INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | UNREALIZED GAIN UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16739 | FREDDIE MAC / DN | 313397RN3 | 62 | 699 | 1.6700 | 50,770,000.00 | 50,754,134.38 | 49,458.44 | 620.53 |
| | 12/11/01 01/08/02 | | 7 | 000 | 1.6722 | 50,704,055.41 | 99.96875000000 | SUNGARD | |
| SUBTOTAL (Investment Type) 20 FHLMC DISCOUNT N 7.34%(M) | | | | | 1.6700 | 50,770,000.00 | 50,754,134.38 | 49,458.44 | 620.53 |
| | | | | | 1.6722 | 50,704,055.41 | 99.96875000000 | | |
| 15257 | FEDERAL HOME LOAN BANKS / NC SA | 3133MBUK1 | 62 | 699 | 6.8750 | 25,000,000.00 | 25,640,625.00 | 778,211.81 | |
| | 04/26/01 07/18/02 | | 49 | 000 | 4.3303 | 25,750,500.00 | 102.5625000000 | SUNGARD | - 109,875.00 |
| 14705 | FEDERAL HOME LOAN BANKS / NC SA | 3133MBXZ5 | 62 | 699 | 6.7500 | 40,000,000.00 | 41,137,500.00 | 1,020,000.00 | 206,500.00 |
| | 01/25/01 08/15/02 | | 57 | 000 | 5.1706 | 40,931,000.00 | 102.8437500000 | SUNGARD | |
| 15436 | FEDERAL HOME LOAN BANKS / AC SA | 3133M9MZ2 | 62 | 699 | 6.4210 | 25,000,000.00 | 25,671,875.00 | 588,591.67 | 76,875.00 |
| | 06/04/01 02/19/03 | | 79 | 000 | 4.9451 | 25,595,000.00 | 102.6875000000 | SUNGARD | |
| 14778 | FEDERAL HOME LOAN BANKS / AC SA | 3133MCXP5 | 62 | 699 | 5.5500 | 15,000,000.00 | 15,046,875.00 | 337,625.00 | 56,250.00 |
| | 02/05/01 02/05/04 | | 102 | 000 | 5.5729 | 14,990,625.00 | 100.3125000000 | SUNGARD | |
| 15057 | FEDERAL HOME LOAN BANKS / AC SA | 3133MDKU6 | 62 | 699 | 5.3800 | 9,465,000.00 | 9,533,029.69 | 140,034.68 | 68,029.69 |
| | 03/22/01 03/22/04 | | 64 | 000 | 5.3800 | 9,465,000.00 | 100.7187500000 | SUNGARD | |
| SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA 16.92%(M) | | | | | 6.4403 | 114,465,000.00 | 117,029,904.69 | 2,864,463.16 | 407,654.69 |
| | | | | | 5.0044 | 116,732,125.00 | 102.2407760000 | | - 109,875.00 |
| 15362 | FANNIE MAE / AC SA | 3136F0LF7 | 62 | 699 | 4.7200 | 25,000,000.00 | 25,250,000.00 | 134,388.89 | 250,000.00 |
| | 05/17/01 05/20/03 | | 51 | 000 | 4.7200 | 25,000,000.00 | 101.0000000000 | SUNGARD | |
| 15492 | FANNIE MAE / OC SA | 31359MJL8 | 62 | 699 | 4.8200 | 25,000,000.00 | 25,296,875.00 | 63,597.22 | 296,875.00 |
| | 06/12/01 06/12/03 | | 79 | 000 | 4.8200 | 25,000,000.00 | 101.1875000000 | SUNGARD | |
| 16279 | FANNIE MAE / OC SA | 3136F0YN6 | 62 | 699 | 4.5500 | 36,600,000.00 | 36,737,250.00 | 573,603.33 | |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 10/04/01 02/27/04 | | 46 | 000 | 4.2161 | 37,045,655.83 | 100.3750000000 | SUNGARD | - | |
| 137,250.00 | | | | | | | | | | |
| 16652 | FANNIE MAE / OC SA | 3136F0TB8 | 62 | 699 | 5.1250 | 28,000,000.00 | 28,463,750.00 | 629,805.56 | | |
| 61,250.00 | | | | | | | | | | |
| | 11/29/01 07/23/04 | | 46 | 000 | 4.5407 | 28,904,750.00 | 101.6562500000 | SUNGARD | | |
| | | | | | | | | | | |
| --- | | | | | | | | | | |
| SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL 16.73%(M) | | | | | 4.7871 | 114,600,000.00 | 115,747,875.00 | 1,401,395.00 | | |
| 608,125.00 | | | | | | | | | | |
| | | | | | 4.5363 | 115,950,405.83 | 101.0016360000 | | - | |
| 137,250.00 | | | | | | | | | | |
| | | | | | | | | | | |
| --- | | | | | | | | | | |
| 15320 | FEDERAL FARM CREDIT BANK / DN | 31331LDY1 | 62 | 699 | 5.0000 | 15,000,000.00 | 15,421,875.00 | 312,500.00 | | |
| 274,672.20 | | | | | | | | | | |
| | 05/11/01 02/03/03 | | 102 | 000 | 4.4000 | 15,147,202.80 | 102.8125000000 | SUNGARD | | |
| 16393 | FEDERAL FARM CREDIT BANK / CC S | 31331LHS0 | 62 | 699 | 5.1800 | 15,000,000.00 | 15,187,500.00 | 71,225.00 | | |
| | 10/19/01 05/28/04 | | 46 | 000 | 4.5678 | 15,222,656.25 | 101.2500000000 | SUNGARD | - | |
| 35,156.25 | | | | | | | | | | |
| | | | | | | | | | | |
| --- | | | | | | | | | | |
| SUBTOTAL (Investment Type) 27 FEDERAL FARM CRE 4.42%(M) | | | | | 5.0902 | 30,000,000.00 | 30,609,375.00 | 383,725.00 | | |
| 274,672.20 | | | | | | | | | | |
| | | | | | 4.4841 | 30,369,859.05 | 102.0312500000 | | - | |
| 35,156.25 | | | | | | | | | | |
| | | | | | | | | | | |
| --- | | | | | | | | | | |

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 15520 | FREDDIE MAC / OC SA | 312923BH7 | 62 | 699 | 5.8100 | 30,000,000.00 | 30,881,250.00 | 832,766.67 | 322,050.00 |
| | 06/18/01 01/09/04 | | 46 | 000 | 5.0229 | 30,559,200.00 | 102.9375000000 | SUNGARD | |
| 16215 | FREDDIE MAC / SC SA | 312924FE8 | 62 | 699 | 4.0000 | 37,500,000.00 | 37,605,468.75 | 454,166.66 | |
| | 09/26/01 03/12/04 | | 51 | 000 | 3.8249 | 37,710,677.08 | 100.2812500000 | SUNGARD | - 46,875.00 |
| 16392 | FREDDIE MAC / CC SA | 312923ZF5 | 62 | 699 | 5.1500 | 15,000,000.00 | 15,145,312.50 | 115,875.00 | |
| | 10/19/01 05/07/04 | | 46 | 000 | 4.5910 | 15,199,218.75 | 100.9687500000 | SUNGARD | - 53,906.25 |
| 16775 | FREDDIE MAC / OC SA | 312923M85 | 62 | 699 | 5.2000 | 20,250,000.00 | 20,490,468.75 | 78,975.00 | |
| | 12/14/01 06/04/04 | | 46 | 000 | 4.6246 | 20,548,195.31 | 101.1875000000 | SUNGARD | - 28,476.56 |
| 16776 | FREDDIE MAC / OC SA | 3129232L8 | 62 | 699 | 5.0200 | 11,100,000.00 | 11,249,156.25 | 266,227.34 | 0.00 |
| | 12/14/01 07/09/04 | | 46 | 000 | 4.4593 | 11,489,070.42 | 101.3437500000 | SUNGARD | |
| 15954 | FREDDIE MAC / CC SA | 312924BE2 | 62 | 699 | 4.9100 | 14,850,000.00 | 14,901,046.88 | 265,324.13 | 4,640.63 |
| | 08/20/01 08/20/04 | | 51 | 000 | 4.7969 | 14,896,406.25 | 100.3437500000 | SUNGARD | |
| 16521 | FREDDIE MAC / SC SA | 312924RH8 | 62 | 699 | 4.0000 | 60,000,000.00 | 60,018,750.00 | 353,333.33 | 18,750.00 |
| | 11/08/01 11/08/04 | | 79 | 000 | 4.0000 | 60,000,000.00 | 100.0312500000 | SUNGARD | |
| SUBTOTAL (Investment Type) 28 FHLMC - COUPON B 27.50%(M) | | | | | 4.6442 | 188,700,000.00 | 190,291,453.13 | 2,366,668.13 | 345,440.63 |
| | | | | | 4.3341 | 190,402,767.81 | 100.8433770000 | | - 129,257.81 |
| 15938 | SIGMA FINANCE INC / MTN | | 62 | 699 | 2.0900 | 30,000,000.00 | 30,043,103.10 | 74,891.67 | 43,103.10 |
| | 08/17/01 02/19/03 | | 58 | 000 | 2.0900 | 30,000,000.00 | 100.1436770000 | USERPR | |
| 16618 | GEN ELEC CAP CORP / MTNFLT | 36962GWS9 | 62 | 699 | 1.9313 | 50,000,000.00 | 50,000,000.00 | 21,458.33 | 0.00 |
| | 11/26/01 03/24/03 | | 64 | 000 | 1.9313 | 50,000,000.00 | 100.0000000000 | SUNGARD | |
| 16790 | SIGMA FIN INC / MTNFLOAT | | 62 | 699 | 1.9650 | 25,000,000.00 | 25,003,506.00 | 19,104.17 | 3,506.00 |
| | 12/18/01 12/17/04 | | 85 | 000 | 1.9650 | 25,000,000.00 | 100.0140240000 | USERPR | |
| 16791 | SIGMA FIN INC / MTNFLOAT | | 62 | 699 | 1.9650 | 25,000,000.00 | 25,003,506.00 | 19,104.17 | 3,506.00 |
| | 12/18/01 12/17/04 | | 58 | 000 | 1.9650 | 25,000,000.00 | 100.0140240000 | USERPR | |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 16801 SIGMA FIN INC / MTNFLOAT | | 62 | 699 | 1.9650 | 25,000,000.00 | 25,003,506.00 | 19,104.17 | | 3,506.00 |
| 12/18/01 12/17/04 | | 64 | 000 | 1.9650 | 25,000,000.00 | 100.0140240000 | USERPR | | |
| | | | | 1.9650 | 25,000,000.00 | 100.0140240000 | | | |
| SUBTOTAL (Investment Type) 100 MEDIUM TERM NOT 22.41%(M) | | | | 1.9783 | 155,000,000.00 | 155,053,621.10 | 153,662.51 | | 53,621.10 |
| | | | | 1.9783 | 155,000,000.00 | 100.0345940000 | | | |
| 14517 GEN ELEC CAP CORP / MTN | 36962GSD7 | 62 | 699 | 5.5000 | 5,000,000.00 | 5,050,781.25 | 80,972.22 | | 98,936.25 |
| 12/15/00 04/15/02 | | 79 | 000 | 6.2600 | 4,951,845.00 | 101.0156250000 | SUNGARD | | |
| 15385 GEN ELEC CAP CORP / MTN | 36962GSY1 | 62 | 699 | 5.8800 | 26,400,000.00 | 27,332,250.00 | 457,072.00 | | 417,186.00 |
| 05/22/01 05/19/03 | | 51 | 000 | 4.8402 | 26,915,064.00 | 103.5312500000 | SUNGARD | | |
| | | | | 5.8210 | 31,400,000.00 | 32,383,031.25 | 538,044.22 | | |
| SUBTOTAL (Investment Type) 101 MEDIUM TERM NOT 4.68%(M) | | | | | | | | | 516,122.25 |
| | | | | 5.0608 | 31,866,909.00 | 103.1306730000 | | | |

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE | MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|---|
| SUBTOTAL (Fund Number) 699 EXTENDED FUND | | | | 100.00%(M) | | 4.2285 | 684,935,000.00 | 691,869,394.55 | 7,757,416.46 | 2,206,256.40 |
| | | | | | | 3.7967 | 691,026,122.10 | 101.0124160000 | | - 411,539.06 |
| GRAND TOTAL | | | | | | 4.2285 | 684,935,000.00 | 691,869,394.55 | 7,757,416.46 | 2,206,256.40 |
| | | | | | | 3.7967 | 691,026,122.10 | 101.0124160000 | | - 411,539.06 |

