

STATEMENT OF NET ASSET LAMP

31-OCT-2005 (UNAUDITED)

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

3.73%

WEIGHTED AVG MATURITY

12

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Mortgage Notes (0.90%)				
\$3,500,000.00	Federal Home Loan Mortgage Notes	11/01/2005	3.57%	\$3,500,000.00
\$1,500,000.00	Federal Home Loan Mortgage Notes	11/02/2005	3.35%	\$1,499,860.56
\$1,000,000.00	Federal Home Loan Mortgage Notes	11/10/2005	3.74%	\$999,066.72
\$619,000.00	Federal Home Loan Mortgage Notes	11/29/2005	3.40%	\$617,368.97
\$2,000,000.00	Federal Home Loan Mortgage Notes	11/28/2005	3.41%	\$1,994,962.66
<u>\$8,619,000.00</u>	<u>Total Federal Home Loan Mortgage Notes</u>			<u>\$8,611,258.91</u>
Federal Home Loan Bank Notes (5.07%)				
\$13,000,000.00	Federal Home Loan Bank Notes	11/01/2005	3.70%	\$13,000,000.00
\$7,500,000.00	Federal Home Loan Bank Notes	11/02/2005	3.63%	\$7,499,243.78
\$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	3.94%	\$23,271,915.81
<u>\$48,775,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$48,771,159.59</u>
Federal National Mortgage Association Notes (3.33%)				
\$20,000,000.00	Federal National Mortgage Association Notes	11/09/2005	3.63%	\$19,983,858.44
\$1,000,000.00	Federal National Mortgage Association Notes	12/09/2005	3.48%	\$996,344.91
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.00%	\$2,100,000.00
\$7,000,000.00	Federal National Mortgage Association Notes	11/28/2005	3.87%	\$6,980,022.58
\$2,000,000.00	Federal National Mortgage Association Notes	11/23/2005	3.40%	\$1,995,849.10
<u>\$32,100,000.00</u>	<u>Total Federal National Mortgage Association Notes</u>			<u>\$32,056,075.03</u>
Repurchase Agreements (62.64%)				
\$445,271,380.37	Repurchase Agreements	11/01/2005	4.03%	\$445,271,380.37
\$65,107,584.00	Repurchase Agreements	11/01/2005	4.01%	\$65,107,584.00
\$91,857,551.15	Repurchase Agreements	11/01/2005	4.01%	\$91,857,551.15
<u>\$602,236,515.52</u>	<u>Total Repurchase Agreements</u>			<u>\$602,236,515.52</u>
Commercial Paper (27.44%)				
\$3,000,000.00	American Express Credit Corp.	12/15/2005	3.75%	\$2,986,299.12
\$4,000,000.00	American General Finance Corp.	11/14/2005	3.84%	\$3,994,455.39
\$2,000,000.00	American General Finance Corp.	11/16/2005	3.85%	\$1,996,792.82
\$2,000,000.00	American General Finance Corp.	12/06/2005	3.93%	\$1,992,395.24
\$798,000.00	American Honda Finance Corp	12/05/2005	4.02%	\$794,982.99
\$4,000,000.00	Beta Finance	11/21/2005	3.98%	\$3,991,169.99
\$4,000,000.00	Chevron Texaco	11/03/2005	3.73%	\$3,999,171.79

