THE BANK OF NEW YORK

CHURCH STREET STATION
PO BOX 11214
NEW YORK, NY 10286-1214

DE MARCHE ASSOCIATES, INC.
PORTFOLIO ACCOUNTING
6320 LAMAR AVENUE
OVERLAND PARK,   KS 66202

AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER: 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

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COMPARATIVE INVESTMENT SUMMARY

DESCRIPTION	BOOK VALUE PRIOR	BOOK VALUE CURRENT	MARKET VALUE PRIOR	MARKET VALUE CURRENT
FIXED INCOME INVESTMENTS				
CORPORATE BONDS	45,476,758.88	45,270,692.02	44,231,638.98	43,882,772.73
GOVERNMENT BONDS	37,476,939.20	38,171,074.49	36,894,243.10	37,487,386.74
OTHER BONDS	238,327.21	0.00	235,804.57	0.00
TOTAL FIXED INCOME INVESTMENTS	**83,192,025.29**	**83,441,766.51**	**81,361,686.65**	**81,370,159.47**
SHORT TERM INVESTMENTS				
POOLED FUNDS & MUTUAL FUNDS	2,474,670.69	3,637,010.88	2,474,670.69	3,637,010.88
TOTAL SHORT TERM INVESTMENTS	**2,474,670.69**	**3,637,010.88**	**2,474,670.69**	**3,637,010.88**
TOTAL MISCELLANEOUS OTHER ASSETS	**0.00**	**0.00**	**0.00**	**0.00**
TOTAL INVESTMENTS	**85,666,695.98**	**87,078,777.39**	**83,836,357.34**	**85,007,170.35**
PAYABLES	**0.00**	**(902,671.14)**	**0.00**	**(902,671.14)**
RECEIVABLES	**0.00**	**0.00**	**0.00**	**0.00**
CASH	**0.00**	**0.00**	**0.00**	**0.00**
SUBTOTAL	**85,666,695.98**	**86,176,106.25**	**83,836,357.34**	**84,104,499.21**
ACCRUED INCOME	**1,053,386.17**	**840,286.69**	**1,053,386.17**	**840,286.69**
TOTAL FUND	**86,720,082.15**	**87,016,392.94**	**84,889,743.51**	**84,944,785.90**

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SUMMARY OF TRANSACTIONS IN FUND

DESCRIPTION	CURRENT PERIOD BOOK VALUE	CURRENT PERIOD MARKET VALUE	YEAR TO DATE BOOK VALUE	YEAR TO DATE MARKET VALUE
REPORTING CURRENCY: US DOLLAR				
BALANCE - BEGINNING OF PERIOD	**86,720,082.15**	**84,889,743.51**	**82,620,412.49**	**82,811,827.45**
RECEIPTS				
CONTRIBUTIONS				
EMPLOYER	0.00	0.00	3,243,189.00	3,243,189.00
OTHER RECEIPTS - A	48,223.58	48,223.58	48,223.58	48,223.58
TOTAL RECEIPTS	**48,223.58**	**48,223.58**	**3,291,412.58**	**3,291,412.58**
DISBURSEMENTS				
TRUSTEES FEES	0.00	0.00	3,864.16	3,864.16
INVESTMENT MANAGEMENT FEES	0.00	0.00	10,351.48	10,351.48
ADMINISTRATIVE EXPENSES	0.00	0.00	1,652.85	1,652.85
TAX EXPENSE	0.00	0.00	320,000.00	320,000.00
TOTAL DISBURSEMENTS	**0.00**	**0.00**	**335,868.49**	**335,868.49**
NET TOTAL RECEIPTS, DISBURSEMENTS & TRNSFRS	**48,223.58**	**48,223.58**	**2,955,544.09**	**2,955,544.09**
INVESTMENT ACTIVITY				
EARNED INCOME	344,323.38	344,323.38	1,632,271.71	1,632,271.71
NET REALIZED GAIN/(LOSS)	(96,236.17)	(96,236.17)	(191,835.35)	(191,835.35)
PERIOD UNREALIZED GAIN/(LOSS)		(241,268.40)		(2,263,022.00)
TOTAL INVESTMENT ACTIVITY	**248,087.21**	**6,818.81**	**1,440,436.36**	**(822,585.64)**
BALANCE - END OF PERIOD	**87,016,392.94**	**84,944,785.90**	**87,016,392.94**	**84,944,785.90**

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RECONCILIATION OF CASH BALANCES

DESCRIPTION	CREDITS CURRENT PERIOD	CREDITS YEAR TO DATE	DESCRIPTION	DEBITS CURRENT PERIOD	DEBITS YEAR TO DATE
REPORTING CURRENCY: US DOLLAR					
BEGINNING BALANCE	**0.00**	**(38,220.00)**			
CASH RECEIPTS	**48,223.58**	**3,291,412.58**	**CASH DISBURSEMENTS**	**0.00**	**335,868.49**
INCOME COLLECTED					
FIXED INCOME					
GOVERNMENT BONDS	383,242.77	797,959.77			
CORPORATE BONDS	164,600.23	910,226.56			
OTHER FIXED INCOME	1,107.03	1,110.61			
CASH & SHORT-TERM INVESTMENTS	8,472.83	23,577.87			
TOTAL INCOME	**557,422.86**	**1,732,874.81**			
PROCEEDS FROM SALES			**PURCHASES**		
FIXED INCOME			FIXED INCOME		
GOVERNMENT BONDS	2,188,974.17	12,768,495.00	GOVERNMENT BONDS	2,911,383.96	13,246,261.39
CORPORATE BONDS	2,399,610.26	6,372,942.70	CORPORATE BONDS	2,258,198.51	8,003,900.87
OTHER FIXED INCOME	235,020.65	235,020.65	OTHER FIXED INCOME	0.00	238,327.21
CASH & SHORT-TERM INVESTMENTS	2,891,910.28	13,300,288.23	CASH & SHORT-TERM INVESTMENTS	4,054,250.47	16,741,127.15
TOTAL PROCEEDS	**7,715,515.36**	**32,676,746.58**	**TOTAL PURCHASES**	**9,223,832.94**	**38,229,616.62**
CURRENCY RECEIVED	**0.00**	**0.00**	**CURRENCY DELIVERED**	**0.00**	**0.00**
G/L FROM CURRENCY ACTIVITY	**0.00**	**0.00**	**G/L FROM CURRENCY ACTIVITY**	**0.00**	**0.00**
TOTAL CREDITS	**8,321,161.80**	**37,662,813.97**	**TOTAL DEBITS**	**9,223,832.94**	**38,565,485.11**
			CASH BALANCE AT BOOK	**(902,671.14)**	**(902,671.14)**

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INCOME EARNED & INVESTMENT ACTIVITY

DESCRIPTION	CURRENT ACCRUALS	-	PRIOR ACCRUALS	+	NET INCOME COLLECTED	=	EARNED INCOME
REPORTING CURRENCY: US DOLLAR							
FIXED INCOME INVESTMENTS							
CORPORATE BONDS	498,882.94		478,291.32		164,600.23		185,191.85
GOVERNMENT BONDS	326,385.57		569,738.24		383,242.77		139,890.10
OTHER BONDS	0.00		725.30		1,107.03		381.73
TOTAL FIXED INCOME INVESTMENTS	**825,268.51**		**1,048,754.86**		**548,950.03**		**325,463.68**
SHORT TERM INVESTMENTS							
POOLED FUNDS & MUTUAL FUNDS	15,018.18		4,631.31		4,631.31		15,018.18
MISC. SHORT TERM INVESTMENTS	0.00		0.00		3,841.52		3,841.52
TOTAL SHORT TERM INVESTMENTS	**15,018.18**		**4,631.31**		**8,472.83**		**18,859.70**
SUB-TOTAL	**840,286.69**		**1,053,386.17**		**557,422.86**		**344,323.38**
TAX RECLAIM RECEIVABLES	0.00		0.00		0.00		0.00
TOTAL	**840,286.69**		**1,053,386.17**		**557,422.86**		**344,323.38**

INVESTMENT ACTIVITY FOR CURRENT PERIOD:	
EARNED INCOME	344,323.38
NET REALIZED GAIN (LOSS) ON DISPOSED ASSETS	(96,236.17)
PERIOD UNREALIZED GAIN (LOSS)	(241,268.40)
TOTAL INVESTMENT ACTIVITY	6,818.81

INVESTMENT HOLDINGS SUMMARY

DESCRIPTION	TOTAL BOOK VALUE	TOTAL MARKET VALUE	UNREALIZED GAIN/(LOSS)	PERCENT OF FUND	ESTIMATED ANNUAL INCOME	YIELD AT BOOK/MKT
FIXED INCOME INVESTMENTS						
CORPORATE BONDS						
BANK CORPORATE BONDS	4,746,020.31	4,638,564.45	(107,455.86)	5.46	306,054.25	6.45 6.60
ASSET BACKED SECURITIES						
MORTGAGE PASS-THROUGH CERTIFICATE	8,942,351.35	8,715,570.01	(226,781.34)	10.26	448,793.99	5.02 5.15
AUTOMOBILE LOAN RECEIVABLES	2,806,590.27	2,775,573.46	(31,016.81)	3.27	70,581.98	2.51 2.54
CREDIT CARD RECEIVABLES	2,832,432.87	2,801,450.44	(30,982.43)	3.30	110,429.25	3.90 3.94
TOTAL ASSET BACKED SECURITIES	14,581,374.49	14,292,593.91	(288,780.58)	16.83	629,805.22	4.32 4.41
FINANCE & INSUR CORPORATE BONDS	11,070,186.78	10,601,410.77	(468,776.01)	12.48	601,241.52	5.43 5.67
INDUSTRIAL CORPORATE BONDS	11,548,761.76	11,127,573.88	(421,187.88)	13.10	589,297.25	5.10 5.30
OIL & COAL CORPORATE BONDS	750,282.23	722,245.75	(28,036.48)	0.85	45,346.25	6.04 6.28
TELEPHONE CORPORATE BONDS	1,437,841.51	1,403,783.50	(34,058.01)	1.65	98,763.00	6.87 7.04

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DESCRIPTION	TOTAL BOOK VALUE	TOTAL MARKET VALUE	UNREALIZED GAIN/(LOSS)	PERCENT OF FUND	ESTIMATED ANNUAL INCOME	YIELD AT BOOK/MKT
TRANSPORTATION CORPORATE BONDS	597,304.53	569,205.01	(28,099.52)	0.67	33,651.75	5.63 5.91
UTILITY (ELECTRIC) CORPORATE BONDS	538,920.41	527,395.46	(11,524.95)	0.62	25,292.50	4.69 4.80
TOTAL CORPORATE BONDS	45,270,692.02	43,882,772.73	(1,387,919.29)	51.66	2,329,451.74	5.15 5.31
GOVERNMENT BONDS						
U S TREASURIES	23,003,483.96	22,530,967.68	(472,516.28)	26.52	1,027,832.50	4.47 4.56
U S AGENCIES	15,167,590.53	14,956,419.06	(211,171.47)	17.61	753,608.72	4.97 5.04
TOTAL GOVERNMENT BONDS	38,171,074.49	37,487,386.74	(683,687.75)	44.13	1,781,441.22	4.67 4.75
TOTAL FIXED INCOME INVESTMENTS	83,441,766.51	81,370,159.47	(2,071,607.04)	95.79	4,110,892.96	4.93 5.05
SHORT TERM INVESTMENTS						
POOLED FUNDS & MUTUAL FUNDS	3,637,010.88	3,637,010.88	0.00	4.28	177,122.42	4.87 4.87
TOTAL SHORT TERM INVESTMENTS	3,637,010.88	3,637,010.88	0.00	4.28	177,122.42	4.87 4.87
MISCELLANEOUS OTHER ASSETS	0.00	0.00	0.00	0.00	0.00	0.00 0.00
TOTAL INVESTMENTS	87,078,777.39	85,007,170.35	(2,071,607.04)	100.07	4,288,015.38	4.92 5.04

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DESCRIPTION	TOTAL BOOK VALUE	TOTAL MARKET VALUE	UNREALIZED GAIN/(LOSS)	PERCENT OF FUND	ESTIMATED ANNUAL INCOME	YIELD AT BOOK/MKT
PAYABLES	(902,671.14)	(902,671.14)		(1.06)		
RECEIVABLES	0.00	0.00		0.00		
CASH	0.00	0.00		0.00		
ACCRUED INCOME	840,286.69	840,286.69		0.99		
TOTAL FUND	87,016,392.94	84,944,785.90	(2,071,607.04)	100.00	4,288,015.38	

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
FIXED INCOME INVESTMENTS						
CORPORATE BONDS						
BANK CORPORATE BONDS						
513,000.000	BAC CAPITAL TRUST XI	99.871	512,338.72	(1,077.79)	33,986.25	6.63
	6.6250% DUE 05/23/36	99.661	511,260.93		755.25	6.65
	CUSIP # 056335AA0 ISSUED 05/23/06					
	513,000.000	99.871	512,338.72	(1,077.79)		
	ACQ DATE 05/15/06 0901	99.661	511,260.93		755.25	
	ORIGINAL COST 0.000					
2,072,000.000	BANK AMER CORP	112.029	2,321,234.79	(104,277.67)	153,328.00	6.61
	7.4000% DUE 01/15/11	106.996	2,216,957.12		57,923.90	6.92
	CUSIP # 060505AG9 ISSUED 01/23/01					
	31,000.000	100.915	31,283.71	1,885.05		
	ACQ DATE 01/29/01 0901	106.996	33,168.76		866.62	
	ORIGINAL COST 0.000					
	219,000.000	112.252	245,832.83	(11,511.59)		
	ACQ DATE 01/13/04 0902	106.996	234,321.24		6,122.27	
	ORIGINAL COST 0.000					
	122,000.000	112.679	137,468.51	(6,933.39)		
	ACQ DATE 02/18/04 0903	106.996	130,535.12		3,410.58	
	ORIGINAL COST 0.000					
	1,500,000.000	112.185	1,682,778.66	(77,838.66)		
	ACQ DATE 01/05/05 0904	106.996	1,604,940.00		41,933.32	
	ORIGINAL COST 0.000					
	5,000.000	100.915	5,045.76	304.04		
	ACQ DATE 01/29/01 0905	106.996	5,349.80		139.78	
	ORIGINAL COST 0.000					
	13,000.000	112.678	14,648.20	(738.72)		
	ACQ DATE 02/18/04 0906	106.996	13,909.48		363.42	
	ORIGINAL COST 0.000					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	182,000.000 ACQ DATE 01/05/05 0907 ORIGINAL COST 0.000	112.185 106.996	204,177.12 194,732.72	(9,444.40)	 5,087.91	
1,000,000.000	CITICORP 7.2000% DUE 06/15/07 CUSIP # 173034GW3 ISSUED 06/06/97	100.071 101.572	1,000,712.72 1,015,720.00	15,007.28	72,000.00 33,200.00	7.19 7.09
	850,000.000 ACQ DATE 01/02/01 0901 ORIGINAL COST 0.000	100.071 101.572	850,605.82 863,362.00	12,756.18	 28,220.00	
	150,000.000 ACQ DATE 01/02/01 0902 ORIGINAL COST 0.000	100.071 101.572	150,106.90 152,358.00	2,251.10	 4,980.00	
912,000.000	CITIGROUP INC 5.1250% DUE 02/14/11 CUSIP # 172967DH1 ISSUED 02/14/06	99.971 98.095	911,734.08 894,626.40	(17,107.68)	46,740.00 13,892.16	5.13 5.22
	912,000.000 ACQ DATE 02/07/06 0901 ORIGINAL COST 0.000	99.971 98.095	911,734.08 894,626.40	(17,107.68)	 13,892.16	
4,497,000.000	**TOTAL BANK CORPORATE BONDS**		**4,746,020.31** **4,638,564.45**	**(107,455.86)**	**306,054.25** **105,771.31**	**6.45** **6.60**
ASSET BACKED SECURITIES						
MORTGAGE PASS-THROUGH CERTIFICATE						
379,000.000	BANC AMER COML MTG INC 4.1280% DUE 07/10/42 CUSIP # 05947UVK1 ISSUED 10/01/04	100.481 95.947	380,821.96 363,638.60	(17,183.36)	15,645.12 1,303.75	4.11 4.30
	379,000.000 ACQ DATE 09/30/04 0901	100.481 95.947	380,821.96 363,638.60	(17,183.36)	 1,303.75	
146,470.978	BANC AMER MTG SECS INC 4.6998% DUE 10/25/34 ORIGINAL FACE 240,000.000 CUSIP # 05949ARU6 ISSUED 09/01/04	100.808 97.951	147,654.11 143,470.01	(4,184.10)	6,883.92 573.65	4.66 4.80

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	146,470.978 ACQ DATE 02/16/05 0901	100.808 97.951	147,654.11 143,470.01	(4,184.10)	 573.65	
374,000.000	BEAR STEARNS COML MTG SECS INC 6.4600% DUE 10/15/36 CUSIP # 07383FJC3 ISSUED 03/01/02	100.465 103.566	375,737.47 387,336.43	11,598.96	24,160.40 2,013.36	6.43 6.24
	374,000.000 ACQ DATE 03/08/02 0901	100.465 103.566	375,737.47 387,336.43	11,598.96	 2,013.36	
316,000.000	BEAR STEARNS COML MTG SECS INC 4.7400% DUE 03/13/40 CUSIP # 07383FQU5 ISSUED 04/15/03	100.469 94.595	317,481.72 298,918.81	(18,562.91)	14,978.40 1,248.19	4.72 5.01
	316,000.000 ACQ DATE 04/15/03 0901	100.469 94.595	317,481.72 298,918.81	(18,562.91)	 1,248.19	
630,000.000	BEAR STEARNS COML MTG SECS INC 5.1557% DUE 10/12/42 CUSIP # 07387BCL5 ISSUED 10/01/05	100.295 95.589	631,858.50 602,207.74	(29,650.76)	32,481.54 2,706.78	5.14 5.39
	630,000.000 ACQ DATE 10/20/05 0901	100.295 95.589	631,858.50 602,207.74	(29,650.76)	 2,706.78	
307,009.472	BEAR STEARNS ARM TR 4.6249% DUE 10/25/35 ORIGINAL FACE 325,000.000 CUSIP # 07387AEG6 ISSUED 09/01/05	98.974 97.016	303,858.51 297,847.70	(6,010.81)	14,199.25 1,183.25	4.67 4.77
	307,009.472 ACQ DATE 09/26/05 0901	98.974 97.016	303,858.51 297,847.70	(6,010.81)	 1,183.25	
348,717.604	BEAR STEARNS COML MTG SECS INC 4.9400% DUE 10/12/42 ORIGINAL FACE 374,000.000 CUSIP # 07387BCG6 ISSUED 10/01/05	100.247 98.475	349,579.40 343,401.02	(6,178.38)	17,226.81 1,435.55	4.93 5.02
	348,717.604 ACQ DATE 10/20/05 0901	100.247 98.475	349,579.40 343,401.02	(6,178.38)	 1,435.55	

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294,621.718	BEAR STEARNS ALT-A TR *PP8	99.890	294,298.96	(3,239.45)	15,886.71	5.40
	DUE 02/25/36	98.791	291,059.51		1,323.89	5.46
	ORIGINAL FACE 315,000.000					
	CUSIP # 07386HB75 ISSUED 01/27/06					
	294,621.718	99.890	294,298.96	(3,239.45)		
	ACQ DATE 01/27/06 0901	98.791	291,059.51		1,323.89	
544,000.000	CD 2005-C1 COMMERICAL MTG TR	100.084	544,456.64	(21,244.24)	28,426.17	5.22
	5.2254% DUE 07/15/44	96.179	523,212.40		2,368.85	5.43
	CUSIP # 12513EAG9 ISSUED 11/01/05					
	544,000.000	100.084	544,456.64	(21,244.24)		
	ACQ DATE 10/27/05 0901	96.179	523,212.40		2,368.85	
370,990.729	CD 2005-C1 COMMERICAL MTG TR	100.249	371,913.10	(5,466.34)	18,723.16	5.03
	5.0468% DUE 09/15/20	98.775	366,446.76		1,560.25	5.11
	ORIGINAL FACE 390,000.000					
	CUSIP # 12513EAA2 ISSUED 11/01/05					
	370,990.729	100.249	371,913.10	(5,466.34)		
	ACQ DATE 10/27/05 0901	98.775	366,446.76		1,560.25	
277,000.000	GE COML MTG CORP	100.453	278,255.09	(11,712.62)	11,337.61	4.07
	4.0930% DUE 01/10/38	96.225	266,542.47		944.80	4.25
	CUSIP # 36828QAB2 ISSUED 04/01/03					
	277,000.000	100.453	278,255.09	(11,712.62)		
	ACQ DATE 04/07/03 0901	96.225	266,542.47		944.80	
500,000.000	LB-UBS COML MTG TR	100.463	502,315.81	(36,264.86)	23,930.00	4.76
	4.7860% DUE 10/15/29	93.210	466,050.95		1,329.44	5.13
	CUSIP # 52108HP73 ISSUED 10/11/04					
	500,000.000	100.463	502,315.81	(36,264.86)		
	ACQ DATE 10/19/04 0901	93.210	466,050.95		1,329.44	
471,000.000	LB-UBS COML MTG TR	100.440	473,074.17	(11,331.67)	23,721.91	5.01
	5.0365% DUE 09/17/10	98.035	461,742.50		1,317.88	5.14
	CUSIP # 52108MAB9 ISSUED 10/11/05					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	471,000.000 ACQ DATE 10/25/05 0901	100.440 98.035	473,074.17 461,742.50	(11,331.67)	 1,317.88	
650,000.000	MORGAN STANLEY DEAN WITTER CAP II TR 6.6600% DUE 02/15/33 CUSIP # 61746WGB0 ISSUED 02/01/01	100.393 103.628	652,556.44 673,583.43	21,026.99	43,290.00 3,607.50	6.63 6.43
	650,000.000 ACQ DATE 02/15/01 0901	100.393 103.628	652,556.44 673,583.43	21,026.99	 3,607.50	
1,216,000.000	MORGAN STANLEY CAP I INC 4.6900% DUE 06/13/41 CUSIP # 61745ML27 ISSUED 07/22/04	100.502 96.871	1,222,099.07 1,177,955.25	(44,143.82)	57,030.40 4,752.50	4.67 4.84
	1,216,000.000 ACQ DATE 07/22/04 0901	100.502 96.871	1,222,099.07 1,177,955.25	(44,143.82)	 4,752.50	
83,731.424	RESIDENTIAL ACCREDIT LNS INC 5.0000% DUE 01/25/33 ORIGINAL FACE 453,000.000 CUSIP # 76110G4H1 ISSUED 01/01/03	100.513 97.857	84,160.80 81,937.21	(2,223.59)	4,186.62 348.88	4.97 5.11
	83,731.424 ACQ DATE 10/24/03 0901	100.513 97.857	84,160.80 81,937.21	(2,223.59)	 348.88	
147,161.832	RESIDENTIAL ACCREDIT LNS INC 4.6096% DUE 12/25/34 ORIGINAL FACE 349,000.000 CUSIP # 76110HC72 ISSUED 11/01/04	100.717 98.928	148,217.29 145,584.54	(2,632.75)	6,783.51 565.30	4.58 4.66
	147,161.832 ACQ DATE 11/05/04 0901	100.717 98.928	148,217.29 145,584.54	(2,632.75)	 565.30	
119,628.622	RESIDENTIAL ACCREDIT LNS INC 5.3176% DUE 12/25/34 ORIGINAL FACE 240,000.000 CUSIP # 76110HH28 ISSUED 12/01/04	101.437 99.020	121,348.19 118,455.78	(2,892.41)	6,361.44 530.12	5.24 5.37
	119,628.622 ACQ DATE 02/16/05 0901	101.437 99.020	121,348.19 118,455.78	(2,892.41)	 530.12	

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
387,928.714	STRUCTURED ADJ RATE MTG LN TR	102.468	397,502.71	(9,933.41)	19,674.14	4.95
	5.0715% DUE 10/25/34	99.907	387,569.30		1,639.48	5.08
	ORIGINAL FACE 756,000.000					
	CUSIP # 863579CB2 ISSUED 09/01/04					
	387,928.714	102.468	397,502.71	(9,933.41)		
	ACQ DATE 10/06/04 0902	99.907	387,569.30		1,639.48	
243,787.462	STRUCTURED ADJ RATE MTG LN TR	99.643	242,916.67	(2,639.38)	12,798.70	5.27
	5.2499% DUE 12/25/35	98.560	240,277.29		1,066.57	5.33
	ORIGINAL FACE 281,000.000					
	CUSIP # 863579F52 ISSUED 11/01/05					
	243,787.462	99.643	242,916.67	(2,639.38)		
	ACQ DATE 11/29/05 0901	98.560	240,277.29		1,066.57	
534,344.313	STRUCTURED ASSET SECS CORP	100.176	535,282.90	(12,503.29)	28,052.85	5.24
	5.2500% DUE 12/25/34	97.836	522,779.61		2,337.75	5.37
	ORIGINAL FACE 774,000.000					
	CUSIP # 86359DGS0 ISSUED 05/01/05					
	534,344.313	100.176	535,282.90	(12,503.29)		
	ACQ DATE 07/27/05 0901	97.836	522,779.61		2,337.75	
332,000.000	WAMU MTG PASS-THROUGH CTFS	98.917	328,404.32	(7,820.27)	12,297.28	3.74
	DUE 09/25/33	96.561	320,584.05		1,024.77	3.84
	CUSIP # 92922FBT4 ISSUED 08/01/03					
	332,000.000	98.917	328,404.32	(7,820.27)		
	ACQ DATE 05/05/05 0901	96.561	320,584.05		1,024.77	
238,773.847	WELLS FARGO MTG BACKED SECS	99.909	238,557.52	(3,588.87)	10,718.05	4.49
	4.4887% DUE 06/25/35	98.406	234,968.65		893.16	4.56
	ORIGINAL FACE 313,000.000					
	CUSIP # 94982BAC4 ISSUED 05/01/05					
	238,773.847	99.909	238,557.52	(3,588.87)		
	ACQ DATE 05/09/05 0901	98.406	234,968.65		893.16	
8,912,166.715	**TOTAL MORTGAGE PASS-THROUGH CERTIFICATE**		**8,942,351.35**	**(226,781.34)**	**448,793.99**	**5.02**
			8,715,570.01		**36,075.67**	**5.15**

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
AUTOMOBILE LOAN RECEIVABLES						
1,421,000.000	BANK ONE AUTO SECURITIZATION	98.875	1,405,016.57	(11,960.11)	34,530.30	2.46
	2.4300% DUE 03/22/10	98.034	1,393,056.46		1,055.09	2.48
	CUSIP # 06424EAD6 ISSUED 10/14/03					
	851,000.000	99.345	845,425.89	(11,160.55)		
	ACQ DATE 09/01/04 0901	98.034	834,265.34		631.86	
	570,000.000	98.174	559,590.68	(799.56)		
	ACQ DATE 02/24/05 0902	98.034	558,791.12		423.23	
76,064.384	BMW VEH OWNER TR	100.411	76,377.16	(949.68)	2,030.90	2.66
	2.6700% DUE 03/25/08	99.163	75,427.48		33.85	2.69
	ORIGINAL FACE 191,000.000					
	CUSIP # 055959BD1 ISSUED 05/12/04					
	76,064.384	100.411	76,377.16	(949.68)		
	ACQ DATE 05/04/04 0901	99.163	75,427.48		33.85	
518,114.317	CHASE MANHATTAN AUTO OWNER TR	98.816	511,980.09	(4,654.73)	10,673.28	2.08
	2.0600% DUE 12/15/09	97.918	507,325.36		474.36	2.10
	ORIGINAL FACE 640,000.000					
	CUSIP # 161581CU5 ISSUED 05/28/03					
	518,114.317	98.816	511,980.09	(4,654.73)		
	ACQ DATE 04/26/04 0901	97.918	507,325.36		474.36	
825,000.000	CHASE MANHATTAN AUTO OWNER TR	98.572	813,216.45	(13,452.29)	23,347.50	2.87
	2.8300% DUE 09/15/10	96.941	799,764.16		1,037.66	2.92
	CUSIP # 161581DK6 ISSUED 03/10/04					
	825,000.000	98.572	813,216.45	(13,452.29)		
	ACQ DATE 08/02/04 0901	96.941	799,764.16		1,037.66	
2,840,178.701	**TOTAL AUTOMOBILE LOAN RECEIVABLES**		**2,806,590.27**	**(31,016.81)**	**70,581.98**	**2.51**
			2,775,573.46		**2,600.96**	**2.54**
CREDIT CARD RECEIVABLES						

THE BANK OF NEW YORK

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
657,000.000	CITIBANK CR CARD ISSUANCE TR	103.817	682,078.55	(11,928.43)	45,168.75	6.62
	6.8750% DUE 11/16/09	102.002	670,150.12		2,007.50	6.74
	CUSIP # 17305EAG0 ISSUED 11/28/00					
	657,000.000	103.817	682,078.55	(11,928.43)		
	ACQ DATE 10/04/05 0901	102.002	670,150.12		2,007.50	
421,000.000	CITIBANK CR CARD ISSUANCE TR	100.455	422,915.09	(3,307.80)	20,839.50	4.93
	4.9500% DUE 02/09/09	99.669	419,607.29		6,599.18	4.97
	CUSIP # 17305EAV7 ISSUED 01/31/02					
	421,000.000	100.455	422,915.09	(3,307.80)		
	ACQ DATE 10/06/05 0901	99.669	419,607.29		6,599.18	
	ORIGINAL COST 0.000					
1,742,000.000	CITIBANK CR CARD ISSUANCE TR	99.164	1,727,439.23	(15,746.20)	44,421.00	2.57
	2.5500% DUE 01/20/09	98.260	1,711,693.03		16,164.23	2.60
	CUSIP # 17305ECA1 ISSUED 01/26/04					
	1,338,000.000	99.492	1,331,197.10	(16,475.36)		
	ACQ DATE 09/22/04 0901	98.260	1,314,721.74		12,415.47	
	404,000.000	98.080	396,242.13	729.16		
	ACQ DATE 01/11/06 0902	98.260	396,971.29		3,748.76	
2,820,000.000	**TOTAL CREDIT CARD RECEIVABLES**		**2,832,432.87**	**(30,982.43)**	**110,429.25**	**3.90**
			2,801,450.44		**24,770.91**	**3.94**
14,572,345.416	**TOTAL ASSET BACKED SECURITIES**		**14,581,374.49**	**(288,780.58)**	**629,805.22**	**4.32**
			14,292,593.91		**63,447.54**	**4.41**
FINANCE & INSUR CORPORATE BONDS						
469,000.000	ALLSTATE CORP	99.984	468,925.43	(34,078.01)	27,905.50	5.95
	5.9500% DUE 04/01/36	92.718	434,847.42		5,193.52	6.42
	CUSIP # 020002AT8 ISSUED 03/24/06					
	469,000.000	99.984	468,925.43	(34,078.01)		
	ACQ DATE 03/21/06 0901	92.718	434,847.42		5,193.52	
	ORIGINAL COST 0.000					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
500,000.000	AMERICAN GEN FIN CORP M/T/N	101.849	509,247.24	(21,617.24)	26,875.00	5.28
	5.3750% DUE 10/01/12	97.526	487,630.00		4,479.17	5.51
	CUSIP # 02635PRT2 ISSUED 09/30/02					
	65,000.000	98.227	63,847.53	(455.63)		
	ACQ DATE 11/20/02 0901	97.526	63,391.90		582.29	
	ORIGINAL COST 0.000					
	130,000.000	104.018	135,223.13	(8,439.33)		
	ACQ DATE 02/19/04 0902	97.526	126,783.80		1,164.58	
	ORIGINAL COST 0.000					
	7,000.000	98.401	6,888.06	(61.24)		
	ACQ DATE 11/20/02 0903	97.526	6,826.82		62.71	
	ORIGINAL COST 0.000					
	17,000.000	104.017	17,682.97	(1,103.55)		
	ACQ DATE 02/19/04 0904	97.526	16,579.42		152.29	
	ORIGINAL COST 0.000					
	281,000.000	101.639	285,605.55	(11,557.49)		
	ACQ DATE 09/28/05 0905	97.526	274,048.06		2,517.30	
	ORIGINAL COST 0.000					
391,000.000	CIT GROUP INC	99.801	390,222.72	(21,474.53)	13,196.25	3.38
	3.3750% DUE 04/01/09	94.309	368,748.19		2,199.38	3.58
	CUSIP # 125581AJ7 ISSUED 03/30/04					
	370,000.000	99.801	369,264.41	(20,321.11)		
	ACQ DATE 03/23/04 0901	94.309	348,943.30		2,081.25	
	ORIGINAL COST 0.000					
	21,000.000	99.801	20,958.31	(1,153.42)		
	ACQ DATE 03/23/04 0902	94.309	19,804.89		118.13	
	ORIGINAL COST 0.000					
236,000.000	CAPITAL ONE BK M/T/N	103.288	243,760.26	(7,465.26)	13,570.00	5.57
	5.7500% DUE 09/15/10	100.125	236,295.00		2,864.78	5.74
	CUSIP # 14040EHH8 ISSUED 09/08/03					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	216,000.000 ACQ DATE 04/15/04 0901 ORIGINAL COST 0.000	103.288 100.125	223,102.65 216,270.00	(6,832.65)	 2,622.00	
	20,000.000 ACQ DATE 04/15/04 0902 ORIGINAL COST 0.000	103.288 100.125	20,657.61 20,025.00	(632.61)	 242.78	
309,000.000	CENDANT CORP 7.3750% DUE 01/15/13 CUSIP # 151313AP8 ISSUED 01/13/03	111.091 108.716	343,271.12 335,932.44	(7,338.68)	22,788.75 8,609.08	6.64 6.78
	283,000.000 ACQ DATE 04/13/04 0901 ORIGINAL COST 0.000	111.091 108.716	314,387.51 307,666.28	(6,721.23)	 7,884.69	
	26,000.000 ACQ DATE 04/13/04 0902 ORIGINAL COST 0.000	111.091 108.716	28,883.61 28,266.16	(617.45)	 724.39	
281,000.000	COUNTRYWIDE HOME LNS INC 2.8750% DUE 02/15/07 CUSIP # 22237LNW8 ISSUED 02/11/04	99.967 98.232	280,907.84 276,031.92	(4,875.92)	8,078.75 2,378.74	2.88 2.93
	257,000.000 ACQ DATE 02/04/04 0901 ORIGINAL COST 0.000	99.967 98.232	256,915.71 252,456.24	(4,459.47)	 2,175.57	
	24,000.000 ACQ DATE 02/04/04 0902 ORIGINAL COST 0.000	99.967 98.232	23,992.13 23,575.68	(416.45)	 203.17	
397,000.000	DISNEY WALT CO NEW M/T/N 5.3750% DUE 06/01/07 CUSIP # 25468PBZ8 ISSUED 05/30/02	101.975 99.938	404,839.24 396,751.88	(8,087.36)	21,338.75 10,669.38	5.27 5.38
	363,000.000 ACQ DATE 10/10/03 0901 ORIGINAL COST 0.000	101.975 99.938	370,167.90 362,773.13	(7,394.77)	 9,755.63	

THE BANK OF NEW YORK

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	34,000.000	101.975	34,671.34	(692.59)		
	ACQ DATE 10/10/03 0902	99.938	33,978.75		913.75	
	ORIGINAL COST 0.000					
286,000.000	EMBARQ CORP	99.994	285,982.90	357.44	20,254.52	7.08
	7.0820% DUE 06/01/16	100.119	286,340.34		787.68	7.07
	CUSIP # 29078EAB1 ISSUED 05/17/06					
	286,000.000	99.994	285,982.90	357.44		
	ACQ DATE 05/12/06 0901	100.119	286,340.34		787.68	
	ORIGINAL COST 0.000					
677,000.000	GENERAL ELEC CAP CORP M/T/N	102.334	692,802.54	31,722.86	45,697.50	6.60
	6.7500% DUE 03/15/32	107.020	724,525.40		9,647.25	6.31
	CUSIP # 36962GXZ2 ISSUED 03/20/02					
	422,000.000	98.977	417,685.00	33,939.40		
	ACQ DATE 03/14/02 0901	107.020	451,624.40		6,013.50	
	ORIGINAL COST 0.000					
	180,000.000	108.886	195,994.16	(3,358.16)		
	ACQ DATE 04/16/04 0902	107.020	192,636.00		2,565.00	
	ORIGINAL COST 0.000					
	22,000.000	115.351	25,377.26	(1,832.86)		
	ACQ DATE 03/16/05 0903	107.020	23,544.40		313.50	
	ORIGINAL COST 0.000					
	40,000.000	98.977	39,590.93	3,217.07		
	ACQ DATE 03/14/02 0904	107.020	42,808.00		570.00	
	ORIGINAL COST 0.000					
	13,000.000	108.886	14,155.19	(242.59)		
	ACQ DATE 04/16/04 0905	107.020	13,912.60		185.25	
	ORIGINAL COST 0.000					
244,000.000	GENERAL ELEC CAP CORP MEDIUM	99.892	243,736.55	(6,019.55)	11,895.00	4.88
	4.8750% DUE 10/21/10	97.425	237,717.00		1,321.67	5.00
	CUSIP # 36962GS62 ISSUED 10/21/05					

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

THE BANK OF NEW YORK

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	244,000.000 ACQ DATE 10/18/05 0901 ORIGINAL COST 0.000	99.892 97.425	243,736.55 237,717.00	(6,019.55)	 1,321.67	
963,000.000	GOLDMAN SACHS GROUP INC MTN 5.0000% DUE 10/01/14 CUSIP # 38143UAW1 ISSUED 09/29/04	100.000 93.390	963,000.00 899,345.70	(63,654.30)	48,150.00 8,025.00	5.00 5.35
	929,000.000 ACQ DATE 09/22/04 0901 ORIGINAL COST 0.000	100.000 93.390	929,000.00 867,593.10	(61,406.90)	 7,741.67	
	34,000.000 ACQ DATE 09/22/04 0902 ORIGINAL COST 0.000	100.000 93.390	34,000.00 31,752.60	(2,247.40)	 283.33	
765,000.000	GOLDMAN SACHS CAP I 6.3450% DUE 02/15/34 CUSIP # 38143VAA7 ISSUED 02/20/04	107.647 93.908	823,498.27 718,396.20	(105,102.07)	48,539.25 14,292.11	5.89 6.76
	765,000.000 ACQ DATE 06/30/05 0901 ORIGINAL COST 0.000	107.647 93.908	823,498.27 718,396.20	(105,102.07)	 14,292.11	
500,000.000	MERRILL LYNCH & CO INC 6.5000% DUE 07/15/18 CUSIP # 590188JF6 ISSUED 07/15/98	105.419 103.931	527,093.66 519,655.00	(7,438.66)	32,500.00 12,277.78	6.17 6.25
	250,000.000 ACQ DATE 10/09/01 0901 ORIGINAL COST 0.000	99.335 103.931	248,338.27 259,827.50	11,489.23	 6,138.89	
	250,000.000 ACQ DATE 04/25/05 0902 ORIGINAL COST 0.000	111.502 103.931	278,755.39 259,827.50	(18,927.89)	 6,138.89	
277,000.000	MERRILL LYNCH & CO INC MTN V/R DUE 03/02/09 CUSIP # 59018YTA9 ISSUED 02/26/04	100.000 97.119	277,000.00 269,019.63	(7,980.37)	13,029.50 1,070.92	4.70 4.84