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16727 | IBRD / DN | 459053TV6 | 62 | 692 | 1.7200 | 45,300,000.00 | 45,165,811.33* | 47,615.33 | |
| | 12/10/01 03/04/02 | | 79 | 000 | 1.7269 | 45,118,196.00 | 99.70377777042 | BOOK | .00 |
| SUBTOTAL (Investment Type) 15 WORLD BANK-DISCO | | | | | 2.08%(M) 1.7200 | 45,300,000.00 | 45,165,811.33 | 47,615.33 | .00 |
| | | | | | 1.7269 | 45,118,196.00 | 99.70377800000 | | |
| 16750 | FREDDIE MAC / DN | 313397SD4 | 62 | 692 | 1.6600 | 50,000,000.00 | 49,953,125.00 | 46,111.11 | 3,847.22 |
| | 12/12/01 01/23/02 | | 102 | 000 | 1.6632 | 49,903,166.67 | 99.90625000000 | SUNGARD | |
| 16702 | FREDDIE MAC / DN | 313397TK7 | 62 | 692 | 1.8200 | 48,470,000.00 | 48,348,825.00 | 63,711.12 | 6,247.25 |
| | 12/06/01 02/22/02 | | 102 | 000 | 1.8272 | 48,278,866.63 | 99.75000000000 | SUNGARD | |
| 15534 | FREDDIE MAC / DN | 313397UG4 | 62 | 692 | 3.5600 | 10,000,000.00 | 9,965,625.00 | 192,833.33 | 37,813.89 |
| | 06/20/01 03/15/02 | | 49 | 000 | 3.6569 | 9,734,977.78 | 99.65625000000 | SUNGARD | |
| 16265 | FREDDIE MAC / DN | 313397UV1 | 62 | 692 | 2.2200 | 15,000,000.00 | 14,939,062.50 | 83,250.00 | 18,612.50 |
| | 10/03/01 03/28/02 | | 79 | 000 | 2.2444 | 14,837,200.00 | 99.59375000000 | SUNGARD | |
| 15480 | FREDDIE MAC / DN | 313397XQ9 | 62 | 692 | 3.8000 | 10,000,000.00 | 9,925,000.00 | 215,333.33 | 86,500.00 |
| | 06/11/01 06/03/02 | | 102 | 000 | 3.9488 | 9,623,166.67 | 99.25000000000 | SUNGARD | |
| 16601 | FREDDIE MAC / DN | 313397J93 | 62 | 692 | 2.3000 | 50,000,000.00 | 49,218,750.00 | 130,972.22 | 119,583.34 |
| | 11/21/01 10/10/02 | | 49 | 000 | 2.3485 | 48,968,194.44 | 98.43750000000 | SUNGARD | |
| SUBTOTAL (Investment Type) 20 FHLMC DISCOUNT N | | | | | 8.40%(M) 2.1368 | 183,470,000.00 | 182,350,387.50 | 732,211.11 | 272,604.20 |
| | | | | | 2.1678 | 181,345,572.19 | 99.38975700000 | | |
| 15411 | FREDDIE MAC / NC SA | 3134A3RE8 | 62 | 692 | 5.5000 | 12,500,000.00 | 12,327,736.50 | 87,847.22 | |
| | 05/31/01 05/15/02 | | 46 | 000 | 4.1007 | 12,662,000.00 | 98.62189200000 | SUNGARD | - 334,263.50 |
| 16625 | FREDDIE MAC / OC SA | 312923T88 | 62 | 692 | 4.0200 | 20,000,000.00 | 20,000,000.00 | 399,766.66 | |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 11/27/01 | 07/02/02 | | 79 | 000 | 3.7041 | 20,360,233.33 | 100.0000000000 | SUNGARD | - 36,400.00 |
| | | | | | | 3.8577 | 33,022,233.33 | 99.46995800000 | | - 370,663.50 |
| SUBTOTAL (Investment Type) 28 FHLMC - COUPON B 1.49%(M) | | | | | | 4.5931 | 32,500,000.00 | 32,327,736.50 | 487,613.88 | .00 |
| 16833 | FANNIE MAE / DN | | 313589SK0 | 62 | 692 | 1.7500 | 30,000,000.00 | 29,959,166.67 | 8,750.00 | 0.00 |
| | 12/26/01 | 01/29/02 | | 79 | 000 | 1.7529 | 29,950,416.67 | 99.86388888889 | SUNGARD | |
| 15312 | FANNIE MAE / DN | | 313589TK9 | 62 | 692 | 3.8400 | 20,900,000.00 | 20,847,169.44 | 526,122.67 | 63,094.77 |
| | 05/10/01 | 02/22/02 | | 64 | 000 | 3.9617 | 20,257,952.00 | 99.74722222222 | SUNGARD | |
| 15313 | FANNIE MAE / DN | | 313589VT7 | 62 | 692 | 3.8500 | 25,000,000.00 | 24,869,500.00 | 630,972.22 | 158,250.00 |
| | 05/10/01 | 04/19/02 | | 58 | 000 | 3.9970 | 24,080,277.78 | 99.47800000000 | SUNGARD | |
| 16600 | FANNIE MAE / DN | | 313589XD0 | 62 | 692 | 2.0200 | 30,000,000.00 | 29,792,916.67 | 69,016.67 | 31,950.00 |
| | 11/21/01 | 05/23/02 | | 79 | 000 | 2.0410 | 29,691,950.00 | 99.30972222222 | SUNGARD | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE / MATURITY DATE | CUSIP | BANK / BROK | FUND / SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16612 | FANNIE MAE / DN | 313589XD0 | 62 | 692 | 2.0200 | 18,000,000.00 | 17,875,750.00 | 36,360.00 | 19,170.00 |
| | 11/26/01 05/23/02 | | 85 | 000 | 2.0404 | 17,820,220.00 | 99.30972222222 | SUNGARD | |
| SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO | | | 5.68%(M) | | 2.6181 | 123,900,000.00 | 123,344,502.78 | 1,271,221.56 | 272,464.77 |
| | | | | | 2.6762 | 121,800,816.45 | 99.55165700000 | | |
| 16751 | FEDERAL HOME LOAN BANKS / DN | 313385SZ0 | 62 | 692 | 1.6700 | 10,000,000.00 | 9,979,700.00 | 9,277.78 | |
| | 12/12/01 02/12/02 | | 102 | 000 | 1.6748 | 9,971,238.89 | 99.79700000000 | SUNGARD | - 816.67 |
| 16302 | FEDERAL HOME LOAN BANKS / DN | 313385UU8 | 62 | 692 | 2.1800 | 40,000,000.00 | 39,836,611.11 | 203,466.67 | 42,500.00 |
| | 10/09/01 03/27/02 | | 79 | 000 | 2.2025 | 39,590,644.44 | 99.59152777778 | SUNGARD | |
| SUBTOTAL (Investment Type) 43 FHLB DISCOUNT NO | | | 2.30%(M) | | 2.0774 | 50,000,000.00 | 49,816,311.11 | 212,744.45 | 42,500.00 |
| | | | | | 2.0964 | 49,561,883.33 | 99.63262200000 | | - 816.67 |
| 16305 | TORONTO DOMINION/NY / BA | 89112LAF8 | 62 | 692 | 2.3200 | 5,000,000.00 | 4,996,519.44 | 27,066.67 | 1,030.55 |
| | 10/09/01 01/15/02 | | 99 | 000 | 2.3347 | 4,968,422.22 | 99.93038888889 | SUNGARD | |
| 16788 | TORONTO DOMINION/NY / BA | 89112LAH4 | 62 | 692 | 1.8400 | 10,000,000.00 | 9,992,044.44 | 7,155.55 | 222.22 |
| | 12/18/01 01/17/02 | | 99 | 000 | 1.8428 | 9,984,666.67 | 99.92044444444 | SUNGARD | |
| 16636 | TORONTO DOMINION/NY / BA | 89112LBR1 | 62 | 692 | 2.0500 | 15,000,000.00 | 14,958,979.17 | 29,041.67 | 5,958.33 |
| | 11/28/01 02/25/02 | | 99 | 000 | 2.0604 | 14,923,979.17 | 99.72652777778 | SUNGARD | |
| 16635 | TORONTO DOMINION/NY / BA | 89112LCS8 | 62 | 692 | 2.0600 | 10,000,000.00 | 9,958,233.33 | 19,455.55 | 6,300.00 |
| | 11/28/01 03/26/02 | | 99 | 000 | 2.0740 | 9,932,477.78 | 99.58233333333 | SUNGARD | |
| SUBTOTAL (Investment Type) 52 BANKERS ACCEPTAN | | | 1.84%(M) | | 2.0335 | 40,000,000.00 | 39,905,776.38 | 82,719.44 | 13,511.10 |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 2.0435 | 39,809,545.84 | 99.76444100000 | | | |
| 16854 | GREENWICH TRI PARTY NGOV / REPO | | 90 | 692 | 2.0500 | 40,000,000.00 | 40,000,000.00* | 9,111.11 | | 0.00 |
| | 12/28/01 01/02/02 | | 53 | 000 | 2.0500 | 40,000,000.00 | 100.0000000000 | BOOK | | |
| SUBTOTAL (Investment Type) 62 REPURCHASE AGREE 1.84%(M) | | | | | 2.0500 | 40,000,000.00 | 40,000,000.00 | 9,111.11 | | .00 |
| | | | | | 2.0500 | 40,000,000.00 | 100.0000000000 | | | |
| 16681 | ALBIS CAP CORP / CP | 01344UA30 | 62 | 692 | 2.0700 | 18,985,000.00 | 18,983,154.24 | 30,565.85 | | 337.51 |
| | 12/04/01 01/03/02 | | 58 | 000 | 2.0736 | 18,952,250.88 | 99.99027777778 | SUNGARD | | |
| 16248 | MORIARTY LLC / CP | 61761UA46 | 62 | 692 | 2.5200 | 25,000,000.00 | 24,996,354.17 | 161,000.00 | | 1,604.17 |
| | 10/01/01 01/04/02 | | 64 | 000 | 2.5369 | 24,833,750.00 | 99.98541666667 | SUNGARD | | |
| 16503 | AUTOBAHN FUNDING / CP | 0527M1A47 | 62 | 692 | 2.2000 | 11,000,000.00 | 10,998,395.83 | 37,644.44 | | 412.50 |
| | 11/06/01 01/04/02 | | 58 | 000 | 2.2080 | 10,960,338.89 | 99.98541666667 | SUNGARD | | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | UNREALIZED GAIN UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16718 | LEXINGTON PARKER / CP | 52952MA83 | 62 | 692 | 1.9300 | 15,000,000.00 | 14,994,895.83 | 20,104.16 | 525.00 |
| | 12/07/01 01/08/02 | | 58 | 000 | 1.9333 | 14,974,266.67 | 99.96597222222 | SUNGARD | |
| 16317 | BREEDS HILL CAP / CP | 10670UA92 | 62 | 692 | 2.3800 | 33,386,000.00 | 33,373,016.56 | 183,196.41 | 4,674.04 |
| | 10/10/01 01/09/02 | | 64 | 000 | 2.3944 | 33,185,146.11 | 99.96111111111 | SUNGARD | |
| 16692 | AUTOBAHN FUNDING / CP | 0527M1A96 | 62 | 692 | 2.0800 | 30,165,000.00 | 30,153,269.17 | 47,057.40 | 2,212.10 |
| | 12/05/01 01/09/02 | | 58 | 000 | 2.0842 | 30,103,999.67 | 99.96111111111 | SUNGARD | |
| 16316 | PARTHENON RECEIV / CP | 70211UAA9 | 62 | 692 | 2.3800 | 8,050,000.00 | 8,046,478.13 | 44,172.14 | 1,267.88 |
| | 10/10/01 01/10/02 | | 58 | 000 | 2.3946 | 8,001,038.11 | 99.95625000000 | SUNGARD | |
| 16570 | BEETHOVEN FDG CO / CP | 07712UAA5 | 62 | 692 | 2.1200 | 16,000,000.00 | 15,993,000.00 | 43,342.22 | 1,480.00 |
| | 11/16/01 01/10/02 | | 64 | 000 | 2.1269 | 15,948,177.78 | 99.95625000000 | SUNGARD | |
| 16535 | CROWN POINT CAP / CP | 22844UAJ6 | 62 | 692 | 1.9900 | 46,967,000.00 | 46,928,186.99 | 137,600.27 | 5,322.92 |
| | 11/09/01 01/18/02 | | 64 | 000 | 1.9977 | 46,785,263.80 | 99.91736111111 | SUNGARD | |
| 16571 | AUTOBAHN FUNDING / CP | 0527M1AJ4 | 62 | 692 | 2.1800 | 18,896,000.00 | 18,880,384.56 | 52,635.86 | 3,836.94 |
| | 11/16/01 01/18/02 | | 58 | 000 | 2.1883 | 18,823,911.76 | 99.91736111111 | SUNGARD | |
| 16497 | ONEOK INC / CP | 68267UAN8 | 62 | 692 | 2.0500 | 25,000,000.00 | 24,974,479.17 | 81,145.84 | 4,375.00 |
| | 11/05/01 01/22/02 | | 85 | 000 | 2.0591 | 24,888,958.33 | 99.89791666667 | SUNGARD | |
| 16560 | TANNEHILL CAP CO / CP | 87583MAN3 | 62 | 692 | 2.0700 | 50,000,000.00 | 49,948,958.33 | 135,125.00 | 9,333.33 |
| | 11/15/01 01/22/02 | | 58 | 000 | 2.0781 | 49,804,500.00 | 99.89791666667 | SUNGARD | |
| 16707 | PREFERRED REC FD / CP | 7403P1AN9 | 62 | 692 | 1.9300 | 35,000,000.00 | 34,964,270.83 | 48,786.11 | 3,675.00 |
| | 12/06/01 01/22/02 | | 12 | 000 | 1.9349 | 34,911,809.72 | 99.89791666667 | SUNGARD | |
| 16800 | PARK AVENUE REC / CP | 70016LAN8 | 62 | 692 | 1.8800 | 25,000,000.00 | 24,974,479.17 | 16,972.22 | 1,895.84 |
| | 12/19/01 01/22/02 | | 58 | 000 | 1.8833 | 24,955,611.11 | 99.89791666667 | SUNGARD | |
| 16590 | TANNEHILL CAP CO / CP | 87583MAP8 | 62 | 692 | 2.1000 | 45,000,000.00 | 44,951,875.00 | 110,250.00 | 9,625.00 |
| | 11/20/01 01/23/02 | | 58 | 000 | 2.1079 | 44,832,000.00 | 99.89305555556 | SUNGARD | |
| 16626 | CONCORD MINUTE A / CP | 20631UAP3 | 62 | 692 | 2.1200 | 50,000,000.00 | 49,946,527.78 | 103,055.55 | 11,305.56 |
| | 11/27/01 01/23/02 | | 64 | 000 | 2.1271 | 49,832,166.67 | 99.89305555556 | SUNGARD | |
| 16674 | LOCKHART FUNDING / CP | 53974UAP9 | 62 | 692 | 2.1200 | 45,000,000.00 | 44,951,875.00 | 76,850.00 | 10,175.00 |
| | 12/03/01 01/23/02 | | 102 | 000 | 2.1264 | 44,864,850.00 | 99.89305555556 | SUNGARD | |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 16732 | LOCKHART FUNDING / CP | 53974UAP9 | 62 | 692 | 2.0000 | 25,000,000.00 | 24,973,263.89 | 30,555.56 | 3,819.44 |
| | 12/10/01 01/23/02 | | 102 | 000 | 2.0049 | 24,938,888.89 | 99.89305555556 | SUNGARD | |
| 16799 | DELAWARE FUNDING / CP | 24609DAP1 | 62 | 692 | 1.8800 | 25,188,000.00 | 25,161,062.83 | 17,099.85 | 2,001.05 |
| | 12/19/01 01/23/02 | | 49 | 000 | 1.8834 | 25,141,961.93 | 99.89305555556 | SUNGARD | |
| 16466 | AUTOBAHN FUNDING / CP | 0527M1AR6 | 62 | 692 | 2.2000 | 21,800,000.00 | 21,774,566.67 | 82,597.78 | 6,540.00 |
| | 10/31/01 01/25/02 | | 58 | 000 | 2.2116 | 21,685,428.89 | 99.88333333333 | SUNGARD | |
| 16495 | AUTOBAHN FUNDING / CP | 0527M1AR6 | 62 | 692 | 2.1800 | 12,000,000.00 | 11,986,000.00 | 41,420.00 | 3,440.00 |
| | 11/05/01 01/25/02 | | 58 | 000 | 2.1907 | 11,941,140.00 | 99.88333333333 | SUNGARD | |
| 16705 | HATTERAS FUNDING / CP | 41902MAR5 | 62 | 692 | 2.0000 | 22,995,000.00 | 22,968,172.50 | 33,215.00 | 3,832.50 |
| | 12/06/01 01/25/02 | | 7 | 000 | 2.0056 | 22,931,125.00 | 99.88333333333 | SUNGARD | |
| 16504 | CONDUIT ASSET / CP | 20678MB17 | 62 | 692 | 2.1000 | 25,000,000.00 | 24,962,326.39 | 81,666.67 | 7,534.72 |
| | 11/06/01 02/01/02 | | 58 | 000 | 2.1107 | 24,873,125.00 | 99.84930555556 | SUNGARD | |
| 16484 | EXPLORER PIPE / CP | 30214DB58 | 62 | 692 | 2.1800 | 10,000,000.00 | 9,982,986.11 | 36,333.33 | 4,180.56 |
| | 11/02/01 02/05/02 | | 64 | 000 | 2.1926 | 9,942,472.22 | 99.82986111111 | SUNGARD | |
| 16498 | COMPASS SECURIT / CP | 2044WDB76 | 62 | 692 | 2.0500 | 16,910,000.00 | 16,879,585.49 | 54,887.04 | 5,213.92 |
| | 11/05/01 02/07/02 | | 64 | 000 | 2.0610 | 16,819,484.53 | 99.82013888889 | SUNGARD | |

