# COUNTY OF LOS ANGELES
# TREASURER AND TAX COLLECTOR

500 WEST TEMPLE STREET
437 KENNETH HAHN HALL OF ADMINISTRATION
LOS ANGELES, CALIFORNIA 90012

**MARK J. SALADINO**
**TREASURER AND TAX COLLECTOR**

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November 21, 2002

TO: Supervisor Zev Yaroslavsky, Chairman
Supervisor Gloria Molina
Supervisor Yvonne Brathwaite Burke
Supervisor Don Knabe
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF OCTOBER**

The attached Report of Investments for the month of October 2002 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on January 29, 2002.

All investments made during the month of October 2002, were made in accordance with California Government Code and except as noted in Attachment II of the Report of Investments conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JHS:stt
S11/BDOFSUPV

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

# TREASURER AND TAX COLLECTOR
# REPORT OF INVESTMENTS FOR OCTOBER 2002

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

## GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

D - Treasurer's Activity and Cash Availability for the Next Six-Month Period

E - Treasurer's Investment Strategy

## ATTACHMENTS

I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.

II. Compliance Report

Detail report of transactions which deviate from Treasurer investment policy.

III. Performance Report

Daily portfolio investment balances, and monthly averages.

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2002

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by Pooled Surplus Investment fund and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2002

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF OCTOBER 31, 2002

SCHEDULE A

| PORTFOLIO PROFILE | Pooled Surplus Investments | Specific Purpose Investments |
|---|---|---|
| Inventory Balance at 10/31/02 | | |
| At Cost | $ 11,460,388,426 | $ 675,616,081 |
| At Market | $ 11,494,573,262 | $ 676,190,752 |
| Repurchase Agreements | $ 250,000,000 | $ 505,545,000 |
| Reverse Repurchase Agreements | $ - | $ - |
| Composition by Security Type: | | |
| Certificates of Deposit | 7.18% | 0.00% |
| United States Government and Agency Obligations | 63.07% | 2.67% |
| Bankers Acceptances | 0.00% | 0.00% |
| Commercial Paper | 23.17% | 0.00% |
| Municipal Obligations | 0.43% | 0.82% |
| Corporate and Deposit Notes | 3.97% | 0.00% |
| Repurchase Agreements | 2.18% | 74.83% |
| Asset-Backed | 0.00% | 0.00% |
| Other | 0.00% | 21.68% |
| 1-60 days | 35.05% | 0.59% |
| 60 days-1 year | 25.12% | 23.01% |
| Over 1 year | 39.83% | 76.40% |
| Weighted Average Days to Maturity | 304 | |

POOLED SURPLUS EARNINGS REPORT

OCTOBER 31, 2002

SCHEDULE B

| | TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO |
|---|---|
| Investment Balance 10/31/02 | $ 11,460,388,426 |
| Market Value at 10/31/02 | $ 11,494,573,262 |
| Average Daily Balance | $ 11,012,708,120 |
| Gains and Losses: | |
| For the Month | $ (220,418) |
| For the Past 12 Months | $ (143,804) |
| Unrealized Gains and Losses on Transfers between Portfolio for the Month | $ - |
| Earnings for the Month | $ 23,379,824 |
| Earnings for the Past 12 Months | $ 358,417,697 |
| Earnings Rate for the Month | 2.50% |

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF OCTOBER 31, 2002

SCHEDULE C

| Bank Name | | Ledger Balance |
|---|---|---|
| Bank of America - Concentration | $ | 116,033,396.67 |
| Citi Bank - Depositing | $ | 50,835.01 |
| Union - Concentration | $ | (1,978,852.12) |
| Bank of the West - Concentration | $ | 24,957.71 |
| Wells Fargo - Concentration | $ | 4,827,847.46 |
| Total Ledger Balance for all Banks | $ | 118,958,184.73 |

# TREASURER'S ACTIVITY FOR OCTOBER 2002
# AND CASH AVAILABILITY
# FOR THE NEXT SIX MONTH PERIOD

## SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

### Summary of Activity for October 2002

| | |
|---|---|
| Total Deposits | $ 3,127,370,341.47 |
| Total Disbursements | $ 3,343,799,234.67 |

Discretionary Funds Liquidity Withdrawal Ratio
As of October 31, 2002 1.42

### Six Month Cash Availability Projection:

| Month | Investment Maturities | Deposits | Disbursements | Cumulative Available Cash |
|---|---|---|---|---|
| November | $3,835,266,000.00 | $3,229,000,000.00 | $2,933,600,000.00 | $4,130,666,000.00 |
| December | $ 282,375,000.00 | $5,379,400,000.00 | $3,725,700,000.00 | $6,066,741,000.00 |
| January | $ 614,015,000.00 | $2,633,000,000.00 | $3,131,800,000.00 | $6,181,956,000.00 |
| February | $ 244,909,000.00 | $2,710,100,000.00 | $3,234,400,000.00 | $5,902,565,000.00 |
| March | $ 150,000,000.00 | $3,127,200,000.00 | $3,311,200,000.00 | $5,868,565,000.00 |
| April | $ 495,200,000.00 | $5,763,300,000.00 | $3,736,100,000.00 | $8,390,965,000.00 |

# TREASURER'S INVESTMENT STRATEGY

## SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer. The Specific Purpose Investment Portfolio is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

ATTACHMENT I

# TREASURER AND TAX COLLECTOR
# REPORT OF INVESTMENTS FOR OCTOBER 2002
# DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. GNMA and FHLMC securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases portions of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 180 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a "notional amount" is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with a maturity in excess on one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest bearing basis.

REVERSE REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the "sale" in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities "sold" are typically treasury issues.

ATTACHMENT II

# TREASURER AND TAX COLLECTOR
# REPORT OF INVESTMENT TRANSACTIONS FOR OCTOBER 2002
# COMPLIANCE REPORT

## Portfolio Securities Not in Accordance with Treasurer Policy
## For the Month of October 2002

Permitted Investments on Repurchase Agreements:

| Issuer | Investment Collateral | Collateral Limit | Days |
|---|---|---|---|
| Merrill Lynch & Co. | 101.69% | 102% | 1 |
| | 101.98% | 102% | 1 |
| | 101.92% | 102% | 1 |
| Bank of America Sec. | 101.95% | 102% | 1 |

Collateral limit for investments on Repurchase Agreements is 102%. Merrill Lynch & Co. had a cumulative investment collateral of 101.69%, 101.98%, and 101.92% for 1 day each, and Bank of America had 101.95% for 1 day. Due to the timing of the purchase of Repurchase Agreements, collateral requirements may be met at purchase but fall below the required 102% limit when closing prices are applied.

In our Report of Investments for the month of September 2001, we reported purchasing a Certificate of Deposit from a firm that was authorized to trade in only commercial paper issued by the firm itself. We further explained that our Investment Office had interpreted our Investment Policy to mean that a direct issuer of commercial paper was also eligible to sell other types of investments. We reported that our review found that purchases of this type had occurred in the past and were undetected by our Internal Controls Office. We have recently completed a more detailed review of this matter. We found that approximately 3% ($9.5 billion) of all PSI trades occurring during the period April 1999 through June 2001 were inappropriately made with ING Barings Capital Markets who were authorized, pursuant to our investment policy, as a direct issuer of commercial paper but not as a broker/dealer. Our review also disclosed that during the same period ING Barings Capital Markets was not licensed as a broker/dealer. Consequently, these trades did not comply with California Government Code Section 53601.5. As previously reported, these investment purchases complied with all other investment policy limitations including appropriate credit considerations.

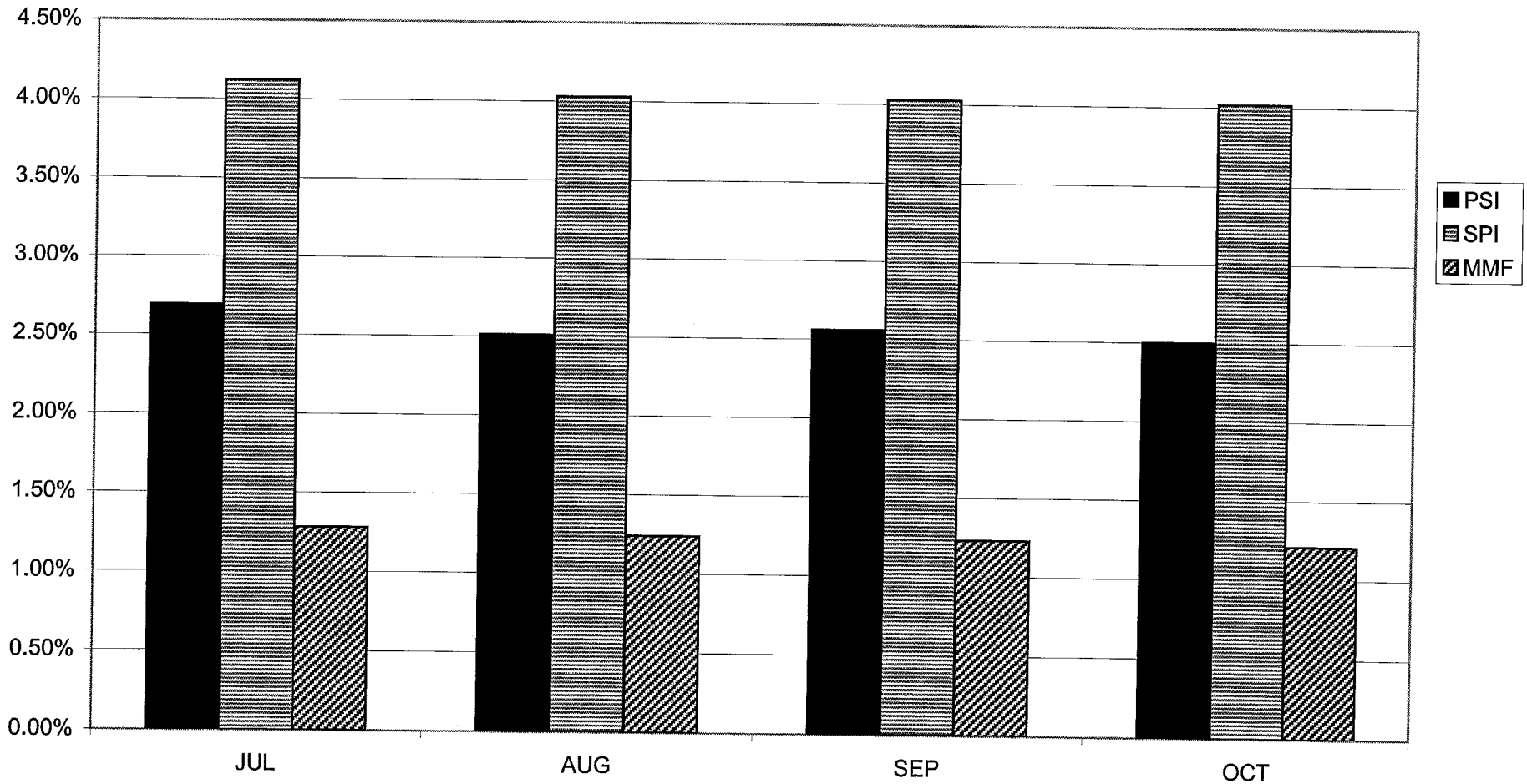
Attachment II (cont'd)

Disbursements made in the settlement of the Flying Triangle and Abalone Cove landslide litigations are authorized under Government Code Section 53501.

**LOS ANGELES COUNTY TREASURER**
**PERFORMANCE REPORT**
**PORTFOLIO COST**
**THROUGH 10/31/02**
**ATTACHMENT III**

| DAY | POOLED SURPLUS INVESTMENTS TOTAL COST | SPECIAL PURPOSE INVESTMENTS TOTAL COST |
|---|---|---|
| 1 | 11,443,281,293.17 | 676,288,548.00 |
| 2 | 11,352,064,159.15 | 676,285,217.36 |
| 3 | 11,279,601,455.50 | 770,157,217.36 |
| 4 | 11,221,920,859.64 | 770,156,892.61 |
| 5 | 11,221,920,859.64 | 770,156,892.61 |
| 6 | 11,221,920,859.64 | 770,156,892.61 |
| 7 | 11,096,852,814.80 | 770,156,041.48 |
| 8 | 11,067,313,380.30 | 770,153,874.27 |
| 9 | 11,044,414,326.15 | 770,153,874.27 |
| 10 | 11,053,505,271.24 | 770,153,465.25 |
| 11 | 10,819,642,825.29 | 769,768,805.48 |
| 12 | 10,819,642,825.29 | 769,768,805.48 |
| 13 | 10,819,642,825.29 | 769,768,805.48 |
| 14 | 10,819,642,825.29 | 769,768,805.48 |
| 15 | 10,573,646,215.41 | 770,115,093.90 |
| 16 | 10,794,304,651.33 | 770,115,093.90 |
| 17 | 10,870,335,524.92 | 770,115,093.90 |
| 18 | 10,842,753,218.73 | 675,615,093.90 |
| 19 | 10,842,753,218.73 | 675,615,093.90 |
| 20 | 10,842,753,218.73 | 675,615,093.90 |
| 21 | 10,845,833,396.65 | 675,615,093.90 |
| 22 | 10,793,191,744.89 | 675,615,093.90 |
| 23 | 10,813,760,997.07 | 675,615,093.90 |
| 24 | 10,842,847,950.29 | 675,615,093.90 |
| 25 | 10,912,727,925.09 | 675,615,093.90 |
| 26 | 10,912,727,925.09 | 675,615,093.90 |
| 27 | 10,912,727,925.09 | 675,615,093.90 |
| 28 | 10,904,088,341.70 | 675,615,093.90 |
| 29 | 11,535,319,577.18 | 675,615,093.90 |
| 30 | 11,412,424,885.42 | 675,615,093.90 |
| 31 | 11,460,388,425.77 | 675,616,081.45 |
| AVG | **11,012,708,120.08** | **721,350,055.54** |

# LOS ANGELES COUNTY TREASURER
# EARNINGS RATE ON INVESTMENTS
# FISCAL YEAR 2002-03
# ATTACHMENT IV




Source: Money Fund Report as of October 31, 2002.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 10/31/02 (ACCRUAL BASIS)
ATTACHMENT V

| | (PSI) TRADING/NON-TRADING | SPECIFIC PURPOSE INVESTMENT |
|---|---|---|
| Revenues: | | |
| Interest Earnings | $24,494,916 | $2,459,478 |
| Gains (Losses) on Sales of Non-Trading Securities. | (220,418) | 0 |
| Gains (Losses) on Sales of Trading Securities. | 0 | 0 |
| Amortization/Accretion | (894,674) | 988 |
| Prior Accrual Adjustment | 0 | 0 |
| Total Revenues | $23,379,824 | $2,460,466 |
| Expenses: | | |
| Interest Expense | 0 | 0 |
| *Investment Management Fee | 0 | 5,000 |
| | $0 | $5,000 |
| NET INCOME | $23,379,824 | $2,455,466 |

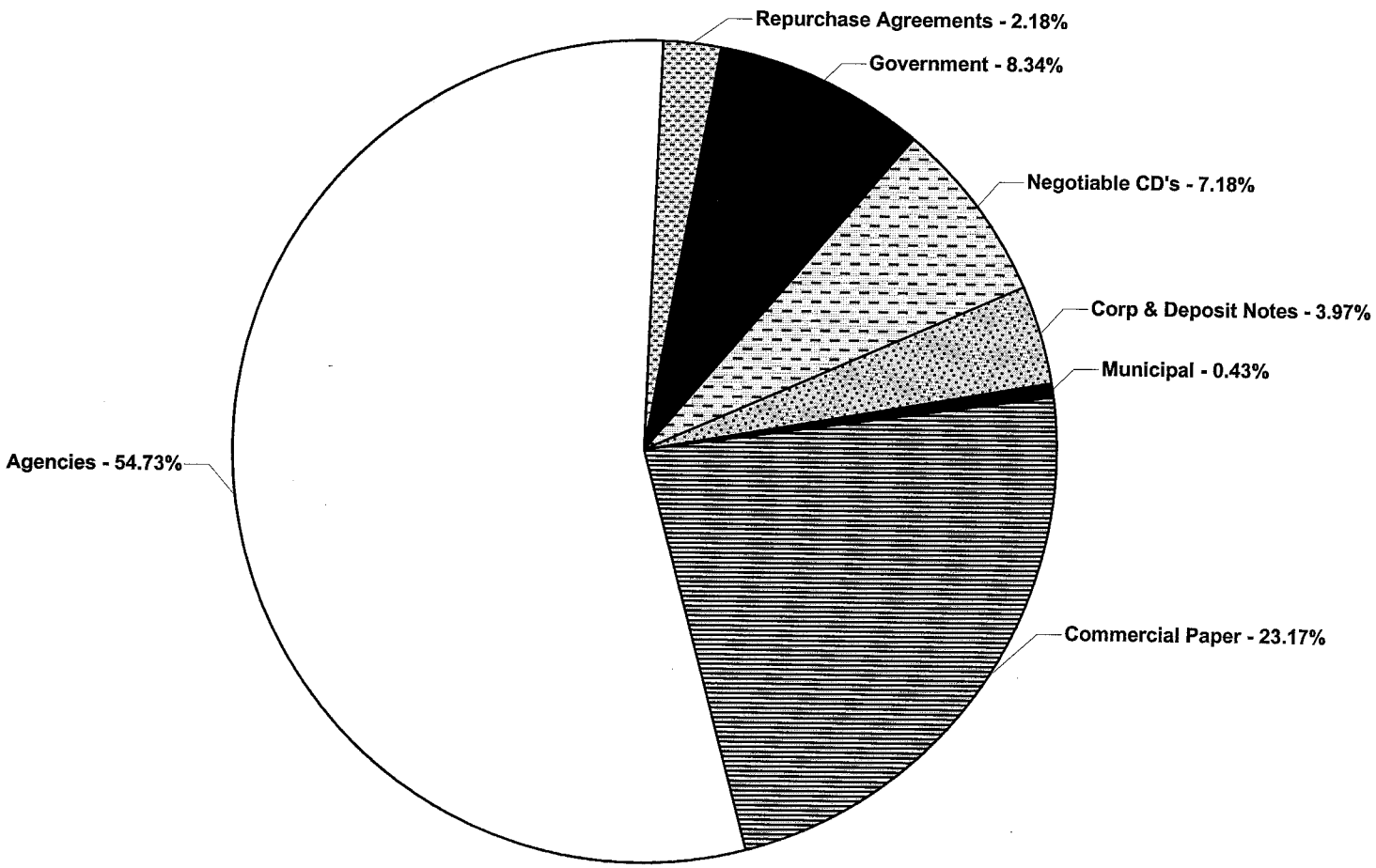
*Estimated and later adjusted.

LOS ANGELES COUNTY TREASURER
Non-Trading Composition
As of October 31, 2002
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

| Entity | Non Discretionary | Discretionary |
|---|---|---|
| Consolidated School Districts | 49.58% | |
| Los Angeles County and Related Entities | 37.76% | |
| Consolidated Sanitation Districts | | 6.37% |
| Metropolitan Transportation Authority | | 1.87% |
| Miscellaneous Agencies Pooled Investment | | 2.28% |
| South Coast Air Quality Management District | | 2.13% |
| Miscellaneous | | 0.01% |
| Total | 87.34% | 12.66% |

# LOS ANGELES COUNTY TREASURER
# COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
# AS OF OCTOBER, 2002
# ATTACHMENT VII



**Los Angeles County Treasurer**
**Investment Transactions Journal**
**Purchase Detail Report**
**Group: Pooled Surplus Investments**
**For the Period October 1, 2002 to October 31, 2002**
**Attachment VIII**

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CNFL | 10/22/02 | 53943 | CITCORP FRN | 1.86750 | 11/12/02 | 25,000,000.00 | 25,001,325.00 | 92,078.13 | BNY | SSB |
| NTRD | CNFL | 10/24/02 | 53970 | DEUTSCHE BK FINANCIAL FRN | 1.86625 | 12/12/03 | 30,000,000.00 | 30,013,020.00 | 65,318.75 | BNY | DBAG |
| | **CNFL Total** | | | | | | 55,000,000.00 | 55,014,345.00 | 157,396.88 | | |
| NTRD | COP1 | 10/02/02 | 53786 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 455.60 | 455.60 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/04/02 | 53813 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,332.46 | 1,332.46 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/07/02 | 53829 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 49,585.81 | 49,585.81 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/08/02 | 53843 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,128.16 | 1,128.16 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/09/02 | 53864 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,074.10 | 1,074.10 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/10/02 | 53881 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 112.75 | 112.75 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/11/02 | 53892 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 2,609.61 | 2,609.61 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/15/02 | 53898 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 984.91 | 984.91 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/15/02 | 53903 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 379.29 | 379.29 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/23/02 | 53991 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,510.43 | 1,510.43 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/24/02 | 54010 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,017.91 | 1,017.91 | 0.00 | TTC | LAC |
| NTRD | COP1 | 10/25/02 | 54029 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,456.96 | 1,456.96 | 0.00 | TTC | LAC |
| | **COP1 Total** | | | | | | 61,647.99 | 61,647.99 | 0.00 | | |
| NTRD | CPD | 10/01/02 | 53766 | UBS FINANCE (DELAWARE) INC CP | 1.87000 | 10/02/02 | 50,000,000.00 | 49,997,402.78 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/01/02 | 53767 | UBS FINANCE (DELAWARE) INC CP | 1.87000 | 10/02/02 | 50,000,000.00 | 49,997,402.78 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/01/02 | 53768 | UBS FINANCE (DELAWARE) INC CP | 1.87000 | 10/02/02 | 50,000,000.00 | 49,997,402.78 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/01/02 | 53769 | UBS FINANCE (DELAWARE) INC CP | 1.87000 | 10/02/02 | 50,000,000.00 | 49,997,402.78 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/01/02 | 53770 | UBS FINANCE (DELAWARE) INC CP | 1.87000 | 10/02/02 | 50,000,000.00 | 49,997,402.78 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/01/02 | 53772 | PREF RECEIVABLES FDG CORP CP | 1.78000 | 10/15/02 | 12,788,000.00 | 12,779,147.86 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/02/02 | 53778 | UBS FINANCE (DELAWARE) INC CP | 1.79000 | 10/03/02 | 50,000,000.00 | 49,997,513.89 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/02/02 | 53779 | UBS FINANCE (DELAWARE) INC CP | 1.79000 | 10/03/02 | 50,000,000.00 | 49,997,513.89 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/02/02 | 53780 | UBS FINANCE (DELAWARE) INC CP | 1.79000 | 10/03/02 | 50,000,000.00 | 49,997,513.89 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/02/02 | 53781 | UBS FINANCE (DELAWARE) INC CP | 1.79000 | 10/03/02 | 50,000,000.00 | 49,997,513.89 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/02/02 | 53782 | UBS FINANCE (DELAWARE) INC CP | 1.79000 | 10/03/02 | 50,000,000.00 | 49,997,513.89 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/02/02 | 53783 | VARIABLE FUNDING CAP CORP CP | 1.76000 | 10/09/02 | 50,000,000.00 | 49,982,888.89 | 0.00 | BNY | MS |
| NTRD | CPD | 10/02/02 | 53785 | PREF RECEIVABLES FDG CORP CP | 1.76000 | 10/22/02 | 14,000,000.00 | 13,986,311.11 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/03/02 | 53791 | UBS FINANCE (DELAWARE) INC CP | 1.76000 | 10/04/02 | 50,000,000.00 | 49,997,555.56 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/03/02 | 53792 | UBS FINANCE (DELAWARE) INC CP | 1.76000 | 10/04/02 | 50,000,000.00 | 49,997,555.56 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/03/02 | 53793 | UBS FINANCE (DELAWARE) INC CP | 1.76000 | 10/04/02 | 50,000,000.00 | 49,997,555.56 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/03/02 | 53794 | UBS FINANCE (DELAWARE) INC CP | 1.76000 | 10/04/02 | 50,000,000.00 | 49,997,555.56 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/03/02 | 53795 | UBS FINANCE (DELAWARE) INC CP | 1.76000 | 10/04/02 | 50,000,000.00 | 49,997,555.56 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/03/02 | 53796 | BEAR STEARNS CO INC CP | 1.76000 | 10/15/02 | 50,000,000.00 | 49,970,666.67 | 0.00 | BNY | BEAR |
| NTRD | CPD | 10/03/02 | 53797 | SSB HLDGS INC CP | 1.75000 | 10/09/02 | 50,000,000.00 | 49,985,416.67 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/03/02 | 53798 | SSB HLDGS INC CP | 1.75000 | 10/11/02 | 50,000,000.00 | 49,980,555.56 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/03/02 | 53799 | SSB HLDGS INC CP | 1.74000 | 10/04/02 | 50,000,000.00 | 49,997,583.33 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/03/02 | 53800 | BEAR STEARNS CO INC CP | 1.76000 | 10/16/02 | 50,000,000.00 | 49,968,222.22 | 0.00 | BNY | BEAR |