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INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	253,000.000 ACQ DATE 02/22/04 0901 ORIGINAL COST 0.000	100.000 97.119	253,000.00 245,711.07	(7,288.93)	 1,070.92	
	24,000.000 ACQ DATE 02/22/04 0902 ORIGINAL COST 0.000	100.000 97.119	24,000.00 23,308.56	(691.44)	 0.00	
135,000.000	MERRILL LYNCH & CO INC M/T/N 4.1250% DUE 01/15/09 CUSIP # 59018YSK8 ISSUED 12/04/03	99.969 96.646	134,958.47 130,472.10	(4,486.37)	5,568.75 2,103.75	4.13 4.27
	122,000.000 ACQ DATE 12/01/03 0901 ORIGINAL COST 0.000	99.969 96.646	121,962.40 117,908.12	(4,054.28)	 1,901.17	
	13,000.000 ACQ DATE 12/01/03 0902 ORIGINAL COST 0.000	99.970 96.646	12,996.07 12,563.98	(432.09)	 202.58	
378,000.000	METLIFE INC 6.5000% DUE 12/15/32 CUSIP # 59156RAE8 ISSUED 12/10/02	107.003 101.057	404,472.93 381,995.46	(22,477.47)	24,570.00 11,329.50	6.07 6.43
	173,000.000 ACQ DATE 12/18/02 0901 ORIGINAL COST 0.000	102.635 101.057	177,558.83 174,828.61	(2,730.22)	 5,185.20	
	73,000.000 ACQ DATE 08/13/04 0902 ORIGINAL COST 0.000	105.789 101.057	77,226.25 73,771.61	(3,454.64)	 2,187.97	
	109,000.000 ACQ DATE 05/25/05 0903 ORIGINAL COST 0.000	115.498 101.057	125,892.61 110,152.13	(15,740.48)	 3,266.97	
	17,000.000 ACQ DATE 12/18/02 0904 ORIGINAL COST 0.000	102.634 101.057	17,447.86 17,179.69	(268.17)	 509.53	

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	6,000.000 ACQ DATE 08/13/04 0905 ORIGINAL COST 0.000	105.790 101.057	6,347.38 6,063.42	(283.96)	 179.83	
593,000.000	MORGAN STANLEY 4.0000% DUE 01/15/10 CUSIP # 61746SBC2 ISSUED 11/12/04	99.754 94.257	591,543.16 558,944.01	(32,599.15)	23,720.00 8,960.89	4.01 4.24
	541,000.000 ACQ DATE 11/04/04 0901 ORIGINAL COST 0.000	99.754 94.257	539,670.90 509,930.37	(29,740.53)	 8,175.11	
	52,000.000 ACQ DATE 11/04/04 0902 ORIGINAL COST 0.000	99.754 94.257	51,872.26 49,013.64	(2,858.62)	 785.78	
246,000.000	PRUDENTIAL FINL INC MEDIUM 5.5000% DUE 03/15/16 CUSIP # 74432QAJ4 ISSUED 03/23/06	99.718 96.352	245,307.35 237,025.92	(8,281.43)	13,530.00 2,555.66	5.52 5.71
	246,000.000 ACQ DATE 03/20/06 0901 ORIGINAL COST 0.000	99.718 96.352	245,307.35 237,025.92	(8,281.43)	 2,555.66	
565,000.000	SLM CORP M/T/N 5.3750% DUE 01/15/13 CUSIP # 78442FAG3 ISSUED 12/06/02	102.387 97.655	578,488.61 551,750.75	(26,737.86)	30,368.75 11,472.64	5.25 5.50
	199,000.000 ACQ DATE 12/03/02 0901 ORIGINAL COST 0.000	99.953 97.655	198,907.43 194,333.45	(4,573.98)	 4,040.80	
	301,000.000 ACQ DATE 01/27/05 0902 ORIGINAL COST 0.000	103.916 97.655	312,788.48 293,941.55	(18,846.93)	 6,111.97	
	19,000.000 ACQ DATE 12/03/02 0903 ORIGINAL COST 0.000	99.953 97.655	18,991.12 18,554.45	(436.67)	 385.81	

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	46,000.000 ACQ DATE 01/27/05 0904 ORIGINAL COST 0.000	103.916 97.655	47,801.58 44,921.30	(2,880.28)	 934.06	
348,000.000	SLM CORP MEDIUM TERM NTS BOOK 5.4500% DUE 04/25/11 CUSIP # 78442FDY1 ISSUED 04/12/06	99.849 98.759	347,475.18 343,681.32	(3,793.86)	18,966.00 2,581.48	5.46 5.52
	348,000.000 ACQ DATE 04/05/06 0901 ORIGINAL COST 0.000	99.849 98.759	347,475.18 343,681.32	(3,793.86)	 2,581.48	
590,000.000	VERIZON GLOBAL FDG CORP 7.2500% DUE 12/01/10 CUSIP # 92344GAL0 ISSUED 06/01/01	107.294 105.247	633,033.62 620,957.30	(12,076.32)	42,775.00 21,387.50	6.76 6.89
	86,000.000 ACQ DATE 03/07/02 0901 ORIGINAL COST 0.000	103.370 105.247	88,898.45 90,512.42	1,613.97	 3,117.50	
	214,000.000 ACQ DATE 05/23/02 0902 ORIGINAL COST 0.000	102.123 105.247	218,542.95 225,228.58	6,685.63	 7,757.50	
	257,000.000 ACQ DATE 03/10/04 0903 ORIGINAL COST 0.000	112.558 105.247	289,274.99 270,484.79	(18,790.20)	 9,316.25	
	9,000.000 ACQ DATE 03/07/02 0904 ORIGINAL COST 0.000	103.369 105.247	9,303.22 9,472.23	169.01	 326.25	
	24,000.000 ACQ DATE 03/10/04 0905 ORIGINAL COST 0.000	112.558 105.247	27,014.01 25,259.28	(1,754.73)	 870.00	
321,000.000	VERIZON GLOBAL FDG CORP 7.7500% DUE 12/01/30 CUSIP # 92344GAM8 ISSUED 09/07/01	110.537 106.997	354,823.38 343,460.37	(11,363.01)	24,877.50 12,438.75	7.01 7.24

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SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	189,000.000 ACQ DATE 03/07/02 0901 ORIGINAL COST 0.000	109.376 106.997	206,720.84 202,224.33	(4,496.51)	 7,323.75	
	80,000.000 ACQ DATE 01/16/03 0902 ORIGINAL COST 0.000	111.755 106.997	89,404.14 85,597.60	(3,806.54)	 3,100.00	
	23,000.000 ACQ DATE 08/13/04 0903 ORIGINAL COST 0.000	115.747 106.997	26,621.80 24,609.31	(2,012.49)	 891.25	
	19,000.000 ACQ DATE 03/07/02 0906 ORIGINAL COST 0.000	109.376 106.997	20,781.43 20,329.43	(452.00)	 736.25	
	7,000.000 ACQ DATE 01/16/03 0907 ORIGINAL COST 0.000	111.755 106.997	7,822.83 7,489.79	(333.04)	 271.25	
	3,000.000 ACQ DATE 08/13/04 0908 ORIGINAL COST 0.000	115.745 106.997	3,472.34 3,209.91	(262.43)	 116.25	
639,000.000	WELLS FARGO & CO NEW 4.6250% DUE 04/15/14 CUSIP # 949746FS5 ISSUED 04/01/04	99.256 92.361	634,243.91 590,186.79	(44,057.12)	29,553.75 3,776.31	4.66 5.01
	262,000.000 ACQ DATE 03/30/04 0901 ORIGINAL COST 0.000	99.868 92.361	261,654.39 241,985.82	(19,668.57)	 1,548.34	
	142,000.000 ACQ DATE 04/06/04 0902 ORIGINAL COST 0.000	98.273 92.361	139,547.18 131,152.62	(8,394.56)	 839.18	
	196,000.000 ACQ DATE 01/27/05 0903 ORIGINAL COST 0.000	99.141 92.361	194,317.12 181,027.56	(13,289.56)	 1,158.31	

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SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	25,000.000	99.868	24,967.04	(1,876.79)		
	ACQ DATE 03/30/04 0904	92.361	23,090.25		147.74	
	ORIGINAL COST 0.000					
	14,000.000	98.273	13,758.18	(827.64)		
	ACQ DATE 04/06/04 0905	92.361	12,930.54		82.74	
	ORIGINAL COST 0.000					
540,000.000	WASTE MGMT INC DEL	100.610	543,291.43	(35,607.05)	27,000.00	4.97
	5.0000% DUE 03/15/14	94.016	507,684.38		5,700.00	5.32
	CUSIP # 94106LAR0 ISSUED 03/05/04					
	85,000.000	99.551	84,618.17	(4,704.89)		
	ACQ DATE 03/03/04 0901	94.016	79,913.28		897.22	
	ORIGINAL COST 0.000					
	34,000.000	99.707	33,900.54	(1,935.23)		
	ACQ DATE 03/02/04 0902	94.016	31,965.31		358.89	
	ORIGINAL COST 0.000					
	108,000.000	101.087	109,173.87	(7,636.99)		
	ACQ DATE 03/19/04 0903	94.016	101,536.88		1,140.00	
	ORIGINAL COST 0.000					
	273,000.000	100.867	275,368.24	(18,705.58)		
	ACQ DATE 01/27/05 0904	94.016	256,662.66		2,881.66	
	ORIGINAL COST 0.000					
	7,000.000	99.552	6,968.64	(387.55)		
	ACQ DATE 03/03/04 0905	94.016	6,581.09		73.89	
	ORIGINAL COST 0.000					
	4,000.000	99.708	3,988.32	(227.69)		
	ACQ DATE 03/02/04 0906	94.016	3,760.63		42.22	
	ORIGINAL COST 0.000					
	10,000.000	101.088	10,108.77	(707.21)		
	ACQ DATE 03/19/04 0907	94.016	9,401.56		105.56	
	ORIGINAL COST 0.000					

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SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	19,000.000 ACQ DATE 01/27/05 0908 ORIGINAL COST 0.000	100.868 94.016	19,164.88 17,862.97	(1,301.91)	 200.56	
151,000.000	CATERPILLAR FINL SVCS CORP 4.3000% DUE 06/01/10 CUSIP # 14911RAH2 ISSUED 06/14/05	98.186 95.375	148,260.97 144,016.25	(4,244.72)	6,493.00 3,246.50	4.38 4.51
	151,000.000 ACQ DATE 10/20/05 0901 ORIGINAL COST 0.000	98.186 95.375	148,260.97 144,016.25	(4,244.72)	 3,246.50	
10,801,000.000	**TOTAL FINANCE & INSUR CORPORATE BONDS**		**11,070,186.78** **10,601,410.77**	**(468,776.01)**	**601,241.52** **169,369.44**	**5.43** **5.67**
INDUSTRIAL CORPORATE BONDS						
299,000.000	ABBOTT LABS 5.6250% DUE 07/01/06 CUSIP # 002824AM2 ISSUED 07/05/01	99.996 100.030	298,988.57 299,089.70	101.13	16,818.75 7,007.81	5.63 5.62
	227,000.000 ACQ DATE 06/29/01 0901 ORIGINAL COST 0.000	99.994 100.030	226,987.37 227,068.10	80.73	 5,320.31	
	56,000.000 ACQ DATE 06/29/01 0902 ORIGINAL COST 0.000	99.994 100.030	55,996.42 56,016.80	20.38	 1,312.50	
	16,000.000 ACQ DATE 08/09/01 0903 ORIGINAL COST 0.000	100.030 100.030	16,004.78 16,004.80	0.02	 375.00	
845,000.000	ABBOTT LABS 5.6000% DUE 05/15/11 CUSIP # 002824AS9 ISSUED 05/12/06	99.867 99.824	843,873.63 843,512.80	(360.83)	47,320.00 2,497.44	5.61 5.61
	509,000.000 ACQ DATE 05/09/06 0901 ORIGINAL COST 0.000	99.936 99.824	508,672.64 508,104.16	(568.48)	 1,504.38	

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	336,000.000	99.762	335,200.99	207.65		
	ACQ DATE 05/17/06 0902	99.824	335,408.64		993.06	
	ORIGINAL COST 0.000					
1,238,000.000	AOL TIME WARNER INC	107.383	1,329,400.47	(56,649.81)	83,565.00	6.29
	6.7500% DUE 04/15/11	102.807	1,272,750.66		10,677.75	6.57
	CUSIP # 00184AAB1 ISSUED 04/19/01					
	182,000.000	99.129	180,414.28	6,694.46		
	ACQ DATE 09/11/03 0901	102.807	187,108.74		1,569.75	
	ORIGINAL COST 0.000					
	189,000.000	106.630	201,531.45	(7,226.22)		
	ACQ DATE 11/12/03 0902	102.807	194,305.23		1,630.13	
	ORIGINAL COST 0.000					
	77,000.000	122.851	94,594.96	(15,433.57)		
	ACQ DATE 01/16/04 0903	102.807	79,161.39		664.13	
	ORIGINAL COST 0.000					
	265,000.000	107.152	283,953.14	(11,514.59)		
	ACQ DATE 04/22/04 0904	102.807	272,438.55		2,285.63	
	ORIGINAL COST 0.000					
	18,000.000	105.962	19,073.15	(567.89)		
	ACQ DATE 09/11/03 0905	102.807	18,505.26		155.25	
	ORIGINAL COST 0.000					
	18,000.000	106.630	19,193.40	(688.14)		
	ACQ DATE 11/12/03 0906	102.807	18,505.26		155.25	
	ORIGINAL COST 0.000					
	27,000.000	108.986	29,426.10	(1,668.21)		
	ACQ DATE 01/16/04 0907	102.807	27,757.89		232.88	
	ORIGINAL COST 0.000					
	26,000.000	107.152	27,859.57	(1,129.75)		
	ACQ DATE 04/22/04 0908	102.807	26,729.82		224.25	
	ORIGINAL COST 0.000					

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	436,000.000 ACQ DATE 06/20/05 0909 ORIGINAL COST 0.000	108.568 102.807	473,354.42 448,238.52	(25,115.90)	 3,760.48	
293,000.000	CHEVRONTEXACO CAP CO 3.3750% DUE 02/15/08 CUSIP # 166760AB4 ISSUED 02/12/03	99.979 96.738	292,938.30 283,442.34	(9,495.96)	9,888.75 2,911.69	3.38 3.49
	133,000.000 ACQ DATE 02/06/03 0901 ORIGINAL COST 0.000	99.972 96.738	132,962.44 128,661.54	(4,300.90)	 1,321.69	
	134,000.000 ACQ DATE 02/07/03 0902 ORIGINAL COST 0.000	99.986 96.738	133,981.27 129,628.92	(4,352.35)	 1,331.62	
	13,000.000 ACQ DATE 02/06/03 0903 ORIGINAL COST 0.000	99.972 96.738	12,996.35 12,575.94	(420.41)	 129.19	
	13,000.000 ACQ DATE 02/07/03 0904 ORIGINAL COST 0.000	99.986 96.738	12,998.24 12,575.94	(422.30)	 129.19	
208,000.000	CISCO SYS INC 5.2500% DUE 02/22/11 CUSIP # 17275RAB8 ISSUED 02/22/06	99.820 98.477	207,624.57 204,832.16	(2,792.41)	10,920.00 3,003.00	5.26 5.33
	208,000.000 ACQ DATE 02/14/06 0901 ORIGINAL COST 0.000	99.820 98.477	207,624.57 204,832.16	(2,792.41)	 3,003.00	
697,000.000	CITIGROUP INC 3.5000% DUE 02/01/08 CUSIP # 172967BS9 ISSUED 01/31/03	100.200 96.982	698,391.57 675,964.54	(22,427.03)	24,395.00 8,131.66	3.49 3.61
	421,000.000 ACQ DATE 01/24/03 0901 ORIGINAL COST 0.000	99.826 96.982	420,268.30 408,294.22	(11,974.08)	 4,911.66	

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	215,000.000 ACQ DATE 03/29/04 0902 ORIGINAL COST 0.000	100.929 96.982	216,997.67 208,511.30	(8,486.37)	 2,508.33	
	40,000.000 ACQ DATE 01/24/03 0903 ORIGINAL COST 0.000	99.826 96.982	39,930.50 38,792.80	(1,137.70)	 466.67	
	21,000.000 ACQ DATE 03/29/04 0904 ORIGINAL COST 0.000	100.929 96.982	21,195.10 20,366.22	(828.88)	 245.00	
615,000.000	COMCAST CORP NEW 7.0500% DUE 03/15/33 CUSIP # 20030NAC5 ISSUED 03/14/03	109.965 100.453	676,285.07 617,786.72	(58,498.35)	43,357.50 9,153.25	6.41 7.02
	352,000.000 ACQ DATE 07/17/03 0901 ORIGINAL COST 0.000	108.815 100.453	383,030.14 353,595.00	(29,435.14)	 5,238.94	
	175,000.000 ACQ DATE 01/21/04 0902 ORIGINAL COST 0.000	110.441 100.453	193,272.01 175,792.97	(17,479.04)	 2,604.58	
	39,000.000 ACQ DATE 05/25/05 0903 ORIGINAL COST 0.000	119.024 100.453	46,419.33 39,176.72	(7,242.61)	 580.45	
	34,000.000 ACQ DATE 07/17/03 0904 ORIGINAL COST 0.000	108.816 100.453	36,997.36 34,154.06	(2,843.30)	 506.03	
	15,000.000 ACQ DATE 01/21/04 0905 ORIGINAL COST 0.000	110.442 100.453	16,566.23 15,067.97	(1,498.26)	 223.25	
750,000.000	GENERAL DYNAMICS CORP 4.2500% DUE 05/15/13 CUSIP # 369550AK4 ISSUED 05/15/03	97.167 91.622	728,752.61 687,165.00	(41,587.61)	31,875.00 1,416.66	4.37 4.64

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	75,000.000	99.894	74,920.29	(6,203.79)		
	ACQ DATE 05/12/03 0901	91.622	68,716.50		141.67	
	ORIGINAL COST 0.000					
	85,000.000	100.587	85,498.99	(7,620.29)		
	ACQ DATE 05/15/03 0902	91.622	77,878.70		160.55	
	ORIGINAL COST 0.000					
	440,000.000	95.897	421,948.86	(18,812.06)		
	ACQ DATE 04/14/04 0903	91.622	403,136.80		831.11	
	ORIGINAL COST 0.000					
	105,000.000	97.691	102,575.55	(6,372.45)		
	ACQ DATE 05/20/05 0904	91.622	96,203.10		198.33	
	ORIGINAL COST 0.000					
	7,000.000	99.894	6,992.58	(579.04)		
	ACQ DATE 05/12/03 0905	91.622	6,413.54		13.22	
	ORIGINAL COST 0.000					
	8,000.000	100.588	8,047.05	(717.29)		
	ACQ DATE 05/15/03 0906	91.622	7,329.76		15.11	
	ORIGINAL COST 0.000					
	30,000.000	95.898	28,769.29	(1,282.69)		
	ACQ DATE 04/14/04 0907	91.622	27,486.60		56.67	
	ORIGINAL COST 0.000					
225,000.000	GENERAL MLS INC	99.974	224,942.33	(2,311.58)	5,906.25	2.63
	2.6250% DUE 10/24/06	98.947	222,630.75		607.03	2.65
	CUSIP # 370334AX2 ISSUED 09/24/03					
	205,000.000	99.974	204,947.45	(2,106.10)		
	ACQ DATE 09/17/03 0901	98.947	202,841.35		553.07	
	ORIGINAL COST 0.000					
	20,000.000	99.974	19,994.88	(205.48)		
	ACQ DATE 09/17/03 0902	98.947	19,789.40		53.96	
	ORIGINAL COST 0.000					

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766,000.000	HOME DEPOT INC	98.542	754,834.48	(16,939.02)	41,364.00	5.48
	5.4000% DUE 03/01/16	96.331	737,895.46		7,698.30	5.61
	CUSIP # 437076AP7 ISSUED 03/24/06					
	301,000.000	99.520	299,555.67	(9,599.36)		
	ACQ DATE 03/21/06 0901	96.331	289,956.31		3,025.05	
	ORIGINAL COST 0.000					
	465,000.000	97.909	455,278.81	(7,339.66)		
	ACQ DATE 04/17/06 0902	96.331	447,939.15		4,673.25	
	ORIGINAL COST 0.000					
348,000.000	HOME DEPOT INC	99.614	346,656.53	(10,203.17)	16,095.00	4.64
	4.6250% DUE 08/15/10	96.682	336,453.36		4,739.08	4.78
	CUSIP # 437076AM4 ISSUED 08/11/05					
	348,000.000	99.614	346,656.53	(10,203.17)		
	ACQ DATE 08/08/05 0901	96.682	336,453.36		4,739.08	
	ORIGINAL COST 0.000					
434,000.000	IBM CORP	97.270	422,152.88	48,624.28	30,380.00	7.20
	7.0000% DUE 10/30/25	108.474	470,777.16		2,616.05	6.45
	CUSIP # 459200AM3 ISSUED 10/30/95					
	399,000.000	97.270	388,108.33	44,702.93		
	ACQ DATE 04/12/01 0901	108.474	432,811.26		2,405.08	
	ORIGINAL COST 0.000					
	35,000.000	97.270	34,044.55	3,921.35		
	ACQ DATE 04/12/01 0902	108.474	37,965.90		210.97	
	ORIGINAL COST 0.000					
500,000.000	INTERNATIONAL PAPER CO	103.336	516,680.31	(24,620.31)	29,250.00	5.66
	5.8500% DUE 10/30/12	98.412	492,060.00		2,518.75	5.94
	CUSIP # 460146BQ5 ISSUED 10/29/02					
	301,000.000	102.962	309,915.43	(13,695.31)		
	ACQ DATE 10/22/03 0901	98.412	296,220.12		1,516.28	
	ORIGINAL COST 0.000					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	29,000.000 ACQ DATE 10/22/03 0902 ORIGINAL COST 0.000	102.962 98.412	29,858.95 28,539.48	(1,319.47)	 146.09	
	46,000.000 ACQ DATE 02/03/05 0903 ORIGINAL COST 0.000	106.452 98.412	48,968.08 45,269.52	(3,698.56)	 231.73	
	124,000.000 ACQ DATE 09/28/05 0904 ORIGINAL COST 0.000	103.176 98.412	127,937.85 122,030.88	(5,906.97)	 624.65	
271,000.000	MASCO CORP 4.8000% DUE 06/15/15 CUSIP # 574599BC9 ISSUED 06/10/05	99.266 90.237	269,011.11 244,542.27	(24,468.84)	13,008.00 5,998.13	4.84 5.32
	79,000.000 ACQ DATE 06/07/05 0901 ORIGINAL COST 0.000	99.532 90.237	78,629.89 71,287.23	(7,342.66)	 1,748.53	
	192,000.000 ACQ DATE 06/09/05 0902 ORIGINAL COST 0.000	99.157 90.237	190,381.22 173,255.04	(17,126.18)	 4,249.60	
342,000.000	PEPSICO INC M/T/N 3.2000% DUE 05/15/07 CUSIP # 71345LEJ3 ISSUED 05/06/04	99.966 98.025	341,882.26 335,245.50	(6,636.76)	10,944.00 486.40	3.20 3.26
	312,000.000 ACQ DATE 05/03/04 0901 ORIGINAL COST 0.000	99.966 98.025	311,892.61 305,838.00	(6,054.61)	 443.73	
	30,000.000 ACQ DATE 05/03/04 0902 ORIGINAL COST 0.000	99.966 98.025	29,989.65 29,407.50	(582.15)	 42.67	
121,000.000	PROCTER & GAMBLE CO 6.8750% DUE 09/15/09 CUSIP # 742718BM0 ISSUED 09/16/99	106.851 104.180	129,289.76 126,057.80	(3,231.96)	8,318.75 1,756.18	6.43 6.60

THE BANK OF NEW YORK

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	110,000.000 ACQ DATE 06/09/04 0901 ORIGINAL COST 0.000	106.851 104.180	117,536.15 114,598.00	(2,938.15)	 1,596.53	
	11,000.000 ACQ DATE 06/09/04 0902 ORIGINAL COST 0.000	106.851 104.180	11,753.61 11,459.80	(293.81)	 159.65	
503,000.000	PROCTER & GAMBLE CO 4.9500% DUE 08/15/14 CUSIP # 742718DA4 ISSUED 08/10/04	101.257 95.122	509,323.16 478,463.66	(30,859.50)	24,898.50 7,331.23	4.89 5.20
	294,000.000 ACQ DATE 08/12/04 0901 ORIGINAL COST 0.000	100.928 95.122	296,727.57 279,658.68	(17,068.89)	 4,285.05	
	27,000.000 ACQ DATE 08/12/04 0902 ORIGINAL COST 0.000	100.928 95.122	27,250.57 25,682.94	(1,567.63)	 393.53	
	182,000.000 ACQ DATE 09/28/05 0903 ORIGINAL COST 0.000	101.838 95.122	185,345.02 173,122.04	(12,222.98)	 2,652.65	
298,000.000	SAFEWAY INC 4.9500% DUE 08/16/10 CUSIP # 786514BL2 ISSUED 08/12/04	99.927 96.374	297,783.08 287,194.52	(10,588.56)	14,751.00 4,302.38	4.95 5.14
	273,000.000 ACQ DATE 08/05/04 0901 ORIGINAL COST 0.000	99.927 96.374	272,801.29 263,101.02	(9,700.27)	 3,941.44	
	25,000.000 ACQ DATE 08/05/04 0902 ORIGINAL COST 0.000	99.927 96.374	24,981.79 24,093.50	(888.29)	 360.94	
504,000.000	UNITEDHEALTH GROUP INC 5.3750% DUE 03/15/16 CUSIP # 91324PAQ5 ISSUED 03/02/06	98.763 94.777	497,766.93 477,676.08	(20,090.85)	27,090.00 6,697.25	5.44 5.67

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	365,000.000 ACQ DATE 02/27/06 0901 ORIGINAL COST 0.000	99.631 94.777	363,654.29 345,936.05	(17,718.24)	 4,850.19	
	139,000.000 ACQ DATE 04/17/06 0902 ORIGINAL COST 0.000	96.484 94.777	134,112.64 131,740.03	(2,372.61)	 1,847.06	
584,000.000	WAL-MART STORES INC 5.2500% DUE 09/01/35 CUSIP # 931142CB7 ISSUED 08/31/05	95.185 86.996	555,880.62 508,056.64	(47,823.98)	30,660.00 7,665.00	5.52 6.03
	184,000.000 ACQ DATE 08/24/05 0901 ORIGINAL COST 0.000	99.591 86.996	183,246.69 160,072.64	(23,174.05)	 2,415.00	
	400,000.000 ACQ DATE 03/16/06 0902 ORIGINAL COST 0.000	93.158 86.996	372,633.93 347,984.00	(24,649.93)	 5,250.00	
955,000.000	WAL-MART STORES INC 4.1250% DUE 02/15/11 CUSIP # 931142BV4 ISSUED 02/18/04	100.787 94.274	962,517.28 900,316.70	(62,200.58)	39,393.75 11,599.27	4.09 4.38
	304,000.000 ACQ DATE 02/10/04 0901 ORIGINAL COST 0.000	99.717 94.274	303,140.73 286,592.96	(16,547.77)	 3,692.33	
	560,000.000 ACQ DATE 03/08/04 0902 ORIGINAL COST 0.000	101.357 94.274	567,600.61 527,934.40	(39,666.21)	 6,801.67	
	28,000.000 ACQ DATE 02/10/04 0903 ORIGINAL COST 0.000	99.717 94.274	27,920.81 26,396.72	(1,524.09)	 340.08	
	63,000.000 ACQ DATE 03/08/04 0904 ORIGINAL COST 0.000	101.357 94.274	63,855.13 59,392.62	(4,462.51)	 765.19	

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
362,000.000	WELLPOINT INC	99.846	361,442.69	(10,755.19)	18,100.00	5.01
	5.0000% DUE 01/15/11	96.875	350,687.50		7,089.17	5.16
	CUSIP # 94973VAJ6 ISSUED 01/10/06					
	362,000.000	99.846	361,442.69	(10,755.19)		
	ACQ DATE 01/05/06 0901	96.875	350,687.50		7,089.17	
	ORIGINAL COST 0.000					
282,000.000	DEERE JOHN CAP CORP	100.122	282,343.55	(7,370.99)	10,998.00	3.90
	3.9000% DUE 01/15/08	97.508	274,972.56		4,154.80	4.00
	CUSIP # 244217BJ3 ISSUED 01/10/03					
	258,000.000	100.122	258,314.29	(6,743.65)		
	ACQ DATE 02/10/05 0901	97.508	251,570.64		3,801.20	
	ORIGINAL COST 0.000					
	24,000.000	100.122	24,029.26	(627.34)		
	ACQ DATE 02/10/05 0902	97.508	23,401.92		353.60	
	ORIGINAL COST 0.000					
11,440,000.000	**TOTAL INDUSTRIAL CORPORATE BONDS**		**11,548,761.76**	**(421,187.88)**	**589,297.25**	**5.10**
			11,127,573.88		**120,058.28**	**5.30**
OIL & COAL CORPORATE BONDS						
490,000.000	CONOCO FUNDING CO 6.35 15OCT2011	108.167	530,019.71	(23,643.91)	31,115.00	5.87
	6.3500% DUE 10/15/11	103.342	506,375.80		3,975.80	6.14
	CUSIP # 20825UAB0 ISSUED 10/11/01					
	242,000.000	107.172	259,356.62	(9,268.98)		
	ACQ DATE 10/02/02 0901	103.342	250,087.64		1,963.56	
	ORIGINAL COST 0.000					
	207,000.000	109.339	226,332.58	(12,414.64)		
	ACQ DATE 01/28/04 0902	103.342	213,917.94		1,679.57	
	ORIGINAL COST 0.000					
	23,000.000	107.172	24,649.50	(880.84)		
	ACQ DATE 10/02/02 0903	103.342	23,768.66		186.62	
	ORIGINAL COST 0.000					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	18,000.000 ACQ DATE 01/28/04 0904 ORIGINAL COST 0.000	109.339 103.342	19,681.01 18,601.56	(1,079.45)	 146.05	
207,000.000	VALERO ENERGY CORP NEW 6.8750% DUE 04/15/12 CUSIP # 91913YAD2 ISSUED 04/15/02	106.407 104.285	220,262.52 215,869.95	(4,392.57)	14,231.25 1,818.44	6.46 6.59
	189,000.000 ACQ DATE 10/16/03 0901 ORIGINAL COST 0.000	106.407 104.285	201,109.34 197,098.65	(4,010.69)	 1,660.32	
	18,000.000 ACQ DATE 10/16/03 0902 ORIGINAL COST 0.000	106.407 104.285	19,153.18 18,771.30	(381.88)	 158.12	
697,000.000	**TOTAL OIL & COAL CORPORATE BONDS**		**750,282.23** **722,245.75**	**(28,036.48)**	**45,346.25** **5,794.24**	**6.04** **6.28**
TELEPHONE CORPORATE BONDS						
616,000.000	AT&T INC 6.8000% DUE 05/15/36 CUSIP # 00206RAB8 ISSUED 05/18/06	99.608 99.475	613,588.19 612,766.00	(822.19)	41,888.00 1,512.62	6.83 6.84
	616,000.000 ACQ DATE 05/15/06 0901 ORIGINAL COST 0.000	99.608 99.475	613,588.19 612,766.00	(822.19)	 1,512.62	
650,000.000	SPRINT CAP CORP 8.7500% DUE 03/15/32 CUSIP # 852060AT9 ISSUED 06/21/02	126.808 121.695	824,253.32 791,017.50	(33,235.82)	56,875.00 12,006.94	6.90 7.19
	224,000.000 ACQ DATE 10/15/03 0901 ORIGINAL COST 0.000	113.275 121.695	253,737.02 272,596.80	18,859.78	 4,137.78	
	96,000.000 ACQ DATE 12/23/04 0902 ORIGINAL COST 0.000	131.361 121.695	126,106.94 116,827.20	(9,279.74)	 1,773.33	

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	309,000.000 ACQ DATE 05/25/05 0903 ORIGINAL COST 0.000	136.123 121.695	420,621.56 376,037.55	(44,584.01)	 5,707.91	
	21,000.000 ACQ DATE 10/15/03 0904 ORIGINAL COST 0.000	113.275 121.695	23,787.80 25,555.95	1,768.15	 387.92	
1,266,000.000	**TOTAL TELEPHONE CORPORATE BONDS**		**1,437,841.51** **1,403,783.50**	**(34,058.01)**	**98,763.00** **13,519.56**	**6.87** **7.04**
TRANSPORTATION CORPORATE BONDS						
224,000.000	BURLINGTON NORTHN SANTA FE CORP 7.9500% DUE 08/15/30 CUSIP # 12189TAR5 ISSUED 08/08/00	121.292 119.349	271,695.01 267,341.76	(4,353.25)	17,808.00 5,243.47	6.55 6.66
	95,000.000 ACQ DATE 11/17/03 0901 ORIGINAL COST 0.000	122.698 119.349	116,563.08 113,381.55	(3,181.53)	 2,223.79	
	99,000.000 ACQ DATE 04/21/04 0902 ORIGINAL COST 0.000	119.755 119.349	118,557.86 118,155.51	(402.35)	 2,317.43	
	22,000.000 ACQ DATE 11/17/03 0903 ORIGINAL COST 0.000	122.698 119.349	26,993.62 26,256.78	(736.84)	 514.98	
	8,000.000 ACQ DATE 04/21/04 0904 ORIGINAL COST 0.000	119.756 119.349	9,580.45 9,547.92	(32.53)	 187.27	
325,000.000	UNION PAC CORP 4.8750% DUE 01/15/15 CUSIP # 907818CV8 ISSUED 11/23/04	100.188 92.881	325,609.52 301,863.25	(23,746.27)	15,843.75 5,985.41	4.87 5.25
	297,000.000 ACQ DATE 02/07/05 0901 ORIGINAL COST 0.000	100.188 92.881	297,557.05 275,856.57	(21,700.48)	 5,469.74	

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

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INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	28,000.000	100.187	28,052.47	(2,045.79)		
	ACQ DATE 02/07/05 0902	92.881	26,006.68		515.67	
	ORIGINAL COST 0.000					
549,000.000	**TOTAL TRANSPORTATION CORPORATE BONDS**		**597,304.53**	**(28,099.52)**	**33,651.75**	**5.63**
			569,205.01		**11,228.88**	**5.91**
UTILITY (ELECTRIC) CORPORATE BONDS						
215,000.000	CONSOLIDATED EDISON CO N Y INC	99.782	214,532.08	(6,839.93)	11,556.25	5.39
	5.3750% DUE 12/15/15	96.601	207,692.15		6,259.63	5.56
	CUSIP # 209111EK5 ISSUED 11/16/05					
	215,000.000	99.782	214,532.08	(6,839.93)		
	ACQ DATE 11/14/05 0901	96.601	207,692.15		6,259.63	
	ORIGINAL COST 0.000					
333,000.000	GENERAL ELEC CAP CORP MEDIUM	97.414	324,388.33	(4,685.02)	13,736.25	4.23
	4.1250% DUE 09/01/09	96.007	319,703.31		3,434.06	4.30
	CUSIP # 36962GR48 ISSUED 06/08/05					
	333,000.000	97.414	324,388.33	(4,685.02)		
	ACQ DATE 12/12/05 0901	96.007	319,703.31		3,434.06	
	ORIGINAL COST 0.000					
548,000.000	**TOTAL UTILITY (ELECTRIC) CORPORATE BONDS**		**538,920.41**	**(11,524.95)**	**25,292.50**	**4.69**
			527,395.46		**9,693.69**	**4.80**
44,370,345.416	**TOTAL CORPORATE BONDS**		**45,270,692.02**	**(1,387,919.29)**	**2,329,451.74**	**5.15**
			43,882,772.73		**498,882.94**	**5.31**
GOVERNMENT BONDS						
U S TREASURIES						
1,062,000.000	U S TREASURY BONDS	116.317	1,235,287.16	31,479.72	75,667.50	6.13
	7.1250% DUE 02/15/23	119.281	1,266,766.88		22,156.77	5.97
	CUSIP # 912810EP9 ISSUED 02/15/93					
	232,000.000	114.554	265,764.17	10,968.33		
	ACQ DATE 01/02/01 1201	119.281	276,732.50		4,840.27	
	ORIGINAL COST 0.000					

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INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	379,000.000	112.132	424,982.16	27,093.78		
	ACQ DATE 12/12/01 1202	119.281	452,075.94		7,907.17	
	ORIGINAL COST 0.000					
	298,000.000	125.044	372,630.80	(17,172.67)		
	ACQ DATE 02/24/04 1203	119.281	355,458.13		6,217.25	
	ORIGINAL COST 0.000					
	79,000.000	112.535	88,902.67	5,329.52		
	ACQ DATE 06/20/04 1204	119.281	94,232.19		1,648.20	
	ORIGINAL COST 0.000					
	37,000.000	112.172	41,503.68	2,630.38		
	ACQ DATE 06/20/04 1205	119.281	44,134.06		771.94	
	ORIGINAL COST 0.000					
	37,000.000	112.172	41,503.68	2,630.38		
	ACQ DATE 06/20/04 1207	119.281	44,134.06		771.94	
	ORIGINAL COST 0.000					
3,129,000.000	U S TREASURY NOTES	106.158	3,321,668.60	(103,930.16)	187,740.00	5.65
	6.0000% DUE 08/15/09	102.836	3,217,738.44		54,973.59	5.83
	CUSIP # 9128275N8 ISSUED 08/15/99					
	757,000.000	106.713	807,819.54	(29,351.02)		
	ACQ DATE 02/03/05 1205	102.836	778,468.52		13,299.77	
	ORIGINAL COST 0.000					
	664,000.000	106.212	705,250.62	(22,419.58)		
	ACQ DATE 04/25/05 1206	102.836	682,831.04		11,665.86	
	ORIGINAL COST 0.000					
	749,000.000	106.514	797,791.09	(27,549.45)		
	ACQ DATE 05/27/05 1207	102.836	770,241.64		13,159.23	
	ORIGINAL COST 0.000					
	110,000.000	105.880	116,468.26	(3,348.66)		
	ACQ DATE 07/19/05 1211	102.836	113,119.60		1,932.60	
	ORIGINAL COST 0.000					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	314,000.000	105.797	332,203.56	(9,298.52)		
	ACQ DATE 07/21/05 1212	102.836	322,905.04		5,516.68	
	ORIGINAL COST 0.000					
	202,000.000	105.777	213,668.53	(5,939.81)		
	ACQ DATE 07/22/05 1213	102.836	207,728.72		3,548.95	
	ORIGINAL COST 0.000					
	333,000.000	104.645	348,467.00	(6,023.12)		
	ACQ DATE 11/17/05 1214	102.836	342,443.88		5,850.50	
	ORIGINAL COST 0.000					
380,000.000	U S TREAS NTS	99.958	379,839.36	(2,392.48)	16,625.00	4.38
	4.3750% DUE 05/15/07	99.328	377,446.88		768.00	4.40
	CUSIP # 912828AC4 ISSUED 05/15/02					
	110,000.000	100.061	110,067.33	(806.39)		
	ACQ DATE 11/25/05 1209	99.328	109,260.94		222.32	
	ORIGINAL COST 0.000					
	270,000.000	99.916	269,772.03	(1,586.09)		
	ACQ DATE 01/11/06 1210	99.328	268,185.94		545.68	
	ORIGINAL COST 0.000					
1,500,000.000	UNITED STATES TREAS NTS	98.267	1,473,997.72	(40,852.72)	39,375.00	2.67
	2.6250% DUE 05/15/08	95.543	1,433,145.00		1,818.95	2.75
	CUSIP # 912828AZ3 ISSUED 05/15/03					
	826,000.000	97.967	809,209.35	(20,024.17)		
	ACQ DATE 05/11/05 1202	95.543	789,185.18		1,001.64	
	ORIGINAL COST 0.000					
	24,000.000	98.633	23,671.98	(741.66)		
	ACQ DATE 06/20/05 1204	95.543	22,930.32		29.10	
	ORIGINAL COST 0.000					
	650,000.000	98.633	641,116.39	(20,086.89)		
	ACQ DATE 06/30/05 1205	95.543	621,029.50		788.21	
	ORIGINAL COST 0.000					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
2,285,000.000	UNITED STATES TREAS NTS 3.5000% DUE 11/15/09 CUSIP # 912828DB3 ISSUED 11/15/04	97.866 95.207	2,236,238.74 2,175,479.95	(60,758.79)	79,975.00 3,694.48	3.58 3.68
	32,000.000 ACQ DATE 12/01/04 1201 ORIGINAL COST 0.000	99.360 95.207	31,795.29 30,466.24	(1,329.05)	51.74	
	46,000.000 ACQ DATE 12/03/04 1202 ORIGINAL COST 0.000	99.300 95.207	45,678.15 43,795.22	(1,882.93)	74.37	
	216,000.000 ACQ DATE 01/25/05 1203 ORIGINAL COST 0.000	99.482 95.207	214,880.79 205,647.12	(9,233.67)	349.24	
	1,206,000.000 ACQ DATE 03/16/05 1204 ORIGINAL COST 0.000	98.020 95.207	1,182,116.50 1,148,196.42	(33,920.08)	1,949.92	
	5,000.000 ACQ DATE 06/20/04 1207 ORIGINAL COST 0.000	99.291 95.207	4,964.53 4,760.35	(204.18)	8.08	
	19,000.000 ACQ DATE 06/20/04 1208 ORIGINAL COST 0.000	99.475 95.207	18,900.21 18,089.33	(810.88)	30.72	
	8,000.000 ACQ DATE 06/20/04 1209 ORIGINAL COST 0.000	99.350 95.207	7,948.02 7,616.56	(331.46)	12.93	
	753,000.000 ACQ DATE 01/26/06 1210 ORIGINAL COST 0.000	96.940 95.207	729,955.25 716,908.71	(13,046.54)	1,217.48	
3,384,000.000	UNITED STATES TREAS NTS 4.2500% DUE 08/15/14 CUSIP # 912828CT5 ISSUED 08/15/04	99.966 94.273	3,382,840.85 3,190,198.32	(192,642.53)	143,820.00 42,113.03	4.25 4.51