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16532 | CONDUIT ASSET / CP | 20678MB74 | 62 | 692 | 2.0000 | 15,000,000.00 | 14,973,020.83 | 44,166.67 | 3,854.16 |
| | 11/09/01 02/07/02 | | 34 | 000 | 2.0101 | 14,925,000.00 | 99.82013888889 | SUNGARD | |
| 16561 | EIFFEL FUNDING / CP | 28248UB70 | 62 | 692 | 2.0200 | 25,000,000.00 | 24,955,034.72 | 65,930.55 | 6,937.50 |
| | 11/15/01 02/07/02 | | 64 | 000 | 2.0296 | 24,882,166.67 | 99.82013888889 | SUNGARD | |
| 16729 | CONDUIT ASSET / CP | 20678MBD1 | 62 | 692 | 1.9300 | 10,000,000.00 | 9,979,097.22 | 11,794.44 | 2,150.00 |
| | 12/10/01 02/13/02 | | 34 | 000 | 1.9367 | 9,965,152.78 | 99.79097222222 | SUNGARD | |
| 16291 | LOCKHART FUNDING / CP | 53974UBF0 | 62 | 692 | 2.4300 | 26,883,000.00 | 26,824,193.44 | 159,685.02 | 22,850.55 |
| | 10/05/01 02/15/02 | | 102 | 000 | 2.4520 | 26,641,657.87 | 99.78125000000 | SUNGARD | |
| 16821 | ALBIS CAP CORP / CP | 01344UBF2 | 62 | 692 | 1.8700 | 20,000,000.00 | 19,956,250.00 | 11,427.78 | 3,000.00 |
| | 12/21/01 02/15/02 | | 34 | 000 | 1.8755 | 19,941,822.22 | 99.78125000000 | SUNGARD | |
| 16483 | CONDUIT ASSET / CP | 20678MBL3 | 62 | 692 | 2.2000 | 25,000,000.00 | 24,939,236.11 | 91,666.67 | 15,625.00 |
| | 11/02/01 02/20/02 | | 34 | 000 | 2.2149 | 24,831,944.44 | 99.75694444444 | SUNGARD | |
| 16682 | CONDUIT ASSET / CP | 20678MBM1 | 62 | 692 | 2.0100 | 33,000,000.00 | 32,918,187.50 | 51,590.00 | 12,155.00 |
| | 12/04/01 02/21/02 | | 58 | 000 | 2.0189 | 32,854,442.50 | 99.75208333333 | SUNGARD | |
| 16672 | BAVARIA GLB CORP / CP | 0717M3C14 | 62 | 692 | 1.9900 | 34,974,000.00 | 34,873,692.63 | 56,065.27 | 13,756.44 |
| | 12/03/01 03/01/02 | | 85 | 000 | 1.9997 | 34,803,870.92 | 99.71319444444 | SUNGARD | |
| | SUBTOTAL (Investment Type) 71 COMMERCIAL PAPER 38.99%(M) | | | | 2.0896 | 847,199,000.00 | 846,166,277.09 | 2,199,605.10 | 188,948.63 |
| | | | | | 2.0983 | 843,777,723.36 | 99.87810100000 | | |
| 16637 | CREDIT AGRICOLE / CD | 22531AL72 | 62 | 692 | 2.0500 | 68,000,000.00 | 68,003,511.31 | 131,655.56 | 3,511.31 |
| | 11/28/01 01/07/02 | | 99 | 000 | 2.0500 | 68,000,000.00 | 100.0051636908 | SUNGARD | |
| 16740 | FIRST TENN BANK / CD | 3371F0ED3 | 62 | 692 | 1.7800 | 50,000,000.00 | 49,999,961.67 | 51,916.67 | |
| | 12/11/01 01/10/02 | | 99 | 000 | 1.7800 | 50,000,000.00 | 99.99992333762 | SUNGARD | - 38.33 |
| 15038 | COMMERZBANK NY / CD | 20259WNU5 | 62 | 692 | 5.4100 | 50,000,000.00 | 50,078,506.57 | 2,629,861.11 | |
| | 03/19/01 01/16/02 | | 58 | 000 | 4.5700 | 50,789,012.41 | 100.1570131372 | SUNGARD | - 244,644.73 |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 16390 | SOCIETE GENERALE/NY / CD | 83365V5S1 | 62 | 692 | 2.2500 | 20,000,000.00 | 20,005,626.78 | 92,500.00 | | 5,626.78 |
| | 10/19/01 01/22/02 | | 99 | 000 | 2.2500 | 20,000,000.00 | 100.0281339130 | SUNGARD | | |
| 16552 | BANK NOVA SCOTIA / CD | 06416HKG1 | 62 | 692 | 1.9800 | 30,000,000.00 | 30,003,560.05 | 79,200.00 | | 3,560.05 |
| | 11/14/01 01/22/02 | | 99 | 000 | 1.9800 | 30,000,000.00 | 100.0118668468 | SUNGARD | | |
| 16628 | BANK NOVA SCOTIA / CD | 06416HLJ4 | 62 | 692 | 2.0200 | 30,000,000.00 | 30,007,446.74 | 58,916.67 | | 7,446.74 |
| | 11/27/01 02/07/02 | | 99 | 000 | 2.0200 | 30,000,000.00 | 100.0248224613 | SUNGARD | | |
| 16728 | DEUTSCHE BANK NY / CD | 25153A2G3 | 62 | 692 | 1.7700 | 50,000,000.00 | 49,999,323.66 | 54,083.33 | | |
| | 12/10/01 02/07/02 | | 99 | 000 | 1.7700 | 50,000,000.00 | 99.99864732757 | SUNGARD | - | 676.34 |
| 16840 | BANK NOVA SCOTIA NY / CD | 06416HMY0 | 62 | 692 | 1.8300 | 30,000,000.00 | 30,002,384.40 | 7,625.00 | | 2,384.40 |
| | 12/27/01 02/28/02 | | 99 | 000 | 1.8300 | 30,000,000.00 | 100.0079480063 | SUNGARD | | |
| 16289 | CREDIT AGRICOLE / CD | 22531A3A5 | 62 | 692 | 2.3000 | 30,000,000.00 | 30,027,066.33 | 168,666.67 | | 27,066.33 |
| | 10/05/01 03/05/02 | | 99 | 000 | 2.3000 | 30,000,000.00 | 100.0902211147 | SUNGARD | | |
| 16267 | CAN IMPL BK NY / CD | 13606TLC9 | 62 | 692 | 3.4300 | 34,000,000.00 | 34,099,690.91 | 382,254.44 | | |
| | 10/03/01 03/06/02 | | 34 | 000 | 2.3300 | 34,248,219.27 | 100.2932085466 | SUNGARD | - | 57,823.92 |
| 15365 | UBS AG STAMFORD / CD | 90261ES54 | 62 | 692 | 4.1900 | 25,000,000.00 | 25,228,054.06 | 663,416.67 | | 225,609.61 |
| | 05/18/01 05/20/02 | | 58 | 000 | 4.1800 | 25,002,444.45 | 100.9122162443 | SUNGARD | | |

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK / BROK | FUND / SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 15481 | UBS AG STAMFORD / CD | 90261ER97 | 62 | 692 | 4.0700 | 25,000,000.00 | 25,216,597.76 | 644,416.66 | 203,026.57 |
| | 06/11/01 05/20/02 | | 58 | 000 | 4.0000 | 25,081,404.52 | 100.8663910438 | SUNGARD | |
| 15585 | CAN IMPL BK NY / CD | 13606THA8 | 62 | 692 | 3.8200 | 25,000,000.00 | 25,246,903.11 | 496,069.44 | 302,726.64 |
| | 07/02/01 06/28/02 | | 58 | 000 | 4.0500 | 24,954,787.58 | 100.9876124219 | SUNGARD | |
| 15584 | SOCIETE GENERALE/NY / CD | 83365VJ49 | 62 | 692 | 4.0475 | 25,000,000.00 | 25,314,550.93 | 514,369.79 | 328,265.23 |
| | 07/02/01 07/30/02 | | 58 | 000 | 4.1000 | 24,986,285.70 | 101.2582037299 | SUNGARD | |
| SUBTOTAL (Investment Type) 82 NEGOTIABLE CD'S- 22.73%(M) | | | | | 2.8394 | 492,000,000.00 | 493,233,184.28 | 5,974,952.01 | 1,109,223.66 |
| | | | | | 2.6875 | 493,062,153.93 | 100.2506470000 | | - 303,183.32 |
| 8721 | PROVIDENT TEMP FD - 692 | | 33 | 692 | 2.0711 | 65,291.85 | 65,291.85* | 2,527.89 | 0.00 |
| | 12/12/97 01/01/02 | | 75 | 100 | 2.0711 | 65,291.85 | 100.0000000000 | BOOK | |
| 9266 | BK OF NY DREYFUS / MMKT | | 62 | 692 | 2.4903 | .00 | .00* | 1,764.83 | 0.00 |
| | 03/10/98 01/01/02 | | 37 | 100 | 2.4903 | .00 | .00000000000 | BOOK | |
| 13301 | AIM GOVT & AGENCY PF - FUND 692 | | 9 | 692 | 2.0263 | 2,031,000.00 | 2,031,000.00* | 2,702.55 | 0.00 |
| | 05/04/00 01/01/02 | | 75 | 000 | 2.0263 | 2,031,000.00 | 100.0000000000 | BOOK | |
| 16297 | DREYFUS GOVT CASH MGMT | | 111 | 692 | 2.1865 | 137,099,184.84 | 137,099,184.84* | -.02 | 0.00 |
| | 10/09/01 01/01/02 | | 37 | 000 | 2.1865 | 137,099,184.84 | 100.0000000000 | BOOK | |
| 16858 | WELLS FARGO SWEEP MMF | | 30 | 692 | 1.2599 | 774,385.42 | 774,385.42* | 26.73 | 0.00 |
| | 12/31/01 01/02/02 | | 99 | 000 | 1.2599 | 774,385.42 | 100.0000000000 | BOOK | |
| SUBTOTAL (Investment Type) 99 MONEY MARKET MUT 6.45%(M) | | | | | 2.1790 | 139,969,862.11 | 139,969,862.11 | 7,021.98 | .00 |
| | | | | | 2.1790 | 139,969,862.11 | 100.0000000000 | | |
| 16563 | GEN ELEC CAP CORP / MTN | 42333HMJ8 | 62 | 692 | 2.6000 | 28,500,000.00 | 28,513,359.38 | 146,141.67 | |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 11/15/01 01/22/02 | | 85 | 000 | 1.9749 | 28,582,745.00 | 100.0468750000 | SUNGARD | - | |
| 19,985.62 | | | | | | | | | | |
| 15020 | SYNDICATED LOAN FUNDING / MTNFL | 87157QCG3 | 62 | 692 | 1.9956 | 35,000,000.00 | 35,005,468.75 | 29,102.94 | | |
| 5,468.75 | | | | | | | | | | |
| | 03/15/01 04/12/02 | | 64 | 000 | 1.9956 | 35,000,000.00 | 100.0156250000 | SUNGARD | | |
| 16545 | SYNDICATED LOAN FUNDING / MTNFL | 87157QCP3 | 62 | 692 | 2.1163 | 25,000,000.00 | 25,024,847.50 | 72,011.28 | | |
| 24,847.50 | | | | | | | | | | |
| | 11/13/01 11/15/02 | | 64 | 000 | 2.1163 | 25,000,000.00 | 100.0993900000 | USERPR | | |
| | | | | | | | | | | |
| SUBTOTAL (Investment Type) 100 MEDIUM TERM NOT | | 4.08%(M) | | | 2.2245 | 88,500,000.00 | 88,543,675.63 | 247,255.89 | | |
| 30,316.25 | | | | | | | | | | |
| | | | | | 2.0230 | 88,582,745.00 | 100.0493510000 | | - | |
| 19,985.62 | | | | | | | | | | |
| | | | | | | | | | | |
| 14647 | GMAC / MTN | 370425RC6 | 62 | 692 | 5.5000 | 14,675,000.00 | 14,686,464.84 | 374,416.32 | | |
| | 01/12/01 01/14/02 | | 51 | 000 | 5.3702 | 14,693,343.75 | 100.0781250000 | SUNGARD | - | |
| 6,878.91 | | | | | | | | | | |
| 14596 | GMAC / MTN | 370425QT0 | 62 | 692 | 6.0000 | 9,650,000.00 | 9,674,125.00 | 241,250.00 | | |
| 32,906.50 | | | | | | | | | | |
| | 01/02/01 02/01/02 | | 51 | 000 | 6.0824 | 9,641,218.50 | 100.2500000000 | SUNGARD | | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE / MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 14610 | CIT GROUP / MTN | 00206JAG5 | 62 | 692 | 6.7500 | 8,150,000.00 | 8,178,015.63 | 224,634.39 | |
| | 01/05/01 02/04/02 | | 51 | 000 | 6.1811 | 8,197,188.50 | 100.3437500000 | SUNGARD | - 19,172.87 |
| 14620 | CIT GROUP / MTN | 00206JAG5 | 62 | 692 | 6.7500 | 9,765,000.00 | 9,798,567.19 | 269,147.82 | |
| | 01/08/01 02/04/02 | | 64 | 000 | 5.8590 | 9,853,568.55 | 100.3437500000 | SUNGARD | - 55,001.36 |
| 14667 | GMAC / MTN | 3704248G1 | 62 | 692 | 6.7500 | 8,752,000.00 | 8,756,102.50 | 236,304.00 | |
| | 01/16/01 02/07/02 | | 51 | 000 | 5.4489 | 8,867,176.32 | 100.0468750000 | SUNGARD | - 111,073.82 |
| 14676 | GMAC / MTN | 3704248G1 | 62 | 692 | 6.7500 | 26,025,000.00 | 26,037,199.22 | 702,675.00 | |
| | 01/18/01 02/07/02 | | 51 | 000 | 5.4554 | 26,364,105.75 | 100.0468750000 | SUNGARD | - 326,906.53 |
| 14965 | FORD MOTOR CRED / MTN | 345397HM8 | 62 | 692 | 8.2000 | 12,200,000.00 | 12,278,156.25 | 377,928.89 | |
| | 03/06/01 02/15/02 | | 51 | 000 | 5.1064 | 12,542,088.00 | 100.6406250000 | SUNGARD | - 263,931.75 |
| SUBTOTAL (Investment Type) 101 MEDIUM TERM NOT 4.12%(M) | | | | | 6.6678 | 89,217,000.00 | 89,408,630.63 | 2,426,356.42 | 32,906.50 |
| | | | | | 5.5695 | 90,158,689.37 | 100.2147920000 | | - 782,965.24 |
| SUBTOTAL (Fund Number) 692 OC TREASURER'S INVE100.00%(M) | | | | | 2.5238 | 2172055862.11 | 2170232155.34 | 13,698,428.28 | 1,962,475.11 |
| | | | | | 2.4342 | 2166209420.91 | 99.91603800000 | | - 1,477,614.35 |
| GRAND TOTAL | | | | | 2.5238 | 2172055862.11 | 2170232155.34 | 13,698,428.28 | 1,962,475.11 |
| | | | | | 2.4342 | 2166209420.91 | 99.91603800000 | | - 1,477,614.35 |