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| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 10/04/02 | 53807 | UBS FINANCE (DELAWARE) INC CP | 1.72000 | 10/07/02 | 50,000,000.00 | 49,992,833.33 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/04/02 | 53808 | UBS FINANCE (DELAWARE) INC CP | 1.72000 | 10/07/02 | 50,000,000.00 | 49,992,833.33 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/04/02 | 53809 | UBS FINANCE (DELAWARE) INC CP | 1.72000 | 10/07/02 | 50,000,000.00 | 49,992,833.33 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/04/02 | 53810 | UBS FINANCE (DELAWARE) INC CP | 1.72000 | 10/07/02 | 50,000,000.00 | 49,992,833.33 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/04/02 | 53811 | UBS FINANCE (DELAWARE) INC CP | 1.72000 | 10/07/02 | 50,000,000.00 | 49,992,833.33 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/07/02 | 53822 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/08/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/07/02 | 53823 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/08/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/07/02 | 53824 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/08/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/07/02 | 53825 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/08/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/07/02 | 53826 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/08/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/07/02 | 53827 | BEAR STEARNS CO INC CP | 1.76000 | 10/15/02 | 50,000,000.00 | 49,980,444.44 | 0.00 | BNY | BEAR |
| NTRD | CPD | 10/07/02 | 53828 | VARIABLE FUNDING CAP CORP CP | 1.75000 | 10/21/02 | 50,000,000.00 | 49,965,972.22 | 0.00 | BNY | MS |
| NTRD | CPD | 10/07/02 | 53833 | EMERSON ELCTRIC CO CP | 1.71000 | 10/17/02 | 19,654,000.00 | 19,644,664.35 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/08/02 | 53837 | SSB HLDGS INC CP | 1.75000 | 10/18/02 | 25,101,000.00 | 25,088,798.13 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/08/02 | 53838 | SSB HLDGS INC CP | 1.74000 | 10/18/02 | 25,000,000.00 | 24,987,916.67 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/08/02 | 53839 | SSB HLDGS INC CP | 1.74000 | 10/16/02 | 50,000,000.00 | 49,980,666.67 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/08/02 | 53840 | BEAR STEARNS CO INC CP | 1.76000 | 10/22/02 | 50,000,000.00 | 49,965,777.78 | 0.00 | BNY | BEAR |
| NTRD | CPD | 10/08/02 | 53842 | PREF RECEIVABLES FDG CORP CP | 1.76000 | 11/13/02 | 44,610,000.00 | 44,531,486.40 | 0.00 | BNY | BCMI |
| NTRD | CPD | 10/09/02 | 53857 | ING US FUNDING INC CP | 1.74500 | 10/28/02 | 50,000,000.00 | 49,953,951.39 | 0.00 | BNY | ING |
| NTRD | CPD | 10/09/02 | 53859 | UBS FINANCE (DELAWARE) INC CP | 1.73000 | 10/10/02 | 50,000,000.00 | 49,997,597.22 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/09/02 | 53860 | UBS FINANCE (DELAWARE) INC CP | 1.73000 | 10/10/02 | 50,000,000.00 | 49,997,597.22 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/09/02 | 53861 | UBS FINANCE (DELAWARE) INC CP | 1.73000 | 10/10/02 | 50,000,000.00 | 49,997,597.22 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/09/02 | 53862 | UBS FINANCE (DELAWARE) INC CP | 1.73000 | 10/10/02 | 50,000,000.00 | 49,997,597.22 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/09/02 | 53863 | UBS FINANCE (DELAWARE) INC CP | 1.73000 | 10/10/02 | 50,000,000.00 | 49,997,597.22 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/10/02 | 53878 | CAFCO CP | 1.74000 | 10/24/02 | 50,000,000.00 | 49,966,166.67 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/10/02 | 53879 | SSB HLDGS INC CP | 1.75000 | 10/22/02 | 12,000,000.00 | 11,993,000.00 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/10/02 | 53880 | SSB HLDGS INC CP | 1.75000 | 10/23/02 | 7,900,000.00 | 7,895,007.64 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/10/02 | 53882 | CORP RECEIVABLES CORP CP | 1.74000 | 10/30/02 | 34,400,000.00 | 34,366,746.67 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/10/02 | 53884 | SSB HLDGS INC CP | 1.75000 | 10/16/02 | 21,433,000.00 | 21,426,748.71 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/15/02 | 53899 | SSB HLDGS INC CP | 1.85000 | 10/16/02 | 45,000,000.00 | 44,997,687.50 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/15/02 | 53901 | SSB HLDGS INC CP | 1.85000 | 10/16/02 | 50,000,000.00 | 49,997,430.56 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/16/02 | 53904 | PREF RECEIVABLES FDG CORP CP | 1.76000 | 11/14/02 | 50,000,000.00 | 49,929,111.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/16/02 | 53905 | PREF RECEIVABLES FDG CORP CP | 1.76000 | 11/14/02 | 46,000,000.00 | 45,934,782.22 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/16/02 | 53913 | SSB HLDGS INC CP | 1.76000 | 10/18/02 | 50,000,000.00 | 49,995,111.11 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/16/02 | 53914 | SSB HLDGS INC CP | 1.76000 | 10/21/02 | 50,000,000.00 | 49,987,777.78 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/16/02 | 53915 | VARIABLE FUNDING CAP CORP CP | 1.76000 | 10/30/02 | 50,000,000.00 | 49,965,777.78 | 0.00 | BNY | MS |
| NTRD | CPD | 10/16/02 | 53916 | VARIABLE FUNDING CAP CORP CP | 1.77000 | 11/08/02 | 50,000,000.00 | 49,943,458.33 | 0.00 | BNY | MS |
| NTRD | CPD | 10/16/02 | 53923 | CORP RECEIVABLES CORP CP | 1.80000 | 10/17/02 | 16,535,000.00 | 16,534,173.25 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/17/02 | 53927 | VARIABLE FUNDING CAP CORP CP | 1.76000 | 11/14/02 | 50,000,000.00 | 49,931,555.56 | 0.00 | BNY | MS |
| NTRD | CPD | 10/17/02 | 53928 | BEAR STEARNS CO INC CP | 1.75000 | 10/22/02 | 50,000,000.00 | 49,987,847.22 | 0.00 | BNY | BEAR |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 10/17/02 | 53929 | BEAR STEARNS CO INC CP | 1.77000 | 11/07/02 | 50,000,000.00 | 49,948,375.00 | 0.00 | BNY | BEAR |
| NTRD | CPD | 10/17/02 | 53935 | SSB HLDGS INC CP | 1.73000 | 10/18/02 | 20,091,000.00 | 20,090,034.52 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/17/02 | 53936 | CORP RECEIVABLES CORP CP | 1.75000 | 11/13/02 | 20,752,000.00 | 20,724,763.00 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/18/02 | 53945 | UBS FINANCE (DELAWARE) INC CP | 1.71000 | 10/21/02 | 50,000,000.00 | 49,992,875.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/18/02 | 53946 | UBS FINANCE (DELAWARE) INC CP | 1.71000 | 10/21/02 | 50,000,000.00 | 49,992,875.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/18/02 | 53947 | UBS FINANCE (DELAWARE) INC CP | 1.71000 | 10/21/02 | 50,000,000.00 | 49,992,875.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/18/02 | 53948 | UBS FINANCE (DELAWARE) INC CP | 1.71000 | 10/21/02 | 50,000,000.00 | 49,992,875.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/18/02 | 53949 | UBS FINANCE (DELAWARE) INC CP | 1.71000 | 10/21/02 | 50,000,000.00 | 49,992,875.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/18/02 | 53950 | PREF RECEIVABLES FDG CORP CP | 1.77000 | 11/18/02 | 38,000,000.00 | 37,942,081.67 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/18/02 | 53952 | PREF RECEIVABLES FDG CORP CP | 1.77000 | 11/22/02 | 37,680,000.00 | 37,615,159.00 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/18/02 | 53953 | ING US FUNDING INC CP | 1.73000 | 10/22/02 | 50,000,000.00 | 49,990,388.89 | 0.00 | BNY | ING |
| NTRD | CPD | 10/21/02 | 53957 | PREF RECEIVABLES FDG CORP CP | 1.77000 | 11/20/02 | 15,000,000.00 | 14,977,875.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/21/02 | 53958 | PREF RECEIVABLES FDG CORP CP | 1.77000 | 11/22/02 | 15,000,000.00 | 14,976,400.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/21/02 | 53959 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/22/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/21/02 | 53960 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/22/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/21/02 | 53961 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/22/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/21/02 | 53962 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/22/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/21/02 | 53963 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/22/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/22/02 | 53972 | UBS FINANCE (DELAWARE) INC CP | 1.72000 | 10/23/02 | 50,000,000.00 | 49,997,611.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/22/02 | 53973 | UBS FINANCE (DELAWARE) INC CP | 1.72000 | 10/23/02 | 50,000,000.00 | 49,997,611.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/22/02 | 53974 | UBS FINANCE (DELAWARE) INC CP | 1.72000 | 10/23/02 | 50,000,000.00 | 49,997,611.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/22/02 | 53975 | UBS FINANCE (DELAWARE) INC CP | 1.72000 | 10/23/02 | 50,000,000.00 | 49,997,611.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/22/02 | 53976 | UBS FINANCE (DELAWARE) INC CP | 1.72000 | 10/23/02 | 50,000,000.00 | 49,997,611.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/22/02 | 53977 | PREF RECEIVABLES FDG CORP CP | 1.77000 | 11/21/02 | 46,000,000.00 | 45,932,150.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/22/02 | 53978 | ING US FUNDING CP | 1.76000 | 11/22/02 | 50,000,000.00 | 49,924,222.22 | 0.00 | BNY | ING |
| NTRD | CPD | 10/22/02 | 53979 | BEAR STEARNS CO INC CP | 1.77000 | 11/12/02 | 50,000,000.00 | 49,948,375.00 | 0.00 | BNY | BEAR |
| NTRD | CPD | 10/23/02 | 53988 | PREF RECEIVABLES FDG CORP CP | 1.77000 | 11/25/02 | 25,000,000.00 | 24,959,437.50 | 0.00 | BNY | GS |
| NTRD | CPD | 10/23/02 | 53989 | VARIABLE FUNDING CAP CORP CP | 1.77000 | 11/07/02 | 50,000,000.00 | 49,963,125.00 | 0.00 | BNY | MS |
| NTRD | CPD | 10/23/02 | 53990 | BEAR STEARNS CO INC CP | 1.76000 | 11/01/02 | 50,000,000.00 | 49,978,000.00 | 0.00 | BNY | BEAR |
| NTRD | CPD | 10/24/02 | 53999 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/25/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/24/02 | 54000 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/25/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/24/02 | 54001 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/25/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/24/02 | 54002 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/25/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/24/02 | 54003 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/25/02 | 50,000,000.00 | 49,997,569.44 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/24/02 | 54004 | BEAR STEARNS CO INC CP | 1.77000 | 11/12/02 | 50,000,000.00 | 49,953,291.67 | 0.00 | BNY | BEAR |
| NTRD | CPD | 10/25/02 | 54018 | SSB HLDGS INC CP | 1.77000 | 11/07/02 | 50,000,000.00 | 49,968,041.67 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/25/02 | 54019 | SSB HLDGS INC CP | 1.77000 | 11/14/02 | 50,000,000.00 | 49,950,833.33 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/25/02 | 54021 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/28/02 | 50,000,000.00 | 49,992,708.33 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/25/02 | 54022 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/28/02 | 50,000,000.00 | 49,992,708.33 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/25/02 | 54023 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/28/02 | 50,000,000.00 | 49,992,708.33 | 0.00 | BNY | MLCO |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 10/25/02 | 54024 | UBS FINANCE (DELAWARE) INC CP | 1.75000 | 10/28/02 | 36,500,000.00 | 36,494,677.08 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/25/02 | 54028 | CORP RECEIVABLE CORP CP | 1.80000 | 10/28/02 | 9,452,000.00 | 9,450,582.20 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/28/02 | 54033 | SSB HLDGS INC CP | 1.77000 | 11/06/02 | 50,000,000.00 | 49,977,875.00 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/28/02 | 54034 | SSB HLDGS INC CP | 1.77000 | 11/06/02 | 25,000,000.00 | 24,988,937.50 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/28/02 | 54035 | BAYER CORP CP | 1.75000 | 11/25/02 | 49,000,000.00 | 48,933,305.56 | 0.00 | BNY | MS |
| NTRD | CPD | 10/28/02 | 54037 | ING US FUNDING CP | 1.75000 | 11/22/02 | 50,000,000.00 | 49,939,236.11 | 0.00 | BNY | ING |
| NTRD | CPD | 10/28/02 | 54038 | UBS FINANCE (DELAWARE) INC CP | 1.77000 | 10/29/02 | 50,000,000.00 | 49,997,541.67 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/28/02 | 54039 | UBS FINANCE (DELAWARE) INC CP | 1.77000 | 10/29/02 | 50,000,000.00 | 49,997,541.67 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/28/02 | 54040 | UBS FINANCE (DELAWARE) INC CP | 1.77000 | 10/29/02 | 47,000,000.00 | 46,997,689.17 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/29/02 | 54046 | CORP RECEIVABLES CORP CP | 1.75000 | 11/18/02 | 12,000,000.00 | 11,988,333.33 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/29/02 | 54047 | CORP RECEIVABLES CORP CP | 1.75000 | 11/25/02 | 50,000,000.00 | 49,934,375.00 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/29/02 | 54054 | UBS FINANCE (DELAWARE) INC CP | 1.81000 | 10/30/02 | 50,000,000.00 | 49,997,486.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/29/02 | 54055 | UBS FINANCE (DELAWARE) INC CP | 1.81000 | 10/30/02 | 50,000,000.00 | 49,997,486.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/29/02 | 54056 | UBS FINANCE (DELAWARE) INC CP | 1.81000 | 10/30/02 | 50,000,000.00 | 49,997,486.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/29/02 | 54057 | UBS FINANCE (DELAWARE) INC CP | 1.81000 | 10/30/02 | 50,000,000.00 | 49,997,486.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/29/02 | 54058 | UBS FINANCE (DELAWARE) INC CP | 1.81000 | 10/30/02 | 50,000,000.00 | 49,997,486.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/29/02 | 54059 | MS DEAN-WITTER & CO CP | 1.76000 | 11/19/02 | 50,000,000.00 | 49,948,666.67 | 0.00 | BNY | MS |
| NTRD | CPD | 10/29/02 | 54060 | MS DEAN-WITTER & CO CP | 1.76000 | 11/21/02 | 50,000,000.00 | 49,943,777.78 | 0.00 | BNY | MS |
| NTRD | CPD | 10/30/02 | 54075 | KOCH INDUSTRIES INC CP | 1.78000 | 11/04/02 | 50,000,000.00 | 49,987,638.89 | 0.00 | BNY | GS |
| NTRD | CPD | 10/30/02 | 54076 | KOCH INDUSTRIES INC CP | 1.78000 | 11/05/02 | 50,000,000.00 | 49,985,166.67 | 0.00 | BNY | GS |
| NTRD | CPD | 10/30/02 | 54077 | PREF RECEIVABLES FDG CORP CP | 1.78000 | 11/06/02 | 36,821,000.00 | 36,808,255.84 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/30/02 | 54078 | UBS FINANCE (DELAWARE) INC CP | 1.81000 | 10/31/02 | 50,000,000.00 | 49,997,486.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/30/02 | 54079 | UBS FINANCE (DELAWARE) INC CP | 1.81000 | 10/31/02 | 50,000,000.00 | 49,997,486.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/30/02 | 54080 | UBS FINANCE (DELAWARE) INC CP | 1.81000 | 10/31/02 | 50,000,000.00 | 49,997,486.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/30/02 | 54081 | UBS FINANCE (DELAWARE) INC CP | 1.81000 | 10/31/02 | 50,000,000.00 | 49,997,486.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/30/02 | 54082 | UBS FINANCE (DELAWARE) INC CP | 1.81000 | 10/31/02 | 50,000,000.00 | 49,997,486.11 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/30/02 | 54089 | MS DEAN WITTER & CO CP | 1.75000 | 11/06/02 | 50,000,000.00 | 49,982,986.11 | 0.00 | BNY | MS |
| NTRD | CPD | 10/30/02 | 54093 | CORP RECEIVABLES CORP CP | 1.80000 | 10/31/02 | 50,000,000.00 | 49,997,500.00 | 0.00 | BNY | SSB |
| NTRD | CPD | 10/31/02 | 54111 | UBS FINANCE (DELAWARE) INC CP | 1.89000 | 11/01/02 | 50,000,000.00 | 49,997,375.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/31/02 | 54112 | UBS FINANCE (DELAWARE) INC CP | 1.89000 | 11/01/02 | 50,000,000.00 | 49,997,375.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/31/02 | 54113 | UBS FINANCE (DELAWARE) INC CP | 1.89000 | 11/01/02 | 50,000,000.00 | 49,997,375.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/31/02 | 54114 | UBS FINANCE (DELAWARE) INC CP | 1.89000 | 11/01/02 | 50,000,000.00 | 49,997,375.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/31/02 | 54115 | UBS FINANCE (DELAWARE) INC CP | 1.89000 | 11/01/02 | 50,000,000.00 | 49,997,375.00 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/31/02 | 54116 | CARGILL INC CP | 1.73000 | 11/05/02 | 26,265,000.00 | 26,258,689.10 | 0.00 | BNY | MLCO |
| NTRD | CPD | 10/31/02 | 54118 | SHEFFIELD RECEIVABLES CORP CP | 1.82000 | 11/06/02 | 50,000,000.00 | 49,984,833.33 | 0.00 | BNY | MS |
| NTRD | CPD | 10/31/02 | 54119 | SHEFFIELD RECEIVABLES CORP CP | 1.76000 | 11/18/02 | 50,000,000.00 | 49,956,000.00 | 0.00 | BNY | MS |
| NTRD | CPD | 10/31/02 | 54120 | EMERSON ELECTRIC CO CP | 1.72000 | 11/14/02 | 31,900,000.00 | 31,878,662.44 | 0.00 | BNY | MS |
| | **CPD Total** | | | | | | 6,315,882,000.00 | 6,313,648,024.20 | 0.00 | | |
| NTRD | CPI | 10/01/02 | 53771 | GE CAPITAL CORP CP | 1.80000 | 10/02/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |

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| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPI | 10/01/02 | 53773 | AIG FUNDING INC CP | 1.85000 | 10/02/02 | 43,535,000.00 | 43,535,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/01/02 | 53774 | AMERICAN GEN FINANCE CORP CP | 1.85000 | 10/02/02 | 15,405,000.00 | 15,405,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/02/02 | 53788 | AIG FUNDING INC CP | 1.75000 | 10/03/02 | 45,510,000.00 | 45,510,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/02/02 | 53789 | AMEX CREDIT CORP CP | 1.74000 | 10/17/02 | 20,000,000.00 | 20,000,000.00 | 0.00 | BNY | AMEX |
| NTRD | CPI | 10/03/02 | 53801 | AIG FUNDING INC CP | 1.72000 | 10/04/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/03/02 | 53802 | AIG FUNDING INC CP | 1.72000 | 10/04/02 | 9,150,000.00 | 9,150,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/03/02 | 53803 | AMEX CREDIT CORP CP | 1.72000 | 10/18/02 | 25,796,000.00 | 25,796,000.00 | 0.00 | BNY | AMEX |
| NTRD | CPI | 10/03/02 | 53804 | AMERICAN GEN FINANCE CORP CP | 1.72000 | 10/04/02 | 26,700,000.00 | 26,700,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/04/02 | 53812 | GE CAPITAL CORP CP | 1.74000 | 10/10/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/04/02 | 53818 | AIG FUNDING INC CP | 1.70000 | 10/07/02 | 6,345,000.00 | 6,345,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/04/02 | 53819 | AMERICAN GEN FINANCE CORP CP | 1.70000 | 10/07/02 | 67,630,000.00 | 67,630,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/07/02 | 53830 | AMERICAN GEN FINANCE CORP CP | 1.73000 | 10/08/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/07/02 | 53831 | AMERICAN GEN FINANCE CORP CP | 1.73000 | 10/08/02 | 8,115,000.00 | 8,115,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/07/02 | 53832 | AIG FUNDING INC CP | 1.73000 | 10/08/02 | 38,480,000.00 | 38,480,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/08/02 | 53849 | AIG FUNDING INC CP | 1.71000 | 10/09/02 | 13,755,000.00 | 13,755,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/08/02 | 53850 | AMERICAN GEN FINANCE CORP CP | 1.71000 | 10/09/02 | 8,315,000.00 | 8,315,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/08/02 | 53851 | AMEX CREDIT CORP CP | 1.72000 | 10/16/02 | 6,529,000.00 | 6,529,000.00 | 0.00 | BNY | AMEX |
| NTRD | CPI | 10/09/02 | 53858 | AMERICAN GEN FINANCE CORP CP | 1.73000 | 10/16/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/09/02 | 53867 | AMEX CREDIT CORP CP | 1.72000 | 10/16/02 | 7,558,000.00 | 7,558,000.00 | 0.00 | BNY | AMEX |
| NTRD | CPI | 10/10/02 | 53872 | GE CAPITAL CORP CP | 1.73000 | 10/11/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/10/02 | 53873 | GE CAPITAL CORP CP | 1.73000 | 10/11/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/10/02 | 53874 | GE CAPITAL CORP CP | 1.73000 | 10/11/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/10/02 | 53875 | GE CAPITAL CORP CP | 1.73000 | 10/11/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/10/02 | 53876 | GE CAPITAL CORP CP | 1.73000 | 10/11/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/10/02 | 53877 | GE CAPITAL CORP CP | 1.73000 | 10/11/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/10/02 | 53883 | AMERICAN GEN FINANCE CORP CP | 1.72000 | 10/11/02 | 41,750,000.00 | 41,750,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/11/02 | 53885 | GE CAPITAL CORP CP | 1.74000 | 10/15/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/11/02 | 53886 | GE CAPITAL CORP CP | 1.74000 | 10/15/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/11/02 | 53887 | GE CAPITAL CORP CP | 1.74000 | 10/15/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/11/02 | 53888 | GE CAPITAL CORP CP | 1.74000 | 10/15/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/11/02 | 53889 | AIG FUNDING INC CP | 1.71000 | 10/15/02 | 26,630,000.00 | 26,630,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/11/02 | 53890 | AMERICAN GEN FINANCE CORP CP | 1.71000 | 10/15/02 | 20,080,000.00 | 20,080,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/11/02 | 53891 | GE CAPITAL CORP CP | 1.74000 | 10/15/02 | 41,117,000.00 | 41,117,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/15/02 | 53893 | GE CAPTIAL CORP CP | 1.88000 | 10/16/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/15/02 | 53894 | GE CAPITAL CORP CP | 1.88000 | 10/16/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/15/02 | 53895 | GE CAPITAL CORP CP | 1.88000 | 10/16/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/15/02 | 53896 | GE CAPITAL CORP CP | 1.88000 | 10/16/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/15/02 | 53897 | GE CAPITAL CORP CP | 1.88000 | 10/16/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/15/02 | 53900 | AMERICAN GEN FINANCE CORP CP | 1.85000 | 10/16/02 | 28,804,000.00 | 28,804,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/15/02 | 53902 | GE CAPITAL CORP CP | 1.88000 | 10/16/02 | 23,645,000.00 | 23,645,000.00 | 0.00 | BNY | GECC |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPI | 10/16/02 | 53906 | GE CAPITAL CORP CP | 1.78000 | 10/17/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/16/02 | 53907 | GE CAPITAL CORP CP | 1.78000 | 10/17/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/16/02 | 53908 | GE CAPITAL CORP CP | 1.78000 | 10/17/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/16/02 | 53909 | GE CAPITAL CORP CP | 1.78000 | 10/17/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/16/02 | 53910 | GE CAPITAL CORP CP | 1.78000 | 10/17/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/16/02 | 53911 | GE CAPITAL CORP CP | 1.78000 | 10/17/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/16/02 | 53920 | AIG FUNDING INC CP | 1.75000 | 10/17/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/16/02 | 53921 | AIG FUNDING INC CP | 1.75000 | 10/17/02 | 3,100,000.00 | 3,100,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/16/02 | 53922 | AMERICAN GEN FINANCE CORP CP | 1.75000 | 10/17/02 | 18,175,000.00 | 18,175,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/17/02 | 53930 | AMERICAN GEN FINANCE CORP CP | 1.76000 | 11/18/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/17/02 | 53932 | AMERICAN GEN FINANCE CORP CP | 1.71000 | 10/18/02 | 45,760,000.00 | 45,760,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/17/02 | 53933 | AIG FUNDING INC CP | 1.71000 | 10/18/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/17/02 | 53934 | AIG FUNDING INC CP | 1.71000 | 10/18/02 | 12,774,000.00 | 12,774,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/17/02 | 53937 | AMEX CREDIT CORP CP | 1.73000 | 10/22/02 | 27,347,000.00 | 27,347,000.00 | 0.00 | BNY | AMEX |
| NTRD | CPI | 10/18/02 | 53951 | AMERICAN GEN FINANCE CORP CP | 1.75000 | 11/20/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/18/02 | 53954 | GE CAPITAL CORP CP | 1.70000 | 10/21/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/18/02 | 53955 | GE CAPITAL CORP CP | 1.70000 | 10/21/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/18/02 | 53956 | GE CAPITAL CORP CP | 1.70000 | 10/21/02 | 11,593,000.00 | 11,593,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/21/02 | 53964 | AMERICAN GEN FINANCE CORP CP | 1.71000 | 10/22/02 | 13,300,000.00 | 13,300,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/21/02 | 53965 | AIG FUNDING INC CP | 1.71000 | 10/22/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/21/02 | 53966 | AIG FUNDING INC CP | 1.71000 | 10/22/02 | 21,700,000.00 | 21,700,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/21/02 | 53967 | AMEX CREDIT CORP CP | 1.75000 | 11/05/02 | 23,045,000.00 | 23,045,000.00 | 0.00 | BNY | AMEX |
| NTRD | CPI | 10/22/02 | 53980 | AMERICAN GEN FINANCE CORP CP | 1.71000 | 10/23/02 | 44,460,000.00 | 44,460,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/22/02 | 53981 | AIG FUNDING INC CP | 1.71000 | 10/23/02 | 10,699,000.00 | 10,699,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/22/02 | 53982 | AMEX CREDIT CORP CP | 1.75000 | 11/07/02 | 14,920,000.00 | 14,920,000.00 | 0.00 | BNY | AMEX |
| NTRD | CPI | 10/23/02 | 53983 | GE CAPITAL CORP CP | 1.73000 | 10/24/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/23/02 | 53984 | GE CAPITAL CORP CP | 1.73000 | 10/24/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/23/02 | 53985 | GE CAPITAL CORP CP | 1.73000 | 10/24/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/23/02 | 53986 | GE CAPITAL CORP CP | 1.73000 | 10/24/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/23/02 | 53987 | GE CAPITAL CORP CP | 1.73000 | 10/24/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/23/02 | 53992 | AMERICAN GEN FINANCE CORP CP | 1.70000 | 10/24/02 | 13,250,000.00 | 13,250,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/23/02 | 53993 | AIG FUNDING INC CP | 1.70000 | 10/24/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/23/02 | 53994 | AIG FUNDING INC CP | 1.70000 | 10/24/02 | 24,390,000.00 | 24,390,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/23/02 | 53995 | GE CAPITAL CORP CP | 1.71000 | 10/24/02 | 21,070,000.00 | 21,070,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/24/02 | 54009 | AMERICAN GEN FINANCE CORP CP | 1.73000 | 10/25/02 | 20,916,000.00 | 20,916,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/25/02 | 54012 | GE CAPITAL CORP CP | 1.76000 | 10/28/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/25/02 | 54013 | GE CAPITAL CORP CP | 1.76000 | 10/28/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/25/02 | 54014 | GE CAPITAL CORP CP | 1.76000 | 10/28/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/25/02 | 54015 | GE CAPITAL CORP CP | 1.76000 | 10/28/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/25/02 | 54016 | GE CAPITAL CORP CP | 1.76000 | 10/28/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPI | 10/25/02 | 54017 | GE CAPITAL CORP CP | 1.76000 | 10/28/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/25/02 | 54020 | AMERICAN GEN FINANCE CORP CP | 1.75000 | 11/06/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/25/02 | 54025 | AMERICAN GEN FINANCE CORP CP | 1.72000 | 10/28/02 | 21,020,000.00 | 21,020,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/25/02 | 54026 | AIG FUNDING INC CP | 1.72000 | 10/28/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/25/02 | 54027 | AIG FUNDING INC CP | 1.72000 | 10/28/02 | 9,894,000.00 | 9,894,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/28/02 | 54030 | GE CAPITAL CORP CP | 1.77000 | 10/29/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/28/02 | 54031 | GE CAPITAL CORP CP | 1.77000 | 10/29/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/28/02 | 54032 | GE CAPITAL CORP CP | 1.77000 | 10/29/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/28/02 | 54036 | AMEX CREDIT CORP CP | 1.75000 | 11/08/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AMEX |
| NTRD | CPI | 10/28/02 | 54041 | AMERICAN GEN FINANCE CORP CP | 1.72000 | 10/29/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/28/02 | 54042 | AIG FUNDING INC CP | 1.72000 | 10/29/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/28/02 | 54043 | AIG FUNDINC INC CP | 1.72000 | 10/29/02 | 33,420,000.00 | 33,420,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/28/02 | 54044 | AMEX CREDIT CORP CP | 1.74000 | 11/04/02 | 13,900,000.00 | 13,900,000.00 | 0.00 | BNY | AMEX |
| NTRD | CPI | 10/29/02 | 54048 | GE CAPITAL CORP CP | 1.81000 | 10/30/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/29/02 | 54049 | GE CAPITAL CORP CP | 1.81000 | 10/30/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/29/02 | 54050 | GE CAPITAL CORP CP | 1.81000 | 10/30/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/29/02 | 54051 | GE CAPITAL CORP CP | 1.81000 | 10/30/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/29/02 | 54052 | GE CAPITAL CORP CP | 1.81000 | 10/30/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/29/02 | 54053 | GE CAPITAL CORP CP | 1.81000 | 10/30/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/29/02 | 54061 | AIG FUNDING INC CP | 1.75000 | 11/05/02 | 3,230,000.00 | 3,230,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/29/02 | 54062 | AMERICAN GEN FINANCE CORP CP | 1.75000 | 11/05/02 | 17,765,000.00 | 17,765,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/30/02 | 54083 | GE CAPITAL CORP CP | 1.84000 | 10/31/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/30/02 | 54084 | GE CAPITAL CORP CP | 1.84000 | 10/31/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/30/02 | 54085 | GE CAPITAL CORP CP | 1.84000 | 10/31/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/30/02 | 54086 | GE CAPITAL CORP CP | 1.84000 | 10/31/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/30/02 | 54087 | GE CAPITAL CORP CP | 1.84000 | 10/31/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/30/02 | 54088 | GE CAPITAL CORP CP | 1.84000 | 10/31/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/30/02 | 54090 | AMERICAN GEN FINANCE CORP CP | 1.78000 | 10/31/02 | 32,235,000.00 | 32,235,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/30/02 | 54094 | AIG FUNDING INC CP | 1.77000 | 11/07/02 | 30,620,000.00 | 30,620,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/31/02 | 54101 | AMEX CREDIT CORP CP | 1.75000 | 11/05/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | AMEX |
| NTRD | CPI | 10/31/02 | 54102 | CHEVRON TEXACO CORP CP | 1.72000 | 11/07/02 | 30,000,000.00 | 30,000,000.00 | 0.00 | BNY | CHVRTEX |
| NTRD | CPI | 10/31/02 | 54105 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/31/02 | 54106 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/31/02 | 54107 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/31/02 | 54108 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/31/02 | 54109 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/31/02 | 54110 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GECC |
| NTRD | CPI | 10/31/02 | 54117 | AIG FUNDING INC CP | 1.86000 | 11/01/02 | 28,720,000.00 | 28,720,000.00 | 0.00 | BNY | AIGFDG |
| NTRD | CPI | 10/31/02 | 54121 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 21,573,000.00 | 21,573,000.00 | 0.00 | BNY | GECC |
| | **CPI Total** | | | | | | 4,693,725,000.00 | 4,693,725,000.00 | 0.00 | | |