THE BANK OF NEW YORK

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	84,000.000	103.135	86,633.56	(7,444.24)		
	ACQ DATE 09/30/04 1201	94.273	79,189.32		1,045.36	
	ORIGINAL COST 0.000					
	507,000.000	101.030	512,220.15	(34,256.04)		
	ACQ DATE 10/12/04 1202	94.273	477,964.11		6,309.49	
	ORIGINAL COST 0.000					
	664,000.000	100.211	665,398.62	(39,425.90)		
	ACQ DATE 11/17/04 1204	94.273	625,972.72		8,263.31	
	ORIGINAL COST 0.000					
	1,390,000.000	99.326	1,380,633.05	(70,238.35)		
	ACQ DATE 11/30/04 1205	94.273	1,310,394.70		17,298.20	
	ORIGINAL COST 0.000					
	60,000.000	100.212	60,127.18	(3,563.38)		
	ACQ DATE 06/20/05 1208	94.273	56,563.80		746.69	
	ORIGINAL COST 0.000					
	123,000.000	99.322	122,165.65	(6,209.86)		
	ACQ DATE 06/20/05 1209	94.273	115,955.79		1,530.70	
	ORIGINAL COST 0.000					
	60,000.000	100.212	60,127.18	(3,563.38)		
	ACQ DATE 06/20/05 1211	94.273	56,563.80		746.69	
	ORIGINAL COST 0.000					
	123,000.000	99.322	122,165.65	(6,209.86)		
	ACQ DATE 06/20/05 1212	94.273	115,955.79		1,530.70	
	ORIGINAL COST 0.000					
	373,000.000	100.099	373,369.81	(21,731.52)		
	ACQ DATE 07/26/05 1213	94.273	351,638.29		4,641.89	
	ORIGINAL COST 0.000					
2,638,000.000	UNITED STATES TREAS NTS	97.384	2,568,999.53	(86,193.07)	112,115.00	4.36
	4.2500% DUE 11/15/14	94.117	2,482,806.46		5,179.21	4.52
	CUSIP # 912828DC1 ISSUED 11/15/04					

THE BANK OF NEW YORK

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	495,000.000	98.991	490,006.43	(24,127.28)		
	ACQ DATE 08/08/05 1216	94.117	465,879.15		971.84	
	ORIGINAL COST 0.000					
	581,000.000	97.478	566,346.90	(19,527.13)		
	ACQ DATE 10/26/05 1220	94.117	546,819.77		1,140.68	
	ORIGINAL COST 0.000					
	481,000.000	98.453	473,559.98	(20,857.21)		
	ACQ DATE 12/14/05 1221	94.117	452,702.77		944.35	
	ORIGINAL COST 0.000					
	526,000.000	97.770	514,269.19	(19,213.77)		
	ACQ DATE 02/02/06 1222	94.117	495,055.42		1,032.70	
	ORIGINAL COST 0.000					
	290,000.000	94.843	275,044.67	(2,105.37)		
	ACQ DATE 04/17/06 1223	94.117	272,939.30		569.36	
	ORIGINAL COST 0.000					
	265,000.000	94.254	249,772.36	(362.31)		
	ACQ DATE 05/08/06 1224	94.117	249,410.05		520.28	
	ORIGINAL COST 0.000					
1,872,000.000	UNITED STATES TREAS NTS	99.491	1,862,477.29	(13,072.33)	56,160.00	3.02
	3.0000% DUE 12/31/06	98.793	1,849,404.96		23,605.71	3.04
	CUSIP # 912828DF4 ISSUED 12/31/04					
	598,000.000	99.848	597,092.79	(6,310.65)		
	ACQ DATE 01/27/05 1202	98.793	590,782.14		7,540.71	
	ORIGINAL COST 0.000					
	30,000.000	99.904	29,971.29	(333.39)		
	ACQ DATE 06/23/05 1204	98.793	29,637.90		378.30	
	ORIGINAL COST 0.000					
	622,000.000	99.390	618,203.32	(3,710.86)		
	ACQ DATE 09/28/05 1205	98.793	614,492.46		7,843.35	
	ORIGINAL COST 0.000					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	622,000.000 ACQ DATE 10/26/05 1206 ORIGINAL COST 0.000	99.230 98.793	617,209.89 614,492.46	(2,717.43)	 7,843.35	
997,000.000	UNITED STATES TREAS NTS 4.8750% DUE 04/30/11 CUSIP # 912828FD7 ISSUED 05/01/06	99.720 99.262	994,205.29 989,642.14	(4,563.15)	48,603.75 4,116.70	4.89 4.91
	997,000.000 ACQ DATE 05/25/06 1201 ORIGINAL COST 0.000	99.720 99.262	994,205.29 989,642.14	(4,563.15)	 4,116.70	
1,658,000.000	UNITED STATES TREAS NTS 4.5000% DUE 11/15/10 CUSIP # 912828EM8 ISSUED 11/15/05	98.947 97.902	1,640,540.48 1,623,215.16	(17,325.32)	74,610.00 3,446.65	4.55 4.60
	89,000.000 ACQ DATE 01/26/06 1204 ORIGINAL COST 0.000	100.116 97.902	89,103.49 87,132.78	(1,970.71)	 185.01	
	525,000.000 ACQ DATE 02/08/06 1205 ORIGINAL COST 0.000	99.678 97.902	523,311.47 513,985.50	(9,325.97)	 1,091.37	
	216,000.000 ACQ DATE 02/16/06 1206 ORIGINAL COST 0.000	99.510 97.902	214,942.13 211,468.32	(3,473.81)	 449.02	
	53,000.000 ACQ DATE 02/21/06 1207 ORIGINAL COST 0.000	99.569 97.902	52,771.38 51,888.06	(883.32)	 110.18	
	452,000.000 ACQ DATE 05/04/06 1208 ORIGINAL COST 0.000	97.955 97.902	442,755.14 442,517.04	(238.10)	 939.62	
	323,000.000 ACQ DATE 05/24/06 1209 ORIGINAL COST 0.000	98.346 97.902	317,656.87 316,223.46	(1,433.41)	 671.45	

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
1,803,000.000	UNITED STATES TREAS NTS 4.5000% DUE 11/15/15 CUSIP # 912828EN6 ISSUED 11/15/05	96.373 95.254	1,737,596.86 1,717,429.62	(20,167.24)	81,135.00 3,748.08	4.67 4.72
	859,000.000 ACQ DATE 03/29/06 1201 ORIGINAL COST 0.000	97.426 95.254	836,888.11 818,231.86	(18,656.25)	 1,785.69	
	944,000.000 ACQ DATE 05/31/06 1202 ORIGINAL COST 0.000	95.414 95.254	900,708.75 899,197.76	(1,510.99)	 1,962.39	
85,000.000	UNITED STATES TREAS NTS 4.3750% DUE 11/15/08 CUSIP # 912828EL0 ISSUED 11/15/05	100.040 98.473	85,033.77 83,702.05	(1,331.72)	3,718.75 171.79	4.37 4.44
	85,000.000 ACQ DATE 12/19/05 1201 ORIGINAL COST 0.000	100.040 98.473	85,033.77 83,702.05	(1,331.72)	 171.79	
908,000.000	UNITED STATES TREAS NTS 4.3750% DUE 12/15/10 CUSIP # 912828EQ9 ISSUED 12/15/05	98.895 97.336	897,963.85 883,810.88	(14,152.97)	39,725.00 18,334.61	4.42 4.49
	908,000.000 ACQ DATE 02/24/06 1202 ORIGINAL COST 0.000	98.895 97.336	897,963.85 883,810.88	(14,152.97)	 18,334.61	
1,072,000.000	U S TREASURY BONDS 6.1250% DUE 08/15/29 CUSIP # 912810FJ2 ISSUED 08/16/99	105.286 110.594	1,128,661.81 1,185,565.00	56,903.19	65,660.00 19,226.41	5.82 5.54
	570,000.000 ACQ DATE 04/25/01 1202 ORIGINAL COST 0.000	106.461 110.594	606,829.21 630,384.38	23,555.17	 10,223.00	
	474,000.000 ACQ DATE 06/20/01 1204 ORIGINAL COST 0.000	104.022 110.594	493,063.92 524,214.38	31,150.46	 8,501.23	

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INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	28,000.000	102.745	28,768.68	2,197.57		
	ACQ DATE 06/20/04 1214	110.594	30,966.25		502.18	
	ORIGINAL COST 0.000					
54,000.000	U S TREASURY BONDS	107.653	58,132.65	(3,516.71)	2,902.50	4.99
	5.3750% DUE 02/15/31	101.141	54,615.94		849.90	5.31
	CUSIP # 912810FP8 ISSUED 02/15/01					
	51,000.000	107.652	54,902.57	(3,320.85)		
	ACQ DATE 04/25/03 1201	101.141	51,581.72		802.68	
	ORIGINAL COST 0.000					
	3,000.000	107.669	3,230.08	(195.86)		
	ACQ DATE 06/20/05 1202	101.141	3,034.22		47.22	
	ORIGINAL COST 0.000					
22,827,000.000	**TOTAL U S TREASURIES**		**23,003,483.96**	**(472,516.28)**	**1,027,832.50**	**4.47**
			22,530,967.68		**204,203.88**	**4.56**
U S AGENCIES						
372,839.948	FEDERAL HOME LN MTG CORP REMIC TR	99.847	372,269.55	(7,690.02)	19,108.14	5.13
	5.1250% DUE 12/15/13	97.784	364,579.53		1,592.33	5.24
	ORIGINAL FACE 412,000.000					
	CUSIP # 31396GG70 ISSUED 01/01/06					
	372,839.948	99.847	372,269.55	(7,690.02)		
	ACQ DATE 01/19/06 1201	97.784	364,579.53		1,592.33	
292,884.605	FEDERAL HOME LN MTG CORP REMIC TR	101.441	297,103.93	(7,289.14)	13,179.83	4.44
	4.5000% DUE 09/15/22	98.952	289,814.79		1,098.32	4.55
	ORIGINAL FACE 628,000.000					
	CUSIP # 31394MYX2 ISSUED 12/01/03					
	292,884.605	101.441	297,103.93	(7,289.14)		
	ACQ DATE 06/30/04 1201	98.952	289,814.79		1,098.32	
750,000.000	FEDERAL FARM CR BKS CONS M/T/N	100.695	755,209.19	39,948.31	52,950.00	7.01
	7.0600% DUE 05/24/10	106.021	795,157.50		1,029.58	6.66
	ORIGINAL FACE 750,000.000					
	CUSIP # 31331NPQ1 ISSUED 05/22/95					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	750,000.000 ACQ DATE 01/02/01 1201 ORIGINAL COST 0.000	100.695 106.021	755,209.19 795,157.50	39,948.31	 1,029.58	
500,000.000	FEDERAL NATL MTG ASSN 3.1250% DUE 12/15/07 ORIGINAL FACE 500,000.000 CUSIP # 31359MWQ2 ISSUED 10/22/04	98.982 96.781	494,907.65 483,906.25	(11,001.40)	15,625.00 7,204.86	3.16 3.23
	158,000.000 ACQ DATE 10/27/04 1201 ORIGINAL COST 0.000	100.024 96.781	158,038.07 152,914.38	(5,123.69)	 2,276.74	
	342,000.000 ACQ DATE 07/25/05 1202 ORIGINAL COST 0.000	98.500 96.781	336,869.58 330,991.88	(5,877.70)	 4,928.12	
1,770,000.000	FEDERAL NATL MTG ASSN 5.1250% DUE 01/02/14 ORIGINAL FACE 1,770,000.000 CUSIP # 31359MTP8 ISSUED 11/06/03	99.209 96.469	1,756,002.08 1,707,496.88	(48,505.20)	90,712.50 37,544.89	5.17 5.31
	348,000.000 ACQ DATE 11/04/03 1201 ORIGINAL COST 0.000	100.908 96.469	351,159.03 335,711.25	(15,447.78)	 7,381.71	
	140,000.000 ACQ DATE 02/25/04 1202 ORIGINAL COST 0.000	102.155 96.469	143,016.90 135,056.25	(7,960.65)	 2,969.65	
	322,000.000 ACQ DATE 03/03/04 1203 ORIGINAL COST 0.000	101.820 96.469	327,860.94 310,629.38	(17,231.56)	 6,830.20	
	663,000.000 ACQ DATE 05/26/04 1204 ORIGINAL COST 0.000	97.197 96.469	644,414.68 639,587.81	(4,826.87)	 14,063.42	
	47,000.000 ACQ DATE 06/02/04 1205 ORIGINAL COST 0.000	97.299 96.469	45,730.54 45,340.31	(390.23)	 996.95	

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INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	34,000.000	99.383	33,790.17	(990.79)		
	ACQ DATE 06/20/05 1206	96.469	32,799.38		721.20	
	ORIGINAL COST 0.000					
	104,000.000	97.234	101,123.69	(796.19)		
	ACQ DATE 06/20/05 1208	96.469	100,327.50		2,206.03	
	ORIGINAL COST 0.000					
	4,000.000	97.281	3,891.22	(32.47)		
	ACQ DATE 06/20/05 1209	96.469	3,858.75		84.85	
	ORIGINAL COST 0.000					
	104,000.000	97.234	101,123.69	(796.19)		
	ACQ DATE 06/20/05 1210	96.469	100,327.50		2,206.03	
	ORIGINAL COST 0.000					
	4,000.000	97.281	3,891.22	(32.47)		
	ACQ DATE 06/20/05 1211	96.469	3,858.75		84.85	
	ORIGINAL COST 0.000					
198,000.000	FEDERAL NATL MTG ASSN	100.238	198,472.11	(1,028.98)	8,662.50	4.36
	4.3750% DUE 10/15/06	99.719	197,443.13		1,106.87	4.39
	ORIGINAL FACE 198,000.000					
	CUSIP # 31359MLH4 ISSUED 10/25/01					
	157,000.000	100.196	157,307.06	(748.62)		
	ACQ DATE 06/10/04 1203	99.719	156,558.44		877.67	
	ORIGINAL COST 0.000					
	41,000.000	100.403	41,165.05	(280.36)		
	ACQ DATE 06/23/05 1208	99.719	40,884.69		229.20	
	ORIGINAL COST 0.000					
2,119,000.000	FEDERAL HOME LN MTG CORP	99.957	2,118,086.00	(7,032.25)	103,301.25	4.88
	4.8750% DUE 03/15/07	99.625	2,111,053.75		21,808.03	4.89
	ORIGINAL FACE 2,119,000.000					
	CUSIP # 3134A4NW0 ISSUED 03/11/02					
	1,860,000.000	99.957	1,859,201.16	(6,176.16)		
	ACQ DATE 03/11/02 1201	99.625	1,853,025.00		19,142.49	
	ORIGINAL COST 0.000					

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INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	259,000.000	99.956	258,884.84	(856.09)		
	ACQ DATE 06/20/05 1202	99.625	258,028.75		2,665.54	
	ORIGINAL COST 0.000					
772,000.000	FEDERAL HOME LN MTG CORP DEB	99.960	771,687.70	(15,019.62)	32,810.00	4.25
	4.2500% DUE 05/23/08	98.014	756,668.08		729.11	4.34
	ORIGINAL FACE 772,000.000					
	CUSIP # 3128X4BH3 ISSUED 05/23/05					
	772,000.000	99.960	771,687.70	(15,019.62)		
	ACQ DATE 06/16/05 1201	98.014	756,668.08		729.11	
	ORIGINAL COST 0.000					
2,000,000.000	FEDERAL HOME LN BKS DEB	108.927	2,178,534.03	(19,159.03)	152,500.00	7.00
	7.6250% DUE 05/14/10	107.969	2,159,375.00		6,777.76	7.06
	ORIGINAL FACE 2,000,000.000					
	CUSIP # 3133MBJA6 ISSUED 05/10/00					
	250,000.000	101.352	253,379.86	16,542.02		
	ACQ DATE 01/02/01 1201	107.969	269,921.88		847.22	
	ORIGINAL COST 0.000					
	1,750,000.000	110.009	1,925,154.17	(35,701.04)		
	ACQ DATE 10/26/05 1202	107.969	1,889,453.13		5,930.54	
	ORIGINAL COST 0.000					
1,353,000.000	FEDERAL HOME LN MTG CORP	98.110	1,327,431.44	(44,618.31)	64,267.50	4.84
	4.7500% DUE 11/17/15	94.813	1,282,813.13		2,499.29	5.01
	ORIGINAL FACE 1,353,000.000					
	CUSIP # 3134A4VG6 ISSUED 10/21/05					
	1,073,000.000	98.805	1,060,178.53	(42,840.40)		
	ACQ DATE 02/17/06 1201	94.813	1,017,338.13		1,982.07	
	ORIGINAL COST 0.000					
	280,000.000	95.447	267,252.91	(1,777.91)		
	ACQ DATE 04/20/06 1202	94.813	265,475.00		517.22	
	ORIGINAL COST 0.000					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
507,000.000	FEDERAL FARM CR BKS CONS	99.798	505,976.58	(15,137.20)	20,280.00	4.01
	4.0000% DUE 12/30/08	96.813	490,839.38		8,506.33	4.13
	ORIGINAL FACE 507,000.000					
	CUSIP # 31331SJS3 ISSUED 12/30/04					
	470,000.000	99.798	469,052.47	(14,033.72)		
	ACQ DATE 12/22/04 1201	96.813	455,018.75		7,885.55	
	ORIGINAL COST 0.000					
	37,000.000	99.795	36,924.11	(1,103.48)		
	ACQ DATE 06/20/05 1202	96.813	35,820.63		620.78	
	ORIGINAL COST 0.000					
228,232.017	GOVERNMENT NATL MTG ASSN GTD	98.049	223,778.11	(4,443.08)	9,044.80	4.04
	3.9630% DUE 05/16/30	96.102	219,335.03		753.73	4.12
	ORIGINAL FACE 231,000.000					
	CUSIP # 38374MEE5 ISSUED 10/01/05					
	228,232.017	98.049	223,778.11	(4,443.08)		
	ACQ DATE 09/28/05 4201	96.102	219,335.03		753.73	
1,155,000.000	FEDERAL NATL MTGE ASSN	104.216	1,203,699.84	(34,262.34)	69,300.00	5.76
	6.0000% DUE 05/15/08	101.250	1,169,437.50		3,079.99	5.93
	ORIGINAL FACE 1,155,000.000					
	CUSIP # 31359MDU4 ISSUED 05/11/98					
	110,000.000	104.831	115,313.61	(3,938.61)		
	ACQ DATE 04/14/03 1201	101.250	111,375.00		293.33	
	ORIGINAL COST 0.000					
	1,045,000.000	104.152	1,088,386.23	(30,323.73)		
	ACQ DATE 01/05/05 1202	101.250	1,058,062.50		2,786.66	
	ORIGINAL COST 0.000					
790,000.000	FEDERAL HOME LN BKS	99.910	789,290.85	(17,806.47)	26,662.50	3.38
	3.3750% DUE 09/14/07	97.656	771,484.38		5,702.81	3.46
	ORIGINAL FACE 790,000.000					
	CUSIP # 3133X82V3 ISSUED 07/27/04					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	640,000.000 ACQ DATE 07/23/04 1201 ORIGINAL COST 0.000	99.900 97.656	639,358.48 625,000.00	(14,358.48)	 4,620.00	
	55,000.000 ACQ DATE 07/23/04 1203 ORIGINAL COST 0.000	99.900 97.656	54,944.83 53,710.94	(1,233.89)	 397.03	
	95,000.000 ACQ DATE 06/20/05 1204 ORIGINAL COST 0.000	99.987 97.656	94,987.54 92,773.44	(2,214.10)	 685.78	
670,000.000	FEDERAL HOME LN BKS 2.8750% DUE 09/15/06 ORIGINAL FACE 670,000.000 CUSIP # 3133X14N4 ISSUED 09/08/03	100.099 99.344	670,663.66 665,603.13	(5,060.53)	19,262.50 4,066.52	2.87 2.89
	305,000.000 ACQ DATE 12/03/03 1201 ORIGINAL COST 0.000	99.987 99.344	304,961.64 302,998.44	(1,963.20)	 1,851.18	
	305,000.000 ACQ DATE 03/04/04 1202 ORIGINAL COST 0.000	100.207 99.344	305,632.56 302,998.44	(2,634.12)	 1,851.18	
	30,000.000 ACQ DATE 1203 ORIGINAL COST 0.000	100.014 99.344	30,004.13 29,803.13	(201.00)	 182.08	
	30,000.000 ACQ DATE 1204 ORIGINAL COST 0.000	100.218 99.344	30,065.33 29,803.13	(262.20)	 182.08	
1,400,000.000	FEDERAL HOME LN BKS 3.5000% DUE 01/18/07 ORIGINAL FACE 1,400,000.000 CUSIP # 3133XAFD4 ISSUED 01/18/05	99.759 98.875	1,396,622.52 1,384,250.00	(12,372.52)	49,000.00 18,102.77	3.51 3.54
	1,250,000.000 ACQ DATE 04/13/05 1201 ORIGINAL COST 0.000	99.762 98.875	1,247,026.71 1,235,937.50	(11,089.21)	 16,163.19	

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	150,000.000	99.731	149,595.81	(1,283.31)		
	ACQ DATE 06/20/05 1202	98.875	148,312.50		1,939.58	
	ORIGINAL COST 0.000					
8,560.521	FED'L HOME LOAN MTGE CORP GRP # C46812	102.328	8,759.85	138.73	642.19	7.33
	7.5000% DUE 01/01/31	103.949	8,898.58		53.50	7.22
	ORIGINAL FACE 408,000.000					
	CUSIP # 31298FR95 ISSUED 01/01/01					
	7,805.181	102.335	7,987.41	126.00		
	ACQ DATE 04/02/01 1201	103.949	8,113.41		48.78	
	755.340	102.264	772.44	12.73		
	ACQ DATE 05/01/01 1202	103.949	785.17		4.72	
96,923.533	FED'L HOME LOAN MTGE CORP GRP # C01385	102.241	99,095.44	(832.42)	6,300.01	6.36
	6.5000% DUE 08/01/32	101.382	98,263.02		525.00	6.41
	ORIGINAL FACE 670,000.000					
	CUSIP # 31292HRE6 ISSUED 08/01/02					
	96,923.533	102.241	99,095.44	(832.42)		
	ACQ DATE 08/13/02 1201	101.382	98,263.02		525.00	
14,983,440.624	**TOTAL U S AGENCIES**		**15,167,590.53**	**(211,171.47)**	**753,608.72**	**4.97**
			14,956,419.06		**122,181.69**	**5.04**
37,810,440.624	**TOTAL GOVERNMENT BONDS**		**38,171,074.49**	**(683,687.75)**	**1,781,441.22**	**4.67**
			37,487,386.74		**326,385.57**	**4.75**
82,180,786.040	**TOTAL FIXED INCOME INVESTMENTS**		**83,441,766.51**	**(2,071,607.04)**	**4,110,892.96**	**4.93**
			81,370,159.47		**825,268.51**	**5.05**
SHORT TERM INVESTMENTS						
POOLED FUNDS & MUTUAL FUNDS						
3,637,010.880	BNY HAMILTON MONEY FUND # 742	1.000	3,637,010.88	0.00	177,122.42	4.87
	CUSIP # 05561M101	1.000	3,637,010.88		15,018.18	4.87
	1,238,010.290	1.000	1,238,010.29	0.00		
	ACQ DATE 05/15/06 0101	1.000	1,238,010.29		15,018.18	
	ORIGINAL COST 0.000					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION		UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	628,135.600		1.000	628,135.60	0.00		
	ACQ DATE 05/16/06 0102		1.000	628,135.60		0.00	
	ORIGINAL COST	0.000					
	244,913.260		1.000	244,913.26	0.00		
	ACQ DATE 05/18/06 0103		1.000	244,913.26		0.00	
	ORIGINAL COST	0.000					
	79,829.700		1.000	79,829.70	0.00		
	ACQ DATE 05/25/06 0104		1.000	79,829.70		0.00	
	ORIGINAL COST	0.000					
	380,550.340		1.000	380,550.34	0.00		
	ACQ DATE 05/26/06 0105		1.000	380,550.34		0.00	
	ORIGINAL COST	0.000					
	156,014.410		1.000	156,014.41	0.00		
	ACQ DATE 03/15/06 5101		1.000	156,014.41		0.00	
	ORIGINAL COST	0.000					
	4,729.620		1.000	4,729.62	0.00		
	ACQ DATE 03/16/06 5102		1.000	4,729.62		0.00	
	ORIGINAL COST	0.000					
	4,817.090		1.000	4,817.09	0.00		
	ACQ DATE 03/17/06 5103		1.000	4,817.09		0.00	
	ORIGINAL COST	0.000					
	2,877.530		1.000	2,877.53	0.00		
	ACQ DATE 03/20/06 5104		1.000	2,877.53		0.00	
	ORIGINAL COST	0.000					
	2,812.600		1.000	2,812.60	0.00		
	ACQ DATE 03/21/06 5105		1.000	2,812.60		0.00	
	ORIGINAL COST	0.000					
	7,621.850		1.000	7,621.85	0.00		
	ACQ DATE 03/22/06 5106		1.000	7,621.85		0.00	
	ORIGINAL COST	0.000					

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SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
11,095.180		1.000	11,095.18	0.00		
	ACQ DATE 03/27/06 5107	1.000	11,095.18		0.00	
	ORIGINAL COST 0.000					
1,399.090		1.000	1,399.09	0.00		
	ACQ DATE 03/28/06 5108	1.000	1,399.09		0.00	
	ORIGINAL COST 0.000					
27,100.860		1.000	27,100.86	0.00		
	ACQ DATE 04/03/06 5109	1.000	27,100.86		0.00	
	ORIGINAL COST 0.000					
5,709.360		1.000	5,709.36	0.00		
	ACQ DATE 04/04/06 5110	1.000	5,709.36		0.00	
	ORIGINAL COST 0.000					
4,432.210		1.000	4,432.21	0.00		
	ACQ DATE 04/07/06 5111	1.000	4,432.21		0.00	
	ORIGINAL COST 0.000					
2,248.560		1.000	2,248.56	0.00		
	ACQ DATE 04/10/06 5112	1.000	2,248.56		0.00	
	ORIGINAL COST 0.000					
458.640		1.000	458.64	0.00		
	ACQ DATE 04/11/06 5113	1.000	458.64		0.00	
	ORIGINAL COST 0.000					
4,249.940		1.000	4,249.94	0.00		
	ACQ DATE 04/12/06 5114	1.000	4,249.94		0.00	
	ORIGINAL COST 0.000					
6,000.730		1.000	6,000.73	0.00		
	ACQ DATE 04/13/06 5115	1.000	6,000.73		0.00	
	ORIGINAL COST 0.000					
240,567.130		1.000	240,567.13	0.00		
	ACQ DATE 04/18/06 5116	1.000	240,567.13		0.00	
	ORIGINAL COST 0.000					

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SHARES/ PRINCIPAL	DESCRIPTION		UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	592.170		1.000	592.17	0.00		
	ACQ DATE 04/20/06 5117		1.000	592.17		0.00	
	ORIGINAL COST	0.000					
	2,953.130		1.000	2,953.13	0.00		
	ACQ DATE 04/24/06 5118		1.000	2,953.13		0.00	
	ORIGINAL COST	0.000					
	12,218.540		1.000	12,218.54	0.00		
	ACQ DATE 04/25/06 5119		1.000	12,218.54		0.00	
	ORIGINAL COST	0.000					
	13,681.600		1.000	13,681.60	0.00		
	ACQ DATE 05/01/06 5120		1.000	13,681.60		0.00	
	ORIGINAL COST	0.000					
	4,631.310		1.000	4,631.31	0.00		
	ACQ DATE 05/02/06 5121		1.000	4,631.31		0.00	
	ORIGINAL COST	0.000					
	14,347.340		1.000	14,347.34	0.00		
	ACQ DATE 05/10/06 5122		1.000	14,347.34		0.00	
	ORIGINAL COST	0.000					
	1,107.030		1.000	1,107.03	0.00		
	ACQ DATE 05/11/06 5123		1.000	1,107.03		0.00	
	ORIGINAL COST	0.000					
	4,158.190		1.000	4,158.19	0.00		
	ACQ DATE 05/12/06 5124		1.000	4,158.19		0.00	
	ORIGINAL COST	0.000					
	399,827.840		1.000	399,827.84	0.00		
	ACQ DATE 05/15/06 5125		1.000	399,827.84		0.00	
	ORIGINAL COST	0.000					
	13,362.670		1.000	13,362.67	0.00		
	ACQ DATE 05/16/06 5126		1.000	13,362.67		0.00	
	ORIGINAL COST	0.000					

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION		UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	38,769.460		1.000	38,769.46	0.00		
	ACQ DATE 05/17/06 5127		1.000	38,769.46		0.00	
	ORIGINAL COST	0.000					
	5,957.140		1.000	5,957.14	0.00		
	ACQ DATE 05/18/06 5128		1.000	5,957.14		0.00	
	ORIGINAL COST	0.000					
	2,354.860		1.000	2,354.86	0.00		
	ACQ DATE 05/22/06 5129		1.000	2,354.86		0.00	
	ORIGINAL COST	0.000					
	16,405.000		1.000	16,405.00	0.00		
	ACQ DATE 05/23/06 5130		1.000	16,405.00		0.00	
	ORIGINAL COST	0.000					
	26,475.000		1.000	26,475.00	0.00		
	ACQ DATE 05/24/06 5131		1.000	26,475.00		0.00	
	ORIGINAL COST	0.000					
	11,882.720		1.000	11,882.72	0.00		
	ACQ DATE 05/25/06 5132		1.000	11,882.72		0.00	
	ORIGINAL COST	0.000					
	8,816.480		1.000	8,816.48	0.00		
	ACQ DATE 05/26/06 5133		1.000	8,816.48		0.00	
	ORIGINAL COST	0.000					
	5,896.410		1.000	5,896.41	0.00		
	ACQ DATE 05/30/06 5134		1.000	5,896.41		0.00	
	ORIGINAL COST	0.000					
3,637,010.880	**TOTAL POOLED FUNDS & MUTUAL FUNDS**			**3,637,010.88**	**0.00**	**177,122.42**	**4.87**
				3,637,010.88		**15,018.18**	**4.87**
3,637,010.880	**TOTAL SHORT TERM INVESTMENTS**			**3,637,010.88**	**0.00**	**177,122.42**	**4.87**
				3,637,010.88		**15,018.18**	**4.87**

INVESTMENT HOLDINGS

SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
MISCELLANEOUS OTHER ASSETS						
2.000	WORLDCOM, INC	0.000 0.000	0.00 0.00	0.00	0.00 0.00	0.00 0.00
	CUSIP # S86211990					
	1.000 ACQ DATE 03/01/05 1003	0.000 0.000	0.00 0.00	0.00	 0.00	
	1.000 ACQ DATE 03/01/05 1004	0.000 0.000	0.00 0.00	0.00	 0.00	
1.000	QWEST COMMUNICATIONS INTL, INC	0.000 0.000	0.00 0.00	0.00	0.00 0.00	0.00 0.00
	CUSIP # S86844610					
	1.000 ACQ DATE 03/01/06 1001	0.000 0.000	0.00 0.00	0.00	 0.00	
1.000	WORLDCOM VICTIM TRUST S86998640	0.000 0.000	0.00 0.00	0.00	0.00 0.00	0.00 0.00
	CUSIP # S86998640					
	1.000 ACQ DATE 1002	0.000 0.000	0.00 0.00	0.00	 0.00	
4.000	**TOTAL MISCELLANEOUS OTHER ASSETS**		**0.00** **0.00**	**0.00**	**0.00** **0.00**	**0.00** **0.00**
85,817,800.920	**TOTAL INVESTMENTS**		**87,078,777.39** **85,007,170.35**	**(2,071,607.04)**	**4,288,015.38** **840,286.69**	**4.92** **5.04**
	PAYABLES		**(902,671.14)** **(902,671.14)**			
	RECEIVABLES		**0.00** **0.00**			
	CASH		**0.00** **0.00**			

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SHARES/ PRINCIPAL	DESCRIPTION	UNIT VALUE BOOK/MARKET	TOTAL VALUE BOOK/MARKET	UNREALIZED GAIN/(LOSS)	EST ANNUAL INC/ ACCRUED INCOME	YIELD AT BOOK/MKT
	ACCRUED INCOME		840,286.69 840,286.69			
85,817,800.920	TOTAL FUND		87,016,392.94 84,944,785.90	(2,071,607.04)	4,288,015.38 840,286.69	

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
FIXED INCOME INVESTMENTS **CORPORATE BONDS**			
INTEREST			
BANC AMER COML MTG INC 4.128 DUE 07/10/42 CUSIP# 05947UVK1 ISSUED 10/01/04	05/10/06	379,000.000	1,303.76
BANK ONE AUTO SECURITIZATION 2.430 DUE 03/22/10 CUSIP# 06424EAD6 ISSUED 10/14/03	05/22/06	1,421,000.000	2,877.53
BEAR STEARNS COML MTG SECS INC 6.460 DUE 10/15/36 CUSIP# 07383FJC3 ISSUED 03/01/02	05/15/06	374,000.000	2,013.37
BEAR STEARNS COML MTG SECS INC 4.740 DUE 03/13/40 CUSIP# 07383FQU5 ISSUED 04/15/03	05/15/06	316,000.000	1,248.20
BEAR STEARNS COML MTG SECS INC 5.155 DUE 10/12/42 CUSIP# 07387BCL5 ISSUED 10/01/05	05/12/06	630,000.000	2,706.80
CHASE MANHATTAN AUTO OWNER TR 2.830 DUE 09/15/10 CUSIP# 161581DK6 ISSUED 03/10/04	05/15/06	825,000.000	1,945.62
CITIBANK CR CARD ISSUANCE TR 6.875 DUE 11/16/09 CUSIP# 17305EAG0 ISSUED 11/28/00	05/15/06	657,000.000	22,584.38
CD 2005-C1 COMMERICAL MTG TR 5.225 DUE 07/15/44 CUSIP# 12513EAG9 ISSUED 11/01/05	05/16/06	544,000.000	2,368.92
GE COML MTG CORP 4.093 DUE 01/10/38 CUSIP# 36828QAB2 ISSUED 04/01/03	05/10/06	277,000.000	944.80

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DESCRIPTION	PAYABLE DATE	UNITS	INCOME
GENERAL DYNAMICS CORP 4.250 DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03	05/15/06	750,000.000	15,937.50
IBM CORP 7.000 DUE 10/30/25 CUSIP# 459200AM3 ISSUED 10/30/95	05/01/06	434,000.000	15,190.00
INTERNATIONAL PAPER CO 5.850 DUE 10/30/12 CUSIP# 460146BQ5 ISSUED 10/29/02	05/01/06	500,000.000	14,625.00
LB-UBS COML MTG TR 4.786 DUE 10/15/29 CUSIP# 52108HP73 ISSUED 10/11/04	05/16/06	500,000.000	1,994.17
LB-UBS COML MTG TR 5.036 DUE 09/17/10 CUSIP# 52108MAB9 ISSUED 10/11/05	05/15/06	471,000.000	2,002.93
MERRILL LYNCH & CO INC 7.375 DUE 05/15/06 CUSIP# 590188FX1 ISSUED 05/15/96	05/15/06	600,000.000	22,125.00
MERRILL LYNCH & CO INC MTN V/R DUE 03/02/09 CUSIP# 59018YTA9 ISSUED 02/26/04	05/01/06	277,000.000	1,171.44
MORGAN STANLEY DEAN WITTER CAP II TR 6.660 DUE 02/15/33 CUSIP# 61746WGB0 ISSUED 02/01/01	05/15/06	650,000.000	3,607.50
MORGAN STANLEY CAP I INC 4.690 DUE 06/13/41 CUSIP# 61745ML27 ISSUED 07/22/04	05/15/06	1,216,000.000	4,752.53
PEPSICO INC M/T/N 3.200 DUE 05/15/07 CUSIP# 71345LEJ3 ISSUED 05/06/04	05/15/06	342,000.000	5,472.00

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NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
WAMU MTG PASS-THROUGH CTFS DUE 09/25/33 CUSIP# 92922FBT4 ISSUED 08/01/03	05/25/06	332,000.000	1,024.77
WASHINGTON MUT FIN CORP 6.250 DUE 05/15/06 CUSIP# 939333AB6 ISSUED 05/24/01	05/15/06	409,000.000	12,781.25
TOTAL INTEREST			**138,677.47**
INTEREST ON PURCHASES			
ABBOTT LABS 5.600 DUE 05/15/11 CUSIP# 002824AS9 ISSUED 05/12/06	05/22/06	336,000.000	(522.67)
EMBARQ CORP 7.082 DUE 06/01/16 CUSIP# 29078EAB1 ISSUED 05/17/06	05/19/06	286,000.000	(112.53)
TOTAL INTEREST ON PURCHASES			**(635.20)**
INTEREST ON SALES			
AT&T WIRELESS SVCS INC 7.875 DUE 03/01/11 CUSIP# 00209AAE6 ISSUED 09/01/01	05/09/06	407,000.000	6,054.13
MORGAN STANLEY 5.050 DUE 01/21/11 CUSIP# 61746SBS7 ISSUED 10/21/05	05/30/06	323,000.000	9,922.83
SBC COMMUNICATIONS INC 6.150 DUE 09/15/34 CUSIP# 78387GAQ6 ISSUED 11/03/04	05/18/06	541,000.000	5,822.51
TOTAL INTEREST ON SALES			**21,799.47**
AMORTIZATION OF PREMIUMS			
ABBOTT LABS 5.625 DUE 07/01/06 CUSIP# 002824AM2 ISSUED 07/05/01	05/31/06	16,000.000	(4.79)