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16285 | FARMER MAC / DN | 31315LRH3 | 62 | 694 | 2.3000 | 5,000,000.00 | 5,000,000.00 | 28,111.11 | 638.89 |
| | 10/05/01 01/03/02 | | 19 | 000 | 2.3133 | 4,971,250.00 | 100.0000000000 | SUNGARD | |
| SUBTOTAL (Investment Type) 19 FARMER MAC DISC .32%(M) | | | | | 2.3000 | 5,000,000.00 | 5,000,000.00 | 28,111.11 | 638.89 |
| | | | | | 2.3133 | 4,971,250.00 | 100.0000000000 | | |
| 16812 | FREDDIE MAC / DN | 313397SL6 | 62 | 694 | 1.7300 | 50,000,000.00 | 49,937,500.00 | 28,833.33 | 7,180.56 |
| | 12/20/01 01/30/02 | | 102 | 000 | 1.7334 | 49,901,486.11 | 99.87500000000 | SUNGARD | |
| 15222 | FREDDIE MAC / DN | 313397SM4 | 62 | 694 | 4.4400 | 10,000,000.00 | 9,987,500.00 | 316,966.67 | 24,500.00 |
| | 04/19/01 01/31/02 | | 64 | 000 | 4.6029 | 9,646,033.33 | 99.87500000000 | SUNGARD | |
| 16758 | FREDDIE MAC / DN | 313397SM4 | 62 | 694 | 1.6500 | 9,200,000.00 | 9,188,500.00 | 8,011.67 | 1,150.00 |
| | 12/13/01 01/31/02 | | 49 | 000 | 1.6537 | 9,179,338.33 | 99.87500000000 | SUNGARD | |
| 16843 | FREDDIE MAC / DN | 313397TC5 | 62 | 694 | 1.7500 | 40,000,000.00 | 39,912,500.00 | 9,722.22 | |
| | 12/27/01 02/15/02 | | 49 | 000 | 1.7543 | 39,902,777.78 | 99.78125000000 | SUNGARD | .00 |
| 16842 | FREDDIE MAC / DN | 313397TG6 | 62 | 694 | 1.7400 | 12,100,000.00 | 12,073,531.25 | 2,924.17 | 2,188.08 |
| | 12/27/01 02/19/02 | | 85 | 000 | 1.7446 | 12,068,419.00 | 99.78125000000 | SUNGARD | |
| 15120 | FREDDIE MAC / DN | 313397TR2 | 62 | 694 | 4.2500 | 20,000,000.00 | 19,943,750.00 | 644,583.34 | 80,694.44 |
| | 04/03/01 02/28/02 | | 58 | 000 | 4.4228 | 19,218,472.22 | 99.71875000000 | SUNGARD | |
| 15392 | FREDDIE MAC / DN | 313397TR2 | 62 | 694 | 3.8700 | 15,700,000.00 | 15,655,843.75 | 374,680.50 | 53,733.25 |
| | 05/24/01 02/28/02 | | 102 | 000 | 3.9901 | 15,227,430.00 | 99.71875000000 | SUNGARD | |
| 15535 | FREDDIE MAC / DN | 313397UG4 | 62 | 694 | 3.5600 | 15,000,000.00 | 14,948,437.50 | 289,250.00 | 56,720.83 |
| | 06/20/01 03/15/02 | | 49 | 000 | 3.6569 | 14,602,466.67 | 99.65625000000 | SUNGARD | |
| 15388 | FREDDIE MAC / DN | 313397XD8 | 62 | 694 | 3.9700 | 25,000,000.00 | 24,828,125.00 | 614,798.61 | 219,611.11 |
| | 05/23/01 05/23/02 | | 58 | 000 | 4.1365 | 23,993,715.28 | 99.31250000000 | SUNGARD | |
| SUBTOTAL (Investment Type) 20 FHLMC DISCOUNT N 12.75%(M) | | | | | 2.6994 | 197,000,000.00 | 196,475,687.50 | 2,289,770.51 | 445,778.27 |

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 2.7642 | 193,740,138.72 | 99.73385200000 | | | | |
| 15361 | FEDERAL HOME LOAN BANKS / GA | 3133MAQJ1 | 62 | 694 | 6.7500 | 10,550,000.00 | 10,589,562.50 | 296,718.75 | | | |
| | 05/17/01 02/01/02 | | 102 | 000 | 4.0366 | 10,746,309.13 | 100.3750000000 | SUNGARD | - | | |
| SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA | | .69%(M) | | | 6.7500 | 10,550,000.00 | 10,589,562.50 | 296,718.75 | | | |
| | | | | | 4.0366 | 10,746,309.13 | 100.3750000000 | | - | | |
| 15221 | FANNIE MAE / DN | 313589SV6 | 62 | 694 | 4.4400 | 15,766,000.00 | 15,736,876.69 | 499,729.64 | | | |
| | 04/19/01 02/08/02 | | 64 | 000 | 4.6076 | 15,192,380.37 | 99.81527777778 | SUNGARD | | | |
| 16304 | FANNIE MAE / DN | 313589UN1 | 62 | 694 | 2.2000 | 4,091,000.00 | 4,075,379.20 | 21,000.47 | | | |
| | 10/09/01 03/21/02 | | 79 | 000 | 2.2221 | 4,050,249.09 | 99.61816666667 | SUNGARD | | | |
| 15548 | FANNIE MAE / DN | 313589VT7 | 62 | 694 | 3.9300 | 23,784,000.00 | 23,659,847.52 | 563,423.15 | | | |
| | 05/29/01 04/19/02 | | 85 | 000 | 4.0746 | 22,940,163.49 | 99.47800000000 | SUNGARD | | | |