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| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CSSU | 10/28/02 | 53852 | WELLS FARGO BK NA BK NOTE | 2.25000 | 10/28/04 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | MS |
| NTRD | CSSU | 10/28/02 | 53853 | WELLS FARGO BK NA BK NOTE | 2.25000 | 10/28/04 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | MS |
| | **CSSU Total** | | | | | | 100,000,000.00 | 100,000,000.00 | 0.00 | | |
| NTRD | FFCB | 10/01/02 | 53764 | FFCB 3.90 (CALLABLE) | 3.90000 | 04/06/06 | 25,000,000.00 | 25,040,250.00 | 148,958.33 | BNY | MS |
| NTRD | FFCB | 10/01/02 | 53765 | FFCB 3.90 (CALLABLE) | 3.90000 | 04/06/06 | 25,150,000.00 | 25,190,491.50 | 149,852.08 | BNY | MS |
| NTRD | FFCB | 10/02/02 | 53649 | FFCB 2.15 (CALLABLE) | 2.15000 | 01/02/04 | 25,000,000.00 | 24,993,750.00 | 0.00 | BNY | CIBCWMC |
| NTRD | FFCB | 10/02/02 | 53650 | FFCB 2.45 (CALLABLE) | 2.45000 | 07/02/04 | 7,550,000.00 | 7,546,225.00 | 0.00 | BNY | LEHMAN |
| NTRD | FFCB | 10/02/02 | 53701 | FFCB 2.25 (CALLABLE) | 2.25000 | 04/02/04 | 25,000,000.00 | 25,000,000.00 | 0.00 | BNY | CIBCWMC |
| NTRD | FFCB | 10/07/02 | 53698 | FFCB 3.04 (CALLABLE) | 3.04000 | 04/07/05 | 28,050,000.00 | 28,041,234.38 | 0.00 | BNY | MISC |
| NTRD | FFCB | 10/08/02 | 53725 | FFCB 2.39 (CALLABLE) | 2.39000 | 07/08/04 | 12,725,000.00 | 12,725,000.00 | 0.00 | BNY | SSB |
| NTRD | FFCB | 10/10/02 | 53777 | FFCB 2.50 (CALLABLE) | 2.50000 | 01/10/05 | 33,000,000.00 | 32,994,843.75 | 0.00 | BNY | SSB |
| NTRD | FFCB | 10/22/02 | 53745 | FFCB 2.29 (CALLABLE) | 2.29000 | 04/22/04 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | BA |
| | **FFCB Total** | | | | | | 231,475,000.00 | 231,531,794.63 | 298,810.41 | | |
| NTRD | FHLM | 10/07/02 | 53762 | FHLMC 3.08 (CALLABLE) | 3.08000 | 10/07/05 | 25,000,000.00 | 25,031,250.00 | 0.00 | BNY | CIBCWMC |
| NTRD | FHLM | 10/21/02 | 53727 | FHLMC 2.20 (CALLABLE) | 2.20000 | 04/21/04 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | SSB |
| | **FHLM Total** | | | | | | 75,000,000.00 | 75,031,250.00 | 0.00 | | |
| NTRD | MCPN | 10/15/02 | 53726 | FHLMC 2.50 (CALLABLE) | 2.50000 | 10/15/04 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | GS |
| NTRD | MCPN | 10/15/02 | 53763 | FHLMC 2.25 (CALLABLE) | 2.25000 | 04/15/05 | 27,500,000.00 | 27,500,000.00 | 0.00 | BNY | RED |
| | **MCPN Total** | | | | | | 77,500,000.00 | 77,500,000.00 | 0.00 | | |
| NTRD | MMF | 10/21/02 | 53971 | GOLDMAN SACHS MMF | 0.00000 | 11/04/02 | 2,219,874.00 | 2,219,874.00 | 0.00 | BACP | GS |
| | **MMF Total** | | | | | | 2,219,874.00 | 2,219,874.00 | 0.00 | | |
| NTRD | NCD1 | 10/08/02 | 53841 | CHASE MANHATTAN BK USA NA | 1.75000 | 11/07/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | JPM |
| NTRD | NCD1 | 10/17/02 | 53931 | CHASE MANHATTAN BK USA NA | 1.76000 | 11/18/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | JPM |
| NTRD | NCD1 | 10/22/02 | 53944 | CITIBANK NA CD | 1.77000 | 01/22/03 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | SSB |
| NTRD | NCD1 | 10/30/02 | 54091 | WELLS FARGO BK NA CD | 1.73000 | 11/05/02 | 50,000,000.00 | 49,999,352.71 | 213,847.22 | BNY | JPM |
| NTRD | NCD1 | 10/30/02 | 54092 | WELLS FARGO BK NA CD | 1.69000 | 11/12/02 | 28,214,000.00 | 28,213,323.84 | 103,310.26 | BNY | JPM |
| | **NCD1 Total** | | | | | | 228,214,000.00 | 228,212,676.55 | 317,157.48 | | |
| NTRD | REPO | 10/01/02 | 53775 | REPO FNMA 5.00 08-21-09 | 1.85000 | 10/02/02 | 23,434,000.00 | 23,434,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/01/02 | 53776 | REPO FNMA 6.375 06-15-09 | 1.85000 | 10/02/02 | 49,234,000.00 | 49,234,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/02/02 | 53790 | REPO FHLB D/N | 1.78000 | 10/03/02 | 30,527,000.00 | 30,527,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/03/02 | 53805 | REPO FNMA 5.625 05-14-04 | 1.75000 | 10/04/02 | 47,058,588.00 | 47,058,588.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/03/02 | 53806 | REPO FNMA 5.625 05-15-04 | 1.75000 | 10/04/02 | 52,942,000.00 | 52,942,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/04/02 | 53814 | FNMA 5.625 05-14-04 | 1.73000 | 10/07/02 | 52,880,000.00 | 52,880,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/04/02 | 53815 | REPO FHLB 4.50 05-15-03 | 1.73000 | 10/07/02 | 50,675,000.00 | 50,675,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/04/02 | 53816 | REPO FNMA 7.125 02-15-05 | 1.73000 | 10/07/02 | 54,841,000.00 | 54,841,000.00 | 0.00 | BNY | MLCO |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | REPO | 10/04/02 | 53817 | REPO FNMA 7.125 02-15-05 | 1.73000 | 10/07/02 | 41,604,000.00 | 41,604,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/04/02 | 53820 | REPO FNMA D/N 08-22-03 | 1.70000 | 10/07/02 | 38,620,000.00 | 38,620,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/04/02 | 53821 | REPO FNMA D/N 12-11-02 | 1.70000 | 10/07/02 | 719,000.00 | 719,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/07/02 | 53834 | REPO FNMA 7.125 02-15-05 | 1.74000 | 10/08/02 | 54,962,000.00 | 54,962,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/07/02 | 53835 | REPO FNMA 7.125 02-15-05 | 1.74000 | 10/08/02 | 54,962,000.00 | 54,962,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/07/02 | 53836 | REPO FNMA 7.125 02-15-05 | 1.74000 | 10/08/02 | 8,946,000.00 | 8,946,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/08/02 | 53844 | REPO FNMA 3.50 06-24-04 | 1.74000 | 10/09/02 | 50,123,000.00 | 50,123,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/08/02 | 53845 | REPO FNMA 3.50 06-24-04 | 1.74000 | 10/09/02 | 50,123,000.00 | 50,123,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/08/02 | 53846 | REPO FHLMC 6.25 07-15-04 | 1.74000 | 10/09/02 | 53,309,000.00 | 53,309,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/08/02 | 53847 | REPO FHLMC 6.25 07-15-04 | 1.74000 | 10/09/02 | 53,309,000.00 | 53,309,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/08/02 | 53848 | REPO FHLB 3.125 11-14-03 | 1.74000 | 10/09/02 | 43,136,000.00 | 43,136,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/09/02 | 53868 | REPO FHLB 4.375 08-06-04 | 1.72000 | 10/10/02 | 50,730,000.00 | 50,730,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/09/02 | 53869 | REPO FHLB 4.375 08-06-04 | 1.72000 | 10/10/02 | 6,610,000.00 | 6,610,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/09/02 | 53870 | REPO FNMA 4.625 05-15-03 | 1.72000 | 10/10/02 | 16,025,000.00 | 16,025,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/16/02 | 53925 | REPO FNMA 6.00 12-05-05 | 1.77000 | 10/17/02 | 15,342,000.00 | 15,342,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/16/02 | 53926 | REPO FNMA 6.00 12-05-05 | 1.77000 | 10/17/02 | 54,658,000.00 | 54,658,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/17/02 | 53938 | REPO FNMA 3.50 06-24-04 | 1.76000 | 10/18/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/17/02 | 53939 | REPO FNMA 3.50 06-24-04 | 1.76000 | 10/18/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/17/02 | 53940 | REPO FHLB 4.50 05-15-03 | 1.76000 | 10/18/02 | 50,675,000.00 | 50,675,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/17/02 | 53941 | RPEO FFCB 1.67 01-02-03 | 1.76000 | 10/18/02 | 49,633,000.00 | 49,633,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/17/02 | 53942 | REPO FNMA 6.00 12-15-05 | 1.76000 | 10/18/02 | 49,692,000.00 | 49,692,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/21/02 | 53968 | REPO FNMA 7.125 02-15-05 | 1.75000 | 10/22/02 | 54,535,000.00 | 54,535,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/21/02 | 53969 | REPO FNMA 7.125 02-15-05 | 1.75000 | 10/22/02 | 38,512,000.00 | 38,512,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/24/02 | 54006 | REPO FHLB 4.125 08-15-03 | 1.74000 | 10/25/02 | 50,307,000.00 | 50,307,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/24/02 | 54007 | REPO FHLB 4.125 08-15-03 | 1.74000 | 10/25/02 | 50,307,000.00 | 50,307,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/24/02 | 54008 | REPO FHLB 4.125 08-15-03 | 1.74000 | 10/25/02 | 35,223,000.00 | 35,223,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/29/02 | 54065 | REPO FHLB 3.125 11-14-03 | 1.83000 | 10/30/02 | 50,429,000.00 | 50,429,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/29/02 | 54066 | REPO FHLB 3.125 11-14-03 | 1.83000 | 10/30/02 | 50,429,000.00 | 50,429,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/29/02 | 54067 | REPO FHLB 4.47 10-15-04 | 1.83000 | 10/30/02 | 49,388,000.00 | 49,388,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/29/02 | 54068 | REPO FHLB 4.47 10-15-04 | 1.83000 | 10/30/02 | 49,387,000.00 | 49,387,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/29/02 | 54069 | REPO FHLMC 5.00 01-15-04 | 1.83000 | 10/30/02 | 50,367,000.00 | 50,367,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/29/02 | 54070 | REPO FNMA 4.625 05-15-03 | 1.80000 | 10/30/02 | 50,850,000.00 | 50,850,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/29/02 | 54071 | REPO FNMA 4.625 05-15-03 | 1.80000 | 10/30/02 | 6,052,000.00 | 6,052,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/29/02 | 54072 | REPO FNMA 4.625 05-15-03 | 1.80000 | 10/30/02 | 19,350,000.00 | 19,350,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/29/02 | 54073 | REPO FHLMC D/N | 1.80000 | 10/30/02 | 29,500,000.00 | 29,500,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/29/02 | 54074 | REPO FNMA D/N | 1.80000 | 10/30/02 | 23,095,000.00 | 23,095,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/30/02 | 54095 | REPO FHLB 4.125 08-15-03 | 1.84000 | 10/31/02 | 50,429,000.00 | 50,429,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/30/02 | 54096 | REPO FHLB 4.125 08-15-03 | 1.84000 | 10/31/02 | 50,429,000.00 | 50,429,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/30/02 | 54097 | REPO FHLB 4.125 08-15-03 | 1.84000 | 10/31/02 | 50,429,000.00 | 50,429,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/30/02 | 54098 | REPO FHLB 4.50 05-15-03 | 1.84000 | 10/31/02 | 50,797,000.00 | 50,797,000.00 | 0.00 | BNY | MLCO |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | REPO | 10/30/02 | 54099 | REPO FHLMC 4.25 06-15-05 | 1.84000 | 10/31/02 | 47,916,000.00 | 47,916,000.00 | 0.00 | BNY | MLCO |
| NTRD | REPO | 10/30/02 | 54100 | REPO FNMA 4.625 05-15-03 | 1.76000 | 10/31/02 | 34,924,000.00 | 34,924,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/31/02 | 54122 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 49,260,000.00 | 49,260,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/31/02 | 54123 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 49,260,000.00 | 49,260,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/31/02 | 54124 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 49,260,000.00 | 49,260,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/31/02 | 54125 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 49,260,000.00 | 49,260,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/31/02 | 54126 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 49,260,000.00 | 49,260,000.00 | 0.00 | BNY | BA |
| NTRD | REPO | 10/31/02 | 54127 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 3,700,000.00 | 3,700,000.00 | 0.00 | BNY | BA |
| | **REPO Total** | | | | | | 2,347,424,588.00 | 2,347,424,588.00 | 0.00 | | |
| NTRD | SLMA | 10/25/02 | 53996 | SLMA 2.05 (CALLABLE) | 2.05000 | 04/26/04 | 50,000,000.00 | 49,859,375.00 | 0.00 | BNY | SSB |
| | **SLMA Total** | | | | | | 50,000,000.00 | 49,859,375.00 | 0.00 | | |
| NTRD | SLMD | 10/31/02 | 54103 | SLMA D/N | 1.63000 | 11/06/02 | 50,000,000.00 | 49,986,416.67 | 0.00 | BNY | RED |
| NTRD | SLMD | 10/31/02 | 54104 | SLMA D/N | 1.63000 | 11/06/02 | 50,000,000.00 | 49,986,416.67 | 0.00 | BNY | RED |
| | **SLMD Total** | | | | | | 100,000,000.00 | 99,972,833.34 | 0.00 | | |
| NTRD | YANK1 | 10/02/02 | 53784 | CIBC NY CD | 1.76000 | 11/04/02 | 50,000,000.00 | 50,000,457.60 | 0.00 | BNY | ING |
| NTRD | YANK1 | 10/09/02 | 53865 | ROYAL BK OF SCOTLAND NY CD | 1.75000 | 11/12/02 | 50,000,000.00 | 50,000,471.45 | 0.00 | BNY | ING |
| NTRD | YANK1 | 10/09/02 | 53866 | BK OF MONTREAL CHICAGO CD | 1.73000 | 10/30/02 | 50,000,000.00 | 50,000,291.37 | 0.00 | BNY | RED |
| NTRD | YANK1 | 10/16/02 | 53912 | DEUTSCHE BK AG NY CD | 1.75000 | 11/15/02 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | DBAG |
| NTRD | YANK1 | 10/17/02 | 53924 | ROYAL BK OF SCOTLAND NY CD | 1.77000 | 11/18/02 | 50,000,000.00 | 50,000,443.75 | 0.00 | BNY | RED |
| NTRD | YANK1 | 10/24/02 | 54005 | SVENSKA HANDELSBANKEN NY CD | 1.77000 | 11/27/02 | 50,000,000.00 | 50,000,471.44 | 0.00 | BNY | RED |
| | **YANK1 Total** | | | | | | 300,000,000.00 | 300,002,135.61 | 0.00 | | |
| | | | | **PSI-NTRD Total** | | | **14,576,502,109.99** | **14,574,203,544.32** | **773,364.77** | | |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| SANIT | FHLM | 10/03/02 | 53515 | FHLMC 4.11 (CALLABLE) | 4.11000 | 10/03/07 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | JPM |
| | **FHLM Total** | | | | | | 50,000,000.00 | 50,000,000.00 | 0.00 | | |
| SANIT | FNMA | 10/03/02 | 53516 | FNMA 4.10 (CALLABLE) | 4.10000 | 10/03/07 | 44,500,000.00 | 44,500,000.00 | 0.00 | BNY | MS |
| | **FNMA Total** | | | | | | 44,500,000.00 | 44,500,000.00 | 0.00 | | |
| | **SANIT Total** | | | | | | **94,500,000.00** | **94,500,000.00** | **0.00** | | |
| SCAQM | CTDQ | 10/15/02 | 53917 | S OF C LAIF | 0.00000 | 12/31/02 | 201,264.73 | 201,264.73 | 0.00 | TTC | LAIF |
| | **CTDQ Total** | | | | | | 201,264.73 | 201,264.73 | 0.00 | | |
| | **SCAQM Total** | | | | | | **201,264.73** | **201,264.73** | **0.00** | | |
| SLIM | CTDQ | 10/15/02 | 53918 | S OF C LAIF | 0.00000 | 12/31/02 | 73,311.38 | 73,311.38 | 0.00 | TTC | LAIF |
| | **CTDQ Total** | | | | | | 73,311.38 | 73,311.38 | 0.00 | | |
| | **SLIM Total** | | | | | | **73,311.38** | **73,311.38** | **0.00** | | |
| WASIA | CTDQ | 10/15/02 | 53919 | S OF C LAIF | 0.00000 | 12/31/02 | 71,712.31 | 71,712.31 | 0.00 | TTC | LAIF |
| | **CTDQ Total** | | | | | | 71,712.31 | 71,712.31 | 0.00 | | |
| | **WASIA Total** | | | | | | **71,712.31** | **71,712.31** | **0.00** | | |
| | | | | **SPI Total** | | | **94,846,288.42** | **94,846,288.42** | **0.00** | | |

**Los Angeles County Treasurer**
**Investment Transactions Journal**
**Sales Detail Report**
**Group: Pooled Surplus Investments**
**For the Period October 1, 2002 to October 31, 2002**
**Attachment VIII**

| Settle Date | Portfolio ID | Instrument ID | Description | Txn Type | Txn Price | Par | Principal | Txn/Accrued Interest | Net Cash Flow | Profit/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|
| 10/02/02 | NTRD | 52461 | FFCB 3.10 (CALLABLE) | Call | 100.00000 | 5,750,000.00 | 5,750,000.00 | 0.00 | 5,750,000.00 | 0.00 |
| 10/28/02 | NTRD | 52757 | FFCB 2.75 | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 339,930.56 | 50,339,930.56 | 0.00 |
| | | **FFCB Total** | | | | 55,750,000.00 | 55,750,000.00 | 339,930.56 | 56,089,930.56 | 0.00 |
| 10/17/02 | NTRD | 50888 | FHLMC 3.31 (CALLABLE) | Call | 100.00000 | 31,720,000.00 | 31,720,000.00 | 0.00 | 31,720,000.00 | -21,289.28 |
| | | **FHLMC Total** | | | | 31,720,000.00 | 31,720,000.00 | 0.00 | 31,720,000.00 | -21,289.28 |
| 10/15/02 | NTRD | 49329 | FNMA 3.40 (CALLABLE) | Call | 100.00000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | -23,934.25 |
| 10/15/02 | NTRD | 49330 | FNMA 3.40 (CALLABLE) | Call | 100.00000 | 26,442,000.00 | 26,442,000.00 | 0.00 | 26,442,000.00 | -25,314.77 |
| 10/15/02 | NTRD | 51102 | FNMA 3.40 (CALLABLE) | Call | 100.00000 | 14,500,000.00 | 14,500,000.00 | 0.00 | 14,500,000.00 | 8,099.00 |
| 10/17/02 | NTRD | 50384 | FNMA 4.75 (CALLABLE) | Call | 100.00000 | 21,160,000.00 | 21,160,000.00 | 0.00 | 21,160,000.00 | -161,423.26 |
| | | **FNMA Total** | | | | 87,102,000.00 | 87,102,000.00 | 0.00 | 87,102,000.00 | -202,573.28 |
| 10/01/02 | NTRD | 5058 | FHLMC PARTICIPATION CERTIF | Call | 99.93750 | 91,795.50 | 91,738.13 | 0.00 | 91,738.13 | -45.54 |
| | | **FHLMC PARTICIPATION CERTIF Total** | | | | 91,795.50 | 91,738.13 | 0.00 | 91,738.13 | -45.54 |
| 10/11/02 | NTRD | 51199 | FNMA 2.50 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 |
| 10/25/02 | NTRD | 51717 | SLMA 2.375 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 |
| 10/25/02 | NTRD | 51748 | SLMA 2.375 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 3,490.38 |
| 10/25/02 | NTRD | 51806 | SLMA 3.00 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 |
| 10/25/02 | NTRD | 51807 | SLMA 3.00 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 |
| 10/30/02 | NTRD | 51411 | FHLMC 2.40 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 |
| 10/30/02 | NTRD | 51412 | FHLMC 2.40 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 |
| 10/30/02 | NTRD | 51413 | FHLMC 2.40 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 |
| 10/30/02 | NTRD | 51434 | FNMA 2.47 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 |
| 10/30/02 | NTRD | 51464 | FNMA 2.50 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 |
| | | **MCPN Total** | | | | 500,000,000.00 | 500,000,000.00 | 0.00 | 500,000,000.00 | 3,490.38 |
| 10/22/02 | NTRD | 53971 | GOLDMAN SACHS MMF | Withdrawal | 100.00000 | 2,219,874.00 | 2,219,874.00 | 0.00 | 2,219,874.00 | 0.00 |
| | | **MMF Total** | | | | 2,219,874.00 | 2,219,874.00 | 0.00 | 2,219,874.00 | 0.00 |
| 10/25/02 | NTRD | 51804 | SLMA 3.10 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 632,916.67 | 50,632,916.67 | 0.00 |
| 10/25/02 | NTRD | 51805 | SLMA 3.10 (CALLABLE) | Call | 100.00000 | 50,000,000.00 | 50,000,000.00 | 632,916.67 | 50,632,916.67 | 0.00 |
| | | **SLMA Total** | | | | 100,000,000.00 | 100,000,000.00 | 1,265,833.34 | 101,265,833.34 | 0.00 |
| | | | **PSI-NTRD Total** | | | **776,883,669.50** | **776,883,612.13** | **1,605,763.90** | **778,489,376.03** | **-220,417.72** |

