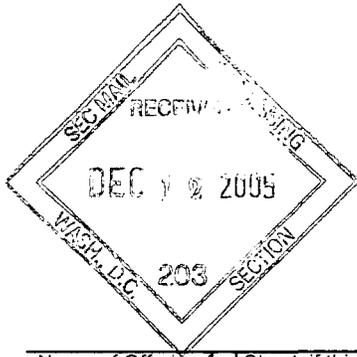


1075058



UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C.20549

OMB APPROVAL OMB Number: 3235-0076 Expires: April 30,2008 Estimated average burden hours per response.....16.00

FORM D NOTICE OF SALE OF SECURITIES PURSUANT TO REGULATION D SECTION 4(6), AND/OR UNIFORM LIMITED OFFERING EXEMPTION

SEC USE ONLY



05074369

Name of Offering () Check if this is an amendment and name has changed, and indicate change.) MLM Index Fund

Filing under(Check box(es) that apply): Rule 504 Rule 505 Rule 506 Section 4(6) ULOE Type of Filing: New Filing Amendment

A.BASIC IDENTIFICATION DATA

1.Enter the information requested about the issuer

Name of Issuer(X) Check if this is an amendment and name has changed, and indicate change.) MLM Index Fund

Address of Executive Offices (Number and Street, City,State,Zip Code) Telephone Number(Including Area Code) 47 Hulfish Street Suite 510 Princeton NJ 08542 609-683-1523

Address of Principal Business Operations (If different from Executive Offices) Telephone Number(Including Area Code) (Number and Street,City,State,Zip Code)

Brief Description of Business: Commodity Trading

PROCESSED

Type of Business Organization corporation limited partnership, already formed other (please specify): business trust limited partnership, to be formed

B DEC 16 2005 THOMSON FINANCIAL

Actual or Estimated Date of Incorporation or Organization: MONTH YEAR 1 2 9 7 Actual Estimated

Jurisdiction of Incorporate of Organization: (Enter two-letter U.S. Postal Service abbreviation for state: DE CN for Canada; FN for other foreign jurisdiction)

GENERAL INSTRUCTIONS

FEDERAL: Who Must File: All issuers making an offering of securities in reliance on an exemption under Regulation D or Section 4(6), 17 CFR 230.501 et seq. or 15 U.S.C 77 d(6). When to File: A notice must be filed no later than 15 days after the first sale of securities in the offering. Where to File: U.S. Securities and Exchange Commission, 450 Fifth Street, N.W., Washigton, D.C. 20549. Copies Required: Five (5) copies of this notice must be filed with the SEC, one of which must be manually signed. Information Required: A new filing must contain all information requested. Filing Fee: There is no federal filing fee. State: This notice shall be used to indicate reliance on the Uniform Limited Offering Exemption (ULOE) for sales of securities in those states that have adopted ULOE and that have adopted this form.

ATTENTION Failure to file notice in the appropriate states will not result in a loss of the federal exemption. Conversely, failure to file the appropriate federal notice will not result in a loss of an available state exemption unless such exemption is predicated on the filing of a federal notice.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number

bjm

A. BASIC IDENTIFICATION DATA

2. Enter the information requested for the following:

- i. Each promoter of the issuer, if the issuer has been organized within the past five years;
- ii. Each beneficial owner having the power to vote or dispose, or direct the vote or disposition of, 10% or more of a class of equity securities of the issuer;
- iii. Each executive officer and director of corporate issuers and of corporate general managing partners of partnership issuers; and
- iv. Each general and managing partner of partnership issuers.

Check Box(es) that apply: Promoter Beneficial Owner Executive Officer Director General and /or Managing Partner

Full Name(Last name first, if Individual)

Mount Lucas Management Corporation

Business or Residence Address (Number and Street, City, State, Zip Code)

47 Hulfish Street, Suite 510, Princeton NJ 08542

Check Box(es) that apply: Promoter Beneficial Owner Executive Officer Director General and /or Managing Partner

Full Name(Last name first, if Individual)

Rudderow Timothy J

Business or Residence Address (Number and Street, City, State, Zip Code)

47 Hulfish Street, Suite 510, Princeton NJ 08542

Check Box(es) that apply: Promoter Beneficial Owner Executive Officer Director General and /or Managing Partner

