Orange County Treasurer-Tax Collector

INVESTMENT INVENTORY WITH MARKET VALUE 

(RPTMKT) RUN: 04/08/02 08:26:31

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 15257 | FEDERAL HOME LOAN BANKS / NC SA | 3133MBUK1 | 62 | 699 | 6.8750 | 25,000,000.00 | 25,351,562.50 | 348,524.31 | |
| | 04/26/01 07/18/02 | | 49 | 000 | 4.3303 | 25,750,500.00 | 101.4062500000 | SUNGARD | -398,937.50 |
| 14705 | FEDERAL HOME LOAN BANKS / NC SA | 3133MBXZ5 | 62 | 699 | 6.7500 | 40,000,000.00 | 40,675,000.00 | 345,000.00 | |
| | 01/25/01 08/15/02 | | 57 | 000 | 5.1706 | 40,931,000.00 | 101.6875000000 | SUNGARD | -256,000.00 |
| 15436 | FEDERAL HOME LOAN BANKS / AC SA | 3133M9MZ2 | 62 | 699 | 6.4210 | 25,000,000.00 | 25,406,250.00 | 187,279.17 | |
| | 06/04/01 02/19/03 | | 79 | 000 | 4.9451 | 25,595,000.00 | 101.6250000000 | SUNGARD | -188,750.00 |
| 17223 | FEDERAL HOME LOAN BANKS / SC S | 3133MLPF6 | 62 | 699 | 3.0000 | 30,000,000.00 | 29,762,610.00 | 85,000.00 | |
| | 02/27/02 08/27/04 | | 51 | 000 | 3.0000 | 30,000,000.00 | 99.20870000000 | USERPR | -237,390.00 |
| 17350 | FEDERAL HOME LOAN BANKS / SC SA | 3133MMAY9 | 62 | 699 | 3.2500 | 25,000,000.00 | 24,875,000.00 | 24,826.39 | |
| | 03/20/02 09/20/04 | | 4 | 000 | 3.2500 | 25,000,000.00 | 99.50000000000 | USERPR | -125,000.00 |
| 16972 | FEDERAL HOME LOAN BANKS / OC SA | 3133MDVU4 | 62 | 699 | 5.2200 | 6,000,000.00 | 6,080,625.00 | 153,990.00 | |
| | 01/18/02 10/04/04 | | 79 | 000 | 4.4485 | 6,207,060.00 | 101.3437500000 | SUNGARD | -35,955.00 |
| 17091 | FEDERAL HOME LOAN BANKS / OC SA | 3133MFU30 | 62 | 699 | 5.1300 | 6,250,000.00 | 6,294,921.88 | 71,250.00 | |
| | 02/05/02 01/11/05 | | 46 | 000 | 4.6735 | 6,348,523.44 | 100.7187500000 | SUNGARD | -32,226.56 |
| SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA 21.58%(M) | | | | | 5.3425 | 157,250,000.00 | 158,445,969.38 | 1,215,869.87 | .00 |
| | | | | | 4.2433 | 159,832,083.44 | 100.7605530000 | | -1,274,259.06 |
| 15362 | FANNIE MAE / AC SA | 3136F0LF7 | 62 | 699 | 4.7200 | 25,000,000.00 | 25,085,937.50 | 429,388.89 | 85,937.50 |
| | 05/17/01 05/20/03 | | 51 | 000 | 4.7200 | 25,000,000.00 | 100.3437500000 | SUNGARD | |
| 15492 | FANNIE MAE / OC SA | 31359MJL8 | 62 | 699 | 4.8200 | 25,000,000.00 | 25,132,812.50 | 364,847.22 | 132,812.50 |
| | 06/12/01 06/12/03 | | 79 | 000 | 4.8200 | 25,000,000.00 | 100.5312500000 | SUNGARD | |
| 16973 | FANNIE MAE / OC SA | 31364KR36 | 62 | 699 | 5.6250 | 13,500,000.00 | 13,660,312.50 | 118,125.01 | |
| | 01/18/02 08/05/04 | | 46 | 000 | 4.8066 | 13,761,562.50 | 101.1875000000 | SUNGARD | -101,250.00 |
| 17341 | FANNIE MAE / OC SA | 3136F1RV4 | 62 | 699 | 3.5000 | 31,350,000.00 | 30,918,937.50 | 39,622.92 | |
| | 03/18/02 03/18/05 | | 79 | 000 | 3.6108 | 31,252,031.25 | 98.62500000000 | SUNGARD | -333,093.75 |
| SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL 12.91%(M) | | | | | 4.4761 | 94,850,000.00 | 94,798,000.00 | 951,984.04 | 218,750.00 |
| | | | | | 4.3940 | 95,013,593.75 | 99.94517700000 | | -434,343.75 |
| 15320 | FEDERAL FARM CREDIT BANK / DN | 31331LDY1 | 62 | 699 | 5.0000 | 15,000,000.00 | 15,271,875.00 | 125,000.00 | 124,672.20 |
| | 05/11/01 02/03/03 | | 102 | 000 | 4.4000 | 15,147,202.80 | 101.8125000000 | SUNGARD | |
| 16393 | FEDERAL FARM CREDIT BANK / CC S | 31331LHS0 | 62 | 699 | 5.1800 | 15,000,000.00 | 15,070,312.50 | 265,475.00 | |
| | 10/19/01 05/28/04 | | 46 | 000 | 4.5678 | 15,222,656.25 | 100.4687500000 | SUNGARD | -152,343.75 |
| SUBTOTAL (Investment Type) 27 FEDERAL FARM CRE 4.13%(M) | | | | | 5.0902 | 30,000,000.00 | 30,342,187.50 | 390,475.00 | 124,672.20 |
| | | | | | 4.4841 | 30,369,859.05 | 101.1406250000 | | -152,343.75 |
| 15520 | FREDDIE MAC / OC SA | 312923BH7 | 62 | 699 | 5.8100 | 30,000,000.00 | 30,628,125.00 | 397,016.67 | 68,925.00 |
| | 06/18/01 01/09/04 | | 46 | 000 | 5.0229 | 30,559,200.00 | 102.0937500000 | SUNGARD | |

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 16392 | FREDDIE MAC / CC SA | 312923ZF5 | 62 | 699 | 5.1500 | 15,000,000.00 | 15,037,500.00 | 309,000.00 | |
| | 10/19/01 05/07/04 | | 46 | 000 | 4.5910 | 15,199,218.75 | 100.2500000000 | SUNGARD | -161,718.75 |
| 16775 | FREDDIE MAC / OC SA | 312923M85 | 62 | 699 | 5.2000 | 20,250,000.00 | 20,344,921.88 | 342,225.00 | |
| | 12/14/01 06/04/04 | | 46 | 000 | 4.6246 | 20,548,195.31 | 100.4687500000 | SUNGARD | -174,023.43 |
| 16776 | FREDDIE MAC / OC SA | 3129232L8 | 62 | 699 | 5.0200 | 11,100,000.00 | 11,172,843.75 | 126,922.33 | |
| | 12/14/01 07/09/04 | | 46 | 000 | 4.4593 | 11,249,156.25 | 100.6562500000 | SUNGARD | -76,312.50 |
| 17078 | FREDDIE MAC / CC SA | 3129235P6 | 62 | 699 | 5.1000 | 20,000,000.00 | 20,162,500.00 | 167,166.67 | |
| | 02/04/02 08/02/04 | | 46 | 000 | 4.4960 | 20,287,666.67 | 100.8125000000 | SUNGARD | -119,500.00 |
| 17229 | FREDDIE MAC / OC SA | 312923YV1 | 62 | 699 | 5.1250 | 15,000,000.00 | 15,178,125.00 | 313,906.25 | |
| | 02/28/02 11/04/04 | | 46 | 000 | 4.4236 | 15,505,937.50 | 101.1875000000 | SUNGARD | -84,375.00 |
| 16521 | FREDDIE MAC / SC SA | 312924RH8 | 62 | 699 | 4.0000 | 60,000,000.00 | 59,456,250.00 | 953,333.33 | |
| | 11/08/01 11/08/04 | | 79 | 000 | 4.0000 | 60,000,000.00 | 99.09375000000 | SUNGARD | -543,750.00 |
| SUBTOTAL (Investment Type) 28 FHLMC - COUPON B 23.43%(M) | | | | | 4.8573 | 171,350,000.00 | 171,980,265.63 | 2,609,570.25 | 68,925.00 |
| | | | | | 4.4319 | 173,349,374.48 | 100.3678240000 | | -1,159,679.68 |
| 17259 | FANNIE MAE / DN | 313589S95 | 62 | 699 | 2.1400 | 30,000,000.00 | 29,569,066.67 | 49,933.33 | 25,600.01 |
| | 03/04/02 12/13/02 | | 79 | 000 | 2.1767 | 29,493,533.33 | 98.56355555556 | SUNGARD | |
| SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO 4.03%(M) | | | | | 2.1400 | 30,000,000.00 | 29,569,066.67 | 49,933.33 | 25,600.01 |
| | | | | | 2.1767 | 29,493,533.33 | 98.56355600000 | | |
| 17396 | GREENWICH TRI PARTY NGOV / REPO | | 90 | 699 | 1.9500 | 30,000,000.00 | 30,000,000.00* | 6,500.00 | 0.00 |
| | 03/28/02 04/01/02 | | 53 | 000 | 1.9500 | 30,000,000.00 | 100.0000000000 | BOOK | |
| SUBTOTAL (Investment Type) 62 REPURCHASE AGREE 4.09%(M) | | | | | 1.9500 | 30,000,000.00 | 30,000,000.00 | 6,500.00 | .00 |
| | | | | | 1.9500 | 30,000,000.00 | 100.0000000000 | | |
| 15938 | SIGMA FIN INC / MTN | 8265678U6 | 62 | 699 | 1.9000 | 30,000,000.00 | 30,000,000.00 | 65,075.00 | 0.00 |
| | 08/17/01 02/19/03 | | 58 | 000 | 1.9000 | 30,000,000.00 | 100.0000000000 | USERPR | |
| 16618 | GEN ELEC CAP CORP / MTNFLT | 36962GWS9 | 62 | 699 | 1.9000 | 50,000,000.00 | 49,992,187.50 | 18,472.22 | |
| | 11/26/01 03/24/03 | | 64 | 000 | 1.9000 | 50,000,000.00 | 99.98437500000 | SUNGARD | -7,812.50 |
| 17130 | GEN ELEC CAP CORP / MTNF | 42333HMR0 | 62 | 699 | 2.3700 | 5,000,000.00 | 5,031,250.00 | 17,116.67 | 100.00 |
| | 02/11/02 08/08/03 | | 64 | 000 | 1.9489 | 5,032,137.50 | 100.6250000000 | SUNGARD | |
| 16790 | SIGMA FIN INC / MTNFLOAT | 8265629A0 | 62 | 699 | 2.0600 | 25,000,000.00 | 25,000,000.00 | 20,027.78 | 0.00 |
| | 12/18/01 12/17/04 | | 85 | 000 | 2.0600 | 25,000,000.00 | 100.0000000000 | USERPR | |
| 16791 | SIGMA FIN INC / MTNFLOAT | 8265629A0 | 62 | 699 | 2.0600 | 25,000,000.00 | 25,000,000.00 | 20,027.78 | 0.00 |
| | 12/18/01 12/17/04 | | 58 | 000 | 2.0600 | 25,000,000.00 | 100.0000000000 | USERPR | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 16801 | SIGMA FIN INC / MTNFLOAT | 8265678A0 | 62 | 699 | 2.0600 | 25,000,000.00 | 25,000,000.00 | 20,027.78 | 0.00 |
| | 12/18/01 12/17/04 | | 64 | 000 | 2.0600 | 25,000,000.00 | 100.0000000000 | USERPR | |
| SUBTOTAL (Investment Type) 100 MEDIUM TERM NOT 21.80%(M) | | | | | 1.9898 | 160,000,000.00 | 160,023,437.50 | 160,747.23 | 100.00 |
| | | | | | 1.9765 | 160,032,137.50 | 100.0146480000 | | -7,812.50 |
| 14517 | GEN ELEC CAP CORP / MTN | 36962GSD7 | 62 | 699 | 5.5000 | 5,000,000.00 | 5,006,250.00 | 12,222.22 | 54,405.00 |
| | 12/15/00 04/15/02 | | 79 | 000 | 6.2600 | 4,951,845.00 | 100.1250000000 | SUNGARD | |
| 15385 | GEN ELEC CAP CORP / MTN | 36962GSY1 | 62 | 699 | 5.8800 | 26,400,000.00 | 27,208,500.00 | 68,992.00 | 293,436.00 |
| | 05/22/01 05/19/03 | | 51 | 000 | 4.8402 | 26,915,064.00 | 103.0625000000 | SUNGARD | |
| 17284 | GEN ELEC CAP CORP / MTN | 36962GUM4 | 62 | 699 | 7.2500 | 25,000,000.00 | 26,707,031.25 | 302,083.34 | |
| | 03/06/02 02/01/05 | | 64 | 000 | 4.2211 | 27,223,215.28 | 106.8281250000 | SUNGARD | -339,968.75 |
| SUBTOTAL (Investment Type) 101 MEDIUM TERM NOT 8.03%(M) | | | | | 6.4770 | 56,400,000.00 | 58,921,781.25 | 383,297.56 | 347,841.00 |
| | | | | | 4.6753 | 59,090,124.28 | 104.4712430000 | | -339,968.75 |
| SUBTOTAL (Fund Number) 699 EXTENDED FUND 100.00%(M) | | | | | 4.2023 | 729,850,000.00 | 734,080,707.93 | 5,768,377.28 | 785,888.21 |
| | | | | | 3.6829 | 737,180,705.83 | 100.5796680000 | | -3,368,407.49 |
| GRAND TOTAL | | | | | 4.2023 | 729,850,000.00 | 734,080,707.93 | 5,768,377.28 | 785,888.21 |
| | | | | | 3.6829 | 737,180,705.83 | 100.5796680000 | | -3,368,407.49 |

