

## STATEMENT OF NET ASSET LAMP

30-SEP-2005 (UNAUDITED)

7-DAY AVG INTEREST RATE  
AS OF 30-SEP-2005

3.59%

WEIGHTED AVG MATURITY

14

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Mortgage Notes (5.79%)</b>				
\$25,000,000.00	Federal Home Loan Mortgage Notes	10/07/2005	3.50%	\$25,000,055.16
\$2,000,000.00	Federal Home Loan Mortgage Notes	11/28/2005	3.41%	\$1,989,210.25
\$619,000.00	Federal Home Loan Mortgage Notes	11/29/2005	3.40%	\$615,573.19
\$1,000,000.00	Federal Home Loan Mortgage Notes	11/10/2005	3.74%	\$995,865.39
\$4,500,000.00	Federal Home Loan Mortgage Notes	10/11/2005	3.59%	\$4,495,485.69
\$15,000,000.00	Federal Home Loan Mortgage Notes	10/25/2005	3.57%	\$14,964,357.70
\$3,500,000.00	Federal Home Loan Mortgage Notes	11/01/2005	3.57%	\$3,489,266.45
\$1,500,000.00	Federal Home Loan Mortgage Notes	11/02/2005	3.35%	\$1,495,550.65
\$5,000,000.00	Federal Home Loan Mortgage Notes	10/18/2005	3.58%	\$4,991,597.60
<u>\$58,119,000.00</u>	Total Federal Home Loan Mortgage Notes			<u>\$58,036,962.08</u>
<b>Federal Home Loan Bank Notes (2.29%)</b>				
\$23,000,000.00	Federal Home Loan Bank Notes	03/28/2006	3.92%	\$22,996,379.18
<u>\$23,000,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$22,996,379.18</u>
<b>Federal National Mortgage Association Notes (3.77%)</b>				
\$11,649,000.00	Federal National Mortgage Association Notes	10/19/2005	3.55%	\$11,628,343.50
\$20,000,000.00	Federal National Mortgage Association Notes	11/09/2005	3.63%	\$19,921,555.21
\$2,000,000.00	Federal National Mortgage Association Notes	11/23/2005	3.40%	\$1,990,029.27
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.00%	\$2,100,000.00
\$1,000,000.00	Federal National Mortgage Association Notes	12/09/2005	3.48%	\$993,382.86
\$1,228,000.00	Federal National Mortgage Association Notes	10/24/2005	3.62%	\$1,225,165.78
<u>\$37,977,000.00</u>	Total Federal National Mortgage Association Notes			<u>\$37,858,476.62</u>
<b>Repurchase Agreements (63.57%)</b>				
\$476,668,613.64	Repurchase Agreements	10/03/2005	3.84%	\$476,668,613.64
\$87,953,922.82	Repurchase Agreements	10/03/2005	3.75%	\$87,953,922.82
\$72,991,101.00	Repurchase Agreements	10/03/2005	3.78%	\$72,991,101.00
<u>\$637,613,637.46</u>	Total Repurchase Agreements			<u>\$637,613,637.46</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Commercial Paper</b>	(23.98%)			
\$1,000,000.00	ABN-Amro NA Finance Inc.	10/20/2005	3.55%	\$998,128.68
\$4,000,000.00	AIG Funding Inc.	10/21/2005	3.63%	\$3,991,957.62
\$10,000,000.00	Golden Funding Corp	11/03/2005	3.69%	\$9,966,254.44
\$3,230,000.00	Golden Funding Corp	11/01/2005	3.72%	\$3,219,678.10
\$1,000,000.00	General Electric Capital Corp	12/28/2005	3.54%	\$991,420.31
\$1,000,000.00	General Electric Capital Corp	12/14/2005	3.52%	\$992,818.06
\$1,300,000.00	General Electric Capital Corp	10/17/2005	3.55%	\$1,297,951.20
\$1,070,000.00	General Electric Capital Corp	10/12/2005	3.62%	\$1,068,817.44
\$1,700,000.00	General Electric Capital Corp	10/06/2005	3.61%	\$1,699,147.87
\$8,000,000.00	Galaxy Funding Inc	10/21/2005	3.63%	\$7,983,896.94
\$10,000,000.00	Galaxy Funding Inc	10/05/2005	3.50%	\$9,996,112.59
\$1,000,000.00	Preferred Receivable Funding	11/28/2005	3.87%	\$993,811.35
\$7,000,000.00	Preferred Receivable Funding	10/27/2005	3.78%	\$6,980,924.57
\$3,000,000.00	Preferred Receivable Funding	10/26/2005	3.76%	\$2,992,180.17
\$3,000,000.00	Pepsico, Incorporated	10/03/2005	3.52%	\$2,999,413.34
\$500,000.00	Paccar Financial Corp	11/03/2005	3.66%	\$498,327.31
\$5,000,000.00	Jupiter Secur Corp	11/14/2005	3.74%	\$4,977,224.51
\$4,000,000.00	Jupiter Secur Corp	10/31/2005	3.78%	\$3,987,429.39
\$1,000,000.00	JUPITER SECURITIES	10/27/2005	3.76%	\$997,289.13
\$7,633,000.00	Jupiter Secur Corp	10/18/2005	3.78%	\$7,619,394.04
\$10,000,000.00	Windmill Funding	11/08/2005	3.74%	\$9,960,713.38
\$4,000,000.00	Windmill Funding	11/03/2005	3.78%	\$3,986,191.70
\$2,400,000.00	Windmill Funding	10/05/2005	3.61%	\$2,399,038.25
\$4,000,000.00	Wal-Mart Stores Inc.	11/08/2005	3.65%	\$3,984,639.26
\$4,000,000.00	Variable Funding Capital	10/24/2005	3.77%	\$3,990,387.10
\$2,000,000.00	Triple A One Funding Corp	10/17/2005	3.76%	\$1,996,662.50
\$3,000,000.00	Toyota Motor Credit Corp	12/20/2005	3.83%	\$2,974,701.37
\$1,000,000.00	Toyota Motor Credit Corp	12/14/2005	3.51%	\$992,839.39
\$20,000,000.00	Three Rivers Funding	10/26/2005	3.81%	\$19,947,205.50
\$5,000,000.00	SIGMA FINANCE	11/23/2005	3.81%	\$4,972,143.59
\$2,000,000.00	Sigma Finance Inc.	10/24/2005	3.64%	\$1,995,357.43
\$11,000,000.00	Sigma Finance Inc.	10/05/2005	3.49%	\$10,995,735.87
\$5,000,000.00	Sheffield Receivables	11/02/2005	3.80%	\$4,983,150.23
\$15,000,000.00	Sheffield Receivables	10/11/2005	3.71%	\$14,984,554.76
\$2,500,000.00	Jupiter Secur Corp	10/06/2005	3.65%	\$2,498,733.04