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16613 | FANNIE MAE / DN | 313589XD0 | 62 | 694 | 2.0200 | 30,000,000.00 | 29,792,916.67 | 60,600.00 | 31,950.00 |
| | 11/26/01 05/23/02 | | 85 | 000 | 2.0404 | 29,700,366.67 | 99.30972222222 | SUNGARD | |
| 15589 | FANNIE MAE / DN | 313589XM0 | 62 | 694 | 3.7500 | 11,000,000.00 | 10,918,875.00 | 209,687.50 | 90,750.00 |
| | 07/02/01 05/31/02 | | 58 | 000 | 3.8848 | 10,618,437.50 | 99.26250000000 | SUNGARD | |
| SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO | | | 5.46%(M) | | 3.2282 | 84,641,000.00 | 84,183,895.08 | 1,354,440.76 | 327,857.20 |
| | | | | | 3.3251 | 82,501,597.12 | 99.45994900000 | | |
| 16303 | FEDERAL HOME LOAN BANKS / DN | 313385UP9 | 62 | 694 | 2.2000 | 8,871,000.00 | 8,836,895.93 | 45,537.80 | 9,265.26 |
| | 10/09/01 03/22/02 | | 79 | 000 | 2.2223 | 8,782,092.87 | 99.61555555556 | SUNGARD | |
| SUBTOTAL (Investment Type) 43 FHLB DISCOUNT NO | | | .57%(M) | | 2.2000 | 8,871,000.00 | 8,836,895.93 | 45,537.80 | 9,265.26 |
| | | | | | 2.2223 | 8,782,092.87 | 99.61555600000 | | |
| 16275 | FIRST UNION NATL / BA | FVR0B0013 | 62 | 694 | 2.3500 | 10,000,000.00 | 9,999,502.78 | 58,097.22 | 155.56 |
| | 10/04/01 01/02/02 | | 99 | 000 | 2.3639 | 9,941,250.00 | 99.99502777778 | SUNGARD | |
| 16670 | TORONTO DOMINION/NY / BA | 89112LA76 | 62 | 694 | 2.0000 | 30,000,000.00 | 29,991,050.00 | 48,333.33 | 1,050.00 |
| | 12/03/01 01/07/02 | | 99 | 000 | 2.0039 | 29,941,666.67 | 99.97016666667 | SUNGARD | |
| 16276 | FIRST UNION NATL / BA | FVR0B0039 | 62 | 694 | 2.3500 | 5,000,000.00 | 4,978,868.06 | 28,183.33 | 5,784.73 |
| | 10/04/01 03/27/02 | | 99 | 000 | 2.3054 | 4,944,900.00 | 99.57736111111 | SUNGARD | |
| SUBTOTAL (Investment Type) 52 BANKERS ACCEPTAN | | | 2.92%(M) | | 2.1162 | 45,000,000.00 | 44,969,420.84 | 134,613.88 | 6,990.29 |
| | | | | | 2.1170 | 44,827,816.67 | 99.93204600000 | | |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 16855 | GREENWICH TRI PARTY NGOV / REPO | | 90 | 694 | 2.0500 | 40,000,000.00 | 40,000,000.00* | 9,111.11 | | 0.00 |
| | 12/28/01 01/02/02 | | 53 | 000 | 2.0500 | 40,000,000.00 | 100.0000000000 | BOOK | | |
| SUBTOTAL (Investment Type) 62 REPURCHASE AGREE 2.60%(M) | | | | | 2.0500 | 40,000,000.00 | 40,000,000.00 | 9,111.11 | | .00 |
| | | | | | 2.0500 | 40,000,000.00 | 100.0000000000 | | | |
| 16562 | LOCKHART FUNDING / CP | 53974UA20 | 62 | 694 | 2.1300 | 13,000,000.00 | 12,999,368.06 | 36,150.83 | | 137.23 |
| | 11/15/01 01/02/02 | | 102 | 000 | 2.1361 | 12,963,080.00 | 99.99513888889 | SUNGARD | | |
| 16695 | AMSTERDAM FNDG / CP | 03221KA28 | 62 | 694 | 1.9600 | 30,000,000.00 | 29,998,541.67 | 44,100.00 | | 175.00 |
| | 12/05/01 01/02/02 | | 64 | 000 | 1.9630 | 29,954,266.67 | 99.99513888889 | SUNGARD | | |
| 16730 | MOAT FUNDING / CP | 60687MA21 | 62 | 694 | 1.8500 | 20,000,000.00 | 19,999,027.78 | 22,611.11 | | 55.56 |
| | 12/10/01 01/02/02 | | 64 | 000 | 1.8522 | 19,976,361.11 | 99.99513888889 | SUNGARD | | |
| 16806 | EQUILON ENTERPR / CP | 2944E1A25 | 62 | 694 | 1.8700 | 25,000,000.00 | 24,998,784.72 | 15,583.33 | | 83.33 |
| | 12/20/01 01/02/02 | | 7 | 000 | 1.8713 | 24,983,118.06 | 99.99513888889 | SUNGARD | | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | UNREALIZED GAIN UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16845 | SALOMON SB HOLDINGS / CP | 7954W1A29 | 62 | 694 | 2.0000 | 25,000,000.00 | 24,998,784.72 | 6,944.44 | 173.61 |
| | 12/27/01 01/02/02 | | 85 | 000 | 2.0007 | 24,991,666.67 | 99.99513888889 | SUNGARD | |
| 16846 | EQUILON ENTERPRISES / CP | 2944E1A25 | 62 | 694 | 1.9700 | 25,000,000.00 | 24,998,784.72 | 6,840.28 | 152.77 |
| | 12/27/01 01/02/02 | | 10 | 000 | 1.9706 | 24,991,791.67 | 99.99513888889 | SUNGARD | |
| 16763 | ASSET PORTFOLIO / CP | 04542UA83 | 62 | 694 | 1.8000 | 28,163,000.00 | 28,153,416.76 | 26,754.85 | 273.81 |
| | 12/13/01 01/08/02 | | 58 | 000 | 1.8023 | 28,126,388.10 | 99.96597222222 | SUNGARD | |
| 16764 | AMSTERDAM FNDG / CP | 03221KA85 | 62 | 694 | 1.8200 | 15,000,000.00 | 14,994,895.83 | 14,408.34 | 204.16 |
| | 12/13/01 01/08/02 | | 49 | 000 | 1.8224 | 14,980,283.33 | 99.96597222222 | SUNGARD | |
| 16330 | LOCKHART FUNDING / CP | 53974UA95 | 62 | 694 | 2.4500 | 20,126,000.00 | 20,118,173.22 | 112,314.26 | 3,130.71 |
| | 10/11/01 01/09/02 | | 102 | 000 | 2.4651 | 20,002,728.25 | 99.96111111111 | SUNGARD | |
| 16649 | CONCORD MINUTE A / CP | 20631UAA6 | 62 | 694 | 2.1500 | 6,612,000.00 | 6,609,107.25 | 13,031.15 | 661.20 |
| | 11/29/01 01/10/02 | | 58 | 000 | 2.1554 | 6,595,414.90 | 99.95625000000 | SUNGARD | |
| 16675 | CONCORD MINUTE A / CP | 20631UAA6 | 62 | 694 | 2.0500 | 35,000,000.00 | 34,984,687.50 | 57,798.61 | 2,625.00 |
| | 12/03/01 01/10/02 | | 64 | 000 | 2.0544 | 34,924,263.89 | 99.95625000000 | SUNGARD | |
| 16676 | LIBERTY ST FDG / CP | 53127UAB6 | 62 | 694 | 2.0800 | 10,000,000.00 | 9,995,138.89 | 16,755.55 | 916.67 |
| | 12/03/01 01/11/02 | | 64 | 000 | 2.0847 | 9,977,466.67 | 99.95138888889 | SUNGARD | |
| 16762 | ALBIS CAP CORP / CP | 01344UAE6 | 62 | 694 | 1.8500 | 25,000,000.00 | 24,984,201.39 | 24,409.72 | 902.78 |
| | 12/13/01 01/14/02 | | 58 | 000 | 1.8530 | 24,958,888.89 | 99.93680555556 | SUNGARD | |
| 16391 | FOUR WINDS FDG / CP | 35103MAF0 | 62 | 694 | 2.3100 | 40,000,000.00 | 39,972,777.78 | 189,933.34 | 8,711.11 |
| | 10/19/01 01/15/02 | | 58 | 000 | 2.3231 | 39,774,133.33 | 99.93194444444 | SUNGARD | |
| 16694 | AUTOBAHN FUNDING / CP | 0527M1AG0 | 62 | 694 | 2.0600 | 9,500,000.00 | 9,493,072.92 | 14,677.50 | 1,227.09 |
| | 12/05/01 01/16/02 | | 58 | 000 | 2.0650 | 9,477,168.33 | 99.92708333333 | SUNGARD | |
| 16627 | LOCKHART FUNDING / CP | 53974UAH7 | 62 | 694 | 2.1800 | 14,000,000.00 | 13,989,111.11 | 29,672.22 | 2,675.56 |
| | 11/27/01 01/17/02 | | 64 | 000 | 2.1868 | 13,956,763.33 | 99.92222222222 | SUNGARD | |
| 16847 | BREEDS HILL CAP / CP | 10670UAH4 | 62 | 694 | 2.0500 | 10,000,000.00 | 9,992,222.22 | 2,847.22 | 1,333.33 |
| | 12/27/01 01/17/02 | | 64 | 000 | 2.0525 | 9,988,041.67 | 99.92222222222 | SUNGARD | |
| 16683 | COMPASS SECURIT / CP | 2044WDAJ1 | 62 | 694 | 2.0200 | 30,000,000.00 | 29,975,208.33 | 47,133.33 | 3,825.00 |
| | 12/04/01 01/18/02 | | 64 | 000 | 2.0251 | 29,924,250.00 | 99.91736111111 | SUNGARD | |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 16844 | REVOLVING COMMIT / CP | 76154UAJ6 | 62 | 694 | 2.1000 | 15,000,000.00 | 14,987,604.17 | 4,375.00 | 2,479.17 |
| | 12/27/01 01/18/02 | | 58 | 000 | 2.1027 | 14,980,750.00 | 99.91736111111 | SUNGARD | |
| 16773 | CONDUIT ASSET / CP | 20678MAR1 | 62 | 694 | 1.9000 | 12,000,000.00 | 11,986,000.00 | 11,400.00 | 1,200.00 |
| | 12/14/01 01/25/02 | | 7 | 000 | 1.9042 | 11,973,400.00 | 99.88333333333 | SUNGARD | |
| 16708 | AUTOBAHN FUNDING / CP | 0527M1AV7 | 62 | 694 | 2.0000 | 11,500,000.00 | 11,484,347.22 | 16,611.11 | 2,236.11 |
| | 12/06/01 01/29/02 | | 58 | 000 | 2.0060 | 11,465,500.00 | 99.86388888889 | SUNGARD | |
| 16807 | AUTOBAHN FUNDING / CP | 0527M1B61 | 62 | 694 | 1.9500 | 24,471,000.00 | 24,428,175.75 | 15,906.15 | 4,894.20 |
| | 12/20/01 02/06/02 | | 58 | 000 | 1.9551 | 24,407,375.40 | 99.82500000000 | SUNGARD | |
| 16573 | EIFFEL FUNDING / CP | 28248UB88 | 62 | 694 | 2.0800 | 25,000,000.00 | 24,953,819.44 | 66,444.44 | 8,708.33 |
| | 11/16/01 02/08/02 | | 34 | 000 | 2.0901 | 24,878,666.67 | 99.81527777778 | SUNGARD | |
| 16603 | CROWN POINT CAP / CP | 22844UB89 | 62 | 694 | 2.0800 | 14,484,000.00 | 14,457,244.83 | 34,310.98 | 5,045.26 |
| | 11/21/01 02/08/02 | | 64 | 000 | 2.0895 | 14,417,888.59 | 99.81527777778 | SUNGARD | |
| 16808 | BEETHOVEN FDG CO / CP | 07712UBE6 | 62 | 694 | 1.8700 | 25,000,000.00 | 24,946,527.78 | 15,583.33 | 3,666.67 |
| | 12/20/01 02/14/02 | | 64 | 000 | 1.8755 | 24,927,277.78 | 99.78611111111 | SUNGARD | |
| 16572 | LEXINGTON PARKER / CP | 52952MBF6 | 62 | 694 | 2.1000 | 25,000,000.00 | 24,945,312.50 | 67,083.33 | 10,937.50 |
| | 11/16/01 02/15/02 | | 58 | 000 | 2.1112 | 24,867,291.67 | 99.78125000000 | SUNGARD | |

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16602 | CONDUIT ASSET / CP | 20678MBL3 | 62 | 694 | 2.1500 | 19,000,000.00 | 18,953,819.44 | 46,523.61 | 10,555.55 |
| | 11/21/01 02/20/02 | | 64 | 000 | 2.1617 | 18,896,740.28 | 99.75694444444 | SUNGARD | |
| 16693 | CONDUIT ASSET / CP | 20678MBN9 | 62 | 694 | 2.0100 | 20,000,000.00 | 19,949,444.44 | 30,150.00 | 7,511.11 |
| | 12/05/01 02/22/02 | | 58 | 000 | 2.0189 | 19,911,783.33 | 99.74722222222 | SUNGARD | |
| 16648 | ONEOK INC / CP | 68267UBU1 | 62 | 694 | 2.0000 | 20,000,000.00 | 19,943,611.11 | 36,666.67 | 8,055.55 |
| | 11/29/01 02/28/02 | | 85 | 000 | 2.0102 | 19,898,888.89 | 99.71805555556 | SUNGARD | |
| | SUBTOTAL (Investment Type) 71 COMMERCIAL PAPER 38.44%(M) | | | | 2.0253 | 592,856,000.00 | 592,291,211.55 | 1,027,020.70 | 92,553.37 |
| | | | | | 2.0313 | 591,171,637.48 | 99.90473400000 | | |
| 16638 | CREDIT AGRICOLE / CD | 22531AL72 | 62 | 694 | 2.0500 | 37,000,000.00 | 37,001,910.57 | 71,636.11 | 1,910.57 |
| | 11/28/01 01/07/02 | | 99 | 000 | 2.0500 | 37,000,000.00 | 100.0051636908 | SUNGARD | |
| 16759 | DEUTSCHE BANK NY / CD | 25153A2L2 | 62 | 694 | 1.7500 | 30,000,000.00 | 29,999,160.20 | 27,708.33 | |
| | 12/13/01 01/31/02 | | 99 | 000 | 1.7500 | 30,000,000.00 | 99.99720065534 | SUNGARD | - 839.80 |
| 16810 | BANK NOVA SCOTIA / CD | 06416HML8 | 62 | 694 | 1.8000 | 30,000,000.00 | 30,000,464.82 | 18,000.00 | 464.82 |
| | 12/20/01 01/31/02 | | 99 | 000 | 1.8000 | 30,000,000.00 | 100.0015493848 | SUNGARD | |
| 16811 | CHASE MANHAT BK / CD | 16160XGL7 | 62 | 694 | 1.8500 | 50,000,000.00 | 50,002,923.00 | 30,833.33 | 2,923.00 |
| | 12/20/01 01/31/02 | | 58 | 000 | 1.8500 | 50,000,000.00 | 100.0058460078 | SUNGARD | |
| 16841 | BANK NOVA SCOTIA NY / CD | 06416HMZ7 | 62 | 694 | 1.8500 | 25,000,000.00 | 25,001,475.27 | 6,423.61 | 1,475.27 |
| | 12/27/01 01/31/02 | | 99 | 000 | 1.8500 | 25,000,000.00 | 100.0059010917 | SUNGARD | |
| 16809 | TORONTO DOMINION/NY / CD | 8911A0LX4 | 62 | 694 | 1.8200 | 25,000,000.00 | 25,001,316.52 | 15,166.67 | 1,316.52 |
| | 12/20/01 02/19/02 | | 99 | 000 | 1.8200 | 25,000,000.00 | 100.0052660802 | SUNGARD | |
| 16651 | FIRST TENN BANK / CD | 3371F0DN2 | 62 | 694 | 1.9600 | 50,000,000.00 | 50,014,371.84 | 89,833.33 | 14,371.84 |
| | 11/29/01 02/28/02 | | 99 | 000 | 1.9600 | 50,000,000.00 | 100.0287436818 | SUNGARD | |
| 16290 | CREDIT AGRICOLE / CD | 22531A3A5 | 62 | 694 | 2.3000 | 10,000,000.00 | 10,009,022.11 | 56,222.22 | 9,022.11 |
| | 10/05/01 03/05/02 | | 99 | 000 | 2.3000 | 10,000,000.00 | 100.0902211147 | SUNGARD | |
| 16268 | CAN IMPL BK NY / CD | 13606TLC9 | 62 | 694 | 3.4300 | 16,000,000.00 | 16,046,913.37 | 179,884.44 | |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 10/03/01 03/06/02 | | 34 | 000 | 2.3300 | 16,116,809.07 | 100.2932085466 | SUNGARD | - | 27,211.26 |
| 16796 | BAYER LNDBK NY / CD | 0727M5VF6 | 62 | 694 | 1.7800 | 40,000,000.00 | 39,999,785.98 | 41,533.34 | | |
| | 12/13/01 03/11/02 | | 58 | 000 | 1.7600 | 40,005,885.79 | 99.99946495074 | SUNGARD | - | 2,144.25 |
| 16774 | TORONTO DOMINION/NY / CD | 8911A0LT3 | 62 | 694 | 1.7800 | 15,000,000.00 | 14,999,924.32 | 13,350.00 | | |
| | 12/14/01 03/14/02 | | 99 | 000 | 1.7800 | 15,000,000.00 | 99.99949547998 | SUNGARD | - | 75.68 |
| 15779 | UBS AG STAMFORD / CD | 90261EJ88 | 62 | 694 | 4.6300 | 17,000,000.00 | 17,113,939.92 | 610,002.50 | | 6,687.92 |
| | 07/27/01 03/28/02 | | 58 | 000 | 3.6200 | 17,371,805.06 | 100.6702348151 | SUNGARD | | |
| 15366 | UBS AG STAMFORD / CD | 90261ES54 | 62 | 694 | 4.1900 | 25,000,000.00 | 25,228,054.06 | 663,416.67 | | 225,609.61 |
| | 05/18/01 05/20/02 | | 58 | 000 | 4.1800 | 25,002,444.45 | 100.9122162443 | SUNGARD | | |
| SUBTOTAL (Investment Type) 82 NEGOTIABLE CD'S- 24.04%(M) | | | | | 2.2275 | 370,000,000.00 | 370,419,261.98 | 1,824,010.55 | | 263,781.66 |
| | | | | | 2.1303 | 370,496,944.37 | 100.1133140000 | | - | 30,270.99 |
| 8739 | PROVIDENT TEMP FD - 694 | | 33 | 694 | 2.0717 | 99,550.76 | 99,550.76* | 1,925.93 | | 0.00 |
| | 12/16/97 01/01/02 | | 75 | 100 | 2.0717 | 99,550.76 | 100.0000000000 | BOOK | | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK / BROK | FUND / SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 9265 | BK OF NY DREYFUS / MMKT | | 62 | 694 | 5.9477 | .00 | .00* | 3,306.93 | 0.00 |
| | 03/25/98 01/01/02 | | 37 | 100 | 5.9477 | .00 | .00000000000 | BOOK | |
| 13238 | AIM GOVT & AGENCY PF - FUND 694 | | 9 | 694 | 2.0264 | 1,463,000.00 | 1,463,000.00* | 3,240.59 | 0.00 |
| | 04/20/00 01/01/02 | | 75 | 000 | 2.0264 | 1,463,000.00 | 100.0000000000 | BOOK | |
| 16298 | DREYFUS GOVT CASH MGMT | | 111 | 694 | 2.0034 | 41,718,590.99 | 41,718,590.99* | .01 | 0.00 |
| | 10/09/01 01/01/02 | | 37 | 000 | 2.0034 | 41,718,590.99 | 100.0000000000 | BOOK | |
| 16859 | WELLS FARGO SWEEP MMF | | 30 | 694 | 1.2599 | 4,362,546.51 | 4,362,546.51* | 150.59 | 0.00 |
| | 12/31/01 01/02/02 | | 99 | 000 | 1.2599 | 4,362,546.51 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Investment Type) 99 MONEY MARKET MUT | 3.09%(M) | | | 1.9362 | 47,643,688.26 | 47,643,688.26 | 8,624.05 | .00 |
| | | | | | 1.9362 | 47,643,688.26 | 100.0000000000 | | |
| 15021 | SYNDICATED LOAN FUNDING / MTNFL | 87157QCG3 | 62 | 694 | 1.9956 | 35,000,000.00 | 35,005,468.75 | 29,102.94 | 5,468.75 |
| | 03/15/01 04/12/02 | | 64 | 000 | 1.9956 | 35,000,000.00 | 100.0156250000 | SUNGARD | |
| 15514 | SYNDICATED LOAN FUNDING / MTNFL | 87157QCN8 | 62 | 694 | 1.9700 | 25,000,000.00 | 25,010,903.00 | 20,520.83 | 10,903.00 |
| | 06/15/01 06/17/02 | | 64 | 000 | 1.9700 | 25,000,000.00 | 100.0436120000 | USERPR | |
| | SUBTOTAL (Investment Type) 100 MEDIUM TERM NOT | 3.90%(M) | | | 1.9850 | 60,000,000.00 | 60,016,371.75 | 49,623.77 | 16,371.75 |
| | | | | | 1.9850 | 60,000,000.00 | 100.0272860000 | | |
| 14729 | GMAC / MTN | 370425RC6 | 62 | 694 | 5.5000 | 25,000,000.00 | 25,019,531.25 | 637,847.22 | |
| | 01/29/01 01/14/02 | | 51 | 000 | 5.3322 | 25,038,000.00 | 100.0781250000 | SUNGARD | - 18,468.75 |
| 16642 | AT&T CAP CORP / MTN | 00206JAG5 | 62 | 694 | 6.7500 | 17,975,000.00 | 18,036,789.06 | 495,435.94 | |
| | 11/28/01 02/04/02 | | 85 | 000 | 2.0417 | 18,512,362.63 | 100.3437500000 | SUNGARD | - 91,357.94 |
| 15064 | ASSOC CORP NA / MTN | 046003JX8 | 62 | 694 | 5.5000 | 15,818,000.00 | 15,879,789.06 | 328,662.89 | |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 03/23/01 | 02/15/02 | | 51 | 000 | 4.7223 | 15,923,664.24 | 100.3906250000 | SUNGARD | - 43,875.18 |
| 14725 | FORD MOTOR CREDIT / MTN | | 345397RP0 | 62 | 694 | 6.5000 | 5,000,000.00 | 5,029,687.50 | 111,041.67 | |
| | 01/29/01 | 02/28/02 | | 51 | 000 | 5.4439 | 5,054,400.00 | 100.5937500000 | SUNGARD | - 24,712.50 |
| 14831 | BANK ONE / MTN | | 06423AAA1 | 62 | 694 | 8.1000 | 16,200,000.00 | 16,362,000.00 | 437,400.00 | |
| | 02/13/01 | 03/01/02 | | 51 | 000 | 5.2231 | 16,669,476.00 | 101.0000000000 | SUNGARD | - 307,476.00 |
| SUBTOTAL (Investment Type) 101 MEDIUM TERM NOT | | | 5.21%(M) | | | 6.3792 | 79,993,000.00 | 80,327,796.87 | 2,010,387.72 | .00 |
| | | | | | | 4.4584 | 81,197,902.87 | 100.4185330000 | | - 485,890.37 |
| SUBTOTAL (Fund Number) 694 OCEIP TTC | | | 100.00%(M) | | | 2.4869 | 1541554688.26 | 1540753792.26 | 9,077,970.71 | 1,163,236.69 |
| | | | | | | 2.3592 | 1536079377.49 | 99.94804600000 | | - 672,907.99 |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE | MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|---|
| GRAND TOTAL | | | | | | 2.4869 | 1541554688.26 | 1540753792.26 | 9,077,970.71 | 1,163,236.69 |
| | | | | | | 2.3592 | 1536079377.49 | 99.94804600000 | | -672,907.99 |