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NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
AMERICAN GEN FIN CORP M/T/N 5.375 DUE 10/01/12 CUSIP# 02635PRT2 ISSUED 09/30/02	05/31/06	281,000.000	(60.60)
AMERICAN GEN FIN CORP M/T/N 5.375 DUE 10/01/12 CUSIP# 02635PRT2 ISSUED 09/30/02	05/31/06	17,000.000	(8.99)
AMERICAN GEN FIN CORP M/T/N 5.375 DUE 10/01/12 CUSIP# 02635PRT2 ISSUED 09/30/02	05/31/06	130,000.000	(68.73)
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01	05/31/06	436,000.000	(638.90)
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01	05/31/06	26,000.000	(31.81)
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01	05/31/06	27,000.000	(41.50)
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01	05/31/06	18,000.000	(20.41)
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01	05/31/06	18,000.000	(18.35)
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01	05/31/06	265,000.000	(324.17)
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01	05/31/06	77,000.000	(300.94)

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DESCRIPTION	PAYABLE DATE	UNITS	INCOME
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01	05/31/06	189,000.000	(214.33)
BANC AMER COML MTG INC 4.128 DUE 07/10/42 CUSIP# 05947UVK1 ISSUED 10/01/04	05/31/06	379,000.000	(4.20)
BANC AMER MTG SECS INC 4.699 DUE 10/25/34 CUSIP# 05949ARU6 ISSUED 09/01/04	05/31/06	240,000.000	(3.47)
BANK AMER CORP 7.400 DUE 01/15/11 CUSIP# 060505AG9 ISSUED 01/23/01	05/31/06	31,000.000	(5.11)
BANK AMER CORP 7.400 DUE 01/15/11 CUSIP# 060505AG9 ISSUED 01/23/01	05/31/06	122,000.000	(278.88)
BANK AMER CORP 7.400 DUE 01/15/11 CUSIP# 060505AG9 ISSUED 01/23/01	05/31/06	219,000.000	(483.76)
BANK AMER CORP 7.400 DUE 01/15/11 CUSIP# 060505AG9 ISSUED 01/23/01	05/31/06	182,000.000	(399.83)
BANK AMER CORP 7.400 DUE 01/15/11 CUSIP# 060505AG9 ISSUED 01/23/01	05/31/06	13,000.000	(29.72)
BANK AMER CORP 7.400 DUE 01/15/11 CUSIP# 060505AG9 ISSUED 01/23/01	05/31/06	5,000.000	(.82)
BANK AMER CORP 7.400 DUE 01/15/11 CUSIP# 060505AG9 ISSUED 01/23/01	05/31/06	1,500,000.000	(3,295.29)

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
BEAR STEARNS COML MTG SECS INC 6.460 DUE 10/15/36 CUSIP# 07383FJC3 ISSUED 03/01/02	05/31/06	374,000.000	(4.77)
BEAR STEARNS COML MTG SECS INC 4.740 DUE 03/13/40 CUSIP# 07383FQU5 ISSUED 04/15/03	05/31/06	316,000.000	(3.65)
BEAR STEARNS COML MTG SECS INC 5.155 DUE 10/12/42 CUSIP# 07387BCL5 ISSUED 10/01/05	05/31/06	630,000.000	(4.26)
BEAR STEARNS COML MTG SECS INC 4.940 DUE 10/12/42 CUSIP# 07387BCG6 ISSUED 10/01/05	05/31/06	374,000.000	(1.98)
BMW VEH OWNER TR 2.670 DUE 03/25/08 CUSIP# 055959BD1 ISSUED 05/12/04	05/31/06	191,000.000	(14.35)
BURLINGTON NORTHN SANTA FE CORP 7.950 DUE 08/15/30 CUSIP# 12189TAR5 ISSUED 08/08/00	05/31/06	8,000.000	(5.44)
BURLINGTON NORTHN SANTA FE CORP 7.950 DUE 08/15/30 CUSIP# 12189TAR5 ISSUED 08/08/00	05/31/06	22,000.000	(17.19)
BURLINGTON NORTHN SANTA FE CORP 7.950 DUE 08/15/30 CUSIP# 12189TAR5 ISSUED 08/08/00	05/31/06	99,000.000	(67.33)
BURLINGTON NORTHN SANTA FE CORP 7.950 DUE 08/15/30 CUSIP# 12189TAR5 ISSUED 08/08/00	05/31/06	95,000.000	(74.24)
CAPITAL ONE BK M/T/N 5.750 DUE 09/15/10 CUSIP# 14040EHH8 ISSUED 09/08/03	05/31/06	20,000.000	(12.78)

AMEREN UE NDT TRUST
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DESCRIPTION	PAYABLE DATE	UNITS	INCOME
CAPITAL ONE BK M/T/N 5.750 DUE 09/15/10 CUSIP# 14040EHH8 ISSUED 09/08/03	05/31/06	216,000.000	(138.01)
CENDANT CORP 7.375 DUE 01/15/13 CUSIP# 151313AP8 ISSUED 01/13/03	05/31/06	283,000.000	(394.98)
CENDANT CORP 7.375 DUE 01/15/13 CUSIP# 151313AP8 ISSUED 01/13/03	05/31/06	26,000.000	(36.29)
CITICORP 7.200 DUE 06/15/07 CUSIP# 173034GW3 ISSUED 06/06/97	05/31/06	150,000.000	(8.58)
CITICORP 7.200 DUE 06/15/07 CUSIP# 173034GW3 ISSUED 06/06/97	05/31/06	850,000.000	(48.59)
CITIBANK CR CARD ISSUANCE TR 6.875 DUE 11/16/09 CUSIP# 17305EAG0 ISSUED 11/28/00	05/31/06	657,000.000	(604.30)
CITIBANK CR CARD ISSUANCE TR 4.950 DUE 02/09/09 CUSIP# 17305EAV7 ISSUED 01/31/02	05/31/06	421,000.000	(59.35)
CITIGROUP INC 3.500 DUE 02/01/08 CUSIP# 172967BS9 ISSUED 01/31/03	05/31/06	21,000.000	(9.75)
CITIGROUP INC 3.500 DUE 02/01/08 CUSIP# 172967BS9 ISSUED 01/31/03	05/31/06	215,000.000	(99.88)
CD 2005-C1 COMMERICAL MTG TR 5.225 DUE 07/15/44 CUSIP# 12513EAG9 ISSUED 11/01/05	05/31/06	544,000.000	(1.00)

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
CD 2005-C1 COMMERICAL MTG TR 5.046 DUE 09/15/20 CUSIP# 12513EAA2 ISSUED 11/01/05	05/31/06	390,000.000	(5.38)
COMCAST CORP NEW 7.050 DUE 03/15/33 CUSIP# 20030NAC5 ISSUED 03/14/03	05/31/06	352,000.000	(96.53)
COMCAST CORP NEW 7.050 DUE 03/15/33 CUSIP# 20030NAC5 ISSUED 03/14/03	05/31/06	15,000.000	(4.87)
COMCAST CORP NEW 7.050 DUE 03/15/33 CUSIP# 20030NAC5 ISSUED 03/14/03	05/31/06	34,000.000	(9.32)
COMCAST CORP NEW 7.050 DUE 03/15/33 CUSIP# 20030NAC5 ISSUED 03/14/03	05/31/06	39,000.000	(23.08)
COMCAST CORP NEW 7.050 DUE 03/15/33 CUSIP# 20030NAC5 ISSUED 03/14/03	05/31/06	175,000.000	(56.84)
CONOCO FUNDING CO 6.35 15OCT2011 6.350 DUE 10/15/11 CUSIP# 20825UAB0 ISSUED 10/11/01	05/31/06	18,000.000	(26.08)
CONOCO FUNDING CO 6.35 15OCT2011 6.350 DUE 10/15/11 CUSIP# 20825UAB0 ISSUED 10/11/01	05/31/06	23,000.000	(25.59)
CONOCO FUNDING CO 6.35 15OCT2011 6.350 DUE 10/15/11 CUSIP# 20825UAB0 ISSUED 10/11/01	05/31/06	207,000.000	(299.89)
CONOCO FUNDING CO 6.35 15OCT2011 6.350 DUE 10/15/11 CUSIP# 20825UAB0 ISSUED 10/11/01	05/31/06	242,000.000	(269.23)

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DESCRIPTION	PAYABLE DATE	UNITS	INCOME
DISNEY WALT CO NEW M/T/N 5.375 DUE 06/01/07 CUSIP# 25468PBZ8 ISSUED 05/30/02	05/31/06	34,000.000	(55.94)
DISNEY WALT CO NEW M/T/N 5.375 DUE 06/01/07 CUSIP# 25468PBZ8 ISSUED 05/30/02	05/31/06	363,000.000	(597.32)
GE COML MTG CORP 4.093 DUE 01/10/38 CUSIP# 36828QAB2 ISSUED 04/01/03	05/31/06	277,000.000	(3.31)
GENERAL DYNAMICS CORP 4.250 DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03	05/31/06	85,000.000	(5.98)
GENERAL DYNAMICS CORP 4.250 DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03	05/31/06	8,000.000	(.56)
GENERAL ELEC CAP CORP M/T/N 6.750 DUE 03/15/32 CUSIP# 36962GXZ2 ISSUED 03/20/02	05/31/06	13,000.000	(3.73)
GENERAL ELEC CAP CORP M/T/N 6.750 DUE 03/15/32 CUSIP# 36962GXZ2 ISSUED 03/20/02	05/31/06	22,000.000	(10.91)
GENERAL ELEC CAP CORP M/T/N 6.750 DUE 03/15/32 CUSIP# 36962GXZ2 ISSUED 03/20/02	05/31/06	180,000.000	(51.68)
GOLDMAN SACHS CAP I 6.345 DUE 02/15/34 CUSIP# 38143VAA7 ISSUED 02/20/04	05/31/06	765,000.000	(175.95)
INTERNATIONAL PAPER CO 5.850 DUE 10/30/12 CUSIP# 460146BQ5 ISSUED 10/29/02	05/31/06	124,000.000	(51.16)

THE BANK OF NEW YORK

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
INTERNATIONAL PAPER CO 5.850 DUE 10/30/12 CUSIP# 460146BQ5 ISSUED 10/29/02	05/31/06	46,000.000	(38.56)
INTERNATIONAL PAPER CO 5.850 DUE 10/30/12 CUSIP# 460146BQ5 ISSUED 10/29/02	05/31/06	29,000.000	(11.16)
INTERNATIONAL PAPER CO 5.850 DUE 10/30/12 CUSIP# 460146BQ5 ISSUED 10/29/02	05/31/06	301,000.000	(115.83)
LB-UBS COML MTG TR 4.786 DUE 10/15/29 CUSIP# 52108HP73 ISSUED 10/11/04	05/31/06	500,000.000	(8.26)
LB-UBS COML MTG TR 5.036 DUE 09/17/10 CUSIP# 52108MAB9 ISSUED 10/11/05	05/31/06	471,000.000	(40.25)
MERRILL LYNCH & CO INC 6.500 DUE 07/15/18 CUSIP# 590188JF6 ISSUED 07/15/98	05/31/06	250,000.000	(197.68)
METLIFE INC 6.500 DUE 12/15/32 CUSIP# 59156RAE8 ISSUED 12/10/02	05/31/06	17,000.000	(1.41)
METLIFE INC 6.500 DUE 12/15/32 CUSIP# 59156RAE8 ISSUED 12/10/02	05/31/06	109,000.000	(53.04)
METLIFE INC 6.500 DUE 12/15/32 CUSIP# 59156RAE8 ISSUED 12/10/02	05/31/06	73,000.000	(13.27)
METLIFE INC 6.500 DUE 12/15/32 CUSIP# 59156RAE8 ISSUED 12/10/02	05/31/06	173,000.000	(14.32)

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
METLIFE INC 6.500 DUE 12/15/32 CUSIP# 59156RAE8 ISSUED 12/10/02	05/31/06	6,000.000	(1.09)
MORGAN STANLEY DEAN WITTER CAP II TR 6.660 DUE 02/15/33 CUSIP# 61746WGB0 ISSUED 02/01/01	05/31/06	650,000.000	(7.98)
MORGAN STANLEY CAP I INC 4.690 DUE 06/13/41 CUSIP# 61745ML27 ISSUED 07/22/04	05/31/06	1,216,000.000	(14.51)
PROCTER & GAMBLE CO 6.875 DUE 09/15/09 CUSIP# 742718BM0 ISSUED 09/16/99	05/31/06	110,000.000	(190.95)
PROCTER & GAMBLE CO 6.875 DUE 09/15/09 CUSIP# 742718BM0 ISSUED 09/16/99	05/31/06	11,000.000	(19.10)
PROCTER & GAMBLE CO 4.950 DUE 08/15/14 CUSIP# 742718DA4 ISSUED 08/10/04	05/31/06	294,000.000	(27.70)
PROCTER & GAMBLE CO 4.950 DUE 08/15/14 CUSIP# 742718DA4 ISSUED 08/10/04	05/31/06	182,000.000	(33.97)
PROCTER & GAMBLE CO 4.950 DUE 08/15/14 CUSIP# 742718DA4 ISSUED 08/10/04	05/31/06	27,000.000	(2.54)
RESIDENTIAL ACCREDIT LNS INC 5.000 DUE 01/25/33 CUSIP# 76110G4H1 ISSUED 01/01/03	05/31/06	453,000.000	(1.34)
RESIDENTIAL ACCREDIT LNS INC 4.609 DUE 12/25/34 CUSIP# 76110HC72 ISSUED 11/01/04	05/31/06	349,000.000	(3.08)

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
RESIDENTIAL ACCREDIT LNS INC 5.317 DUE 12/25/34 CUSIP# 76110HH28 ISSUED 12/01/04	05/31/06	240,000.000	(5.02)
SLM CORP M/T/N 5.375 DUE 01/15/13 CUSIP# 78442FAG3 ISSUED 12/06/02	05/31/06	46,000.000	(22.67)
SLM CORP M/T/N 5.375 DUE 01/15/13 CUSIP# 78442FAG3 ISSUED 12/06/02	05/31/06	301,000.000	(148.34)
SPRINT CAP CORP 8.750 DUE 03/15/32 CUSIP# 852060AT9 ISSUED 06/21/02	05/31/06	224,000.000	(96.09)
SPRINT CAP CORP 8.750 DUE 03/15/32 CUSIP# 852060AT9 ISSUED 06/21/02	05/31/06	21,000.000	(9.01)
SPRINT CAP CORP 8.750 DUE 03/15/32 CUSIP# 852060AT9 ISSUED 06/21/02	05/31/06	309,000.000	(360.69)
SPRINT CAP CORP 8.750 DUE 03/15/32 CUSIP# 852060AT9 ISSUED 06/21/02	05/31/06	96,000.000	(97.29)
STRUCTURED ADJ RATE MTG LN TR 5.071 DUE 10/25/34 CUSIP# 863579CB2 ISSUED 09/01/04	05/31/06	756,000.000	(28.09)
STRUCTURED ASSET SECS CORP 5.250 DUE 12/25/34 CUSIP# 86359DGS0 ISSUED 05/01/05	05/31/06	774,000.000	(2.74)
UNION PAC CORP 4.875 DUE 01/15/15 CUSIP# 907818CV8 ISSUED 11/23/04	05/31/06	28,000.000	(.51)

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
UNION PAC CORP 4.875 DUE 01/15/15 CUSIP# 907818CV8 ISSUED 11/23/04	05/31/06	297,000.000	(5.38)
VALERO ENERGY CORP NEW 6.875 DUE 04/15/12 CUSIP# 91913YAD2 ISSUED 04/15/02	05/31/06	18,000.000	(16.37)
VALERO ENERGY CORP NEW 6.875 DUE 04/15/12 CUSIP# 91913YAD2 ISSUED 04/15/02	05/31/06	189,000.000	(171.85)
VERIZON GLOBAL FDG CORP 7.250 DUE 12/01/10 CUSIP# 92344GAL0 ISSUED 06/01/01	05/31/06	24,000.000	(55.81)
VERIZON GLOBAL FDG CORP 7.250 DUE 12/01/10 CUSIP# 92344GAL0 ISSUED 06/01/01	05/31/06	9,000.000	(5.62)
VERIZON GLOBAL FDG CORP 7.250 DUE 12/01/10 CUSIP# 92344GAL0 ISSUED 06/01/01	05/31/06	257,000.000	(597.68)
VERIZON GLOBAL FDG CORP 7.250 DUE 12/01/10 CUSIP# 92344GAL0 ISSUED 06/01/01	05/31/06	214,000.000	(84.13)
VERIZON GLOBAL FDG CORP 7.250 DUE 12/01/10 CUSIP# 92344GAL0 ISSUED 06/01/01	05/31/06	86,000.000	(53.67)
VERIZON GLOBAL FDG CORP 7.750 DUE 12/01/30 CUSIP# 92344GAM8 ISSUED 09/07/01	05/31/06	189,000.000	(60.27)
VERIZON GLOBAL FDG CORP 7.750 DUE 12/01/30 CUSIP# 92344GAM8 ISSUED 09/07/01	05/31/06	23,000.000	(12.32)

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
VERIZON GLOBAL FDG CORP 7.750 DUE 12/01/30 CUSIP# 92344GAM8 ISSUED 09/07/01	05/31/06	80,000.000	(31.99)
VERIZON GLOBAL FDG CORP 7.750 DUE 12/01/30 CUSIP# 92344GAM8 ISSUED 09/07/01	05/31/06	3,000.000	(1.61)
VERIZON GLOBAL FDG CORP 7.750 DUE 12/01/30 CUSIP# 92344GAM8 ISSUED 09/07/01	05/31/06	7,000.000	(2.80)
VERIZON GLOBAL FDG CORP 7.750 DUE 12/01/30 CUSIP# 92344GAM8 ISSUED 09/07/01	05/31/06	19,000.000	(6.06)
WAL-MART STORES INC 4.125 DUE 02/15/11 CUSIP# 931142BV4 ISSUED 02/18/04	05/31/06	63,000.000	(15.14)
WAL-MART STORES INC 4.125 DUE 02/15/11 CUSIP# 931142BV4 ISSUED 02/18/04	05/31/06	560,000.000	(134.60)
WASTE MGMT INC DEL 5.000 DUE 03/15/14 CUSIP# 94106LAR0 ISSUED 03/05/04	05/31/06	273,000.000	(25.34)
WASTE MGMT INC DEL 5.000 DUE 03/15/14 CUSIP# 94106LAR0 ISSUED 03/05/04	05/31/06	108,000.000	(12.56)
WASTE MGMT INC DEL 5.000 DUE 03/15/14 CUSIP# 94106LAR0 ISSUED 03/05/04	05/31/06	19,000.000	(1.76)
WASTE MGMT INC DEL 5.000 DUE 03/15/14 CUSIP# 94106LAR0 ISSUED 03/05/04	05/31/06	10,000.000	(1.16)

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
DEERE JOHN CAP CORP 3.900 DUE 01/15/08 CUSIP# 244217BJ3 ISSUED 01/10/03	05/31/06	24,000.000	(1.50)
DEERE JOHN CAP CORP 3.900 DUE 01/15/08 CUSIP# 244217BJ3 ISSUED 01/10/03	05/31/06	258,000.000	(16.14)
TOTAL AMORTIZATION OF PREMIUMS			**(12,494.92)**
ACCRETION OF DISCOUNTS			
AT&T INC 6.800 DUE 05/15/36 CUSIP# 00206RAB8 ISSUED 05/18/06	05/31/06	616,000.000	2.91
ABBOTT LABS 5.625 DUE 07/01/06 CUSIP# 002824AM2 ISSUED 07/05/01	05/31/06	56,000.000	3.59
ABBOTT LABS 5.625 DUE 07/01/06 CUSIP# 002824AM2 ISSUED 07/05/01	05/31/06	227,000.000	12.64
ABBOTT LABS 5.600 DUE 05/15/11 CUSIP# 002824AS9 ISSUED 05/12/06	05/31/06	509,000.000	3.49
ABBOTT LABS 5.600 DUE 05/15/11 CUSIP# 002824AS9 ISSUED 05/12/06	05/31/06	336,000.000	4.03
ALLSTATE CORP 5.950 DUE 04/01/36 CUSIP# 020002AT8 ISSUED 03/24/06	05/31/06	469,000.000	0.21
AMERICAN GEN FIN CORP M/T/N 5.375 DUE 10/01/12 CUSIP# 02635PRT2 ISSUED 09/30/02	05/31/06	65,000.000	15.16

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DESCRIPTION	PAYABLE DATE	UNITS	INCOME
AMERICAN GEN FIN CORP M/T/N 5.375 DUE 10/01/12 CUSIP# 02635PRT2 ISSUED 09/30/02	05/31/06	7,000.000	1.47
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01	05/31/06	182,000.000	27.12
BAC CAPITAL TRUST XI 6.625 DUE 05/23/36 CUSIP# 056335AA0 ISSUED 05/23/06	05/31/06	513,000.000	0.49
BANK ONE AUTO SECURITIZATION 2.430 DUE 03/22/10 CUSIP# 06424EAD6 ISSUED 10/14/03	05/31/06	570,000.000	227.77
BANK ONE AUTO SECURITIZATION 2.430 DUE 03/22/10 CUSIP# 06424EAD6 ISSUED 10/14/03	05/31/06	851,000.000	121.97
BEAR STEARNS ARM TR 4.624 DUE 10/25/35 CUSIP# 07387AEG6 ISSUED 09/01/05	05/31/06	325,000.000	8.93
BEAR STEARNS ALT-A TR *PP8 DUE 02/25/36 CUSIP# 07386HB75 ISSUED 01/27/06	05/31/06	315,000.000	0.90
CIT GROUP INC 3.375 DUE 04/01/09 CUSIP# 125581AJ7 ISSUED 03/30/04	05/31/06	21,000.000	1.23
CIT GROUP INC 3.375 DUE 04/01/09 CUSIP# 125581AJ7 ISSUED 03/30/04	05/31/06	370,000.000	21.63
CHASE MANHATTAN AUTO OWNER TR 2.060 DUE 12/15/09 CUSIP# 161581CU5 ISSUED 05/28/03	05/31/06	640,000.000	144.45

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DESCRIPTION	PAYABLE DATE	UNITS	INCOME
CHASE MANHATTAN AUTO OWNER TR 2.830 DUE 09/15/10 CUSIP# 161581DK6 ISSUED 03/10/04	05/31/06	825,000.000	228.95
CHEVRONTEXACO CAP CO 3.375 DUE 02/15/08 CUSIP# 166760AB4 ISSUED 02/12/03	05/31/06	133,000.000	1.83
CHEVRONTEXACO CAP CO 3.375 DUE 02/15/08 CUSIP# 166760AB4 ISSUED 02/12/03	05/31/06	13,000.000	0.09
CHEVRONTEXACO CAP CO 3.375 DUE 02/15/08 CUSIP# 166760AB4 ISSUED 02/12/03	05/31/06	13,000.000	0.18
CHEVRONTEXACO CAP CO 3.375 DUE 02/15/08 CUSIP# 166760AB4 ISSUED 02/12/03	05/31/06	134,000.000	0.91
CISCO SYS INC 5.250 DUE 02/22/11 CUSIP# 17275RAB8 ISSUED 02/22/06	05/31/06	208,000.000	6.62
CITIBANK CR CARD ISSUANCE TR 2.550 DUE 01/20/09 CUSIP# 17305ECA1 ISSUED 01/26/04	05/31/06	404,000.000	245.24
CITIBANK CR CARD ISSUANCE TR 2.550 DUE 01/20/09 CUSIP# 17305ECA1 ISSUED 01/26/04	05/31/06	1,338,000.000	215.06
CITIGROUP INC 3.500 DUE 02/01/08 CUSIP# 172967BS9 ISSUED 01/31/03	05/31/06	421,000.000	36.58
CITIGROUP INC 3.500 DUE 02/01/08 CUSIP# 172967BS9 ISSUED 01/31/03	05/31/06	40,000.000	3.47

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
CITIGROUP INC 5.125 DUE 02/14/11 CUSIP# 172967DH1 ISSUED 02/14/06	05/31/06	912,000.000	4.71
CONSOLIDATED EDISON CO N Y INC 5.375 DUE 12/15/15 CUSIP# 209111EK5 ISSUED 11/16/05	05/31/06	215,000.000	4.09
COUNTRYWIDE HOME LNS INC 2.875 DUE 02/15/07 CUSIP# 22237LNW8 ISSUED 02/11/04	05/31/06	257,000.000	9.95
COUNTRYWIDE HOME LNS INC 2.875 DUE 02/15/07 CUSIP# 22237LNW8 ISSUED 02/11/04	05/31/06	24,000.000	0.93
EMBARQ CORP 7.082 DUE 06/01/16 CUSIP# 29078EAB1 ISSUED 05/17/06	05/31/06	286,000.000	0.06
GENERAL DYNAMICS CORP 4.250 DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03	05/31/06	30,000.000	14.75
GENERAL DYNAMICS CORP 4.250 DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03	05/31/06	7,000.000	0.09
GENERAL DYNAMICS CORP 4.250 DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03	05/31/06	105,000.000	29.05
GENERAL DYNAMICS CORP 4.250 DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03	05/31/06	440,000.000	216.27
GENERAL DYNAMICS CORP 4.250 DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03	05/31/06	75,000.000	0.95

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DESCRIPTION	PAYABLE DATE	UNITS	INCOME
GENERAL ELEC CAP CORP M/T/N 6.750 DUE 03/15/32 CUSIP# 36962GXZ2 ISSUED 03/20/02	05/31/06	422,000.000	13.94
GENERAL ELEC CAP CORP M/T/N 6.750 DUE 03/15/32 CUSIP# 36962GXZ2 ISSUED 03/20/02	05/31/06	40,000.000	1.32
GENERAL ELEC CAP CORP MEDIUM 4.125 DUE 09/01/09 CUSIP# 36962GR48 ISSUED 06/08/05	05/31/06	333,000.000	220.81
GENERAL ELEC CAP CORP MEDIUM 4.875 DUE 10/21/10 CUSIP# 36962GS62 ISSUED 10/21/05	05/31/06	244,000.000	5.00
GENERAL MLS INC 2.625 DUE 10/24/06 CUSIP# 370334AX2 ISSUED 09/24/03	05/31/06	205,000.000	11.03
GENERAL MLS INC 2.625 DUE 10/24/06 CUSIP# 370334AX2 ISSUED 09/24/03	05/31/06	20,000.000	1.08
HOME DEPOT INC 5.400 DUE 03/01/16 CUSIP# 437076AP7 ISSUED 03/24/06	05/31/06	465,000.000	83.09
HOME DEPOT INC 5.400 DUE 03/01/16 CUSIP# 437076AP7 ISSUED 03/24/06	05/31/06	301,000.000	12.34
HOME DEPOT INC 4.625 DUE 08/15/10 CUSIP# 437076AM4 ISSUED 08/11/05	05/31/06	348,000.000	26.62
IBM CORP 7.000 DUE 10/30/25 CUSIP# 459200AM3 ISSUED 10/30/95	05/31/06	35,000.000	4.10

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
IBM CORP 7.000 DUE 10/30/25 CUSIP# 459200AM3 ISSUED 10/30/95	05/31/06	399,000.000	46.75
MASCO CORP 4.800 DUE 06/15/15 CUSIP# 574599BC9 ISSUED 06/10/05	05/31/06	192,000.000	14.92
MASCO CORP 4.800 DUE 06/15/15 CUSIP# 574599BC9 ISSUED 06/10/05	05/31/06	79,000.000	3.41
MERRILL LYNCH & CO INC 6.500 DUE 07/15/18 CUSIP# 590188JF6 ISSUED 07/15/98	05/31/06	250,000.000	11.42
MERRILL LYNCH & CO INC M/T/N 4.125 DUE 01/15/09 CUSIP# 59018YSK8 ISSUED 12/04/03	05/31/06	13,000.000	0.13
MERRILL LYNCH & CO INC M/T/N 4.125 DUE 01/15/09 CUSIP# 59018YSK8 ISSUED 12/04/03	05/31/06	122,000.000	1.20
MORGAN STANLEY 4.000 DUE 01/15/10 CUSIP# 61746SBC2 ISSUED 11/12/04	05/31/06	52,000.000	2.94
MORGAN STANLEY 4.000 DUE 01/15/10 CUSIP# 61746SBC2 ISSUED 11/12/04	05/31/06	541,000.000	30.58
PEPSICO INC M/T/N 3.200 DUE 05/15/07 CUSIP# 71345LEJ3 ISSUED 05/06/04	05/31/06	30,000.000	0.90
PEPSICO INC M/T/N 3.200 DUE 05/15/07 CUSIP# 71345LEJ3 ISSUED 05/06/04	05/31/06	312,000.000	9.37

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
PRUDENTIAL FINL INC MEDIUM 5.500 DUE 03/15/16 CUSIP# 74432QAJ4 ISSUED 03/23/06	05/31/06	246,000.000	5.90
SAFEWAY INC 4.950 DUE 08/16/10 CUSIP# 786514BL2 ISSUED 08/12/04	05/31/06	25,000.000	0.36
SAFEWAY INC 4.950 DUE 08/16/10 CUSIP# 786514BL2 ISSUED 08/12/04	05/31/06	273,000.000	3.94
SLM CORP M/T/N 5.375 DUE 01/15/13 CUSIP# 78442FAG3 ISSUED 12/06/02	05/31/06	199,000.000	1.17
SLM CORP M/T/N 5.375 DUE 01/15/13 CUSIP# 78442FAG3 ISSUED 12/06/02	05/31/06	19,000.000	0.11
SLM CORP MEDIUM TERM NTS BOOK 5.450 DUE 04/25/11 CUSIP# 78442FDY1 ISSUED 04/12/06	05/31/06	348,000.000	8.93
STRUCTURED ADJ RATE MTG LN TR 5.249 DUE 12/25/35 CUSIP# 863579F52 ISSUED 11/01/05	05/31/06	281,000.000	2.45
UNITEDHEALTH GROUP INC 5.375 DUE 03/15/16 CUSIP# 91324PAQ5 ISSUED 03/02/06	05/31/06	139,000.000	41.61
UNITEDHEALTH GROUP INC 5.375 DUE 03/15/16 CUSIP# 91324PAQ5 ISSUED 03/02/06	05/31/06	365,000.000	11.46
WAL-MART STORES INC 5.250 DUE 09/01/35 CUSIP# 931142CB7 ISSUED 08/31/05	05/31/06	400,000.000	77.97

THE BANK OF NEW YORK

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
WAL-MART STORES INC 5.250 DUE 09/01/35 CUSIP# 931142CB7 ISSUED 08/31/05	05/31/06	184,000.000	2.15
WAL-MART STORES INC 4.125 DUE 02/15/11 CUSIP# 931142BV4 ISSUED 02/18/04	05/31/06	304,000.000	15.22
WAL-MART STORES INC 4.125 DUE 02/15/11 CUSIP# 931142BV4 ISSUED 02/18/04	05/31/06	28,000.000	1.40
WAMU MTG PASS-THROUGH CTFS DUE 09/25/33 CUSIP# 92922FBT4 ISSUED 08/01/03	05/31/06	332,000.000	10.97
WELLPOINT INC 5.000 DUE 01/15/11 CUSIP# 94973VAJ6 ISSUED 01/10/06	05/31/06	362,000.000	10.05
WELLS FARGO & CO NEW 4.625 DUE 04/15/14 CUSIP# 949746FS5 ISSUED 04/01/04	05/31/06	262,000.000	3.66
WELLS FARGO & CO NEW 4.625 DUE 04/15/14 CUSIP# 949746FS5 ISSUED 04/01/04	05/31/06	14,000.000	2.56
WELLS FARGO & CO NEW 4.625 DUE 04/15/14 CUSIP# 949746FS5 ISSUED 04/01/04	05/31/06	25,000.000	0.35
WELLS FARGO & CO NEW 4.625 DUE 04/15/14 CUSIP# 949746FS5 ISSUED 04/01/04	05/31/06	196,000.000	17.81
WELLS FARGO & CO NEW 4.625 DUE 04/15/14 CUSIP# 949746FS5 ISSUED 04/01/04	05/31/06	142,000.000	25.97

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
WELLS FARGO MTG BACKED SECS 4.488 DUE 06/25/35 CUSIP# 94982BAC4 ISSUED 05/01/05	05/31/06	313,000.000	0.62
WASTE MGMT INC DEL 5.000 DUE 03/15/14 CUSIP# 94106LAR0 ISSUED 03/05/04	05/31/06	34,000.000	1.06
WASTE MGMT INC DEL 5.000 DUE 03/15/14 CUSIP# 94106LAR0 ISSUED 03/05/04	05/31/06	85,000.000	4.09
WASTE MGMT INC DEL 5.000 DUE 03/15/14 CUSIP# 94106LAR0 ISSUED 03/05/04	05/31/06	4,000.000	0.12
WASTE MGMT INC DEL 5.000 DUE 03/15/14 CUSIP# 94106LAR0 ISSUED 03/05/04	05/31/06	7,000.000	0.34
CATERPILLAR FINL SVCS CORP 4.300 DUE 06/01/10 CUSIP# 14911RAH2 ISSUED 06/14/05	05/31/06	151,000.000	57.06
TOTAL ACCRETION OF DISCOUNTS			**2,426.05**
PAYDOWN			
BANC AMER MTG SECS INC 4.699 DUE 10/25/34 CUSIP# 05949ARU6 ISSUED 09/01/04	05/25/06	149,687.532	586.26
BEAR STEARNS ARM TR 4.624 DUE 10/25/35 CUSIP# 07387AEG6 ISSUED 09/01/05	05/25/06	308,477.098	1,188.92
BEAR STEARNS COML MTG SECS INC 4.940 DUE 10/12/42 CUSIP# 07387BCG6 ISSUED 10/01/05	05/12/06	352,563.726	1,451.39

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
BEAR STEARNS ALT-A TR *PP8 DUE 02/25/36 CUSIP# 07386HB75 ISSUED 01/27/06	05/25/06	300,424.181	1,349.96
BMW VEH OWNER TR 2.670 DUE 03/25/08 CUSIP# 055959BD1 ISSUED 05/12/04	05/25/06	87,263.515	194.16
CHASE MANHATTAN AUTO OWNER TR 2.060 DUE 12/15/09 CUSIP# 161581CU5 ISSUED 05/28/03	05/15/06	549,905.158	944.01
CD 2005-C1 COMMERICAL MTG TR 5.046 DUE 09/15/20 CUSIP# 12513EAA2 ISSUED 11/01/05	05/16/06	374,259.362	1,574.01
RESIDENTIAL ACCREDIT LNS INC 5.000 DUE 01/25/33 CUSIP# 76110G4H1 ISSUED 01/01/03	05/25/06	85,927.477	358.03
RESIDENTIAL ACCREDIT LNS INC 4.609 DUE 12/25/34 CUSIP# 76110HC72 ISSUED 11/01/04	05/25/06	153,715.078	540.66
RESIDENTIAL ACCREDIT LNS INC 5.317 DUE 12/25/34 CUSIP# 76110HH28 ISSUED 12/01/04	05/25/06	124,792.387	514.32
STRUCTURED ADJ RATE MTG LN TR 5.071 DUE 10/25/34 CUSIP# 863579CB2 ISSUED 09/01/04	05/25/06	403,397.313	1,704.86
STRUCTURED ADJ RATE MTG LN TR 5.249 DUE 12/25/35 CUSIP# 863579F52 ISSUED 11/01/05	05/25/06	252,883.637	1,106.36
STRUCTURED ASSET SECS CORP 5.250 DUE 12/25/34 CUSIP# 86359DGS0 ISSUED 05/01/05	05/25/06	550,273.775	2,407.45

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
WELLS FARGO MTG BACKED SECS 4.488 DUE 06/25/35 CUSIP# 94982BAC4 ISSUED 05/01/05	05/25/06	242,510.466	906.97
TOTAL PAYDOWN			**14,827.36**
TOTAL CORPORATE BONDS			**164,600.23**
GOVERNMENT BONDS			
INTEREST			
FEDERAL FARM CR BKS CONS M/T/N 7.060 DUE 05/24/10 CUSIP# 31331NPQ1 ISSUED 05/22/95	05/24/06	750,000.000	26,475.00
FEDERAL HOME LN MTG CORP DEB 4.250 DUE 05/23/08 CUSIP# 3128X4BH3 ISSUED 05/23/05	05/23/06	772,000.000	16,405.00
FEDERAL HOME LN BKS DEB 7.625 DUE 05/14/10 CUSIP# 3133MBJA6 ISSUED 05/10/00	05/15/06	2,000,000.000	76,250.00
FEDERAL HOME LN MTG CORP 4.750 DUE 11/17/15 CUSIP# 3134A4VG6 ISSUED 10/21/05	05/17/06	1,353,000.000	36,775.29
U S TREAS NTS 4.375 DUE 05/15/07 CUSIP# 912828AC4 ISSUED 05/15/02	05/15/06	380,000.000	8,312.50
UNITED STATES TREAS NTS 2.625 DUE 05/15/08 CUSIP# 912828AZ3 ISSUED 05/15/03	05/15/06	1,500,000.000	19,687.50
UNITED STATES TREAS NTS 3.500 DUE 11/15/09 CUSIP# 912828DB3 ISSUED 11/15/04	05/15/06	2,285,000.000	39,987.50

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
UNITED STATES TREAS NTS 4.250 DUE 11/15/14 CUSIP# 912828DC1 ISSUED 11/15/04	05/15/06	2,949,000.000	62,666.25
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/15/06	1,702,000.000	38,295.00
UNITED STATES TREAS NTS 4.500 DUE 11/15/15 CUSIP# 912828EN6 ISSUED 11/15/05	05/15/06	859,000.000	19,327.50
UNITED STATES TREAS NTS 4.375 DUE 11/15/08 CUSIP# 912828EL0 ISSUED 11/15/05	05/15/06	85,000.000	1,859.38
FEDERAL NATL MTGE ASSN 6.000 DUE 05/15/08 CUSIP# 31359MDU4 ISSUED 05/11/98	05/15/06	1,155,000.000	34,650.00
TOTAL INTEREST			**380,690.92**
INTEREST ON PURCHASES			
UNITED STATES TREAS NTS 4.250 DUE 11/15/14 CUSIP# 912828DC1 ISSUED 11/15/04	05/09/06	265,000.000	(5,444.58)
UNITED STATES TREAS NTS 4.875 DUE 04/30/11 CUSIP# 912828FD7 ISSUED 05/01/06	05/26/06	997,000.000	(3,433.96)
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/09/06	452,000.000	(9,832.87)
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/30/06	323,000.000	(592.46)

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
UNITED STATES TREAS NTS 4.500 DUE 11/15/15 CUSIP# 912828EN6 ISSUED 11/15/05	06/01/06	944,000.000	(1,962.39)
TOTAL INTEREST ON PURCHASES			**(21,266.26)**
INTEREST ON SALES			
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/10/06	553,000.000	12,098.78
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/18/06	367,000.000	134.63
U S TREASURY BONDS 6.125 DUE 08/15/29 CUSIP# 912810FJ2 ISSUED 08/16/99	05/16/06	472,000.000	7,187.57
U S TREASURY BONDS 6.125 DUE 08/15/29 CUSIP# 912810FJ2 ISSUED 08/16/99	05/16/06	97,000.000	1,477.11
U S TREASURY BONDS 6.125 DUE 08/15/29 CUSIP# 912810FJ2 ISSUED 08/16/99	05/26/06	297,000.000	4,974.96
TOTAL INTEREST ON SALES			**25,873.05**
AMORTIZATION OF PREMIUMS			
FEDERAL HOME LN MTG CORP REMIC TR 4.500 DUE 09/15/22 CUSIP# 31394MYX2 ISSUED 12/01/03	05/31/06	628,000.000	(21.59)
FEDERAL FARM CR BKS CONS M/T/N 7.060 DUE 05/24/10 CUSIP# 31331NPQ1 ISSUED 05/22/95	05/31/06	750,000.000	(109.06)