Orange County Treasurer-Tax Collector

INVESTMENT INVENTORY WITH MARKET VALUE 

(RPTMKT) RUN: 04/08/02 08:26:57

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 17370 | TREASURY BILL / TBILL | 912795JY8 | 62 | 692 | 1.8000 | 20,000,000.00 | 19,927,000.00 | 10,000.00 | 0.00 |
| | 03/22/02 06/13/02 | | 79 | 000 | 1.8075 | 19,917,000.00 | 99.63500000000 | SUNGARD | |
| 17351 | TREASURY BILL / TBIL | 912795JZ5 | 62 | 692 | 1.7950 | 25,000,000.00 | 24,900,914.63 | 14,958.33 | 636.86 |
| | 03/20/02 06/20/02 | | 34 | 000 | 1.8033 | 24,885,319.44 | 99.60365853659 | SUNGARD | |
| SUBTOTAL (Investment Type) 11 TREASURY BILLS | | | 2.78%(M) | | 1.7972 | 45,000,000.00 | 44,827,914.63 | 24,958.33 | 636.86 |
| | | | | | 1.8052 | 44,802,319.44 | 99.61758800000 | | |
| 17388 | FREDDIE MAC / DN | 313397XB2 | 62 | 692 | 1.7900 | 32,700,000.00 | 32,618,250.00 | 8,129.58 | |
| | 03/27/02 05/21/02 | | 46 | 000 | 1.7949 | 32,610,574.58 | 99.75000000000 | SUNGARD | -454.16 |
| 15480 | FREDDIE MAC / DN | 313397XQ9 | 62 | 692 | 3.8000 | 10,000,000.00 | 9,968,750.00 | 310,333.33 | 35,250.00 |
| | 06/11/01 06/03/02 | | 102 | 000 | 3.9488 | 9,623,166.67 | 99.68750000000 | SUNGARD | |
| 16601 | FREDDIE MAC / DN | 313397J93 | 62 | 692 | 2.3000 | 50,000,000.00 | 49,437,500.00 | 418,472.22 | 50,833.34 |
| | 11/21/01 10/10/02 | | 49 | 000 | 2.3485 | 48,968,194.44 | 98.87500000000 | SUNGARD | |
| SUBTOTAL (Investment Type) 20 FHLMC DISCOUNT N | | | 5.70%(M) | | 2.2759 | 92,700,000.00 | 92,024,500.00 | 736,935.13 | 86,083.34 |
| | | | | | 2.3194 | 91,201,935.69 | 99.27130500000 | | -454.16 |
| 15411 | FREDDIE MAC / NC SA | 3134A3RE8 | 62 | 692 | 5.5000 | 12,500,000.00 | 12,207,299.25 | 259,722.22 | |
| | 05/31/01 05/15/02 | | 46 | 000 | 4.1007 | 12,662,000.00 | 97.65839400000 | SUNGARD | -454,700.75 |
| SUBTOTAL (Investment Type) 28 FHLMC - COUPON B | | | .76%(M) | | 5.5000 | 12,500,000.00 | 12,207,299.25 | 259,722.22 | .00 |
| | | | | | 4.1007 | 12,662,000.00 | 97.65839400000 | | -454,700.75 |
| 15313 | FANNIE MAE / DN | 313589VT7 | 62 | 692 | 3.8500 | 25,000,000.00 | 24,978,125.00 | 871,597.22 | 26,250.00 |
| | 05/10/01 04/19/02 | | 58 | 000 | 3.9970 | 24,080,277.78 | 99.91250000000 | SUNGARD | |
| 16600 | FANNIE MAE / DN | 313589XD0 | 62 | 692 | 2.0200 | 30,000,000.00 | 29,924,166.67 | 220,516.67 | 11,700.00 |
| | 11/21/01 05/23/02 | | 79 | 000 | 2.0410 | 29,691,950.00 | 99.74722222222 | SUNGARD | |
| 16612 | FANNIE MAE / DN | 313589XD0 | 62 | 692 | 2.0200 | 18,000,000.00 | 17,954,500.00 | 127,260.00 | 7,020.00 |
| | 11/26/01 05/23/02 | | 85 | 000 | 2.0404 | 17,820,220.00 | 99.74722222222 | SUNGARD | |
| SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO | | | 4.51%(M) | | 2.6355 | 73,000,000.00 | 72,856,791.67 | 1,219,373.89 | 44,970.00 |
| | | | | | 2.6987 | 71,592,447.78 | 99.80382400000 | | |
| 17403 | WELLS FARGO SWEEP / FHLB | 313385UZ7 | 30 | 692 | 1.2212 | 197,000.00 | 197,000.00 | 19.77 | |
| | 03/29/02 04/01/02 | | 99 | 000 | 1.2044 | 196,980.23 | 100.0000000000 | SUNGARD | .00 |
| 17352 | FEDERAL HOME LOAN BANKS / DN | 313385XC5 | 62 | 692 | 1.7800 | 15,000,000.00 | 14,962,812.50 | 8,900.00 | 637.50 |
| | 03/20/02 05/22/02 | | 102 | 000 | 1.7856 | 14,953,275.00 | 99.75208333333 | SUNGARD | |
| 17387 | FEDERAL HOME LOAN BANKS / DN | 313385XK7 | 62 | 692 | 1.7900 | 40,000,000.00 | 39,887,222.22 | 9,944.44 | 2,577.78 |
| | 03/27/02 05/29/02 | | 64 | 000 | 1.7956 | 39,874,700.00 | 99.71805555556 | SUNGARD | |