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16256 | FREDDIE MAC / DN | 313397RH6 | 62 | 283 | 2.3600 | 5,500,000.00 | 5,500,000.00 | 32,810.56 | 721.11 |
| | 10/02/01 01/03/02 | | 46 | 000 | 2.3745 | 5,466,468.33 | 100.0000000000 | SUNGARD | |
| 16529 | FREDDIE MAC / DN | 313397SU6 | 62 | 283 | 1.8500 | 1,000,000.00 | 998,437.50 | 2,723.61 | 338.89 |
| | 11/09/01 02/07/02 | | 7 | 000 | 1.8586 | 995,375.00 | 99.84375000000 | SUNGARD | |
| 16266 | FREDDIE MAC / DN | 313397UV1 | 62 | 283 | 2.2200 | 1,200,000.00 | 1,195,125.00 | 6,660.00 | 1,489.00 |
| | 10/03/01 03/28/02 | | 79 | 000 | 2.2444 | 1,186,976.00 | 99.59375000000 | SUNGARD | |
| | SUBTOTAL (Investment Type) 20 FHLMC DISCOUNT N 20.30%(M) | | | | 2.2719 | 7,700,000.00 | 7,693,562.50 | 42,194.17 | 2,549.00 |
| | | | | | 2.2872 | 7,648,819.33 | 99.91639600000 | | |
| 16345 | FANNIE MAE / DN | 313589RQ8 | 62 | 283 | 2.2800 | 4,000,000.00 | 3,998,250.00 | 19,760.00 | 530.00 |
| | 10/15/01 01/10/02 | | 79 | 000 | 2.2926 | 3,977,960.00 | 99.95625000000 | SUNGARD | |
| | SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO 10.55%(M) | | | | 2.2800 | 4,000,000.00 | 3,998,250.00 | 19,760.00 | 530.00 |
| | | | | | 2.2926 | 3,977,960.00 | 99.95625000000 | | |
| 16822 | FEDERAL HOME LOAN BANKS / DN | 313385TB2 | 62 | 283 | 1.7300 | 5,000,000.00 | 4,989,366.67 | 2,643.06 | |
| | 12/21/01 02/14/02 | | 7 | 000 | 1.7346 | 4,986,784.72 | 99.78733333333 | SUNGARD | - 61.11 |
| | SUBTOTAL (Investment Type) 43 FHLB DISCOUNT NO 13.17%(M) | | | | 1.7300 | 5,000,000.00 | 4,989,366.67 | 2,643.06 | .00 |
| | | | | | 1.7346 | 4,986,784.72 | 99.78733300000 | | - 61.11 |
| 16589 | BREEDS HILL CAP / CP | 10670UA43 | 62 | 283 | 2.2000 | 1,500,000.00 | 1,499,781.25 | 3,850.00 | 56.25 |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 11/20/01 01/04/02 | | | 64 | 000 | 2.2061 | 1,495,875.00 | 99.98541666667 | SUNGARD | |
| 16542 | ASPEN FDG CORP / CP | 04529UAB3 | | 62 | 283 | 1.9800 | 1,500,000.00 | 1,499,270.83 | 4,042.50 | 95.83 |
| | 11/13/01 01/11/02 | | | 34 | 000 | 1.9864 | 1,495,132.50 | 99.95138888889 | SUNGARD | |
| 16544 | MOAT FUNDING LLC / CP | 60687MAE5 | | 62 | 283 | 1.9800 | 1,500,000.00 | 1,499,052.08 | 4,042.50 | 124.58 |
| | 11/13/01 01/14/02 | | | 58 | 000 | 1.9868 | 1,494,885.00 | 99.93680555556 | SUNGARD | |
| 16543 | CROWN POINT CAP / CP | 22844UAJ6 | | 62 | 283 | 2.0000 | 1,500,000.00 | 1,498,760.42 | 4,083.33 | 177.09 |
| | 11/13/01 01/18/02 | | | 34 | 000 | 2.0074 | 1,494,500.00 | 99.91736111111 | SUNGARD | |
| 16771 | THREE RIVERS FDG / CP | 88562MAN6 | | 62 | 283 | 1.8400 | 1,500,000.00 | 1,498,468.75 | 1,380.00 | 78.75 |
| | 12/14/01 01/22/02 | | | 58 | 000 | 1.8437 | 1,497,010.00 | 99.89791666667 | SUNGARD | |
| 16661 | HATTERAS FUNDING / CP | 41902MAR5 | | 62 | 283 | 2.0800 | 1,500,000.00 | 1,498,250.00 | 2,773.33 | 330.00 |
| | 11/30/01 01/25/02 | | | 7 | 000 | 2.0868 | 1,495,146.67 | 99.88333333333 | SUNGARD | |
| 16485 | EXPLORER PIPE / CP | 30214DB58 | | 62 | 283 | 2.1800 | 1,500,000.00 | 1,497,447.92 | 5,450.00 | 627.09 |
| | 11/02/01 02/05/02 | | | 64 | 000 | 2.1926 | 1,491,370.83 | 99.82986111111 | SUNGARD | |
| 16534 | LOCKHART FUNDING / CP | 53974UBF0 | | 62 | 283 | 2.0400 | 1,500,000.00 | 1,496,718.75 | 4,505.00 | 543.75 |
| | 11/09/01 02/15/02 | | | 102 | 000 | 2.0514 | 1,491,670.00 | 99.78125000000 | SUNGARD | |
| 16660 | BAVARIA GLB CORP / CP | 0717M3BF4 | | 62 | 283 | 2.0500 | 1,000,000.00 | 997,812.50 | 1,822.22 | 375.00 |
| | 11/30/01 02/15/02 | | | 85 | 000 | 2.0590 | 995,615.28 | 99.78125000000 | SUNGARD | |