**Los Angeles County Treasurer**
**Investment Transactions Journal**
**Sales Detail Report**
**Group: Special Purpose Investments**
**For the Period October 1, 2002 to October 31, 2002**
**Attachment VIII**

| Settle Date | Portfolio ID | Instrument ID | Description | Txn Type | Txn Price | Par | Principal | Txn/Accrued Interest | Net Cash Flow | Profit/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|
| 10/01/02 | GF | 15858 | FLYING TRIANGLE 1ST | Call | 100.00000 | 288.04 | 288.04 | 212.66 | 500.70 | 0.00 |
| 10/02/02 | GF | 2581 | FLYING TRIANGLE LOAN | Call | 100.00000 | 941.04 | 941.04 | 819.29 | 1,760.33 | 0.00 |
| 10/02/02 | GF | 3463 | FLYING TRIANGLE LOAN | Call | 100.00000 | 1,237.07 | 1,237.07 | 1,108.44 | 2,345.51 | 0.00 |
| 10/04/02 | GF | 3187 | FLYING TRIANGLE LOAN | Call | 100.00000 | 324.75 | 324.75 | 289.25 | 614.00 | 0.00 |
| 10/07/02 | GF | 15821 | FLYING TRIANGLE 1ST | Call | 100.00000 | 851.13 | 851.13 | 621.90 | 1,473.03 | 0.00 |
| 10/08/02 | GF | 14688 | FLYING TRIANGLE 1ST | Call | 100.00000 | 2,167.21 | 2,167.21 | 821.11 | 2,988.32 | 0.00 |
| 10/10/02 | GF | 17795 | FLYING TRIANGLE 1ST | Call | 100.00000 | 409.02 | 409.02 | 360.59 | 769.61 | 0.00 |
| 10/11/02 | GF | 12057 | FLYING TRIANGLE LOAN | Call | 100.00000 | 659.77 | 659.77 | 789.44 | 1,449.21 | 0.00 |
| | | **FLYING TRIANGLE Total** | | | | 6,878.03 | 6,878.03 | 5,022.68 | 11,900.71 | 0.00 |
| 10/02/02 | GF | 2538 | ABALONE COVE LOAN | Call | 100.00000 | 1,152.53 | 1,152.53 | 181.05 | 1,333.58 | 0.00 |
| | | **ABALONE COVE Total** | | | | 1,152.53 | 1,152.53 | 181.05 | 1,333.58 | 0.00 |
| | **GF Total** | | | | | **8,030.56** | **8,030.56** | **5,203.73** | **13,234.29** | **0.00** |
| 10/11/02 | SANIT | 46971 | FHLMC 5.53 (CALLABLE) | Call | 100.00000 | 384,000.00 | 384,000.00 | 0.00 | 384,000.00 | 0.00 |
| 10/18/02 | SANIT | 53515 | FHLMC 4.11 (CALLABLE) | Sell | 100.00000 | 50,000,000.00 | 50,000,000.00 | 85,625.00 | 50,085,625.00 | 0.00 |
| | | **FHLMC Total** | | | | 50,384,000.00 | 50,384,000.00 | 85,625.00 | 50,469,625.00 | 0.00 |
| 10/03/02 | SANIT | 47001 | FNMA 5.51 (CALLABLE) | Call | 100.00000 | 628,000.00 | 628,000.00 | 0.00 | 628,000.00 | 0.00 |
| 10/18/02 | SANIT | 53516 | FNMA 4.10 (CALLABLE) | Sell | 100.00000 | 44,500,000.00 | 44,500,000.00 | 76,020.83 | 44,576,020.83 | 0.00 |
| | | **FNMA Total** | | | | 45,128,000.00 | 45,128,000.00 | 76,020.83 | 45,204,020.83 | 0.00 |
| | **SANIT Total** | | | | | **95,512,000.00** | **95,512,000.00** | **161,645.83** | **95,673,645.83** | **0.00** |
| | | | **SPI Total** | | | **95,520,030.56** | **95,520,030.56** | **166,849.56** | **95,686,880.12** | **0.00** |

**Los Angeles County Treasurer**
**Comparison of Investment Cost to Market Value by Maturity**
**As of October 31, 2002**
**Attachment IX**

| | POOLED | | | SPECIFIC PURPOSE | | |
|---|---|---|---|---|---|---|
| **SECURITY TYPE** | **Amortized Cost** | **Market Value** | **Mkt Value Difference** | **Amortized Cost** | **Market Value** | **Mkt Value Difference** |
| Collateralized CD's | $0.00 | $0.00 | $0.00 | $0.00 | $0.00 | $0.00 |
| Negotiable CD's | 823,206,165.48 | 824,866,756.10 | 1,660,590.62 | 0.00 | 0.00 | 0.00 |
| Euro CD's | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Bankers Acceptances | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Commercial Paper | 2,655,469,356.42 | 2,655,412,867.49 | (56,488.93) | 0.00 | 0.00 | 0.00 |
| Governments | 955,891,145.58 | 959,229,125.00 | 3,337,979.42 | 8,751,508.73 | 9,079,670.64 | 328,161.91 |
| Agencies | 6,271,611,046.93 | 6,300,285,213.91 | 28,674,166.98 | 9,312,295.21 | 9,555,320.16 | 243,024.95 |
| Municipals | 48,789,047.76 | 48,789,047.76 | 0.00 | 5,555,173.18 | 5,558,657.20 | 3,484.02 |
| Corp. & Deposit Notes | 455,421,663.60 | 455,990,252.00 | 568,588.40 | 0.00 | 0.00 | 0.00 |
| Repurchase Agreements | 250,000,000.00 | 250,000,000.00 | 0.00 | 505,545,000.00 | 505,545,000.00 | 0.00 |
| Asset Backed | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Other | 0.00 | 0.00 | 0.00 | 146,452,104.33 | 146,452,104.33 | 0.00 |
| TOTAL | $11,460,388,425.77 | $11,494,573,262.26 | $34,184,836.49 | $675,616,081.45 | $676,190,752.33 | $574,670.88 |

**Market Pricing Policies and Source:**

The Pooled Surplus Investments Portfolio is market priced monthly using Bank of New York, Western Trust month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes and Certificates of Participation are private placement not actively traded, therefore are not subject to market pricing by Bank of New York, Western Trust. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.43% of the PSI portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 10/31/2002
Attachment IXa