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 (Investment Type) 43 FHLB DISCOUNT NO | 3.41%(M) | | | 1.7852 | 55,197,000.00 | 55,047,034.72 | 18,864.21 | 3,215.28 |
| | | | | | 1.7908 | 55,024,955.23 | 99.72830900000 | | |
| 17381 | BANK OF AMERICA / BA | 06422TDN0 | 62 | 692 | 1.8000 | 20,000,000.00 | 19,978,533.33 | 6,000.00 | |
| | 03/26/02 04/22/02 | | 99 | 000 | 1.8024 | 19,973,000.00 | 99.89266666667 | SUNGARD | -466.67 |
| 17026 | TORONTO DOMINION/NY / BA | 89112LDR9 | 62 | 692 | 1.7900 | 20,000,000.00 | 19,975,466.67 | 65,633.33 | |
| | 01/25/02 04/25/02 | | 99 | 000 | 1.7980 | 19,910,500.00 | 99.87733333333 | SUNGARD | -666.66 |
| 17368 | TORONTO DOMINION/NY / BA | 89112LEM9 | 62 | 692 | 1.8300 | 10,000,000.00 | 9,974,444.44 | 5,083.33 | |
| | 03/22/02 05/21/02 | | 99 | 000 | 1.8356 | 9,969,500.00 | 99.74444444444 | SUNGARD | -138.89 |
| 17202 | TORONTO DOMINION/NY / BA | 89112LEQ0 | 62 | 692 | 1.8100 | 20,000,000.00 | 19,945,822.22 | 35,194.44 | |
| | 02/25/02 05/24/02 | | 99 | 000 | 1.8180 | 19,911,511.11 | 99.72911111111 | SUNGARD | -883.33 |
| 17380 | TORONTO DOMINION/NY / BA | 89112LEQ0 | 62 | 692 | 1.8400 | 10,000,000.00 | 9,972,911.11 | 3,066.67 | |
| | 03/26/02 05/24/02 | | 99 | 000 | 1.8456 | 9,969,844.44 | 99.72911111111 | SUNGARD | .00 |
| | SUBTOTAL (Investment Type) 52 BANKERS ACCEPTAN | 4.95%(M) | | | 1.8088 | 80,000,000.00 | 79,847,177.77 | 114,977.77 | .00 |
| | | | | | 1.8148 | 79,734,355.55 | 99.80897200000 | | -2,155.55 |
| 17401 | WELLS FARGO SWEEP / REPO | | 30 | 692 | 1.2212 | 175.41 | 175.41* | .02 | 0.00 |
| | 03/29/02 04/01/02 | | 99 | 000 | 1.2212 | 175.41 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Investment Type) 61 REPURCHASE AGREE | .00%(M) | | | 1.2212 | 175.41 | 175.41 | .02 | .00 |
| | | | | | 1.2212 | 175.41 | 100.0000000000 | | |
| 17395 | GREENWICH TRI PARTY NGOV / REPO | | 90 | 692 | 1.9500 | 30,000,000.00 | 30,000,000.00* | 6,500.00 | 0.00 |
| | 03/28/02 04/01/02 | | 53 | 000 | 1.9500 | 30,000,000.00 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Investment Type) 62 REPURCHASE AGREE | 1.86%(M) | | | 1.9500 | 30,000,000.00 | 30,000,000.00 | 6,500.00 | .00 |
| | | | | | 1.9500 | 30,000,000.00 | 100.0000000000 | | |
| 16862 | LOCKHART FUNDING / CP | 53974UD43 | 62 | 692 | 1.9100 | 30,000,000.00 | 29,995,500.00 | 141,658.33 | 275.00 |
| | 01/02/02 04/04/02 | | 102 | 000 | 1.9194 | 29,853,566.67 | 99.98500000000 | SUNGARD | |
| 17292 | AUTOBAHN FUNDING / CP | 0527M1D85 | 62 | 692 | 1.8700 | 30,000,000.00 | 29,989,500.00 | 37,400.00 | 408.33 |
| | 03/08/02 04/08/02 | | 58 | 000 | 1.8730 | 29,951,691.67 | 99.96500000000 | SUNGARD | |
| 17306 | LEXINGTON PARKER / CP | 52952MDC1 | 62 | 692 | 1.8300 | 30,000,000.00 | 29,983,500.00 | 30,500.00 | 275.00 |
| | 03/12/02 04/12/02 | | 34 | 000 | 1.8329 | 29,952,725.00 | 99.94500000000 | SUNGARD | |
| 17305 | CROWN POINT CAP / CP | 22844UDF1 | 62 | 692 | 1.8400 | 30,000,000.00 | 29,979,000.00 | 30,666.66 | 466.67 |
| | 03/12/02 04/15/02 | | 58 | 000 | 1.8432 | 29,947,866.67 | 99.93000000000 | SUNGARD | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 16955 | MOAT FUNDING LLC / CP | 60687MDG7 | 62 | 692 | 1.6400 | 50,000,000.00 | 49,962,500.00 | 170,833.33 | |
| | 01/16/02 04/16/02 | | 58 | 000 | 1.6468 | 49,795,000.00 | 99.92500000000 | SUNGARD | -3,333.33 |
| 17006 | LOCKHART FUNDING / CP | 53974UDJ0 | 62 | 692 | 1.8100 | 50,000,000.00 | 49,957,500.00 | 170,944.45 | 236.11 |
| | 01/23/02 04/18/02 | | 102 | 000 | 1.8178 | 49,786,319.44 | 99.91500000000 | SUNGARD | |
| 17155 | LOCKHART FUNDING / CP | 53974UDJ0 | 62 | 692 | 1.9100 | 30,000,000.00 | 29,974,500.00 | 71,625.00 | 1,558.33 |
| | 02/15/02 04/18/02 | | 102 | 000 | 1.9163 | 29,901,316.67 | 99.91500000000 | SUNGARD | |
| 17160 | MOAT FUNDING LLC / CP | 60687MDJ1 | 62 | 692 | 1.8300 | 32,000,000.00 | 31,972,800.00 | 73,200.00 | 453.33 |
| | 02/15/02 04/18/02 | | 58 | 000 | 1.8358 | 31,899,146.67 | 99.91500000000 | SUNGARD | |
| 17179 | TANNEHILL CAP CO / CP | 87583MDJ9 | 62 | 692 | 1.8300 | 26,580,000.00 | 26,557,407.00 | 54,046.00 | 376.55 |
| | 02/20/02 04/18/02 | | 85 | 000 | 1.8353 | 26,502,984.45 | 99.91500000000 | SUNGARD | |
| 17180 | CROWN POINT CAP / CP | 22844UDJ3 | 62 | 692 | 1.8400 | 25,000,000.00 | 24,978,750.00 | 51,111.11 | 472.22 |
| | 02/20/02 04/18/02 | | 58 | 000 | 1.8454 | 24,927,166.67 | 99.91500000000 | SUNGARD | |
| 17279 | GANNETT CO / CP | 36473MDK6 | 62 | 692 | 1.7800 | 31,187,000.00 | 31,158,931.70 | 40,092.62 | |
| | 03/06/02 04/19/02 | | 58 | 000 | 1.7839 | 31,119,150.95 | 99.91000000000 | SUNGARD | -311.87 |
| 17322 | CROWN POINT CAP / CP | 22844UDK0 | 62 | 692 | 1.8400 | 10,000,000.00 | 9,991,000.00 | 9,200.00 | 200.00 |
| | 03/14/02 04/19/02 | | 58 | 000 | 1.8434 | 9,981,600.00 | 99.91000000000 | SUNGARD | |
| 17278 | AUTOBAHN FUNDING / CP | 0527M1DP7 | 62 | 692 | 1.8500 | 12,540,000.00 | 12,526,206.00 | 16,754.83 | 383.17 |
| | 03/06/02 04/23/02 | | 58 | 000 | 1.8546 | 12,509,068.00 | 99.89000000000 | SUNGARD | |
| 17289 | AUTOBAHN FUNDING / CP | 0527M1E35 | 62 | 692 | 1.9000 | 10,000,000.00 | 9,984,000.00 | 13,194.44 | 888.89 |
| | 03/07/02 05/03/02 | | 58 | 000 | 1.9057 | 9,969,916.67 | 99.84000000000 | SUNGARD | |
| 17244 | CROWN POINT CAP / CP | 22844UE78 | 62 | 692 | 1.8500 | 9,662,000.00 | 9,644,608.40 | 15,392.10 | 483.10 |
| | 03/01/02 05/07/02 | | 64 | 000 | 1.8564 | 9,628,733.20 | 99.82000000000 | SUNGARD | |
| 17220 | CONDUIT ASSET / CP | 20678MEA4 | 62 | 692 | 1.9100 | 30,000,000.00 | 29,941,500.00 | 52,525.00 | 3,575.00 |
| | 02/27/02 05/10/02 | | 10 | 000 | 1.9173 | 29,885,400.00 | 99.80500000000 | SUNGARD | |
| 17243 | TANNEHILL CAP CO / CP | 87583MEL3 | 62 | 692 | 1.8600 | 50,000,000.00 | 49,877,500.00 | 80,083.33 | 4,083.34 |
| | 03/01/02 05/20/02 | | 58 | 000 | 1.8677 | 49,793,333.33 | 99.75500000000 | SUNGARD | |
| 17246 | CONDUIT ASSET / CP | 20678MEU0 | 62 | 692 | 1.9300 | 6,000,000.00 | 5,982,900.00 | 9,971.67 | 1,235.00 |
| | 03/01/02 05/28/02 | | 64 | 000 | 1.9391 | 5,971,693.33 | 99.71500000000 | SUNGARD | |
| 17331 | CONDUIT ASSET / CP | 20678MF54 | 62 | 692 | 1.9700 | 11,400,000.00 | 11,361,715.00 | 10,605.17 | 2,264.16 |
| | 03/15/02 06/05/02 | | 58 | 000 | 1.9789 | 11,348,845.67 | 99.66416666667 | SUNGARD | |
| 16898 | MORIARTY LLC / CP | 61761UF74 | 62 | 692 | 1.8300 | 50,000,000.00 | 49,826,916.67 | 210,958.33 | |
| | 01/08/02 06/07/02 | | 58 | 000 | 1.8441 | 49,618,750.00 | 99.65383333333 | SUNGARD | -2,791.66 |
| 17247 | CONDUIT ASSET / CP | 20678MFH8 | 62 | 692 | 1.9500 | 15,500,000.00 | 15,438,335.83 | 26,027.08 | 2,983.75 |
| | 03/01/02 06/17/02 | | 64 | 000 | 1.9615 | 15,409,325.00 | 99.60216666667 | SUNGARD | |
| 17332 | GALAXY FUNDING / CP | 36317SG87 | 62 | 692 | 2.0000 | 30,000,000.00 | 29,844,016.67 | 28,333.33 | 7,350.01 |
| | 03/15/02 07/08/02 | | 64 | 000 | 2.0129 | 29,808,333.33 | 99.48005555556 | SUNGARD | |
| 17004 | CROWN POINT CAP / CP | 22844UGJ0 | 62 | 692 | 1.8500 | 30,000,000.00 | 29,828,100.00 | 104,833.33 | |
| | 01/23/02 07/18/02 | | 58 | 000 | 1.8669 | 29,728,666.67 | 99.42700000000 | SUNGARD | -5,400.00 |
| 17071 | CONDUIT ASSET / CP | 20678MGX2 | 62 | 692 | 2.0500 | 15,000,000.00 | 14,899,166.67 | 50,395.83 | 2,520.84 |
| | 02/01/02 07/31/02 | | 58 | 000 | 2.0712 | 14,846,250.00 | 99.32777777778 | SUNGARD | |
| SUBTOTAL (Investment Type) 71 COMMERCIAL PAPER 39.88%(M) | | | | | 1.8496 | 644,869,000.00 | 643,655,853.94 | 1,500,351.94 | 30,488.80 |
| | | | | | 1.8575 | 642,136,850.06 | 99.81187700000 | | -11,836.86 |

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 17307 | SOCIETE GENERALE/NY / CD | 83365VWG7 | 62 | 692 | 1.8000 | 25,000,000.00 | 24,999,478.63 | 25,000.00 | |
| | 03/12/02 04/18/02 | | 99 | 000 | 1.8000 | 25,000,000.00 | 99.99791451864 | SUNGARD | -521.37 |
| 17287 | FIRST TENN BANK / CD | 3371F0GA7 | 62 | 692 | 1.8300 | 50,000,000.00 | 49,999,388.88 | 63,541.67 | |
| | 03/07/02 05/06/02 | | 99 | 000 | 1.8300 | 50,000,000.00 | 99.99877776891 | SUNGARD | -611.12 |
| 15365 | UBS AG STAMFORD / CD | 90261ES54 | 62 | 692 | 4.1900 | 25,000,000.00 | 25,079,038.04 | 925,291.67 | 76,593.59 |
| | 05/18/01 05/20/02 | | 58 | 000 | 4.1800 | 25,002,444.45 | 100.3161521513 | SUNGARD | |
| 15481 | UBS AG STAMFORD / CD | 90261ER97 | 62 | 692 | 4.0700 | 25,000,000.00 | 25,074,949.33 | 898,791.66 | 61,378.14 |
| | 06/11/01 05/20/02 | | 58 | 000 | 4.0000 | 25,081,404.52 | 100.2997973173 | SUNGARD | |
| 17166 | CHASE MANHAT USA / CD | 16160XJK6 | 62 | 692 | 1.8000 | 35,000,000.00 | 34,997,882.08 | 71,750.00 | |
| | 02/19/02 05/20/02 | | 58 | 000 | 1.8000 | 35,000,000.00 | 99.99394879752 | SUNGARD | -2,117.92 |
| 17386 | BANK NOVA SCOTIA / CD | 06416HSS7 | 62 | 692 | 1.8300 | 40,000,000.00 | 39,999,425.13 | 10,166.67 | |
| | 03/27/02 05/20/02 | | 99 | 000 | 1.8300 | 40,000,000.00 | 99.99856282094 | SUNGARD | -574.87 |
| 17314 | UBS AG STAMFORD / CD | 90261GAG4 | 62 | 692 | 1.9000 | 50,000,000.00 | 50,004,564.63 | 295,555.56 | 3,298.52 |
| | 03/13/02 06/06/02 | | 58 | 000 | 1.8800 | 50,246,682.78 | 100.0091292504 | SUNGARD | |
| 17125 | BANK NOVA SCOTIA / CD | 06416HQG5 | 62 | 692 | 1.8100 | 20,000,000.00 | 19,998,627.43 | 49,272.22 | |
| | 02/11/02 06/11/02 | | 99 | 000 | 1.8100 | 20,000,000.00 | 99.99313714863 | SUNGARD | -1,372.57 |
| 17328 | DEXIA BANK NY / CD | 25213PSF2 | 62 | 692 | 1.9100 | 23,000,000.00 | 23,003,392.11 | 21,965.00 | 3,995.76 |
| | 03/15/02 06/17/02 | | 58 | 000 | 1.9200 | 23,000,616.63 | 100.0147482949 | SUNGARD | |
| 15585 | CAN IMPL BK NY / CD | 13606THA8 | 62 | 692 | 3.8200 | 25,000,000.00 | 25,118,505.39 | 734,819.44 | 174,328.92 |
| | 07/02/01 06/28/02 | | 58 | 000 | 4.0500 | 24,954,787.58 | 100.4740215494 | SUNGARD | |
| 15584 | SOCIETE GENERALE/NY / CD | 83365VJ49 | 62 | 692 | 4.0475 | 25,000,000.00 | 25,170,122.41 | 767,338.54 | 183,836.71 |
| | 07/02/01 07/30/02 | | 58 | 000 | 4.1000 | 24,986,285.70 | 100.6804896431 | SUNGARD | |
| 17126 | CHASE MANHAT USA / CD | 16160XJE0 | 62 | 692 | 1.8900 | 30,000,000.00 | 29,992,963.48 | 77,175.00 | |
| | 02/11/02 08/09/02 | | 58 | 000 | 1.8900 | 30,000,000.00 | 99.97654494979 | SUNGARD | -7,036.52 |
| 17340 | WESTDEUTSCHE NY / CD | 95753HRT0 | 62 | 692 | 2.1100 | 50,000,000.00 | 50,030,807.08 | 41,027.78 | 30,807.08 |
| | 03/18/02 08/19/02 | | 99 | 000 | 2.1100 | 50,000,000.00 | 100.0616141535 | SUNGARD | |
| SUBTOTAL (Investment Type) 82 NEGOTIABLE CD'S- 26.24%(M) | | | | | 2.3951 | 423,000,000.00 | 423,469,144.62 | 3,981,695.21 | 534,238.72 |
| | | | | | 2.4052 | 423,272,221.66 | 100.1109090000 | | -12,234.37 |
| 8721 | PROVIDENT TEMP FD - 692 | | 33 | 692 | 1.8585 | 65,291.85 | 65,291.85* | 2,516.09 | 0.00 |
| | 12/12/97 04/01/02 | | 75 | 100 | 1.8585 | 65,291.85 | 100.0000000000 | BOOK | |
| 9266 | BK OF NY DREYFUS / MMKT | | 62 | 692 | 1.9959 | .00 | .00* | 3,253.42 | 0.00 |
| | 03/10/98 04/01/02 | | 37 | 100 | 1.9959 | .00 | .00000000000 | BOOK | |
| 13301 | AIM GOVT & AGENCY PF - FUND 692 | | 9 | 692 | 1.9086 | 29,827,000.00 | 29,827,000.00* | 5,300.70 | 0.00 |
| | 05/04/00 04/01/02 | | 75 | 000 | 1.9086 | 29,827,000.00 | 100.0000000000 | BOOK | |
| 16297 | DREYFUS GOVT CASH MGMT | | 111 | 692 | 1.9983 | 62,516,184.84 | 62,516,184.84* | .00 | 0.00 |
| | 10/09/01 04/01/02 | | 37 | 000 | 1.9983 | 62,516,184.84 | 100.0000000000 | BOOK | |
| 17400 | WELLS FARGO SWEEP / MMF | | 30 | 692 | 1.2212 | 7,756,594.20 | 7,756,594.20* | 778.55 | 0.00 |
| | 03/29/02 04/01/02 | | 99 | 000 | 1.2212 | 7,756,594.20 | 100.0000000000 | BOOK | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 (Investment Type) 99 MONEY MARKET MUT | | 6.21%(M) | | | 1.9113 | 100,165,070.89 | 100,165,070.89 | 11,848.76 | .00 |
| | | | | | 1.9113 | 100,165,070.89 | 100.0000000000 | | |
| 15020 | SYNDICATED LOAN FUNDING / MTNFL | 87157QCG3 | 62 | 692 | 2.0000 | 35,000,000.00 | 35,000,000.00 | 33,055.56 | 0.00 |
| | 03/15/01 04/12/02 | | 64 | 000 | 2.0000 | 35,000,000.00 | 100.0000000000 | SUNGARD | |
| 16545 | SYNDICATED LOAN FUNDING / MTNFL | 87157QCP3 | 62 | 692 | 2.0000 | 25,000,000.00 | 25,000,000.00 | 62,500.01 | 0.00 |
| | 11/13/01 11/15/02 | | 64 | 000 | 2.0000 | 25,000,000.00 | 100.0000000000 | USERPR | |
| SUBTOTAL (Investment Type) 100 MEDIUM TERM NOT | | 3.72%(M) | | | 2.0000 | 60,000,000.00 | 60,000,000.00 | 95,555.57 | .00 |
| | | | | | 2.0000 | 60,000,000.00 | 100.0000000000 | | |
| SUBTOTAL (Fund Number) 692 OC TREASURER'S INVE | | 100.00%(M) | | | 2.0863 | 1616431246.30 | 1614100962.90 | 7,970,783.05 | 699,633.00 |
| | | | | | 2.0871 | 1610592331.71 | 99.85583800000 | | -481,381.69 |
| GRAND TOTAL | | | | | 2.0863 | 1616431246.30 | 1614100962.90 | 7,970,783.05 | 699,633.00 |
| | | | | | 2.0871 | 1610592331.71 | 99.85583800000 | | -481,381.69 |