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 16320 | CONDUIT ASSET / CP | 20678MBL3 | 62 | 283 | 2.4000 | 1,500,000.00 | 1,496,354.17 | 8,300.00 | 1,354.17 |
| | 10/10/01 02/20/02 | | 7 | 000 | 2.4215 | 1,486,700.00 | 99.75694444444 | SUNGARD | |
| SUBTOTAL (Investment Type) 71 COMMERCIAL PAPER 38.22%(M) | | | | | 2.0756 | 14,500,000.00 | 14,481,916.67 | 40,248.88 | 3,762.51 |
| | | | | | 2.0848 | 14,437,905.28 | 99.87528700000 | | |
| 8837 | PROVIDENT TEMP FUND - 283 | | 33 | 283 | 2.0713 | 768,293.61 | 768,293.61* | 1,350.50 | 0.00 |
| | 01/05/98 01/01/02 | | 75 | 100 | 2.0713 | 768,293.61 | 100.0000000000 | BOOK | |
| 10609 | BK OF NY DREYFUS / MMKT | | 62 | 283 | 3.7923 | .00 | .00* | 45.56 | 0.00 |
| | 11/27/98 01/01/02 | | 37 | 100 | 3.7923 | .00 | .00000000000 | BOOK | |
| 13333 | AIM GOVT & AGENCY PF - FUND 283 | | 9 | 283 | 2.0263 | 2,227,093.79 | 2,227,093.79* | 3,813.03 | 0.00 |
| | 05/15/00 01/01/02 | | 75 | 000 | 2.0263 | 2,227,093.79 | 100.0000000000 | BOOK | |
| 16299 | DREYFUS GOVT CASH MGMT | | 111 | 283 | 4.5812 | 3,736,434.93 | 3,736,434.93* | 3.13 | 0.00 |
| | 10/09/01 01/01/02 | | 37 | 000 | 4.5812 | 3,736,434.93 | 100.0000000000 | BOOK | |
| SUBTOTAL (Investment Type) 99 MONEY MARKET MUT 17.76%(M) | | | | | 3.4495 | 6,731,822.33 | 6,731,822.33 | 5,212.22 | .00 |
| | | | | | 3.4495 | 6,731,822.33 | 100.0000000000 | | |
| SUBTOTAL (Fund Number) 283 JOHN WAYNE AIRPORT 100.00%(M) | | | | | 2.3360 | 37,931,822.33 | 37,894,918.17 | 110,058.33 | 6,841.51 |
| | | | | | 2.3446 | 37,783,291.66 | 99.90270900000 | | -61.11 |
| GRAND TOTAL | | | | | 2.3360 | 37,931,822.33 | 37,894,918.17 | 110,058.33 | 6,841.51 |
| | | | | | 2.3446 | 37,783,291.66 | 99.90270900000 | | -61.11 |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK / BROK | FUND / SAFE | CPN RATE / YTM TR | PAR/SHARES / BOOK | MARKET VALUE / MARKET PRICE | CURR ACCR INT / PRICE SOURCE | UNREALIZED GAIN / UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 13896 | AIM GOVT & AGENCY PF - FUND 11 | | 9 | 112 | 2.0266 | 5,535,859.10 | 5,535,859.10* | 9,419.66 | 0.00 |
| | 08/23/00 01/01/02 | | 75 | 000 | 2.0266 | 5,535,859.10 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 112 INFRA | 5.77%(M) | | | 2.0266 | 5,535,859.10 | 5,535,859.10 | 9,419.66 | .00 |
| | | | | | 2.0266 | 5,535,859.10 | 100.0000000000 | | |
| 7309 | SHERIFF NARCOTIC FUND-118 | | 10 | 118 | 1.6761 | 2,591,196.53 | 2,591,196.53* | 85.84 | 0.00 |
| | 04/01/97 12/31/05 | | 7 | 100 | 1.6761 | 2,591,196.53 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 118 SHERIFF NARCOTICS F | 2.70%(M) | | | 1.6761 | 2,591,196.53 | 2,591,196.53 | 85.84 | .00 |
| | | | | | 1.6761 | 2,591,196.53 | 100.0000000000 | | |
| 7312 | LAW LIBRARY FUND 161 | | 10 | 161 | 1.7294 | 16,605.31 | 16,605.31* | 185.87 | 0.00 |
| | 04/01/97 12/31/05 | | 99 | 100 | 1.7294 | 16,605.31 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 161 LAW LIBRARY | .02%(M) | | | 1.7294 | 16,605.31 | 16,605.31 | 185.87 | .00 |
| | | | | | 1.7294 | 16,605.31 | 100.0000000000 | | |
| 13891 | AIM GOVT & AGENCY PF - FUND 479 | | 9 | 479 | 2.0266 | 2,379,714.78 | 2,379,714.78* | 4,058.27 | 0.00 |
| | 08/23/00 01/01/02 | | 75 | 000 | 2.0266 | 2,379,714.78 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 479 CFD 99-1 LADERA Ser | 2.48%(M) | | | 2.0266 | 2,379,714.78 | 2,379,714.78 | 4,058.27 | .00 |
| | | | | | 2.0266 | 2,379,714.78 | 100.0000000000 | | |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | | 2.0266 | 1,588,309.56 | 1,588,309.56* | 2,472.50 | 0.00 |
| 13892 AIM GOVT & AGENCY PF - FUND 480 | | 9 | 480 | | | | | |
| 08/23/00 01/01/02 | | 75 | 000 | 2.0266 | 1,588,309.56 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 480 CFD 99-1 LADERA Ser | 1.66%(M) | | | 2.0266 | 1,588,309.56 | 1,588,309.56 | 2,472.50 | .00 |
| | | | | 2.0266 | 1,588,309.56 | 100.0000000000 | | |
| | | | | 2.0266 | 18,259,649.99 | 18,259,649.99* | 31,024.57 | 0.00 |
| 13895 AIM GOVT & AGENCY PF - FUND 48 | | 9 | 482 | | | | | |
| 08/23/00 01/01/02 | | 75 | 000 | 2.0266 | 18,259,649.99 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 482 CFD SPECIAL RESERVE | 19.03%(M) | | | 2.0266 | 18,259,649.99 | 18,259,649.99 | 31,024.57 | .00 |
| | | | | 2.0266 | 18,259,649.99 | 100.0000000000 | | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | UNREALIZED GAIN UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 13893 | AIM GOVT & AGENCY PF- FUND 483 | | 9 | 483 | 2.0260 | 186,860.00 | 186,860.00* | 318.52 | 0.00 |
| | 08/23/00 01/01/02 | | 75 | 000 | 2.0260 | 186,860.00 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 483 SANTA MARGARITA 86- | .19%(M) | | | 2.0260 | 186,860.00 | 186,860.00 | 318.52 | .00 |
| | | | | | 2.0260 | 186,860.00 | 100.0000000000 | | |
| 13890 | AIM GOVT & AGENCY PF - FUND 494 | | 9 | 494 | 2.2018 | 52,017.13 | 52,017.13* | 49.36 | 0.00 |
| | 08/23/00 01/01/02 | | 75 | 000 | 2.2018 | 52,017.13 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 494 ALISO VIEJO 88-1 CA | .05%(M) | | | 2.2018 | 52,017.13 | 52,017.13 | 49.36 | .00 |
| | | | | | 2.2018 | 52,017.13 | 100.0000000000 | | |
| 13949 | AIM GOVT & AGENCY PF - FUND 497 | | 9 | 497 | 2.0266 | 322,785.35 | 322,785.35* | 555.54 | 0.00 |
| | 09/01/00 01/01/02 | | 75 | 000 | 2.0266 | 322,785.35 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 497 LOMAS LAGUNA 88-2 C | .34%(M) | | | 2.0266 | 322,785.35 | 322,785.35 | 555.54 | .00 |
| | | | | | 2.0266 | 322,785.35 | 100.0000000000 | | |
| 13894 | AIM GOVT & AGENCY PF - FUND 49 | | 9 | 498 | 2.0306 | 693,005.48 | 693,005.48* | 1,399.78 | 0.00 |
| | 08/23/00 01/01/02 | | 75 | 000 | 2.0306 | 693,005.48 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 498 CFD 87-4 FOOTHILL R | .72%(M) | | | 2.0306 | 693,005.48 | 693,005.48 | 1,399.78 | .00 |
| | | | | | 2.0306 | 693,005.48 | 100.0000000000 | | |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | | | | | | |
| 7982 BAYERISCHE LANDESBK - REPO | 70 | 505 | 6.2000 | 1,081,500.00 | 1,081,500.00* | 26,262.43 | | 0.00 |
| 07/24/97 08/15/19 | 20 | 100 | 6.2000 | 1,081,500.00 | 100.0000000000 | BOOK | | |
| SUBTOTAL (Fund Number) 505 FOOTHILL RANCH 87-4 1.13%(M) | | | 6.2000 | 1,081,500.00 | 1,081,500.00 | 26,262.43 | | .00 |
| | | | 6.2000 | 1,081,500.00 | 100.0000000000 | | | |
| 7313 FIDELITY TAX EXEMPT-IRVINE COAS | 125 | 506 | 1.5152 | 10,530,529.94 | 10,530,529.94* | 4.97 | | 0.00 |
| 04/01/97 12/31/05 | 42 | 100 | 1.5152 | 10,530,529.94 | 100.0000000000 | BOOK | | |
| 7314 DREYFUS TAX EXEMPT-IRVINE COAST | 111 | 506 | 1.5050 | 11,660,804.66 | 11,660,804.66* | 138.88 | | 0.00 |
| 04/01/97 12/31/05 | 37 | 100 | 1.5050 | 11,660,804.66 | 100.0000000000 | BOOK | | |
| SUBTOTAL (Fund Number) 506 IRVINE COAST 88-1 C 23.13%(M) | | | 1.5098 | 22,191,334.60 | 22,191,334.60 | 143.85 | | .00 |
| | | | 1.5098 | 22,191,334.60 | 100.0000000000 | | | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 12/31/01
MAJOR SORT KEY IS FUND

| INVEST NUMBER | DESCRIPTION / PURCHASE MATURITY DATE | CUSIP | BANK BROK | FUND SAFE | CPN RATE YTM TR | PAR/SHARES BOOK | MARKET VALUE MARKET PRICE | CURR ACCR INT PRICE SOURCE | UNREALIZED GAIN UNREALIZED LOSS |
|---|---|---|---|---|---|---|---|---|---|
| 13950 | AIM GOVT & AGENCY PF - FUND 510 | | 9 | 510 | 2.0266 | 432,392.53 | 432,392.53* | 744.16 | 0.00 |
| | 09/01/00 01/01/02 | | 75 | 000 | 2.0266 | 432,392.53 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 510 BAKER RANCH 87-6 CO | .45%(M) | | | 2.0266 | 432,392.53 | 432,392.53 | 744.16 | .00 |
| | | | | | 2.0266 | 432,392.53 | 100.0000000000 | | |
| 13951 | AIM GOVT & AGENCY PF - FUND 514 | | 9 | 514 | 2.0272 | 184,446.59 | 184,446.59* | 317.53 | 0.00 |
| | 09/01/00 01/01/02 | | 75 | 000 | 2.0272 | 184,446.59 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 514 SANTA TERESITA 87-9 | .19%(M) | | | 2.0272 | 184,446.59 | 184,446.59 | 317.53 | .00 |
| | | | | | 2.0272 | 184,446.59 | 100.0000000000 | | |
| 13297 | AMBAC-SANTA ANA USD CONST | | 41 | 650 | 6.3800 | 23,411,882.91 | 23,411,882.91* | 108,740.74 | 0.00 |
| | 05/03/00 01/15/02 | | 99 | 000 | 6.3800 | 23,411,882.91 | 100.0000000000 | BOOK | |
| 13784 | SOC GEN - SANTA ANA USD ST GRAN | | 224 | 650 | 6.2889 | 17,007,804.07 | 17,007,804.07* | 77,581.84 | 0.00 |
| | 08/07/00 12/31/03 | | 99 | 000 | 6.2889 | 17,007,804.07 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 650 OCEIP SPECIFIC INVE | 42.13%(M) | | | 6.3417 | 40,419,686.98 | 40,419,686.98 | 186,322.58 | .00 |
| | | | | | 6.3417 | 40,419,686.98 | 100.0000000000 | | |
| | GRAND TOTAL | | | | 3.7627 | 95,935,363.93 | 95,935,363.93 | 263,360.46 | .00 |
| | | | | | 3.7627 | 95,935,363.93 | 100.0000000000 | | |

* MARKET = BOOK LESS PURCHASE INTEREST

**JOHN WAYNE AIRPORT**
**INVESTMENT WITH TRUSTEE**
**FOR THE MONTH ENDED DECEMBER 31, 2001**

Prepared by: Christina Burgess
Date: 1/2/2002

Trust Officer: Linda Verstuyft
Phone No. (213) 533-8747

| Type of Investment/Interest Rate<br>Dated date/<br>Par Value/Accrued Interest | Maturity | Reserve Fund<br>Cost | <br>Market | Principal Acct.<br>Cost | <br>Market | Interest Acct.<br>Cost | <br>Market | Redemption Fund<br>Cost | <br>Market |
|---|---|---|---|---|---|---|---|---|---|
| **1993 AIRPORT REVENUE REFUNDING BONDS** | | | | | | | | | |
| Cash | N/A | $0.02 | $0.02 | $0.90 | $0.90 | $0.06 | $0.06 | $0.06 | $0.06 |
| 1st American Treas. Oblig (Note 1) | N/A | 173,309.00 | 173,309.00 | 1,302,532.00 | 1,302,532.00 | 1,667,009.00 | 1,667,009.00 | 10,128,471.00 | 10,128,471.00 |
| Investment Agreement, Rate: 5.77%<br>Dated: 1/7/98<br>Par Value: $6,006,666.20<br>Accrued Int: $0.00 | 06/20/03 | 6,006,666.20 | 6,006,666.20 | | | | | | |
| | | $6,179,975.22 | $6,179,975.22 | $1,302,532.90 | $1,302,532.90 | $1,667,009.06 | $1,667,009.06 | $10,128,471.06 | $10,128,471.06 |
| **1997 AIRPORT REVENUE REFUNDING BONDS** | | | | | | | | | |
| Cash | N/A | $0.68 | $0.68 | $0.42 | $0.42 | $0.14 | $0.14 | | |
| 1st American Treas. Oblig (Note 1) | N/A | 374,014.00 | 374,014.00 | 3,897,550.00 | 3,897,550.00 | 2,671,702.00 | 2,671,702.00 | | |
| Investment Agreement, Rate: 5.61%<br>Dated: 1/9/98<br>Par Value: $13,332,517.10<br>Accrued Int: $0.00 | 06/20/07 | 13,332,517.10 | 13,332,517.10 | | | | | | |
| | | $13,706,531.78 | $13,706,531.78 | $3,897,550.42 | $3,897,550.42 | $2,671,702.14 | $2,671,702.14 | | |
| **WELLS FARGO BANK** | | | | | | | | | |
| Cash - Market Rate Account (Note 2) | N/A | $3,333,796.30 | $3,333,796.30 | | | | | | |

Note 1: 1st American Treas. Oblig - Interest rate is variable. Investment purchases are made throughout the month to keep cash balances at minimum. Interest is payable monthly.

Note 2: Interest rate is variable.

**COUNTY OF ORANGE**
**CEO / PUBLIC FINANCE DEPARTMENT**
**INVENTORY OF INVESTMENTS WITH TRUSTEES**
**DECEMBER 31, 2001**