THE BANK OF NEW YORK

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
FEDERAL NATL MTG ASSN 3.125 DUE 12/15/07 CUSIP# 31359MWQ2 ISSUED 10/22/04	05/31/06	158,000.000	(2.06)
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	05/31/06	322,000.000	(64.38)
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	05/31/06	140,000.000	(33.14)
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	05/31/06	348,000.000	(34.70)
FEDERAL NATL MTG ASSN 4.375 DUE 10/15/06 CUSIP# 31359MLH4 ISSUED 10/25/01	05/31/06	41,000.000	(36.95)
FEDERAL NATL MTG ASSN 4.375 DUE 10/15/06 CUSIP# 31359MLH4 ISSUED 10/25/01	05/31/06	157,000.000	(68.75)
FEDERAL HOME LN BKS DEB 7.625 DUE 05/14/10 CUSIP# 3133MBJA6 ISSUED 05/10/00	05/31/06	1,750,000.000	(3,692.64)
FEDERAL HOME LN BKS DEB 7.625 DUE 05/14/10 CUSIP# 3133MBJA6 ISSUED 05/10/00	05/31/06	250,000.000	(71.25)
U S TREASURY BONDS 7.125 DUE 02/15/23 CUSIP# 912810EP9 ISSUED 02/15/93	05/31/06	37,000.000	(22.88)
U S TREASURY BONDS 7.125 DUE 02/15/23 CUSIP# 912810EP9 ISSUED 02/15/93	05/31/06	37,000.000	(22.88)

THE BANK OF NEW YORK

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
U S TREASURY BONDS 7.125 DUE 02/15/23 CUSIP# 912810EP9 ISSUED 02/15/93	05/31/06	79,000.000	(50.30)
U S TREASURY BONDS 7.125 DUE 02/15/23 CUSIP# 912810EP9 ISSUED 02/15/93	05/31/06	298,000.000	(379.08)
U S TREASURY BONDS 7.125 DUE 02/15/23 CUSIP# 912810EP9 ISSUED 02/15/93	05/31/06	379,000.000	(233.56)
U S TREASURY BONDS 7.125 DUE 02/15/23 CUSIP# 912810EP9 ISSUED 02/15/93	05/31/06	232,000.000	(171.50)
U S TREASURY NOTES 6.000 DUE 08/15/09 CUSIP# 9128275N8 ISSUED 08/15/99	05/31/06	333,000.000	(409.46)
U S TREASURY NOTES 6.000 DUE 08/15/09 CUSIP# 9128275N8 ISSUED 08/15/99	05/31/06	202,000.000	(308.90)
U S TREASURY NOTES 6.000 DUE 08/15/09 CUSIP# 9128275N8 ISSUED 08/15/99	05/31/06	314,000.000	(481.90)
U S TREASURY NOTES 6.000 DUE 08/15/09 CUSIP# 9128275N8 ISSUED 08/15/99	05/31/06	110,000.000	(171.24)
U S TREASURY NOTES 6.000 DUE 08/15/09 CUSIP# 9128275N8 ISSUED 08/15/99	05/31/06	749,000.000	(1,291.65)
U S TREASURY NOTES 6.000 DUE 08/15/09 CUSIP# 9128275N8 ISSUED 08/15/99	05/31/06	664,000.000	(1,092.03)

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NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
U S TREASURY NOTES 6.000 DUE 08/15/09 CUSIP# 9128275N8 ISSUED 08/15/99	05/31/06	757,000.000	(1,345.35)
U S TREAS NTS 4.375 DUE 05/15/07 CUSIP# 912828AC4 ISSUED 05/15/02	05/31/06	110,000.000	(6.00)
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04	05/31/06	84,000.000	(27.24)
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04	05/31/06	373,000.000	(3.83)
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04	05/31/06	60,000.000	(1.32)
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04	05/31/06	60,000.000	(1.32)
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04	05/31/06	664,000.000	(14.47)
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04	05/31/06	507,000.000	(54.00)
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/31/06	89,000.000	(1.97)
UNITED STATES TREAS NTS 4.375 DUE 11/15/08 CUSIP# 912828EL0 ISSUED 11/15/05	05/31/06	85,000.000	(1.17)

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
U S TREASURY BONDS 6.125 DUE 08/15/29 CUSIP# 912810FJ2 ISSUED 08/16/99	05/31/06	28,000.000	(2.81)
U S TREASURY BONDS 6.125 DUE 08/15/29 CUSIP# 912810FJ2 ISSUED 08/16/99	05/31/06	474,000.000	(69.72)
U S TREASURY BONDS 6.125 DUE 08/15/29 CUSIP# 912810FJ2 ISSUED 08/16/99	05/31/06	570,000.000	(134.70)
U S TREASURY BONDS 5.375 DUE 02/15/31 CUSIP# 912810FP8 ISSUED 02/15/01	05/31/06	51,000.000	(13.41)
U S TREASURY BONDS 5.375 DUE 02/15/31 CUSIP# 912810FP8 ISSUED 02/15/01	05/31/06	3,000.000	(.79)
FEDERAL NATL MTGE ASSN 6.000 DUE 05/15/08 CUSIP# 31359MDU4 ISSUED 05/11/98	05/31/06	1,045,000.000	(1,848.84)
FEDERAL NATL MTGE ASSN 6.000 DUE 05/15/08 CUSIP# 31359MDU4 ISSUED 05/11/98	05/31/06	110,000.000	(226.43)
FEDERAL HOME LN BKS 2.875 DUE 09/15/06 CUSIP# 3133X14N4 ISSUED 09/08/03	05/31/06	30,000.000	(18.84)
FEDERAL HOME LN BKS 2.875 DUE 09/15/06 CUSIP# 3133X14N4 ISSUED 09/08/03	05/31/06	30,000.000	(1.19)
FEDERAL HOME LN BKS 2.875 DUE 09/15/06 CUSIP# 3133X14N4 ISSUED 09/08/03	05/31/06	305,000.000	(182.47)

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
FED'L HOME LOAN MTGE CORP GRP # C46812 7.500 DUE 01/01/31 CUSIP# 31298FR95 ISSUED 01/01/01	05/31/06	36,000.000	(.06)
FED'L HOME LOAN MTGE CORP GRP # C46812 7.500 DUE 01/01/31 CUSIP# 31298FR95 ISSUED 01/01/01	05/31/06	372,000.000	(.62)
FED'L HOME LOAN MTGE CORP GRP # C01385 6.500 DUE 08/01/32 CUSIP# 31292HRE6 ISSUED 08/01/02	05/31/06	670,000.000	(6.92)
TOTAL AMORTIZATION OF PREMIUMS			**(12,733.37)**
ACCRETION OF DISCOUNTS			
FEDERAL HOME LN MTG CORP REMIC TR 5.125 DUE 12/15/13 CUSIP# 31396GG70 ISSUED 01/01/06	05/31/06	412,000.000	6.31
FEDERAL NATL MTG ASSN 3.125 DUE 12/15/07 CUSIP# 31359MWQ2 ISSUED 10/22/04	05/31/06	342,000.000	277.82
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	05/31/06	4,000.000	1.20
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	05/31/06	104,000.000	31.60
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	05/31/06	4,000.000	1.20
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	05/31/06	104,000.000	31.60

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	05/31/06	663,000.000	204.16
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	05/31/06	34,000.000	2.30
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	05/31/06	47,000.000	13.94
FEDERAL HOME LN MTG CORP 4.875 DUE 03/15/07 CUSIP# 3134A4NW0 ISSUED 03/11/02	05/31/06	259,000.000	12.17
FEDERAL HOME LN MTG CORP 4.875 DUE 03/15/07 CUSIP# 3134A4NW0 ISSUED 03/11/02	05/31/06	1,860,000.000	84.38
FEDERAL HOME LN MTG CORP DEB 4.250 DUE 05/23/08 CUSIP# 3128X4BH3 ISSUED 05/23/05	05/31/06	772,000.000	13.16
FEDERAL HOME LN MTG CORP 4.750 DUE 11/17/15 CUSIP# 3134A4VG6 ISSUED 10/21/05	05/31/06	280,000.000	112.28
FEDERAL HOME LN MTG CORP 4.750 DUE 11/17/15 CUSIP# 3134A4VG6 ISSUED 10/21/05	05/31/06	1,073,000.000	112.93
FEDERAL FARM CR BKS CONS 4.000 DUE 12/30/08 CUSIP# 31331SJS3 ISSUED 12/30/04	05/31/06	37,000.000	2.45
FEDERAL FARM CR BKS CONS 4.000 DUE 12/30/08 CUSIP# 31331SJS3 ISSUED 12/30/04	05/31/06	470,000.000	30.60

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
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NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
GOVERNMENT NATL MTG ASSN GTD 3.963 DUE 05/16/30 CUSIP# 38374MEE5 ISSUED 10/01/05	05/31/06	231,000.000	15.49
U S TREAS NTS 4.375 DUE 05/15/07 CUSIP# 912828AC4 ISSUED 05/15/02	05/31/06	270,000.000	20.31
UNITED STATES TREAS NTS 2.625 DUE 05/15/08 CUSIP# 912828AZ3 ISSUED 05/15/03	05/31/06	650,000.000	385.70
UNITED STATES TREAS NTS 2.625 DUE 05/15/08 CUSIP# 912828AZ3 ISSUED 05/15/03	05/31/06	24,000.000	14.24
UNITED STATES TREAS NTS 2.625 DUE 05/15/08 CUSIP# 912828AZ3 ISSUED 05/15/03	05/31/06	826,000.000	729.01
UNITED STATES TREAS NTS 3.500 DUE 11/15/09 CUSIP# 912828DB3 ISSUED 11/15/04	05/31/06	753,000.000	565.63
UNITED STATES TREAS NTS 3.500 DUE 11/15/09 CUSIP# 912828DB3 ISSUED 11/15/04	05/31/06	8,000.000	1.28
UNITED STATES TREAS NTS 3.500 DUE 11/15/09 CUSIP# 912828DB3 ISSUED 11/15/04	05/31/06	19,000.000	2.45
UNITED STATES TREAS NTS 3.500 DUE 11/15/09 CUSIP# 912828DB3 ISSUED 11/15/04	05/31/06	5,000.000	0.87
UNITED STATES TREAS NTS 3.500 DUE 11/15/09 CUSIP# 912828DB3 ISSUED 11/15/04	05/31/06	1,206,000.000	586.21

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DESCRIPTION	PAYABLE DATE	UNITS	INCOME
UNITED STATES TREAS NTS 3.500 DUE 11/15/09 CUSIP# 912828DB3 ISSUED 11/15/04	05/31/06	216,000.000	27.47
UNITED STATES TREAS NTS 3.500 DUE 11/15/09 CUSIP# 912828DB3 ISSUED 11/15/04	05/31/06	46,000.000	7.90
UNITED STATES TREAS NTS 3.500 DUE 11/15/09 CUSIP# 912828DB3 ISSUED 11/15/04	05/31/06	32,000.000	5.02
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04	05/31/06	1,390,000.000	96.89
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04	05/31/06	123,000.000	8.63
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04	05/31/06	123,000.000	8.63
UNITED STATES TREAS NTS 4.250 DUE 11/15/14 CUSIP# 912828DC1 ISSUED 11/15/04	05/31/06	265,000.000	113.38
UNITED STATES TREAS NTS 4.250 DUE 11/15/14 CUSIP# 912828DC1 ISSUED 11/15/04	05/31/06	290,000.000	150.09
UNITED STATES TREAS NTS 4.250 DUE 11/15/14 CUSIP# 912828DC1 ISSUED 11/15/04	05/31/06	526,000.000	117.73
UNITED STATES TREAS NTS 4.250 DUE 11/15/14 CUSIP# 912828DC1 ISSUED 11/15/04	05/31/06	481,000.000	74.67

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
UNITED STATES TREAS NTS 4.250 DUE 11/15/14 CUSIP# 912828DC1 ISSUED 11/15/04	05/31/06	581,000.000	147.05
UNITED STATES TREAS NTS 4.250 DUE 11/15/14 CUSIP# 912828DC1 ISSUED 11/15/04	05/31/06	495,000.000	50.11
UNITED STATES TREAS NTS 3.000 DUE 12/31/06 CUSIP# 912828DF4 ISSUED 12/31/04	05/31/06	30,000.000	4.18
UNITED STATES TREAS NTS 3.000 DUE 12/31/06 CUSIP# 912828DF4 ISSUED 12/31/04	05/31/06	598,000.000	132.03
UNITED STATES TREAS NTS 3.000 DUE 12/31/06 CUSIP# 912828DF4 ISSUED 12/31/04	05/31/06	622,000.000	697.15
UNITED STATES TREAS NTS 3.000 DUE 12/31/06 CUSIP# 912828DF4 ISSUED 12/31/04	05/31/06	622,000.000	552.57
UNITED STATES TREAS NTS 4.875 DUE 04/30/11 CUSIP# 912828FD7 ISSUED 05/01/06	05/31/06	997,000.000	9.35
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/31/06	323,000.000	6.56
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/31/06	452,000.000	130.61
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/31/06	53,000.000	4.35

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NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/31/06	216,000.000	20.14
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	05/31/06	525,000.000	32.15
UNITED STATES TREAS NTS 4.500 DUE 11/15/15 CUSIP# 912828EN6 ISSUED 11/15/05	05/31/06	859,000.000	198.46
UNITED STATES TREAS NTS 4.375 DUE 12/15/10 CUSIP# 912828EQ9 ISSUED 12/15/05	05/31/06	908,000.000	187.65
FEDERAL HOME LN BKS 3.375 DUE 09/14/07 CUSIP# 3133X82V3 ISSUED 07/27/04	05/31/06	95,000.000	0.81
FEDERAL HOME LN BKS 3.375 DUE 09/14/07 CUSIP# 3133X82V3 ISSUED 07/27/04	05/31/06	55,000.000	3.58
FEDERAL HOME LN BKS 3.375 DUE 09/14/07 CUSIP# 3133X82V3 ISSUED 07/27/04	05/31/06	640,000.000	41.57
FEDERAL HOME LN BKS 2.875 DUE 09/15/06 CUSIP# 3133X14N4 ISSUED 09/08/03	05/31/06	305,000.000	11.06
FEDERAL HOME LN BKS 3.500 DUE 01/18/07 CUSIP# 3133XAFD4 ISSUED 01/18/05	05/31/06	150,000.000	53.42
FEDERAL HOME LN BKS 3.500 DUE 01/18/07 CUSIP# 3133XAFD4 ISSUED 01/18/05	05/31/06	1,250,000.000	392.95

NET INCOME COLLECTED

DESCRIPTION	PAYABLE DATE	UNITS	INCOME
TOTAL ACCRETION OF DISCOUNTS			**6,545.45**
PAYDOWN			
FEDERAL HOME LN MTG CORP REMIC TR 5.125 DUE 12/15/13 CUSIP# 31396GG70 ISSUED 01/01/06	05/15/06	382,005.646	1,631.48
FEDERAL HOME LN MTG CORP REMIC TR 4.500 DUE 09/15/22 CUSIP# 31394MYX2 ISSUED 12/01/03	05/15/06	309,146.954	1,159.30
GOVERNMENT NATL MTG ASSN GTD 3.963 DUE 05/16/30 CUSIP# 38374MEE5 ISSUED 10/01/05	05/16/06	228,632.855	755.06
FED’L HOME LOAN MTGE CORP GRP # C46812 7.500 DUE 01/01/31 CUSIP# 31298FR95 ISSUED 01/01/01	05/15/06	8,569.726	53.56
FED’L HOME LOAN MTGE CORP GRP # C01385 6.500 DUE 08/01/32 CUSIP# 31292HRE6 ISSUED 08/01/02	05/15/06	98,507.340	533.58
TOTAL PAYDOWN			**4,132.98**
TOTAL GOVERNMENT BONDS			**383,242.77**
OTHER BONDS			
INTEREST ON SALES			
ALLERGAN INC *PP* 5.750 DUE 04/01/16 CUSIP# 018490AJ1 ISSUED 04/12/06	05/11/06	239,000.000	1,107.03
TOTAL INTEREST ON SALES			**1,107.03**
TOTAL OTHER BONDS			**1,107.03**
TOTAL FIXED INCOME INVESTMENTS			**548,950.03**

NET INCOME COLLECTED

DESCRIPTION	UNITS	RATE	EX-DATE	RECORD DATE	PAYABLE DATE	INCOME
SHORT TERM INVESTMENTS						
POOLED FUNDS & MUTUAL FUNDS						
DIVIDENDS						
BNY HAMILTON MONEY FUND # 742 CUSIP# 05561M101						4,631.31
TOTAL DIVIDENDS						**4,631.31**
TOTAL POOLED FUNDS & MUTUAL FUNDS						**4,631.31**
MISC. SHORT TERM INVESTMENTS						
INTEREST						
U.S. DOLLARS CUSIP#						3,210.02
U.S. DOLLARS CUSIP#						631.50
TOTAL INTEREST						**3,841.52**
TOTAL MISC. SHORT TERM INVESTMENTS						**3,841.52**
TOTAL SHORT TERM INVESTMENTS						**8,472.83**
TOTAL NET INCOME COLLECTED						**557,422.86**

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DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
FIXED INCOME INVESTMENTS **CORPORATE BONDS**			
AOL TIME WARNER INC 6.750% DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01	10/15/06	1,238,000.000	10,677.75
AT&T INC 6.800% DUE 05/15/36 CUSIP# 00206RAB8 ISSUED 05/18/06	11/15/06	616,000.000	1,512.62
ABBOTT LABS 5.625% DUE 07/01/06 CUSIP# 002824AM2 ISSUED 07/05/01	07/01/06	299,000.000	7,007.81
ABBOTT LABS 5.600% DUE 05/15/11 CUSIP# 002824AS9 ISSUED 05/12/06	11/15/06	845,000.000	2,497.44
ALLSTATE CORP 5.950% DUE 04/01/36 CUSIP# 020002AT8 ISSUED 03/24/06	10/01/06	469,000.000	5,193.52
AMERICAN GEN FIN CORP M/T/N 5.375% DUE 10/01/12 CUSIP# 02635PRT2 ISSUED 09/30/02	10/01/06	500,000.000	4,479.17
BMW VEH OWNER TR 2.670% DUE 03/25/08 CUSIP# 055959BD1 ISSUED 05/12/04	06/25/06	76,064.384	33.85
BAC CAPITAL TRUST XI 6.625% DUE 05/23/36 CUSIP# 056335AA0 ISSUED 05/23/06	11/23/06	513,000.000	755.25
BANC AMER COML MTG INC 4.128% DUE 07/10/42 CUSIP# 05947UVK1 ISSUED 10/01/04	06/10/06	379,000.000	1,303.75

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ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
BANC AMER MTG SECS INC 4.699% DUE 10/25/34 CUSIP# 05949ARU6 ISSUED 09/01/04	06/25/06	146,470.978	573.65
BANK AMER CORP 7.400% DUE 01/15/11 CUSIP# 060505AG9 ISSUED 01/23/01	07/15/06	2,072,000.000	57,923.90
BANK ONE AUTO SECURITIZATION 2.430% DUE 03/22/10 CUSIP# 06424EAD6 ISSUED 10/14/03	06/20/06	1,421,000.000	1,055.09
BEAR STEARNS COML MTG SECS INC 6.460% DUE 10/15/36 CUSIP# 07383FJC3 ISSUED 03/01/02	06/15/06	374,000.000	2,013.36
BEAR STEARNS COML MTG SECS INC 4.740% DUE 03/13/40 CUSIP# 07383FQU5 ISSUED 04/15/03	06/13/06	316,000.000	1,248.19
BEAR STEARNS ALT-A TR *PP8 DUE 02/25/36 CUSIP# 07386HB75 ISSUED 01/27/06	06/25/06	294,621.718	1,323.89
BEAR STEARNS ARM TR 4.624% DUE 10/25/35 CUSIP# 07387AEG6 ISSUED 09/01/05	06/25/06	307,009.472	1,183.25
BEAR STEARNS COML MTG SECS INC 4.940% DUE 10/12/42 CUSIP# 07387BCG6 ISSUED 10/01/05	06/12/06	348,717.604	1,435.55
BEAR STEARNS COML MTG SECS INC 5.155% DUE 10/12/42 CUSIP# 07387BCL5 ISSUED 10/01/05	06/12/06	630,000.000	2,706.78
BURLINGTON NORTHN SANTA FE CORP 7.950% DUE 08/15/30 CUSIP# 12189TAR5 ISSUED 08/08/00	08/15/06	224,000.000	5,243.47

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
CD 2005-C1 COMMERICAL MTG TR 5.046% DUE 09/15/20 CUSIP# 12513EAA2 ISSUED 11/01/05	06/15/06	370,990.729	1,560.25
CD 2005-C1 COMMERICAL MTG TR 5.225% DUE 07/15/44 CUSIP# 12513EAG9 ISSUED 11/01/05	06/15/06	544,000.000	2,368.85
CIT GROUP INC 3.375% DUE 04/01/09 CUSIP# 125581AJ7 ISSUED 03/30/04	10/01/06	391,000.000	2,199.38
CAPITAL ONE BK M/T/N 5.750% DUE 09/15/10 CUSIP# 14040EHH8 ISSUED 09/08/03	09/15/06	236,000.000	2,864.78
CATERPILLAR FINL SVCS CORP 4.300% DUE 06/01/10 CUSIP# 14911RAH2 ISSUED 06/14/05	06/01/06	151,000.000	3,246.50
CENDANT CORP 7.375% DUE 01/15/13 CUSIP# 151313AP8 ISSUED 01/13/03	07/15/06	309,000.000	8,609.08
CHASE MANHATTAN AUTO OWNER TR 2.060% DUE 12/15/09 CUSIP# 161581CU5 ISSUED 05/28/03	06/15/06	518,114.317	474.36
CHASE MANHATTAN AUTO OWNER TR 2.830% DUE 09/15/10 CUSIP# 161581DK6 ISSUED 03/10/04	06/15/06	825,000.000	1,037.66
CHEVRONTEXACO CAP CO 3.375% DUE 02/15/08 CUSIP# 166760AB4 ISSUED 02/12/03	08/15/06	293,000.000	2,911.69
CISCO SYS INC 5.250% DUE 02/22/11 CUSIP# 17275RAB8 ISSUED 02/22/06	08/22/06	208,000.000	3,003.00

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
CITIGROUP INC 3.500% DUE 02/01/08 CUSIP# 172967BS9 ISSUED 01/31/03	08/01/06	697,000.000	8,131.66
CITIGROUP INC 5.125% DUE 02/14/11 CUSIP# 172967DH1 ISSUED 02/14/06	08/14/06	912,000.000	13,892.16
CITICORP 7.200% DUE 06/15/07 CUSIP# 173034GW3 ISSUED 06/06/97	06/15/06	1,000,000.000	33,200.00
CITIBANK CR CARD ISSUANCE TR 6.875% DUE 11/16/09 CUSIP# 17305EAG0 ISSUED 11/28/00	11/15/06	657,000.000	2,007.50
CITIBANK CR CARD ISSUANCE TR 4.950% DUE 02/09/09 CUSIP# 17305EAV7 ISSUED 01/31/02	08/07/06	421,000.000	6,599.18
CITIBANK CR CARD ISSUANCE TR 2.550% DUE 01/20/09 CUSIP# 17305ECA1 ISSUED 01/26/04	07/20/06	1,742,000.000	16,164.23
COMCAST CORP NEW 7.050% DUE 03/15/33 CUSIP# 20030NAC5 ISSUED 03/14/03	09/15/06	615,000.000	9,153.25
CONOCO FUNDING CO 6.35 15OCT2011 6.350% DUE 10/15/11 CUSIP# 20825UAB0 ISSUED 10/11/01	10/15/06	490,000.000	3,975.80
CONSOLIDATED EDISON CO N Y INC 5.375% DUE 12/15/15 CUSIP# 209111EK5 ISSUED 11/16/05	06/15/06	215,000.000	6,259.63
COUNTRYWIDE HOME LNS INC 2.875% DUE 02/15/07 CUSIP# 22237LNW8 ISSUED 02/11/04	08/15/06	281,000.000	2,378.74

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
DEERE JOHN CAP CORP 3.900% DUE 01/15/08 CUSIP# 244217BJ3 ISSUED 01/10/03	07/15/06	282,000.000	4,154.80
DISNEY WALT CO NEW M/T/N 5.375% DUE 06/01/07 CUSIP# 25468PBZ8 ISSUED 05/30/02	06/01/06	397,000.000	10,669.38
EMBARQ CORP 7.082% DUE 06/01/16 CUSIP# 29078EAB1 ISSUED 05/17/06	12/01/06	286,000.000	787.68
GE COML MTG CORP 4.093% DUE 01/10/38 CUSIP# 36828QAB2 ISSUED 04/01/03	06/10/06	277,000.000	944.80
GENERAL DYNAMICS CORP 4.250% DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03	11/15/06	750,000.000	1,416.66
GENERAL ELEC CAP CORP MEDIUM 4.125% DUE 09/01/09 CUSIP# 36962GR48 ISSUED 06/08/05	09/01/06	333,000.000	3,434.06
GENERAL ELEC CAP CORP MEDIUM 4.875% DUE 10/21/10 CUSIP# 36962GS62 ISSUED 10/21/05	10/21/06	244,000.000	1,321.67
GENERAL ELEC CAP CORP M/T/N 6.750% DUE 03/15/32 CUSIP# 36962GXZ2 ISSUED 03/20/02	09/15/06	677,000.000	9,647.25
GENERAL MLS INC 2.625% DUE 10/24/06 CUSIP# 370334AX2 ISSUED 09/24/03	10/24/06	225,000.000	607.03
GOLDMAN SACHS GROUP INC MTN 5.000% DUE 10/01/14 CUSIP# 38143UAW1 ISSUED 09/29/04	10/01/06	963,000.000	8,025.00

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
GOLDMAN SACHS CAP I 6.345% DUE 02/15/34 CUSIP# 38143VAA7 ISSUED 02/20/04	08/15/06	765,000.000	14,292.11
HOME DEPOT INC 4.625% DUE 08/15/10 CUSIP# 437076AM4 ISSUED 08/11/05	08/15/06	348,000.000	4,739.08
HOME DEPOT INC 5.400% DUE 03/01/16 CUSIP# 437076AP7 ISSUED 03/24/06	09/01/06	766,000.000	7,698.30
IBM CORP 7.000% DUE 10/30/25 CUSIP# 459200AM3 ISSUED 10/30/95	10/30/06	434,000.000	2,616.05
INTERNATIONAL PAPER CO 5.850% DUE 10/30/12 CUSIP# 460146BQ5 ISSUED 10/29/02	10/30/06	500,000.000	2,518.75
LB-UBS COML MTG TR 4.786% DUE 10/15/29 CUSIP# 52108HP73 ISSUED 10/11/04	06/15/06	500,000.000	1,329.44
LB-UBS COML MTG TR 5.036% DUE 09/17/10 CUSIP# 52108MAB9 ISSUED 10/11/05	06/15/06	471,000.000	1,317.88
MASCO CORP 4.800% DUE 06/15/15 CUSIP# 574599BC9 ISSUED 06/10/05	06/15/06	271,000.000	5,998.13
MERRILL LYNCH & CO INC M/T/N 4.125% DUE 01/15/09 CUSIP# 59018YSK8 ISSUED 12/04/03	07/15/06	135,000.000	2,103.75
MERRILL LYNCH & CO INC MTN V/R DUE 03/02/09 CUSIP# 59018YTA9 ISSUED 02/26/04	06/01/06	277,000.000	1,070.92

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
MERRILL LYNCH & CO INC 6.500% DUE 07/15/18 CUSIP# 590188JF6 ISSUED 07/15/98	07/15/06	500,000.000	12,277.78
METLIFE INC 6.500% DUE 12/15/32 CUSIP# 59156RAE8 ISSUED 12/10/02	06/15/06	378,000.000	11,329.50
MORGAN STANLEY CAP I INC 4.690% DUE 06/13/41 CUSIP# 61745ML27 ISSUED 07/22/04	06/13/06	1,216,000.000	4,752.50
MORGAN STANLEY 4.000% DUE 01/15/10 CUSIP# 61746SBC2 ISSUED 11/12/04	07/15/06	593,000.000	8,960.89
MORGAN STANLEY DEAN WITTER CAP II TR 6.660% DUE 02/15/33 CUSIP# 61746WGB0 ISSUED 02/01/01	06/15/06	650,000.000	3,607.50
PEPSICO INC M/T/N 3.200% DUE 05/15/07 CUSIP# 71345LEJ3 ISSUED 05/06/04	11/15/06	342,000.000	486.40
PROCTER & GAMBLE CO 6.875% DUE 09/15/09 CUSIP# 742718BM0 ISSUED 09/16/99	09/15/06	121,000.000	1,756.18
PROCTER & GAMBLE CO 4.950% DUE 08/15/14 CUSIP# 742718DA4 ISSUED 08/10/04	08/15/06	503,000.000	7,331.23
PRUDENTIAL FINL INC MEDIUM 5.500% DUE 03/15/16 CUSIP# 74432QAJ4 ISSUED 03/23/06	09/15/06	246,000.000	2,555.66
RESIDENTIAL ACCREDIT LNS INC 5.000% DUE 01/25/33 CUSIP# 76110G4H1 ISSUED 01/01/03	06/25/06	83,731.424	348.88

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
RESIDENTIAL ACCREDIT LNS INC 4.609% DUE 12/25/34 CUSIP# 76110HC72 ISSUED 11/01/04	06/25/06	147,161.832	565.30
RESIDENTIAL ACCREDIT LNS INC 5.317% DUE 12/25/34 CUSIP# 76110HH28 ISSUED 12/01/04	06/25/06	119,628.622	530.12
SLM CORP M/T/N 5.375% DUE 01/15/13 CUSIP# 78442FAG3 ISSUED 12/06/02	07/15/06	565,000.000	11,472.64
SLM CORP MEDIUM TERM NTS BOOK 5.450% DUE 04/25/11 CUSIP# 78442FDY1 ISSUED 04/12/06	10/25/06	348,000.000	2,581.48
SAFEWAY INC 4.950% DUE 08/16/10 CUSIP# 786514BL2 ISSUED 08/12/04	08/16/06	298,000.000	4,302.38
SPRINT CAP CORP 8.750% DUE 03/15/32 CUSIP# 852060AT9 ISSUED 06/21/02	09/15/06	650,000.000	12,006.94
STRUCTURED ADJ RATE MTG LN TR 5.071% DUE 10/25/34 CUSIP# 863579CB2 ISSUED 09/01/04	06/25/06	387,928.714	1,639.48
STRUCTURED ADJ RATE MTG LN TR 5.249% DUE 12/25/35 CUSIP# 863579F52 ISSUED 11/01/05	06/25/06	243,787.462	1,066.57
STRUCTURED ASSET SECS CORP 5.250% DUE 12/25/34 CUSIP# 86359DGS0 ISSUED 05/01/05	06/25/06	534,344.313	2,337.75
UNION PAC CORP 4.875% DUE 01/15/15 CUSIP# 907818CV8 ISSUED 11/23/04	07/15/06	325,000.000	5,985.41

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
UNITEDHEALTH GROUP INC 5.375% DUE 03/15/16 CUSIP# 91324PAQ5 ISSUED 03/02/06	09/15/06	504,000.000	6,697.25
VALERO ENERGY CORP NEW 6.875% DUE 04/15/12 CUSIP# 91913YAD2 ISSUED 04/15/02	10/15/06	207,000.000	1,818.44
VERIZON GLOBAL FDG CORP 7.250% DUE 12/01/10 CUSIP# 92344GAL0 ISSUED 06/01/01	06/01/06	590,000.000	21,387.50
VERIZON GLOBAL FDG CORP 7.750% DUE 12/01/30 CUSIP# 92344GAM8 ISSUED 09/07/01	06/01/06	321,000.000	12,438.75
WAMU MTG PASS-THROUGH CTFS DUE 09/25/33 CUSIP# 92922FBT4 ISSUED 08/01/03	06/25/06	332,000.000	1,024.77
WAL-MART STORES INC 4.125% DUE 02/15/11 CUSIP# 931142BV4 ISSUED 02/18/04	08/15/06	955,000.000	11,599.27
WAL-MART STORES INC 5.250% DUE 09/01/35 CUSIP# 931142CB7 ISSUED 08/31/05	09/01/06	584,000.000	7,665.00
WASTE MGMT INC DEL 5.000% DUE 03/15/14 CUSIP# 94106LAR0 ISSUED 03/05/04	09/15/06	540,000.000	5,700.00
WELLPOINT INC 5.000% DUE 01/15/11 CUSIP# 94973VAJ6 ISSUED 01/10/06	07/15/06	362,000.000	7,089.17
WELLS FARGO & CO NEW 4.625% DUE 04/15/14 CUSIP# 949746FS5 ISSUED 04/01/04	10/15/06	639,000.000	3,776.31

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
WELLS FARGO MTG BACKED SECS 4.488% DUE 06/25/35 CUSIP# 94982BAC4 ISSUED 05/01/05	06/25/06	238,773.847	893.16
TOTAL CORPORATE BONDS			**498,882.94**
GOVERNMENT BONDS			
FEDERAL HOME LN MTG CORP DEB 4.250% DUE 05/23/08 CUSIP# 3128X4BH3 ISSUED 05/23/05	11/23/06	772,000.000	729.11
FED'L HOME LOAN MTGE CORP GRP # C01385 6.500% DUE 08/01/32 CUSIP# 31292HRE6 ISSUED 08/01/02	06/15/06	96,923.533	525.00
FED'L HOME LOAN MTGE CORP GRP # C46812 7.500% DUE 01/01/31 CUSIP# 31298FR95 ISSUED 01/01/01	06/15/06	8,560.521	53.50
FEDERAL HOME LN BKS DEB 7.625% DUE 05/14/10 CUSIP# 3133MBJA6 ISSUED 05/10/00	11/15/06	2,000,000.000	6,777.76
FEDERAL HOME LN BKS 3.500% DUE 01/18/07 CUSIP# 3133XAFD4 ISSUED 01/18/05	07/18/06	1,400,000.000	18,102.77
FEDERAL HOME LN BKS 2.875% DUE 09/15/06 CUSIP# 3133X14N4 ISSUED 09/08/03	09/15/06	670,000.000	4,066.52
FEDERAL HOME LN BKS 3.375% DUE 09/14/07 CUSIP# 3133X82V3 ISSUED 07/27/04	09/14/06	790,000.000	5,702.81
FEDERAL FARM CR BKS CONS M/T/N 7.060% DUE 05/24/10 CUSIP# 31331NPQ1 ISSUED 05/22/95	11/24/06	750,000.000	1,029.58

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
FEDERAL FARM CR BKS CONS 4.000% DUE 12/30/08 CUSIP# 31331SJS3 ISSUED 12/30/04	06/30/06	507,000.000	8,506.33
FEDERAL HOME LN MTG CORP 4.875% DUE 03/15/07 CUSIP# 3134A4NW0 ISSUED 03/11/02	09/15/06	2,119,000.000	21,808.03
FEDERAL HOME LN MTG CORP 4.750% DUE 11/17/15 CUSIP# 3134A4VG6 ISSUED 10/21/05	11/15/06	1,353,000.000	2,499.29
FEDERAL NATL MTGE ASSN 6.000% DUE 05/15/08 CUSIP# 31359MDU4 ISSUED 05/11/98	11/15/06	1,155,000.000	3,079.99
FEDERAL NATL MTG ASSN 4.375% DUE 10/15/06 CUSIP# 31359MLH4 ISSUED 10/25/01	10/15/06	198,000.000	1,106.87
FEDERAL NATL MTG ASSN 5.125% DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03	07/02/06	1,770,000.000	37,544.89
FEDERAL NATL MTG ASSN 3.125% DUE 12/15/07 CUSIP# 31359MWQ2 ISSUED 10/22/04	06/15/06	500,000.000	7,204.86
FEDERAL HOME LN MTG CORP REMIC TR 4.500% DUE 09/15/22 CUSIP# 31394MYX2 ISSUED 12/01/03	06/15/06	292,884.605	1,098.32
FEDERAL HOME LN MTG CORP REMIC TR 5.125% DUE 12/15/13 CUSIP# 31396GG70 ISSUED 01/01/06	06/15/06	372,839.948	1,592.33
GOVERNMENT NATL MTG ASSN GTD 3.963% DUE 05/16/30 CUSIP# 38374MEE5 ISSUED 10/01/05	06/16/06	228,232.017	753.73

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
U S TREASURY BONDS 7.125% DUE 02/15/23 CUSIP# 912810EP9 ISSUED 02/15/93	08/15/06	1,062,000.000	22,156.77
U S TREASURY BONDS 6.125% DUE 08/15/29 CUSIP# 912810FJ2 ISSUED 08/16/99	08/15/06	1,072,000.000	19,226.41
U S TREASURY BONDS 5.375% DUE 02/15/31 CUSIP# 912810FP8 ISSUED 02/15/01	08/15/06	54,000.000	849.90
U S TREASURY NOTES 6.000% DUE 08/15/09 CUSIP# 9128275N8 ISSUED 08/15/99	08/15/06	3,129,000.000	54,973.59
U S TREAS NTS 4.375% DUE 05/15/07 CUSIP# 912828AC4 ISSUED 05/15/02	11/15/06	380,000.000	768.00
UNITED STATES TREAS NTS 2.625% DUE 05/15/08 CUSIP# 912828AZ3 ISSUED 05/15/03	11/15/06	1,500,000.000	1,818.95
UNITED STATES TREAS NTS 4.250% DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04	08/15/06	3,384,000.000	42,113.03
UNITED STATES TREAS NTS 3.500% DUE 11/15/09 CUSIP# 912828DB3 ISSUED 11/15/04	11/15/06	2,285,000.000	3,694.48
UNITED STATES TREAS NTS 4.250% DUE 11/15/14 CUSIP# 912828DC1 ISSUED 11/15/04	11/15/06	2,638,000.000	5,179.21
UNITED STATES TREAS NTS 3.000% DUE 12/31/06 CUSIP# 912828DF4 ISSUED 12/31/04	06/30/06	1,872,000.000	23,605.71

ACCRUED INCOME

DESCRIPTION	PAYABLE DATE	UNITS	ACCRUED INCOME ($)
UNITED STATES TREAS NTS 4.375% DUE 11/15/08 CUSIP# 912828EL0 ISSUED 11/15/05	11/15/06	85,000.000	171.79
UNITED STATES TREAS NTS 4.500% DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05	11/15/06	1,658,000.000	3,446.65
UNITED STATES TREAS NTS 4.500% DUE 11/15/15 CUSIP# 912828EN6 ISSUED 11/15/05	11/15/06	1,803,000.000	3,748.08
UNITED STATES TREAS NTS 4.375% DUE 12/15/10 CUSIP# 912828EQ9 ISSUED 12/15/05	06/15/06	908,000.000	18,334.61
UNITED STATES TREAS NTS 4.875% DUE 04/30/11 CUSIP# 912828FD7 ISSUED 05/01/06	10/31/06	997,000.000	4,116.70
TOTAL GOVERNMENT BONDS			**326,385.57**
TOTAL FIXED INCOME INVESTMENTS			**825,268.51**