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 17361 | TREASURY BILL / TBILL | 912795JU6 | 62 | 694 | 1.7750 | 25,000,000.00 | 24,947,639.63 | 13,559.03 | 3,108.38 |
| | 03/21/02 05/16/02 | | 79 | 000 | 1.7799 | 24,930,972.22 | 99.79055851064 | SUNGARD | |
| 17363 | TREASURY BILL / TBILL | 912795KA8 | 62 | 694 | 1.8150 | 25,000,000.00 | 24,893,082.87 | 13,864.58 | 2,739.12 |
| | 03/21/02 06/27/02 | | 34 | 000 | 1.8240 | 24,876,479.17 | 99.57233146067 | SUNGARD | |
| SUBTOTAL (Investment Type) 11 TREASURY BILLS | | | 3.43%(M) | | 1.7950 | 50,000,000.00 | 49,840,722.50 | 27,423.61 | 5,847.50 |
| | | | | | 1.8019 | 49,807,451.39 | 99.68144500000 | | |
| 17276 | FREDDIE MAC / DN | 313397WE7 | 62 | 694 | 1.7600 | 15,000,000.00 | 14,981,250.00 | 19,066.67 | 2,516.66 |
| | 03/06/02 04/30/02 | | 46 | 000 | 1.7647 | 14,959,666.67 | 99.87500000000 | SUNGARD | |
| 17054 | FREDDIE MAC / DN | 313397WG2 | 62 | 694 | 1.7200 | 29,000,000.00 | 28,954,687.50 | 84,518.89 | |
| | 01/30/02 05/02/02 | | 53 | 000 | 1.7276 | 28,872,528.89 | 99.84375000000 | SUNGARD | -2,360.28 |
| 17389 | FREDDIE MAC / DN | 313397WM9 | 62 | 694 | 1.7700 | 50,000,000.00 | 49,906,250.00 | 12,291.67 | |
| | 03/27/02 05/07/02 | | 7 | 000 | 1.7736 | 49,899,208.33 | 99.81250000000 | SUNGARD | -5,250.00 |
| 17354 | FREDDIE MAC / DN | 313397WU1 | 62 | 694 | 1.7800 | 15,000,000.00 | 14,967,187.50 | 8,900.00 | |
| | 03/20/02 05/14/02 | | 102 | 000 | 1.7849 | 14,959,208.33 | 99.78125000000 | SUNGARD | -920.83 |
| 15388 | FREDDIE MAC / DN | 313397XD8 | 62 | 694 | 3.9700 | 25,000,000.00 | 24,937,500.00 | 862,923.61 | 80,861.11 |
| | 05/23/01 05/23/02 | | 58 | 000 | 4.1365 | 23,993,715.28 | 99.75000000000 | SUNGARD | |
| SUBTOTAL (Investment Type) 20 FHLMC DISCOUNT N | | | 9.20%(M) | | 2.1570 | 134,000,000.00 | 133,746,875.00 | 987,700.84 | 83,377.77 |
| | | | | | 2.1911 | 132,684,327.50 | 99.81110100000 | | -8,531.11 |
| 17108 | FEDERAL HOME LOAN BANKS / NC SA | 3133MACZ0 | 62 | 694 | 6.2500 | 11,500,000.00 | 11,769,531.25 | 271,527.78 | |
| | 02/07/02 11/15/02 | | 53 | 000 | 2.0959 | 12,027,300.66 | 102.3437500000 | SUNGARD | -94,054.13 |
| 17109 | FEDERAL HOME LOAN BANKS / NC SA | 3133M2T23 | 62 | 694 | 5.3700 | 12,180,000.00 | 12,431,212.50 | 136,263.75 | |
| | 02/07/02 01/16/03 | | 53 | 000 | 2.2647 | 12,568,391.94 | 102.0625000000 | SUNGARD | -99,025.59 |
| SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA | | | 1.67%(M) | | 5.7980 | 23,680,000.00 | 24,200,743.75 | 407,791.53 | .00 |
| | | | | | 2.1826 | 24,595,692.60 | 102.1990870000 | | -193,079.72 |
| 16986 | FANNIE MAE / NC SA | 3135866A2 | 62 | 694 | 6.8000 | 25,240,000.00 | 26,028,750.00 | 386,172.00 | |
| | 01/22/02 01/10/03 | | 79 | 000 | 2.1896 | 26,403,984.67 | 103.1250000000 | SUNGARD | -318,024.00 |
| SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL | | | 1.79%(M) | | 6.8000 | 25,240,000.00 | 26,028,750.00 | 386,172.00 | .00 |
| | | | | | 2.1896 | 26,403,984.67 | 103.1250000000 | | -318,024.00 |
| 16987 | FREDDIE MAC / NC SA | 3134A33D6 | 62 | 694 | 7.0000 | 40,000,000.00 | 40,810,511.60 | 357,777.78 | |
| | 01/22/02 02/15/03 | | 51 | 000 | 2.2454 | 41,987,500.00 | 102.0262790000 | SUNGARD | -1,176,988.40 |
| SUBTOTAL (Investment Type) 28 FHLMC - COUPON B | | | 2.81%(M) | | 7.0000 | 40,000,000.00 | 40,810,511.60 | 357,777.78 | .00 |
| | | | | | 2.2454 | 41,987,500.00 | 102.0262790000 | | -1,176,988.40 |