| Security ID | Security Description | Calculated Market Price |
|---|---|---|
| 51753 | GOLDMAN SACH GROUP NOTE | 100.00000 |
| 54044 | AMEX CREDIT CORP CP | 99.99934 |
| 53967 | AMEX CREDIT CORP CP | 99.99931 |
| 54061 | AIG FUNDING INC CP | 99.99931 |
| 54062 | AMERICAN GEN FINANCE CORP | 99.99931 |
| 54020 | AMERICAN GEN FINANCE CORP | 99.99918 |
| 53982 | AMEX CREDIT CORP CP | 99.99904 |
| 54094 | AIG FUNDING INC CP | 99.99943 |
| 54036 | AMEX CREDIT CORP CP | 99.99890 |
| 53930 | AMERICAN GEN FINANCE CORP | 100.00453 |
| 53951 | AMERICAN GEN FINANCE CORP | 100.00454 |
| 53852 | WELLS FARGO BK NA BK NOTE | 100.08000 |
| 53853 | WELLS FARGO BK NA BK NOTE | 100.08000 |
| 52925 | FFCB 2.50 (CALLABLE) | 100.05000 |
| 53650 | FFCB 2.45 (CALLABLE) | 100.16000 |
| 53533 | FHLMC 2.80 (CALLABLE) | 100.21000 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of October 31, 2002**
**Fund: Pooled Surplus Investments**
**Attchment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | BAN | 48811 | LACCAL BANS | 2.24800 | 06/30/06 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| PSI | NTRD | BAN | 50085 | LACCAL BANS | 2.24800 | 06/30/04 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| PSI | NTRD | BAN | 51048 | LACCAL BANS | 2.24800 | 06/30/04 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| PSI | NTRD | BAN | 51430 | LACCAL BANS | 2.24800 | 06/30/04 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| PSI | NTRD | BAN | 52098 | LACCAL BANS | 2.24800 | 06/30/04 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| PSI | NTRD | BAN | 53620 | LACCAL BANS | 2.15600 | 06/30/05 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| | | **BAN Total** | | | | | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 |
| PSI | NTRD | CNFL | 45334 | MERRILL LYNCH & CO FRN | 6.91000 | 11/13/02 | 25,000,000.00 | 25,000,000.00 | 25,000,750.00 |
| PSI | NTRD | CNFL | 53943 | CITCORP FRN | 1.86750 | 11/12/02 | 25,000,000.00 | 25,000,694.05 | 24,999,750.00 |
| PSI | NTRD | CNFL | 53970 | DEUTSCHE BK FINANCIAL FRN | 1.86625 | 12/12/03 | 30,000,000.00 | 30,012,768.41 | 30,024,600.00 |
| | | **CNFL Total** | | | | | 80,000,000.00 | 80,013,462.46 | 80,025,100.00 |
| PSI | NTRD | CNFM | 46132 | GECC FRN | 1.82875 | 01/22/03 | 25,000,000.00 | 24,998,935.68 | 25,000,750.00 |
| PSI | NTRD | CNFM | 49574 | CITIGROUP INC FRN | 2.03000 | 03/09/04 | 37,222,000.00 | 37,262,675.75 | 37,303,888.40 |
| PSI | NTRD | CNFM | 51159 | GECC FRN | 1.95125 | 03/15/05 | 25,000,000.00 | 25,006,076.45 | 24,903,250.00 |
| | | **CNFM Total** | | | | | 87,222,000.00 | 87,267,687.88 | 87,207,888.40 |
| PSI | NTRD | CNFX | 47254 | MS DEAN WITTER NOTE | 7.12500 | 01/15/03 | 25,000,000.00 | 25,101,320.42 | 25,251,750.00 |
| PSI | NTRD | CNFX | 47395 | MS-DEAN WITTER NOTE | 7.12500 | 01/15/03 | 25,000,000.00 | 25,102,604.99 | 25,251,750.00 |
| PSI | NTRD | CNFX | 49943 | GE CAPITAL CORP NOTE | 5.37500 | 01/15/03 | 25,000,000.00 | 25,147,546.30 | 25,176,250.00 |
| PSI | NTRD | CNFX | 50061 | SSB HLDGS INC NOTE | 6.75000 | 02/15/03 | 12,640,000.00 | 12,789,041.55 | 12,810,513.60 |
| PSI | NTRD | CNFX | 51650 | BK OF AMERICA NA BANK NOTE | 2.50000 | 04/25/03 | 50,000,000.00 | 50,000,000.00 | 50,187,000.00 |
| | | **CNFX Total** | | | | | 137,640,000.00 | 138,140,513.26 | 138,677,263.60 |
| PSI | NTRD | CNFX2 | 51753 | GOLDMAN SACH GROUP NOTE | 2.12000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| | | **CNFX2 Total** | | | | | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | COP1 | 18535 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 18,656,873.21 | 18,656,873.21 | 18,656,873.21 |
| PSI | NTRD | COP1 | 52946 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 6,707.47 | 6,707.47 | 6,707.47 |
| PSI | NTRD | COP1 | 52963 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 434.34 | 434.34 | 434.34 |
| PSI | NTRD | COP1 | 52993 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 16,028.53 | 16,028.53 | 16,028.53 |
| PSI | NTRD | COP1 | 53048 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,583.72 | 1,583.72 | 1,583.72 |
| PSI | NTRD | COP1 | 53078 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,151.46 | 1,151.46 | 1,151.46 |
| PSI | NTRD | COP1 | 53079 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 511.93 | 511.93 | 511.93 |
| PSI | NTRD | COP1 | 53091 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 4,318.93 | 4,318.93 | 4,318.93 |
| PSI | NTRD | COP1 | 53122 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 882.04 | 882.04 | 882.04 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of October 31, 2002**
**Fund: Pooled Surplus Investments**
**Attchment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | COP1 | 53163 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 475.58 | 475.58 | 475.58 |
| PSI | NTRD | COP1 | 53226 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 837.13 | 837.13 | 837.13 |
| PSI | NTRD | COP1 | 53239 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,737.27 | 1,737.27 | 1,737.27 |
| PSI | NTRD | COP1 | 53257 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,028.06 | 1,028.06 | 1,028.06 |
| PSI | NTRD | COP1 | 53331 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,608.58 | 1,608.58 | 1,608.58 |
| PSI | NTRD | COP1 | 53370 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,155.97 | 1,155.97 | 1,155.97 |
| PSI | NTRD | COP1 | 53397 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,745.86 | 1,745.86 | 1,745.86 |
| PSI | NTRD | COP1 | 53418 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 669.04 | 669.04 | 669.04 |
| PSI | NTRD | COP1 | 53456 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 775.97 | 775.97 | 775.97 |
| PSI | NTRD | COP1 | 53514 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 202.42 | 202.42 | 202.42 |
| PSI | NTRD | COP1 | 53528 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 592.79 | 592.79 | 592.79 |
| PSI | NTRD | COP1 | 53577 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,468.31 | 1,468.31 | 1,468.31 |
| PSI | NTRD | COP1 | 53591 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 212.33 | 212.33 | 212.33 |
| PSI | NTRD | COP1 | 53644 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 21,759.14 | 21,759.14 | 21,759.14 |
| PSI | NTRD | COP1 | 53676 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,062.50 | 1,062.50 | 1,062.50 |
| PSI | NTRD | COP1 | 53694 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 2,506.52 | 2,506.52 | 2,506.52 |
| PSI | NTRD | COP1 | 53712 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 462.92 | 462.92 | 462.92 |
| PSI | NTRD | COP1 | 53761 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 607.75 | 607.75 | 607.75 |
| PSI | NTRD | COP1 | 53786 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 455.60 | 455.60 | 455.60 |
| PSI | NTRD | COP1 | 53813 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,332.46 | 1,332.46 | 1,332.46 |
| PSI | NTRD | COP1 | 53829 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 49,585.81 | 49,585.81 | 49,585.81 |
| PSI | NTRD | COP1 | 53843 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,128.16 | 1,128.16 | 1,128.16 |
| PSI | NTRD | COP1 | 53864 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,074.10 | 1,074.10 | 1,074.10 |
| PSI | NTRD | COP1 | 53881 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 112.75 | 112.75 | 112.75 |
| PSI | NTRD | COP1 | 53892 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 2,609.61 | 2,609.61 | 2,609.61 |
| PSI | NTRD | COP1 | 53898 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 984.91 | 984.91 | 984.91 |
| PSI | NTRD | COP1 | 53903 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 379.29 | 379.29 | 379.29 |
| PSI | NTRD | COP1 | 53991 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,510.43 | 1,510.43 | 1,510.43 |
| PSI | NTRD | COP1 | 54010 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,017.91 | 1,017.91 | 1,017.91 |
| PSI | NTRD | COP1 | 54029 | LACCAL MARINA DEL REY SER C | 4.95900 | 08/01/07 | 1,456.96 | 1,456.96 | 1,456.96 |
| | | **COP1 Total** | | | | | 18,789,047.76 | 18,789,047.76 | 18,789,047.76 |
| PSI | NTRD | CPD | 53319 | ING AMERICA INS HLDGS INC CP | 1.75000 | 11/19/02 | 50,000,000.00 | 49,956,250.00 | 49,958,720.00 |
| PSI | NTRD | CPD | 53679 | CAFCO CP | 1.74000 | 11/07/02 | 42,000,000.00 | 41,987,820.00 | 41,986,694.40 |
| PSI | NTRD | CPD | 53715 | PREF RECVBLES FDG CORP CP | 1.77000 | 11/06/02 | 41,765,000.00 | 41,754,732.77 | 41,752,382.79 |
| PSI | NTRD | CPD | 53719 | CAFCO CP | 1.75000 | 11/06/02 | 5,386,000.00 | 5,384,690.90 | 5,384,522.08 |
| PSI | NTRD | CPD | 53760 | CAFCO CP | 1.75000 | 11/08/02 | 14,500,000.00 | 14,495,065.97 | 14,494,791.60 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 53842 | PREF RECVBLES FDG CORP CP | 1.76000 | 11/13/02 | 44,610,000.00 | 44,583,828.80 | 44,581,842.17 |
| PSI | NTRD | CPD | 53904 | PREF RECVBLES FDG CORP CP | 1.76000 | 11/14/02 | 50,000,000.00 | 49,968,222.22 | 49,966,090.00 |
| PSI | NTRD | CPD | 53905 | PREF RECVBLES FDG CORP CP | 1.76000 | 11/14/02 | 46,000,000.00 | 45,970,764.44 | 45,968,802.80 |
| PSI | NTRD | CPD | 53916 | VARIABLE FUNDING CAP COR CP | 1.77000 | 11/08/02 | 50,000,000.00 | 49,982,791.67 | 49,980,190.00 |
| PSI | NTRD | CPD | 53927 | VARIABLE FUNDING CAP COR CP | 1.76000 | 11/14/02 | 50,000,000.00 | 49,968,222.22 | 49,966,090.00 |
| PSI | NTRD | CPD | 53929 | BEAR STEARNS CO INC CP | 1.77000 | 11/07/02 | 50,000,000.00 | 49,985,250.00 | 49,982,545.00 |
| PSI | NTRD | CPD | 53936 | CORP RECEIVABLES CORP CP | 1.75000 | 11/13/02 | 20,752,000.00 | 20,739,894.67 | 20,738,901.34 |
| PSI | NTRD | CPD | 53950 | PREF RECVBLES FDG CORP CP | 1.77000 | 11/18/02 | 38,000,000.00 | 37,968,238.34 | 37,967,080.60 |
| PSI | NTRD | CPD | 53952 | PREF RECVBLES FDG CORP CP | 1.77000 | 11/22/02 | 37,680,000.00 | 37,641,095.40 | 37,640,270.21 |
| PSI | NTRD | CPD | 53957 | PREF RECVBLES FDG CORP CP | 1.77000 | 11/20/02 | 15,000,000.00 | 14,985,987.50 | 14,985,595.50 |
| PSI | NTRD | CPD | 53958 | PREF RECVBLES FDG CORP CP | 1.77000 | 11/22/02 | 15,000,000.00 | 14,984,512.50 | 14,984,184.00 |
| PSI | NTRD | CPD | 53977 | PREF RECVBLES FDG CORP CP | 1.77000 | 11/21/02 | 46,000,000.00 | 45,954,766.67 | 45,953,664.20 |
| PSI | NTRD | CPD | 53978 | ING US FUNDING CP | 1.76000 | 11/22/02 | 50,000,000.00 | 49,948,666.67 | 49,952,360.00 |
| PSI | NTRD | CPD | 53979 | BEAR STEARNS CO INC CP | 1.77000 | 11/12/02 | 50,000,000.00 | 49,972,958.33 | 49,970,790.00 |
| PSI | NTRD | CPD | 53988 | PREF RECVBLES FDG CORP CP | 1.77000 | 11/25/02 | 25,000,000.00 | 24,970,500.00 | 24,970,115.00 |
| PSI | NTRD | CPD | 53989 | VARIABLE FUNDING CAP COR CP | 1.77000 | 11/07/02 | 50,000,000.00 | 49,985,250.00 | 49,982,545.00 |
| PSI | NTRD | CPD | 53990 | BEAR STEARNS CO INC CP | 1.76000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 49,996,645.00 |
| PSI | NTRD | CPD | 54004 | BEAR STEARNS CO INC CP | 1.77000 | 11/12/02 | 50,000,000.00 | 49,972,958.34 | 49,970,790.00 |
| PSI | NTRD | CPD | 54018 | SSB HLDGS INC CP | 1.77000 | 11/07/02 | 50,000,000.00 | 49,985,250.00 | 49,982,545.00 |
| PSI | NTRD | CPD | 54019 | SSB HLDGS INC CP | 1.77000 | 11/14/02 | 50,000,000.00 | 49,968,041.66 | 49,966,090.00 |
| PSI | NTRD | CPD | 54033 | SSB HLDGS INC CP | 1.77000 | 11/06/02 | 50,000,000.00 | 49,987,708.33 | 49,984,895.00 |
| PSI | NTRD | CPD | 54034 | SSB HLDGS INC CP | 1.77000 | 11/06/02 | 25,000,000.00 | 24,993,854.17 | 24,992,447.50 |
| PSI | NTRD | CPD | 54035 | BAYER CORP CP | 1.75000 | 11/25/02 | 49,000,000.00 | 48,942,833.34 | 48,947,084.90 |
| PSI | NTRD | CPD | 54037 | ING US FUNDING CP | 1.75000 | 11/22/02 | 50,000,000.00 | 49,948,958.33 | 49,952,360.00 |
| PSI | NTRD | CPD | 54046 | CORP RECEIVABLES CORP CP | 1.75000 | 11/18/02 | 12,000,000.00 | 11,990,083.33 | 11,989,604.40 |
| PSI | NTRD | CPD | 54047 | CORP RECEIVABLES CORP CP | 1.75000 | 11/25/02 | 50,000,000.00 | 49,941,666.67 | 49,940,230.00 |
| PSI | NTRD | CPD | 54059 | MS DEAN-WITTER & CO CP | 1.76000 | 11/19/02 | 50,000,000.00 | 49,956,000.00 | 49,954,335.00 |
| PSI | NTRD | CPD | 54060 | MS DEAN-WITTER & CO CP | 1.76000 | 11/21/02 | 50,000,000.00 | 49,951,111.11 | 49,949,635.00 |
| PSI | NTRD | CPD | 54075 | KOCH INDUSTRIES INC CP | 1.78000 | 11/04/02 | 50,000,000.00 | 49,992,583.33 | 49,990,520.00 |
| PSI | NTRD | CPD | 54076 | KOCH INDUSTRIES INC CP | 1.78000 | 11/05/02 | 50,000,000.00 | 49,990,111.11 | 49,988,400.00 |
| PSI | NTRD | CPD | 54077 | PREF RECVBLES FDG CORP CP | 1.78000 | 11/06/02 | 36,821,000.00 | 36,811,897.03 | 36,809,876.38 |
| PSI | NTRD | CPD | 54089 | MS DEAN WITTER & CO CP | 1.75000 | 11/06/02 | 50,000,000.00 | 49,987,847.22 | 49,984,895.00 |
| PSI | NTRD | CPD | 54111 | UBS FINANCE (DELAWARE) INC CP | 1.89000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 49,996,880.00 |
| PSI | NTRD | CPD | 54112 | UBS FINANCE (DELAWARE) INC CP | 1.89000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 49,996,880.00 |
| PSI | NTRD | CPD | 54113 | UBS FINANCE (DELAWARE) INC CP | 1.89000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 49,996,880.00 |
| PSI | NTRD | CPD | 54114 | UBS FINANCE (DELAWARE) INC CP | 1.89000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 49,996,880.00 |
| PSI | NTRD | CPD | 54115 | UBS FINANCE (DELAWARE) INC CP | 1.89000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 49,996,880.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 54116 | CARGILL INC CP | 1.73000 | 11/05/02 | 26,265,000.00 | 26,259,951.28 | 26,258,299.80 |
| PSI | NTRD | CPD | 54118 | SHEFFIELD RECVBLES CORP CP | 1.82000 | 11/06/02 | 50,000,000.00 | 49,987,361.11 | 49,986,280.00 |
| PSI | NTRD | CPD | 54119 | SHEFFIELD RECVBLES CORP CP | 1.76000 | 11/18/02 | 50,000,000.00 | 49,958,444.44 | 49,960,840.00 |
| PSI | NTRD | CPD | 54120 | EMERSON ELECTRIC CO CP | 1.72000 | 11/14/02 | 31,900,000.00 | 31,880,186.55 | 31,878,662.44 |
| | | **CPD Total** | | | | | 1,922,679,000.00 | 1,921,696,356.42 | 1,921,637,012.11 |
| PSI | NTRD | CPI | 53930 | AMERICAN GEN FINANCE CORP CP | 1.76000 | 11/18/02 | 50,000,000.00 | 50,000,000.00 | 50,002,265.00 |
| PSI | NTRD | CPI | 53951 | AMERICAN GEN FINANCE CORP CP | 1.75000 | 11/20/02 | 50,000,000.00 | 50,000,000.00 | 50,002,265.00 |
| PSI | NTRD | CPI | 53967 | AMEX CREDIT CORP CP | 1.75000 | 11/05/02 | 23,045,000.00 | 23,045,000.00 | 23,044,841.22 |
| PSI | NTRD | CPI | 53982 | AMEX CREDIT CORP CP | 1.75000 | 11/07/02 | 14,920,000.00 | 14,920,000.00 | 14,919,856.62 |
| PSI | NTRD | CPI | 54020 | AMERICAN GEN FINANCE CORP CP | 1.75000 | 11/06/02 | 50,000,000.00 | 50,000,000.00 | 49,999,587.50 |
| PSI | NTRD | CPI | 54036 | AMEX CREDIT CORP CP | 1.75000 | 11/08/02 | 50,000,000.00 | 50,000,000.00 | 49,999,452.00 |
| PSI | NTRD | CPI | 54044 | AMEX CREDIT CORP CP | 1.74000 | 11/04/02 | 13,900,000.00 | 13,900,000.00 | 13,899,907.84 |
| PSI | NTRD | CPI | 54061 | AIG FUNDING INC CP | 1.75000 | 11/05/02 | 3,230,000.00 | 3,230,000.00 | 3,229,977.75 |
| PSI | NTRD | CPI | 54062 | AMERICAN GEN FINANCE CORP CP | 1.75000 | 11/05/02 | 17,765,000.00 | 17,765,000.00 | 17,764,877.60 |
| PSI | NTRD | CPI | 54094 | AIG FUNDING INC CP | 1.77000 | 11/07/02 | 30,620,000.00 | 30,620,000.00 | 30,619,824.85 |
| PSI | NTRD | CPI | 54101 | AMEX CREDIT CORP CP | 1.75000 | 11/05/02 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | CPI | 54102 | CHEVRON TEXACO CORP CP | 1.72000 | 11/07/02 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 |
| PSI | NTRD | CPI | 54105 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | CPI | 54106 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | CPI | 54107 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | CPI | 54108 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | CPI | 54109 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | CPI | 54110 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | CPI | 54117 | AIG FUNDING INC CP | 1.86000 | 11/01/02 | 28,720,000.00 | 28,720,000.00 | 28,720,000.00 |
| PSI | NTRD | CPI | 54121 | GE CAPITAL CORP CP | 1.90000 | 11/01/02 | 21,573,000.00 | 21,573,000.00 | 21,573,000.00 |
| | | **CPI Total** | | | | | 733,773,000.00 | 733,773,000.00 | 733,775,855.38 |
| PSI | NTRD | CSSU | 53852 | WELLS FARGO BK NA BK NOTE | 2.25000 | 10/28/04 | 50,000,000.00 | 50,000,000.00 | 50,040,000.00 |
| PSI | NTRD | CSSU | 53853 | WELLS FARGO BK NA BK NOTE | 2.25000 | 10/28/04 | 50,000,000.00 | 50,000,000.00 | 50,040,000.00 |
| | | **CSSU Total** | | | | | 100,000,000.00 | 100,000,000.00 | 100,080,000.00 |
| PSI | NTRD | FFCB | 47770 | FFCB 5.00 | 5.00000 | 02/03/03 | 20,000,000.00 | 20,018,830.27 | 20,175,000.00 |
| PSI | NTRD | FFCB | 47845 | FFCB 4.45 | 4.45000 | 12/04/02 | 25,000,000.00 | 25,003,182.36 | 25,070,312.50 |
| PSI | NTRD | FFCB | 47858 | FFCB 4.45 | 4.45000 | 12/04/02 | 25,000,000.00 | 25,003,233.52 | 25,070,312.50 |
| PSI | NTRD | FFCB | 47945 | FFCB 5.00 | 5.00000 | 02/03/03 | 25,000,000.00 | 25,042,417.50 | 25,218,750.00 |
| PSI | NTRD | FFCB | 47975 | FFCB 5.65 | 5.65000 | 02/07/03 | 10,000,000.00 | 10,036,256.71 | 10,109,700.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FFCB | 48019 | FFCB 4.65 | 4.65000 | 06/05/03 | 20,020,000.00 | 20,050,784.32 | 20,382,862.50 |
| PSI | NTRD | FFCB | 48020 | FFCB 4.45 | 4.45000 | 12/04/02 | 32,375,000.00 | 32,384,780.05 | 32,466,054.69 |
| PSI | NTRD | FFCB | 48055 | FFCB 5.00 | 5.00000 | 02/03/03 | 11,000,000.00 | 11,022,094.76 | 11,096,250.00 |
| PSI | NTRD | FFCB | 48556 | FFCB 4.375 | 4.37500 | 05/01/03 | 14,000,000.00 | 14,011,367.74 | 14,196,875.00 |
| PSI | NTRD | FFCB | 48568 | FFCB 4.25 | 4.25000 | 07/01/03 | 35,000,000.00 | 34,986,443.20 | 35,623,437.50 |
| PSI | NTRD | FFCB | 48569 | FFCB 4.25 | 4.25000 | 07/01/03 | 25,000,000.00 | 24,990,316.57 | 25,445,312.50 |
| PSI | NTRD | FFCB | 48570 | FFCB 4.25 | 4.25000 | 07/01/03 | 25,000,000.00 | 24,991,927.36 | 25,445,312.50 |
| PSI | NTRD | FFCB | 48583 | FFCB 4.25 | 4.25000 | 07/01/03 | 25,000,000.00 | 24,990,388.65 | 25,445,312.50 |
| PSI | NTRD | FFCB | 50818 | FFCB 4.25 | 4.25000 | 07/01/03 | 42,700,000.00 | 43,123,196.90 | 43,460,593.75 |
| PSI | NTRD | FFCB | 50891 | FFCB 2.30 | 2.30000 | 03/03/03 | 50,000,000.00 | 50,000,000.00 | 50,140,625.00 |
| PSI | NTRD | FFCB | 51017 | FFCB 4.375 | 4.37500 | 05/01/03 | 50,000,000.00 | 50,419,963.10 | 50,703,125.00 |
| PSI | NTRD | FFCB | 51174 | FFCB 5.00 | 5.00000 | 02/03/03 | 50,000,000.00 | 50,293,190.48 | 50,437,500.00 |
| PSI | NTRD | FFCB | 51659 | FFCB 4.375 | 4.37500 | 05/01/03 | 17,755,000.00 | 17,918,983.26 | 18,004,679.69 |
| PSI | NTRD | FFCB | 52925 | FFCB 2.50 (CALLABLE) | 2.50000 | 02/20/04 | 50,000,000.00 | 50,000,000.00 | 50,025,000.00 |
| PSI | NTRD | FFCB | 53188 | FFCB 3.00 (CALLABLE) | 3.00000 | 12/03/04 | 50,000,000.00 | 50,000,000.00 | 50,203,125.00 |
| PSI | NTRD | FFCB | 53398 | FFCB 2.12 (CALLABLE) | 2.12000 | 12/12/03 | 50,000,000.00 | 49,984,240.79 | 50,034,450.00 |
| PSI | NTRD | FFCB | 53399 | FFCB 2.12 (CALLABLE) | 2.12000 | 12/12/03 | 50,000,000.00 | 49,984,240.79 | 50,034,450.00 |
| PSI | NTRD | FFCB | 53400 | FFCB 2.12 (CALLABLE) | 2.12000 | 12/12/03 | 25,000,000.00 | 24,992,120.39 | 25,017,225.00 |
| PSI | NTRD | FFCB | 53482 | FFCB 2.00 (CALLABLE) | 2.00000 | 12/18/03 | 28,905,000.00 | 28,901,082.61 | 28,923,065.63 |
| PSI | NTRD | FFCB | 53649 | FFCB 2.15 (CALLABLE) | 2.15000 | 01/02/04 | 25,000,000.00 | 24,994,160.28 | 25,023,437.50 |
| PSI | NTRD | FFCB | 53650 | FFCB 2.45 (CALLABLE) | 2.45000 | 07/02/04 | 7,550,000.00 | 7,546,402.23 | 7,562,080.00 |
| PSI | NTRD | FFCB | 53698 | FFCB 3.04 (CALLABLE) | 3.04000 | 04/07/05 | 28,050,000.00 | 28,041,474.40 | 28,093,828.13 |
| PSI | NTRD | FFCB | 53701 | FFCB 2.25 (CALLABLE) | 2.25000 | 04/02/04 | 25,000,000.00 | 25,000,000.00 | 25,023,437.50 |
| PSI | NTRD | FFCB | 53725 | FFCB 2.39 (CALLABLE) | 2.39000 | 07/08/04 | 12,725,000.00 | 12,725,000.00 | 12,740,906.25 |
| PSI | NTRD | FFCB | 53745 | FFCB 2.29 (CALLABLE) | 2.29000 | 04/22/04 | 50,000,000.00 | 50,000,000.00 | 50,046,875.00 |
| PSI | NTRD | FFCB | 53764 | FFCB 3.90 (CALLABLE) | 3.90000 | 04/06/06 | 25,000,000.00 | 25,039,277.47 | 25,007,812.50 |
| PSI | NTRD | FFCB | 53765 | FFCB 3.90 (CALLABLE) | 3.90000 | 04/06/06 | 25,150,000.00 | 25,189,513.14 | 25,157,859.38 |
| PSI | NTRD | FFCB | 53777 | FFCB 2.50 (CALLABLE) | 2.50000 | 01/10/05 | 33,000,000.00 | 32,994,981.58 | 33,030,937.50 |
| | | **FFCB Total** | | | | | 988,230,000.00 | 989,679,850.43 | 994,416,505.02 |
| PSI | NTRD | FHLB | 47524 | FHLB 6.375 | 6.37500 | 11/15/02 | 50,000,000.00 | 50,034,252.67 | 50,093,750.00 |
| PSI | NTRD | FHLB | 47593 | FHLB 6.25 | 6.25000 | 11/15/02 | 10,000,000.00 | 10,006,976.78 | 10,018,750.00 |
| PSI | NTRD | FHLB | 47594 | FHLB 6.03 | 6.03000 | 11/21/02 | 5,000,000.00 | 5,004,405.24 | 5,012,500.00 |
| PSI | NTRD | FHLB | 47595 | FHLB 6.375 | 6.37500 | 11/15/02 | 50,000,000.00 | 50,037,505.40 | 50,093,750.00 |
| PSI | NTRD | FHLB | 47651 | FHLB 6.25 | 6.25000 | 11/15/02 | 10,000,000.00 | 10,007,139.24 | 10,018,750.00 |
| PSI | NTRD | FHLB | 47652 | FHLB 6.25 | 6.25000 | 11/15/02 | 18,000,000.00 | 18,012,850.63 | 18,033,750.00 |
| PSI | NTRD | FHLB | 48132 | FHLB 4.50 | 4.50000 | 05/15/03 | 50,000,000.00 | 50,068,973.80 | 50,781,250.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FHLB | 48361 | FHLB 6.00 | 6.00000 | 02/18/03 | 25,000,000.00 | 25,106,192.15 | 25,328,125.00 |
| PSI | NTRD | FHLB | 48366 | FHLB 6.25 | 6.25000 | 11/15/02 | 12,600,000.00 | 12,609,248.50 | 12,623,625.00 |
| PSI | NTRD | FHLB | 48387 | FHLB 5.125 | 5.12500 | 01/13/03 | 35,015,000.00 | 35,070,836.58 | 35,266,670.31 |
| PSI | NTRD | FHLB | 49185 | FHLB 4.50 | 4.50000 | 05/15/03 | 25,000,000.00 | 25,183,637.67 | 25,390,625.00 |
| PSI | NTRD | FHLB | 49217 | FHLB 5.86 | 5.86000 | 05/27/03 | 5,500,000.00 | 5,585,391.21 | 5,634,062.50 |
| PSI | NTRD | FHLB | 49254 | FHLB 3.77 (CALLABLE) | 3.77000 | 04/15/04 | 17,240,000.00 | 17,243,133.37 | 17,687,162.50 |
| PSI | NTRD | FHLB | 49592 | FHLB 3.00 (CALLABLE) | 3.00000 | 11/20/03 | 50,000,000.00 | 50,000,000.00 | 50,750,000.00 |
| PSI | NTRD | FHLB | 49593 | FHLB 3.00 (CALLABLE) | 3.00000 | 12/26/03 | 39,000,000.00 | 38,995,905.00 | 39,597,187.50 |
| PSI | NTRD | FHLB | 49672 | FHLB 2.875 | 2.87500 | 11/28/03 | 7,500,000.00 | 7,499,370.72 | 7,603,125.00 |
| PSI | NTRD | FHLB | 49685 | FHLB 3.50 (CALLABLE) | 3.50000 | 11/26/04 | 26,500,000.00 | 26,490,860.40 | 27,278,437.50 |
| PSI | NTRD | FHLB | 49686 | FHLB 3.00 (CALLABLE) | 3.00000 | 05/28/04 | 50,000,000.00 | 50,000,000.00 | 50,765,625.00 |
| PSI | NTRD | FHLB | 49707 | FHLB 3.39 (CALLABLE) | 3.39000 | 12/03/04 | 50,000,000.00 | 50,000,000.00 | 51,359,375.00 |
| PSI | NTRD | FHLB | 49726 | FHLB 2.5 | 2.50000 | 11/14/03 | 20,000,000.00 | 19,969,925.93 | 20,193,750.00 |
| PSI | NTRD | FHLB | 50451 | FHLB 4.50 | 4.50000 | 05/15/03 | 25,000,000.00 | 25,277,740.96 | 25,390,625.00 |
| PSI | NTRD | FHLB | 50831 | FHLB 4.50 | 4.50000 | 05/15/03 | 9,835,000.00 | 9,931,354.90 | 9,988,671.88 |
| PSI | NTRD | FHLB | 52779 | FHLB 2.35 (CALLABLE) | 2.35000 | 11/12/03 | 50,000,000.00 | 50,000,000.00 | 50,015,625.00 |
| PSI | NTRD | FHLB | 52780 | FHLB 2.35 (CALLABLE) | 2.35000 | 11/14/03 | 50,000,000.00 | 50,000,000.00 | 50,328,000.00 |
| PSI | NTRD | FHLB | 52871 | FHLB 3.25 (CALLABLE) | 3.25000 | 11/15/04 | 9,065,000.00 | 9,065,000.00 | 9,070,665.63 |
| PSI | NTRD | FHLB | 52897 | FHLB 2.40 (CALLABLE) | 2.40000 | 02/20/04 | 20,700,000.00 | 20,674,761.27 | 20,706,468.75 |
| PSI | NTRD | FHLB | 52922 | FHLB 2.50 (CALLABLE) | 2.50000 | 02/20/04 | 22,600,000.00 | 22,597,550.64 | 22,607,062.50 |
| PSI | NTRD | FHLB | 52924 | FHLB 3.25 (CALLABLE) | 3.25000 | 11/26/04 | 21,885,000.00 | 21,885,000.00 | 21,905,517.19 |
| PSI | NTRD | FHLB | 52995 | FHLB 3.10 (CALLABLE) | 3.10000 | 11/19/04 | 7,350,000.00 | 7,360,713.04 | 7,354,593.75 |
| PSI | NTRD | FHLB | 53028 | FHLB 3.00 (CALLABLE) | 3.00000 | 11/26/04 | 24,300,000.00 | 24,294,419.56 | 24,322,781.25 |
| PSI | NTRD | FHLB | 53029 | FHLB 2.30 (CALLABLE) | 2.30000 | 02/27/04 | 50,000,000.00 | 50,000,000.00 | 50,015,625.00 |
| PSI | NTRD | FHLB | 53030 | FHLB 2.30 (CALLABLE) | 2.30000 | 02/27/04 | 50,000,000.00 | 50,000,000.00 | 50,015,625.00 |
| PSI | NTRD | FHLB | 53109 | FHLB 2.94 (CALLABLE) | 2.94000 | 11/26/04 | 50,000,000.00 | 50,000,000.00 | 50,171,875.00 |
| PSI | NTRD | FHLB | 53258 | FHLB 2.20 (CALLABLE) | 2.20000 | 08/06/03 | 25,000,000.00 | 25,017,723.50 | 25,039,062.50 |
| PSI | NTRD | FHLB | 53260 | FHLB 2.05 (CALLABLE) | 2.05000 | 09/22/03 | 28,000,000.00 | 28,000,000.00 | 28,008,750.00 |
| PSI | NTRD | FHLB | 53316 | FHLB 2.25 (CALLABLE) | 2.25000 | 08/14/03 | 50,000,000.00 | 50,021,450.00 | 50,015,625.00 |
| PSI | NTRD | FHLB | 53336 | FHLB 2.12 (CALLABLE) | 2.12000 | 09/26/03 | 50,000,000.00 | 50,000,000.00 | 50,015,625.00 |
| | | **FHLB Total** | | | | | 1,100,090,000.00 | 1,101,052,319.16 | 1,108,502,468.76 |
| PSI | NTRD | FHLM | 47992 | FHLMC 4.75 | 4.75000 | 03/15/03 | 50,000,000.00 | 50,093,008.66 | 50,593,750.00 |
| PSI | NTRD | FHLM | 47993 | FHLMC 4.75 | 4.75000 | 03/15/03 | 50,000,000.00 | 50,093,061.42 | 50,593,750.00 |
| PSI | NTRD | FHLM | 49207 | FHLMC 3.50 (CALLABLE) | 3.50000 | 10/10/03 | 50,000,000.00 | 50,000,000.00 | 50,918,500.00 |
| PSI | NTRD | FHLM | 49216 | FHLMC 4.50 | 4.50000 | 06/15/03 | 25,000,000.00 | 25,212,281.15 | 25,453,125.00 |
| PSI | NTRD | FHLM | 49375 | FHLMC 3.18 (CALLABLE) | 3.18000 | 10/24/03 | 50,000,000.00 | 49,969,434.93 | 50,803,500.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FHLM | 50326 | FHLMC 2.45 (CALLABLE) | 2.45000 | 01/16/03 | 50,000,000.00 | 49,997,397.26 | 50,097,000.00 |
| PSI | NTRD | FHLM | 50844 | FHLMC 3.18 (CALLABLE) | 3.18000 | 10/24/03 | 9,000,000.00 | 9,000,000.00 | 9,144,630.00 |
| PSI | NTRD | FHLM | 52994 | FHLMC 3.35 (CALLABLE) | 3.35000 | 11/15/04 | 17,975,000.00 | 18,031,977.73 | 17,985,785.00 |
| PSI | NTRD | FHLM | 53025 | FHLMC 2.30 (CALLABLE) | 2.30000 | 02/13/04 | 50,000,000.00 | 50,000,000.00 | 50,010,000.00 |
| PSI | NTRD | FHLM | 53083 | FHLMC 2.81 (CALLABLE) | 2.81000 | 08/13/04 | 40,954,000.00 | 41,105,017.00 | 41,307,023.48 |
| PSI | NTRD | FHLM | 53106 | FHLMC 3.70 (CALLABLE) | 3.70000 | 06/04/04 | 10,675,000.00 | 10,802,416.28 | 10,797,869.25 |
| PSI | NTRD | FHLM | 53145 | FHLMC 2.85 (CALLABLE) | 2.85000 | 11/26/04 | 50,000,000.00 | 50,000,000.00 | 50,164,500.00 |
| PSI | NTRD | FHLM | 53146 | FHLMC 2.85 (CALLABLE) | 2.85000 | 11/26/04 | 50,000,000.00 | 50,000,000.00 | 50,164,500.00 |
| PSI | NTRD | FHLM | 53164 | FHLMC 2.875 (CALLABLE) | 2.87500 | 02/28/05 | 20,000,000.00 | 20,000,000.00 | 20,140,400.00 |
| PSI | NTRD | FHLM | 53187 | FHLMC 3.00 (CALLABLE) | 3.00000 | 02/22/05 | 50,000,000.00 | 49,930,819.67 | 50,409,000.00 |
| PSI | NTRD | FHLM | 53241 | FHLMC 3.00 (CALLABLE) | 3.00000 | 12/10/04 | 50,000,000.00 | 49,985,948.91 | 50,206,000.00 |
| PSI | NTRD | FHLM | 53242 | FHLMC 3.00 (CALLABLE) | 3.00000 | 12/10/04 | 10,000,000.00 | 9,997,189.78 | 10,041,200.00 |
| PSI | NTRD | FHLM | 53279 | FHLMC 3.00 (CALLABLE) | 3.00000 | 03/04/05 | 40,000,000.00 | 39,992,508.77 | 40,331,248.00 |
| PSI | NTRD | FHLM | 53283 | FHLMC 3.00 (CALLABLE) | 3.00000 | 12/10/04 | 8,625,000.00 | 8,622,576.19 | 8,660,535.00 |
| PSI | NTRD | FHLM | 53480 | FHLMC 4.00 (CALLABLE) | 4.00000 | 12/10/04 | 9,690,000.00 | 9,824,411.80 | 9,818,004.90 |
| PSI | NTRD | FHLM | 53622 | FHLMC 2.94 (CALLABLE) | 2.94000 | 11/14/03 | 27,000,000.00 | 27,041,454.30 | 27,025,312.50 |
| PSI | NTRD | FHLM | 53727 | FHLMC 2.20 (CALLABLE) | 2.20000 | 04/21/04 | 50,000,000.00 | 50,000,000.00 | 50,040,000.00 |
| PSI | NTRD | FHLM | 53762 | FHLMC 3.08 (CALLABLE) | 3.08000 | 10/07/05 | 25,000,000.00 | 25,030,537.18 | 25,085,937.50 |
| | | **FHLM Total** | | | | | 793,919,000.00 | 794,730,041.03 | 799,791,570.63 |
| PSI | NTRD | FNMA | 47464 | FNMA 6.25 | 6.25000 | 11/15/02 | 25,000,000.00 | 25,016,722.22 | 25,046,875.00 |
| PSI | NTRD | FNMA | 47613 | FNMA 6.00 | 6.00000 | 11/04/02 | 20,000,000.00 | 20,002,717.71 | 20,007,400.00 |
| PSI | NTRD | FNMA | 48555 | FNMA 5.75 | 5.75000 | 04/15/03 | 50,000,000.00 | 50,336,678.57 | 50,953,125.00 |
| PSI | NTRD | FNMA | 49396 | FNMA 2.55 (CALLABLE) | 2.55000 | 11/05/02 | 50,000,000.00 | 49,999,917.81 | 50,000,000.00 |
| PSI | NTRD | FNMA | 50118 | FNMA 3.45 (CALLABLE) | 3.45000 | 12/26/03 | 50,000,000.00 | 50,000,000.00 | 50,140,625.00 |
| PSI | NTRD | FNMA | 50489 | FNMA 6.125 | 6.12500 | 05/19/03 | 6,155,000.00 | 6,274,214.39 | 6,307,912.97 |
| PSI | NTRD | FNMA | 51175 | FNMA 4.625 | 4.62500 | 05/15/03 | 50,000,000.00 | 50,415,303.57 | 50,812,500.00 |
| PSI | NTRD | FNMA | 51176 | FNMA 4.625 | 4.62500 | 05/15/03 | 50,000,000.00 | 50,417,160.71 | 50,812,500.00 |
| PSI | NTRD | FNMA | 51503 | FNMA 4.625 | 4.62500 | 05/15/03 | 50,000,000.00 | 50,489,236.64 | 50,812,500.00 |
| PSI | NTRD | FNMA | 51660 | FNMA 5.00 | 5.00000 | 02/14/03 | 41,269,000.00 | 41,585,886.96 | 41,668,793.44 |
| PSI | NTRD | FNMA | 51681 | FNMA 4.625 | 4.62500 | 05/15/03 | 50,000,000.00 | 50,567,598.43 | 50,812,500.00 |
| PSI | NTRD | FNMA | 52405 | FNMA 2.96 (CALLABLE) | 2.96000 | 11/26/03 | 25,000,000.00 | 25,059,625.73 | 25,023,437.50 |
| PSI | NTRD | FNMA | 52802 | FNMA 3.60 (CALLABLE) | 3.60000 | 11/29/04 | 43,410,000.00 | 43,605,461.87 | 43,477,828.13 |
| PSI | NTRD | FNMA | 52803 | FNMA 3.85 (CALLABLE) | 3.85000 | 11/05/04 | 20,000,000.00 | 20,084,251.80 | 20,006,250.00 |
| PSI | NTRD | FNMA | 52872 | FNMA 3.60 (CALLABLE) | 3.60000 | 11/29/04 | 40,000,000.00 | 40,167,638.45 | 40,062,500.00 |
| PSI | NTRD | FNMA | 52926 | FNMA 2.50 (CALLABLE) | 2.50000 | 02/20/04 | 50,000,000.00 | 50,000,000.00 | 50,015,625.00 |
| PSI | NTRD | FNMA | 52944 | FNMA 2.50 (CALLABLE) | 2.50000 | 02/20/04 | 40,000,000.00 | 40,000,000.00 | 40,012,500.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FNMA | 52947 | FNMA 4.25 (CALLABLE) | 4.25000 | 02/11/05 | 25,000,000.00 | 25,247,916.67 | 25,187,500.00 |
| PSI | NTRD | FNMA | 53024 | FNMA 2.30 (CALLABLE) | 2.30000 | 02/12/04 | 50,000,000.00 | 50,000,000.00 | 50,093,750.00 |
| PSI | NTRD | FNMA | 53056 | FNMA 2.81 (CALLABLE) | 2.81000 | 11/26/04 | 50,000,000.00 | 50,000,000.00 | 50,187,500.00 |
| PSI | NTRD | FNMA | 53081 | FNMA 2.84 (CALLABLE) | 2.84000 | 11/26/04 | 50,000,000.00 | 50,000,000.00 | 50,187,500.00 |
| PSI | NTRD | FNMA | 53082 | FNMA 2.83 (CALLABLE) | 2.83000 | 11/26/04 | 50,000,000.00 | 50,000,000.00 | 50,187,500.00 |
| PSI | NTRD | FNMA | 53084 | FNMA 2.70 (CALLABLE) | 2.70000 | 08/20/04 | 50,000,000.00 | 50,132,320.11 | 50,453,125.00 |
| PSI | NTRD | FNMA | 53085 | FNMA 2.85 (CALLABLE) | 2.85000 | 11/26/04 | 50,000,000.00 | 50,000,000.00 | 50,187,500.00 |
| PSI | NTRD | FNMA | 53107 | FNMA 2.85 (CALLABLE) | 2.85000 | 11/26/04 | 49,175,000.00 | 49,107,242.47 | 49,359,406.25 |
| PSI | NTRD | FNMA | 53130 | FNMA 2.60 (CALLABLE) | 2.60000 | 08/26/04 | 46,850,000.00 | 46,783,506.33 | 46,996,406.25 |
| PSI | NTRD | FNMA | 53240 | FNMA 4.20 (CALLABLE) | 4.20000 | 10/29/04 | 9,045,000.00 | 9,166,653.44 | 9,160,889.06 |
| PSI | NTRD | FNMA | 53259 | FNMA 3.78 | 3.78000 | 08/09/04 | 50,000,000.00 | 50,520,844.01 | 50,578,125.00 |
| PSI | NTRD | FNMA | 53280 | FNMA 3.00 (CALLABLE) | 3.00000 | 03/04/05 | 47,000,000.00 | 46,911,978.07 | 47,176,250.00 |
| PSI | NTRD | FNMA | 53481 | FNMA 3.95 (CALLBLE) | 3.95000 | 11/22/04 | 15,000,000.00 | 15,185,673.27 | 15,215,625.00 |
| PSI | NTRD | FNMA | 53497 | FNMA 3.20 (CALLABLE) | 3.20000 | 03/10/05 | 37,300,000.00 | 37,300,000.00 | 37,346,625.00 |
| | | **FNMA Total** | | | | | 1,240,204,000.00 | 1,244,378,549.23 | 1,248,290,573.60 |
| PSI | NTRD | FRAQ | 51787 | FHLB 2.09 (CALLABLE) | 2.07000 | 11/28/03 | 50,000,000.00 | 50,000,000.00 | 50,139,500.00 |
| PSI | NTRD | FRAQ | 51802 | SLMA (CALLABLE) | 2.08000 | 04/26/04 | 50,000,000.00 | 50,000,000.00 | 50,153,500.00 |
| PSI | NTRD | FRAQ | 51803 | SLMA (CALLABLE) | 2.08000 | 04/26/04 | 50,000,000.00 | 50,000,000.00 | 50,153,500.00 |
| PSI | NTRD | FRAQ | 52758 | SLMA (CALLABLE) | 2.03125 | 07/26/04 | 50,000,000.00 | 50,006,755.89 | 49,988,500.00 |
| PSI | NTRD | FRAQ | 52778 | FHLMC (CALLABLE) | 1.99000 | 07/30/04 | 50,000,000.00 | 50,000,000.00 | 50,174,500.00 |
| PSI | NTRD | FRAQ | 52828 | FHLB (CALLABLE) | 2.00250 | 08/13/04 | 50,000,000.00 | 50,000,000.00 | 50,260,500.00 |
| PSI | NTRD | FRAQ | 52873 | FHLB (CALLABLE) | 2.01750 | 08/19/04 | 50,000,000.00 | 50,000,000.00 | 50,340,000.00 |
| PSI | NTRD | FRAQ | 52898 | FHLMC (CALLABLE) | 2.01000 | 08/20/04 | 50,000,000.00 | 50,000,000.00 | 50,237,000.00 |
| PSI | NTRD | FRAQ | 52899 | FHLMC (CALLABLE) | 2.01000 | 08/20/04 | 50,000,000.00 | 50,000,000.00 | 50,284,500.00 |
| | | **FRAQ Total** | | | | | 450,000,000.00 | 450,006,755.89 | 451,731,500.00 |
| PSI | NTRD | FRAQ2 | 52733 | FHLMC CALLABLE MTN | 2.05750 | 02/08/05 | 50,000,000.00 | 50,000,000.00 | 49,955,000.00 |
| PSI | NTRD | FRAQ2 | 52874 | FHLB (CALLABLE) | 2.17000 | 08/22/05 | 50,000,000.00 | 50,000,000.00 | 49,991,500.00 |
| PSI | NTRD | FRAQ2 | 52896 | FHLB | 1.86250 | 08/05/04 | 50,000,000.00 | 49,956,019.15 | 50,245,000.00 |
| | | **FRAQ2 Total** | | | | | 150,000,000.00 | 149,956,019.15 | 150,191,500.00 |
| PSI | NTRD | HLPC | 5058 | FHLMC PARTICIPATION CERTIF | 9.25000 | 12/01/08 | 750,139.81 | 750,044.40 | 810,166.00 |