Full Name(Last name first, if Individual)

Vanneson Frank L

Business or Residence Address (Number and Street, City, State, Zip Code)

47 Hulfish Street, Suite 510, Princeton NJ 08542

Check Box(es) that apply: Promoter Beneficial Owner Executive Officer Director General and /or Managing Partner

Full Name(Last name first, if Individual)

Mehling James A

Business or Residence Address (Number and Street, City, State, Zip Code)

47 Hulfish Street, Suite 510, Princeton NJ 08542

Check Box(es) that apply: Promoter Beneficial Owner Executive Officer Director General and /or Managing Partner

Full Name(Last name first, if Individual)

Alcaly Roger E

Business or Residence Address (Number and Street, City,State ,Zip Code)

47 Hulfish Street, Suite 510, Princeton NJ 08542

Check Box(es) that apply: Promoter Beneficial Owner Executive Officer Director General and /or Managing Partner

Full Name(Last name first, if Individual)

DeRosa Paul R

Business or Residence Address (Number and Street, City,State ,Zip Code)

47 Hulfish Street, Suite 510, Princeton NJ 08542

Check Box(es) that apply: Promoter Beneficial Owner Executive Officer Director General and /or Managing Partner

Full Name(Last name first, if Individual)

Ix Raymond E

Business or Residence Address (Number and Street, City,State ,Zip Code)

47 Hulfish Street, Suite 510, Princeton NJ 08542

Check Box(es) that apply: Promoter Beneficial Owner Executive Officer Director General and /or Managing Partner

Full Name(Last name first, if Individual)

Oberkofler John R

Business or Residence Address (Number and Street, City,State ,Zip Code)

47 Hulfish Street, Suite 510, Princeton NJ 08542

B. INFORMATION ABOUT OFFERING

Yes No

1. Has the issuer sold, or does the issuer intend to sell, to non-accredited investors in this offering?.....

Answer also in Appendix, Column 2, if filing under ULOE.

2. What is the minimum investment that will be accepted from any individual?.....

\$ \$ 25,000.00

Yes No

3. Does the offering permit joint ownership of a single unit?.....

4. Enter the information requested for each person who has been or will be paid or given, directly or indirectly, any commission or similar remuneration for solicitation of purchases in connection with sales of securities in the offering. If a person to be listed is an associated person or agent of a broker or dealer registered with the SEC and /or with a state or states, list the name of the broker or dealer. If more than five (5) persons to be listed are associated persons of such a broker or dealer, you may set forth the information for that broker or dealer only.

Full Name (Last name first, if individual) **Financial Network Investment Corporation**

Business or Residence Address (Number and Street, City, State, Zip Code)

2780 Skypark Drive, Suite 300, Torrance, CA 90505

Name of Associated Broker or Dealer **Financial Network Investment Corporation**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

[AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
[IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
[MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
[RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **FSC Securities Corp.**

Business or Residence Address (Number and Street, City, State, Zip Code)

2300 Windy Ridge Parkway, #1100, Atlanta, GA 30339

Name of Associated Broker or Dealer **FSC Securities Corp.**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

[AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
[IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
[MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
[RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **H Beck Inc.**

Business or Residence Address (Number and Street, City, State, Zip Code)

11140 Rockville Pike, Fourth Floor, Rockville,MD 20852

Name of Associated Broker or Dealer **H. Beck Inc.**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

- [AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
- [IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
- [MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
- [RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **KW Securities Corp.**

Business or Residence Address (Number and Street, City, State, Zip Code)

1001 Bayhill Drive, Suite 170, San Bruno,CA 95066

Name of Associated Broker or Dealer **KW Securities Corp.**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

- [AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
- [IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
- [MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
- [RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **Lockwood Financial Services, Inc.**

Business or Residence Address (Number and Street, City, State, Zip Code)

10 Valley Stream Pkwy., Suite 310 Malvern,PA 19355

Name of Associated Broker or Dealer **Lockwood Financial Services Inc.**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

- [AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
- [IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
- [MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
- [RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **Morgan Keegan & Company, Inc.**

Business or Residence Address (Number and Street, City, State, Zip Code)

