 \$4,000,000.00 Rabobank USA Fin Corp  04/04/2006 4,77% \$3,998,409.16 \$3,500,000.00 Preferred Rec Funding  04/18/2006 4,72% \$3,492,215.68 \$10,968,000.00 Kitty Hawk Funding Corp  04/26/2006 4,79% \$10,931,569.30 \$3,000,000.00 Windmill Funding Corp  05/01/2006 4,76% \$1,496,044.79 \$1,500,000.00 Windmill Funding Corp  04/21/2006 4,76% \$1,496,044.79 \$1,500,000.00 TULIP FUNDING  04/03/2006 4,60% \$2,999,233,64 \$20,000,000.00 TULIP FUNDING  04/28/2006 4,65% \$1,930,520.59 \$3,000,000.00 Triple A One Funding Corp  04/12/2006 4,65% \$4,494,196.08 \$20,000,000.00 Three rivers funding corp  04/12/2006 4,65% \$1,930,5866.70 \$1,000,000.00 Three rivers funding corp  04/17/2006 4,72% \$997,906.47 \$10,985,000.00 Kitty Hawk Funding Corp  04/17/2006 4,81% \$10,955,752.13 \$3,000,000.00 Kitty Hawk Funding Corp  04/20/2006 4,81% \$10,955,752.13 \$3,000,000.00 Wind Hawk Funding Corp  04/20/2006 4,81% \$10,955,752.13 \$3,000,000.00 Wind Hawk Funding Corp  04/12/2006 4,81% \$10,955,752.13 \$3,000,000.00 Wind Hawk Funding Corp  04/12/2006 4,81% \$1,999,338,34 \$3,000,000.00 Wind Hawk Funding Corp  04/12/2006 4,82% \$2,993,460.34 \$3,000,000.00 Jupiter Secur Corp  05/12/2006 4,82% \$2,900,000.00 Jupiter Secur Corp  04/18/2006 4,65% \$1,999,238,34 \$4,500,000.00 GOVCO Inc  04/18/2006 4,65% \$3,000,000.00 GOVCO Inc  04/18/2006 4,65% \$3,000,000.00 GOVCO Inc  04/18/2006 4,65% \$2,993,460.34 \$2,900,000.00 GOVCO Inc  04/18/2006 4,65% \$2,993,463.76 \$2,900,000.00 GOVCO Inc  04/18/2006 4,65% \$2,993,460.39 \$3,000,000.00 GOVCO Inc  04/18/2006 4,65% \$3,000,000.00 GOVCO Inc  04/18/2006 4,65% \$2,993,460.30 \$3,000,000.00 GOVCO Inc  04/18/2006 4,65% \$2,993,660.80 \$2,900,000.00 GOVCO Inc  04/18/2006 4,65% \$2,900,600.00 GOVCO Inc  04/18/2006 4,65% \$2,900,000.00 GOVCO Inc  04/18/2006 4,65% \$2,900,000.00 GOVCO Inc  04/18/2006 4,65% \$2,900,000.00 GOVC		_	05/08/2006	4.71%	\$1,592,284.41
\$4,000,000.00 Rabobank USA Fin Corp  04/04/2006  4.77%  \$3,998,409.16  \$3,500,000.00 Preferred Rec Funding  04/18/2006  4.72%  \$3,492,215.68  \$10,968,000.00 Kitty Hawk Funding Corp  05/01/2006  4.74%  \$2,988,198.75  \$1,500,000.00 Windmill Funding Corp  04/21/2006  4.76%  \$1,496,644.79  \$3,000,000.00 Windmill Funding Corp  04/21/2006  4.76%  \$1,496,644.79  \$3,000,000.00 TULIP FUNDING  04/03/2006  4.60%  \$2,999,233.64  \$20,000,000.00 Triple A One Funding Corp  04/12/2006  4.76%  \$1,993,052.59  \$3,000,000.00 Triple A One Funding Corp  04/12/2006  4.65%  \$4,494,196.08  \$20,000,000.00 Triple A One Funding Corp  04/12/2006  4.65%  \$19,935,866.70  \$1,000,000.00 Triple A One Funding Corp  04/17/2006  4.65%  \$19,935,866.70  \$1,000,000.00 Triple A One Funding Corp  04/26/2006  4.63%  \$19,935,866.70  \$1,000,000.00 Triple A One Funding Corp  04/17/2006  4.72%  \$997,906.47  \$10,985,000.00 Kitty Hawk Funding Corp  04/21/2006  4.81%  \$10,955,752.13  \$3,000,000.00 Kitty Hawk Funding Corp  04/20/2006  4.77%  \$2,992,460.34  \$3,000,000.00 Witty Hawk Funding Corp  04/20/2006  4.77%  \$2,993,627.63  \$2,000,000.00 Jupiter Secur Corp  05/12/2006  4.82%  \$2,983,627.63  \$2,000,000.00 Jupiter Secur Corp  04/14/2006  4.68%  \$4,492,410.80  \$3,000,000.00 