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 15548 | FANNIE MAE / DN | 313589VT7 | 62 | 694 | 3.9300 | 23,784,000.00 | 23,763,189.00 | 797,100.95 | 25,924.56 |
| | 05/29/01 04/19/02 | | 85 | 000 | 4.0746 | 22,940,163.49 | 99.91250000000 | SUNGARD | |
| 16613 | FANNIE MAE / DN | 313589XD0 | 62 | 694 | 2.0200 | 30,000,000.00 | 29,924,166.67 | 212,100.00 | 11,700.00 |
| | 11/26/01 05/23/02 | | 85 | 000 | 2.0404 | 29,700,366.67 | 99.74722222222 | SUNGARD | |
| 15589 | FANNIE MAE / DN | 313589XM0 | 62 | 694 | 3.7500 | 11,000,000.00 | 10,967,733.33 | 312,812.50 | 36,483.33 |
| | 07/02/01 05/31/02 | | 58 | 000 | 3.8848 | 10,618,437.50 | 99.70666666667 | SUNGARD | |
| SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO 4.45%(M) | | | | | 3.0030 | 64,784,000.00 | 64,655,089.00 | 1,322,013.45 | 74,107.89 |
| | | | | | 3.0876 | 63,258,967.66 | 99.80101400000 | | |
| 17404 | WELLS FARGO SWEEP / FHLB | 313385UZ7 | 30 | 694 | 1.2212 | 2,995,000.00 | 2,995,000.00 | 300.59 | |
| | 03/29/02 04/01/02 | | 99 | 000 | 1.2045 | 2,994,699.41 | 100.0000000000 | SUNGARD | .00 |
| 17329 | FEDERAL HOME LOAN BANKS / DN | 313385VL7 | 62 | 694 | 1.7800 | 23,300,000.00 | 23,287,540.97 | 19,584.95 | 213.58 |
| | 03/15/02 04/12/02 | | 85 | 000 | 1.7825 | 23,267,742.44 | 99.94652777778 | SUNGARD | |
| 17353 | FEDERAL HOME LOAN BANKS / DN | 313385XC5 | 62 | 694 | 1.7800 | 10,000,000.00 | 9,975,208.33 | 5,933.33 | 425.00 |
| | 03/20/02 05/22/02 | | 102 | 000 | 1.7856 | 9,968,850.00 | 99.75208333333 | SUNGARD | |
| 17127 | FEDERAL HOME LOAN BANKS / DN | 313385A22 | 62 | 694 | 1.7800 | 22,000,000.00 | 21,860,245.00 | 53,301.11 | |
| | 02/11/02 07/31/02 | | 7 | 000 | 1.7951 | 21,815,077.78 | 99.36475000000 | SUNGARD | -8,133.89 |
| SUBTOTAL (Investment Type) 43 FHLB DISCOUNT NO 4.00%(M) | | | | | 1.7512 | 58,295,000.00 | 58,117,994.30 | 79,119.98 | 638.58 |
| | | | | | 1.7579 | 58,046,369.63 | 99.69636200000 | | -8,133.89 |
| 17402 | WELLS FARGO SWEEP / REPO | | 30 | 694 | 1.2212 | 832.60 | 832.60* | .08 | 0.00 |
| | 03/29/02 04/01/02 | | 99 | 000 | 1.2212 | 832.60 | 100.0000000000 | BOOK | |
| SUBTOTAL (Investment Type) 61 REPURCHASE AGREE .00%(M) | | | | | 1.2212 | 832.60 | 832.60 | .08 | .00 |
| | | | | | 1.2212 | 832.60 | 100.0000000000 | | |
| 17310 | SALOMON SB HOLDINGS / CP | 7954W1D18 | 62 | 694 | 1.8200 | 20,000,000.00 | 20,000,000.00 | 19,211.11 | |
| | 03/13/02 04/01/02 | | 85 | 000 | 1.8217 | 19,980,788.89 | 100.0000000000 | SUNGARD | .00 |
| 17375 | MOAT FUNDING LLC / CP | 60687MD10 | 62 | 694 | 1.9000 | 17,000,000.00 | 17,000,000.00 | 6,280.56 | |
| | 03/25/02 04/01/02 | | 58 | 000 | 1.9007 | 16,993,719.44 | 100.0000000000 | SUNGARD | .00 |
| 17392 | MOTIVA ENTERPRIS / CP | 61979KD19 | 62 | 694 | 1.8200 | 27,075,000.00 | 27,075,000.00 | 6,843.96 | .00 |
| | 03/27/02 04/01/02 | | 49 | 000 | 1.8205 | 27,068,156.04 | 100.0000000000 | SUNGARD | |
| 17159 | CONDUIT ASSET / CP | 20678MD23 | 62 | 694 | 1.8700 | 7,500,000.00 | 7,499,625.00 | 17,531.25 | 14.58 |
| | 02/15/02 04/02/02 | | 58 | 000 | 1.8745 | 7,482,079.17 | 99.99500000000 | SUNGARD | |
| 16869 | LOCKHART FUNDING / CP | 53974UD35 | 62 | 694 | 1.9200 | 1,969,000.00 | 1,968,803.10 | 9,241.17 | 13.13 |
| | 01/03/02 04/03/02 | | 102 | 000 | 1.9293 | 1,959,548.80 | 99.99000000000 | SUNGARD | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 17355 | EIFFEL FUNDING / CP | 28248UD37 | 62 | 694 | 1.8300 | 26,600,000.00 | 26,597,340.00 | 16,226.00 | 44.33 |
| | 03/20/02 04/03/02 | | 58 | 000 | 1.8313 | 26,581,069.67 | 99.99000000000 | SUNGARD | |
| 17263 | TANNEHILL CAP CO / CP | 87583MD42 | 62 | 694 | 1.8500 | 33,000,000.00 | 32,995,050.00 | 47,483.33 | 137.50 |
| | 03/04/02 04/04/02 | | 85 | 000 | 1.8530 | 32,947,429.17 | 99.98500000000 | SUNGARD | |
| 17021 | LOCKHART FUNDING / CP | 53974UD50 | 62 | 694 | 1.8000 | 16,000,000.00 | 15,996,800.00 | 58,400.00 | 0.00 |
| | 01/18/02 04/05/02 | | 102 | 000 | 1.8070 | 15,938,400.00 | 99.98000000000 | SUNGARD | |
| 17037 | CONCORD MINUTE A / CP | 20631UD54 | 62 | 694 | 1.8100 | 15,000,000.00 | 14,997,000.00 | 47,512.50 | 16.67 |
| | 01/28/02 04/05/02 | | 64 | 000 | 1.8161 | 14,949,470.83 | 99.98000000000 | SUNGARD | |
| 17161 | GANNETT CO / CP | 36473MD59 | 62 | 694 | 1.7800 | 14,000,000.00 | 13,997,200.00 | 31,150.00 | |
| | 02/15/02 04/05/02 | | 58 | 000 | 1.7843 | 13,966,081.11 | 99.98000000000 | SUNGARD | -31.11 |
| 17270 | TANNEHILL CAP CO / CP | 87583MD83 | 62 | 694 | 1.8300 | 13,000,000.00 | 12,995,450.00 | 17,842.50 | 75.83 |
| | 03/05/02 04/08/02 | | 58 | 000 | 1.8332 | 12,977,531.67 | 99.96500000000 | SUNGARD | |
| 17288 | AUTOBAHN FUNDING / CP | 0527M1D85 | 62 | 694 | 1.8700 | 40,000,000.00 | 39,986,000.00 | 51,944.45 | 544.44 |
| | 03/07/02 04/08/02 | | 58 | 000 | 1.8731 | 39,933,511.11 | 99.96500000000 | SUNGARD | |
| 17330 | AUTOBAHN FUNDING / CP | 0527M1D85 | 62 | 694 | 1.9000 | 27,000,000.00 | 26,990,550.00 | 24,225.00 | 525.00 |
| | 03/15/02 04/08/02 | | 58 | 000 | 1.9024 | 26,965,800.00 | 99.96500000000 | SUNGARD | |
| 16924 | BAVARIA GLB CORP / CP | 0717M3DA3 | 62 | 694 | 1.7900 | 6,631,000.00 | 6,628,016.05 | 26,376.65 | |
| | 01/11/02 04/10/02 | | 85 | 000 | 1.7980 | 6,601,655.98 | 99.95500000000 | SUNGARD | -16.58 |
| 17248 | CONDUIT ASSET / CP | 20678MDA5 | 62 | 694 | 1.8700 | 26,500,000.00 | 26,488,075.00 | 42,672.36 | 463.75 |
| | 03/01/02 04/10/02 | | 34 | 000 | 1.8739 | 26,444,938.89 | 99.95500000000 | SUNGARD | |
| 17369 | LEXINGTON PARKER / CP | 52952MDA5 | 62 | 694 | 1.8300 | 10,000,000.00 | 9,995,500.00 | 5,083.33 | 75.00 |
| | 03/22/02 04/10/02 | | 58 | 000 | 1.8318 | 9,990,341.67 | 99.95500000000 | SUNGARD | |
| 16922 | ALBIS CAP CORP / CP | 01344UDB9 | 62 | 694 | 1.7500 | 12,000,000.00 | 11,994,000.00 | 46,666.67 | |
| | 01/11/02 04/11/02 | | 58 | 000 | 1.7577 | 11,947,500.00 | 99.95000000000 | SUNGARD | -166.67 |
| 16994 | EIFFEL FUNDING / CP | 28248UDC7 | 62 | 694 | 1.7200 | 30,000,000.00 | 29,983,500.00 | 98,900.00 | |
| | 01/22/02 04/12/02 | | 34 | 000 | 1.7266 | 29,885,333.33 | 99.94500000000 | SUNGARD | -733.33 |
| 17157 | BARTON CAPITAL / CP | 06945MDF0 | 62 | 694 | 1.8000 | 22,977,000.00 | 22,960,916.10 | 51,698.25 | 0.00 |
| | 02/15/02 04/15/02 | | 64 | 000 | 1.8053 | 22,909,217.85 | 99.93000000000 | SUNGARD | |
| 16991 | MOAT FUNDING LLC / CP | 60687MDN2 | 62 | 694 | 1.7300 | 30,000,000.00 | 29,968,500.00 | 99,475.00 | |
| | 01/22/02 04/22/02 | | 58 | 000 | 1.7375 | 29,870,250.00 | 99.89500000000 | SUNGARD | -1,225.00 |
| 17113 | SIGMA FIN INC / CP | 82656UE12 | 62 | 694 | 1.8100 | 50,000,000.00 | 49,925,000.00 | 133,236.11 | 416.67 |
| | 02/07/02 05/01/02 | | 58 | 000 | 1.8176 | 49,791,347.22 | 99.85000000000 | SUNGARD | |
| 17245 | CROWN POINT CAP / CP | 22844UE78 | 62 | 694 | 1.8500 | 9,000,000.00 | 8,983,800.00 | 14,337.50 | 450.00 |
| | 03/01/02 05/07/02 | | 64 | 000 | 1.8564 | 8,969,012.50 | 99.82000000000 | SUNGARD | |
| 17391 | MOAT FUNDING LLC / CP | 60687MED3 | 62 | 694 | 1.8700 | 30,000,000.00 | 29,937,000.00 | 7,791.67 | 2,450.00 |
| | 03/27/02 05/13/02 | | 58 | 000 | 1.8746 | 29,926,758.33 | 99.79000000000 | SUNGARD | |
| 17390 | CROWN POINT CAP / CP | 22844UEH6 | 62 | 694 | 1.9000 | 9,451,000.00 | 9,429,262.70 | 2,494.01 | 1,207.63 |
| | 03/27/02 05/17/02 | | 58 | 000 | 1.9051 | 9,425,561.06 | 99.77000000000 | SUNGARD | |
| 17298 | LOCKHART FUNDING / CP | 53974UFA7 | 62 | 694 | 2.0200 | 30,000,000.00 | 29,891,500.00 | 35,350.00 | 9,333.33 |
| | 03/11/02 06/10/02 | | 102 | 000 | 2.0304 | 29,846,816.67 | 99.63833333333 | SUNGARD | |
| 16890 | CONCORD MINUTE A / CP | 20631UFE3 | 62 | 694 | 1.8800 | 4,855,000.00 | 4,836,437.72 | 21,297.26 | 199.60 |
| | 01/07/02 06/14/02 | | 64 | 000 | 1.8956 | 4,814,940.86 | 99.61766666667 | SUNGARD | |
| 16910 | LOCKHART FUNDING / CP | 53974UG81 | 62 | 694 | 1.9200 | 19,000,000.00 | 18,901,210.56 | 83,093.33 | 517.23 |
| | 01/09/02 07/08/02 | | 102 | 000 | 1.9386 | 18,817,600.00 | 99.48005555556 | SUNGARD | |

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 17261 | CONDUIT ASSET / CP | 20678MGP9 | 62 | 694 | 2.0000 | 17,000,000.00 | 16,898,080.28 | 26,444.45 | 4,802.50 |
| | 03/04/02 07/23/02 | | 85 | 000 | 2.0158 | 16,866,833.33 | 99.40047222222 | SUNGARD | |
| 17262 | BAVARIA GLB CORP / CP | 0717M3HL5 | 62 | 694 | 2.0000 | 13,273,000.00 | 13,169,028.17 | 20,646.89 | .00 |
| | 03/04/02 08/20/02 | | 85 | 000 | 2.0190 | 13,148,381.28 | 99.21666666667 | SUNGARD | |
| SUBTOTAL (Investment Type) 71 COMMERCIAL PAPER 39.78%(M) | | | | | 1.8482 | 578,831,000.00 | 578,088,644.68 | 1,069,455.31 | 21,287.19 |
| | | | | | 1.8541 | 577,000,074.87 | 99.87174900000 | | -2,172.69 |
| 17107 | WELLS FARGO BANK / CD | 94975NAX1 | 62 | 694 | 1.7900 | 50,000,000.00 | 49,999,315.85 | 131,763.89 | |
| | 02/07/02 04/09/02 | | 58 | 000 | 1.7900 | 50,000,000.00 | 99.99863169387 | SUNGARD | -684.15 |
| 17271 | BANK NOVA SCOTIA / CD | 06416HRQ2 | 62 | 694 | 1.8100 | 18,000,000.00 | 17,999,821.87 | 24,435.00 | |
| | 03/05/02 04/11/02 | | 99 | 000 | 1.8100 | 18,000,000.00 | 99.99901039477 | SUNGARD | -178.13 |
| 17235 | BANK NOVA SCOTIA / CD | 06416HRA7 | 62 | 694 | 1.8000 | 40,000,000.00 | 39,998,953.68 | 64,000.00 | |
| | 02/28/02 04/22/02 | | 99 | 000 | 1.8000 | 40,000,000.00 | 99.99738420798 | SUNGARD | -1,046.32 |
| 16985 | SOCIETE GENERALE/NY / CD | 83365VT89 | 62 | 694 | 1.7000 | 30,000,000.00 | 29,996,357.87 | 97,750.00 | |
| | 01/22/02 04/30/02 | | 99 | 000 | 1.7000 | 30,000,000.00 | 99.98785957828 | SUNGARD | -3,642.13 |
| 17356 | CREDIT AGRICOLE / CD | 22531A5J4 | 62 | 694 | 1.8300 | 40,000,000.00 | 39,999,449.82 | 24,400.00 | |
| | 03/20/02 05/15/02 | | 99 | 000 | 1.8300 | 40,000,000.00 | 99.99862455519 | SUNGARD | -550.18 |
| 15366 | UBS AG STAMFORD / CD | 90261ES54 | 62 | 694 | 4.1900 | 25,000,000.00 | 25,079,038.04 | 925,291.67 | 76,593.59 |
| | 05/18/01 05/20/02 | | 58 | 000 | 4.1800 | 25,002,444.45 | 100.3161521513 | SUNGARD | |
| 17167 | CHASE MANHAT USA / CD | 16160XJN0 | 62 | 694 | 1.8000 | 25,000,000.00 | 24,998,487.20 | 51,250.00 | |
| | 02/19/02 05/20/02 | | 58 | 000 | 1.8000 | 25,000,000.00 | 99.99394879752 | SUNGARD | -1,512.80 |
| 17236 | TORONTO DOMINION/NY / CD | 8911A0QW1 | 62 | 694 | 1.8100 | 30,000,000.00 | 29,998,388.86 | 48,266.67 | |
| | 02/28/02 05/29/02 | | 99 | 000 | 1.8100 | 30,000,000.00 | 99.99462952047 | SUNGARD | -1,611.14 |
| 17233 | FIRST TENN BANK / CD | 3371F0FR1 | 62 | 694 | 1.8000 | 50,000,000.00 | 49,996,380.77 | 80,000.00 | |
| | 02/28/02 05/31/02 | | 99 | 000 | 1.8000 | 50,000,000.00 | 99.99276153459 | SUNGARD | -3,619.23 |
| SUBTOTAL (Investment Type) 82 NEGOTIABLE CD'S- 21.20%(M) | | | | | 1.9881 | 308,000,000.00 | 308,066,193.96 | 1,447,157.23 | 76,593.59 |
| | | | | | 1.9873 | 308,002,444.45 | 100.0214920000 | | -12,844.08 |
| 8739 | PROVIDENT TEMP FD - 694 | | 33 | 694 | 1.8588 | 99,550.76 | 99,550.76* | 1,907.94 | 0.00 |
| | 12/16/97 04/01/02 | | 75 | 100 | 1.8588 | 99,550.76 | 100.0000000000 | BOOK | |
| 9265 | BK OF NY DREYFUS / MMKT | | 62 | 694 | 2.0267 | .00 | .00* | 3,306.93 | 0.00 |
| | 03/25/98 04/01/02 | | 37 | 100 | 2.0267 | .00 | .00000000000 | BOOK | |
| 13238 | AIM GOVT & AGENCY PF - FUND 694 | | 9 | 694 | 1.9206 | 14,577,000.00 | 14,577,000.00* | 10,557.95 | 0.00 |
| | 04/20/00 04/01/02 | | 75 | 000 | 1.9206 | 14,577,000.00 | 100.0000000000 | BOOK | |
| 16298 | DREYFUS GOVT CASH MGMT | | 111 | 694 | 1.9959 | 36,384,271.50 | 36,384,271.50* | 17.42 | 0.00 |
| | 10/09/01 04/01/02 | | 37 | 000 | 1.9959 | 36,384,271.50 | 100.0000000000 | BOOK | |
| SUBTOTAL (Investment Type) 99 MONEY MARKET MUT 3.51%(M) | | | | | 1.9741 | 51,060,822.26 | 51,060,822.26 | 15,790.24 | .00 |
| | | | | | 1.9741 | 51,060,822.26 | 100.0000000000 | | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 15021 | SYNDICATED LOAN FUNDING / MTNFL | 87157QCG3 | 62 | 694 | 2.0000 | 35,000,000.00 | 35,000,000.00 | 33,055.56 | 0.00 |
| | 03/15/01 04/12/02 | | 64 | 000 | 2.0000 | 35,000,000.00 | 100.0000000000 | SUNGARD | |
| 15514 | SYNDICATED LOAN FUNDING / MTNFL | 87157QCN8 | 62 | 694 | 2.1000 | 25,000,000.00 | 25,000,000.00 | 24,791.67 | 0.00 |
| | 06/15/01 06/17/02 | | 64 | 000 | 2.1000 | 25,000,000.00 | 100.0000000000 | USERPR | |
| SUBTOTAL (Investment Type) 100 MEDIUM TERM NOT | | 4.13%(M) | | | 2.0417 | 60,000,000.00 | 60,000,000.00 | 57,847.23 | .00 |
| | | | | | 2.0417 | 60,000,000.00 | 100.0000000000 | | |
| 17014 | GEN ELEC CAP CRP / MTN | 36962GVK7 | 62 | 694 | 6.7000 | 9,000,000.00 | 9,196,875.00 | 301,500.00 | |
| | 01/24/02 10/01/02 | | 85 | 000 | 1.9442 | 9,479,255.00 | 102.1875000000 | SUNGARD | -93,105.00 |
| 16988 | GEN ELEC CAP CRP / MTN | 36962GUH5 | 62 | 694 | 6.5200 | 4,700,000.00 | 4,801,343.75 | 13,619.56 | |
| | 01/22/02 10/08/02 | | 85 | 000 | 1.9614 | 4,850,494.00 | 102.1562500000 | SUNGARD | -49,150.25 |
| 17003 | GEN ELEC CAP CRP / MTN | 423328BR3 | 62 | 694 | 6.4000 | 15,300,000.00 | 15,715,968.75 | 206,720.00 | |
| | 01/23/02 01/15/03 | | 51 | 000 | 2.1689 | 15,944,623.00 | 102.7187500000 | SUNGARD | -206,894.25 |
| 17264 | GEN ELEC CAP CRP / MTN | 36962GWA8 | 62 | 694 | 5.3750 | 6,270,000.00 | 6,402,257.81 | 71,147.09 | |
| | 03/04/02 01/15/03 | | 85 | 000 | 2.3879 | 6,474,878.35 | 102.1093750000 | SUNGARD | -26,749.39 |
| 17265 | GEN ELEC CAP CRP / MTN | 423328BR3 | 62 | 694 | 6.4000 | 21,965,000.00 | 22,562,173.44 | 296,771.56 | |
| | 03/04/02 01/15/03 | | 85 | 000 | 2.3875 | 22,904,687.11 | 102.7187500000 | SUNGARD | -151,174.11 |
| SUBTOTAL (Investment Type) 101 MEDIUM TERM NOT | | 4.04%(M) | | | 6.3456 | 57,235,000.00 | 58,678,618.75 | 889,758.21 | .00 |
| | | | | | 2.2243 | 59,653,937.46 | 102.5222660000 | | -527,073.00 |
| SUBTOTAL (Fund Number) 694 OCEIP TTC | | 100.00%(M) | | | 2.4518 | 1451126654.86 | 1453295798.40 | 7,048,007.49 | 261,852.52 |
| | | | | | 2.0113 | 1452502405.09 | 100.1494800000 | | -2,246,846.89 |
| GRAND TOTAL | | | | | 2.4518 | 1451126654.86 | 1453295798.40 | 7,048,007.49 | 261,852.52 |
| | | | | | 2.0113 | 1452502405.09 | 100.1494800000 | | -2,246,846.89 |