Morgan Keegan Tower, 50 Front Street, 18 Memphis, TN 38103

Name of Associated Broker or Dealer **Morgan Keegan & Company, Inc.**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

- [AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
- [IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
- [MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
- [RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **Pacific West Securities**

Business or Residence Address (Number and Street, City, State, Zip Code)

923 Powell Avenue S.W., Suite 101, Renton, WA 98055

Name of Associated Broker or Dealer **Pacific West Securities**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

- [AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
- [IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
- [MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
- [RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **Protected Investors of America**

Business or Residence Address (Number and Street, City, State, Zip Code)

235 Montgomery Street, Suite 1050, San Francisco, CA 94104

Name of Associated Broker or Dealer **Protected Investors of America**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

- [AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
- [IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
- [MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
- [RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **UBS Financial Services**

Business or Residence Address (Number and Street, City, State, Zip Code)

800 Hrbor Boulevard, 3rd Floor, Weehawken, NJ 07087

Name of Associated Broker or Dealer **UBS Financial Services**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

- [AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
- [IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
- [MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
- [RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **Wachovia Securities Financial Network LLC**

Business or Residence Address (Number and Street, City, State, Zip Code)

901 East Byrd Street, Richmond, VA 23219

Name of Associated Broker or Dealer **Wachovia Securites Financial Network LLC**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

- [AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
- [IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
- [MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
- [RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **Wachovia Securities, LLC**

Business or Residence Address (Number and Street, City, State, Zip Code)

901 East Byrd Street, Richmond, VA 23219

Name of Associated Broker or Dealer **Wachovia Securites, LLC**

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

- [AL] [AK] [AZ] [AR] [CA] [CO] [CT] [DE] [DC] [FL] [GA] [HI] [ID]
- [IL] [IN] [IA] [KS] [KY] [LA] [ME] [MD] [MA] [MI] [MN] [MS] [MO]
- [MT] [NE] [NV] [NH] [NJ] [NM] [NY] [NC] [ND] [OH] [OK] [OR] [PA]
- [RI] [SC] [SD] [TN] [TX] [UT] [VT] [VA] [WA] [WV] [WI] [WY] [PR]

Full Name (Last name first, if individual) **Sanders Morris Harris**

Business or Residence Address (Number and Street, City, State, Zip Code)

600 Travis Stret, Suite 3100, Houston,TX 77002

Name of Associated Broker or Dealer

Sandres Morris Harris

States in Which Person Listed has Solicited or Intends to Solicit Purchasers

(Check "All States or check individual States).....

All States

- | | | | | | | | | | | | | | | | | | | | | | | | | | |
|------|--------------------------|------|--------------------------|------|--------------------------|------|--------------------------|------|--------------------------|------|--------------------------|------|--------------------------|------|--------------------------|------|--------------------------|------|--------------------------|------|--------------------------|------|--------------------------|------|--------------------------|
| [AL] | <input type="checkbox"/> | [AK] | <input type="checkbox"/> | [AZ] | <input type="checkbox"/> | [AR] | <input type="checkbox"/> | [CA] | <input type="checkbox"/> | [CO] | <input type="checkbox"/> | [CT] | <input type="checkbox"/> | [DE] | <input type="checkbox"/> | [DC] | <input type="checkbox"/> | [FL] | <input type="checkbox"/> | [GA] | <input type="checkbox"/> | [HI] | <input type="checkbox"/> | [ID] | <input type="checkbox"/> |
| [IL] | <input type="checkbox"/> | [IN] | <input type="checkbox"/> | [IA] | <input type="checkbox"/> | [KS] | <input type="checkbox"/> | [KY] | <input type="checkbox"/> | [LA] | <input type="checkbox"/> | [ME] | <input type="checkbox"/> | [MD] | <input type="checkbox"/> | [MA] | <input type="checkbox"/> | [MI] | <input type="checkbox"/> | [MN] | <input type="checkbox"/> | [MS] | <input type="checkbox"/> | [MO] | <input type="checkbox"/> |
| [MT] | <input type="checkbox"/> | [NE] | <input type="checkbox"/> | [NV] | <input type="checkbox"/> | [NH] | <input type="checkbox"/> | [NJ] | <input type="checkbox"/> | [NM] | <input type="checkbox"/> | [NY] | <input type="checkbox"/> | [NC] | <input type="checkbox"/> | [ND] | <input type="checkbox"/> | [OH] | <input type="checkbox"/> | [OK] | <input type="checkbox"/> | [OR] | <input type="checkbox"/> | [PA] | <input type="checkbox"/> |
| [RI] | <input type="checkbox"/> | [SC] | <input type="checkbox"/> | [SD] | <input type="checkbox"/> | [TN] | <input type="checkbox"/> | [TX] | <input type="checkbox"/> | [UT] | <input type="checkbox"/> | [VT] | <input type="checkbox"/> | [VA] | <input type="checkbox"/> | [WA] | <input type="checkbox"/> | [WV] | <input type="checkbox"/> | [WI] | <input type="checkbox"/> | [WY] | <input type="checkbox"/> | [PR] | <input type="checkbox"/> |