| | TRUSTEE | INVESTMENT TYPE | PURCHASE DATE | MATURITY DATE | DESCRIPTION | CUSIP # | INTEREST RATE | BOOK VALUE | MARKET VALUE | ACCRUED INTEREST |
|---|---|---|---|---|---|---|---|---|---|---|
| **CERTIFICATES OF PARTICIPATION** | | | | | | | | | | |
| 1991 CIVIC CENTER PKG REF | U.S. BANK | US TR STRPD BOND | 08/31/94 | 11/15/18 | U.S. TREASURY STRIPPED | 912803AP8 | 9.00% | $ 10,458 | $ 25,397 | $ - |
| 1991 CIVIC CENTER PKG REF | U.S. BANK | US TR STRPD BOND | 11/15/96 | 11/15/18 | U.S. TREASURY STRIPPED | 912833KT6 | VARIABLE | 43,923 | 106,666 | - |
| 1991 CIVIC CENTER PKG REF | U.S. BANK | US TREASURY BOND | 08/31/94 | 11/15/18 | US TREASURY BOND | 912810EB0 | 9.00% | 2,558,237 | 3,044,584 | 25,300 |
| 1991 CIVIC CENTER PKG REF | U.S. BANK | MONEY MARKET | | | FEDRTED AUTO GOVT TREAS | | VARIABLE | 1,823 | 1,823 | 210 |
| 1992 JJC REFUNDING | U.S. BANK | INVEST AGRMNT | 11/07/96 | 05/29/19 | AMBAC INVESTMENT AGRMT | | 6.69% | 7,717,400 | 7,717,400 | 47,326 |
| 1992 JJC REFUNDING | U.S. BANK | MONEY MARKET | | | FEDRTED AUTO GOVT TREAS | | VARIABLE | 567 | 567 | 323 |
| 1993 MASTER LEASE | U.S. BANK | INVEST AGRMNT | 07/31/97 | 03/01/03 | BAYERISCHE LANDESBANK | | 5.80% | 2,453,575 | 2,453,575 | 148,454 |
| 1993 MASTER LEASE | U.S. BANK | INVEST AGRMNT | 05/07/97 | 05/01/02 | BAYERISCHE LANDESBANK | | 6.25% | 1,610,196 | 1,610,196 | 82,313 |
| 1993 MASTER LEASE | U.S. BANK | MONEY MARKET | | | FEDRTED TREAS OBLIG | | VARIABLE | 51,967 | 51,967 | 67 |
| 1996 RECOVERY SER A | BNY WEST TR CO | INVEST AGRMNT | 11/08/96 | 07/01/26 | AIG INVESTMENT AGMNT | | 6.82% | 61,931,447 | 61,931,447 | 2,111,862 |
| 1996 RECOVERY SER A | BNY WEST TR CO | INVEST AGRMNT | 11/16/99 | 07/01/26 | MBIA INVESTMENT AGMNT | | 6.68% | 10,133,333 | 10,133,333 | 4,513 |
| 1996 RECOVERY SER A | BNY WEST TR CO | MONEY MARKET | | | WELLS FARGO TREASURY | | VARIABLE | 28,600,633 | 28,600,633 | 5,360 |
| 1997 SOLID WASTE MGMT REF | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 1,109,887 | 1,109,887 | 1,350 |
| 1997 SOLID WASTE MGMT REF | U.S. BANK | GOVT SECURITY | 12/03/01 | 06/03/02 | FED NATL MTG ASSN DISC NTS | | 0.00% | 7,205,305 | 7,359,388 | - |
| **REDEVELOPMENT AGENCIES** | | | | | | | | | | |
| 1992 NDAPP SER A | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 672 | 672 | 1 |
| 2001 NDAPP SER A | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 38,059 | 38,059 | 57 |
| 1993 SANTA ANA HEIGHTS | U.S. BANK | INVEST AGRMNT | 11/13/96 | 09/01/23 | WESTDEUTSCHE LANDSBK | | 6.67% | 4,247,212 | 4,247,212 | - |
| 1993 SANTA ANA HEIGHTS | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 5,891 | 5,891 | 8 |
| **COMMUNITY FACILITIES DISTRICTS** | | | | | | | | | | |
| 1994 SOCPFA SERIES A | U.S. BANK | INVEST AGRMNT | 06/14/94 | 09/04/18 | MBIA INVEST AGREEMENT | | 7.27% | 11,365,200 | 11,365,200 | 280,007 |
| 1994 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 8,221 | 8,221 | 10 |
| 1994 SOCPFA SERIES C | U.S. BANK | INVEST AGRMNT | 08/24/94 | 08/15/19 | AMBAC INV AGREEMENT | | 7.28% | 23,934,000 | 23,934,000 | 725,995 |
| 1994 SOCPFA SERIES C | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 13,297 | 13,297 | 17 |
| 1998 SOCPFA SERIES A | U.S. BANK | INVEST AGRMNT | 11/20/00 | 08/15/14 | MBIA INVEST AGREEMENT | | 6.28% | 174,323 | 174,323 | 6,569 |
| 1998 SOCPFA SERIES A | U.S. BANK | INVEST AGRMNT | 11/20/00 | 08/15/16 | MBIA INVEST AGREEMENT | | 6.28% | 2,364,902 | 2,364,902 | 89,110 |
| 1998 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 1,364 | 1,364 | 2 |
| 1998 SOCPFA SERIES B | U.S. BANK | INVEST AGRMNT | 11/28/00 | 08/28/13 | MBIA INVEST AGREEMENT | | 6.17% | 2,901,000 | 2,901,000 | 60,658 |
| 1998 SOCPFA SERIES B | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 5 | 5 | |
| 1999 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 3,677,419 | 3,677,419 | 4,765 |
| 1999 SOCPFA SERIES B | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 1,186,671 | 1,186,671 | 1,538 |

Note: Investment balances with trustee provided by County Executive Office - Public Finance Accounting

**COUNTY OF ORANGE**
**CEO / PUBLIC FINANCE DEPARTMENT**
**INVENTORY OF INVESTMENTS WITH TRUSTEES**
**DECEMBER 31, 2001**

| | TRUSTEE | INVESTMENT TYPE | PURCHASE DATE | MATURITY DATE | DESCRIPTION | CUSIP # | INTEREST RATE | BOOK VALUE | MARKET VALUE | ACCRUED INTEREST |
|---|---|---|---|---|---|---|---|---|---|---|
| **ASSESSMENT DISTRICTS** | | | | | | | | | | |
| GOLDEN LANTERN | U.S. BANK | INVEST AGRMNT | 08/14/94 | 09/01/07 | BAYERISCHE LANDESBANK | | 6.80% | $ 1,542,000 | $ 1,542,000 | $ 35,243 |
| GOLDEN LANTERN | U.S. BANK | MONEY MARKET | | | FIDELITY INSTL US TREAS | | VARIABLE | 7,322 | 7,322 | 15 |
| IRVINE COAST | STATE STREET | MONEY MARKET | | | FEDERATED GOVT OBLIGN | | VARIABLE | 3,253,678 | 3,253,678 | 6,466 |
| IRVINE COAST | STATE STREET | MONEY MARKET | | | AIM SHORT TERM TREASURY | | VARIABLE | 777,224 | 777,224 | 1,319 |
| IRVINE COAST | STATE STREET | MONEY MARKET | | | DREYFUS | | VARIABLE | 678,324 | 678,324 | 867 |
| IRVINE COAST | STATE STREET | INVEST AGRMNT | 12/15/00 | 11/02/18 | FGIC INV AGREEMENT | | VARIABLE | 6,510,268 | 6,510,268 | 13,379 |
| SOUTH ORANGE COUNTY PFA REASSESSMENT BONDS RAD 99-1R | STATE STREET | MONEY MARKET | | | AIM PRIME PORTFOLIO | | VARIABLE | 578,350 | 578,350 | 2,069 |
| **MISCELLANEOUS** | | | | | | | | | | |
| 1995 REFUNDING RECOVERY BDS SER A | BNY WESTERN TR | INVEST AGRMNT | 01/05/96 | 06/01/15 | MBIA INVEST AGREEMENT | | 6.23% | 27,879,000 | 27,879,000 | 1,013,166 |
| 1995 REFUNDING RECOVERY BDS SER A | BNY WESTERN TR | MONEY MARKET | | | WELLS FARGO TREASURY | | VARIABLE | 2,104,337 | 2,104,337 | 3,138 |
| 1995 TEETER PLAN REV BONDS | BNY WESTERN TR | INVEST AGRMNT | 10/26/00 | 10/26/05 | TRINITY FUNDING COMPANY | | VARIABLE | 40,229,375 | 40,229,375 | 146,464 |
| 1995 TEETER PLAN REV BONDS | BNY WESTERN TR | INVEST AGRMNT | 10/14/99 | 10/14/02 | TRINITY FUNDING COMPANY | | 6.29% | 42,035,047 | 42,035,047 | 446,747 |
| 1995 TEETER PLAN REV BONDS | BNY WESTERN TR | INVEST AGRMNT | 10/14/99 | 10/14/02 | TRINITY FUNDING COMPANY | | VARIABLE | 22,369,874 | 22,369,874 | 35,493 |
| 1995 TEETER PLAN REV BONDS | BNY WESTERN TR | MONEY MARKET | | | WELLS FARGO TREASURY | | VARIABLE | 313,558 | 313,558 | 148 |
| TAXABLE PENSION OBL BONDS SER 1994 A | U.S. TRUST OF CA | MONEY MARKET | | | FEDRTED AUTO GOVT TREAS | | VARIABLE | 7,865,285 | 7,865,285 | 397 |
| TAXABLE REFUNDING PENSION OBL BONDS SER 1996 A | U.S. TRUST OF CA | MONEY MARKET | | | FEDRTED AUTO GOVT TREAS | | VARIABLE | 5,252,775 | 5,252,775 | 3,860 |
| TAXABLE REFUNDING PENSION OBL BONDS SER 1997 A | U.S. TRUST OF CA | MONEY MARKET | | | FEDRTED AUTO GOVT TREAS | | VARIABLE | 2,993,064 | 2,993,064 | 4,178 |
| LEASE REVENUE BONDS SER 2001 | WELLS FARGO | MONEY MARKET | | | WELLS FARGO CASH INVEST | | VARIABLE | 4,963,620 | 4,963,620 | 8,628 |
| LEASE REVENUE BONDS SER 2001 | WELLS FARGO | INVEST AGRMNT | 05/01/01 | 12/15/08 | MBIA INVEST AGREEMENT | | 5.48% | 1,033,000 | 1,033,000 | 37,842 |
| **TOTAL OF INVESTMENTS WITH TRUSTEES** | | | | | | | | $ 343,733,089 | $ 344,451,201 | $ 5,355,234 |

Note: Investment balances with trustee provided by County Executive Office - Public Finance Accounting

**COUNTY OF ORANGE**
**CEO / PUBLIC FINANCE DEPARTMENT**
**INVENTORY OF INVESTMENTS WITH TRUSTEES**
**SUMMARY BY INVESTMENT TYPE**
**DECEMBER 31, 2001**

| DESCRIPTION | PURCHASE DATE | MATURITY DATE | CUSIP # | INTEREST RATE | BOOK VALUE | MARKET VALUE | ACCRUED INTEREST |
|---|---|---|---|---|---|---|---|
| **MONEY MARKET FUNDS** | | | | | | | |
| AIM PRIME PORTFOLIO | | | | VARIABLE | $ 578,350 | $ 578,350 | $ 2,069 |
| AIM SHORT TERM TREASURY | | | | VARIABLE | 777,224 | 777,224 | 1,319 |
| DREYFUS MONEY MARKET FUND | | | | VARIABLE | 678,324 | 678,324 | 867 |
| FEDERATED AUTOMATED GOVT TREAS | | | | VARIABLE | 16,113,514 | 16,113,514 | 8,968 |
| FEDERATED GOVT OBLIGATION | | | | VARIABLE | 3,253,678 | 3,253,678 | 6,466 |
| FEDERATED TREASURY OBLIGATION | | | | VARIABLE | 51,967 | 51,967 | 67 |
| FIDELITY INSTL US TREAS PORTFOLIO II | | | | VARIABLE | 7,322 | 7,322 | 72 |
| FIRST AMERICAN TREAS OBLIGATION | | | | VARIABLE | 6,041,487 | 6,041,487 | 7,692 |
| WELLS FARGO CASH INVESTMENT | | | | VARIABLE | 4,963,620 | 4,963,620 | 8,628 |
| WELLS FARGO TREASURY FUND | | | | VARIABLE | 313,558 | 313,558 | 148 |
| STAGECOACH TREASURY FUND | | | | VARIABLE | 30,704,970 | 30,704,970 | 8,498 |
| **SUB-TOTAL MONEY MARKET FUNDS** | | | | | 63,484,014 | 63,484,014 | 44,793 |
| **INVESTMENT AGREEMENTS** | | | | | | | |
| AIG INVESTMENT AGREEMENT | 11/08/96 | 07/01/26 | | 6.82% | 61,931,447 | 61,931,447 | 2,111,862 |
| AMBAC INVESTMENT AGREEMENT | 08/24/94 | 08/15/19 | | 7.28% | 23,934,000 | 23,934,000 | 725,995 |
| AMBAC INVESTMENT AGREEMENT | 11/07/96 | 05/29/19 | | 6.69% | 7,717,400 | 7,717,400 | 47,326 |
| BAYERISCHE LANDESBANK | 08/14/94 | 09/01/07 | | 6.80% | 1,542,000 | 1,542,000 | 35,243 |
| BAYERISCHE LANDESBANK | 05/07/97 | 05/01/02 | | 6.25% | 1,610,196 | 1,610,196 | 82,313 |
| BAYERISCHE LANDESBANK | 07/31/97 | 03/01/03 | | 5.80% | 2,453,575 | 2,453,575 | 148,454 |
| FGIC CAPITAL MARKET SERVICES | 12/15/00 | 11/02/18 | | VARIABLE | 6,510,268 | 6,510,268 | 13,379 |
| MBIA INVESTMENT AGREEMENT | 06/14/94 | 09/04/18 | | 7.27% | 11,365,200 | 11,365,200 | 280,007 |
| MBIA INVESTMENT AGREEMENT | 01/05/96 | 06/01/15 | | 6.23% | 27,879,000 | 27,879,000 | 1,013,166 |
| MBIA INVESTMENT AGREEMENT | 11/16/99 | 07/01/26 | | 6.68% | 10,133,333 | 10,133,333 | 4,513 |
| MBIA INVESTMENT AGREEMENT | 11/20/00 | 08/15/14 | | 6.28% | 174,323 | 174,323 | 6,569 |
| MBIA INVESTMENT AGREEMENT | 11/20/00 | 08/15/16 | | 6.28% | 2,364,902 | 2,364,902 | 89,110 |
| MBIA INVESTMENT AGREEMENT | 11/28/00 | 08/28/13 | | 6.17% | 2,901,000 | 2,901,000 | 60,658 |
| MBIA INVESTMENT AGREEMENT | 05/01/01 | 12/15/08 | | 5.48% | 1,033,000 | 1,033,000 | 37,842 |
| TRINITY FUNDING COMPANY | 10/14/99 | 10/14/02 | | VARIABLE | 22,369,874 | 22,369,874 | 35,493 |
| TRINITY FUNDING COMPANY | 10/14/99 | 10/14/02 | | 6.29% | 42,035,047 | 42,035,047 | 446,747 |
| TRINITY FUNDING COMPANY | 10/26/00 | 10/26/05 | | VARIABLE | 40,229,375 | 40,229,375 | 146,464 |
| WESTDEUTSCHE LANDSESBANK | 11/13/96 | 09/01/23 | | 6.67% | 4,247,212 | 4,247,212 | - |
| **SUB-TOTAL INVESTMENT AGREEMENTS** | | | | | 270,431,153 | 270,431,153 | 5,285,141 |
| **US TREASURIES** | | | | | | | |
| U.S. TREASURY BOND | 08/31/94 | 11/15/18 | 912810EB0 | 9.00% | 2,558,237 | 3,044,584 | 25,300 |
| U.S. TREASURY STRIP | 08/31/94 | 11/15/18 | 912803AP8 | 9.00% | 10,458 | 25,397 | - |
| U.S. TREASURY STRIP | 11/15/96 | 11/15/18 | 912833KT6 | VARIABLE | 43,923 | 106,666 | - |
| **SUB-TOTAL US TREASURIES** | | | | | 2,612,618 | 3,176,647 | 25,300 |
| **GOVERNMENT SECURITIES** | | | | | | | |
| FED NATL MTG ASSN DISC NTS | 12/03/01 | 06/03/02 | | | 7,205,305 | 7,359,388 | - |
| **SUB-TOTAL US GOVERNMENT SECURITIES** | | | | | 7,205,305 | 7,359,388 | - |
| **TOTAL OF INVESTMENTS WITH TRUSTEES** | | | | | $ 343,733,089 | $ 344,451,201 | $ 5,355,234 |

Note: Investment balances with trustee provided by County Executive Office - Public Finance Accounting