ACCRUED INCOME

DESCRIPTION	UNITS	RATE	EX-DATE	RECORD DATE	PAYABLE DATE	ACCRUED INCOME ($)
SHORT TERM INVESTMENTS						
POOLED FUNDS & MUTUAL FUNDS						
BNY HAMILTON MONEY FUND # 742 CUSIP# 05561M101	3,637,010.880					15,018.18
TOTAL POOLED FUNDS & MUTUAL FUNDS						**15,018.18**
TOTAL SHORT TERM INVESTMENTS						**15,018.18**
TOTAL ACCRUED INCOME						**840,286.69**

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
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ACQUISITIONS SUMMARY

DESCRIPTION	UNITS	NET COST	INTEREST PAID
FIXED INCOME INVESTMENTS CORPORATE BONDS			
PURCHASES	2,260,000.000	2,255,772.46	(635.20)
ACCRETION BOOK VALUE ADJ.	0.000	2,426.05	
TOTAL CORPORATE BONDS	2,260,000.000	2,258,198.51	(635.20)
GOVERNMENT BONDS			
PURCHASES	2,981,000.000	2,904,838.51	(21,266.26)
ACCRETION BOOK VALUE ADJ.	0.000	6,545.45	
TOTAL GOVERNMENT BONDS	2,981,000.000	2,911,383.96	(21,266.26)
TOTAL FIXED INCOME INVESTMENTS	5,241,000.000	5,169,582.47	(21,901.46)
SHORT TERM INVESTMENTS POOLED FUNDS & MUTUAL FUNDS			
PURCHASES	4,054,250.470	4,054,250.47	
TOTAL POOLED FUNDS & MUTUAL FUNDS	4,054,250.470	4,054,250.47	
TOTAL SHORT TERM INVESTMENTS	4,054,250.470	4,054,250.47	
ACCOUNT TOTAL ACQUISITIONS	9,295,250.470	9,223,832.94	(21,901.46)

ACQUISITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
FIXED INCOME INVESTMENTS					
CORPORATE BONDS					
PURCHASES					
AT&T INC					
6.800 DUE 05/15/36					
CUSIP# 00206RAB8 ISSUED 05/18/06					
BKR: GOLDMAN SACHS & CO					
T/D 05/15/06 S/D 05/18/06	616,000.000	99.6080		613,585.28	
ORIGINAL FACE 616,000.000					
TOTAL ISSUE	**616,000.000**			**613,585.28**	
ABBOTT LABS					
5.600 DUE 05/15/11					
CUSIP# 002824AS9 ISSUED 05/12/06					
BKR: ABN AMRO BOND TRADING					
T/D 05/09/06 S/D 05/12/06	509,000.000	99.9350		508,669.15	
ORIGINAL FACE 509,000.000					
BKR: BANC/AMERICA SECUR.LLC,MONTGOM					
T/D 05/17/06 S/D 05/22/06	336,000.000	99.7610		335,196.96	(522.67)
ORIGINAL FACE 336,000.000					
TOTAL ISSUE	**845,000.000**			**843,866.11**	**(522.67)**
BAC CAPITAL TRUST XI					
6.625 DUE 05/23/36					
CUSIP# 056335AA0 ISSUED 05/23/06					
BKR: BANC/AMERICA SECUR.LLC,MONTGOM					
T/D 05/15/06 S/D 05/23/06	513,000.000	99.8710		512,338.23	
ORIGINAL FACE 513,000.000					
TOTAL ISSUE	**513,000.000**			**512,338.23**	

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
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ACQUISITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
EMBARQ CORP 7.082 DUE 06/01/16 CUSIP# 29078EAB1 ISSUED 05/17/06 BKR: GOLDMAN SACHS & CO T/D 05/12/06 S/D 05/19/06	286,000.000	99.9940		285,982.84	(112.53)
ORIGINAL FACE 286,000.000					
TOTAL ISSUE	**286,000.000**			**285,982.84**	**(112.53)**
TOTAL PURCHASES	**2,260,000.000**			**2,255,772.46**	**(635.20)**
ACCRETION BOOK VALUE ADJ.					
AT&T INC 6.800 DUE 05/15/36 CUSIP# 00206RAB8 ISSUED 05/18/06 T/D S/D	0.000			2.91	
TOTAL ISSUE	**0.000**			**2.91**	
ABBOTT LABS 5.625 DUE 07/01/06 CUSIP# 002824AM2 ISSUED 07/05/01 T/D S/D	0.000			3.59	
T/D S/D	0.000			12.64	
TOTAL ISSUE	**0.000**			**16.23**	
ABBOTT LABS 5.600 DUE 05/15/11 CUSIP# 002824AS9 ISSUED 05/12/06					

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			4.03	
T/D	S/D	0.000			3.49	
TOTAL ISSUE		**0.000**			**7.52**	
ALLSTATE CORP 5.950 DUE 04/01/36 CUSIP# 020002AT8	ISSUED 03/24/06					
T/D	S/D	0.000			0.21	
TOTAL ISSUE		**0.000**			**0.21**	
AMERICAN GEN FIN CORP M/T/N 5.375 DUE 10/01/12 CUSIP# 02635PRT2	ISSUED 09/30/02					
T/D	S/D	0.000			15.16	
T/D	S/D	0.000			1.47	
TOTAL ISSUE		**0.000**			**16.63**	
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1	ISSUED 04/19/01					
T/D	S/D	0.000			27.12	
TOTAL ISSUE		**0.000**			**27.12**	

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
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THE BANK OF NEW YORK

ACQUISITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
BAC CAPITAL TRUST XI 6.625 DUE 05/23/36 CUSIP# 056335AA0 ISSUED 05/23/06 T/D S/D	0.000			0.49	
TOTAL ISSUE	**0.000**			**0.49**	
BANK ONE AUTO SECURITIZATION 2.430 DUE 03/22/10 CUSIP# 06424EAD6 ISSUED 10/14/03 T/D S/D	0.000			121.97	
T/D S/D	0.000			227.77	
TOTAL ISSUE	**0.000**			**349.74**	
BEAR STEARNS ARM TR 4.624 DUE 10/25/35 CUSIP# 07387AEG6 ISSUED 09/01/05 T/D S/D	0.000			8.93	
TOTAL ISSUE	**0.000**			**8.93**	
BEAR STEARNS ALT-A TR *PP8 DUE 02/25/36 CUSIP# 07386HB75 ISSUED 01/27/06 T/D S/D	0.000			0.90	
TOTAL ISSUE	**0.000**			**0.90**	

ACQUISITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
CIT GROUP INC 3.375 DUE 04/01/09 CUSIP# 125581AJ7 ISSUED 03/30/04					
T/D S/D	0.000			21.63	
T/D S/D	0.000			1.23	
TOTAL ISSUE	**0.000**			**22.86**	
CHASE MANHATTAN AUTO OWNER TR 2.060 DUE 12/15/09 CUSIP# 161581CU5 ISSUED 05/28/03					
T/D S/D	0.000			144.45	
TOTAL ISSUE	**0.000**			**144.45**	
CHASE MANHATTAN AUTO OWNER TR 2.830 DUE 09/15/10 CUSIP# 161581DK6 ISSUED 03/10/04					
T/D S/D	0.000			228.95	
TOTAL ISSUE	**0.000**			**228.95**	
CHEVRONTEXACO CAP CO 3.375 DUE 02/15/08 CUSIP# 166760AB4 ISSUED 02/12/03					
T/D S/D	0.000			1.83	

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			0.09	
T/D	S/D	0.000			0.18	
T/D	S/D	0.000			0.91	
TOTAL ISSUE		**0.000**			**3.01**	
CISCO SYS INC 5.250 DUE 02/22/11 CUSIP# 17275RAB8	ISSUED 02/22/06					
T/D	S/D	0.000			6.62	
TOTAL ISSUE		**0.000**			**6.62**	
CITIBANK CR CARD ISSUANCE TR 2.550 DUE 01/20/09 CUSIP# 17305ECA1	ISSUED 01/26/04					
T/D	S/D	0.000			245.24	
T/D	S/D	0.000			215.06	
TOTAL ISSUE		**0.000**			**460.30**	
CITIGROUP INC 3.500 DUE 02/01/08 CUSIP# 172967BS9	ISSUED 01/31/03					

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
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THE BANK OF NEW YORK

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			3.47	
T/D	S/D	0.000			36.58	
TOTAL ISSUE		**0.000**			**40.05**	
CITIGROUP INC 5.125 DUE 02/14/11 CUSIP# 172967DH1	ISSUED 02/14/06					
T/D	S/D	0.000			4.71	
TOTAL ISSUE		**0.000**			**4.71**	
CONSOLIDATED EDISON CO N Y INC 5.375 DUE 12/15/15 CUSIP# 209111EK5	ISSUED 11/16/05					
T/D	S/D	0.000			4.09	
TOTAL ISSUE		**0.000**			**4.09**	
COUNTRYWIDE HOME LNS INC 2.875 DUE 02/15/07 CUSIP# 22237LNW8	ISSUED 02/11/04					
T/D	S/D	0.000			0.93	
T/D	S/D	0.000			9.95	
TOTAL ISSUE		**0.000**			**10.88**	

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
EMBARQ CORP 7.082 DUE 06/01/16 CUSIP# 29078EAB1 ISSUED 05/17/06						
T/D	S/D	0.000			0.06	
TOTAL ISSUE		**0.000**			**0.06**	
GENERAL DYNAMICS CORP 4.250 DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03						
T/D	S/D	0.000			29.05	
T/D	S/D	0.000			216.27	
T/D	S/D	0.000			0.95	
T/D	S/D	0.000			14.75	
T/D	S/D	0.000			0.09	
TOTAL ISSUE		**0.000**			**261.11**	
GENERAL ELEC CAP CORP M/T/N 6.750 DUE 03/15/32 CUSIP# 36962GXZ2 ISSUED 03/20/02						
T/D	S/D	0.000			1.32	

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			13.94	
TOTAL ISSUE		**0.000**			**15.26**	
GENERAL ELEC CAP CORP MEDIUM 4.125 DUE 09/01/09 CUSIP# 36962GR48	ISSUED 06/08/05					
T/D	S/D	0.000			220.81	
TOTAL ISSUE		**0.000**			**220.81**	
GENERAL ELEC CAP CORP MEDIUM 4.875 DUE 10/21/10 CUSIP# 36962GS62	ISSUED 10/21/05					
T/D	S/D	0.000			5.00	
TOTAL ISSUE		**0.000**			**5.00**	
GENERAL MLS INC 2.625 DUE 10/24/06 CUSIP# 370334AX2	ISSUED 09/24/03					
T/D	S/D	0.000			1.08	
T/D	S/D	0.000			11.03	
TOTAL ISSUE		**0.000**			**12.11**	
HOME DEPOT INC 5.400 DUE 03/01/16 CUSIP# 437076AP7	ISSUED 03/24/06					

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			83.09	
T/D	S/D	0.000			12.34	
TOTAL ISSUE		**0.000**			**95.43**	
HOME DEPOT INC 4.625 DUE 08/15/10 CUSIP# 437076AM4	ISSUED 08/11/05					
T/D	S/D	0.000			26.62	
TOTAL ISSUE		**0.000**			**26.62**	
IBM CORP 7.000 DUE 10/30/25 CUSIP# 459200AM3	ISSUED 10/30/95					
T/D	S/D	0.000			4.10	
T/D	S/D	0.000			46.75	
TOTAL ISSUE		**0.000**			**50.85**	
MASCO CORP 4.800 DUE 06/15/15 CUSIP# 574599BC9	ISSUED 06/10/05					
T/D	S/D	0.000			14.92	

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			3.41	
TOTAL ISSUE		**0.000**			**18.33**	
MERRILL LYNCH & CO INC 6.500 DUE 07/15/18 CUSIP# 590188JF6	ISSUED 07/15/98					
T/D	S/D	0.000			11.42	
TOTAL ISSUE		**0.000**			**11.42**	
MERRILL LYNCH & CO INC M/T/N 4.125 DUE 01/15/09 CUSIP# 59018YSK8	ISSUED 12/04/03					
T/D	S/D	0.000			1.20	
T/D	S/D	0.000			0.13	
TOTAL ISSUE		**0.000**			**1.33**	
MORGAN STANLEY 4.000 DUE 01/15/10 CUSIP# 61746SBC2	ISSUED 11/12/04					
T/D	S/D	0.000			30.58	
T/D	S/D	0.000			2.94	
TOTAL ISSUE		**0.000**			**33.52**	

THE BANK OF NEW YORK

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
PEPSICO INC M/T/N 3.200 DUE 05/15/07 CUSIP# 71345LEJ3	ISSUED 05/06/04					
T/D	S/D	0.000			9.37	
T/D	S/D	0.000			0.90	
TOTAL ISSUE		**0.000**			**10.27**	
PRUDENTIAL FINL INC MEDIUM 5.500 DUE 03/15/16 CUSIP# 74432QAJ4	ISSUED 03/23/06					
T/D	S/D	0.000			5.90	
TOTAL ISSUE		**0.000**			**5.90**	
SAFEWAY INC 4.950 DUE 08/16/10 CUSIP# 786514BL2	ISSUED 08/12/04					
T/D	S/D	0.000			0.36	
T/D	S/D	0.000			3.94	
TOTAL ISSUE		**0.000**			**4.30**	
SLM CORP M/T/N 5.375 DUE 01/15/13 CUSIP# 78442FAG3	ISSUED 12/06/02					

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ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			0.11	
T/D	S/D	0.000			1.17	
TOTAL ISSUE		**0.000**			**1.28**	
SLM CORP MEDIUM TERM NTS BOOK 5.450 DUE 04/25/11 CUSIP# 78442FDY1	ISSUED 04/12/06					
T/D	S/D	0.000			8.93	
TOTAL ISSUE		**0.000**			**8.93**	
STRUCTURED ADJ RATE MTG LN TR 5.249 DUE 12/25/35 CUSIP# 863579F52	ISSUED 11/01/05					
T/D	S/D	0.000			2.45	
TOTAL ISSUE		**0.000**			**2.45**	
UNITEDHEALTH GROUP INC 5.375 DUE 03/15/16 CUSIP# 91324PAQ5	ISSUED 03/02/06					
T/D	S/D	0.000			11.46	
T/D	S/D	0.000			41.61	
TOTAL ISSUE		**0.000**			**53.07**	

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
WAL-MART STORES INC 5.250 DUE 09/01/35 CUSIP# 931142CB7	ISSUED 08/31/05					
T/D	S/D	0.000			2.15	
T/D	S/D	0.000			77.97	
TOTAL ISSUE		**0.000**			**80.12**	
WAL-MART STORES INC 4.125 DUE 02/15/11 CUSIP# 931142BV4	ISSUED 02/18/04					
T/D	S/D	0.000			15.22	
T/D	S/D	0.000			1.40	
TOTAL ISSUE		**0.000**			**16.62**	
WAMU MTG PASS-THROUGH CTFS DUE 09/25/33 CUSIP# 92922FBT4	ISSUED 08/01/03					
T/D	S/D	0.000			10.97	
TOTAL ISSUE		**0.000**			**10.97**	
WELLPOINT INC 5.000 DUE 01/15/11 CUSIP# 94973VAJ6	ISSUED 01/10/06					

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			10.05	
TOTAL ISSUE		**0.000**			**10.05**	
WELLS FARGO & CO NEW 4.625 DUE 04/15/14 CUSIP# 949746FS5	ISSUED 04/01/04					
T/D	S/D	0.000			3.66	
T/D	S/D	0.000			2.56	
T/D	S/D	0.000			0.35	
T/D	S/D	0.000			17.81	
T/D	S/D	0.000			25.97	
TOTAL ISSUE		**0.000**			**50.35**	
WELLS FARGO MTG BACKED SECS 4.488 DUE 06/25/35 CUSIP# 94982BAC4	ISSUED 05/01/05					
T/D	S/D	0.000			0.62	
TOTAL ISSUE		**0.000**			**0.62**	
WASTE MGMT INC DEL 5.000 DUE 03/15/14 CUSIP# 94106LAR0	ISSUED 03/05/04					

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			4.09	
T/D	S/D	0.000			0.34	
T/D	S/D	0.000			1.06	
T/D	S/D	0.000			0.12	
TOTAL ISSUE		**0.000**			**5.61**	
CATERPILLAR FINL SVCS CORP 4.300 DUE 06/01/10 CUSIP# 14911RAH2 ISSUED 06/14/05						
T/D	S/D	0.000			57.06	
TOTAL ISSUE		**0.000**			**57.06**	
TOTAL ACCRETION BOOK VALUE ADJ.		**0.000**			**2,426.05**	
TOTAL CORPORATE BONDS		**2,260,000.000**			**2,258,198.51**	**(635.20)**

GOVERNMENT BONDS

PURCHASES

UNITED STATES TREAS NTS
4.250 DUE 11/15/14
CUSIP# 912828DC1 ISSUED 11/15/04

ACQUISITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
BKR: BARCLAYS BZWSIFED					
T/D 05/08/06 S/D 05/09/06	265,000.000	94.2100		249,658.98	(5,444.58)
ORIGINAL FACE 265,000.000					
TOTAL ISSUE	**265,000.000**			**249,658.98**	**(5,444.58)**
UNITED STATES TREAS NTS 4.875 DUE 04/30/11 CUSIP# 912828FD7 ISSUED 05/01/06 BKR: GREENWICH CAPITALMKT					
T/D 05/25/06 S/D 05/26/06	997,000.000	99.7180		994,195.94	(3,433.96)
ORIGINAL FACE 997,000.000					
TOTAL ISSUE	**997,000.000**			**994,195.94**	**(3,433.96)**
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05 BKR: BARCLAYS BZWSIFED					
T/D 05/04/06 S/D 05/09/06	452,000.000	97.9250		442,624.53	(9,832.87)
ORIGINAL FACE 452,000.000					
BKR: DEUTSCHE BANK SECURITIES INC					
T/D 05/24/06 S/D 05/30/06	323,000.000	98.3430		317,650.31	(592.46)
ORIGINAL FACE 323,000.000					
TOTAL ISSUE	**775,000.000**			**760,274.84**	**(10,425.33)**
UNITED STATES TREAS NTS 4.500 DUE 11/15/15 CUSIP# 912828EN6 ISSUED 11/15/05					

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ACQUISITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
BKR: DEUTSCHE BANK SECURITIES INC T/D 05/31/06 S/D 06/01/06	944,000.000	95.4140		900,708.75	(1,962.39)
ORIGINAL FACE 944,000.000					
TOTAL ISSUE	**944,000.000**			**900,708.75**	**(1,962.39)**
TOTAL PURCHASES	**2,981,000.000**			**2,904,838.51**	**(21,266.26)**
ACCRETION BOOK VALUE ADJ.					
FEDERAL HOME LN MTG CORP REMIC TR 5.125 DUE 12/15/13 CUSIP# 31396GG70 ISSUED 01/01/06 T/D S/D	0.000			6.31	
TOTAL ISSUE	**0.000**			**6.31**	
FEDERAL NATL MTG ASSN 3.125 DUE 12/15/07 CUSIP# 31359MWQ2 ISSUED 10/22/04 T/D S/D	0.000			277.82	
TOTAL ISSUE	**0.000**			**277.82**	
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03 T/D S/D	0.000			204.16	

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			1.20	
T/D	S/D	0.000			31.60	
T/D	S/D	0.000			1.20	
T/D	S/D	0.000			31.60	
T/D	S/D	0.000			2.30	
T/D	S/D	0.000			13.94	
TOTAL ISSUE		**0.000**			**286.00**	
FEDERAL HOME LN MTG CORP 4.875 DUE 03/15/07 CUSIP# 3134A4NW0	ISSUED 03/11/02					
T/D	S/D	0.000			12.17	
T/D	S/D	0.000			84.38	
TOTAL ISSUE		**0.000**			**96.55**	
FEDERAL HOME LN MTG CORP DEB 4.250 DUE 05/23/08 CUSIP# 3128X4BH3	ISSUED 05/23/05					

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			13.16	
TOTAL ISSUE		**0.000**			**13.16**	
FEDERAL HOME LN MTG CORP 4.750 DUE 11/17/15 CUSIP# 3134A4VG6	ISSUED 10/21/05					
T/D	S/D	0.000			112.93	
T/D	S/D	0.000			112.28	
TOTAL ISSUE		**0.000**			**225.21**	
FEDERAL FARM CR BKS CONS 4.000 DUE 12/30/08 CUSIP# 31331SJS3	ISSUED 12/30/04					
T/D	S/D	0.000			30.60	
T/D	S/D	0.000			2.45	
TOTAL ISSUE		**0.000**			**33.05**	
GOVERNMENT NATL MTG ASSN GTD 3.963 DUE 05/16/30 CUSIP# 38374MEE5	ISSUED 10/01/05					
T/D	S/D	0.000			15.49	
TOTAL ISSUE		**0.000**			**15.49**	

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
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ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
U S TREAS NTS 4.375 DUE 05/15/07 CUSIP# 912828AC4	ISSUED 05/15/02					
T/D	S/D	0.000			20.31	
TOTAL ISSUE		**0.000**			**20.31**	
UNITED STATES TREAS NTS 2.625 DUE 05/15/08 CUSIP# 912828AZ3	ISSUED 05/15/03					
T/D	S/D	0.000			729.01	
T/D	S/D	0.000			385.70	
T/D	S/D	0.000			14.24	
TOTAL ISSUE		**0.000**			**1,128.95**	
UNITED STATES TREAS NTS 3.500 DUE 11/15/09 CUSIP# 912828DB3	ISSUED 11/15/04					
T/D	S/D	0.000			7.90	
T/D	S/D	0.000			5.02	
T/D	S/D	0.000			2.45	

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ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			0.87	
T/D	S/D	0.000			586.21	
T/D	S/D	0.000			27.47	
T/D	S/D	0.000			565.63	
T/D	S/D	0.000			1.28	
TOTAL ISSUE		**0.000**			**1,196.83**	
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04						
T/D	S/D	0.000			8.63	
T/D	S/D	0.000			96.89	
T/D	S/D	0.000			8.63	
TOTAL ISSUE		**0.000**			**114.15**	
UNITED STATES TREAS NTS 4.250 DUE 11/15/14 CUSIP# 912828DC1 ISSUED 11/15/04						

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			50.11	
T/D	S/D	0.000			74.67	
T/D	S/D	0.000			147.05	
T/D	S/D	0.000			113.38	
T/D	S/D	0.000			150.09	
T/D	S/D	0.000			117.73	
TOTAL ISSUE		**0.000**			**653.03**	
UNITED STATES TREAS NTS 3.000 DUE 12/31/06 CUSIP# 912828DF4	ISSUED 12/31/04					
T/D	S/D	0.000			132.03	
T/D	S/D	0.000			697.15	
T/D	S/D	0.000			552.57	
T/D	S/D	0.000			4.18	
TOTAL ISSUE		**0.000**			**1,385.93**	

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
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ACQUISITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
UNITED STATES TREAS NTS 4.875 DUE 04/30/11 CUSIP# 912828FD7 ISSUED 05/01/06 T/D S/D	0.000			9.35	
TOTAL ISSUE	**0.000**			**9.35**	
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05 T/D S/D	0.000			6.56	
T/D S/D	0.000			130.61	
T/D S/D	0.000			4.35	
T/D S/D	0.000			20.14	
T/D S/D	0.000			32.15	
TOTAL ISSUE	**0.000**			**193.81**	
UNITED STATES TREAS NTS 4.500 DUE 11/15/15 CUSIP# 912828EN6 ISSUED 11/15/05 T/D S/D	0.000			198.46	
TOTAL ISSUE	**0.000**			**198.46**	

ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
UNITED STATES TREAS NTS 4.375 DUE 12/15/10 CUSIP# 912828EQ9	ISSUED 12/15/05					
T/D	S/D	0.000			187.65	
TOTAL ISSUE		**0.000**			**187.65**	
FEDERAL HOME LN BKS 3.375 DUE 09/14/07 CUSIP# 3133X82V3	ISSUED 07/27/04					
T/D	S/D	0.000			41.57	
T/D	S/D	0.000			0.81	
T/D	S/D	0.000			3.58	
TOTAL ISSUE		**0.000**			**45.96**	
FEDERAL HOME LN BKS 2.875 DUE 09/15/06 CUSIP# 3133X14N4	ISSUED 09/08/03					
T/D	S/D	0.000			11.06	
TOTAL ISSUE		**0.000**			**11.06**	
FEDERAL HOME LN BKS 3.500 DUE 01/18/07 CUSIP# 3133XAFD4	ISSUED 01/18/05					

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
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ACQUISITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D	S/D	0.000			53.42	
T/D	S/D	0.000			392.95	
TOTAL ISSUE		**0.000**			**446.37**	
TOTAL ACCRETION BOOK VALUE ADJ.		**0.000**			**6,545.45**	
TOTAL GOVERNMENT BONDS		**2,981,000.000**			**2,911,383.96**	**(21,266.26)**
TOTAL FIXED INCOME INVESTMENTS		**5,241,000.000**			**5,169,582.47**	**(21,901.46)**
SHORT TERM INVESTMENTS **POOLED FUNDS & MUTUAL FUNDS**						
PURCHASES						
BNY HAMILTON MONEY FUND # 742 CUSIP# 05561M101						
T/D 05/01/06	S/D 05/01/06	13,681.600			13,681.60	
ORIGINAL FACE	13,681.600					
T/D 05/01/06	S/D 05/01/06	17,304.840			17,304.84	
ORIGINAL FACE	17,304.840					
T/D 05/02/06	S/D 05/02/06	4,631.310			4,631.31	
ORIGINAL FACE	4,631.310					

ACQUISITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D 05/10/06 S/D 05/10/06	541,788.790			541,788.79	
ORIGINAL FACE 541,788.790					
T/D 05/10/06 S/D 05/10/06	14,347.340			14,347.34	
ORIGINAL FACE 14,347.340					
T/D 05/11/06 S/D 05/11/06	235,020.650			235,020.65	
ORIGINAL FACE 235,020.650					
T/D 05/11/06 S/D 05/11/06	1,107.030			1,107.03	
ORIGINAL FACE 1,107.030					
T/D 05/12/06 S/D 05/12/06	4,158.190			4,158.19	
ORIGINAL FACE 4,158.190					
T/D 05/15/06 S/D 05/15/06	1,359,034.240			1,359,034.24	
ORIGINAL FACE 1,359,034.240					
T/D 05/15/06 S/D 05/15/06	399,827.840			399,827.84	
ORIGINAL FACE 399,827.840					
T/D 05/16/06 S/D 05/16/06	628,135.600			628,135.60	
ORIGINAL FACE 628,135.600					
T/D 05/16/06 S/D 05/16/06	13,362.670			13,362.67	
ORIGINAL FACE 13,362.670					

ACQUISITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D 05/17/06 S/D 05/17/06	38,769.460			38,769.46	
ORIGINAL FACE 38,769.460					
T/D 05/18/06 S/D 05/18/06	5,957.140			5,957.14	
ORIGINAL FACE 5,957.140					
T/D 05/18/06 S/D 05/18/06	244,913.260			244,913.26	
ORIGINAL FACE 244,913.260					
T/D 05/22/06 S/D 05/22/06	2,354.860			2,354.86	
ORIGINAL FACE 2,354.860					
T/D 05/23/06 S/D 05/23/06	16,405.000			16,405.00	
ORIGINAL FACE 16,405.000					
T/D 05/24/06 S/D 05/24/06	26,475.000			26,475.00	
ORIGINAL FACE 26,475.000					
T/D 05/25/06 S/D 05/25/06	79,829.700			79,829.70	
ORIGINAL FACE 79,829.700					
T/D 05/25/06 S/D 05/25/06	11,882.720			11,882.72	
ORIGINAL FACE 11,882.720					
T/D 05/26/06 S/D 05/26/06	380,550.340			380,550.34	
ORIGINAL FACE 380,550.340					

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
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ACQUISITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST	INTEREST PAID
T/D 05/26/06 S/D 05/26/06	8,816.480			8,816.48	
ORIGINAL FACE 8,816.480					
T/D 05/30/06 S/D 05/30/06	5,896.410			5,896.41	
ORIGINAL FACE 5,896.410					
TOTAL ISSUE	**4,054,250.470**			**4,054,250.47**	
TOTAL PURCHASES	**4,054,250.470**			**4,054,250.47**	
TOTAL POOLED FUNDS & MUTUAL FUNDS	**4,054,250.470**			**4,054,250.47**	
TOTAL SHORT TERM INVESTMENTS	**4,054,250.470**			**4,054,250.47**	
ACCOUNT TOTAL ACQUISITIONS	**9,295,250.470**			**9,223,832.94**	**(21,901.46)**

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

DISPOSITIONS SUMMARY

DESCRIPTION	UNITS	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
FIXED INCOME INVESTMENTS CORPORATE BONDS				
SALES	2,280,000.000	2,332,842.19 2,268,380.04	(64,462.15)	21,799.47
AMORTIZATION BOOK VALUE ADJ.	0.000	12,494.92 12,494.92		
TOTAL CORPORATE BONDS	2,280,000.000	2,345,337.11 2,280,874.96	(64,462.15)	21,799.47
GOVERNMENT BONDS				
SALES	2,097,000.000	2,176,844.16 2,148,818.90	(28,025.26)	25,873.05
AMORTIZATION BOOK VALUE ADJ.	0.000	12,733.37 12,733.37		
TOTAL GOVERNMENT BONDS	2,097,000.000	2,189,577.53 2,161,552.27	(28,025.26)	25,873.05
OTHER BONDS				
SALES	239,000.000	238,327.21 235,020.65	(3,306.56)	1,107.03
TOTAL OTHER BONDS	239,000.000	238,327.21 235,020.65	(3,306.56)	1,107.03
TOTAL FIXED INCOME INVESTMENTS	4,616,000.000	4,773,241.85 4,677,447.88	(95,793.97)	48,779.55

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

DISPOSITIONS SUMMARY

DESCRIPTION	UNITS	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
SHORT TERM INVESTMENTS POOLED FUNDS & MUTUAL FUNDS				
SALES	2,891,910.280	2,891,910.28 2,891,910.28		
TOTAL POOLED FUNDS & MUTUAL FUNDS	2,891,910.280	2,891,910.28 2,891,910.28		
TOTAL SHORT TERM INVESTMENTS	2,891,910.280	2,891,910.28 2,891,910.28		
ACCOUNT TOTAL DISPOSITIONS	7,507,910.280	7,665,152.13 7,569,358.16	(95,793.97)	48,779.55

THE BANK OF NEW YORK

DISPOSITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
FIXED INCOME INVESTMENTS						
CORPORATE BONDS						
SALES						
AT&T WIRELESS SVCS INC						
7.875 DUE 03/01/11						
CUSIP# 00209AAE6 ISSUED 09/01/01						
BKR: BARCLAYS CAPITAL INC FIXED						
T/D 05/04/06 S/D 05/09/06	407,000.000	109.1280		440,684.06 444,150.96	3,466.90	6,054.13
ORIGINAL FACE 407,000.000						
TOTAL ISSUE	**407,000.000**			**440,684.06** **444,150.96**	**3,466.90**	**6,054.13**
MERRILL LYNCH & CO INC						
7.375 DUE 05/15/06						
CUSIP# 590188FX1 ISSUED 05/15/96						
T/D 05/15/06 S/D 05/15/06	600,000.000	100.0000		600,037.90 600,000.00	(37.90)	
ORIGINAL FACE 600,000.000						
TOTAL ISSUE	**600,000.000**			**600,037.90** **600,000.00**	**(37.90)**	
MORGAN STANLEY						
5.050 DUE 01/21/11						
CUSIP# 61746SBS7 ISSUED 10/21/05						
BKR: GOLDMAN SACHS & CO						
T/D 05/24/06 S/D 05/30/06	323,000.000	97.7540		321,627.98 315,745.42	(5,882.56)	9,922.83
ORIGINAL FACE 323,000.000						
TOTAL ISSUE	**323,000.000**			**321,627.98** **315,745.42**	**(5,882.56)**	**9,922.83**
SBC COMMUNICATIONS INC						
6.150 DUE 09/15/34						
CUSIP# 78387GAQ6 ISSUED 11/03/04						

DISPOSITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
BKR: MERRILL LYNCH PIERCE FENNER &						
T/D 05/15/06 S/D 05/18/06	541,000.000	92.3260		561,498.00 499,483.66	(62,014.34)	5,822.51
ORIGINAL FACE 541,000.000						
TOTAL ISSUE	**541,000.000**			**561,498.00** **499,483.66**	**(62,014.34)**	**5,822.51**
WASHINGTON MUT FIN CORP 6.250 DUE 05/15/06 CUSIP# 939333AB6 ISSUED 05/24/01						
T/D 05/15/06 S/D 05/15/06	409,000.000	100.0000		408,994.25 409,000.00	5.75	
ORIGINAL FACE 409,000.000						
TOTAL ISSUE	**409,000.000**			**408,994.25** **409,000.00**	**5.75**	
TOTAL SALES	**2,280,000.000**			**2,332,842.19** **2,268,380.04**	**(64,462.15)**	**21,799.47**
AMORTIZATION BOOK VALUE ADJ.						
ABBOTT LABS 5.625 DUE 07/01/06 CUSIP# 002824AM2 ISSUED 07/05/01						
T/D S/D	0.000			4.79 4.79		
TOTAL ISSUE	**0.000**			**4.79** **4.79**		
AMERICAN GEN FIN CORP M/T/N 5.375 DUE 10/01/12 CUSIP# 02635PRT2 ISSUED 09/30/02						
T/D S/D	0.000			68.73 68.73		

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			60.60 60.60		
T/D	S/D	0.000			8.99 8.99		
TOTAL ISSUE		**0.000**			**138.32** **138.32**		
AOL TIME WARNER INC 6.750 DUE 04/15/11 CUSIP# 00184AAB1 ISSUED 04/19/01							
T/D	S/D	0.000			300.94 300.94		
T/D	S/D	0.000			214.33 214.33		
T/D	S/D	0.000			41.50 41.50		
T/D	S/D	0.000			20.41 20.41		
T/D	S/D	0.000			18.35 18.35		
T/D	S/D	0.000			324.17 324.17		
T/D	S/D	0.000			638.90 638.90		
T/D	S/D	0.000			31.81 31.81		
TOTAL ISSUE		**0.000**			**1,590.41** **1,590.41**		

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
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DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST / NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
BANC AMER COML MTG INC 4.128 DUE 07/10/42 CUSIP# 05947UVK1 ISSUED 10/01/04							
T/D	S/D	0.000			4.20 4.20		
TOTAL ISSUE		**0.000**			**4.20** **4.20**		
BANC AMER MTG SECS INC 4.699 DUE 10/25/34 CUSIP# 05949ARU6 ISSUED 09/01/04							
T/D	S/D	0.000			3.47 3.47		
TOTAL ISSUE		**0.000**			**3.47** **3.47**		
BANK AMER CORP 7.400 DUE 01/15/11 CUSIP# 060505AG9 ISSUED 01/23/01							
T/D	S/D	0.000			3,295.29 3,295.29		
T/D	S/D	0.000			278.88 278.88		
T/D	S/D	0.000			483.76 483.76		
T/D	S/D	0.000			5.11 5.11		
T/D	S/D	0.000			399.83 399.83		

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			29.72 29.72		
T/D	S/D	0.000			0.82 0.82		
TOTAL ISSUE		**0.000**			**4,493.41** **4,493.41**		
BEAR STEARNS COML MTG SECS INC 6.460 DUE 10/15/36 CUSIP# 07383FJC3 ISSUED 03/01/02							
T/D	S/D	0.000			4.77 4.77		
TOTAL ISSUE		**0.000**			**4.77** **4.77**		
BEAR STEARNS COML MTG SECS INC 4.740 DUE 03/13/40 CUSIP# 07383FQU5 ISSUED 04/15/03							
T/D	S/D	0.000			3.65 3.65		
TOTAL ISSUE		**0.000**			**3.65** **3.65**		
BEAR STEARNS COML MTG SECS INC 5.155 DUE 10/12/42 CUSIP# 07387BCL5 ISSUED 10/01/05							
T/D	S/D	0.000			4.26 4.26		
TOTAL ISSUE		**0.000**			**4.26** **4.26**		
BEAR STEARNS COML MTG SECS INC 4.940 DUE 10/12/42 CUSIP# 07387BCG6 ISSUED 10/01/05							

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			1.98 1.98		
TOTAL ISSUE		**0.000**			**1.98** **1.98**		
BMW VEH OWNER TR 2.670 DUE 03/25/08 CUSIP# 055959BD1 ISSUED 05/12/04							
T/D	S/D	0.000			14.35 14.35		
TOTAL ISSUE		**0.000**			**14.35** **14.35**		
BURLINGTON NORTHN SANTA FE CORP 7.950 DUE 08/15/30 CUSIP# 12189TAR5 ISSUED 08/08/00							
T/D	S/D	0.000			5.44 5.44		
T/D	S/D	0.000			17.19 17.19		
T/D	S/D	0.000			67.33 67.33		
T/D	S/D	0.000			74.24 74.24		
TOTAL ISSUE		**0.000**			**164.20** **164.20**		
CAPITAL ONE BK M/T/N 5.750 DUE 09/15/10 CUSIP# 14040EHH8 ISSUED 09/08/03							

AMEREN UE NDT TRUST
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DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			12.78 12.78		
T/D	S/D	0.000			138.01 138.01		
TOTAL ISSUE		**0.000**			**150.79** **150.79**		
CENDANT CORP 7.375 DUE 01/15/13 CUSIP# 151313AP8 ISSUED 01/13/03							
T/D	S/D	0.000			36.29 36.29		
T/D	S/D	0.000			394.98 394.98		
TOTAL ISSUE		**0.000**			**431.27** **431.27**		
CITICORP 7.200 DUE 06/15/07 CUSIP# 173034GW3 ISSUED 06/06/97							
T/D	S/D	0.000			8.58 8.58		
T/D	S/D	0.000			48.59 48.59		
TOTAL ISSUE		**0.000**			**57.17** **57.17**		
CITIBANK CR CARD ISSUANCE TR 6.875 DUE 11/16/09 CUSIP# 17305EAG0 ISSUED 11/28/00							

AMEREN UE NDT TRUST
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DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D S/D	0.000			604.30 604.30		
TOTAL ISSUE	**0.000**			**604.30** **604.30**		
CITIBANK CR CARD ISSUANCE TR 4.950 DUE 02/09/09 CUSIP# 17305EAV7 ISSUED 01/31/02						
T/D S/D	0.000			59.35 59.35		
TOTAL ISSUE	**0.000**			**59.35** **59.35**		
CITIGROUP INC 3.500 DUE 02/01/08 CUSIP# 172967BS9 ISSUED 01/31/03						
T/D S/D	0.000			9.75 9.75		
T/D S/D	0.000			99.88 99.88		
TOTAL ISSUE	**0.000**			**109.63** **109.63**		
CD 2005-C1 COMMERICAL MTG TR 5.225 DUE 07/15/44 CUSIP# 12513EAG9 ISSUED 11/01/05						
T/D S/D	0.000			1.00 1.00		
TOTAL ISSUE	**0.000**			**1.00** **1.00**		
CD 2005-C1 COMMERICAL MTG TR 5.046 DUE 09/15/20 CUSIP# 12513EAA2 ISSUED 11/01/05						

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DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			5.38 5.38		
TOTAL ISSUE		**0.000**			**5.38** **5.38**		
COMCAST CORP NEW 7.050 DUE 03/15/33 CUSIP# 20030NAC5 ISSUED 03/14/03							
T/D	S/D	0.000			4.87 4.87		
T/D	S/D	0.000			9.32 9.32		
T/D	S/D	0.000			23.08 23.08		
T/D	S/D	0.000			56.84 56.84		
T/D	S/D	0.000			96.53 96.53		
TOTAL ISSUE		**0.000**			**190.64** **190.64**		
CONOCO FUNDING CO 6.35 15OCT2011 6.350 DUE 10/15/11 CUSIP# 20825UAB0 ISSUED 10/11/01							
T/D	S/D	0.000			269.23 269.23		
T/D	S/D	0.000			25.59 25.59		