GOVCO Inc  04/18/2006  4.49%  \$1,999,638.36  \$4,492,410.80  \$3,000,000.00 GOVCO Inc  04/18/2006  4.68%  \$4,492,410.80  \$3,000,000.00 GOVCO Inc  04/16/2006  4.68%  \$4,494,776.47  \$2,000,000.00 American General Finance Corp.  04/10/2006  4.65%  \$4,494,776.47  \$2,000,000.00 Chervron Funding  05/10/2006  4.65%  \$4,494,776.47  \$2,000,000.00 Chervron Funding  05/10/2006  4.65%  \$4,494,776.47  \$2,000,000.00 Chervron Funding  05/10/2006  4.65%  \$4,498,279.87  \$4,500,000.00 Falcon Asset Securitization  04/10/2006  4.58%  \$4,489,320.94	\$500,000.00	Sigma Finance Inc	04/06/2006	4.59%	\$499,681.15
\$3,500,000.00 Preferred Rec Funding 04/18/2006 4.72% \$3,492,215.68 \$10,968,000.00 Kitty Hawk Funding Corp 04/26/2006 4.79% \$10,931,569.30 \$3,000,000.00 Windmill Funding Corp 05/01/2006 4.74% \$2,988,198.75 \$1,500,000.00 Windmill Funding Corp 04/21/2006 4.76% \$1,496,044.79 \$3,000,000.00 TULIP FUNDING 04/03/2006 4.60% \$2,999,233.64 \$20,000,000.00 TULIP FUNDING 04/28/2006 4.65% \$19,930,520.59 \$3,000,000.00 Tiple A One Funding Corp 04/12/2006 4.76% \$2,995,640.65 \$4,500,000.00 Toyota Motor Credit Corp 04/17/2006 4.65% \$1,993,5866.70 \$1,000,000.00 Three rivers funding corp 04/26/2006 4.63% \$19,935,866.70 \$1,000,000.00 Three rivers funding corp 04/17/2006 4.72% \$997,906.47 \$10,985,000.00 Kitty Hawk Funding Corp 04/21/2006 4.81% \$10,955,752.13 \$3,000,000.00 Kitty Hawk Funding Corp 04/21/2006 4.81% \$10,955,752.13 \$3,000,000.00 Kitty Hawk Funding Corp 04/20/2006 4.77% \$2,992,460.34 \$3,000,000.00 Jupiter Secur Corp 05/12/2006 4.82% \$2,983,627.63 \$2,000,000.00 Jupiter Secur Corp 05/12/2006 4.82% \$2,983,627.63 \$2,000,000.00 Jupiter Secur Corp 04/04/2006 4.57% \$1,999,238.34 \$4,500,000.00 GOVCO Inc 04/18/2006 4.77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc 04/18/2006 4.89% \$14,990,652.00 \$3,000,000.00 GOVCO Inc 04/18/2006 4.89% \$14,990,652.00 \$2,900,000.00 GOVCO Inc 04/10/2006 4.89% \$1,999,238.37 \$3,000,000.00 GOVCO Inc 04/10/2006 4.89% \$1,999,660.89 \$4,494,776.47 \$2,000,000.00 GOVCO Inc 04/10/2006 4.65% \$4,494,776.47 \$4,500,000.00 GovCO Inc 04/10/2006 4.65% \$4,494,776.47 \$4,500,000.00 GovC	\$4,000,000.00	Sheffield Receivables	04/19/2006	4.76%	\$3,990,507.50
\$10,968,000.00 Kitty Hawk Funding Corp 04/26/2006 4.79% \$10,931,569.30 \$3,000,000.00 Windmill Funding Corp 05/01/2006 4.76% \$2,988,198.75 \$1,500,000.00 Windmill Funding Corp 04/21/2006 4.76% \$1,496,044.79 \$3,000,000.00 TULIP FUNDING 04/03/2006 4.60% \$2,999,233.64 \$20,000,000.00 TULIP FUNDING 04/28/2006 4.65% \$19,930,520.59 \$3,000,000.00 Triple A One Funding Corp 04/12/2006 4.65% \$2,995,640.65 \$4,500,000.00 Toyota Motor Credit Corp 04/11/2006 4.65% \$4,494,196.08 \$20,000,000.00 Three rivers funding corp 04/26/2006 4.63% \$19,935,866.70 \$1,000,000.00 Three rivers funding corp 04/17/2006 4.63% \$19,935,866.70 \$1,000,000.00 Kitty Hawk Funding Corp 04/17/2006 4.81% \$10,955,752.13 \$3,000,000.00 Kitty Hawk Funding Corp 04/20/2006 4.81% \$10,955,752.13 \$3,000,000.00 Kitty Hawk Funding Corp 04/20/2006 4.77% \$2,992,460.34 \$3,000,000.00 Jupiter Secur Corp 05/12/2006 4.82% \$2,983,627.63 \$2,000,000.00 Jupiter