Orange County Treasurer-Tax Collector

INVESTMENT INVENTORY WITH MARKET VALUE 

(RPTMKT) RUN: 04/08/02 08:27:23

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 17315 | IBRD / DN | 459053WT7 | 62 | 283 | 1.8000 | 5,500,000.00 | 5,489,687.50 | 5,225.00 | 1,237.50 |
| | 03/13/02 05/13/02 | | 79 | 000 | 1.8055 | 5,483,225.00 | 99.81250000000 | SUNGARD | |
| SUBTOTAL (Investment Type) 15 WORLD BANK-DISCO 14.45%(M) | | | | | 1.8000 | 5,500,000.00 | 5,489,687.50 | 5,225.00 | 1,237.50 |
| | | | | | 1.8055 | 5,483,225.00 | 99.81250000000 | | |
| 17260 | FREDDIE MAC / DN | 313397WE7 | 62 | 283 | 1.7800 | 5,000,000.00 | 4,993,750.00 | 6,922.22 | 919.45 |
| | 03/04/02 04/30/02 | | 46 | 000 | 1.7850 | 4,985,908.33 | 99.87500000000 | SUNGARD | |
| SUBTOTAL (Investment Type) 20 FHLMC DISCOUNT N 13.14%(M) | | | | | 1.7800 | 5,000,000.00 | 4,993,750.00 | 6,922.22 | 919.45 |
| | | | | | 1.7850 | 4,985,908.33 | 99.87500000000 | | |
| 17147 | FANNIE MAE / DN | 313589WN9 | 62 | 283 | 1.7300 | 5,000,000.00 | 4,991,006.94 | 11,052.78 | |
| | 02/14/02 05/08/02 | | 79 | 000 | 1.7369 | 4,980,056.94 | 99.82013888889 | SUNGARD | -102.78 |
| SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NO 13.13%(M) | | | | | 1.7300 | 5,000,000.00 | 4,991,006.94 | 11,052.78 | .00 |
| | | | | | 1.7369 | 4,980,056.94 | 99.82013900000 | | -102.78 |
| 17397 | FEDERAL HOME LOAN BANKS / DN | 313385XS0 | 62 | 283 | 1.8100 | 1,200,000.00 | 1,196,165.00 | 241.33 | 86.67 |
| | 03/28/02 06/05/02 | | 79 | 000 | 1.8163 | 1,195,837.00 | 99.68041666667 | SUNGARD | |
| SUBTOTAL (Investment Type) 43 FHLB DISCOUNT NO 3.15%(M) | | | | | 1.8100 | 1,200,000.00 | 1,196,165.00 | 241.33 | 86.67 |
| | | | | | 1.8163 | 1,195,837.00 | 99.68041700000 | | |
| 17090 | CONCORD MINUTE A / CP | 20631UD39 | 62 | 283 | 1.8100 | 1,500,000.00 | 1,499,850.00 | 4,147.92 | .83 |
| | 02/05/02 04/03/02 | | 58 | 000 | 1.8152 | 1,495,701.25 | 99.99000000000 | SUNGARD | |
| 17362 | FOUNTAIN SQUARE / CP | 35075SD84 | 62 | 283 | 1.8400 | 1,542,000.00 | 1,541,460.30 | 866.95 | 11.99 |
| | 03/21/02 04/08/02 | | 7 | 000 | 1.8417 | 1,540,581.36 | 99.96500000000 | SUNGARD | |
| 17181 | CONDUIT ASSET / CP | 20678MDA5 | 62 | 283 | 1.8700 | 1,500,000.00 | 1,499,325.00 | 3,116.67 | 26.25 |
| | 02/20/02 04/10/02 | | 34 | 000 | 1.8748 | 1,496,182.08 | 99.95500000000 | SUNGARD | |
| 16925 | FIRST EXPRESS FG / CP | 32013SDB9 | 62 | 283 | 1.7700 | 1,500,000.00 | 1,499,250.00 | 5,900.00 | |
| | 01/11/02 04/11/02 | | 49 | 000 | 1.7779 | 1,493,362.50 | 99.95000000000 | SUNGARD | -12.50 |
| 16933 | AUTOBAHN FUNDING / CP | 0527M1DF9 | 62 | 283 | 1.6700 | 1,500,000.00 | 1,498,950.00 | 5,357.91 | |
| | 01/14/02 04/15/02 | | 58 | 000 | 1.6771 | 1,493,667.92 | 99.93000000000 | SUNGARD | -75.83 |
| 16992 | MOAT FUNDING LLC / CP | 60687MDN2 | 62 | 283 | 1.7300 | 1,500,000.00 | 1,498,425.00 | 4,973.75 | |
| | 01/22/02 04/22/02 | | 58 | 000 | 1.7375 | 1,493,512.50 | 99.89500000000 | SUNGARD | -61.25 |
| 17023 | KITTY HAWK FUND / CP | 49833MDW8 | 62 | 283 | 1.6700 | 1,500,000.00 | 1,497,825.00 | 5,079.58 | |
| | 01/18/02 04/30/02 | | 7 | 000 | 1.6779 | 1,492,902.50 | 99.85500000000 | SUNGARD | -157.08 |
| 17189 | TANNEHILL CAP CO / CP | 87583MEL3 | 62 | 283 | 1.8500 | 1,500,000.00 | 1,496,325.00 | 3,006.25 | 102.08 |
| | 02/21/02 05/20/02 | | 58 | 000 | 1.8584 | 1,493,216.67 | 99.75500000000 | SUNGARD | |