C. OFFERING PRICE, NUMBER OF INVESTORS, EXPENSES AND USE OF PROCEEDS

1. Enter the aggregate offering price of securities included in this offering and the total amount already sold.
 Enter "0" if answer is "none" or "zero". If the transaction is an exchange offering, check this box and
 Indicate in the columns below the amounts of the securities offered for exchange and already exchanged.

Type of Security	Aggregate offering price	Amount Already Sold
Debt.....	\$ _____	\$ _____
Equity.....	\$ _____	\$ _____
<input type="checkbox"/> Common <input type="checkbox"/> Preferred		
Convertible Securities(including warrants).....	\$ _____	\$ _____
Partnership Interests.....	\$ _____	\$ _____
Other(Specify _____).....	\$ \$800,000,000.00	\$ \$609,132,562.47
Total.....	\$ <u>\$800,000,000.00</u>	\$ <u>\$609,132,562.47</u>

Answer also in Appendix, Column 3, if filing under ULOE

2. Enter the number of accredited and non-accredited investors who have purchased securities in this offering and the aggregate dollar amounts of their purchases. For offerings under Rule 504, indicate the number of persons who have purchased securities and the aggregate dollar amount of their purchases on the total lines. Enter "0" if answer is "none" or "zero".

	Number of Investors	Aggregate Dollar Amount of Purchases
Accredited Investors.....	<u>3748</u>	\$ <u>\$603,711,088.80</u>
Non-accredited Investors.....	<u>45</u>	\$ <u>\$5,421,473.67</u>
Total(for filing under Rule 504 only).....		\$ _____

Answer also in Appendix, Column 4, if filing under ULOE

3. If this filing is for an offering under Rule 504 Or 505, enter the information requested for all securities sold by the issuer, to date, in offerings of the types indicated, in the twelve(12) months prior to the first sale of securities in this offering. Classify securities by type listed in Part C - Question 1.

Type of offering	Type of securities	Dollar Amount Sold
Rule 505.....	_____	\$ _____
Regulation A.....	_____	\$ _____
Regulation 504.....	_____	\$ _____
Total.....		\$ _____

4. a. Furnish a statement of all expenses in connection with the issuance and distribution of the securities in this offering. Exclude amounts relating solely to organization expenses of the issuer. The information may be given as subject to future contingencies. If the amount of an expenditure is not known, furnish an estimate and check the box to the left of the estimate.

Transfer Agent's Fees.....	<input checked="" type="checkbox"/>	<u>\$0.00</u>
Printing and Engraving Costs.....	<input checked="" type="checkbox"/>	<u>\$10,000.00</u>
Legal Fees.....	<input checked="" type="checkbox"/>	<u>\$250,000.00</u>
Accounting Fees.....	<input checked="" type="checkbox"/>	<u>\$0.00</u>
Engineering Fees.....	<input checked="" type="checkbox"/>	<u>\$0.00</u>
Sales Commissions (specify finders' fees separately).....	<input checked="" type="checkbox"/>	<u>\$700,000.00</u>
Other Expenses(Identify).....	<input checked="" type="checkbox"/>	<u>\$0.00</u>
Total.....	<input checked="" type="checkbox"/>	<u>\$960,000.00</u>

b. Enter the difference between the aggregate offering price given in response to Part C- Question 1 and total expenses furnished in response to Part C- Question 4.a. This difference is the "adjusted gross proceeds to the issuer.".....

