

STATEMENT OF NET ASSET LAMP

31-AUG-2005 (UNAUDITED)

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

3.36%

WEIGHTED AVG MATURITY

15

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Mortgage Notes (5.36%)				
\$25,000,000.00	Federal Home Loan Mortgage Notes	10/07/2005	3.50%	\$25,000,330.93
\$4,500,000.00	Federal Home Loan Mortgage Notes	09/19/2005	3.14%	\$4,492,955.00
\$600,000.00	Federal Home Loan Mortgage Notes	09/23/2005	3.45%	\$598,738.39
\$3,000,000.00	Federal Home Loan Mortgage Notes	10/18/2005	3.49%	\$2,986,390.78
\$1,500,000.00	Federal Home Loan Mortgage Notes	11/02/2005	3.35%	\$1,491,403.29
\$619,000.00	Federal Home Loan Mortgage Notes	11/29/2005	3.40%	\$613,845.26
\$2,000,000.00	Federal Home Loan Mortgage Notes	11/28/2005	3.41%	\$1,983,674.90
\$3,500,000.00	Federal Home Loan Mortgage Notes	11/01/2005	3.57%	\$3,478,941.64
\$1,500,000.00	Federal Home Loan Mortgage Notes	10/11/2005	3.53%	\$1,494,141.43
\$2,500,000.00	Federal Home Loan Mortgage Notes	09/20/2005	3.43%	\$2,495,483.64
\$3,250,000.00	Federal Home Loan Mortgage Notes	09/13/2005	3.42%	\$3,246,294.71
<u>\$47,969,000.00</u>	Total Federal Home Loan Mortgage Notes			<u>\$47,882,199.97</u>
Federal Home Loan Bank Notes (5.52%)				
\$3,000,000.00	Federal Home Loan Bank Notes	09/06/2005	3.30%	\$2,998,624.87
\$4,000,000.00	Federal Home Loan Bank Notes	09/07/2005	3.42%	\$3,997,728.49
\$3,000,000.00	Federal Home Loan Bank Notes	09/08/2005	3.35%	\$2,998,045.65
\$23,000,000.00	Federal Home Loan Bank Notes	03/28/2006	3.40%	\$22,995,712.91
\$9,000,000.00	Federal Home Loan Bank Notes	09/28/2005	3.48%	\$8,976,575.24
\$7,350,000.00	Federal Home Loan Bank Notes	09/21/2005	3.46%	\$7,335,875.72
<u>\$49,350,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$49,302,562.88</u>
Federal National Mortgage Association Notes (5.44%)				
\$3,500,000.00	Federal National Mortgage Association Notes	09/06/2005	2.97%	\$3,498,557.51
\$1,000,000.00	Federal National Mortgage Association Notes	09/08/2005	3.38%	\$999,344.10
\$5,000,000.00	Federal National Mortgage Association Notes	09/14/2005	3.47%	\$4,993,822.77
\$3,500,000.00	Federal National Mortgage Association Notes	09/20/2005	3.01%	\$3,494,443.13
\$2,000,000.00	Federal National Mortgage Association Notes	10/19/2005	3.50%	\$1,990,721.60
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.00%	\$2,100,000.00
\$25,000,000.00	Federal National Mortgage Association Notes	09/15/2005	3.53%	\$24,999,343.96
\$1,000,000.00	Federal National Mortgage Association Notes	12/09/2005	3.48%	\$990,533.08
\$2,000,000.00	Federal National Mortgage Association Notes	11/23/2005	3.40%	\$1,984,429.40