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 |
|---|---|---|---|---|---|---|---|---|---|
| 17333 | BAVARIA GLB CORP / CP | 0717M3F37 | 62 | 283 | 1.9400 | 1,500,000.00 | 1,495,117.50 | 1,374.17 | 210.00 |
| | 03/15/02 06/03/02 | | 85 | 000 | 1.9484 | 1,493,533.33 | 99.67450000000 | SUNGARD | |
| 16878 | GIRO MULTI FUNDG / CP | 3763K3FH9 | 62 | 283 | 1.9000 | 1,478,000.00 | 1,472,120.02 | 6,786.48 | 126.45 |
| | 01/04/02 06/17/02 | | 58 | 000 | 1.9166 | 1,465,207.09 | 99.60216666667 | SUNGARD | |
| SUBTOTAL (Investment Type) 71 COMMERCIAL PAPER 39.47%(M) | | | | | 1.8049 | 15,020,000.00 | 14,998,647.82 | 40,609.68 | 477.60 |
| | | | | | 1.8125 | 14,957,867.20 | 99.85784200000 | | -306.66 |
| 8837 | PROVIDENT TEMP FUND - 283 | | 33 | 283 | 1.8588 | 772,007.50 | 772,007.50* | 1,217.89 | 0.00 |
| | 01/05/98 04/01/02 | | 75 | 100 | 1.8588 | 772,007.50 | 100.0000000000 | BOOK | |
| 10609 | BK OF NY DREYFUS / MMKT | | 62 | 283 | 3.7923 | .00 | .00* | 45.56 | 0.00 |
| | 11/27/98 04/01/02 | | 37 | 100 | 3.7923 | .00 | .00000000000 | BOOK | |
| 13333 | AIM GOVT & AGENCY PF - FUND 283 | | 9 | 283 | 1.7620 | 902,123.29 | 902,123.29* | 1,312.56 | 0.00 |
| | 05/15/00 04/01/02 | | 75 | 000 | 1.7620 | 902,123.29 | 100.0000000000 | BOOK | |
| 16299 | DREYFUS GOVT CASH MGMT | | 111 | 283 | 1.9969 | 3,154,290.31 | 3,154,290.31* | -15.63 | 0.00 |
| | 10/09/01 04/01/02 | | 37 | 000 | 1.9969 | 3,154,290.31 | 100.0000000000 | BOOK | |
| SUBTOTAL (Investment Type) 99 MONEY MARKET MUT 12.71%(M) | | | | | 1.9309 | 4,828,421.10 | 4,828,421.10 | 2,560.38 | .00 |
| | | | | | 1.9309 | 4,828,421.10 | 100.0000000000 | | |
| 16945 | INTL LEASE FIN / MTN | 45974VWT1 | 62 | 283 | 7.2000 | 1,500,000.00 | 1,502,578.13 | 49,800.00 | |
| | 01/15/02 04/17/02 | | 85 | 000 | 2.0610 | 1,546,455.00 | 100.1718750000 | SUNGARD | -16,876.87 |
| SUBTOTAL (Investment Type) 101 MEDIUM TERM NOT 3.95%(M) | | | | | 7.2000 | 1,500,000.00 | 1,502,578.13 | 49,800.00 | .00 |
| | | | | | 2.0610 | 1,546,455.00 | 100.1718750000 | | -16,876.87 |
| SUBTOTAL (Fund Number) 283 JOHN WAYNE AIRPORT 100.00%(M) | | | | | 2.0233 | 38,048,421.10 | 38,000,256.49 | 116,411.39 | 2,721.22 |
| | | | | | 1.8231 | 37,977,770.57 | 99.87341200000 | | -17,286.31 |
| GRAND TOTAL | | | | | 2.0233 | 38,048,421.10 | 38,000,256.49 | 116,411.39 | 2,721.22 |
| | | | | | 1.8231 | 37,977,770.57 | 99.87341200000 | | -17,286.31 |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 | 1.7608 | 5,261,782.47 | 5,261,782.47* | 8,122.90 | 0.00 |
| | 08/23/00 04/01/02 | | 75 | 000 | 1.7608 | 5,261,782.47 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 112 INFRA | | | 7.26%(M) | | 1.7608 | 5,261,782.47 | 5,261,782.47 | 8,122.90 | .00 |
| | | | | | 1.7608 | 5,261,782.47 | 100.0000000000 | | |
| 7309 | SHERIFF NARCOTIC FUND-118 | | 10 | 118 | 1.4399 | 2,600,443.48 | 2,600,443.48* | 85.83 | 0.00 |
| | 04/01/97 12/31/05 | | 7 | 100 | 1.4399 | 2,600,443.48 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 118 SHERIFF NARCOTICS F | | | 3.59%(M) | | 1.4399 | 2,600,443.48 | 2,600,443.48 | 85.83 | .00 |
| | | | | | 1.4399 | 2,600,443.48 | 100.0000000000 | | |
| 7312 | LAW LIBRARY FUND 161 | | 10 | 161 | 1.3897 | 159,154.94 | 159,154.94* | 185.86 | 0.00 |
| | 04/01/97 12/31/05 | | 99 | 100 | 1.3897 | 159,154.94 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 161 LAW LIBRARY | | | .22%(M) | | 1.3897 | 159,154.94 | 159,154.94 | 185.86 | .00 |
| | | | | | 1.3897 | 159,154.94 | 100.0000000000 | | |
| 13891 | AIM GOVT & AGENCY PF - FUND 479 | | 9 | 479 | 1.7620 | 2,178,468.75 | 2,178,468.75* | 3,222.69 | 0.00 |
| | 08/23/00 04/01/02 | | 75 | 000 | 1.7620 | 2,178,468.75 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 479 CFD 99-1 LADERA Ser | | | 3.01%(M) | | 1.7620 | 2,178,468.75 | 2,178,468.75 | 3,222.69 | .00 |
| | | | | | 1.7620 | 2,178,468.75 | 100.0000000000 | | |
| 13892 | AIM GOVT & AGENCY PF - FUND 480 | | 9 | 480 | 1.7620 | 1,595,747.23 | 1,595,747.23* | 2,127.08 | 0.00 |
| | 08/23/00 04/01/02 | | 75 | 000 | 1.7620 | 1,595,747.23 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 480 CFD 99-1 LADERA Ser | | | 2.20%(M) | | 1.7620 | 1,595,747.23 | 1,595,747.23 | 2,127.08 | .00 |
| | | | | | 1.7620 | 1,595,747.23 | 100.0000000000 | | |
| 13895 | AIM GOVT & AGENCY PF - FUND 48 | | 9 | 482 | 1.7620 | 18,345,156.86 | 18,345,156.86* | 27,052.35 | 0.00 |
| | 08/23/00 04/01/02 | | 75 | 000 | 1.7620 | 18,345,156.86 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 482 CFD SPECIAL RESERVE | | | 25.31%(M) | | 1.7620 | 18,345,156.86 | 18,345,156.86 | 27,052.35 | .00 |
| | | | | | 1.7620 | 18,345,156.86 | 100.0000000000 | | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 | 1.7646 | 187,734.36 | 187,734.36* | 278.38 | 0.00 |
| | 08/23/00 04/01/02 | | 75 | 000 | 1.7646 | 187,734.36 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 483 SANTA MARGARITA 86- | | .26%(M) | | | 1.7646 | 187,734.36 | 187,734.36 | 278.38 | .00 |
| | | | | | 1.7646 | 187,734.36 | 100.0000000000 | | |
| 13890 | AIM GOVT & AGENCY PF - FUND 494 | | 9 | 494 | 1.7594 | 52,260.35 | 52,260.35* | 38.02 | 0.00 |
| | 08/23/00 04/01/02 | | 75 | 000 | 1.7594 | 52,260.35 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 494 ALISO VIEJO 88-1 CA | | .07%(M) | | | 1.7594 | 52,260.35 | 52,260.35 | 38.02 | .00 |
| | | | | | 1.7594 | 52,260.35 | 100.0000000000 | | |
| 13949 | AIM GOVT & AGENCY PF - FUND 497 | | 9 | 497 | 1.7622 | 324,297.04 | 324,297.04* | 485.39 | 0.00 |
| | 09/01/00 04/01/02 | | 75 | 000 | 1.7622 | 324,297.04 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 497 LOMAS LAGUNA 88-2 C | | .45%(M) | | | 1.7622 | 324,297.04 | 324,297.04 | 485.39 | .00 |
| | | | | | 1.7622 | 324,297.04 | 100.0000000000 | | |
| 13894 | AIM GOVT & AGENCY PF - FUND 49 | | 9 | 498 | 1.7598 | 432,146.40 | 432,146.40* | 738.25 | 0.00 |
| | 08/23/00 04/01/02 | | 75 | 000 | 1.7598 | 432,146.40 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 498 CFD 87-4 FOOTHILL R | | .60%(M) | | | 1.7598 | 432,146.40 | 432,146.40 | 738.25 | .00 |
| | | | | | 1.7598 | 432,146.40 | 100.0000000000 | | |
| 7982 | BAYERISCHE LANDESBK - REPO | | 70 | 505 | 6.2000 | 1,081,500.00 | 1,081,500.00* | 9,126.66 | 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 | | 1.49%(M) | | | 6.2000 | 1,081,500.00 | 1,081,500.00 | 9,126.66 | .00 |
| | | | | | 6.2000 | 1,081,500.00 | 100.0000000000 | | |
| 7313 | FIDELITY TAX EXEMPT-IRVINE COAS | | 125 | 506 | 1.3552 | 10,565,772.05 | 10,565,772.05* | 4.97 | 0.00 |
| | 04/01/97 12/31/05 | | 42 | 100 | 1.3552 | 10,565,772.05 | 100.0000000000 | BOOK | |
| 7314 | DREYFUS TAX EXEMPT-IRVINE COAST | | 111 | 506 | 1.2788 | 11,697,944.30 | 11,697,944.30* | 138.87 | 0.00 |
| | 04/01/97 12/31/05 | | 37 | 100 | 1.2788 | 11,697,944.30 | 100.0000000000 | BOOK | |
| SUBTOTAL (Fund Number) 506 IRVINE COAST 88-1 C | | 30.71%(M) | | | 1.3150 | 22,263,716.35 | 22,263,716.35 | 143.84 | .00 |
| | | | | | 1.3150 | 22,263,716.35 | 100.0000000000 | | |

* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 03/31/02
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 | 1.7623 | 434,417.53 | 434,417.53* | 650.21 | 0.00 |
| | 09/01/00 04/01/02 | | 75 | 000 | 1.7623 | 434,417.53 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 510 BAKER RANCH 87-6 CO | .60%(M) | | | 1.7623 | 434,417.53 | 434,417.53 | 650.21 | .00 |
| | | | | | 1.7623 | 434,417.53 | 100.0000000000 | | |
| 13951 | AIM GOVT & AGENCY PF - FUND 514 | | 9 | 514 | 1.7620 | 182,809.79 | 182,809.79* | 273.57 | 0.00 |
| | 09/01/00 04/01/02 | | 75 | 000 | 1.7620 | 182,809.79 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 514 SANTA TERESITA 87-9 | .25%(M) | | | 1.7620 | 182,809.79 | 182,809.79 | 273.57 | .00 |
| | | | | | 1.7620 | 182,809.79 | 100.0000000000 | | |
| 13784 | SOC GEN - SANTA ANA USD ST GRAN | | 224 | 650 | 6.7187 | 17,385,534.78 | 17,385,534.78* | -17,473.63 | 0.00 |
| | 08/07/00 12/31/03 | | 99 | 000 | 6.7187 | 17,385,534.78 | 100.0000000000 | BOOK | |
| | SUBTOTAL (Fund Number) 650 OCEIP SPECIFIC INVE | 23.98%(M) | | | 6.7187 | 17,385,534.78 | 17,385,534.78 | -17,473.63 | .00 |
| | | | | | 6.7187 | 17,385,534.78 | 100.0000000000 | | |
| | GRAND TOTAL | | | | 2.8673 | 72,485,170.33 | 72,485,170.33 | 35,057.40 | .00 |
| | | | | | 2.8673 | 72,485,170.33 | 100.0000000000 | | |

* MARKET = BOOK LESS PURCHASE INTEREST

**JOHN WAYNE AIRPORT**
**INVESTMENT WITH TRUSTEE**
**FOR THE MONTH ENDED MARCH 31, 2002**

Prepared by: Tram Pham
Date: 4/3/2002

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 | $0.90 | $0.90 | $0.34 | $0.34 | $0.99 | $0.99 | $0.24 | $0.24 |
| 1st American Treas. Oblig (Note 1) | N/A | 1,952.00 | 1,952.00 | 1,949,657.00 | 1,949,657.00 | 917,392.00 | 917,392.00 | 10,165,685.00 | 10,165,685.00 |
| Investment Agreement, Rate: 5.77%<br>Dated: 1/7/98<br>Par Value: $6,006,666.20<br>Accrued Int: $259,938.48 | 06/20/03 | 6,006,666.20 | 6,006,666.20 | | | | | | |
| | | $6,008,619.10 | $6,008,619.10 | $1,949,657.34 | $1,949,657.34 | $917,392.99 | $917,392.99 | $10,165,685.24 | $10,165,685.24 |
| **1997 AIRPORT REVENUE REFUNDING BONDS** | | | | | | | | | |
| Cash | N/A | $0.51 | $0.51 | $0.25 | $0.25 | $0.90 | $0.90 | | |
| 1st American Treas. Oblig (Note 1) | N/A | 4,216.00 | 4,216.00 | 5,833,943.00 | 5,833,943.00 | 1,518,261.00 | 1,518,261.00 | | |
| Investment Agreement, Rate: 5.61%<br>Dated: 1/9/98<br>Par Value: $13,332,517.10<br>Accrued Int: $560,965.66 | 06/20/07 | 13,332,517.10 | 13,332,517.10 | | | | | | |
| | | $13,336,733.61 | $13,336,733.61 | $5,833,943.25 | $5,833,943.25 | $1,518,261.90 | $1,518,261.90 | | |
| **WELLS FARGO BANK** | | | | | | | | | |
| Cash - Market Rate Account (Note 2) | N/A | $2,075,511.09 | $2,075,511.09 | | | | | | |

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.

| | |
|---|---|
| 6,006,666.20 | |
| 5.77% | |
| 346,584.64 | |
| 12.00 | |
| 28,882.05 | INTEREST PER MONTH |
| 9.00 | TOTAL MONTHS |
| 259,938.48 | 1993 Accrued Interest |

| | |
|---|---|
| 13,332,517.10 | |
| 5.61% | |
| 747,954.21 | |
| 12.00 | |
| 62,329.52 | INTEREST PER MONTH |
| 9.00 | TOTAL MONTHS |
| 560,965.66 | 1997 Accrued Interest |