Secur Corp 04/04/2006 4.57% \$1,999,238.34 \$4,500,000.00 HSBC FINANCE CRP 04/14/2006 4.68% \$4,492,410.80 \$3,000,000.00 GOVCO Inc 04/06/2006 4.77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc 04/06/2006 4.89% \$14,990,652.00 \$3,000,000.00 GOVCO Inc 04/06/2006 4.89% \$14,990,652.00 \$3,000,000.00 GOVCO Inc 04/06/2006 4.89% \$14,990,652.00 \$3,000,000.00 GOVCO Inc 04/06/2006 4.89% \$14,990,652.00 \$2,000,000.00 GOVCO Inc 04/06/2006 4.89% \$14,990,652.00 \$3,000,000.00 GOVCO Inc 04/06/2006 4.89% \$14,990,652.00 \$2,000,000.00 GOVCO Inc 04/06/2006 4.89% \$14,990,652.00 \$3,000,000.00 GOVCO Inc 04/06/2006 4.89% \$14,990,652.00 \$3,000,000.00 GOVCO Inc 04/06/2006 4.65% \$4,494,776.47 \$2,000,000.00 GOVCO Inc 04/06/2006 4.65% \$4,490,639.36 \$4,500,000.00 GOVCO Inc 04/06/2006 4.65% \$4,490,639.36 \$4,500,000.00 GOVCO Inc 04/06/2006 4.	\$4,000,000.00	Rabobank USA Fin Corp	04/04/2006	4.77%	\$3,998,409.16
\$3,000,000.00 Windmill Funding Corp  05/01/2006  4.74%  \$2,988,198.75  \$1,500,000.00 Windmill Funding Corp  04/21/2006  4.76%  \$1,496,044.79  \$3,000,000.00 TULIP FUNDING  04/03/2006  4.66%  \$2,999,233.64  \$20,000,000.00 TULIP FUNDING  04/28/2006  4.65%  \$19,930,520.59  \$3,000,000.00 Triple A One Funding Corp  04/12/2006  4.76%  \$2,995,640.65  \$4,500,000.00 Toyota Motor Credit Corp  04/11/2006  4.65%  \$19,935,866.70  \$1,000,000.00 Three rivers funding corp  04/26/2006  4.63%  \$19,935,866.70  \$1,000,000.00 Three rivers funding corp  04/17/2006  4.77%  \$997,906.47  \$10,985,000.00 Kitty Hawk Funding Corp  04/21/2006  4.81%  \$10,955,752.13  \$3,000,000.00 Jupiter Secur Corp  04/20/2006  4.77%  \$2,992,460.34  \$3,000,000.00 Jupiter Secur Corp  04/14/2006  4.57%  \$1,999,238.34  \$4,500,000.00 GOVCO Inc  04/18/2006  4.88%  \$2,983,627.63  \$2,000,000.00 GOVCO Inc  04/18/2006  \$3,000,000.00 GOVCO Inc  04/18/2006  \$4,500,000.00 American General Finance Corp.  \$4,500,000.00 American General Finance Corp.  \$4,500,000.00 BETA FINANCE  05/03/2006  4.65%  \$4,494,776.47  \$2,000,000.00 Chervron Funding Corp  04/10/2006  4.89%  \$4,499,780.78  \$4,500,000.00 Chervron Funding  04/17/2006  4.69%  \$4,498,279.87  \$4,500,000.00 Falcon Asset Securitization  04/10/2006  4.58%  \$998,855.27  \$4,500,000.00 Falcon Asset Securitization  04/10/2006  4.58%  \$998,855.27	\$3,500,000.00	Preferred Rec Funding	04/18/2006	4.72%	\$3,492,215.68
\$1,500,000.00 Windmill Funding Corp \$3,000,000.00 TULIP FUNDING 04/03/2006 4.60% \$2,999,233.64 \$20,000,000.00 TULIP FUNDING 04/28/2006 4.65% \$19,930,520.59 \$3,000,000.00 Triple A One Funding Corp 04/12/2006 4.76% \$2,995,640.65 \$4,500,000.00 Toyota Motor Credit Corp 04/11/2006 4.65% \$4,494,196.08 \$20,000,000.00 Toyota Motor Credit Corp 04/11/2006 4.65% \$4,494,196.08 \$20,000,000.00 Three rivers funding corp 04/26/2006 4.63% \$19,935,866.70 \$1,000,000.00 Three rivers funding corp 04/17/2006 4.72% \$997,906.47 \$10,985,000.00 Kitty Hawk Funding Corp 04/21/2006 4.81% \$10,955,752.13 \$3,000,000.00 Kitty Hawk Funding Corp 04/20/2006 4.77% \$2,992,460.34 \$3,000,000.00 Jupiter Secur Corp 05/12/2006 4.82% \$2,983,627.63 \$2,000,000.00 Jupiter Secur Corp 04/04/2006 4.57% \$1,999,238.34 \$4,500,000.00 HSBC FINANCE CRP 04/14/2006 4.68% \$4,492,410.80 \$3,000,000.00 GOVCO Inc 04/18/2006 4.77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc 04/18/2006 4.83% \$2,984,391.68 \$4,500,000.00 GOLDEN FUNDING 05/10/2006 4.83% \$2,984,391.68 \$4,500,000.00 Atlantis One Funding 05/10/2006 4.80% \$1,989,660.89 \$2,500,000.00 BETA FINANCE 05/03/2006 4.65% \$2,489,706.76 \$4,500,000.00 Chervron Funding Corp 04/10/2006 4.59% \$4,494,776.47 \$2,000,000.00 Chervron Funding Corp 04/10/2006 4.59% \$4,498,279.87 \$4,500,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998.855.27 \$4,500,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998.855.27	\$10,968,000.00	Kitty Hawk Funding Corp	04/26/2006	4.79%	\$10,931,569.30
\$3,000,000.00 TULIP FUNDING  04/03/2006  4.65%  \$2,999,233.64  \$20,000,000.00 TULIP FUNDING  04/28/2006  4.65%  \$19,930,520.59  \$3,000,000.00 Triple A One Funding Corp  04/12/2006  4.76%  \$2,995,640.65  \$4,500,000.00 Toyota Motor Credit Corp  04/11/2006  4.65%  \$4,494,196.08  \$20,000,000.00 Three rivers funding corp  04/26/2006  4.63%  \$19,935,866.70  \$1,000,000.00 Three rivers funding corp  04/17/2006  4.72%  \$997,906.47  \$10,985,000.00 Kitty Hawk Funding Corp  04/21/2006  4.81%  \$10,955,752.13  \$3,000,000.00 Kitty Hawk Funding Corp  04/20/2006  4.77%  \$2,992,460.34  \$3,000,000.00 Jupiter Secur Corp  05/12/2006  4.82%  \$2,983,627.63  \$2,000,000.00 Jupiter Secur Corp  04/04/2006  4.57%  \$1,999,238.34  \$4,500,000.00 HSBC FINANCE CRP  04/18/2006  4.77%  \$2,993,263.73  \$15,000,000.00 GOVCO Inc  04/06/2006  4.49%  \$14,990,652.00  \$3,000,000.00 GOVCO Inc  04/06/2006  4.49%  \$14,990,652.00  \$3,000,000.00 American General Finance Corp.  04/10/2006  4.65%  \$4,494,776.47  \$2,000,000.00 Atlantis One Funding  05/10/2006  4.65%  \$4,494,776.47  \$2,000,000.00 Chervron Funding  05/10/2006  4.65%  \$4,494,776.47  \$2,000,000.00 Chervron Funding  05/10/2006  4.65%  \$4,494,776.47  \$2,000,000.00 Chervron Funding  04/17/2006  4.65%  \$4,498,279.87  \$4,500,000.00 Chervron Funding  04/17/2006  4.69%  \$4,490,639.36  \$1,000,000.00 Falcon Asset Securitization  04/10/2006  4.76%  \$4,489,320.94	\$3,000,000.00	Windmill Funding Corp	05/01/2006	4.74%	\$2,988,198.75
\$20,000,000.00 TULIP FUNDING  \$3,000,000.00 Triple A One Funding Corp  \$4,500,000.00 Triple A One Funding Corp  \$4,500,000.00 Toyota Motor Credit Corp  \$4,500,000.00 Toyota Motor Credit Corp  \$2,995,640.65  \$4,494,196.08  \$20,000,000.00 Three rivers funding corp  \$2,000,000.00 Three rivers funding corp  \$4,172006  \$1,000,000.00 Three rivers funding corp  \$4,172006  \$4,72%  \$997,906.47  \$10,985,000.00 Kitty Hawk Funding Corp  \$4,21/2006  \$4,81%  \$10,955,752.13  \$3,000,000.00 Kitty Hawk Funding Corp  \$4,20/2006  \$4,77%  \$2,992,460.34  \$3,000,000.00 Jupiter Secur Corp  \$4,200,000,000.00 Jupiter Secur Corp  \$4,500,000.00 HSBC FINANCE CRP  \$4,500,000.00 GOVCO Inc  \$4,500,000.00 GOVCO Inc  \$4,49%  \$14,990,652.00  \$3,000,000.00 GOVCO Inc  \$4,500,000.00 Atlantis One Funding  \$4,500,000.00 Atlantis One Funding  \$4,500,000.00 Atlantis One Funding  \$4,500,000.00 Chervron Funding  \$4,500,000.00 Falcon Asset Securitization  \$4,489,320.94  \$4,489,320.94  \$4,489,320.94	\$1,500,000.00	Windmill Funding Corp	04/21/2006	4.76%	\$1,496,044.79