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DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			299.89 299.89		
T/D	S/D	0.000			26.08 26.08		
TOTAL ISSUE		**0.000**			**620.79** **620.79**		
DISNEY WALT CO NEW M/T/N 5.375 DUE 06/01/07 CUSIP# 25468PBZ8 ISSUED 05/30/02							
T/D	S/D	0.000			597.32 597.32		
T/D	S/D	0.000			55.94 55.94		
TOTAL ISSUE		**0.000**			**653.26** **653.26**		
GE COML MTG CORP 4.093 DUE 01/10/38 CUSIP# 36828QAB2 ISSUED 04/01/03							
T/D	S/D	0.000			3.31 3.31		
TOTAL ISSUE		**0.000**			**3.31** **3.31**		
GENERAL DYNAMICS CORP 4.250 DUE 05/15/13 CUSIP# 369550AK4 ISSUED 05/15/03							
T/D	S/D	0.000			0.56 0.56		

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			5.98 5.98		
TOTAL ISSUE		**0.000**			**6.54** **6.54**		
GENERAL ELEC CAP CORP M/T/N 6.750 DUE 03/15/32 CUSIP# 36962GXZ2 ISSUED 03/20/02							
T/D	S/D	0.000			3.73 3.73		
T/D	S/D	0.000			10.91 10.91		
T/D	S/D	0.000			51.68 51.68		
TOTAL ISSUE		**0.000**			**66.32** **66.32**		
GOLDMAN SACHS CAP I 6.345 DUE 02/15/34 CUSIP# 38143VAA7 ISSUED 02/20/04							
T/D	S/D	0.000			175.95 175.95		
TOTAL ISSUE		**0.000**			**175.95** **175.95**		
INTERNATIONAL PAPER CO 5.850 DUE 10/30/12 CUSIP# 460146BQ5 ISSUED 10/29/02							
T/D	S/D	0.000			51.16 51.16		

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DISPOSITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D S/D	0.000			38.56 38.56		
T/D S/D	0.000			11.16 11.16		
T/D S/D	0.000			115.83 115.83		
TOTAL ISSUE	**0.000**			**216.71** **216.71**		
LB-UBS COML MTG TR 4.786 DUE 10/15/29 CUSIP# 52108HP73 ISSUED 10/11/04						
T/D S/D	0.000			8.26 8.26		
TOTAL ISSUE	**0.000**			**8.26** **8.26**		
LB-UBS COML MTG TR 5.036 DUE 09/17/10 CUSIP# 52108MAB9 ISSUED 10/11/05						
T/D S/D	0.000			40.25 40.25		
TOTAL ISSUE	**0.000**			**40.25** **40.25**		
MERRILL LYNCH & CO INC 6.500 DUE 07/15/18 CUSIP# 590188JF6 ISSUED 07/15/98						
T/D S/D	0.000			197.68 197.68		
TOTAL ISSUE	**0.000**			**197.68** **197.68**		

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
METLIFE INC 6.500 DUE 12/15/32 CUSIP# 59156RAE8 ISSUED 12/10/02							
T/D	S/D	0.000			14.32 14.32		
T/D	S/D	0.000			1.09 1.09		
T/D	S/D	0.000			1.41 1.41		
T/D	S/D	0.000			53.04 53.04		
T/D	S/D	0.000			13.27 13.27		
TOTAL ISSUE		**0.000**			**83.13** **83.13**		
MORGAN STANLEY DEAN WITTER CAP II TR 6.660 DUE 02/15/33 CUSIP# 61746WGB0 ISSUED 02/01/01							
T/D	S/D	0.000			7.98 7.98		
TOTAL ISSUE		**0.000**			**7.98** **7.98**		
MORGAN STANLEY CAP I INC 4.690 DUE 06/13/41 CUSIP# 61745ML27 ISSUED 07/22/04							
T/D	S/D	0.000			14.51 14.51		
TOTAL ISSUE		**0.000**			**14.51** **14.51**		

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
PROCTER & GAMBLE CO 6.875 DUE 09/15/09 CUSIP# 742718BM0 ISSUED 09/16/99							
T/D	S/D	0.000			19.10 19.10		
T/D	S/D	0.000			190.95 190.95		
TOTAL ISSUE		**0.000**			**210.05** **210.05**		
PROCTER & GAMBLE CO 4.950 DUE 08/15/14 CUSIP# 742718DA4 ISSUED 08/10/04							
T/D	S/D	0.000			33.97 33.97		
T/D	S/D	0.000			2.54 2.54		
T/D	S/D	0.000			27.70 27.70		
TOTAL ISSUE		**0.000**			**64.21** **64.21**		
RESIDENTIAL ACCREDIT LNS INC 5.000 DUE 01/25/33 CUSIP# 76110G4H1 ISSUED 01/01/03							
T/D	S/D	0.000			1.34 1.34		
TOTAL ISSUE		**0.000**			**1.34** **1.34**		
RESIDENTIAL ACCREDIT LNS INC 4.609 DUE 12/25/34 CUSIP# 76110HC72 ISSUED 11/01/04							

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			3.08 3.08		
TOTAL ISSUE		**0.000**			**3.08** **3.08**		
RESIDENTIAL ACCREDIT LNS INC 5.317 DUE 12/25/34 CUSIP# 76110HH28 ISSUED 12/01/04							
T/D	S/D	0.000			5.02 5.02		
TOTAL ISSUE		**0.000**			**5.02** **5.02**		
SLM CORP M/T/N 5.375 DUE 01/15/13 CUSIP# 78442FAG3 ISSUED 12/06/02							
T/D	S/D	0.000			22.67 22.67		
T/D	S/D	0.000			148.34 148.34		
TOTAL ISSUE		**0.000**			**171.01** **171.01**		
SPRINT CAP CORP 8.750 DUE 03/15/32 CUSIP# 852060AT9 ISSUED 06/21/02							
T/D	S/D	0.000			9.01 9.01		
T/D	S/D	0.000			360.69 360.69		

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			97.29 97.29		
T/D	S/D	0.000			96.09 96.09		
TOTAL ISSUE		**0.000**			**563.08** **563.08**		
STRUCTURED ADJ RATE MTG LN TR 5.071 DUE 10/25/34 CUSIP# 863579CB2 ISSUED 09/01/04							
T/D	S/D	0.000			28.09 28.09		
TOTAL ISSUE		**0.000**			**28.09** **28.09**		
STRUCTURED ASSET SECS CORP 5.250 DUE 12/25/34 CUSIP# 86359DGS0 ISSUED 05/01/05							
T/D	S/D	0.000			2.74 2.74		
TOTAL ISSUE		**0.000**			**2.74** **2.74**		
UNION PAC CORP 4.875 DUE 01/15/15 CUSIP# 907818CV8 ISSUED 11/23/04							
T/D	S/D	0.000			0.51 0.51		
T/D	S/D	0.000			5.38 5.38		
TOTAL ISSUE		**0.000**			**5.89** **5.89**		

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
VALERO ENERGY CORP NEW 6.875 DUE 04/15/12 CUSIP# 91913YAD2 ISSUED 04/15/02							
T/D	S/D	0.000			16.37 16.37		
T/D	S/D	0.000			171.85 171.85		
TOTAL ISSUE		**0.000**			**188.22** **188.22**		
VERIZON GLOBAL FDG CORP 7.250 DUE 12/01/10 CUSIP# 92344GAL0 ISSUED 06/01/01							
T/D	S/D	0.000			53.67 53.67		
T/D	S/D	0.000			55.81 55.81		
T/D	S/D	0.000			5.62 5.62		
T/D	S/D	0.000			597.68 597.68		
T/D	S/D	0.000			84.13 84.13		
TOTAL ISSUE		**0.000**			**796.91** **796.91**		
VERIZON GLOBAL FDG CORP 7.750 DUE 12/01/30 CUSIP# 92344GAM8 ISSUED 09/07/01							

AMEREN UE NDT TRUST
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DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			6.06 6.06		
T/D	S/D	0.000			12.32 12.32		
T/D	S/D	0.000			31.99 31.99		
T/D	S/D	0.000			60.27 60.27		
T/D	S/D	0.000			1.61 1.61		
T/D	S/D	0.000			2.80 2.80		
TOTAL ISSUE		**0.000**			**115.05** **115.05**		
WAL-MART STORES INC 4.125 DUE 02/15/11 CUSIP# 931142BV4 ISSUED 02/18/04							
T/D	S/D	0.000			15.14 15.14		
T/D	S/D	0.000			134.60 134.60		
TOTAL ISSUE		**0.000**			**149.74** **149.74**		
WASTE MGMT INC DEL 5.000 DUE 03/15/14 CUSIP# 94106LAR0 ISSUED 03/05/04							

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DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			25.34 25.34		
T/D	S/D	0.000			12.56 12.56		
T/D	S/D	0.000			1.76 1.76		
T/D	S/D	0.000			1.16 1.16		
TOTAL ISSUE		**0.000**			**40.82** **40.82**		
DEERE JOHN CAP CORP 3.900 DUE 01/15/08 CUSIP# 244217BJ3 ISSUED 01/10/03							
T/D	S/D	0.000			16.14 16.14		
T/D	S/D	0.000			1.50 1.50		
TOTAL ISSUE		**0.000**			**17.64** **17.64**		
TOTAL AMORTIZATION BOOK VALUE ADJ.		**0.000**			**12,494.92** **12,494.92**		
TOTAL CORPORATE BONDS		**2,280,000.000**			**2,345,337.11** **2,280,874.96**	**(64,462.15)**	**21,799.47**

GOVERNMENT BONDS

SALES

UNITED STATES TREAS NTS
4.250 DUE 11/15/14
CUSIP# 912828DC1 ISSUED 11/15/04

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DISPOSITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
BKR: DEUTSCHE BANK SECURITIES INC						
T/D 05/12/06 S/D 05/15/06	311,000.000	93.6400		307,831.14 291,222.34	(16,608.80)	
ORIGINAL FACE 311,000.000						
TOTAL ISSUE	**311,000.000**			**307,831.14** **291,222.34**	**(16,608.80)**	
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05						
BKR: DEUTSCHE BANK SECURITIES INC						
T/D 05/09/06 S/D 05/10/06	553,000.000	97.9720		554,575.16 541,788.79	(12,786.37)	12,098.78
ORIGINAL FACE 553,000.000						
BKR: BARCLAYS BZWSIFED						
T/D 05/17/06 S/D 05/18/06	367,000.000	97.8240		368,023.74 359,014.88	(9,008.86)	134.63
ORIGINAL FACE 367,000.000						
TOTAL ISSUE	**920,000.000**			**922,598.90** **900,803.67**	**(21,795.23)**	**12,233.41**
U S TREASURY BONDS 6.125 DUE 08/15/29 CUSIP# 912810FJ2 ISSUED 08/16/99						
BKR: DEUTSCHE BANK SECURITIES INC						
T/D 05/15/06 S/D 05/16/06	472,000.000			513,609.79 518,020.00	4,410.21	7,187.57
ORIGINAL FACE 472,000.000						
BKR: DEUTSCHE BANK SECURITIES INC						
T/D 05/15/06 S/D 05/16/06	97,000.000			113,565.62 106,446.13	(7,119.49)	1,477.11
ORIGINAL FACE 97,000.000						

DISPOSITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
BKR: DEUTSCHE BANK SECURITIES INC						
T/D 05/24/06 S/D 05/26/06	297,000.000			319,238.71 332,326.76	13,088.05	4,974.96
ORIGINAL FACE 297,000.000						
TOTAL ISSUE	**866,000.000**			**946,414.12** **956,792.89**	**10,378.77**	**13,639.64**
TOTAL SALES	**2,097,000.000**			**2,176,844.16** **2,148,818.90**	**(28,025.26)**	**25,873.05**
AMORTIZATION BOOK VALUE ADJ.						
FEDERAL HOME LN MTG CORP REMIC TR 4.500 DUE 09/15/22 CUSIP# 31394MYX2 ISSUED 12/01/03						
T/D S/D	0.000			21.59 21.59		
TOTAL ISSUE	**0.000**			**21.59** **21.59**		
FEDERAL FARM CR BKS CONS M/T/N 7.060 DUE 05/24/10 CUSIP# 31331NPQ1 ISSUED 05/22/95						
T/D S/D	0.000			109.06 109.06		
TOTAL ISSUE	**0.000**			**109.06** **109.06**		
FEDERAL NATL MTG ASSN 3.125 DUE 12/15/07 CUSIP# 31359MWQ2 ISSUED 10/22/04						
T/D S/D	0.000			2.06 2.06		
TOTAL ISSUE	**0.000**			**2.06** **2.06**		

THE BANK OF NEW YORK

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
FEDERAL NATL MTG ASSN 5.125 DUE 01/02/14 CUSIP# 31359MTP8 ISSUED 11/06/03							
T/D	S/D	0.000			33.14 33.14		
T/D	S/D	0.000			34.70 34.70		
T/D	S/D	0.000			64.38 64.38		
TOTAL ISSUE		**0.000**			**132.22** **132.22**		
FEDERAL NATL MTG ASSN 4.375 DUE 10/15/06 CUSIP# 31359MLH4 ISSUED 10/25/01							
T/D	S/D	0.000			68.75 68.75		
T/D	S/D	0.000			36.95 36.95		
TOTAL ISSUE		**0.000**			**105.70** **105.70**		
FEDERAL HOME LN BKS DEB 7.625 DUE 05/14/10 CUSIP# 3133MBJA6 ISSUED 05/10/00							
T/D	S/D	0.000			71.25 71.25		
T/D	S/D	0.000			3,692.64 3,692.64		
TOTAL ISSUE		**0.000**			**3,763.89** **3,763.89**		

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
U S TREASURY BONDS 7.125 DUE 02/15/23 CUSIP# 912810EP9 ISSUED 02/15/93							
T/D	S/D	0.000			50.30 50.30		
T/D	S/D	0.000			379.08 379.08		
T/D	S/D	0.000			233.56 233.56		
T/D	S/D	0.000			171.50 171.50		
T/D	S/D	0.000			22.88 22.88		
T/D	S/D	0.000			22.88 22.88		
TOTAL ISSUE		**0.000**			**880.20** **880.20**		
U S TREASURY NOTES 6.000 DUE 08/15/09 CUSIP# 9128275N8 ISSUED 08/15/99							
T/D	S/D	0.000			1,092.03 1,092.03		
T/D	S/D	0.000			1,345.35 1,345.35		
T/D	S/D	0.000			308.90 308.90		

THE BANK OF NEW YORK

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			481.90 481.90		
T/D	S/D	0.000			171.24 171.24		
T/D	S/D	0.000			1,291.65 1,291.65		
T/D	S/D	0.000			409.46 409.46		
TOTAL ISSUE		**0.000**			**5,100.53** **5,100.53**		
U S TREAS NTS 4.375 DUE 05/15/07 CUSIP# 912828AC4 ISSUED 05/15/02							
T/D	S/D	0.000			6.00 6.00		
TOTAL ISSUE		**0.000**			**6.00** **6.00**		
UNITED STATES TREAS NTS 4.250 DUE 08/15/14 CUSIP# 912828CT5 ISSUED 08/15/04							
T/D	S/D	0.000			54.00 54.00		
T/D	S/D	0.000			27.24 27.24		
T/D	S/D	0.000			3.83 3.83		

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			1.32 1.32		
T/D	S/D	0.000			1.32 1.32		
T/D	S/D	0.000			14.47 14.47		
TOTAL ISSUE		**0.000**			**102.18** **102.18**		
UNITED STATES TREAS NTS 4.500 DUE 11/15/10 CUSIP# 912828EM8 ISSUED 11/15/05							
T/D	S/D	0.000			1.97 1.97		
TOTAL ISSUE		**0.000**			**1.97** **1.97**		
UNITED STATES TREAS NTS 4.375 DUE 11/15/08 CUSIP# 912828EL0 ISSUED 11/15/05							
T/D	S/D	0.000			1.17 1.17		
TOTAL ISSUE		**0.000**			**1.17** **1.17**		
U S TREASURY BONDS 6.125 DUE 08/15/29 CUSIP# 912810FJ2 ISSUED 08/16/99							
T/D	S/D	0.000			69.72 69.72		

THE BANK OF NEW YORK

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			134.70 134.70		
T/D	S/D	0.000			2.81 2.81		
TOTAL ISSUE		**0.000**			**207.23** **207.23**		
U S TREASURY BONDS 5.375 DUE 02/15/31 CUSIP# 912810FP8 ISSUED 02/15/01							
T/D	S/D	0.000			0.79 0.79		
T/D	S/D	0.000			13.41 13.41		
TOTAL ISSUE		**0.000**			**14.20** **14.20**		
FEDERAL NATL MTGE ASSN 6.000 DUE 05/15/08 CUSIP# 31359MDU4 ISSUED 05/11/98							
T/D	S/D	0.000			1,848.84 1,848.84		
T/D	S/D	0.000			226.43 226.43		
TOTAL ISSUE		**0.000**			**2,075.27** **2,075.27**		
FEDERAL HOME LN BKS 2.875 DUE 09/15/06 CUSIP# 3133X14N4 ISSUED 09/08/03							

THE BANK OF NEW YORK

DISPOSITIONS

DESCRIPTION		UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D	S/D	0.000			18.84 18.84		
T/D	S/D	0.000			1.19 1.19		
T/D	S/D	0.000			182.47 182.47		
TOTAL ISSUE		**0.000**			**202.50** **202.50**		
FED'L HOME LOAN MTGE CORP GRP # C46812 7.500 DUE 01/01/31 CUSIP# 31298FR95 ISSUED 01/01/01							
T/D	S/D	0.000			0.62 0.62		
T/D	S/D	0.000			0.06 0.06		
TOTAL ISSUE		**0.000**			**0.68** **0.68**		
FED'L HOME LOAN MTGE CORP GRP # C01385 6.500 DUE 08/01/32 CUSIP# 31292HRE6 ISSUED 08/01/02							
T/D	S/D	0.000			6.92 6.92		
TOTAL ISSUE		**0.000**			**6.92** **6.92**		
TOTAL AMORTIZATION BOOK VALUE ADJ.		**0.000**			**12,733.37** **12,733.37**		
TOTAL GOVERNMENT BONDS		**2,097,000.000**			**2,189,577.53** **2,161,552.27**	**(28,025.26)**	**25,873.05**

THE BANK OF NEW YORK

DISPOSITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
OTHER BONDS						
SALES						
ALLERGAN INC *PP* 5.750 DUE 04/01/16 CUSIP# 018490AJ1 ISSUED 04/12/06 BKR: CITIGROUP GLOBAL MKTS/SALOMON T/D 05/08/06 S/D 05/11/06	239,000.000	98.3350		238,327.21 235,020.65	(3,306.56)	1,107.03
ORIGINAL FACE 239,000.000						
TOTAL ISSUE	**239,000.000**			**238,327.21** **235,020.65**	**(3,306.56)**	**1,107.03**
TOTAL SALES	**239,000.000**			**238,327.21** **235,020.65**	**(3,306.56)**	**1,107.03**
TOTAL OTHER BONDS	**239,000.000**			**238,327.21** **235,020.65**	**(3,306.56)**	**1,107.03**
TOTAL FIXED INCOME INVESTMENTS	**4,616,000.000**			**4,773,241.85** **4,677,447.88**	**(95,793.97)**	**48,779.55**
SHORT TERM INVESTMENTS **POOLED FUNDS & MUTUAL FUNDS**						
SALES						
BNY HAMILTON MONEY FUND # 742 CUSIP# 05561M101 T/D 05/09/06 S/D 05/09/06	9,223.320			9,223.32 9,223.32		
ORIGINAL FACE 9,223.320						
T/D 05/09/06 S/D 05/09/06	248,132.550			248,132.55 248,132.55		
ORIGINAL FACE 248,132.550						

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

THE BANK OF NEW YORK

DISPOSITIONS

DESCRIPTION	UNITS	GROSS PRICE	COMMISSIONS/ FEES	NET COST NET PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
T/D 05/12/06 S/D 05/12/06 ORIGINAL FACE 504,823.020	504,823.020			504,823.02 504,823.02		
T/D 05/19/06 S/D 05/19/06 ORIGINAL FACE 285,982.840	285,982.840			285,982.84 285,982.84		
T/D 05/19/06 S/D 05/19/06 ORIGINAL FACE 112.530	112.530			112.53 112.53		
T/D 05/22/06 S/D 05/22/06 ORIGINAL FACE 335,196.960	335,196.960			335,196.96 335,196.96		
T/D 05/23/06 S/D 05/23/06 ORIGINAL FACE 512,338.230	512,338.230			512,338.23 512,338.23		
T/D 05/30/06 S/D 05/30/06 ORIGINAL FACE 996,100.830	996,100.830			996,100.83 996,100.83		
TOTAL ISSUE	**2,891,910.280**			**2,891,910.28** **2,891,910.28**		
TOTAL SALES	**2,891,910.280**			**2,891,910.28** **2,891,910.28**		
TOTAL POOLED FUNDS & MUTUAL FUNDS	**2,891,910.280**			**2,891,910.28** **2,891,910.28**		
TOTAL SHORT TERM INVESTMENTS	**2,891,910.280**			**2,891,910.28** **2,891,910.28**		
ACCOUNT TOTAL DISPOSITIONS	**7,507,910.280**			**7,665,152.13** **7,569,358.16**	**(95,793.97)**	**48,779.55**

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

THE BANK OF NEW YORK

PAYDOWNS & PAYUPS

DESCRIPTION	PRIOR/CURRENT FACTOR	RECORD/ PAYABLE DT	PRIOR/CURRENT AMORTIZED FACE	COST	PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
PAYDOWNS							
FIXED INCOME INVESTMENTS							
CORPORATE BONDS							
BANC AMER MTG SECS INC	.62369805	04/30/06	149,687.532	3,242.60	3,216.55	(26.05)	586.26
4.699 DUE 10/25/34	.61029574	05/25/06	146,470.978				
ORIG: 240,000.00							
CUSIP# 05949ARU6 09/01/04							
BEAR STEARNS ARM TR	.94916030	04/30/06	308,477.098	1,452.52	1,467.63	15.11	1,188.92
4.624 DUE 10/25/35	.94464453	05/25/06	307,009.472				
ORIG: 325,000.00							
CUSIP# 07387AEG6 09/01/05							
BEAR STEARNS COML MTG SECS INC	.94268376	04/30/06	352,563.726	3,855.65	3,846.13	(9.52)	1,451.39
4.940 DUE 10/12/42	.93240001	05/12/06	348,717.604				
ORIG: 374,000.00							
CUSIP# 07387BCG6 10/01/05							
BEAR STEARNS ALT-A TR *PP8	.95372756	04/30/06	300,424.181	5,796.08	5,802.46	6.38	1,349.96
DUE 02/25/36	.93530704	05/25/06	294,621.718				
ORIG: 315,000.00							
CUSIP# 07386HB75 01/27/06							
BMW VEH OWNER TR	.45687704	05/24/06	87,263.515	11,247.29	11,199.13	(48.16)	194.16
2.670 DUE 03/25/08	.39824285	05/25/06	76,064.384				
ORIG: 191,000.00							
CUSIP# 055959BD1 05/12/04							
CHASE MANHATTAN AUTO OWNER TR	.85922681	05/14/06	549,905.158	31,405.58	31,790.84	385.26	944.01
2.060 DUE 12/15/09	.80955362	05/15/06	518,114.317				
ORIG: 640,000.00							
CUSIP# 161581CU5 05/28/03							
CD 2005-C1 COMMERICAL MTG TR	.95963939	04/30/06	374,259.362	3,276.80	3,268.63	(8.17)	1,574.01
5.046 DUE 09/15/20	.95125828	05/16/06	370,990.729				
ORIG: 390,000.00							
CUSIP# 12513EAA2 11/01/05							

THE BANK OF NEW YORK

PAYDOWNS & PAYUPS

DESCRIPTION	PRIOR/CURRENT FACTOR	RECORD/ PAYABLE DT	PRIOR/CURRENT AMORTIZED FACE	COST	PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
RESIDENTIAL ACCREDIT LNS INC	.18968538	04/30/06	85,927.477	2,207.34	2,196.05	(11.29)	358.03
5.000 DUE 01/25/33	.18483758	05/25/06	83,731.424				
ORIG: 453,000.00							
CUSIP# 76110G4H1 01/01/03							
RESIDENTIAL ACCREDIT LNS INC	.44044435	04/30/06	153,715.078	6,600.38	6,553.25	(47.13)	540.66
4.609 DUE 12/25/34	.42166714	05/25/06	147,161.832				
ORIG: 349,000.00							
CUSIP# 76110HC72 11/01/04							
RESIDENTIAL ACCREDIT LNS INC	.51996828	04/30/06	124,792.387	5,238.21	5,163.77	(74.44)	514.32
5.317 DUE 12/25/34	.49845259	05/25/06	119,628.622				
ORIG: 240,000.00							
CUSIP# 76110HH28 12/01/04							
STRUCTURED ADJ RATE MTG LN TR	.53359433	04/30/06	403,397.313	15,851.48	15,468.60	(382.88)	1,704.86
5.071 DUE 10/25/34	.51313322	05/25/06	387,928.714				
ORIG: 756,000.00							
CUSIP# 863579CB2 09/01/04							
STRUCTURED ADJ RATE MTG LN TR	.89994177	04/30/06	252,883.637	9,063.59	9,096.18	32.59	1,106.36
5.249 DUE 12/25/35	.86757104	05/25/06	243,787.462				
ORIG: 281,000.00							
CUSIP# 863579F52 11/01/05							
STRUCTURED ASSET SECS CORP	.71094803	04/30/06	550,273.775	15,957.52	15,929.46	(28.06)	2,407.45
5.250 DUE 12/25/34	.69036733	05/25/06	534,344.313				
ORIG: 774,000.00							
CUSIP# 86359DGS0 05/01/05							
WELLS FARGO MTG BACKED SECS	.77479382	04/30/06	242,510.466	3,733.22	3,736.62	3.40	906.97
4.488 DUE 06/25/35	.76285574	05/25/06	238,773.847				
ORIG: 313,000.00							
CUSIP# 94982BAC4 05/01/05							
TOTAL CORPORATE BONDS				**118,928.26**	**118,735.30**	**(192.96)**	**14,827.36**

GOVERNMENT BONDS

THE BANK OF NEW YORK

PAYDOWNS & PAYUPS

DESCRIPTION	PRIOR/CURRENT FACTOR	RECORD/ PAYABLE DT	PRIOR/CURRENT AMORTIZED FACE	COST	PROCEEDS	GAIN/(LOSS)	INTEREST RECEIVED
FEDERAL HOME LN MTG CORP REMIC TR 5.125 DUE 12/15/13 ORIG: 412,000.00 CUSIP# 31396GG70 01/01/06	.92719817 .90495133	04/30/06 05/15/06	382,005.646 372,839.948	9,151.52	9,165.70	14.18	1,631.48
FEDERAL HOME LN MTG CORP REMIC TR 4.500 DUE 09/15/22 ORIG: 628,000.00 CUSIP# 31394MYX2 12/01/03	.49227222 .46637676	04/30/06 05/15/06	309,146.954 292,884.605	16,497.82	16,262.35	(235.47)	1,159.30
GOVERNMENT NATL MTG ASSN GTD 3.963 DUE 05/16/30 ORIG: 231,000.00 CUSIP# 38374MEE5 10/01/05	.98975262 .98801739	04/30/06 05/16/06	228,632.855 228,232.017	392.99	400.84	7.85	755.06
FED'L HOME LOAN MTGE CORP GRP #C46812 7.500 DUE 01/01/31 ORIG: 408,000.00 CUSIP# 31298FR95 01/01/01	.02100423 .02098167	04/30/06 05/15/06	8,569.726 8,560.521	9.40	9.20	(.20)	53.56
FED'L HOME LOAN MTGE CORP GRP #C01385 6.500 DUE 08/01/32 ORIG: 670,000.00 CUSIP# 31292HRE6 08/01/02	.14702588 .14466199	04/30/06 05/15/06	98,507.340 96,923.533	1,619.41	1,583.81	(35.60)	533.58
TOTAL GOVERNMENT BONDS				**27,671.14**	**27,421.90**	**(249.24)**	**4,132.98**
TOTAL FIXED INCOME INVESTMENTS				**146,599.40**	**146,157.20**	**(442.20)**	**18,960.34**
TOTAL PAYDOWNS				**146,599.40**	**146,157.20**	**(442.20)**	**18,960.34**

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

PAYABLES

DESCRIPTION	TRADE DT/ SETTLE DT	UNITS	PRINCIPAL/ INCOME	BOOK VALUE/ GAIN (LOSS)	PAYABLES
SECURITY TRANSACTIONS & INCOME					
PURCHASES					
UNITED STATES TREAS NTS 4.500 DUE 11/15/15 CUSIP# 912828EN6 11/15/05	05/31/06 06/01/06	944,000.000	900,708.75 1,962.39	900,708.75	902,671.14
TOTAL PURCHASES		**944,000.000**	**900,708.75** **1,962.39**	**900,708.75**	**902,671.14**
TOTAL SECURITY TRANSACTIONS & INCOME		**944,000.000**	**900,708.75** **1,962.39**	**900,708.75**	**902,671.14**
TOTAL PAYABLES		**944,000.000**	**900,708.75** **1,962.39**	**900,708.75**	**902,671.14**

RECEIPTS

DATE	DESCRIPTION	UNITS	COST	CURRENT RECEIPTS
RECEIPTS				
OTHER RECEIPTS - A				
05/26/06	U.S. DOLLARS CK RECD FROM UNITED STATES TREASURY CK 230755895695 OVERPAYMENT FROM THE AMENDED 2003 FED TAX RETURN FORM 1120ND			42,869.58
05/26/06	U.S. DOLLARS CK RECD FROM UNITED STATES TREASURY CK 230755895694 OVERPAYMENT FROM THE AMENDED 2002 FED TAX RETURN FORM 1120ND			5,354.00
	TOTAL FOR PLAN 000			**48,223.58**
	TOTAL OTHER RECEIPTS - A			**48,223.58**
	TOTAL RECEIPTS			**48,223.58**

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS		DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME

REPORTING CURRENCY: US DOLLAR

FIXED INCOME INVESTMENTS
CORPORATE BONDS

TRADE/ SETTLE DT	UNITS		DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
			AT&T INC 6.800% DUE 05/15/36 CUSIP # 00206RAB8 ISSUED 05/18/06				
05/15/06 05/18/06	616,000.000	PURCHASES		613,585.28	0.00	0.00	0.00
 05/31/06	0.000	ACCRETION OF DISCOUNTS		0.00	0.00		2.91
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.		2.91	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.		0.00	(2.91)	0.00	0.00
			AT&T WIRELESS SVCS INC 7.875% DUE 03/01/11 CUSIP # 00209AAE6 ISSUED 09/01/01				
05/04/06 05/09/06	407,000.000	SALES		440,684.06	444,150.96	3,466.90	6,054.13
			ABBOTT LABS 5.625% DUE 07/01/06 CUSIP # 002824AM2 ISSUED 07/05/01				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.		3.59	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.		12.64	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(3.59)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(12.64)	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(4.79)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		3.59
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		12.64
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	4.79	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	4.79	0.00	0.00
		ABBOTT LABS 5.600% DUE 05/15/11 CUSIP # 002824AS9 ISSUED 05/12/06				
05/09/06 05/12/06	509,000.000	PURCHASES	508,669.15	0.00	0.00	0.00
05/17/06 05/22/06	336,000.000	PURCHASES	335,196.96	0.00	0.00	(522.67)
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(3.49)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		4.03
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		3.49

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	4.03	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	3.49	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(4.03)	0.00	0.00
		ALLSTATE CORP 5.950% DUE 04/01/36 CUSIP # 020002AT8 ISSUED 03/24/06				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.21)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.21
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.21	0.00	0.00	0.00
		AMERICAN GEN FIN CORP M/T/N 5.375% DUE 10/01/12 CUSIP # 02635PRT2 ISSUED 09/30/02				
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(60.60)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(8.99)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(68.73)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.47
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		15.16

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SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	60.60	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	8.99	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	68.73	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	60.60	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	8.99	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	68.73	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.47	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	15.16	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.47)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(15.16)	0.00	0.00
		AOL TIME WARNER INC 6.750% DUE 04/15/11 CUSIP # 00184AAB1 ISSUED 04/19/01				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(27.12)	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	31.81	0.00	0.00	0.00

AMEREN UE NDT TRUST
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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	41.50	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	20.41	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	18.35	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	324.17	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	300.94	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	214.33	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	638.90	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	31.81	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	41.50	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	20.41	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	18.35	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	324.17	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	300.94	0.00	0.00

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AMEREN UE QUAL NDT MISSOURI BNY
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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	214.33	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	27.12	0.00	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(638.90)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(31.81)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(41.50)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(20.41)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(18.35)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(324.17)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(300.94)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(214.33)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		27.12
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	638.90	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		BAC CAPITAL TRUST XI 6.625% DUE 05/23/36 CUSIP # 056335AA0 ISSUED 05/23/06				
05/15/06 05/23/06	513,000.000	PURCHASES	512,338.23	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.49)	0.00	0.00
 05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.49
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.49	0.00	0.00	0.00
		BANC AMER COML MTG INC 4.128% DUE 07/10/42 ORIG: 379,000.00 CUSIP # 05947UVK1 ISSUED 10/01/04				
 05/10/06	0.000	INTEREST	0.00	0.00		1,303.76
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	4.20	0.00	0.00
 05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(4.20)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	4.20	0.00	0.00	0.00
		BANC AMER MTG SECS INC 4.699% DUE 10/25/34 ORIG: 240,000.00 CUSIP # 05949ARU6 ISSUED 09/01/04				
05/25/06 05/25/06	146,470.978	PAYDOWNS	3,242.60	3,216.55	(26.05)	586.26

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	3.47	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(3.47)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	3.47	0.00	0.00	0.00
		BANK AMER CORP 7.400% DUE 01/15/11 CUSIP # 060505AG9 ISSUED 01/23/01				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	483.76	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	5.11	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	278.88	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	483.76	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	5.11	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	399.83	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	29.72	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	0.82	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	3,295.29	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	278.88	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(399.83)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(29.72)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(.82)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(3,295.29)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(278.88)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(483.76)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(5.11)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	399.83	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	29.72	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.82	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	3,295.29	0.00	0.00	0.00

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SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		BANK ONE AUTO SECURITIZATION 2.430% DUE 03/22/10 ORIG: 1,421,000.00 CUSIP # 06424EAD6 ISSUED 10/14/03				
05/22/06	0.000	INTEREST	0.00	0.00		2,877.53
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	227.77	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	121.97	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(227.77)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(121.97)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		227.77
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		121.97
		BEAR STEARNS COML MTG SECS INC 6.460% DUE 10/15/36 ORIG: 374,000.00 CUSIP # 07383FJC3 ISSUED 03/01/02				
05/15/06	0.000	INTEREST	0.00	0.00		2,013.37
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	4.77	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(4.77)

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	4.77	0.00	0.00	0.00
		BEAR STEARNS COML MTG SECS INC 4.740% DUE 03/13/40 ORIG: 316,000.00 CUSIP # 07383FQU5 ISSUED 04/15/03				
05/15/06	0.000	INTEREST	0.00	0.00		1,248.20
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	3.65	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(3.65)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	3.65	0.00	0.00	0.00
		BEAR STEARNS COML MTG SECS INC 5.155% DUE 10/12/42 ORIG: 630,000.00 CUSIP # 07387BCL5 ISSUED 10/01/05				
05/12/06	0.000	INTEREST	0.00	0.00		2,706.80
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	4.26	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(4.26)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	4.26	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		BEAR STEARNS ARM TR 4.624% DUE 10/25/35 ORIG: 325,000.00 CUSIP # 07387AEG6 ISSUED 09/01/05				
05/25/06 05/25/06	307,009.472	PAYDOWNS	1,452.52	1,467.63	15.11	1,188.92
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(8.93)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		8.93
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	8.93	0.00	0.00	0.00
		BEAR STEARNS COML MTG SECS INC 4.940% DUE 10/12/42 ORIG: 374,000.00 CUSIP # 07387BCG6 ISSUED 10/01/05				
05/12/06 05/12/06	348,717.604	PAYDOWNS	3,855.65	3,846.13	(9.52)	1,451.39
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.98	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.98)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.98	0.00	0.00	0.00
		BEAR STEARNS ALT-A TR *PP8 DUE 02/25/36 ORIG: 315,000.00 CUSIP # 07386HB75 ISSUED 01/27/06				
05/25/06 05/25/06	294,621.718	PAYDOWNS	5,796.08	5,802.46	6.38	1,349.96

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.90)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.90
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.90	0.00	0.00	0.00
		BMW VEH OWNER TR 2.670% DUE 03/25/08 ORIG: 191,000.00 CUSIP # 055959BD1 ISSUED 05/12/04				
05/25/06 05/25/06	76,064.384	PAYDOWNS	11,247.29	11,199.13	(48.16)	194.16
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	14.35	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(14.35)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	14.35	0.00	0.00	0.00
		BURLINGTON NORTHN SANTA FE CORP 7.950% DUE 08/15/30 CUSIP # 12189TAR5 ISSUED 08/08/00				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	67.33	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	74.24	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(5.44)

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(17.19)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(67.33)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(74.24)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	5.44	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	17.19	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	67.33	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	74.24	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	5.44	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	17.19	0.00	0.00
		CIT GROUP INC 3.375% DUE 04/01/09 CUSIP # 125581AJ7 ISSUED 03/30/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.23)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(21.63)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.23

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		21.63
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.23	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	21.63	0.00	0.00	0.00
		CAPITAL ONE BK M/T/N 5.750% DUE 09/15/10 CUSIP # 14040EHH8 ISSUED 09/08/03				
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(12.78)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(138.01)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	12.78	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	138.01	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	12.78	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	138.01	0.00	0.00
		CENDANT CORP 7.375% DUE 01/15/13 CUSIP # 151313AP8 ISSUED 01/13/03				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	36.29	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	394.98	0.00	0.00

AMEREN UE NDT TRUST
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SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(36.29)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(394.98)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	36.29	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	394.98	0.00	0.00	0.00
		CHASE MANHATTAN AUTO OWNER TR 2.060% DUE 12/15/09 ORIG: 640,000.00 CUSIP # 161581CU5 ISSUED 05/28/03				
05/15/06 05/15/06	518,114.317	PAYDOWNS	31,405.58	31,790.84	385.26	944.01
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(144.45)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		144.45
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	144.45	0.00	0.00	0.00
		CHASE MANHATTAN AUTO OWNER TR 2.830% DUE 09/15/10 ORIG: 825,000.00 CUSIP # 161581DK6 ISSUED 03/10/04				
05/15/06	0.000	INTEREST	0.00	0.00		1,945.62
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(228.95)	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		228.95
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	228.95	0.00	0.00	0.00
		CHEVRONTEXACO CAP CO 3.375% DUE 02/15/08 CUSIP # 166760AB4 ISSUED 02/12/03				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.09)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.18)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.91)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.83)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.09
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.18
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.91
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.83
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.09	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.18	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.91	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.83	0.00	0.00	0.00
		CISCO SYS INC 5.250% DUE 02/22/11 CUSIP # 17275RAB8 ISSUED 02/22/06				
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		6.62
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	6.62	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(6.62)	0.00	0.00
		CITICORP 7.200% DUE 06/15/07 CUSIP # 173034GW3 ISSUED 06/06/97				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	48.59	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(48.59)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	8.58	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	48.59	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	8.58	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(8.58)