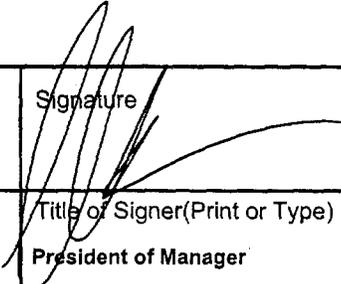
\$ \$799,040,000.00

5. Indicate below the amount of the adjusted gross proceeds to the issuer used or proposed to be used for each of the purposes shown. If the amount for any purpose is not known, furnish an estimate and check the box to the left of the estimate. The total of the payments listed must equal the adjusted gross proceeds to the issuer set forth in response to Part C- Question 4.b.above.

	Payments to Officers, Directors, & Affiliates		Payments to Others	
Salaries and fees.....	<input checked="" type="checkbox"/>	\$ 0.00	<input checked="" type="checkbox"/>	\$ 0.00
Purchase of real estate.....	<input checked="" type="checkbox"/>	\$ 0.00	<input checked="" type="checkbox"/>	\$ 0.00
Purchase, rental or leasing and installation of machinery and equipment.....	<input checked="" type="checkbox"/>	\$ 0.00	<input checked="" type="checkbox"/>	\$ 0.00
Construction or leasing of plant buildings and facilities.....	<input checked="" type="checkbox"/>	\$ 0.00	<input checked="" type="checkbox"/>	\$ 0.00
Acquisition of other business (including the value of securities involved in this offering that may be used in exchange for the assets or securities of another issuer pursuant to a merger).....	<input checked="" type="checkbox"/>	\$ 0.00	<input checked="" type="checkbox"/>	\$ 0.00
Repayment of indebtedness.....	<input checked="" type="checkbox"/>	\$ 0.00	<input checked="" type="checkbox"/>	\$ 0.00
working capital.....	<input checked="" type="checkbox"/>	\$ 799,040,000.00	<input checked="" type="checkbox"/>	\$ 0.00
Other(specify): _____				
_____	<input checked="" type="checkbox"/>	\$ 0.00	<input checked="" type="checkbox"/>	\$ 0.00
Column Totals.....	<input checked="" type="checkbox"/>	\$ 799,040,000.00	<input checked="" type="checkbox"/>	\$ 0.00
Total Payments Listed(column totals added).....			<input checked="" type="checkbox"/>	\$ 799,040,000.00

D.FEDERAL SIGNATURE

The issuer has duly caused this notice to be signed by the undersigned duly authorized person. If this notice is filed under Rule 505, the the following signature constitutes an undertaking by the issuer to furnish to the U.S. Securities and Exchange Commission upon written request of its staff, the information furnished by the issuer to any non-accredited investor pursuant to paragraph (b)(2) of Rule 502.

Issuer(Print or Type) MLM Index Fund	Signature 	Date NOV 29 2005
Name of Signer(Print or Type) Timothy J. Rudderow	Title of Signer(Print or Type) President of Manager	

ATTENTION

Intentional misstatements or omissions of fact constitute federal criminal violations. (See 18 U.S.C.1001.)

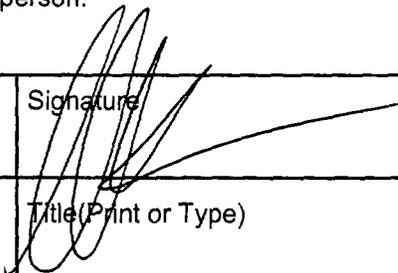
1. Is any party described in 17 CFR 230.262 presently subject to any disqualification provisions of such rule?.....

Yes No

See Appendix, Column 5, for state response

- 2. The undersigned issuer hereby undertakes to furnish to any state administrator of any state in which this notice is filed, notice on Form D(17 CFR 239.500) at such times as required by state law.
- 3. The undersigned issuer hereby undertakes to furnish to the state administrators, upon written request, information furnished by the issuer to offerees.
- 4. The undersigned issuer represents that the issuer is familiar with the conditions that must be satisfied to be entitled to the Uniform Limited Offering Exemption(ULOE) of the state in which this notice is filed and understands that the issuer claiming the availability of this exemption has the burden of establishing that these conditions have been satisfied.