**COUNTY OF ORANGE**
**CEO / PUBLIC FINANCE DEPARTMENT**
**INVENTORY OF INVESTMENTS WITH TRUSTEES**
**SUMMARY BY INVESTMENT TYPE**
**MARCH 31, 2002**

| DESCRIPTION | PURCHASE DATE | MATURITY DATE | CUSIP # | INTEREST RATE | BOOK VALUE | MARKET VALUE | ACCRUED INTEREST |
|---|---|---|---|---|---|---|---|
| **MONEY MARKET FUNDS** | | | | | | | |
| AIM PRIME PORTFOLIO | | | | VARIABLE | $ 908,513 | $ 908,513 | $ 1,113 |
| AIM SHORT TERM TREASURY | | | | VARIABLE | 777,224 | 777,224 | 1,121 |
| DREYFUS MONEY MARKET FUND | | | | VARIABLE | 678,324 | 678,324 | 737 |
| FEDERATED AUTOMATED GOVT TREAS | | | | VARIABLE | 11,894 | 11,894 | 9 |
| FEDERATED GOVT OBLIGATION | | | | VARIABLE | 3,309,448 | 3,309,448 | 3,466 |
| FEDERATED TREASURY OBLIGATION | | | | VARIABLE | 55,730 | 55,730 | 59 |
| FIDELITY INSTL US TREAS PORTFOLIO II | | | | VARIABLE | 244,145 | 244,145 | 208 |
| FIRST AMERICAN TREAS OBLIGATION | | | | VARIABLE | 13,265,506 | 13,265,506 | 22,035 |
| WELLS FARGO CASH INVESTMENT | | | | VARIABLE | 1,214,595 | 1,214,595 | 1,078 |
| WELLS FARGO TREASURY FUND | | | | VARIABLE | 266,954 | 266,954 | 198 |
| STAGECOACH TREASURY FUND | | | | VARIABLE | 12,762,654 | 12,762,654 | 13,394 |
| **SUB-TOTAL MONEY MARKET FUNDS** | | | | | 33,494,987 | 33,494,987 | 43,417 |
| **INVESTMENT AGREEMENTS** | | | | | | | |
| AIG INVESTMENT AGREEMENT | 11/08/96 | 07/01/26 | | 6.82% | 61,931,447 | 61,931,447 | 1,055,931 |
| AMBAC INVESTMENT AGREEMENT | 08/24/94 | 08/15/19 | | 7.28% | 23,122,946 | 23,122,946 | 280,558 |
| AMBAC INVESTMENT AGREEMENT | 11/07/96 | 05/29/19 | | 6.69% | 7,717,400 | 7,717,400 | 176,400 |
| BAYERISCHE LANDESBANK | 08/14/94 | 09/01/07 | | 6.80% | 1,542,000 | 1,542,000 | 8,155 |
| BAYERISCHE LANDESBANK | 05/07/97 | 05/01/02 | | 6.25% | 1,610,196 | 1,610,196 | 8,666 |
| BAYERISCHE LANDESBANK | 07/31/97 | 03/01/03 | | 5.80% | 2,528,254 | 2,528,254 | 19,959 |
| FGIC CAPITAL MARKET SERVICES | 12/15/00 | 11/02/18 | | VARIABLE | 6,510,268 | 6,510,268 | 12,114 |
| MBIA INVESTMENT AGREEMENT | 06/14/94 | 09/04/18 | | 7.27% | 11,365,200 | 11,365,200 | 80,329 |
| MBIA INVESTMENT AGREEMENT | 01/05/96 | 06/01/15 | | 6.23% | 27,879,000 | 27,879,000 | 578,952 |
| MBIA INVESTMENT AGREEMENT | 11/16/99 | 07/01/26 | | 6.68% | 25,757,417 | 25,757,417 | 351,575 |
| MBIA INVESTMENT AGREEMENT | 11/20/00 | 08/15/14 | | 6.28% | 174,323 | 174,323 | 9,306 |
| MBIA INVESTMENT AGREEMENT | 11/20/00 | 08/15/16 | | 6.28% | 2,364,902 | 2,364,902 | 126,239 |
| MBIA INVESTMENT AGREEMENT | 11/28/00 | 08/28/13 | | 6.17% | 2,901,000 | 2,901,000 | 15,981 |
| MBIA INVESTMENT AGREEMENT | 05/01/01 | 12/15/08 | | 5.48% | 1,033,000 | 1,033,000 | 17,215 |
| TRINITY FUNDING COMPANY | 10/14/99 | 10/14/02 | | VARIABLE | 22,497,019 | 22,497,019 | 43,243 |
| TRINITY FUNDING COMPANY | 10/14/99 | 10/14/02 | | 6.29% | 42,709,473 | 42,709,473 | 440,275 |
| TRINITY FUNDING COMPANY | 10/26/00 | 10/26/05 | | VARIABLE | 46,257,462 | 46,257,462 | 65,198 |
| WESTDEUTSCHE LANDSESBANK | 11/13/96 | 09/01/23 | | 6.67% | 4,247,212 | 4,247,212 | 143,218 |
| **SUB-TOTAL INVESTMENT AGREEMENTS** | | | | | 292,148,519 | 292,148,519 | 3,433,315 |
| **US TREASURIES** | | | | | | | |
| U.S. TREASURY BOND | 08/31/94 | 11/15/18 | 912810EB0 | 9.00% | 2,558,237 | 3,109,062 | 61,353 |
| U.S. TREASURY STRIP | 08/31/94 | 11/15/18 | 912803AP8 | 9.00% | 10,458 | 26,866 | - |
| U.S. TREASURY STRIP | 11/15/96 | 11/15/18 | 912833KT6 | VARIABLE | 43,923 | 112,925 | - |
| **SUB-TOTAL US TREASURIES** | | | | | 2,612,618 | 3,248,853 | 61,353 |
| **GOVERNMENT SECURITIES** | | | | | | | |
| FED NATL MTG ASSN DISC NTS | 06/01/01 | 06/03/02 | | | 7,205,305 | 7,391,272 | - |
| **SUB-TOTAL US GOVERNMENT SECURITIES** | | | | | 7,205,305 | 7,391,272 | - |
| **TOTAL OF INVESTMENTS WITH TRUSTEES** | | | | | $ 335,461,429 | $ 336,283,631 | $ 3,538,085 |

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**
**MARCH 31, 2002**

| | 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 | $ 26,866 | $ - |
| 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 | 112,925 | - |
| 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 | 3,109,062 | 61,353 |
| 1991 CIVIC CENTER PKG REF | U.S. BANK | MONEY MARKET | | | FEDRTED AUTO GOVT TREAS | | VARIABLE | 2,040 | 2,040 | 3 |
| 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 | 176,400 |
| 1992 JJC REFUNDING | U.S. BANK | MONEY MARKET | | | FEDRTED AUTO GOVT TREAS | | VARIABLE | 895 | 895 | 1 |
| 1993 MASTER LEASE | U.S. BANK | INVEST AGRMNT | 07/31/97 | 03/01/03 | BAYERISCHE LANDESBANK | | 5.80% | 2,528,254 | 2,528,254 | 19,959 |
| 1993 MASTER LEASE | U.S. BANK | INVEST AGRMNT | 05/07/97 | 05/01/02 | BAYERISCHE LANDESBANK | | 6.25% | 1,610,196 | 1,610,196 | 8,666 |
| 1993 MASTER LEASE | U.S. BANK | MONEY MARKET | | | FEDRTED TREAS OBLIG | | VARIABLE | 55,730 | 55,730 | 59 |
| 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 | 1,055,931 |
| 1996 RECOVERY SER A | BNY WEST TR CO | INVEST AGRMNT | 11/16/99 | 07/01/26 | MBIA INVESTMENT AGMNT | | 6.68% | 25,757,417 | 25,757,417 | 351,575 |
| 1996 RECOVERY SER A | BNY WEST TR CO | MONEY MARKET | | | WELLS FARGO TREASURY | | VARIABLE | 7,045,983 | 7,045,983 | 7,705 |
| 1997 SOLID WASTE MGMT REF | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 2,432,187 | 2,432,187 | 2,225 |
| 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 | 7,391,272 | - |
| **REDEVELOPMENT AGENCIES** | | | | | | | | | | |
| 1992 NDAPP SER A | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 396 | 396 | 1 |
| 2001 NDAPP SER A | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 464 | 464 | 126 |
| 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 | 143,218 |
| 1993 SANTA ANA HEIGHTS | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 1,378 | 1,378 | 188 |
| **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 | 80,329 |
| 1994 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 2,061,515 | 2,061,515 | 9,045 |
| 1994 SOCPFA SERIES C | U.S. BANK | INVEST AGRMNT | 08/24/94 | 08/15/19 | AMBAC INV AGREEMENT | | 7.28% | 23,122,946 | 23,122,946 | 280,558 |
| 1994 SOCPFA SERIES C | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 2,734,910 | 2,734,910 | 3,321 |
| 1998 SOCPFA SERIES A | U.S. BANK | INVEST AGRMNT | 11/20/00 | 08/15/14 | MBIA INVEST AGREEMENT | | 6.28% | 174,323 | 174,323 | 9,306 |
| 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 | 126,239 |
| 1998 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 81,535 | 81,535 | - |
| 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 | 15,981 |
| 1998 SOCPFA SERIES B | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 6 | 6 | |
| 1999 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 4,744,730 | 4,744,730 | 5,784 |
| 1999 SOCPFA SERIES B | U.S. BANK | MONEY MARKET | | | 1ST AMER TREAS OBLIGN | | VARIABLE | 1,208,384 | 1,208,384 | 1,471 |

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**
**MARCH 31, 2002**

| | 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 | $ 8,155 |
| GOLDEN LANTERN | U.S. BANK | MONEY MARKET | | | FIDELITY INSTL US TREAS | | VARIABLE | 244,145 | 244,145 | 82 |
| IRVINE COAST | STATE STREET | MONEY MARKET | | | FEDERATED GOVT OBLIGN | | VARIABLE | 3,309,448 | 3,309,448 | 3,466 |
| IRVINE COAST | STATE STREET | MONEY MARKET | | | AIM SHORT TERM TREASURY | | VARIABLE | 777,224 | 777,224 | 1,121 |
| IRVINE COAST | STATE STREET | MONEY MARKET | | | DREYFUS | | VARIABLE | 678,324 | 678,324 | 737 |
| IRVINE COAST | STATE STREET | INVEST AGRMNT | 12/15/00 | 11/02/18 | FGIC INV AGREEMENT | | VARIABLE | 6,510,268 | 6,510,268 | 12,114 |
| SOUTH ORANGE COUNTY PFA REASSESSMENT BONDS RAD 99-1R | STATE STREET | MONEY MARKET | | | AIM PRIME PORTFOLIO | | VARIABLE | 728,346 | 728,346 | 878 |
| SOUTH ORANGE COUNTY PFA REASSESSMENT BONDS RAD 01-1R | STATE STREET | MONEY MARKET | | | AIM PRIME PORTFOLIO | | VARIABLE | 180,166 | 180,166 | 235 |
| **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 | 578,952 |
| 1995 REFUNDING RECOVERY BDS SER A | BNY WESTERN TR | MONEY MARKET | | | WELLS FARGO TREASURY | | VARIABLE | 5,716,671 | 5,716,671 | 5,689 |
| 1995 TEETER PLAN REV BONDS | BNY WESTERN TR | INVEST AGRMNT | 10/26/00 | 10/26/05 | TRINITY FUNDING COMPANY | | VARIABLE | 46,257,462 | 46,257,462 | 65,198 |
| 1995 TEETER PLAN REV BONDS | BNY WESTERN TR | INVEST AGRMNT | 10/14/99 | 10/14/02 | TRINITY FUNDING COMPANY | | 6.29% | 42,709,473 | 42,709,473 | 440,275 |
| 1995 TEETER PLAN REV BONDS | BNY WESTERN TR | INVEST AGRMNT | 10/14/99 | 10/14/02 | TRINITY FUNDING COMPANY | | VARIABLE | 22,497,019 | 22,497,019 | 43,243 |
| 1995 TEETER PLAN REV BONDS | BNY WESTERN TR | MONEY MARKET | | | WELLS FARGO TREASURY | | VARIABLE | 266,954 | 266,954 | 198 |
| TAXABLE PENSION OBL BONDS SER 1994 A | U.S. TRUST OF CA | MONEY MARKET | | | FEDRTED AUTO GOVT TREAS | | VARIABLE | 497 | 497 | 0 |
| TAXABLE REFUNDING PENSION OBL BONDS SER 1996 A | U.S. TRUST OF CA | MONEY MARKET | | | FEDRTED AUTO GOVT TREAS | | VARIABLE | 5,343 | 5,343 | 3 |
| TAXABLE REFUNDING PENSION OBL BONDS SER 1997 A | U.S. TRUST OF CA | MONEY MARKET | | | FEDRTED AUTO GOVT TREAS | | VARIABLE | 3,118 | 3,118 | 2 |
| LEASE REVENUE BONDS SER 2001 | WELLS FARGO | MONEY MARKET | | | WELLS FARGO CASH INVEST | | VARIABLE | 1,214,595 | 1,214,595 | 1,078 |
| 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 | 17,215 |
| **TOTAL OF INVESTMENTS WITH TRUSTEES** | | | | | | | | $ 335,461,429 | $ 336,283,631 | $ 3,538,085 |

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