\$500,000.00	Federal National Mortgage Association Notes	09/21/2005	3.44%	\$499,045.36
\$3,000,000.00	Federal National Mortgage Association Notes	09/19/2005	2.99%	\$2,995,517.52
<u>\$48,600,000.00</u>	Total Federal National Mortgage Association Notes			<u>\$48,545,758.43</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Repurchase Agreements (59.30%)				
\$400,243,038.89	Repurchase Agreements	09/01/2005	3.60%	\$400,243,038.89
\$68,887,018.00	Repurchase Agreements	09/01/2005	3.53%	\$68,887,018.00
\$60,394,249.26	Repurchase Agreements	09/01/2005	3.56%	\$60,394,249.26
\$529,524,306.15 Total Repurchase Agreements				\$529,524,306.15
Commercial Paper (23.71%)				
\$1,000,000.00	ABN-Amro NA Finance Inc.	10/20/2005	3.55%	\$995,188.19
\$1,500,000.00	American General Finance Corp.	09/13/2005	3.44%	\$1,498,282.17
\$1,000,000.00	American General Finance Corp.	09/20/2005	3.53%	\$998,139.67
\$3,000,000.00	American General Finance Corp.	09/23/2005	3.55%	\$2,993,506.17
\$1,500,000.00	American General Finance Corp.	10/04/2005	3.60%	\$1,495,069.65
\$1,730,000.00	Atlantis One Funding	09/26/2005	3.50%	\$1,725,810.99
\$1,046,000.00	Three Rivers Funding	09/01/2005	3.50%	\$1,046,000.00
\$353,000.00	Societe Generale North Amer	09/06/2005	3.51%	\$352,828.24
\$5,000,000.00	SIGMA FINANCE	11/23/2005	3.81%	\$4,956,512.95
\$2,000,000.00	Sigma Finance Inc.	10/24/2005	3.64%	\$1,989,334.19
\$11,000,000.00	Sigma Finance Inc.	10/05/2005	3.49%	\$10,963,859.93
\$1,010,000.00	Sheffield Receivables	09/13/2005	3.54%	\$1,008,810.52
\$3,000,000.00	Sheffield Receivables	09/06/2005	3.50%	\$2,998,541.73
\$350,000.00	Pepsico, Incorporated	09/28/2005	3.54%	\$349,072.74
\$1,700,000.00	Pepsico, Incorporated	09/02/2005	3.46%	\$1,699,836.75
\$10,000,000.00	Windmill Funding	11/08/2005	3.74%	\$9,929,915.00
\$2,400,000.00	Windmill Funding	10/05/2005	3.61%	\$2,391,849.66
\$4,000,000.00	Windmill Funding	09/23/2005	3.56%	\$3,991,328.76
\$1,208,000.00	Windmill Funding	09/08/2005	3.48%	\$1,207,182.49
\$3,000,000.00	Variable Funding Capital	09/22/2005	3.53%	\$2,993,830.35
\$945,000.00	USAA Capital Corporation	09/02/2005	3.50%	\$944,908.06
\$2,363,000.00	Tulip Funding	09/12/2005	3.55%	\$2,360,438.99
\$1,914,000.00	Tulip Funding	09/01/2005	3.51%	\$1,914,000.00
\$1,000,000.00	Triple A One Funding Corp	09/22/2005	3.55%	\$997,933.37
\$1,000,000.00	Toyota Motor Credit Corp	12/14/2005	3.51%	\$989,965.57
\$2,500,000.00	Toyota Motor Credit Corp	09/19/2005	3.50%	\$2,495,629.28
\$2,008,000.00	Three Rivers Funding	09/06/2005	3.52%	\$2,007,018.37
\$800,000.00	Beta Finance	09/12/2005	3.54%	\$799,135.16
\$1,000,000.00	Beta Finance	10/20/2005	3.58%	\$995,147.96