The issuer has read this notification and knows the contents to be true and has duly caused this notice to be signed on its behalf by the undersigned duly authorized person.

Issuer(Print or Type) MLM Index Fund	Signature 	Date NOV 29 2005
Name(Print or Type) Timothy J. Rudderow	Title(Print or Type) President of Manager	

Instruction:

Print the name and title of the signing representative under his signature for the state portion of this form. One copy of every notice on Form D must be manually signed. Any copies not manually signed must be photocopies of the manually signed copy or bear typed or printed signatures.

APPENDIX

1 State	2 Intend to sell to non-accredited investors in State		3 Type of Security and aggregate offering price offered in state \$ 800,000,000.00	4 Type of investor and amount purchased in State				5 Disqualification under State ULOE (if yes, attach explanation of waiver graded)	
	Yes	No		Number of Accredited Investors	Amount	Number of Non-Accredited Investors	Amount	Yes	No
AL	X			42	\$ 8,333,782.98	2	\$ 144,427.45		X
AK	X			2	\$ 125,625.00				X
AZ	X			167	\$ 13,783,279.41	1	\$ 25,000.00		X
AR	X			2	\$ 1,223,396.41				X
CA	X			1130	\$ 104,289,012.92	28	\$ 1,176,401.36		X
CO	X			243	\$ 19,959,449.20	1	\$ 74,685.51		X
CT	X			17	\$ 2,641,383.71				X
DE	X			36	\$ 3,076,599.65	1	\$ 30,000.00		X
DC	X			4	\$ 663,561.89	1	\$ 15,000.00		X
FL	X			152	\$ 22,296,875.33	2	\$ 53,000.00		X
GA	X			68	\$ 83,003,761.56	2	\$ 88,000.00		X
HI	X			1	\$ 158,087.20				X
ID									
IL	X			15					X
IN	X			8	\$ 461,749.07				X
IA	X			4					X
KS	X			101	\$ 9,742,955.26				X
KY	X			8	\$ 808,866.31				X
LA	X			43	\$ 7,905,628.73				X
ME	X			5	\$ 478,799.45				X
MD	X			38	\$ 11,893,045.56				X
MA	X			61	\$ 12,039,125.62	2	\$ 542,000.00		X
MI	X			69	\$ 5,537,479.11				X
MN	X			8	\$ 952,770.13				X
MS	X			25	\$ 14,472,054.79				X
MO	X			4	\$ 583,631.52				X

APPENDIX

1 State	2 Intend to sell to non-accredited investors in State		3 Type of Security and aggregate offering price offered in state \$ 800,000,000.00	4 Type of investor and amount purchased in State				5 Disqualification under State ULOE (if yes, attach explanation of waiver graded)	
	Yes	No		Number of Accredited Investors	Amount	Number of Non-Accredited Investors	Amount	Yes	No
MT									
NE	X			1	\$ 24,875.00				X
NV	X			2	\$ 332,853.60				X
NH	X			6	\$ 392,704.64				X
NJ	X			209	\$ 21,208,577.70	5	\$ 528,500.00		X
NM									
NY	X			207	\$ 41,974,976.63	1	\$ 155,000.00		X
NC	X			58	\$ 5,746,959.19				X
ND									
OH	X			63	\$ 15,498,495.97				X
OK	X			7	\$ 1,007,126.49				X
OR	X			6					X
PA	X			249	\$ 52,786,153.83	10	\$ 419,117.13		X
RI	X			3	\$ 2,832,354.22				X
SC	X			19	\$ 1,152,360.24				X
SD									
TN	X			131	\$ 28,514,088.66				X
TX	X			81	\$ 12,726,733.09	1	\$ 25,000.00		X
UT	X			5	\$ 1,120,718.23				X
VT	X			5	\$ 2,184,742.78				X
VA	X			400	\$ 42,830,814.58	8	\$ 2,070,342.22		X
WA	X			30	\$ 9,769,437.17				X
WV	X			3	\$ 71,094.92				X
WI	X			1	\$ 99,500.00				X
WY	X			4	\$ 2,134,336.22				X
PR									

Foreign Investments total \$