| | | **HLPC Total** | | | | | 750,139.81 | 750,044.40 | 810,166.00 |
| PSI | NTRD | MCPN | 51016 | FHLMC 2.80 (CALLABLE) | 2.80000 | 03/12/04 | 25,000,000.00 | 24,966,345.42 | 25,093,750.00 |
| PSI | NTRD | MCPN | 51088 | FHLMC 2.80 (CALLABLE) | 2.80000 | 03/12/04 | 18,450,000.00 | 18,381,384.42 | 18,519,187.50 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | MCPN | 51433 | FHLMC 3.00 (CALLABLE) | 3.00000 | 04/30/04 | 50,000,000.00 | 50,000,000.00 | 50,322,500.00 |
| PSI | NTRD | MCPN | 51504 | FHLMC 3.00 (CALLABLE) | 3.00000 | 04/30/04 | 33,000,000.00 | 32,996,148.68 | 33,212,850.00 |
| PSI | NTRD | MCPN | 51507 | FNMA 3.00 (CALLABLE) | 3.00000 | 05/06/04 | 50,000,000.00 | 50,000,000.00 | 50,273,000.00 |
| PSI | NTRD | MCPN | 51636 | FNMA 2.25 (CALLABLE) | 2.25000 | 11/14/03 | 50,000,000.00 | 50,000,000.00 | 50,009,500.00 |
| PSI | NTRD | MCPN | 51685 | FNMA 3.05 (CALLABLE) | 3.05000 | 05/14/04 | 50,000,000.00 | 50,000,000.00 | 50,517,500.00 |
| PSI | NTRD | MCPN | 51718 | FFCB 3.00 (CALLABLE) | 3.00000 | 05/20/04 | 50,000,000.00 | 50,000,000.00 | 50,551,000.00 |
| PSI | NTRD | MCPN | 52827 | FHLB 2.50 (CALLABLE) | 2.50000 | 08/13/04 | 50,000,000.00 | 50,000,000.00 | 50,040,500.00 |
| PSI | NTRD | MCPN | 52900 | FHLB 2.50 (CALLABLE) | 2.50000 | 08/20/04 | 50,000,000.00 | 50,000,000.00 | 50,135,500.00 |
| PSI | NTRD | MCPN | 52921 | FHLMC 2.75 (CALLABLE) | 2.75000 | 08/19/04 | 50,000,000.00 | 50,000,000.00 | 50,118,000.00 |
| PSI | NTRD | MCPN | 52923 | FHLMC 2.35 (CALLABLE) | 2.35000 | 02/20/04 | 50,000,000.00 | 50,000,000.00 | 50,081,500.00 |
| PSI | NTRD | MCPN | 52945 | FHLB 2.30 (CALLABLE) | 2.30000 | 08/20/04 | 50,000,000.00 | 50,000,000.00 | 50,072,000.00 |
| PSI | NTRD | MCPN | 53026 | FHLMC 2.15 (CALLABLE) | 2.15000 | 08/20/04 | 50,000,000.00 | 50,000,000.00 | 50,174,000.00 |
| PSI | NTRD | MCPN | 53027 | FHLMC 2.15 (CALLABLE) | 2.15000 | 08/20/04 | 50,000,000.00 | 50,000,000.00 | 50,174,000.00 |
| PSI | NTRD | MCPN | 53108 | FHLB 2.35 (CALLABLE) | 2.35000 | 08/27/04 | 50,000,000.00 | 50,000,000.00 | 50,114,000.00 |
| PSI | NTRD | MCPN | 53165 | FHLMC 2.50 (CALLABLE) | 2.50000 | 02/28/05 | 50,000,000.00 | 49,935,901.64 | 50,101,000.00 |
| PSI | NTRD | MCPN | 53166 | FHLMC 2.60 (CALLABLE) | 2.60000 | 12/03/04 | 50,000,000.00 | 50,000,000.00 | 50,036,500.00 |
| PSI | NTRD | MCPN | 53261 | FHLB 2.625 (CALLABLE) | 2.62500 | 09/10/04 | 50,000,000.00 | 50,000,000.00 | 50,138,000.00 |
| PSI | NTRD | MCPN | 53281 | FNMA 2.30 (CALLABLE) | 2.30000 | 03/12/04 | 50,000,000.00 | 50,000,000.00 | 50,098,000.00 |
| PSI | NTRD | MCPN | 53282 | FNMA 2.875 (CALLABLE) | 2.87500 | 12/13/04 | 50,000,000.00 | 50,000,000.00 | 50,065,500.00 |
| PSI | NTRD | MCPN | 53317 | FHLB 2.30 (CALLABLE) | 2.30000 | 03/09/04 | 50,000,000.00 | 50,000,000.00 | 50,095,000.00 |
| PSI | NTRD | MCPN | 53337 | FHLB 2.70 (CALLABLE) | 2.70000 | 09/17/04 | 50,000,000.00 | 50,000,000.00 | 50,075,595.00 |
| PSI | NTRD | MCPN | 53479 | FHLMC 2.60 (CALLABLE) | 2.60000 | 12/03/04 | 8,880,000.00 | 8,880,000.00 | 8,886,482.40 |
| PSI | NTRD | MCPN | 53533 | FHLMC 2.80 (CALLABLE) | 2.80000 | 09/30/04 | 50,000,000.00 | 50,000,000.00 | 50,105,000.00 |
| PSI | NTRD | MCPN | 53726 | FHLMC 2.50 (CALLABLE) | 2.50000 | 10/15/04 | 50,000,000.00 | 50,000,000.00 | 50,078,125.00 |
| PSI | NTRD | MCPN | 53763 | FHLMC 2.25 (CALLABLE) | 2.25000 | 04/15/05 | 27,500,000.00 | 27,500,000.00 | 27,534,375.00 |
| | | **MCPN Total** | | | | | 1,212,830,000.00 | 1,212,659,780.16 | 1,216,622,364.90 |
| PSI | NTRD | NCD1 | 53841 | CHASE MANHATTAN BK USA NA CD | 1.75000 | 11/07/02 | 50,000,000.00 | 50,000,000.00 | 50,001,780.00 |
| PSI | NTRD | NCD1 | 53931 | CHASE MANHATTAN BK USA NA CD | 1.76000 | 11/18/02 | 50,000,000.00 | 50,000,000.00 | 50,004,845.00 |
| PSI | NTRD | NCD1 | 53944 | CITIBANK NA CD | 1.77000 | 01/22/03 | 50,000,000.00 | 50,000,000.00 | 50,017,145.00 |
| PSI | NTRD | NCD1 | 54091 | WELLS FARGO BK NA CD | 1.73000 | 11/05/02 | 50,000,000.00 | 49,999,568.47 | 50,001,100.00 |
| PSI | NTRD | NCD1 | 54092 | WELLS FARGO BK NA CD | 1.69000 | 11/12/02 | 28,214,000.00 | 28,213,427.86 | 28,215,120.10 |
| | | **NCD1 Total** | | | | | 228,214,000.00 | 228,212,996.33 | 228,239,990.10 |
| PSI | NTRD | NOTE | 49431 | USTN 5.125 | 5.12500 | 12/31/02 | 50,000,000.00 | 50,219,460.23 | 50,296,875.00 |
| PSI | NTRD | NOTE | 49432 | USTN 5.125 | 5.12500 | 12/31/02 | 50,000,000.00 | 50,219,460.23 | 50,296,875.00 |
| PSI | NTRD | NOTE | 49495 | USTN 4.75 | 4.75000 | 01/31/03 | 50,000,000.00 | 50,275,411.67 | 50,406,250.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | NOTE | 49496 | USTN 4.75 | 4.75000 | 01/31/03 | 50,000,000.00 | 50,275,411.67 | 50,406,250.00 |
| PSI | NTRD | NOTE | 49703 | USTN 3.875 | 3.87500 | 06/30/03 | 50,000,000.00 | 50,530,524.93 | 50,828,125.00 |
| PSI | NTRD | NOTE | 49704 | USTN 3.875 | 3.87500 | 06/30/03 | 50,000,000.00 | 50,530,524.93 | 50,828,125.00 |
| PSI | NTRD | NOTE | 49705 | USTN 3.875 | 3.87500 | 06/30/03 | 50,000,000.00 | 50,530,524.93 | 50,828,125.00 |
| PSI | NTRD | NOTE | 49768 | USTN 4.75 | 4.75000 | 01/31/03 | 50,000,000.00 | 50,294,208.83 | 50,406,250.00 |
| PSI | NTRD | NOTE | 49769 | USTN 4.75 | 4.75000 | 01/31/03 | 50,000,000.00 | 50,294,208.83 | 50,406,250.00 |
| PSI | NTRD | NOTE | 50115 | USTN 4.75 | 4.75000 | 01/31/03 | 50,000,000.00 | 50,305,117.85 | 50,406,250.00 |
| PSI | NTRD | NOTE | 50116 | USTN 4.75 | 4.75000 | 01/31/03 | 50,000,000.00 | 50,305,548.20 | 50,406,250.00 |
| PSI | NTRD | NOTE | 50117 | USTN 4.75 | 4.75000 | 01/31/03 | 50,000,000.00 | 50,305,548.20 | 50,406,250.00 |
| PSI | NTRD | NOTE | 50830 | USTN 4.625 | 4.62500 | 02/28/03 | 50,000,000.00 | 50,372,856.20 | 50,531,250.00 |
| PSI | NTRD | NOTE | 51542 | USTN 4.00 | 4.00000 | 04/30/03 | 50,000,000.00 | 50,365,550.40 | 50,671,875.00 |
| PSI | NTRD | NOTE | 51543 | USTN 4.00 | 4.00000 | 04/30/03 | 50,000,000.00 | 50,365,550.40 | 50,671,875.00 |
| PSI | NTRD | NOTE | 51656 | USTN 3.875 | 3.87500 | 06/30/03 | 50,000,000.00 | 50,473,987.10 | 50,828,125.00 |
| PSI | NTRD | NOTE | 51657 | USTN 3.875 | 3.87500 | 06/30/03 | 50,000,000.00 | 50,473,987.10 | 50,828,125.00 |
| | | **NOTE Total** | | | | | 850,000,000.00 | 856,137,881.70 | 859,453,125.00 |
| PSI | NTRD | REPO | 54122 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 49,260,000.00 | 49,260,000.00 | 49,260,000.00 |
| PSI | NTRD | REPO | 54123 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 49,260,000.00 | 49,260,000.00 | 49,260,000.00 |
| PSI | NTRD | REPO | 54124 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 49,260,000.00 | 49,260,000.00 | 49,260,000.00 |
| PSI | NTRD | REPO | 54125 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 49,260,000.00 | 49,260,000.00 | 49,260,000.00 |
| PSI | NTRD | REPO | 54126 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 49,260,000.00 | 49,260,000.00 | 49,260,000.00 |
| PSI | NTRD | REPO | 54127 | REPO FNMA 2.48 10-07-04 | 1.80000 | 11/01/02 | 3,700,000.00 | 3,700,000.00 | 3,700,000.00 |
| | | **REPO Total** | | | | | 250,000,000.00 | 250,000,000.00 | 250,000,000.00 |
| PSI | NTRD | SLMA | 49379 | SLMA 3.20 (CALLABLE) | 3.20000 | 10/24/03 | 50,000,000.00 | 49,977,962.96 | 50,813,000.00 |
| PSI | NTRD | SLMA | 51661 | SLMA 2.70 | 2.70000 | 04/25/03 | 25,000,000.00 | 25,028,365.38 | 25,137,500.00 |
| PSI | NTRD | SLMA | 51662 | SLMA 2.70 | 2.70000 | 04/25/03 | 25,200,000.00 | 25,228,592.31 | 25,338,600.00 |
| PSI | NTRD | SLMA | 51734 | SLMA 2.50 | 2.50000 | 05/28/03 | 49,500,000.00 | 49,481,478.10 | 49,761,855.00 |
| PSI | NTRD | SLMA | 53996 | SLMA 2.05 (CALLABLE) | 2.05000 | 04/26/04 | 50,000,000.00 | 49,861,168.03 | 50,007,810.00 |
| | | **SLMA Total** | | | | | 199,700,000.00 | 199,577,566.78 | 201,058,765.00 |
| PSI | NTRD | SLMD | 51642 | SLMA D/N | 2.14500 | 01/31/03 | 29,000,000.00 | 28,842,759.58 | 28,889,800.00 |
| PSI | NTRD | SLMD | 54103 | SLMA D/N | 1.63000 | 11/06/02 | 50,000,000.00 | 49,988,680.56 | 49,990,000.00 |
| PSI | NTRD | SLMD | 54104 | SLMA D/N | 1.63000 | 11/06/02 | 50,000,000.00 | 49,988,680.56 | 49,990,000.00 |
| | | **SLMD Total** | | | | | 129,000,000.00 | 128,820,120.70 | 128,869,800.00 |
| PSI | NTRD | TBIL | 53699 | UST BILL | 1.61500 | 12/26/02 | 50,000,000.00 | 49,876,631.94 | 49,888,000.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of October 31, 2002**
**Fund: Pooled Surplus Investments**
**Attchment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | TBIL | 53700 | UST BILL | 1.61500 | 12/26/02 | 50,000,000.00 | 49,876,631.94 | 49,888,000.00 |
| | | **TBIL Total** | | | | | 100,000,000.00 | 99,753,263.88 | 99,776,000.00 |
| PSI | NTRD | YANK1 | 51540 | ABN AMRO BK CHICAGO CD | 2.68500 | 04/22/03 | 50,000,000.00 | 49,995,351.12 | 50,289,630.00 |
| PSI | NTRD | YANK1 | 51541 | RABOBANK NY CD | 2.70000 | 04/22/03 | 50,000,000.00 | 49,995,351.81 | 50,293,185.00 |
| PSI | NTRD | YANK1 | 51641 | DEUTSCHE BK AG NY CD | 2.50000 | 04/25/03 | 45,000,000.00 | 45,000,000.00 | 45,225,216.00 |
| PSI | NTRD | YANK1 | 51679 | BK OF MONTREAL CHICAGO CD | 2.52000 | 04/28/03 | 50,000,000.00 | 50,004,821.56 | 50,259,400.00 |
| PSI | NTRD | YANK1 | 51684 | RABOBANK NY CD | 2.53000 | 04/30/03 | 50,000,000.00 | 50,002,437.72 | 50,257,235.00 |
| PSI | NTRD | YANK1 | 51786 | ROYAL BK OF SCOTLAND NY CD | 2.49000 | 05/30/03 | 50,000,000.00 | 49,994,319.54 | 50,279,365.00 |
| PSI | NTRD | YANK1 | 53707 | ROYAL BK OF SCOTLAND NY CD | 1.75000 | 11/08/02 | 50,000,000.00 | 50,000,097.02 | 50,002,025.00 |
| PSI | NTRD | YANK1 | 53784 | CIBC NY CD | 1.76000 | 11/04/02 | 50,000,000.00 | 50,000,041.60 | 50,001,070.00 |
| PSI | NTRD | YANK1 | 53865 | ROYAL BK OF SCOTLAND NY CD | 1.75000 | 11/12/02 | 50,000,000.00 | 50,000,152.53 | 50,003,055.00 |
| PSI | NTRD | YANK1 | 53912 | DEUTSCHE BK AG NY CD | 1.75000 | 11/15/02 | 50,000,000.00 | 50,000,000.00 | 50,003,830.00 |
| PSI | NTRD | YANK1 | 53924 | ROYAL BK OF SCOTLAND NY CD | 1.77000 | 11/18/02 | 50,000,000.00 | 50,000,235.74 | 50,005,095.00 |
| PSI | NTRD | YANK1 | 54005 | SVENSKA HANDELSBANKEN NY CD | 1.77000 | 11/27/02 | 50,000,000.00 | 50,000,360.51 | 50,007,660.00 |
| | | **YANK1 Total** | | | | | 595,000,000.00 | 594,993,169.15 | 596,626,766.00 |
| | | | | **PSI-NTRD Total** | | | **11,448,040,187.57** | **11,460,388,425.77** | **11,494,573,262.26** |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of October 31, 2002**
**Fund: Special Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | AST | BOND | 10283 | U.S.T. BONDS 10.375 | 10.37500 | 11/15/12 | 250,000.00 | 246,318.27 | 335,078.13 |
| | | **BOND Total** | | | | | 250,000.00 | 246,318.27 | 335,078.13 |
| | | **AST Total** | | | | | **250,000.00** | **246,318.27** | **335,078.13** |
| SPI | BLPSI | TBIL | 52367 | UST BILL | 1.72500 | 01/02/03 | 1,500,000.00 | 1,495,543.75 | 1,496,220.00 |
| SPI | BLPSI | TBIL | 53665 | UST BILL | 1.58000 | 03/27/03 | 1,500,000.00 | 1,490,388.33 | 1,491,420.00 |
| | | **TBIL Total** | | | | | 3,000,000.00 | 2,985,932.08 | 2,987,640.00 |
| | | **BLPSI-BLP SCHOOLS SELF INS AUTHORITY Total** | | | | | **3,000,000.00** | **2,985,932.08** | **2,987,640.00** |
| SPI | GF | 1TRD | 2581 | FLYING TRIANGLE LOAN | 5.50000 | 12/01/14 | 195,688.17 | 195,688.17 | 195,688.17 |
| SPI | GF | 1TRD | 2822 | FLYING TRIANGLE LOAN | 5.50000 | 01/01/15 | 196,722.39 | 196,722.39 | 196,722.39 |
| SPI | GF | 1TRD | 3187 | FLYING TRIANGLE LOAN | 5.50000 | 02/01/15 | 65,867.39 | 65,867.39 | 65,867.39 |
| SPI | GF | 1TRD | 3463 | FLYING TRIANGLE LOAN | 5.50000 | 03/01/15 | 264,787.20 | 264,787.20 | 264,787.20 |
| SPI | GF | 1TRD | 12057 | FLYING TRIANGLE LOAN | 5.50000 | 04/01/17 | 173,973.68 | 173,973.68 | 173,973.68 |
| SPI | GF | 1TRD | 14004 | FLYING TRIANGLE 1ST | 5.50000 | 08/01/12 | 70,286.62 | 70,286.62 | 70,286.62 |
| SPI | GF | 1TRD | 14688 | FLYING TRIANGLE 1ST | 5.50000 | 08/01/12 | 194,899.95 | 194,899.95 | 194,899.95 |
| SPI | GF | 1TRD | 15247 | FLYING TRIANGLE 1ST | 5.50000 | 03/01/13 | 87,500.94 | 87,500.94 | 87,500.94 |
| SPI | GF | 1TRD | 15821 | FLYING TRIANGLE 1ST | 5.50000 | 06/01/13 | 148,404.12 | 148,404.12 | 148,404.12 |
| SPI | GF | 1TRD | 15858 | FLYING TRIANGLE 1ST | 5.50000 | 07/01/13 | 50,750.36 | 50,750.36 | 50,750.36 |
| SPI | GF | 1TRD | 16864 | FLYING TRIANGLE 1ST | 5.50000 | 01/01/14 | 139,520.42 | 139,520.42 | 139,520.42 |
| SPI | GF | 1TRD | 17270 | FLYING TRIANGLE 1ST | 5.50000 | 04/01/14 | 218,781.39 | 218,781.39 | 218,781.39 |
| SPI | GF | 1TRD | 17567 | FLYING TRIANGLE SLUSHER | 4.50000 | 04/24/14 | 262,500.00 | 262,500.00 | 262,500.00 |
| SPI | GF | 1TRD | 17795 | FLYING TRIANGLE 1ST | 5.50000 | 05/01/14 | 79,356.83 | 79,356.83 | 79,356.83 |
| | | **1TRD Total** | | | | | 2,149,039.46 | 2,149,039.46 | 2,149,039.46 |
| SPI | GF | 2TRD | 1865 | ABALONE COVE LOAN | 6.41500 | 09/01/04 | 2,052.56 | 2,052.56 | 2,052.56 |
| SPI | GF | 2TRD | 2538 | ABALONE COVE LOAN | 6.82500 | 12/01/04 | 33,196.01 | 33,196.01 | 33,196.01 |
| | | **2TRD Total** | | | | | 35,248.57 | 35,248.57 | 35,248.57 |
| SPI | GF | LTBD | 7563 | CI BOND 2608 7.0 | 7.00000 | 01/02/05 | 100,173.18 | 100,173.18 | 103,657.20 |
| SPI | GF | LTBD | 35272 | RPV TAX ALLOCATION BOND | 5.00000 | 09/02/21 | 5,455,000.00 | 5,455,000.00 | 5,455,000.00 |
| | | **LTBD Total** | | | | | 5,555,173.18 | 5,555,173.18 | 5,558,657.20 |
| | | **GF-GENERAL FUND Total** | | | | | **7,739,461.21** | **7,739,461.21** | **7,742,945.23** |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of October 31, 2002**
**Fund: Special Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | LACC1 | XREPO | 48410 | SSB MASTER REPO AGREEMENT | 4.52500 | 06/30/04 | 505,545,000.00 | 505,545,000.00 | 505,545,000.00 |
| | | **XREPO Total** | | | | | 505,545,000.00 | 505,545,000.00 | 505,545,000.00 |
| | | **LACC1-LA COMMUNITY COLLEGE DISTRICT Total** | | | | | **505,545,000.00** | **505,545,000.00** | **505,545,000.00** |
| SPI | LACOE | GIC3 | 52407 | SER A - ACTON-AGUA DULCE USD | 2.83300 | 06/26/03 | 914,394.38 | 914,394.38 | 914,394.38 |
| SPI | LACOE | GIC3 | 52408 | SER A - ALHAMBRA CITY SD | 2.83300 | 06/26/03 | 5,044,259.69 | 5,044,259.69 | 5,044,259.69 |
| SPI | LACOE | GIC3 | 52409 | SER A - ALHAMBRA CITY HSD | 2.83300 | 06/26/03 | 5,044,259.69 | 5,044,259.69 | 5,044,259.69 |
| SPI | LACOE | GIC3 | 52410 | SER A - BONITA USD | 2.83300 | 06/26/03 | 1,338,353.59 | 1,338,353.59 | 1,338,353.59 |
| SPI | LACOE | GIC3 | 52411 | SER A - BURBANK USD | 2.83300 | 06/26/03 | 5,044,259.69 | 5,044,259.69 | 5,044,259.69 |
| SPI | LACOE | GIC3 | 52412 | SER A - CENTINELA VALLEY USD | 2.83300 | 06/26/03 | 3,024,692.33 | 3,024,692.33 | 3,024,692.33 |
| SPI | LACOE | GIC3 | 52413 | SER A - CERRITOS CCD | 2.83300 | 06/26/03 | 3,428,605.81 | 3,428,605.81 | 3,428,605.81 |
| SPI | LACOE | GIC3 | 52414 | SER A - CITRUS CCD | 2.83300 | 06/26/03 | 5,044,259.69 | 5,044,259.69 | 5,044,259.69 |
| SPI | LACOE | GIC3 | 52415 | SER A - EL MONTE UHSD | 2.83300 | 06/26/03 | 5,044,259.69 | 5,044,259.69 | 5,044,259.69 |
| SPI | LACOE | GIC3 | 52416 | SER A - EL SEGUNDO USD | 2.83300 | 06/26/03 | 1,414,087.37 | 1,414,087.37 | 1,414,087.37 |
| SPI | LACOE | GIC3 | 52417 | SER A - GLENDALE CCD | 2.83300 | 06/26/03 | 4,034,476.01 | 4,034,476.01 | 4,034,476.01 |
| SPI | LACOE | GIC3 | 52418 | SER A - HAWTHORNE SD | 2.83300 | 06/26/03 | 3,529,584.18 | 3,529,584.18 | 3,529,584.18 |
| SPI | LACOE | GIC3 | 52419 | SER A - LA CANADA USD | 2.83300 | 06/26/03 | 1,530,212.50 | 1,530,212.50 | 1,530,212.50 |
| SPI | LACOE | GIC3 | 52420 | SER A - LITTLE LAKE CSD | 2.83300 | 06/26/03 | 1,005,124.99 | 1,005,124.99 | 1,005,124.99 |
| SPI | LACOE | GIC3 | 52421 | SER A - LONG BEACH CCD | 2.83300 | 06/26/03 | 5,044,259.69 | 5,044,259.69 | 5,044,259.69 |
| SPI | LACOE | GIC3 | 52422 | SER A - MANHATTAN BEACH USD | 2.83300 | 06/26/03 | 3,529,584.18 | 3,529,584.18 | 3,529,584.18 |
| SPI | LACOE | GIC3 | 52423 | SER A - MONROVIA USD | 2.83300 | 06/26/03 | 2,110,838.10 | 2,110,838.10 | 2,110,838.10 |
| SPI | LACOE | GIC3 | 52424 | SER A - PALMDALE SD | 2.83300 | 06/26/03 | 10,093,178.03 | 10,093,178.03 | 10,093,178.03 |
| SPI | LACOE | GIC3 | 52425 | SER A - PARAMOUNT USD | 2.83300 | 06/26/03 | 6,054,043.36 | 6,054,043.36 | 6,054,043.36 |
| SPI | LACOE | GIC3 | 52426 | SER A - PASADENA USD | 2.83300 | 06/26/03 | 7,568,718.88 | 7,568,718.88 | 7,568,718.88 |
| SPI | LACOE | GIC3 | 52427 | SER A - REDONDO BEACH USD | 2.83300 | 06/26/03 | 3,832,519.28 | 3,832,519.28 | 3,832,519.28 |
| SPI | LACOE | GIC3 | 52428 | SER A - SANTA MONICA CCD | 2.83300 | 06/26/03 | 5,044,259.69 | 5,044,259.69 | 5,044,259.69 |
| SPI | LACOE | GIC3 | 52429 | SER A - WESTSIDE UNION SD | 2.83300 | 06/26/03 | 2,868,175.87 | 2,868,175.87 | 2,868,175.87 |
| | | **GIC3 Total** | | | | | 91,586,406.69 | 91,586,406.69 | 91,586,406.69 |
| | | **LACOE-LA OFFICE OF EDUCATION Total** | | | | | **91,586,406.69** | **91,586,406.69** | **91,586,406.69** |
| SPI | LAUSD1 | NOTE | 38586 | USTN 5.75 | 5.75000 | 11/30/02 | 4,000,000.00 | 4,003,629.97 | 4,012,500.00 |
| | | **NOTE Total** | | | | | 4,000,000.00 | 4,003,629.97 | 4,012,500.00 |
| | | **LAUSD1-LA UNIFIED SCHOOL DISTRICT Total** | | | | | **4,000,000.00** | **4,003,629.97** | **4,012,500.00** |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of October 31, 2002**
**Fund: Special Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | MAST | BOND | 10524 | UST BOND 10.375 | 10.37500 | 11/15/12 | 75,000.00 | 73,889.57 | 100,523.44 |
| SPI | MAST | BOND | 18810 | USTB 7.25 | 7.25000 | 05/15/16 | 85,000.00 | 87,921.13 | 107,312.50 |
| | | **BOND Total** | | | | | 160,000.00 | 161,810.70 | 207,835.94 |
| | | **MAST-MGMT ATTORNEY SETTLEMENT TRUST Total** | | | | | **160,000.00** | **161,810.70** | **207,835.94** |
| SPI | PVUSD | NOTE | 42438 | USTN 5.50 | 5.50000 | 02/28/03 | 504,000.00 | 502,174.54 | 510,615.00 |
| | | **NOTE Total** | | | | | 504,000.00 | 502,174.54 | 510,615.00 |
| | | **PVUSD-PALOS VERDES PENINSULA USD Total** | | | | | **504,000.00** | **502,174.54** | **510,615.00** |
| SPI | SANIT | FHLB | 47599 | FHLB 5.60 | 5.60000 | 06/05/06 | 180,000.00 | 180,000.00 | 180,618.75 |
| SPI | SANIT | FHLB | 48625 | FHLB 5.70 (CALLABLE) | 5.70000 | 07/25/06 | 135,000.00 | 135,252.43 | 138,839.06 |
| SPI | SANIT | FHLB | 48627 | FHLB 5.125 | 5.12500 | 09/15/03 | 110,000.00 | 110,771.63 | 113,437.50 |
| SPI | SANIT | FHLB | 48643 | FHLB 5.60 (CALLABLE) | 5.60000 | 08/01/06 | 210,000.00 | 210,442.81 | 215,971.88 |
| SPI | SANIT | FHLB | 52120 | FHLB 5.08 (CALLABLE) | 5.08000 | 06/04/07 | 160,000.00 | 161,060.76 | 167,700.00 |
| | | **FHLB Total** | | | | | **795,000.00** | **797,527.63** | **816,567.19** |
| SPI | SANIT | FHLM | 46998 | FHLMC 5.40 (CALLABLE) | 5.40000 | 04/11/06 | 251,000.00 | 251,000.00 | 254,566.71 |
| | | **FHLM Total** | | | | | **251,000.00** | **251,000.00** | **254,566.71** |
| SPI | SANIT | FNMA | 43412 | FNMA 7.125 | 7.12500 | 02/15/05 | 260,000.00 | 258,107.06 | 289,168.75 |
| SPI | SANIT | FNMA | 44897 | FNMA 7.02 (CALLABLE) | 7.02000 | 10/03/05 | 265,000.00 | 265,000.00 | 270,796.88 |
| SPI | SANIT | FNMA | 48170 | FNMA 5.55 (CALLABLE) | 5.55000 | 07/03/06 | 33,000.00 | 32,969.73 | 33,845.63 |
| SPI | SANIT | FNMA | 52122 | FNMA 5.02 | 5.02000 | 07/02/07 | 210,000.00 | 210,000.00 | 214,593.75 |
| | | **FNMA Total** | | | | | **768,000.00** | **766,076.79** | **808,405.01** |
| SPI | SANIT | NOTE | 48628 | USTN 6.50 | 6.50000 | 08/15/05 | 111,000.00 | 116,510.76 | 124,424.06 |
| SPI | SANIT | NOTE | 49241 | USTN 4.625 | 4.62500 | 05/15/06 | 162,000.00 | 166,611.72 | 174,555.00 |
| SPI | SANIT | NOTE | 49242 | USTN 2.75 | 2.75000 | 09/30/03 | 118,000.00 | 117,978.95 | 119,511.88 |
| SPI | SANIT | NOTE | 50261 | USTN 3.50 | 3.50000 | 11/15/06 | 96,000.00 | 92,718.54 | 99,570.00 |
| SPI | SANIT | NOTE | 52121 | USTN 4.375 | 4.37500 | 05/15/07 | 127,000.00 | 127,749.75 | 136,128.13 |
| | | **NOTE Total** | | | | | 614,000.00 | 621,569.72 | 654,189.07 |
| | | **SANIT-SANITATION DISTRICT Total** | | | | | **2,428,000.00** | **2,436,174.14** | **2,533,727.98** |
| SPI | SCAQM | CTDQ | 27969 | S OF C LAIF | 0.00000 | 12/31/02 | 2,148,550.46 | 2,148,550.46 | 2,148,550.46 |
| SPI | SCAQM | CTDQ | 28730 | S OF C LAIF | 0.00000 | 12/31/02 | 141,252.84 | 141,252.84 | 141,252.84 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of October 31, 2002**
**Fund: Special Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | SCAQM | CTDQ | 29584 | S OF C LAIF | 0.00000 | 12/31/02 | 274,110.95 | 274,110.95 | 274,110.95 |
| SPI | SCAQM | CTDQ | 30644 | S OF C LAIF | 0.00000 | 12/31/02 | 272,689.71 | 272,689.71 | 272,689.71 |
| SPI | SCAQM | CTDQ | 31540 | S OF C LAIF | 0.00000 | 12/31/02 | 275,823.70 | 275,823.70 | 275,823.70 |
| SPI | SCAQM | CTDQ | 32360 | S OF C LAIF | 0.00000 | 12/31/02 | 277,370.57 | 277,370.57 | 277,370.57 |
| SPI | SCAQM | CTDQ | 33313 | S OF C LAIF | 0.00000 | 12/31/02 | 269,070.75 | 269,070.75 | 269,070.75 |
| SPI | SCAQM | CTDQ | 34065 | S OF C LAIF | 0.00000 | 12/31/02 | 276,868.88 | 276,868.88 | 276,868.88 |
| SPI | SCAQM | CTDQ | 34956 | S OF C LAIF | 0.00000 | 12/31/02 | 280,284.81 | 280,284.81 | 280,284.81 |
| SPI | SCAQM | CTDQ | 35632 | S OF C LAIF | 0.00000 | 12/31/02 | 283,977.33 | 283,977.33 | 283,977.33 |
| SPI | SCAQM | CTDQ | 36440 | S OF C LAIF | 0.00000 | 12/31/02 | 275,858.99 | 275,858.99 | 275,858.99 |
| SPI | SCAQM | CTDQ | 37297 | S OF C LAIF | 0.00000 | 12/31/02 | 278,589.62 | 278,589.62 | 278,589.62 |
| SPI | SCAQM | CTDQ | 38232 | S OF C LAIF | 0.00000 | 12/31/02 | 284,655.28 | 284,655.28 | 284,655.28 |
| SPI | SCAQM | CTDQ | 38556 | S OF C LAIF | 0.00000 | 12/31/02 | 4,998,000.00 | 4,998,000.00 | 4,998,000.00 |
| SPI | SCAQM | CTDQ | 38987 | S OF C LAIF | 0.00000 | 12/31/02 | 303,237.61 | 303,237.61 | 303,237.61 |
| SPI | SCAQM | CTDQ | 39856 | S OF C LAIF | 0.00000 | 12/31/02 | 327,715.76 | 327,715.76 | 327,715.76 |
| SPI | SCAQM | CTDQ | 40203 | S OF C LAIF | 0.00000 | 12/31/02 | 2,997,000.00 | 2,997,000.00 | 2,997,000.00 |
| SPI | SCAQM | CTDQ | 40651 | S OF C LAIF | 0.00000 | 12/31/02 | 338,455.53 | 338,455.53 | 338,455.53 |
| SPI | SCAQM | CTDQ | 41373 | S OF C LAIF | 0.00000 | 12/31/02 | 383,355.75 | 383,355.75 | 383,355.75 |
| SPI | SCAQM | CTDQ | 42150 | S OF C LAIF | 0.00000 | 12/31/02 | 249,219.92 | 249,219.92 | 249,219.92 |
| SPI | SCAQM | CTDQ | 42487 | S OF C LAIF | 0.00000 | 12/31/02 | 12,000,000.00 | 12,000,000.00 | 12,000,000.00 |
| SPI | SCAQM | CTDQ | 43227 | S OF C LAIF | 0.00000 | 12/31/02 | 315,549.21 | 315,549.21 | 315,549.21 |
| SPI | SCAQM | CTDQ | 44235 | S OF C LAIF | 0.00000 | 12/31/02 | 417,809.52 | 417,809.52 | 417,809.52 |
| SPI | SCAQM | CTDQ | 45085 | S OF C LAIF | 0.00000 | 12/31/02 | 450,282.68 | 450,282.68 | 450,282.68 |
| SPI | SCAQM | CTDQ | 46126 | S OF C LAIF | 0.00000 | 12/31/02 | 460,937.14 | 460,937.14 | 460,937.14 |
| SPI | SCAQM | CTDQ | 47348 | S OF C LAIF | 0.00000 | 12/31/02 | 433,556.17 | 433,556.17 | 433,556.17 |
| SPI | SCAQM | CTDQ | 48498 | S OF C LAIF | 0.00000 | 12/31/02 | 383,954.85 | 383,954.85 | 383,954.85 |
| SPI | SCAQM | CTDQ | 49799 | S OF C LAIF | 0.00000 | 12/31/02 | 330,882.23 | 330,882.23 | 330,882.23 |
| SPI | SCAQM | CTDQ | 50780 | S OF C LAIF | 0.00000 | 12/31/02 | 263,334.33 | 263,334.33 | 263,334.33 |
| SPI | SCAQM | CTDQ | 51466 | S OF C LAIF | 0.00000 | 12/31/02 | 218,395.70 | 218,395.70 | 218,395.70 |
| SPI | SCAQM | CTDQ | 52667 | S OF C LAIF | 0.00000 | 12/31/02 | 206,669.35 | 206,669.35 | 206,669.35 |
| SPI | SCAQM | CTDQ | 53917 | S OF C LAIF | 0.00000 | 12/31/02 | 201,264.73 | 201,264.73 | 201,264.73 |
| | | **CTDQ Total** | | | | | 30,618,724.37 | 30,618,724.37 | 30,618,724.37 |
| | | **SCAQM-SOUTH COAST AIR QUALITY MGMT Total** | | | | | **30,618,724.37** | **30,618,724.37** | **30,618,724.37** |
| SPI | SCP6F | FFCB | 45137 | FFCB 6.32 | 6.32000 | 04/30/03 | 2,500,000.00 | 2,499,230.26 | 2,558,593.75 |
| | | **FFCB Total** | | | | | 2,500,000.00 | 2,499,230.26 | 2,558,593.75 |
| | | **SCP6F-SCAQMD MOBILE SOURCE AIR Total** | | | | | **2,500,000.00** | **2,499,230.26** | **2,558,593.75** |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of October 31, 2002**
**Fund: Special Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | SCU5F | FFCB | 45138 | FFCB 6.32 | 6.32000 | 04/30/03 | 5,000,000.00 | 4,998,460.53 | 5,117,187.50 |
| | | **FFCB Total** | | | | | 5,000,000.00 | 4,998,460.53 | 5,117,187.50 |
| | | **SCU5F-SCAQMD CLEAN FUELS PROJECT FUND Total** | | | | | **5,000,000.00** | **4,998,460.53** | **5,117,187.50** |
| SPI | SLIM | CTDQ | 22101 | S OF C LAIF | 0.00000 | 12/31/02 | 7,000,000.00 | 7,000,000.00 | 7,000,000.00 |
| SPI | SLIM | CTDQ | 23208 | S OF C LAIF | 0.00000 | 12/31/02 | 27,081.03 | 27,081.03 | 27,081.03 |
| SPI | SLIM | CTDQ | 23842 | S OF C LAIF | 0.00000 | 12/31/02 | 83,505.96 | 83,505.96 | 83,505.96 |
| SPI | SLIM | CTDQ | 24459 | S OF C LAIF | 0.00000 | 12/31/02 | 94,996.78 | 94,996.78 | 94,996.78 |
| SPI | SLIM | CTDQ | 25326 | S OF C LAIF | 0.00000 | 12/31/02 | 104,088.41 | 104,088.41 | 104,088.41 |
| SPI | SLIM | CTDQ | 26241 | S OF C LAIF | 0.00000 | 12/31/02 | 110,715.07 | 110,715.07 | 110,715.07 |
| SPI | SLIM | CTDQ | 27270 | S OF C LAIF | 0.00000 | 12/31/02 | 117,811.43 | 117,811.43 | 117,811.43 |
| SPI | SLIM | CTDQ | 28140 | S OF C LAIF | 0.00000 | 12/31/02 | 118,831.50 | 118,831.50 | 118,831.50 |
| SPI | SLIM | CTDQ | 28986 | S OF C LAIF | 0.00000 | 12/31/02 | 117,968.90 | 117,968.90 | 117,968.90 |
| SPI | SLIM | CTDQ | 29917 | S OF C LAIF | 0.00000 | 12/31/02 | 115,386.18 | 115,386.18 | 115,386.18 |
| SPI | SLIM | CTDQ | 31093 | S OF C LAIF | 0.00000 | 12/31/02 | 114,884.96 | 114,884.96 | 114,884.96 |
| SPI | SLIM | CTDQ | 31850 | S OF C LAIF | 0.00000 | 12/31/02 | 119,214.46 | 119,214.46 | 119,214.46 |
| SPI | SLIM | CTDQ | 32655 | S OF C LAIF | 0.00000 | 12/31/02 | 120,967.08 | 120,967.08 | 120,967.08 |
| SPI | SLIM | CTDQ | 33599 | S OF C LAIF | 0.00000 | 12/31/02 | 119,698.34 | 119,698.34 | 119,698.34 |
| SPI | SLIM | CTDQ | 34231 | S OF C LAIF | 0.00000 | 12/31/02 | 124,159.87 | 124,159.87 | 124,159.87 |
| SPI | SLIM | CTDQ | 35220 | S OF C LAIF | 0.00000 | 12/31/02 | 128,393.89 | 128,393.89 | 128,393.89 |
| SPI | SLIM | CTDQ | 35952 | S OF C LAIF | 0.00000 | 12/31/02 | 130,900.85 | 130,900.85 | 130,900.85 |
| SPI | SLIM | CTDQ | 36773 | S OF C LAIF | 0.00000 | 12/31/02 | 129,716.18 | 129,716.18 | 129,716.18 |
| SPI | SLIM | CTDQ | 37638 | S OF C LAIF | 0.00000 | 12/31/02 | 132,118.17 | 132,118.17 | 132,118.17 |
| SPI | SLIM | CTDQ | 38537 | S OF C LAIF | 0.00000 | 12/31/02 | 134,992.32 | 134,992.32 | 134,992.32 |
| SPI | SLIM | CTDQ | 39281 | S OF C LAIF | 0.00000 | 12/31/02 | 132,458.88 | 132,458.88 | 132,458.88 |
| SPI | SLIM | CTDQ | 40072 | S OF C LAIF | 0.00000 | 12/31/02 | 124,940.21 | 124,940.21 | 124,940.21 |
| SPI | SLIM | CTDQ | 40891 | S OF C LAIF | 0.00000 | 12/31/02 | 125,249.17 | 125,249.17 | 125,249.17 |
| SPI | SLIM | CTDQ | 41416 | S OF C LAIF | 0.00000 | 12/31/02 | 124,689.59 | 124,689.59 | 124,689.59 |
| SPI | SLIM | CTDQ | 42149 | S OF C LAIF | 0.00000 | 12/31/02 | 132,997.69 | 132,997.69 | 132,997.69 |
| SPI | SLIM | CTDQ | 43226 | S OF C LAIF | 0.00000 | 12/31/02 | 140,793.36 | 140,793.36 | 140,793.36 |
| SPI | SLIM | CTDQ | 44234 | S OF C LAIF | 0.00000 | 12/31/02 | 152,132.72 | 152,132.72 | 152,132.72 |
| SPI | SLIM | CTDQ | 45086 | S OF C LAIF | 0.00000 | 12/31/02 | 164,017.17 | 164,017.17 | 164,017.17 |
| SPI | SLIM | CTDQ | 46123 | S OF C LAIF | 0.00000 | 12/31/02 | 167,897.97 | 167,897.97 | 167,897.97 |
| SPI | SLIM | CTDQ | 47347 | S OF C LAIF | 0.00000 | 12/31/02 | 157,924.35 | 157,924.35 | 157,924.35 |
| SPI | SLIM | CTDQ | 48499 | S OF C LAIF | 0.00000 | 12/31/02 | 139,856.90 | 139,856.90 | 139,856.90 |
| SPI | SLIM | CTDQ | 49798 | S OF C LAIF | 0.00000 | 12/31/02 | 120,525.01 | 120,525.01 | 120,525.01 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of October 31, 2002**
**Fund: Special Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | SLIM | CTDQ | 50781 | S OF C LAIF | 0.00000 | 12/31/02 | 95,920.45 | 95,920.45 | 95,920.45 |
| SPI | SLIM | CTDQ | 51467 | S OF C LAIF | 0.00000 | 12/31/02 | 79,551.40 | 79,551.40 | 79,551.40 |
| SPI | SLIM | CTDQ | 52668 | S OF C LAIF | 0.00000 | 12/31/02 | 75,280.03 | 75,280.03 | 75,280.03 |
| SPI | SLIM | CTDQ | 53918 | S OF C LAIF | 0.00000 | 12/31/02 | 73,311.38 | 73,311.38 | 73,311.38 |
| | | **CTDQ Total** | | | | | 11,152,977.66 | 11,152,977.66 | 11,152,977.66 |
| | | **SLIM-SCHOOLS LINKED INSURANCE MGMT Total** | | | | | **11,152,977.66** | **11,152,977.66** | **11,152,977.66** |
| SPI | SSTF | BOND | 40242 | USTBOND 11.25 | 11.25000 | 02/15/15 | 225,000.00 | 230,073.45 | 371,812.50 |
| | | **BOND Total** | | | | | 225,000.00 | 230,073.45 | 371,812.50 |
| | | **SSTF-SILCOTT SETTLEMENT TRUST FUND Total** | | | | | **225,000.00** | **230,073.45** | **371,812.50** |
| SPI | WASIA | CTDQ | 22460 | S OF C LAIF | 0.00000 | 12/31/02 | 7,000,000.00 | 7,000,000.00 | 7,000,000.00 |
| SPI | WASIA | CTDQ | 23844 | S OF C LAIF | 0.00000 | 12/31/02 | 73,432.18 | 73,432.18 | 73,432.18 |
| SPI | WASIA | CTDQ | 24460 | S OF C LAIF | 0.00000 | 12/31/02 | 88,299.86 | 88,299.86 | 88,299.86 |
| SPI | WASIA | CTDQ | 25245 | S OF C LAIF | 0.00000 | 12/31/02 | 96,741.95 | 96,741.95 | 96,741.95 |
| SPI | WASIA | CTDQ | 26250 | S OF C LAIF | 0.00000 | 12/31/02 | 102,900.92 | 102,900.92 | 102,900.92 |
| SPI | WASIA | CTDQ | 26945 | S OF C LAIF | 0.00000 | 12/31/02 | 109,496.42 | 109,496.42 | 109,496.42 |
| SPI | WASIA | CTDQ | 28143 | S OF C LAIF | 0.00000 | 12/31/02 | 110,444.50 | 110,444.50 | 110,444.50 |
| SPI | WASIA | CTDQ | 28732 | S OF C LAIF | 0.00000 | 12/31/02 | 109,642.78 | 109,642.78 | 109,642.78 |
| SPI | WASIA | CTDQ | 29586 | S OF C LAIF | 0.00000 | 12/31/02 | 107,242.35 | 107,242.35 | 107,242.35 |
| SPI | WASIA | CTDQ | 30647 | S OF C LAIF | 0.00000 | 12/31/02 | 106,776.50 | 106,776.50 | 106,776.50 |
| SPI | WASIA | CTDQ | 31539 | S OF C LAIF | 0.00000 | 12/31/02 | 110,800.43 | 110,800.43 | 110,800.43 |
| SPI | WASIA | CTDQ | 32361 | S OF C LAIF | 0.00000 | 12/31/02 | 112,429.36 | 112,429.36 | 112,429.36 |
| SPI | WASIA | CTDQ | 33315 | S OF C LAIF | 0.00000 | 12/31/02 | 111,250.16 | 111,250.16 | 111,250.16 |
| SPI | WASIA | CTDQ | 34059 | S OF C LAIF | 0.00000 | 12/31/02 | 115,396.80 | 115,396.80 | 115,396.80 |
| SPI | WASIA | CTDQ | 34957 | S OF C LAIF | 0.00000 | 12/31/02 | 119,331.99 | 119,331.99 | 119,331.99 |
| SPI | WASIA | CTDQ | 35633 | S OF C LAIF | 0.00000 | 12/31/02 | 121,662.01 | 121,662.01 | 121,662.01 |
| SPI | WASIA | CTDQ | 36439 | S OF C LAIF | 0.00000 | 12/31/02 | 120,560.95 | 120,560.95 | 120,560.95 |
| SPI | WASIA | CTDQ | 37287 | S OF C LAIF | 0.00000 | 12/31/02 | 122,793.41 | 122,793.41 | 122,793.41 |
| SPI | WASIA | CTDQ | 38231 | S OF C LAIF | 0.00000 | 12/31/02 | 125,464.71 | 125,464.71 | 125,464.71 |
| SPI | WASIA | CTDQ | 38988 | S OF C LAIF | 0.00000 | 12/31/02 | 123,110.08 | 123,110.08 | 123,110.08 |
| SPI | WASIA | CTDQ | 39857 | S OF C LAIF | 0.00000 | 12/31/02 | 116,122.07 | 116,122.07 | 116,122.07 |
| SPI | WASIA | CTDQ | 40652 | S OF C LAIF | 0.00000 | 12/31/02 | 116,409.22 | 116,409.22 | 116,409.22 |
| SPI | WASIA | CTDQ | 41374 | S OF C LAIF | 0.00000 | 12/31/02 | 121,913.10 | 121,913.10 | 121,913.10 |
| SPI | WASIA | CTDQ | 42151 | S OF C LAIF | 0.00000 | 12/31/02 | 130,096.85 | 130,096.85 | 130,096.85 |
| SPI | WASIA | CTDQ | 43228 | S OF C LAIF | 0.00000 | 12/31/02 | 137,722.35 | 137,722.35 | 137,722.35 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of October 31, 2002**
**Fund: Special Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | WASIA | CTDQ | 44236 | S OF C LAIF | 0.00000 | 12/31/02 | 148,814.38 | 148,814.38 | 148,814.38 |
| SPI | WASIA | CTDQ | 45087 | S OF C LAIF | 0.00000 | 12/31/02 | 160,439.61 | 160,439.61 | 160,439.61 |
| SPI | WASIA | CTDQ | 46124 | S OF C LAIF | 0.00000 | 12/31/02 | 164,235.76 | 164,235.76 | 164,235.76 |
| SPI | WASIA | CTDQ | 47346 | S OF C LAIF | 0.00000 | 12/31/02 | 154,479.69 | 154,479.69 | 154,479.69 |
| SPI | WASIA | CTDQ | 48500 | S OF C LAIF | 0.00000 | 12/31/02 | 136,806.32 | 136,806.32 | 136,806.32 |
| SPI | WASIA | CTDQ | 49797 | S OF C LAIF | 0.00000 | 12/31/02 | 117,896.11 | 117,896.11 | 117,896.11 |
| SPI | WASIA | CTDQ | 50782 | S OF C LAIF | 0.00000 | 12/31/02 | 93,828.22 | 93,828.22 | 93,828.22 |
| SPI | WASIA | CTDQ | 51468 | S OF C LAIF | 0.00000 | 12/31/02 | 77,816.21 | 77,816.21 | 77,816.21 |
| SPI | WASIA | CTDQ | 52669 | S OF C LAIF | 0.00000 | 12/31/02 | 73,638.02 | 73,638.02 | 73,638.02 |
| SPI | WASIA | CTDQ | 53919 | S OF C LAIF | 0.00000 | 12/31/02 | 71,712.31 | 71,712.31 | 71,712.31 |
| | | **CTDQ Total** | | | | | 10,909,707.58 | 10,909,707.58 | 10,909,707.58 |
| | | **WASIA-WHITTIER AREA SCHOOLS INS AUTH Total** | | | | | **10,909,707.58** | **10,909,707.58** | **10,909,707.58** |
| | | | | **SPI Total** | | | **675,619,277.51** | **675,616,081.45** | **676,190,752.33** |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: BANKERS TRUST CORP.
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 07/02/97 | COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM | $8,107,348.27 |
| | BANKERS TRUST CORP. - TRUSTEE TOTAL | $8,107,348.27 (1) |