\$3,000,000.00 Triple A One Funding Corp  \$4,500,000.00 Toyota Motor Credit Corp  \$4,500,000.00 Toyota Motor Credit Corp  \$4,500,000.00 Three rivers funding corp  \$2,000,000.00 Three rivers funding corp  \$1,000,000.00 Three rivers funding corp  \$4,62/2006	\$3,000,000.00	TULIP FUNDING	04/03/2006	4.60%	\$2,999,233.64
\$4,500,000.00 Toyota Motor Credit Corp  \$4,65% \$4,494,196.08 \$20,000,000.00 Three rivers funding corp  04/26/2006 4.63% \$19,935,866.70 \$1,000,000.00 Three rivers funding corp  04/17/2006 4.72% \$997,906.47 \$10,985,000.00 Kitty Hawk Funding Corp  04/21/2006 4.81% \$10,955,752.13 \$3,000,000.00 Kitty Hawk Funding Corp  04/20/2006 4.77% \$2,992,460.34 \$3,000,000.00 Jupiter Secur Corp  05/12/2006 4.82% \$2,983,627.63 \$2,000,000.00 Jupiter Secur Corp  04/04/2006 4.57% \$1,999,238.34 \$4,500,000.00 HSBC FINANCE CRP  04/14/2006 4.68% \$4,492,410.80 \$3,000,000.00 GOVCO Inc  04/18/2006 4.77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc  04/06/2006 4.49% \$14,990,652.00 \$3,000,000.00 GOVCO Inc  04/06/2006 4.83% \$2,984,391.68 \$4,500,000.00 American General Finance Corp.  04/10/2006 4.65% \$4,494,776.47 \$2,000,000.00 Atlantis One Funding  05/10/2006 4.80% \$1,989,660.89 \$2,500,000.00 BETA FINANCE  05/03/2006 4.65% \$2,489,706.76 \$4,500,000.00 Chervron Funding Corp  04/04/2006 4.59% \$4,498,279.87 \$4,500,000.00 Falcon Asset Securitization  04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization  04/10/2006 4.58% \$998,855.27	\$20,000,000.00	TULIP FUNDING	04/28/2006	4.65%	\$19,930,520.59
\$20,000,000.00 Three rivers funding corp \$1,000,000.00 Three rivers funding corp \$1,000,000.00 Three rivers funding corp \$1,000,000.00 Three rivers funding corp \$10,985,000.00 Kitty Hawk Funding Corp \$3,000,000.00 Kitty Hawk Funding Corp \$4,81% \$10,955,752.13 \$3,000,000.00 Kitty Hawk Funding Corp \$4,77% \$2,992,460.34 \$3,000,000.00 Jupiter Secur Corp \$5,12/2006 \$4,82% \$2,983,627.63 \$2,000,000.00 Jupiter Secur Corp \$4,500,000.00 HSBC FINANCE CRP \$4,500,000.00 HSBC FINANCE CRP \$4,600,000.00 GOVCO Inc \$4,68% \$4,492,410.80 \$3,000,000.00 GOVCO Inc \$4,77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc \$4,68% \$4,490,652.00 \$3,000,000.00 GOVCO Inc \$4,500,000.00 American General Finance Corp. \$4,500,000.00 Atlantis One Funding \$5,100,000.00 Atlantis One Funding \$5,100,000.00 BETA FINANCE \$5,000,000.00 Chervron Funding Corp \$4,500,000.00 Chervron Funding Corp \$4,500,000.00 Chervron Funding \$4,500,000.00 Falcon Asset Securitization \$4,500,000.00 Falcon Asset Securitization \$4,400,000.00 Falcon Asset Securitization \$4,400,000.00 Falcon Asset Securitization \$4,400,000.00 Falcon Asset Securitization \$4,400,000.00 Falcon Asset Securitization	\$3,000,000.00	Triple A One Funding Corp	04/12/2006	4.76%	\$2,995,640.65