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		CITIBANK CR CARD ISSUANCE TR 6.875% DUE 11/16/09 ORIG: 657,000.00 CUSIP # 17305EAG0 ISSUED 11/28/00				
05/15/06	0.000	INTEREST	0.00	0.00		22,584.38
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	604.30	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	604.30	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(604.30)
		CITIBANK CR CARD ISSUANCE TR 4.950% DUE 02/09/09 CUSIP # 17305EAV7 ISSUED 01/31/02				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	59.35	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(59.35)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	59.35	0.00	0.00	0.00
		CITIBANK CR CARD ISSUANCE TR 2.550% DUE 01/20/09 CUSIP # 17305ECA1 ISSUED 01/26/04				
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		245.24
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		215.06

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	245.24	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	215.06	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(245.24)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(215.06)	0.00	0.00
		CITIGROUP INC 3.500% DUE 02/01/08 CUSIP # 172967BS9 ISSUED 01/31/03				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(3.47)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(36.58)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		3.47
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		36.58
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	9.75	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	99.88	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	9.75	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	99.88	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	3.47	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	36.58	0.00	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(9.75)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(99.88)
		CITIGROUP INC 5.125% DUE 02/14/11 CUSIP # 172967DH1 ISSUED 02/14/06				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	4.71	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(4.71)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		4.71
		CD 2005-C1 COMMERICAL MTG TR 5.225% DUE 07/15/44 ORIG: 544,000.00 CUSIP # 12513EAG9 ISSUED 11/01/05				
05/16/06	0.000	INTEREST	0.00	0.00		2,368.92
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.00	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.00)
		CD 2005-C1 COMMERICAL MTG TR 5.046% DUE 09/15/20 ORIG: 390,000.00 CUSIP # 12513EAA2 ISSUED 11/01/05				
05/15/06 05/16/06	370,990.729	PAYDOWNS	3,276.80	3,268.63	(8.17)	1,574.01
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	5.38	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	5.38	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(5.38)
		COMCAST CORP NEW 7.050% DUE 03/15/33 CUSIP # 20030NAC5 ISSUED 03/14/03				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	96.53	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	23.08	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	56.84	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(4.87)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(9.32)

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(23.08)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(56.84)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(96.53)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	4.87	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	9.32	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	23.08	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	56.84	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	96.53	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	4.87	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	9.32	0.00	0.00
		CONOCO FUNDING CO 6.35 15OCT2011 6.350% DUE 10/15/11 CUSIP # 20825UAB0 ISSUED 10/11/01				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	26.08	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	25.59	0.00	0.00

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	299.89	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	269.23	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(26.08)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(25.59)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(299.89)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(269.23)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	26.08	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	25.59	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	299.89	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	269.23	0.00	0.00	0.00
		CONSOLIDATED EDISON CO N Y INC 5.375% DUE 12/15/15 CUSIP # 209111EK5 ISSUED 11/16/05				
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		4.09
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	4.09	0.00	0.00	0.00

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(4.09)	0.00	0.00
		COUNTRYWIDE HOME LNS INC 2.875% DUE 02/15/07 CUSIP # 22237LNW8 ISSUED 02/11/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(9.95)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		9.95
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.93	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	9.95	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.93)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.93
		DISNEY WALT CO NEW M/T/N 5.375% DUE 06/01/07 CUSIP # 25468PBZ8 ISSUED 05/30/02				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	597.32	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	597.32	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	55.94	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(55.94)

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(597.32)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	55.94	0.00	0.00	0.00
		EMBARQ CORP 7.082% DUE 06/01/16 CUSIP # 29078EAB1 ISSUED 05/17/06				
05/12/06 05/19/06	286,000.000	PURCHASES	285,982.84	0.00	0.00	(112.53)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.06
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.06	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.06)	0.00	0.00
		GE COML MTG CORP 4.093% DUE 01/10/38 ORIG: 277,000.00 CUSIP # 36828QAB2 ISSUED 04/01/03				
05/10/06	0.000	INTEREST	0.00	0.00		944.80
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(3.31)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	3.31	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	3.31	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		GENERAL DYNAMICS CORP 4.250% DUE 05/15/13 CUSIP # 369550AK4 ISSUED 05/15/03				
05/15/06	0.000	INTEREST	0.00	0.00		15,937.50
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(.56)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(5.98)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		14.75
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.09
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		29.05
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		216.27
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.95
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.56	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	5.98	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	0.56	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	5.98	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	14.75	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.09	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	29.05	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	216.27	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.95	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(14.75)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.09)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(29.05)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(216.27)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.95)	0.00	0.00
		GENERAL ELEC CAP CORP M/T/N 6.750% DUE 03/15/32 CUSIP # 36962GXZ2 ISSUED 03/20/02				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(13.94)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	13.94	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.32)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		13.94
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	3.73	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	10.91	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	51.68	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	3.73	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	10.91	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	51.68	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.32	0.00	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(3.73)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(10.91)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(51.68)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.32

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		GENERAL ELEC CAP CORP MEDIUM 4.125% DUE 09/01/09 CUSIP # 36962GR48 ISSUED 06/08/05				
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		220.81
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	220.81	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(220.81)	0.00	0.00
		GENERAL ELEC CAP CORP MEDIUM 4.875% DUE 10/21/10 CUSIP # 36962GS62 ISSUED 10/21/05				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(5.00)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		5.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	5.00	0.00	0.00	0.00
		GENERAL MLS INC 2.625% DUE 10/24/06 CUSIP # 370334AX2 ISSUED 09/24/03				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.08)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(11.03)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.08
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		11.03

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.08	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	11.03	0.00	0.00	0.00
		GOLDMAN SACHS CAP I 6.345% DUE 02/15/34 CUSIP # 38143VAA7 ISSUED 02/20/04				
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(175.95)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	175.95	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	175.95	0.00	0.00
		HOME DEPOT INC 5.400% DUE 03/01/16 CUSIP # 437076AP7 ISSUED 03/24/06				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(12.34)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		12.34
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	83.09	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	12.34	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(83.09)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		83.09

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		HOME DEPOT INC 4.625% DUE 08/15/10 CUSIP # 437076AM4 ISSUED 08/11/05				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(26.62)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		26.62
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	26.62	0.00	0.00	0.00
		IBM CORP 7.000% DUE 10/30/25 CUSIP # 459200AM3 ISSUED 10/30/95				
05/01/06	0.000	INTEREST	0.00	0.00		15,190.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(46.75)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	46.75	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(4.10)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		4.10
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		46.75
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	4.10	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		INTERNATIONAL PAPER CO 5.850% DUE 10/30/12 CUSIP # 460146BQ5 ISSUED 10/29/02				
05/01/06	0.000	INTEREST	0.00	0.00		14,625.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	51.16	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	38.56	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	11.16	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	115.83	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(51.16)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(38.56)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(11.16)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(115.83)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	51.16	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	38.56	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	11.16	0.00	0.00	0.00

AMEREN UE NDT TRUST
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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	115.83	0.00	0.00	0.00
		LB-UBS COML MTG TR 4.786% DUE 10/15/29 ORIG: 500,000.00 CUSIP # 52108HP73 ISSUED 10/11/04				
05/16/06	0.000	INTEREST	0.00	0.00		1,994.17
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	8.26	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(8.26)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	8.26	0.00	0.00	0.00
		LB-UBS COML MTG TR 5.036% DUE 09/17/10 ORIG: 471,000.00 CUSIP # 52108MAB9 ISSUED 10/11/05				
05/15/06	0.000	INTEREST	0.00	0.00		2,002.93
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	40.25	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(40.25)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	40.25	0.00	0.00	0.00

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		MASCO CORP 4.800% DUE 06/15/15 CUSIP # 574599BC9 ISSUED 06/10/05				
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		14.92
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		3.41
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	14.92	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	3.41	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(14.92)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(3.41)	0.00	0.00
		MERRILL LYNCH & CO INC 7.375% DUE 05/15/06 CUSIP # 590188FX1 ISSUED 05/15/96				
05/15/06 05/15/06	600,000.000	SALES	600,037.90	600,000.00	(37.90)	0.00
05/15/06	0.000	INTEREST	0.00	0.00		22,125.00
		MERRILL LYNCH & CO INC 6.500% DUE 07/15/18 CUSIP # 590188JF6 ISSUED 07/15/98				
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(197.68)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		11.42

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	197.68	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	197.68	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	11.42	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(11.42)	0.00	0.00
		MERRILL LYNCH & CO INC MTN V/R DUE 03/02/09 CUSIP # 59018YTA9 ISSUED 02/26/04				
05/01/06	0.000	INTEREST	0.00	0.00		1,171.44
		MERRILL LYNCH & CO INC M/T/N 4.125% DUE 01/15/09 CUSIP # 59018YSK8 ISSUED 12/04/03				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.20)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.13
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.20
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.13	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.20	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.13)	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		METLIFE INC 6.500% DUE 12/15/32 CUSIP # 59156RAE8 ISSUED 12/10/02				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	14.32	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	53.04	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	13.27	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.09)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.41)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(53.04)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(13.27)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(14.32)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.09	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.41	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	53.04	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	13.27	0.00	0.00	0.00

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SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	14.32	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.09	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.41	0.00	0.00
		MORGAN STANLEY 4.000% DUE 01/15/10 CUSIP # 61746SBC2 ISSUED 11/12/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	2.94	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	30.58	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(2.94)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(30.58)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		2.94
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		30.58
		MORGAN STANLEY DEAN WITTER CAP II TR 6.660% DUE 02/15/33 ORIG: 650,000.00 CUSIP # 61746WGB0 ISSUED 02/01/01				
05/15/06	0.000	INTEREST	0.00	0.00		3,607.50

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	7.98	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(7.98)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	7.98	0.00	0.00	0.00
		MORGAN STANLEY 5.050% DUE 01/21/11 CUSIP # 61746SBS7 ISSUED 10/21/05				
05/24/06 05/30/06	323,000.000	SALES	321,627.98	315,745.42	(5,882.56)	9,922.83
		MORGAN STANLEY CAP I INC 4.690% DUE 06/13/41 ORIG: 1,216,000.00 CUSIP # 61745ML27 ISSUED 07/22/04				
05/15/06	0.000	INTEREST	0.00	0.00		4,752.53
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(14.51)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	14.51	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	14.51	0.00	0.00
		PEPSICO INC M/T/N 3.200% DUE 05/15/07 CUSIP # 71345LEJ3 ISSUED 05/06/04				
05/15/06	0.000	INTEREST	0.00	0.00		5,472.00

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.90	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	9.37	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.90)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(9.37)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.90
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		9.37
		PROCTER & GAMBLE CO 6.875% DUE 09/15/09 CUSIP # 742718BM0 ISSUED 09/16/99				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	19.10	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	190.95	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(19.10)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(190.95)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	19.10	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	190.95	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		PROCTER & GAMBLE CO 4.950% DUE 08/15/14 CUSIP # 742718DA4 ISSUED 08/10/04				
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(2.54)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(27.70)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	33.97	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	2.54	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	27.70	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	33.97	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	2.54	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	27.70	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(33.97)
		PRUDENTIAL FINL INC MEDIUM 5.500% DUE 03/15/16 CUSIP # 74432QAJ4 ISSUED 03/23/06				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(5.90)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		5.90

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	5.90	0.00	0.00	0.00
		RESIDENTIAL ACCREDIT LNS INC 5.000% DUE 01/25/33 ORIG: 453,000.00 CUSIP # 76110G4H1 ISSUED 01/01/03				
05/25/06 05/25/06	83,731.424	PAYDOWNS	2,207.34	2,196.05	(11.29)	358.03
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.34	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.34)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.34	0.00	0.00	0.00
		RESIDENTIAL ACCREDIT LNS INC 4.609% DUE 12/25/34 ORIG: 349,000.00 CUSIP # 76110HC72 ISSUED 11/01/04				
05/25/06 05/25/06	147,161.832	PAYDOWNS	6,600.38	6,553.25	(47.13)	540.66
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	3.08	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(3.08)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	3.08	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		RESIDENTIAL ACCREDIT LNS INC 5.317% DUE 12/25/34 ORIG: 240,000.00 CUSIP # 76110HH28 ISSUED 12/01/04				
05/25/06 05/25/06	119,628.622	PAYDOWNS	5,238.21	5,163.77	(74.44)	514.32
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	5.02	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(5.02)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	5.02	0.00	0.00	0.00
		SBC COMMUNICATIONS INC 6.150% DUE 09/15/34 CUSIP # 78387GAQ6 ISSUED 11/03/04				
05/15/06 05/18/06	541,000.000	SALES	561,498.00	499,483.66	(62,014.34)	5,822.51
		SAFEWAY INC 4.950% DUE 08/16/10 CUSIP # 786514BL2 ISSUED 08/12/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(3.94)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	3.94	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.36)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.36

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SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		3.94
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.36	0.00	0.00	0.00
		SLM CORP M/T/N 5.375% DUE 01/15/13 CUSIP # 78442FAG3 ISSUED 12/06/02				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.17)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.17
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	22.67	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	148.34	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	22.67	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	148.34	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.11	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.17	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.11)	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(22.67)

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(148.34)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.11
		SLM CORP MEDIUM TERM NTS BOOK 5.450% DUE 04/25/11 CUSIP # 78442FDY1 ISSUED 04/12/06				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(8.93)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		8.93
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	8.93	0.00	0.00	0.00
		SPRINT CAP CORP 8.750% DUE 03/15/32 CUSIP # 852060AT9 ISSUED 06/21/02				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	97.29	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	96.09	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(97.29)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(96.09)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	9.01	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	360.69	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	97.29	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	96.09	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	9.01	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	360.69	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(9.01)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(360.69)
		STRUCTURED ADJ RATE MTG LN TR 5.071% DUE 10/25/34 ORIG: 756,000.00 CUSIP # 863579CB2 ISSUED 09/01/04				
05/25/06 05/25/06	387,928.714	PAYDOWNS	15,851.48	15,468.60	(382.88)	1,704.86
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	28.09	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(28.09)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	28.09	0.00	0.00	0.00
		STRUCTURED ADJ RATE MTG LN TR 5.249% DUE 12/25/35 ORIG: 281,000.00 CUSIP # 863579F52 ISSUED 11/01/05				

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/25/06 05/25/06	243,787.462	PAYDOWNS	9,063.59	9,096.18	32.59	1,106.36
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(2.45)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		2.45
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	2.45	0.00	0.00	0.00
		STRUCTURED ASSET SECS CORP 5.250% DUE 12/25/34 ORIG: 774,000.00 CUSIP # 86359DGS0 ISSUED 05/01/05				
05/25/06 05/25/06	534,344.313	PAYDOWNS	15,957.52	15,929.46	(28.06)	2,407.45
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	2.74	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(2.74)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	2.74	0.00	0.00	0.00
		UNION PAC CORP 4.875% DUE 01/15/15 CUSIP # 907818CV8 ISSUED 11/23/04				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	0.51	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	5.38	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(.51)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(5.38)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.51	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	5.38	0.00	0.00	0.00
		UNITEDHEALTH GROUP INC 5.375% DUE 03/15/16 CUSIP # 91324PAQ5 ISSUED 03/02/06				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	41.61	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	11.46	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(41.61)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(11.46)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		41.61
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		11.46
		VALERO ENERGY CORP NEW 6.875% DUE 04/15/12 CUSIP # 91913YAD2 ISSUED 04/15/02				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	16.37	0.00	0.00

THE BANK OF NEW YORK

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	171.85	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(16.37)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(171.85)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	16.37	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	171.85	0.00	0.00	0.00
		VERIZON GLOBAL FDG CORP 7.250% DUE 12/01/10 CUSIP # 92344GAL0 ISSUED 06/01/01				
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(55.81)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(5.62)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(597.68)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(84.13)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(53.67)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	55.81	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	5.62	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	597.68	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	84.13	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	53.67	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	55.81	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	5.62	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	597.68	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	84.13	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	53.67	0.00	0.00
		VERIZON GLOBAL FDG CORP 7.750% DUE 12/01/30 CUSIP # 92344GAM8 ISSUED 09/07/01				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	60.27	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.61)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(2.80)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(6.06)

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(12.32)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(31.99)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(60.27)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.61	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	2.80	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	6.06	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	12.32	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	31.99	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	60.27	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.61	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	2.80	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	6.06	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	12.32	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	31.99	0.00	0.00
		WAL-MART STORES INC 5.250% DUE 09/01/35 CUSIP # 931142CB7 ISSUED 08/31/05				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(2.15)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	2.15	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(77.97)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		77.97
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		2.15
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	77.97	0.00	0.00	0.00
		WAL-MART STORES INC 4.125% DUE 02/15/11 CUSIP # 931142BV4 ISSUED 02/18/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(15.22)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		15.22
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	15.14	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	134.60	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	15.14	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	134.60	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.40	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	15.22	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.40)	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(15.14)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(134.60)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.40
		WAMU MTG PASS-THROUGH CTFS DUE 09/25/33 ORIG: 332,000.00 CUSIP # 92922FBT4 ISSUED 08/01/03				
05/25/06	0.000	INTEREST	0.00	0.00		1,024.77
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		10.97
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	10.97	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(10.97)	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		WASHINGTON MUT FIN CORP 6.250% DUE 05/15/06 CUSIP # 939333AB6 ISSUED 05/24/01				
05/15/06	0.000	INTEREST	0.00	0.00		12,781.25
05/15/06 05/15/06	409,000.000	SALES	408,994.25	409,000.00	5.75	0.00
		WELLPOINT INC 5.000% DUE 01/15/11 CUSIP # 94973VAJ6 ISSUED 01/10/06				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(10.05)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		10.05
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	10.05	0.00	0.00	0.00
		WELLS FARGO & CO NEW 4.625% DUE 04/15/14 CUSIP # 949746FS5 ISSUED 04/01/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.35)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(17.81)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(25.97)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(3.66)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		2.56

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.35
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		17.81
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		25.97
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		3.66
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	2.56	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.35	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	17.81	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	25.97	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	3.66	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(2.56)	0.00	0.00
		WELLS FARGO MTG BACKED SECS 4.488% DUE 06/25/35 ORIG: 313,000.00 CUSIP # 94982BAC4 ISSUED 05/01/05				
05/25/06 05/25/06	238,773.847	PAYDOWNS	3,733.22	3,736.62	3.40	906.97
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.62

THE BANK OF NEW YORK

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.62	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.62)	0.00	0.00
		WASTE MGMT INC DEL 5.000% DUE 03/15/14 CUSIP # 94106LAR0 ISSUED 03/05/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(4.09)	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.76)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.16)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(25.34)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(12.56)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.12
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.34
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.06
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		4.09
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.76	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.16	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	25.34	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	12.56	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.76	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.16	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	25.34	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	12.56	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.12	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.34	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.06	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	4.09	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.12)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.34)	0.00	0.00

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.06)	0.00	0.00
		CATERPILLAR FINL SVCS CORP 4.300% DUE 06/01/10 CUSIP # 14911RAH2 ISSUED 06/14/05				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(57.06)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		57.06
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	57.06	0.00	0.00	0.00
		DEERE JOHN CAP CORP 3.900% DUE 01/15/08 CUSIP # 244217BJ3 ISSUED 01/10/03				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.50	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	16.14	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.50)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(16.14)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.50	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	16.14	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
TOTAL CORPORATE BONDS		**PURCH/REC**	**2,258,198.51**	**(2,426.05)**	**0.00**	**0.00**
		SALE/DEL	**2,464,265.37**	**2,399,610.26**	**(64,655.11)**	**0.00**
		INCOME	**0.00**	**0.00**	**0.00**	**164,600.23**
		GOVERNMENT BONDS				
		FEDERAL HOME LN MTG CORP REMIC TR 5.125% DUE 12/15/13 ORIG: 412,000.00 CUSIP # 31396GG70 ISSUED 01/01/06				
05/15/06 05/15/06	372,839.948	PAYDOWNS	9,151.52	9,165.70	14.18	1,631.48
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(6.31)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		6.31
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	6.31	0.00	0.00	0.00
		FEDERAL HOME LN MTG CORP REMIC TR 4.500% DUE 09/15/22 ORIG: 628,000.00 CUSIP # 31394MYX2 ISSUED 12/01/03				
05/15/06 05/15/06	292,884.605	PAYDOWNS	16,497.82	16,262.35	(235.47)	1,159.30
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	21.59	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(21.59)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	21.59	0.00	0.00	0.00

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		FEDERAL FARM CR BKS CONS M/T/N 7.060% DUE 05/24/10 CUSIP # 31331NPQ1 ISSUED 05/22/95				
05/24/06	0.000	INTEREST	0.00	0.00		26,475.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	109.06	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(109.06)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	109.06	0.00	0.00	0.00
		FEDERAL NATL MTG ASSN 3.125% DUE 12/15/07 CUSIP # 31359MWQ2 ISSUED 10/22/04				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	2.06	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	2.06	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	277.82	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(277.82)	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(2.06)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		277.82

AMEREN UE NDT TRUST
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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		FEDERAL NATL MTG ASSN 5.125% DUE 01/02/14 CUSIP # 31359MTP8 ISSUED 11/06/03				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(13.94)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(204.16)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(31.60)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.20)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(31.60)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(2.30)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.20	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	31.60	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.20	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	31.60	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	2.30	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	13.94	0.00	0.00	0.00

AMEREN UE NDT TRUST
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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	204.16	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.20)	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(64.38)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(33.14)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(34.70)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.20
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		31.60
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.20
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		31.60
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		2.30
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		13.94
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		204.16
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	64.38	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	33.14	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	34.70	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	64.38	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	33.14	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	34.70	0.00	0.00
		FEDERAL NATL MTG ASSN 4.375% DUE 10/15/06 CUSIP # 31359MLH4 ISSUED 10/25/01				
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(36.95)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(68.75)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	36.95	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	68.75	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	36.95	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	68.75	0.00	0.00

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		FEDERAL HOME LN MTG CORP 4.875% DUE 03/15/07 CUSIP # 3134A4NW0 ISSUED 03/11/02				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(12.17)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(84.38)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		12.17
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		84.38
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	12.17	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	84.38	0.00	0.00	0.00
		FEDERAL HOME LN MTG CORP DEB 4.250% DUE 05/23/08 CUSIP # 3128X4BH3 ISSUED 05/23/05				
05/23/06	0.000	INTEREST	0.00	0.00		16,405.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(13.16)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		13.16
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	13.16	0.00	0.00	0.00

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		FEDERAL HOME LN BKS DEB 7.625% DUE 05/14/10 CUSIP # 3133MBJA6 ISSUED 05/10/00				
05/15/06	0.000	INTEREST	0.00	0.00		76,250.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	71.25	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	71.25	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	3,692.64	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(3,692.64)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(71.25)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	3,692.64	0.00	0.00	0.00
		FEDERAL HOME LN MTG CORP 4.750% DUE 11/17/15 CUSIP # 3134A4VG6 ISSUED 10/21/05				
05/17/06	0.000	INTEREST	0.00	0.00		36,775.29
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		112.28
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		112.93
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	112.28	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	112.93	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(112.28)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(112.93)	0.00	0.00
		FEDERAL FARM CR BKS CONS 4.000% DUE 12/30/08 CUSIP # 31331SJS3 ISSUED 12/30/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(2.45)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(30.60)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		2.45
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		30.60
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	2.45	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	30.60	0.00	0.00	0.00
		GOVERNMENT NATL MTG ASSN GTD 3.963% DUE 05/16/30 ORIG: 231,000.00 CUSIP # 38374MEE5 ISSUED 10/01/05				
05/16/06 05/16/06	228,232.017	PAYDOWNS	392.99	400.84	7.85	755.06

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(15.49)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		15.49
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	15.49	0.00	0.00	0.00
		U S TREASURY BONDS 7.125% DUE 02/15/23 CUSIP # 912810EP9 ISSUED 02/15/93				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	233.56	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	171.50	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	22.88	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	22.88	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	50.30	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	379.08	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	233.56	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	171.50	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(22.88)

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(22.88)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(50.30)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(379.08)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(233.56)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(171.50)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	22.88	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	22.88	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	50.30	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	379.08	0.00	0.00	0.00
		U S TREASURY NOTES 6.000% DUE 08/15/09 CUSIP # 9128275N8 ISSUED 08/15/99				
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1,092.03	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1,345.35	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	308.90	0.00	0.00

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	481.90	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	171.24	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1,291.65	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(409.46)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(308.90)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(481.90)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(171.24)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1,291.65)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1,092.03)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1,345.35)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	409.46	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	308.90	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	481.90	0.00	0.00	0.00

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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	171.24	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1,291.65	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1,092.03	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1,345.35	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	409.46	0.00	0.00
		U S TREAS NTS 4.375% DUE 05/15/07 CUSIP # 912828AC4 ISSUED 05/15/02				
05/15/06	0.000	INTEREST	0.00	0.00		8,312.50
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(6.00)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		20.31
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	6.00	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	6.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	20.31	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(20.31)	0.00	0.00

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SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		UNITED STATES TREAS NTS 2.625% DUE 05/15/08 CUSIP # 912828AZ3 ISSUED 05/15/03				
05/15/06	0.000	INTEREST	0.00	0.00		19,687.50
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(729.01)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		385.70
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		14.24
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		729.01
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	385.70	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	14.24	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	729.01	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(385.70)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(14.24)	0.00	0.00
		UNITED STATES TREAS NTS 3.500% DUE 11/15/09 CUSIP # 912828DB3 ISSUED 11/15/04				
05/15/06	0.000	INTEREST	0.00	0.00		39,987.50

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(5.02)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(27.47)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(7.90)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(1.28)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(2.45)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.87)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(586.21)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	1.28	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	2.45	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.87	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	586.21	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	27.47	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	7.90	0.00	0.00	0.00

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
ACCOUNT NUMBER 000505590
MONTHLY REPORT / TRADE DATE BASIS
MAY 01, 2006 - MAY 31, 2006

THE BANK OF NEW YORK

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	5.02	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(565.63)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		565.63
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		1.28
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		2.45
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.87
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		586.21
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		27.47
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		7.90
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		5.02
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	565.63	0.00	0.00	0.00
		UNITED STATES TREAS NTS 4.250% DUE 08/15/14 CUSIP # 912828CT5 ISSUED 08/15/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(96.89)	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(8.63)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(8.63)	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	27.24	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	8.63	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	8.63	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	96.89	0.00	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(54.00)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(27.24)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		8.63
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		8.63
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		96.89
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	3.83	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.32	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.32	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	14.47	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	54.00	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	27.24	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	3.83	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.32	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.32	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	14.47	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	54.00	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(3.83)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.32)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.32)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(14.47)

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		UNITED STATES TREAS NTS 4.250% DUE 11/15/14 CUSIP # 912828DC1 ISSUED 11/15/04				
05/08/06 05/09/06	265,000.000	PURCHASES	249,658.98	0.00	0.00	(5,444.58)
05/15/06	0.000	INTEREST	0.00	0.00		62,666.25
05/12/06 05/15/06	311,000.000	SALES	307,831.14	291,222.34	(16,608.80)	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(50.11)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	74.67	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	147.05	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	50.11	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(113.38)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(150.09)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(117.73)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(74.67)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(147.05)	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		113.38
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		150.09
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		117.73
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		74.67
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		147.05
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		50.11
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	113.38	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	150.09	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	117.73	0.00	0.00	0.00
		UNITED STATES TREAS NTS 3.000% DUE 12/31/06 CUSIP # 912828DF4 ISSUED 12/31/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(132.03)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(552.57)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(4.18)	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	552.57	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	4.18	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	132.03	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(697.15)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		697.15
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		552.57
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		4.18
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		132.03
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	697.15	0.00	0.00	0.00
		UNITED STATES TREAS NTS 4.875% DUE 04/30/11 CUSIP # 912828FD7 ISSUED 05/01/06				
05/25/06 05/26/06	997,000.000	PURCHASES	994,195.94	0.00	0.00	(3,433.96)
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	9.35	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(9.35)	0.00	0.00

THE BANK OF NEW YORK

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		9.35
		UNITED STATES TREAS NTS 4.500% DUE 11/15/10 CUSIP # 912828EM8 ISSUED 11/15/05				
05/04/06 05/09/06	452,000.000	PURCHASES	442,624.53	0.00	0.00	(9,832.87)
05/09/06 05/10/06	553,000.000	SALES	554,575.16	541,788.79	(12,786.37)	12,098.78
05/15/06	0.000	INTEREST	0.00	0.00		38,295.00
05/17/06 05/18/06	367,000.000	SALES	368,023.74	359,014.88	(9,008.86)	134.63
05/24/06 05/30/06	323,000.000	PURCHASES	317,650.31	0.00	0.00	(592.46)
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(20.14)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(32.15)	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.97)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		6.56
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		130.61
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		4.35

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		20.14
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		32.15
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.97	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.97	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	6.56	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	130.61	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	4.35	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	20.14	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	32.15	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(6.56)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(130.61)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(4.35)	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
		UNITED STATES TREAS NTS 4.500% DUE 11/15/15 CUSIP # 912828EN6 ISSUED 11/15/05				
05/15/06	0.000	INTEREST	0.00	0.00		19,327.50
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(198.46)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		198.46
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	198.46	0.00	0.00	0.00
05/31/06 06/01/06	944,000.000	PURCHASES	900,708.75	0.00	0.00	(1,962.39)
		UNITED STATES TREAS NTS 4.375% DUE 11/15/08 CUSIP # 912828EL0 ISSUED 11/15/05				
05/15/06	0.000	INTEREST	0.00	0.00		1,859.38
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.17	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.17	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.17)
		UNITED STATES TREAS NTS 4.375% DUE 12/15/10 CUSIP # 912828EQ9 ISSUED 12/15/05				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(187.65)	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		187.65
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	187.65	0.00	0.00	0.00
		U S TREASURY BONDS 6.125% DUE 08/15/29 CUSIP # 912810FJ2 ISSUED 08/16/99				
05/15/06 05/16/06	472,000.000	SALES TRNTM00605151071300 CRN	513,609.79	518,020.00	4,410.21	7,187.57
05/15/06 05/16/06	97,000.000	SALES TRNTM00605151067600 CRN	113,565.62	106,446.13	(7,119.49)	1,477.11
05/24/06 05/26/06	297,000.000	SALES TRNTM00605241141200 CRN	319,238.71	332,326.76	13,088.05	4,974.96
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	134.70	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(2.81)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(69.72)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(134.70)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	2.81	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	69.72	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	134.70	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	2.81	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	69.72	0.00	0.00
		U S TREASURY BONDS 5.375% DUE 02/15/31 CUSIP # 912810FP8 ISSUED 02/15/01				
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(.79)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(13.41)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.79	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	13.41	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	0.79	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	13.41	0.00	0.00
		FEDERAL NATL MTGE ASSN 6.000% DUE 05/15/08 CUSIP # 31359MDU4 ISSUED 05/11/98				
05/15/06	0.000	INTEREST	0.00	0.00		34,650.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	226.43	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1,848.84)

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(226.43)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1,848.84	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	226.43	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1,848.84	0.00	0.00
		FEDERAL HOME LN BKS 3.375% DUE 09/14/07 CUSIP # 3133X82V3 ISSUED 07/27/04				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(41.57)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(.81)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(3.58)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		0.81
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		3.58
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		41.57
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.81	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	3.58	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	41.57	0.00	0.00	0.00
		FEDERAL HOME LN BKS 2.875% DUE 09/15/06 CUSIP # 3133X14N4 ISSUED 09/08/03				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	11.06	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(11.06)	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(18.84)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(1.19)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(182.47)
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		11.06
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	18.84	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	1.19	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	182.47	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	18.84	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	1.19	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	182.47	0.00	0.00
		FEDERAL HOME LN BKS 3.500% DUE 01/18/07 CUSIP # 3133XAFD4 ISSUED 01/18/05				
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(53.42)	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	0.00	(392.95)	0.00	0.00
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		53.42
05/31/06	0.000	ACCRETION OF DISCOUNTS	0.00	0.00		392.95
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	53.42	0.00	0.00	0.00
05/31/06 05/31/06	0.000	ACCRETION BOOK VALUE ADJ.	392.95	0.00	0.00	0.00
		FED'L HOME LOAN MTGE CORP GRP # C46812 7.500% DUE 01/01/31 ORIG: 408,000.00 CUSIP # 31298FR95 ISSUED 01/01/01				
05/12/06 05/15/06	8,560.521	PAYDOWNS	9.40	9.20	(.20)	53.56
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	0.62	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.62	0.00	0.00	0.00

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	0.06	0.00	0.00
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(.06)
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(.62)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.06	0.00	0.00	0.00
		FED'L HOME LOAN MTGE CORP GRP # C01385 6.500% DUE 08/01/32 ORIG: 670,000.00 CUSIP # 31292HRE6 ISSUED 08/01/02				
05/12/06 05/15/06	96,923.533	PAYDOWNS	1,619.41	1,583.81	(35.60)	533.58
05/31/06	0.000	AMORTIZATION OF PREMIUMS	0.00	0.00		(6.92)
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	6.92	0.00	0.00	0.00
05/31/06 05/31/06	0.000	AMORTIZATION BOOK VALUE ADJ.	0.00	6.92	0.00	0.00
TOTAL GOVERNMENT BONDS		**PURCH/REC**	**2,911,383.96**	**(6,545.45)**	**0.00**	**0.00**
		SALE/DEL	**2,217,248.67**	**2,188,974.17**	**(28,274.50)**	**0.00**
		INCOME	**0.00**	**0.00**	**0.00**	**383,242.77**

OTHER BONDS

THE BANK OF NEW YORK

SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS		DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
			ALLERGAN INC *PP* 5.750% DUE 04/01/16 CUSIP # 018490AJ1 ISSUED 04/12/06				
05/08/06 05/11/06	239,000.000	SALES		238,327.21	235,020.65	(3,306.56)	1,107.03
TOTAL OTHER BONDS			**PURCH/REC**	**0.00**	**0.00**	**0.00**	**0.00**
			SALE/DEL	**238,327.21**	**235,020.65**	**(3,306.56)**	**0.00**
			INCOME	**0.00**	**0.00**	**0.00**	**1,107.03**
TOTAL FIXED INCOME INVESTMENTS			**PURCH/REC**	**5,169,582.47**	**(8,971.50)**	**0.00**	**0.00**
			SALE/DEL	**4,919,841.25**	**4,823,605.08**	**(96,236.17)**	**0.00**
			INCOME	**0.00**	**0.00**	**0.00**	**548,950.03**
			SHORT TERM INVESTMENTS POOLED FUNDS & MUTUAL FUNDS				
			BNY HAMILTON MONEY FUND # 742 CUSIP # 05561M101				
05/01/06 05/01/06	13,681.600	PURCHASES		13,681.60	0.00	0.00	0.00
05/01/06 05/01/06	17,304.840	PURCHASES		17,304.84	0.00	0.00	0.00
05/02/06	0.000	DIVIDENDS		0.00	0.00		4,631.31
05/02/06 05/02/06	4,631.310	PURCHASES		4,631.31	0.00	0.00	0.00
05/09/06 05/09/06	9,223.320	SALES		9,223.32	9,223.32	0.00	0.00
05/09/06 05/09/06	248,132.550	SALES		248,132.55	248,132.55	0.00	0.00

AMEREN UE NDT TRUST
AMEREN UE QUAL NDT MISSOURI BNY
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TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/10/06 05/10/06	14,347.340	PURCHASES	14,347.34	0.00	0.00	0.00
05/10/06 05/10/06	541,788.790	PURCHASES	541,788.79	0.00	0.00	0.00
05/11/06 05/11/06	1,107.030	PURCHASES	1,107.03	0.00	0.00	0.00
05/11/06 05/11/06	235,020.650	PURCHASES	235,020.65	0.00	0.00	0.00
05/12/06 05/12/06	504,823.020	SALES	504,823.02	504,823.02	0.00	0.00
05/12/06 05/12/06	4,158.190	PURCHASES	4,158.19	0.00	0.00	0.00
05/15/06 05/15/06	399,827.840	PURCHASES	399,827.84	0.00	0.00	0.00
05/15/06 05/15/06	1,359,034.240	PURCHASES	1,359,034.24	0.00	0.00	0.00
05/16/06 05/16/06	13,362.670	PURCHASES	13,362.67	0.00	0.00	0.00
05/16/06 05/16/06	628,135.600	PURCHASES	628,135.60	0.00	0.00	0.00
05/17/06 05/17/06	38,769.460	PURCHASES	38,769.46	0.00	0.00	0.00
05/18/06 05/18/06	244,913.260	PURCHASES	244,913.26	0.00	0.00	0.00
05/18/06 05/18/06	5,957.140	PURCHASES	5,957.14	0.00	0.00	0.00

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SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
05/19/06 05/19/06	285,982.840	SALES	285,982.84	285,982.84	0.00	0.00
05/19/06 05/19/06	112.530	SALES	112.53	112.53	0.00	0.00
05/22/06 05/22/06	2,354.860	PURCHASES	2,354.86	0.00	0.00	0.00
05/22/06 05/22/06	335,196.960	SALES	335,196.96	335,196.96	0.00	0.00
05/23/06 05/23/06	16,405.000	PURCHASES	16,405.00	0.00	0.00	0.00
05/23/06 05/23/06	512,338.230	SALES	512,338.23	512,338.23	0.00	0.00
05/24/06 05/24/06	26,475.000	PURCHASES	26,475.00	0.00	0.00	0.00
05/25/06 05/25/06	11,882.720	PURCHASES	11,882.72	0.00	0.00	0.00
05/25/06 05/25/06	79,829.700	PURCHASES	79,829.70	0.00	0.00	0.00
05/26/06 05/26/06	8,816.480	PURCHASES	8,816.48	0.00	0.00	0.00
05/26/06 05/26/06	380,550.340	PURCHASES	380,550.34	0.00	0.00	0.00
05/30/06 05/30/06	996,100.830	SALES	996,100.83	996,100.83	0.00	0.00
05/30/06 05/30/06	5,896.410	PURCHASES	5,896.41	0.00	0.00	0.00

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SECURITY TRANSACTIONS AND INCOME

TRADE/ SETTLE DT	UNITS	DESCRIPTION	COST	PROCEEDS	GAIN/(LOSS)	INCOME
TOTAL POOLED FUNDS & MUTUAL FUNDS		**PURCH/REC**	**4,054,250.47**	**0.00**	**0.00**	**0.00**
		SALE/DEL	**2,891,910.28**	**2,891,910.28**	**0.00**	**0.00**
		INCOME	**0.00**	**0.00**	**0.00**	**4,631.31**
		MISC. SHORT TERM INVESTMENTS				
		U.S. DOLLARS				
05/26/06	0.000 INTEREST		0.00	0.00		3,210.02
05/26/06	0.000 INTEREST		0.00	0.00		631.50
TOTAL MISC. SHORT TERM INVESTMENTS		**PURCH/REC**	**0.00**	**0.00**	**0.00**	**0.00**
		SALE/DEL	**0.00**	**0.00**	**0.00**	**0.00**
		INCOME	**0.00**	**0.00**	**0.00**	**3,841.52**
TOTAL SHORT TERM INVESTMENTS		**PURCH/REC**	**4,054,250.47**	**0.00**	**0.00**	**0.00**
		SALE/DEL	**2,891,910.28**	**2,891,910.28**	**0.00**	**0.00**
		INCOME	**0.00**	**0.00**	**0.00**	**8,472.83**
TOTAL UNITED STATES/US DOLLAR		**PURCH/REC**	**9,223,832.94**	**(8,971.50)**	**0.00**	**0.00**
		SALE/DEL	**7,811,751.53**	**7,715,515.36**	**(96,236.17)**	**0.00**
		INCOME	**0.00**	**0.00**	**0.00**	**557,422.86**
TOTAL FOR PORTFOLIO		**PURCH/REC**	**9,223,832.94**	**(8,971.50)**	**0.00**	**0.00**
		SALE/DEL	**7,811,751.53**	**7,715,515.36**	**(96,236.17)**	**0.00**
		INCOME	**0.00**	**0.00**	**0.00**	**557,422.86**