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$500,000.00	CIT Group Inc	09/09/2005	3.42%	\$499,619.74
\$2,000,000.00	CITI GROUP	10/18/2005	3.56%	\$1,990,741.93
\$2,000,000.00	CIT Group Inc	10/25/2005	3.57%	\$1,989,334.90
\$2,000,000.00	Chevron Texaco	09/12/2005	3.49%	\$1,997,869.01
\$1,000,000.00	Chevron Texaco	09/23/2005	3.50%	\$997,865.57
\$838,000.00	Colgate-Palmolive Co.	09/02/2005	3.51%	\$837,918.35
\$2,000,000.00	Colgate-Palmolive Co.	09/16/2005	3.48%	\$1,997,103.87
\$1,500,000.00	Danske Corp	09/07/2005	3.31%	\$1,499,173.60
\$10,000,000.00	Danske Corp	09/13/2005	3.40%	\$9,988,664.15
\$700,000.00	Danske Corp	09/20/2005	3.45%	\$698,727.35
\$5,000,000.00	Danske Corp	11/14/2005	3.78%	\$4,961,446.28
\$200,000.00	Dupont EI DE Nemours Co	09/07/2005	3.48%	\$199,884.14
\$3,000,000.00	Dupont EI DE Nemours Co	09/09/2005	3.49%	\$2,997,678.20
\$500,000.00	Dupont EI DE Nemours Co	09/13/2005	3.48%	\$499,420.83
\$500,000.00	Paccar Financial Corp	11/03/2005	3.66%	\$496,816.37
\$750,000.00	Paccar Financial Corp	09/02/2005	3.49%	\$749,927.25
\$5,000,000.00	Jupiter Secur Corp	11/14/2005	3.74%	\$4,961,814.35
\$1,000,000.00	Jupiter Secur Corp	09/22/2005	3.55%	\$997,933.17
\$9,938,000.00	Jupiter Secur Corp	09/19/2005	3.49%	\$9,920,531.10
\$344,000.00	Jupiter Secur Corp	09/08/2005	3.55%	\$343,762.40
\$529,000.00	Jupiter Secur Corp	09/01/2005	3.53%	\$529,000.00
\$900,000.00	HSBC Finance	09/21/2005	3.52%	\$898,243.29
\$15,000,000.00	GOVCO	11/23/2005	3.80%	\$14,869,871.53
\$500,000.00	GOVCO	10/04/2005	3.59%	\$498,360.01
\$673,000.00	GOVCO	09/13/2005	3.47%	\$672,223.48
\$10,000,000.00	Golden Funding Corp	11/03/2005	3.69%	\$9,935,773.70
\$1,000,000.00	General Electric Capital Corp	12/28/2005	3.54%	\$988,528.97
\$1,000,000.00	General Electric Capital Corp	12/14/2005	3.52%	\$989,935.77
\$1,300,000.00	General Electric Capital Corp	10/17/2005	3.55%	\$1,294,127.05
\$1,070,000.00	General Electric Capital Corp	10/12/2005	3.62%	\$1,065,605.53
\$19,000,000.00	General Electric Capital Corp	09/08/2005	3.32%	\$18,987,752.38
\$500,000.00	General Electric Capital Corp	09/07/2005	3.49%	\$499,709.75
\$8,000,000.00	Galaxy Funding Inc	10/21/2005	3.63%	\$7,959,863.54
\$10,000,000.00	Galaxy Funding Inc	10/05/2005	3.50%	\$9,967,053.11
\$14,933,000.00	Fountain Square Comm Fun	09/19/2005	3.40%	\$14,907,669.54

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$3,000,000.00	Falcon Asset Securitization Co	09/07/2005	3.52%	\$2,998,240.88
\$2,000,000.00	Falcon Asset Securitization Co	09/15/2005	3.52%	\$1,997,264.67
\$5,000,000.00	Falcon Asset Securitization Co	09/21/2005	3.54%	\$4,990,181.93
\$212,502,000.00	Total Commercial Paper			\$211,764,714.60
Money Market Accounts (0.67%)				
\$6,000,000.00	Money Market Accounts	12/31/2005	0.00%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00
\$893,945,306.15 Total Investments				\$893,019,542.03

Total Investments (99.98%) (Cost \$891,936,363)	\$893,019,542
Assets in Excess of Cash and Other Liabilities (0.02%)	\$155,721
Net Assets (100.00%), 893,175,623 units outstanding	\$893,175,263
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value