**NOTE:**
(1) September, 2002
(2) August, 2002
(3) July 31, 2002
(4) June 30, 2002
(5) May 31, 2002
(6) April 30, 2002
(7) March 31, 2002
(8) February 28, 2002
(9) January 31, 2002
(10) December 31, 2001
(11) November 30, 2001
(12) October 31, 2001

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: BNY WESTERN TRUST
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 12/11/85 | ANDERSON GALLERY & JAPANESE PAV. MUSEUM | $1,965,577.60 |
| 12/11/96 | CFD #2/CI 2656-M SERIES A & B | 2,212,256.77 |
| | HIGH DESERT HOSPITAL | 0.00 |
| 05/15/93 | LANCASTER FIRE DEPARTMENT | 3,722,555.43 |
| 12/09/99 | LANCASTER LIBRARY | 269,917.72 |
| 05/01/93 | LANCASTER SHERIFF | 2,054,356.44 |
| 08/01/93 | LOS ANGELES COUNTY FLOOD CONTROL REFUNDING | 5,143.43 |
| 12/11/86 | LOS ANGELES COUNTY PENSION OBLIGATION CERTIF. | 5,578,750.17 |
| 05/01/96 | LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING | 53,516,427.67 |
| 10/15/96 | MULTIPLE CAP V SER A | 5,787,016.79 |
| 06/03/97 | MULTIPLE CAP V SER B | 10,747,794.49 |
| 04/01/00 | MULTIPLE CAP VI SER A | 19,072,177.51 |
| 08/13/87 | PITCHESS RANCHO CO-GENERATION PROJECT | 0.00 |
| 02/01/87 | PUBLIC PROPERTY 1987 (LACERA) | 41,544,743.89 |
| 11/01/00 | LAC-CAL 2000, SER A | 929,695.57 |
| | BNY WESTERN TRUST - TRUSTEE SUBTOTAL | $147,406,413.48 (1) |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: BNY WESTERN TRUST
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE | |
|---|---|---|---|
| | L.A. COUNTY SCHOOLS PFP 1998 SER B | 176,300.84 | (2) |
| | ROSEMEAD ELEM SD COP 1996 | 194,767.21 | |
| | LACOE PROJ AND LEASE PYMT FD | 257,134.60 | |
| | BNY WESTERN TRUST - SCHOOLS SUBTOTAL | $628,202.65 | |
| | BNY WESTERN TRUST - TRUSTEE TOTAL | $148,034,616.13 | |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: U.S. BANK
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 12/11/96 | COMMUNITY FACILITIES DIST. NO. 2 | $1,326,981.28 |
| | COMMUNITY FACILITIES DIST. NO. 3 | 12,640,426.95 |
| 05/19/94 | COMMUNITY FACILITIES DIST. NO. 5 | 11,464,016.44 |
| | ENERGY SAVING EQUIPMENT PROJECT 1995 | 466,483.25 |
| 08/01/96 | MASTER REFUNDING PROJECT 1996 SER A & B | 105,940,990.37 |
| 05/01/91 | MASTER REFUNDING PROJECT 1997 | 4,316,251.05 |
| 1994 | PENSION OBLIGATION BONDS 1994 SER A & D | 236,259,856.55 |
| 11/19/97 | REGIONAL PARK & OPEN SPACE DIST AUTHORITY FUNDS | 151,766,713.42 |
| | U.S. BANK TRUST - TRUSTEE TOTAL | $524,181,719.31 (1) |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: U.S. BANK
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE | |
|---|---|---|---|
| | ABC USD 1997 SER B | $0.00 | |
| | ABC USD 1997 SER C | 0.00 | (7) |
| | ACTON AGUA DULCE 1999A COP | 202,904.24 | |
| | ARCADIA USD 1993A GOB | 0.00 | (2) |
| | ALHAMBRA CITY ELEM 1999A GOB | 0.00 | |
| | AZUSA USD 2002 SER A | 0.00 | (3) |
| | BEVERLY HILL USD 1995 GOB SER A | 13,615,646.70 | (11) |
| | CENTINELA VALLEY 2000 GOB SER A & B | 19,224,527.13 | (2) |
| | CENTINELA VALLEY 2002 GOB SER A | 0.00 | (2) |
| | CLAREMONT USD GOB 2000 SER A | 0.00 | (7) |
| | CULVER CITY SD ELEC96 SER 1999 | 0.00 | |
| | CHARTER OAK USD GOB 2000 SER A | 0.00 | (7) |
| | DOWNEY USD GOB 96 SER D | 0.00 | |
| | DOWNEY USD GOB 96 SER E | 0.00 | (7) |
| | DUARTE USD 1998 SER B & C | 0.00 | |
| | EL SEGUNDO USD GOB ELEC 1997 SER 2000C | 0.00 | (7) |
| | GARVEY SD GOB ELEC 2000 SER A | 0.00 | (7) |
| | GLENDALE USD 1999 GOB ELEC 1997 SER C | 0.01 | (7) |
| | GLENDALE USD GOB ELEC 2000 SER A | 0.00 | (7) |
| | HACIENDA LA PUENTE UNIFIED GOB ELEC 2000 SER A | 0.01 | (7) |
| | INGLEWOOD USD 1998A GOB | 0.00 | (7) |
| | INGLEWOOD USD 2000 COP SER B | 0.01 | |
| | LA CANADA 1999 GOB SER A | 0.00 | (7) |
| | L.A. COUNTY SCHOOLS PFP 1999 COP SER A | 245,852.44 | |
| | L.A. COUNTY SCHOOLS PFP 2000 COP SER A | 2,221,706.08 | |
| | L.A. COUNTY SCHOOLS PFP 2000 COP SER C | 209,538.44 | |
| | L.A. COUNTY SHOOLS PFP 2001-2002 COP SER A | 0.00 | |
| | LANCASTER SD ELEC 1999 SER A | 0.00 | |
| | LANCASTER SD ELEC 1999 SER 2001A | 0.00 | (7) |
| | LAS VIRGENES USD ELEC 1997 SER A & B | 17,374,905.03 | |
| | U.S. BANK SCHOOLS - SUB TOTAL | $53,095,080.09 | |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: U.S. BANK
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE | |
|---|---|---|---|
| | LITTLE LAKE SD 1993 | 3,045.84 | |
| | LITTLE LAKE SD 2000 SER A | 0.00 | |
| | LITTLE LAKE SD 2002 SER B | 0.00 | (3) |
| | LONG BEACH COP 1992 SER A 1997 | 7,088,752.91 | |
| | LONG BEACH USD GOB ELEC 1999 SER A & B | 0.00 | |
| | MANHATTAN BEACH USD 1999C GOB | 0.00 | (1) |
| | MANHATTAN BEACH USD 2000A GOB | 0.00 | (7) |
| | MANHATTAN BEACH USD 2002B GOB | 0.00 | (7) |
| | MANHATTAN BEACH USD 2002E GOB | 0.00 | (7) |
| | MONROVIA USD GOB ELEC 1997 SER B | 0.00 | (7) |
| | MONTEBELLO USD 1998 SER 2001A | 0.00 | (7) |
| | PASADENA COM COLLEGE DIST 1993A | 1,171,493.03 | |
| | PASADENA USD ELEC 1997 SER B | 0.00 | |
| | POMONA USD GOB 2000 SER A | 0.00 | |
| | POMONA USD 1991 | 0.00 | (3) |
| | POMONA USD GOB SER A,B,C,D 1998 | 24,553,443.17 | |
| | POMONA USD GO REFUNDING BONDS SER A | 0.00 | (7) |
| | POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A | 0.00 | |
| | POOLED CAP. PROJ. LYNWOOD 1997 SER C | 0.05 | |
| | POOLED CAP. PROJ. MONTEBELLO 1998 SER A | 0.02 | |
| | POOLED TRAN 2000-2001COST OF DELIVERY | 0.00 | |
| | REDONDO BEACH USD GOB 2000 ELEC SER A | 0.00 | (7) |
| | ROSEMEAD SD GOB ELEC 2000 SER A | 0.01 | (7) |
| | U.S. BANK SCHOOLS - SUB TOTAL | $32,816,735.03 | |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: U.S. BANK
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE | |
|---|---|---|---|
| | SAN MARINO USD 1996 GOB SER 1996A | 6,222,241.02 | (7) |
| | SAN MARINO USD 2001 GO REFUNDING BONDS | 9.24 | (7) |
| | SANTA CLARITA CCD GOB ELEC 2001 SER 2002 | 0.00 | (2) |
| | SANTA MONICA/MALIBU USD SER 1999 | 0.00 | |
| | SANTA MONICA/MALIBU USD SER 2001 | 0.00 | (2) |
| | SANTA MONICA COMMUNITY COLLEGE 1992A | 0.00 | (3) |
| | SANTA MONICA COMMUNITY COLLEGE 2002 SER A | 0.00 | (3) |
| | SAUGUS UNION HSD 1993A GOB | 0.00 | (2) |
| | SOUTH PASADENA USD ELEC 1995 SER C | 0.00 | |
| | SUPERINTENDENT OF SCHOOLS 1998 SER A | 0.00 | |
| | TORRANCE USD GOB 1998 ELEC SER B | 0.00 | (7) |
| | WALNUT VALLEY USD GOB 2000 SER A | 0.00 | (2) |
| | WALNUT VALLEY USD GOB 2000 SER B | 0.00 | (7) |
| | WEST COVINA 2000 GOB SER A, B & C | 20,556,632.89 | (2) |
| | WEST COVINA GOB REFUNDING SER A | 0.00 | (2) |
| | WHITTIER CITY SD GOB 2000 ELEC SER A | 0.00 | (7) |
| | WHITTIER CITY SD GOB 2000 ELEC SER B & C | 0.00 | (2) |
| | WHITTIER UNION HSD ELEC 1999 SER A | 0.00 | |
| | WHITTIER UNION HSD ELEC 1999 SER B | 0.02 | (7) |
| | WHITTIER UNION HSD ELEC 1999 SER C | 0.00 | (7) |
| | WISEBURN SD ELEC 1997 SER 1999 A | 0.00 | |
| | U.S. BANK SCHOOLS - SUB TOTAL | $26,778,883.17 | |
| | U.S. BANK SCHOOLS - TOTAL | $112,690,698.29 | |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: GREAT WEST LIFE
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT | | |
| | Artisan Mid Cap Fund | $10,287,234.09 |
| | Washington Mutual Bank Fund | 61,251,453.63 |
| | Los Angeles County Stable Income Fund | 1,383,522,079.80 |
| | Los Angeles County Investment Fund | 6,743,467.18 |
| | Small Cap Equity Managed by Brandywine | 122,139,935.98 |
| | Capital Guardian International (NON US) | 3,353,527.32 |
| | Delaware Interanational Equity Fund | 36,078,071.16 |
| | DIA Medium Size Company fund | 249,273,352.26 |
| | Pre-Assembled Portfolio A | 16,447,180.57 |
| | Pre-Assembled Portfolio B | 9,641,073.35 |
| | Pre-Assembled Portfolio C | 22,611,296.57 |
| | Pre-Assembled Portfolio D | 117,579,906.42 |
| | Pre-Assembled Portfolio E | 36,448,299.97 |
| | Putnam High Yield Advantage Fund | 17,471,897.05 |
| | State Street S & P 500 Flagship Series C | 346,148,382.95 |
| | | $2,438,997,158.30 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| | LOS ANGELES COMMUNITY COLLEGE (LACC) | 47,523.34 |
| | LACOE - 2002-2003 TRAN SER A | 92,444,080.32 |
| | TREASURER TOTAL | 92,491,603.66 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM | | |
| | INVESTMENTS | $45,389,000.00 |
| | CASH AND EQUIVALENTS | 228,298.85 |
| | PFM - TRUSTEE TOTAL | $45,617,298.85 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: STATE STREET BANK
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE | |
|---|---|---|---|
| 11/01/00 | ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A | $61,288,925.68 | (1) |
| 12/01/98 | DISNEY PROJECT (Partial Refund), 1998 | 56,308,530.51 | (1) |
| 02/09/93 | DISNEY PROJECT, 1993 | 19,827,941.16 | (1) |
| | DOWNEY USD GOB ELEC 1996 SER A | 0.00 | |
| 07/01/93 | MARINA DEL REY FINANCING, SERIES A | 16,976,627.00 | (1) |
| 11/01/97 | MASTER REFUNDING 1997, SERIES A | 21,331,947.03 | (1) |
| 12/09/92 | MASTER REFUNDING PROJECT, 1992 | 17,651,877.01 | (1) |
| | MASTER REFUNDING 2002, SERIES A | 3,016,538.66 | (1) |
| 12/01/93 | MULTIPLE CAPITAL FACILITIES PROJECT IV | 27,435,509.67 | (1) |
| | STATE STREET BANK - TRUSTEE TOTAL | $223,837,896.72 | |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
MANAGER: TCW
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund | | |
| | INVESTMENTS | $9,495,333.48 |
| | CASH EQUIVALENTS | 379,317.11 |
| | TCW - TOTAL MANAGED FUNDS | $9,874,650.59 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: UNION BANK
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE | |
|---|---|---|---|
| | LAC-CAL 1998, SERIES A | $1,144,977.95 | (1) |
| | LAC-CAL 1998, SERIES B | 1,051,350.34 | (1) |
| | LAC-CAL 2001, SERIES A | 1,077,351.79 | (1) |
| | EAST WHITTIER CITY SD 1997 SER A | 1.00 | |
| | | $3,273,681.08 | |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/02
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 01/27/93 | CONCERT HALL GIFT ASSIGNMENT | $17,664,457.35 (1) |
| 11/01/99 | LAC-CAL 1999, SERIES A | 1,058,809.53 (1) |
| | LAUSD 2000D ESCROW FUND | 106,590,845.10 (6) |
| | WELLS FARGO BANK - TRUSTEE TOTAL | $125,314,111.98 |