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$3,000,000.00	Windmill Funding	11/21/2005	3.91%	\$2,993,502.62
\$11,000,000.00	Windmill Funding	11/08/2005	3.80%	\$10,991,988.03
\$4,000,000.00	Windmill Funding	11/03/2005	3.78%	\$3,999,160.41
\$4,000,000.00	Wal-Mart Stores Inc.	11/08/2005	3.65%	\$3,997,161.50
\$15,000,000.00	Variable Funding Capital	11/03/2005	3.81%	\$14,996,823.95
\$4,000,000.00	HSBC Finance	11/10/2005	3.75%	\$3,996,254.09
\$3,000,000.00	GOVCO	12/05/2005	3.75%	\$2,989,398.65
\$15,000,000.00	GOVCO	11/23/2005	3.80%	\$14,965,286.79
\$5,000,000.00	Golden Funding Corp	12/02/2005	3.73%	\$4,983,970.60
\$10,000,000.00	Golden Funding Corp	11/03/2005	3.69%	\$9,997,948.31
\$3,230,000.00	Golden Funding Corp	11/01/2005	3.72%	\$3,230,000.00
\$4,000,000.00	General Electric Co.	12/05/2005	3.94%	\$3,985,187.06
\$5,000,000.00	General Electric Capital Corp	01/24/2006	4.21%	\$4,951,344.36
\$1,000,000.00	General Electric Capital Corp	12/28/2005	3.54%	\$994,425.85
\$1,000,000.00	Rabobank USA Fin Corp	11/01/2005	3.79%	\$1,000,000.00
\$1,000,000.00	Preferred Receivable Funding	11/28/2005	3.87%	\$997,109.52
\$500,000.00	Preferred Receivable Funding	11/01/2005	3.95%	\$500,000.00
\$4,000,000.00	Pepsico, Incorporated	11/02/2005	3.74%	\$3,999,584.31
\$1,500,000.00	Paccar Financial Corp	11/03/2005	3.73%	\$1,499,687.49
\$9,385,000.00	Kitty Hawk Funding Corp	11/23/2005	4.01%	\$9,362,036.93
\$1,198,000.00	Jupiter Secur Corp	11/22/2005	3.93%	\$1,195,256.39
\$2,000,000.00	Jupiter Secur Corp	11/17/2005	3.92%	\$1,996,518.77
\$5,000,000.00	Jupiter Secur Corp	11/14/2005	3.74%	\$4,993,249.21
\$3,000,000.00	Toyota Motor Credit Corp	12/20/2005	3.83%	\$2,984,453.79
\$1,000,000.00	Toyota Motor Credit Corp	12/14/2005	3.51%	\$995,826.59
\$10,000,000.00	Three Rivers Funding	11/29/2005	4.04%	\$9,968,638.00
\$2,000,000.00	Three Rivers Funding	11/22/2005	3.97%	\$1,995,374.40
\$1,000,000.00	Three Rivers Funding	11/14/2005	3.91%	\$998,589.53
\$1,061,000.00	Three Rivers Funding	11/03/2005	4.00%	\$1,060,764.09
\$2,000,000.00	Societe Generale North Amer	12/12/2005	3.97%	\$1,990,988.94
\$700,000.00	Societe Generale North Amer	12/02/2005	4.05%	\$697,569.45
\$600,000.00	Societe Generale North Amer	11/17/2005	4.01%	\$598,932.74
\$10,000,000.00	Sigma Finance Inc.	11/28/2005	4.06%	\$9,969,621.58
\$5,000,000.00	SIGMA FINANCE	11/23/2005	3.81%	\$4,988,399.16
\$1,000,000.00	Sigma Finance Inc.	11/22/2005	3.97%	\$997,686.95

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$1,000,000.00	Sheffield Receivables	11/21/2005	3.96%	\$997,802.90
\$2,000,000.00	Sheffield Receivables	11/15/2005	3.92%	\$1,996,953.93
\$15,000,000.00	Sheffield Receivables	11/09/2005	3.86%	\$14,987,139.16
\$1,000,000.00	Sheffield Receivables	11/03/2005	3.82%	\$999,787.88
\$5,000,000.00	Sheffield Receivables	11/02/2005	3.80%	\$4,999,471.72
\$1,000,000.00	General Electric Capital Corp	12/14/2005	3.52%	\$995,814.12
\$1,000,000.00	General Electric Capital Corp	11/25/2005	3.98%	\$997,351.29
\$2,000,000.00	General Electric Capital Corp	11/10/2005	3.84%	\$1,998,080.71
\$13,600,000.00	General Electric Capital Corp	11/02/2005	3.81%	\$13,598,560.04
\$1,000,000.00	General Electric Capital Corp	11/01/2005	3.84%	\$1,000,000.00
\$7,750,000.00	Galaxy Funding	01/19/2006	4.15%	\$7,680,013.57
\$10,000,000.00	Galaxy Funding	01/18/2006	4.17%	\$9,910,444.75
\$15,000,000.00	Fountain Square Comm Fund.	01/17/2006	4.16%	\$14,867,650.05
\$4,000,000.00	CitiGroup Funding Inc.	11/23/2005	3.80%	\$3,990,740.56
\$5,000,000.00	Danske Corp	11/14/2005	3.78%	\$4,993,183.72
\$3,300,000.00	Danske Corp	12/15/2005	3.93%	\$3,284,208.41
\$2,000,000.00	Falcon Asset Securitization Co	11/07/2005	3.83%	\$1,998,725.41
\$3,000,000.00	Falcon Asset Securitization Co	11/16/2005	3.79%	\$2,995,266.68
\$1,000,000.00	Falcon Asset Securitization Co	11/28/2005	3.98%	\$997,026.40
\$901,000.00	Falcon Asset Securitization Co	12/12/2005	3.98%	\$896,929.77
\$264,523,000.00	Total Commercial Paper			\$263,803,158.47
Money Market Accounts (0.62%)				
\$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

\$962,253,515.52 Total Investments **\$961,478,167.52**

Total Investments (100.00%) (Cost \$960,256,293)	\$961,478,168
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(144,411)
Net Assets (100.00%), 961,333,756 units outstanding	\$961,333,756
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value