\$1,000,000.00 Three rivers funding corp 04/17/2006 4.72% \$997,906.47 \$10,985,000.00 Kitty Hawk Funding Corp 04/21/2006 4.81% \$10,955,752.13 \$3,000,000.00 Kitty Hawk Funding Corp 04/20/2006 4.77% \$2,992,460.34 \$3,000,000.00 Jupiter Secur Corp 05/12/2006 4.82% \$2,983,627.63 \$2,000,000.00 Jupiter Secur Corp 04/04/2006 4.57% \$1,999,238.34 \$4,500,000.00 HSBC FINANCE CRP 04/14/2006 4.68% \$4,492,410.80 \$3,000,000.00 GOVCO Inc 04/18/2006 4.77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc 04/06/2006 4.49% \$14,990,652.00 \$3,000,000.00 GOVCO Inc 04/10/2006 4.83% \$2,984,391.68 \$4,500,000.00 American General Finance Corp. 04/10/2006 4.65% \$4,494,776.47 \$2,000,000.00 Atlantis One Funding 05/10/2006 4.80% \$1,989,660.89 \$2,500,000.00 BETA FINANCE 05/03/2006 4.65% \$2,489,706.76 \$4,500,000.00 Chervron Funding Corp 04/04/2006 4.59% \$4,498,279.87 \$4,500,000.00 Chervron Funding Orp 04/17/2006 4.69% \$4,490,639.36 \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$4,500,000.00	Toyota Motor Credit Corp	04/11/2006	4.65%	\$4,494,196.08
\$10,985,000.00 Kitty Hawk Funding Corp 04/21/2006 4.81% \$10,955,752.13 \$3,000,000.00 Kitty Hawk Funding Corp 04/20/2006 4.77% \$2,992,460.34 \$3,000,000.00 Jupiter Secur Corp 05/12/2006 4.82% \$2,983,627.63 \$2,000,000.00 Jupiter Secur Corp 04/04/2006 4.57% \$1,999,238.34 \$4,500,000.00 HSBC FINANCE CRP 04/14/2006 4.68% \$4,492,410.80 \$3,000,000.00 GOVCO Inc 04/18/2006 4.77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc 04/06/2006 4.49% \$14,990,652.00 \$3,000,000.00 GOUCO Inc 04/10/2006 4.83% \$2,984,391.68 \$4,500,000.00 American General Finance Corp. 04/10/2006 4.83% \$2,984,391.68 \$4,500,000.00 Atlantis One Funding 05/10/2006 4.80% \$1,989,660.89 \$2,500,000.00 BETA FINANCE 05/03/2006 4.65% \$2,489,706.76 \$4,500,000.00 Chervron Funding Corp 04/04/2006 4.65% \$4,490,639.36 \$1,000,000.00 CitiGroup Funding 04/17/2006 4.69% \$4,490,639.36 \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$20,000,000.00	Three rivers funding corp	04/26/2006	4.63%	\$19,935,866.70
\$3,000,000.00 Kitty Hawk Funding Corp 04/20/2006 4.77% \$2,992,460.34 \$3,000,000.00 Jupiter Secur Corp 05/12/2006 4.82% \$2,983,627.63 \$2,000,000.00 Jupiter Secur Corp 04/04/2006 4.57% \$1,999,238.34 \$4,500,000.00 HSBC FINANCE CRP 04/14/2006 4.68% \$4,492,410.80 \$3,000,000.00 GOVCO Inc 04/18/2006 4.77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc 04/06/2006 4.49% \$14,990,652.00 \$3,000,000.00 GOVCO Inc 04/06/2006 4.83% \$2,984,391.68 \$4,500,000.00 American General Finance Corp. 04/10/2006 4.65% \$4,494,776.47 \$2,000,000.00 Atlantis One Funding 05/10/2006 4.80% \$1,989,660.89 \$2,500,000.00 BETA FINANCE 05/03/2006 4.65% \$2,489,706.76 \$4,500,000.00 Chervron Funding Corp 04/04/2006 4.59% \$4,498,279.87 \$4,500,000.00 CitiGroup Funding 04/17/2006 4.69% \$4,490,639.36 \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$1,000,000.00	Three rivers funding corp	04/17/2006	4.72%	\$997,906.47
