

GENERAL TREASURY PRIME MONEY MARKET FUND

STATEMENT OF INVESTMENTS

February 28, 2006 (Unaudited)

	Annualized Yield On Date of Purchase (%)	Principal Amount (\$)	Value (\$)
U.S. Treasury Bills--100.6%			
3/2/2006	3.82	9,978,000	9,976,949
3/16/2006	4.34	9,100,000	9,083,578
3/23/2006	4.03	5,358,000	5,344,927
3/30/2006	4.18	2,500,000	2,491,642
4/13/2006	4.25	800,000	795,977
4/20/2006	4.01	10,000,000	9,945,139
5/4/2006	4.41	1,900,000	1,885,260
5/18/2006	4.49	8,250,000	8,170,662
5/25/2006	4.50	10,000,000	9,894,931
Total Investments (cost \$57,589,065)		100.6%	57,589,065
Liabilities, Less Cash and Receivables		-0.6%	(320,489)
Net Assets		100.0%	57,268,576

Securities valuation policies and other investment related disclosures are hereby incorporated by reference to the annual and semi-annual reports previously filed with the Securities and Exchange Commission on Form N-CSR.

STATEMENT OF INVESTMENTS

General Government Securities Money Market Fund

February 28, 2006 (Unaudited)

U.S. Government Agencies--82.8%	Annualized Yield on Date of of Purchase (%)	Principal Amount (\$)	Value (\$)
Federal Farm Credit Bank			
6/1/06	4.54	100,000,000 a	100,000,000
1/22/07	4.52	75,000,000 a	74,990,208
6/12/07	4.50	100,000,000 a	99,984,223
8/15/07	4.50	50,000,000 a	49,985,872
Federal Home Loan Bank System			
3/1/06	4.35	210,323,000	210,323,000
3/8/06	4.33	200,000,000	199,833,556
4/7/06	4.48	153,215,000	152,515,042
4/11/06	4.56	100,000,000 a	99,993,257
4/28/06	4.52	199,697,000	198,258,849
7/18/07	4.48	25,000,000 a	24,995,896
Federal National Mortgage Association			
3/27/06	4.33	50,000,000	49,845,806
4/5/06	4.48	74,000,000	73,679,847
Total U.S. Government Agencies (cost \$1,334,405,556)			1,334,405,556
Repurchase Agreements--17.3%			
Banc of America Securities LLC			
dated 2/28/2006, due 3/1/2006 in the amount of \$120,015,000 (fully collateralized by \$125,684,000 U.S. Treasury Notes, 4%, due 11/15/2012, value \$122,400,155)	4.50	120,000,000	120,000,000
Goldman, Sachs & Co.			
dated 2/28/2006, due 3/1/2006 in the amount of \$8,000,922 (fully collateralized by \$5,558,000 U.S. Treasury Inflation Protection Securities, 3.375%, due 4/15/2032, value \$8,160,159)	4.15	8,000,000	8,000,000
Goldman, Sachs & Co.			
dated 2/28/2006, due 3/1/2006 in the amount of \$30,003,750 (fully collateralized by \$29,435,000 Federal Home Loan Mortgage Corp., Notes, 5.125% - 5.75%, due 10/15/2008 - 3/15/2009, value \$30,603,290)	4.50	30,000,000	30,000,000
Morgan Stanley			
dated 2/28/2006, due 3/1/2006 in the amount of \$121,015,125 (fully collateralized by \$325,038,000 U.S. Treasury Strips, due 11/15/2026, value \$123,420,179)	4.50	121,000,000	121,000,000
Total Repurchase Agreements (cost \$279,000,000)			279,000,000
Total Investments (cost \$1,613,405,556)		100.1%	1,613,405,556
Liabilities, Less Cash and Receivables		(.1%)	(1,420,750)
Net Assets		100.0%	1,611,984,806

a Security payable on demand. Variable interest rate--subject to periodic change.

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