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$4,000,000.00	HSBC Finance	11/10/2005	3.75%	\$3,983,405.03
\$4,000,000.00	HSBC	10/11/2005	3.61%	\$3,995,989.97
\$3,000,000.00	GOVCO	12/05/2005	3.75%	\$2,979,797.81
\$15,000,000.00	GOVCO	11/23/2005	3.80%	\$14,916,644.54
\$3,000,000.00	GOVCO	10/13/2005	3.68%	\$2,996,323.25
\$500,000.00	GOVCO	10/04/2005	3.59%	\$499,850.46
\$5,000,000.00	Golden Funding Corp	12/02/2005	3.73%	\$4,968,043.64
\$3,000,000.00	ABBOTT LABOR	10/05/2005	3.61%	\$2,998,797.11
\$3,000,000.00	American Express Credit Corp.	12/15/2005	3.75%	\$2,976,721.13
\$1,500,000.00	American General Finance Corp.	10/04/2005	3.60%	\$1,499,550.44
\$3,000,000.00	American General Finance Corp.	10/11/2005	3.73%	\$2,996,897.44
\$1,000,000.00	Beta Finance	10/20/2005	3.58%	\$998,112.99
\$2,000,000.00	CITI GROUP	10/18/2005	3.56%	\$1,996,641.41
\$2,000,000.00	CIT Group Inc	10/25/2005	3.57%	\$1,995,245.87
\$4,000,000.00	Chevron Texaco	10/14/2005	3.69%	\$3,994,682.82
\$4,000,000.00	CitiGroup Funding Inc.	10/12/2005	3.61%	\$3,995,591.62
\$2,600,000.00	Danske Corp	10/25/2005	3.65%	\$2,593,692.74
\$5,000,000.00	Danske Corp	11/14/2005	3.78%	\$4,977,004.28
\$3,300,000.00	Danske Corp	12/15/2005	3.93%	\$3,273,172.97
\$2,000,000.00	Falcon Asset Securitization Co	10/13/2005	3.70%	\$1,997,535.45
\$2,000,000.00	Falcon Asset Securitization Co	11/07/2005	3.83%	\$1,992,165.84
\$3,000,000.00	Falcon Asset Securitization Co	11/16/2005	3.79%	\$2,985,531.67
<b>\$241,233,000.00</b>	<b>Total Commercial Paper</b>			<b>\$240,525,628.91</b>
<b>Money Market Accounts (0.60%)</b>				
\$6,000,000.00	Money Market Accounts	12/31/2005	0.00%	\$6,000,000.00
<b>\$6,000,000.00</b>	<b>Total Money Market Accounts</b>			<b>\$6,000,000.00</b>

**\$1,003,942,637.46 Total Investments** **\$1,003,031,084.25**

<b>Total Investments (100.00%) (Cost \$1,001,998,185)</b>	<b>\$1,003,031,084</b>
<b>Assets in Excess of Cash and Other Liabilities (0.00%)</b>	<b>\$(25,192)</b>
<b>Net Assets (100.00%), 1,003,005,892 units outstanding</b>	<b>\$1,003,005,892</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

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