\$3,000,000.00 Jupiter Secur Corp 05/12/2006 4.82% \$2,983,627.63 \$2,000,000.00 Jupiter Secur Corp 04/04/2006 4.57% \$1,999,238.34 \$4,500,000.00 HSBC FINANCE CRP 04/14/2006 4.68% \$4,492,410.80 \$3,000,000.00 GOVCO Inc 04/18/2006 4.77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc 04/06/2006 4.49% \$14,990,652.00 \$3,000,000.00 GOUDEN FUNDING 05/10/2006 4.83% \$2,984,391.68 \$4,500,000.00 American General Finance Corp. 04/10/2006 4.65% \$4,494,776.47 \$2,000,000.00 Atlantis One Funding 05/10/2006 4.80% \$1,989,660.89 \$2,500,000.00 BETA FINANCE 05/03/2006 4.65% \$2,489,706.76 \$4,500,000.00 Chervron Funding Corp 04/04/2006 4.59% \$4,498,279.87 \$4,500,000.00 Chervron Funding 04/17/2006 4.69% \$4,490,639.36 \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$10,985,000.00	Kitty Hawk Funding Corp	04/21/2006	4.81%	\$10,955,752.13
\$2,000,000.00 Jupiter Secur Corp 04/04/2006 4.57% \$1,999,238.34 \$4,500,000.00 HSBC FINANCE CRP 04/14/2006 4.68% \$4,492,410.80 \$3,000,000.00 GOVCO Inc 04/06/2006 4.77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc 04/06/2006 4.49% \$14,990,652.00 \$3,000,000.00 GOUDEN FUNDING 05/10/2006 4.83% \$2,984,391.68 \$4,500,000.00 American General Finance Corp. 04/10/2006 4.65% \$4,494,776.47 \$2,000,000.00 Atlantis One Funding 05/10/2006 4.80% \$1,989,660.89 \$2,500,000.00 BETA FINANCE 05/03/2006 4.65% \$2,489,706.76 \$4,500,000.00 Chervron Funding Corp 04/04/2006 4.59% \$4,498,279.87 \$4,500,000.00 CitiGroup Funding 04/17/2006 4.69% \$4,490,639.36 \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$3,000,000.00	Kitty Hawk Funding Corp	04/20/2006	4.77%	\$2,992,460.34
\$4,500,000.00 HSBC FINANCE CRP 04/14/2006 4.68% \$4,492,410.80 \$3,000,000.00 GOVCO Inc 04/18/2006 4.77% \$2,993,263.73 \$15,000,000.00 GOVCO Inc 04/06/2006 4.49% \$14,990,652.00 \$3,000,000.00 GOLDEN FUNDING 05/10/2006 4.83% \$2,984,391.68 \$4,500,000.00 American General Finance Corp. 04/10/2006 4.65% \$4,494,776.47 \$2,000,000.00 Atlantis One Funding 05/10/2006 4.80% \$1,989,660.89 \$2,500,000.00 BETA FINANCE 05/03/2006 4.65% \$2,489,706.76 \$4,500,000.00 Chervron Funding Corp 04/04/2006 4.59% \$4,498,279.87 \$4,500,000.00 CitiGroup Funding 04/17/2006 4.69% \$4,490,639.36 \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$3,000,000.00	Jupiter Secur Corp	05/12/2006	4.82%	\$2,983,627.63
\$3,000,000.00 GOVCO Inc  04/18/2006 4.77% \$15,000,000.00 GOVCO Inc  04/06/2006 4.49% \$14,990,652.00  \$3,000,000.00 GOLDEN FUNDING 05/10/2006 4.83% \$2,984,391.68  \$4,500,000.00 American General Finance Corp. 04/10/2006 4.65% \$1,989,660.89  \$2,500,000.00 BETA FINANCE 05/03/2006 4.65% \$2,489,706.76  \$4,500,000.00 Chervron Funding Corp 04/04/2006 4.59% \$4,490,639.36  \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27  \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$2,000,000.00	Jupiter Secur Corp	04/04/2006	4.57%	\$1,999,238.34
\$15,000,000.00 GOVCO Inc  \$3,000,000.00 GOLDEN FUNDING  \$3,000,000.00 GOLDEN FUNDING  \$4,500,000.00 American General Finance Corp.  \$4,500,000.00 Atlantis One Funding  \$2,500,000.00 BETA FINANCE  \$4,500,000.00 Chervron Funding Corp  \$4,500,000.00 CitiGroup Funding  \$4,500,000.00 Falcon Asset Securitization  \$4,500,000.00 Falcon Asset Securitization  \$4,500,000.00 Falcon Asset Securitization  \$4,500,000.00 Falcon Asset Securitization  \$4,400,639.30 \$4,489,320.94	\$4,500,000.00	HSBC FINANCE CRP	04/14/2006	4.68%	\$4,492,410.80
\$3,000,000.00 GOLDEN FUNDING  \$4,500,000.00 American General Finance Corp.  \$4,500,000.00 Atlantis One Funding  \$52,000,000.00 Atlantis One Funding  \$52,500,000.00 BETA FINANCE  \$52,500,000.00 Chervron Funding Corp  \$52,500,000.00 CitiGroup Funding  \$52,500,000.00 CitiGroup Funding  \$53,000,000.00 CitiGroup Funding  \$54,500,000.00 Falcon Asset Securitization  \$55,000,000.00 CitiGroup Funding  \$55,000,000.00 Cit	\$3,000,000.00	GOVCO Inc	04/18/2006	4.77%	\$2,993,263.73
\$4,500,000.00 American General Finance Corp.  \$4,500,000.00 Atlantis One Funding  \$5,000,000.00 Atlantis One Funding  \$5,500,000.00 BETA FINANCE  \$5,500,000.00 Chervron Funding Corp  \$6,500,000.00 CitiGroup Funding  \$6,500,000.00 Falcon Asset Securitization  \$6,500,000.00 CitiGroup Funding  \$6,500,000.00 CitiGroup Funding  \$6,500,000.00 CitiGroup Funding  \$6,500,000.00 Falcon Asset Securitization  \$6,500,000.00 CitiGroup Funding  \$6,500,000.00 CitiGroup Fund	\$15,000,000.00	GOVCO Inc	04/06/2006	4.49%	\$14,990,652.00
\$2,000,000.00 Atlantis One Funding 05/10/2006 4.80% \$1,989,660.89 \$2,500,000.00 BETA FINANCE 05/03/2006 4.65% \$2,489,706.76 \$4,500,000.00 Chervron Funding Corp 04/04/2006 4.59% \$4,498,279.87 \$4,500,000.00 CitiGroup Funding 04/17/2006 4.69% \$4,490,639.36 \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$3,000,000.00	GOLDEN FUNDING	05/10/2006	4.83%	\$2,984,391.68
\$2,500,000.00 BETA FINANCE 05/03/2006 4.65% \$2,489,706.76 \$4,500,000.00 Chervron Funding Corp 04/04/2006 4.59% \$4,498,279.87 \$4,500,000.00 CitiGroup Funding 04/17/2006 4.69% \$4,490,639.36 \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$4,500,000.00	American General Finance Corp.	04/10/2006	4.65%	\$4,494,776.47
\$4,500,000.00 Chervron Funding Corp 04/04/2006 4.59% \$4,498,279.87 \$4,500,000.00 CitiGroup Funding 04/17/2006 4.69% \$4,490,639.36 \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$2,000,000.00	Atlantis One Funding	05/10/2006	4.80%	\$1,989,660.89
\$4,500,000.00 CitiGroup Funding 04/17/2006 4.69% \$4,490,639.36 \$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$2,500,000.00	BETA FINANCE	05/03/2006	4.65%	\$2,489,706.76
\$1,000,000.00 Falcon Asset Securitization 04/10/2006 4.58% \$998,855.27 \$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$4,500,000.00	Chervron Funding Corp	04/04/2006	4.59%	\$4,498,279.87
\$4,500,000.00 Falcon Asset Securitization 04/19/2006 4.76% \$4,489,320.94	\$4,500,000.00	CitiGroup Funding	04/17/2006	4.69%	\$4,490,639.36
	\$1,000,000.00	Falcon Asset Securitization	04/10/2006	4.58%	
\$243,705,000.00 Total Commercial Paper \$243,009,765.18	\$4,500,000.00	Falcon Asset Securitization	04/19/2006	4.76%	\$4,489,320.94
	\$243,705,000.00	Total Commercial Paper			\$243,009,765.18

<u>Face</u> <u>Amount</u>		<u>Maturity</u> <u>Date</u>	Yield/Rate	Value (a)	
Money Market A	ccounts (0.52%)				
\$6,000,000.00	Money Market Accounts	03/31/2006	4.11%	\$6,000,000.00	
\$6,000,000.00	Total Money Market Accounts		_	\$6,000,000.00	
1,147,380,577.31	Total Investments			\$1,146,584,656.4	
	Total Investments (100%) (Cost \$1,145,406,518) Assets in Excess of Cash and Other Liabilities (0.00%) Net Assets (100.00%), 1,146,613,012 units outstanding Net Asset Value Per Unit Footnotes:			\$1,146,650,606 \$(37,594) \$1,146,613,012 \$1.00	

(a) Value represents amortized cost value