**Los Angeles County Treasurer**
**Floating Rate Securities - NTRD PSI Non-Trading**
**As of 10/31/02**
**Attachment XII**



| SEC ID | Instrument Description | Face Rate | Maturity Date | Par | Cost | Accrued Interest | Reset Provisions |
|---|---|---|---|---|---|---|---|
| CORPORATE AND AGENCY ISSUED- | | | | | | | |
| CNFL - | | | | | | | |
| 53943 | CITCORP FRN | 1.87 | 11/12/02 | 25,000,000.00 | 25,000,694.05 | 105,046.88 | Coupon rate=3-month US$LIBOR plus 12.5bp. Long 1st cpn. Series F. |
| 45334 | MERRILL LYNCH & CO FRN | 1.90 | 11/13/02 | 25,000,000.00 | 25,000,000.00 | 105,694.44 | Coupon rate=3-month US$LIBOR plus 15bp. Series B. |
| 53970 | DEUTSCHE BK FINANCIAL FRN | 1.87 | 12/12/03 | 30,000,000.00 | 30,012,768.41 | 77,760.42 | Coupon rate=3-month US$LIBOR plus 5bp. Iss'd under MTN Prog. Short 1st cpn. |
| **CNFL Totals:** | | | | **80,000,000.00** | **80,013,462.46** | **288,501.74** | |
| CNFM - | | | | | | | |
| 46132 | GECC FRN | 1.83 | 01/22/03 | 25,000,000.00 | 24,998,935.68 | 12,699.65 | Coupon rate=1-month US$LIBOR flat. Disc margin: 2bp. |
| 49574 | CITIGROUP INC FRN | 2.03 | 03/09/04 | 37,222,000.00 | 37,262,675.75 | 48,274.87 | Coupon rate=1-month US$LIBOR plus 23bp. Mod follow bus day cnvtn: US. |
| 51159 | GECC FRN | 1.95 | 03/15/05 | 25,000,000.00 | 25,006,076.45 | 62,331.60 | Cpn rate=3mo US$LIBOR +12.5bp. Iss undr globl MTN Prog.Ser A.Short 1st cpn. |
| **CNFM Totals:** | | | | **87,222,000.00** | **87,267,687.88** | **123,306.12** | |
| FRAQ- | | | | | | | |
| 51787 | FHLB (CALLABLE) | 2.07 | 11/28/03 | 50,000,000.00 | 50,000,000.00 | 449,505.21 | Cpn rate=1mo US$LIBOR +25bp to 11/02 (Act/360); thereafter 3 1/4% (30/360). |
| 51802 | SLMA (CALLABLE) | 2.08 | 04/26/04 | 50,000,000.00 | 50,000,000.00 | 20,222.22 | Cpn rate=1mo US$LIBOR +25bp to 4/03 (Act/360); thereafter 4.2% (30/360). |
| 51803 | SLMA (CALLABLE) | 2.08 | 04/26/04 | 50,000,000.00 | 50,000,000.00 | 20,222.22 | Cpn rate=1mo US$LIBOR +25bp to 4/03 (Act/360); thereafter 4.2% (30/360). |
| 52758 | SLMA (CALLABLE) | 2.02 | 07/26/04 | 50,000,000.00 | 50,006,755.89 | 19,626.74 | Cpn rate=3mo US$LIBOR +18bp Qtrly (Act/360) to 7/03; thereafter 3.9% (30/360). |
| 52778 | FHLMC (CALLABLE) | 1.96 | 07/30/04 | 50,000,000.00 | 50,000,000.00 | 5,437.50 | Cpn rate=3mo US$LIBOR +18bp to 7/03; thereafter 3.9% (Act/360). Unsec'd. |
| 52828 | FHLB (CALLABLE) | 2.00 | 08/13/04 | 50,000,000.00 | 50,000,000.00 | 222,500.00 | Cpn rate=3mo US$LIBOR +25bp to 08/03 (Act/360); thereafter 3.3% (30/360). |
| 52873 | FHLB (CALLABLE) | 2.02 | 08/19/04 | 50,000,000.00 | 50,000,000.00 | 207,354.17 | Cpn rate=3mo US$LIBOR +26bp to 08/03 (Act/360); thereafter 3.25% (30/360). |
| 52898 | FHLMC (CALLABLE) | 2.01 | 08/20/04 | 50,000,000.00 | 50,000,000.00 | 203,791.67 | Cpn rate=3mo US$LIBOR +25bp to 8/03 Qtrly (Act/360); thereafter 3.55% (30/360). |
| 52899 | FHLMC (CALLABLE) | 2.01 | 08/20/04 | 50,000,000.00 | 50,000,000.00 | 203,791.67 | Cpn rate=3mo US$LIBOR +25bp to 8/03 Qtrly (Act/360); thereafter 3.5% (30/360). |
| **FRAQ Totals:** | | | | **450,000,000.00** | **450,006,755.89** | **1,352,451.40** | |
| FRAQ2- | | | | | | | |
| 52896 | FHLB | 1.86 | 08/05/04 | 50,000,000.00 | 49,956,019.15 | 222,525.00 | Cpn rate=3mo US$LIBOR +5bp. Iss'r Opt to flip cpn to 3.75% on 8/5/03. Unsec'd. |
| 52733 | FHLB CALLABLE MTN | 2.06 | 02/08/05 | 50,000,000.00 | 50,000,000.00 | 237,184.03 | Cpn rate=3mo US$LIBOR +30bp to 8/03; thereafter 4.375%. Unsec'd. Book-entry. |
| 52874 | FHLB (CALLABLE) | 2.17 | 08/22/05 | 50,000,000.00 | 50,000,000.00 | 207,958.33 | Cpn rate=3mo US$LIBOR +40bp to 8/03; thereafter 4.375%. Unsec'd. Book-entry. |
| **FRAQ2 Totals:** | | | | **150,000,000.00** | **149,956,019.15** | **667,667.36** | |
| | **CORPORATE AND AGENCY ISSUED TOTAL** | | | **767,222,000.00** | **767,243,925.38** | **2,431,926.62** | |

**Los Angeles County Treasurer**
**Floating Rate Securities - NTRD PSI Non-Trading**
**As of 10/31/02**
**Attachment XII**



| SEC ID | Instrument Description | Face Rate | Maturity Date | Par | Cost | Accrued Interest | Reset Provisions |
|---|---|---|---|---|---|---|---|
| LOS ANGELES COUNTY ISSUED - | | | | | | | |
| BAN - LACCAL BANS | | | | | | | |
| 50085 | LACCAL BANS | 2.25 | 06/30/04 | 5,000,000.00 | 5,000,000.00 | 37,466.67 | 6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date. |
| 51048 | LACCAL BANS | 2.25 | 06/30/04 | 5,000,000.00 | 5,000,000.00 | 37,466.67 | |
| 51430 | LACCAL BANS | 2.25 | 06/30/04 | 5,000,000.00 | 5,000,000.00 | 37,466.67 | |
| 52098 | LACCAL BANS | 2.25 | 06/30/04 | 5,000,000.00 | 5,000,000.00 | 37,466.67 | |
| 53620 | LACCAL BANS | 2.16 | 06/30/05 | 5,000,000.00 | 5,000,000.00 | 12,876.11 | |
| 48811 | LACCAL BANS | 2.25 | 06/30/06 | 5,000,000.00 | 5,000,000.00 | 37,466.67 | |
| **BAN Totals:** | | | | **30,000,000.00** | **30,000,000.00** | **200,209.46** | |
| COP1 - LACCAL MARINA DEL REY SER C | | | | | | | |
| 18535 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 18,656,873.21 | 18,656,873.21 | 231,298.59 | Annual reset based on current 10-year Treasury yield plus 50bp, or 3-month LIBOR plus 50bp with semi-annual payments. |
| 52946 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 6,707.47 | 6,707.47 | 83.16 | |
| 52963 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 434.34 | 434.34 | 5.32 | |
| 52993 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 16,028.53 | 16,028.53 | 189.88 | |
| 53048 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,583.72 | 1,583.72 | 18.33 | |
| 53078 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,151.46 | 1,151.46 | 13.16 | |
| 53079 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 511.93 | 511.93 | 5.85 | |
| 53091 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 4,318.93 | 4,318.93 | 48.78 | |
| 53122 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 882.04 | 882.04 | 9.60 | |
| 53163 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 475.58 | 475.58 | 5.04 | |
| 53226 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 837.13 | 837.13 | 8.30 | |
| 53239 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,737.27 | 1,737.27 | 16.99 | |
| 53257 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,028.06 | 1,028.06 | 9.91 | |
| 53331 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,608.58 | 1,608.58 | 14.18 | |
| 53370 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,155.97 | 1,155.97 | 10.03 | |
| 53397 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,745.86 | 1,745.86 | 14.91 | |
| 53418 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 669.04 | 669.04 | 5.62 | |
| 53456 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 775.97 | 775.97 | 6.09 | |
| 53514 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 202.42 | 202.42 | 1.45 | |
| 53528 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 592.79 | 592.79 | 4.16 | |
| 53577 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,468.31 | 1,468.31 | 9.71 | |
| 53591 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 212.33 | 212.33 | 1.32 | |
| 53644 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 21,759.14 | 21,759.14 | 122.89 | |
| 53676 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,062.50 | 1,062.50 | 5.42 | |
| 53694 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 2,506.52 | 2,506.52 | 12.43 | |

**Los Angeles County Treasurer**
**Floating Rate Securities - NTRD PSI Non-Trading**
**As of 10/31/02**
**Attachment XII**



| SEC ID | Instrument Description | Face Rate | Maturity Date | Par | Cost | Accrued Interest | Reset Provisions |
|---|---|---|---|---|---|---|---|
| 53712 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 462.92 | 462.92 | 2.23 | |
| 53761 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 607.75 | 607.75 | 2.60 | |
| 53786 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 455.60 | 455.60 | 1.82 | |
| 53813 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,332.46 | 1,332.46 | 4.96 | |
| 53829 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 49,585.81 | 49,585.81 | 163.93 | |
| 53843 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,128.16 | 1,128.16 | 3.57 | |
| 53864 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,074.10 | 1,074.10 | 3.26 | |
| 53881 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 112.75 | 112.75 | 0.33 | |
| 53892 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 2,609.61 | 2,609.61 | 7.19 | |
| 53898 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 984.91 | 984.91 | 2.17 | |
| 53903 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 379.29 | 379.29 | 0.84 | |
| 53991 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,510.43 | 1,510.43 | 1.66 | |
| 54010 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,017.91 | 1,017.91 | 0.98 | |
| 54029 | LACCAL MARINA DEL REY SER C | 4.96 | 08/01/07 | 1,456.96 | 1,456.96 | 1.20 | |
| **COP1 Totals:** | | | | **18,789,047.76** | **18,789,047.76** | **232,117.87** | |
| | **LOS ANGELES COUNTY ISSUED TOTAL** | | | **48,789,047.76** | **48,789,047.76** | **432,327.33** | |
| **NTRD - PSI NON-TRADING Total:** | | | | **816,011,047.76** | **816,032,973.14** | **2,864,253.95** | |

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 10/31/02
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

| SEC ID | DESCRIPTION | DRAW DATE | AMOUNT | RATE |
|---|---|---|---|---|
| 48811 | LACCAL | 08/14/01 | 5,000,000.00 | 2.248% |
| 50085 | LACCAL | 12/12/01 | 5,000,000.00 | 2.248% |
| 51048 | LACCAL | 03/08/02 | 5,000,000.00 | 2.248% |
| 51430 | LACCAL | 04/12/02 | 5,000,000.00 | 2.248% |
| 52098 | LACCAL | 06/10/02 | 5,000,000.00 | 2.248% |
| 53620 | LACCAL | 09/18/02 | 5,000,000.00 | 2.156% |
| | | | 30,000,000.00 | |

**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**
**As of October 31, 2002**
**Attachment XIV**

| | NON-TRADING | | TRADING | |
|---|---|---|---|---|
| SECURITY TYPE | COST | WTD AVG DTM | COST | WTD AVG DTM |
| COLLATERALIZED CDS | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| NEGOTIABLE CDS | 823,206,165.48 | 77.69 DAYS | 0.00 | 0.00 DAYS |
| EURO CDS | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| BANKERS ACCEPTANCE | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| COMMERCIAL PAPER | 2,655,469,356.42 | 9.79 DAYS | 0.00 | 0.00 DAYS |
| GOVERNMENTS | 955,891,145.58 | 135.47 DAYS | 0.00 | 0.00 DAYS |
| AGENCIES | 6,271,611,046.93 | 489.43 DAYS | 0.00 | 0.00 DAYS |
| MUNICIPALS | 48,789,047.76 | 1,154.23 DAYS | 0.00 | 0.00 DAYS |
| CORP & DEPOSIT NOTES | 455,421,663.60 | 315.66 DAYS | 0.00 | 0.00 DAYS |
| REPURCHASE AGREEMENT | 250,000,000.00 | 1.00 DAYS | 0.00 | 0.00 DAYS |
| ASSET BACKED | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| OTHER | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| TOTAL | $11,460,388,425.77 | 304.47 DAYS | 0.00 | 0.00 DAYS |

**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Maturity Range Grouping**
**As of October 31, 2002**
**Attachment XV**



| Matuity Range | Date Range | Par Amount | % | Cum. % | Amortized Cost | % | Cum. % |
|---|---|---|---|---|---|---|---|
| **NTRD** | | | | | | | |
| 1 to 30 Days | 11/01/02 - 11/30/02 | 3,835,266,000.00 | 33.50 | 33.50 | 3,834,393,031.52 | 33.46 | 33.46 |
| 31 to 60 Days | 12/01/02 - 12/30/02 | 182,375,000.00 | 1.59 | 35.09 | 182,144,459.81 | 1.59 | 35.05 |
| 61 to 90 Days | 12/31/02 - 01/29/03 | 335,015,000.00 | 2.93 | 38.02 | 335,857,561.69 | 2.93 | 37.98 |
| 91 to 120 Days | 01/30/03 - 02/28/03 | 623,909,000.00 | 5.45 | 43.47 | 627,164,981.41 | 5.47 | 43.45 |
| 121 to 180 Days | 03/01/03 - 04/29/03 | 495,200,000.00 | 4.33 | 47.80 | 495,775,230.83 | 4.33 | 47.78 |
| 181 to 270 Days | 04/30/03 - 07/28/03 | 1,100,465,000.00 | 9.61 | 57.41 | 1,107,655,149.68 | 9.67 | 57.45 |
| 271 to 365 Days | 07/29/03 - 10/31/03 | 312,000,000.00 | 2.73 | 60.14 | 311,986,571.39 | 2.72 | 60.17 |
| 1 to 1.5 YEARS | 11/01/03 - 04/30/04 | 1,616,617,000.00 | 14.12 | 74.26 | 1,616,418,062.53 | 14.10 | 74.27 |
| 1.5 to 2 YEARS | 05/01/04 - 10/30/04 | 1,447,799,000.00 | 12.65 | 86.91 | 1,448,744,934.44 | 12.64 | 86.91 |
| 2 to 3 YEARS | 10/31/04 - 10/31/05 | 1,424,705,000.00 | 12.44 | 99.35 | 1,425,480,559.70 | 12.44 | 99.35 |
| 3 to 4 YEARS | 10/31/05 - 10/31/06 | 55,150,000.00 | 0.48 | 99.83 | 55,228,790.61 | 0.48 | 99.83 |
| 4 to 5 YEARS | 10/31/06 - 10/31/07 | 18,789,047.76 | 0.16 | 99.99 | 18,789,047.76 | 0.16 | 99.99 |
| 5 to 10 YEARS | 10/31/07 - 10/31/12 | 750,139.81 | 0.01 | 100.00 | 750,044.40 | 0.01 | 100.00 |
| **Portfolio Total:** | | **$11,448,040,187.57** | | | **$11,460,388,425.77** | | |
| **AST** | | | | | | | |
| 10 + YEARS | 10/31/12 - 10/31/52 | 250,000.00 | 100.00 | 100.00 | 246,318.27 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$250,000.00** | | | **$246,318.27** | | |
| **BLPSI** | | | | | | | |
| 61 to 90 Days | 12/31/02 - 01/29/03 | 1,500,000.00 | 50.00 | 50.00 | 1,495,543.75 | 50.10 | 50.10 |
| 121 to 180 Days | 03/01/03 - 04/29/03 | 1,500,000.00 | 50.00 | 100.00 | 1,490,388.33 | 49.90 | 100.00 |
| **Portfolio Total:** | | **$3,000,000.00** | | | **$2,985,932.08** | | |
| **GF** | | | | | | | |
| 1.5 to 2 YEARS | 05/01/04 - 10/30/04 | 2,052.56 | 0.00 | 0.00 | 2,052.56 | 0.00 | 0.00 |
| 2 to 3 YEARS | 10/31/04 - 10/31/05 | 133,369.19 | 1.70 | 1.70 | 133,369.19 | 1.70 | 1.70 |
| 5 to 10 YEARS | 10/31/07 - 10/31/12 | 265,186.57 | 3.50 | 5.20 | 265,186.57 | 3.50 | 5.20 |
| 10 + YEARS | 10/31/12 - 10/31/52 | 7,338,852.89 | 94.80 | 100.00 | 7,338,852.89 | 94.80 | 100.00 |
| **Portfolio Total:** | | **$7,739,461.21** | | | **$7,739,461.21** | | |

**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Maturity Range Grouping**
**As of October 31, 2002**
**Attachment XV**



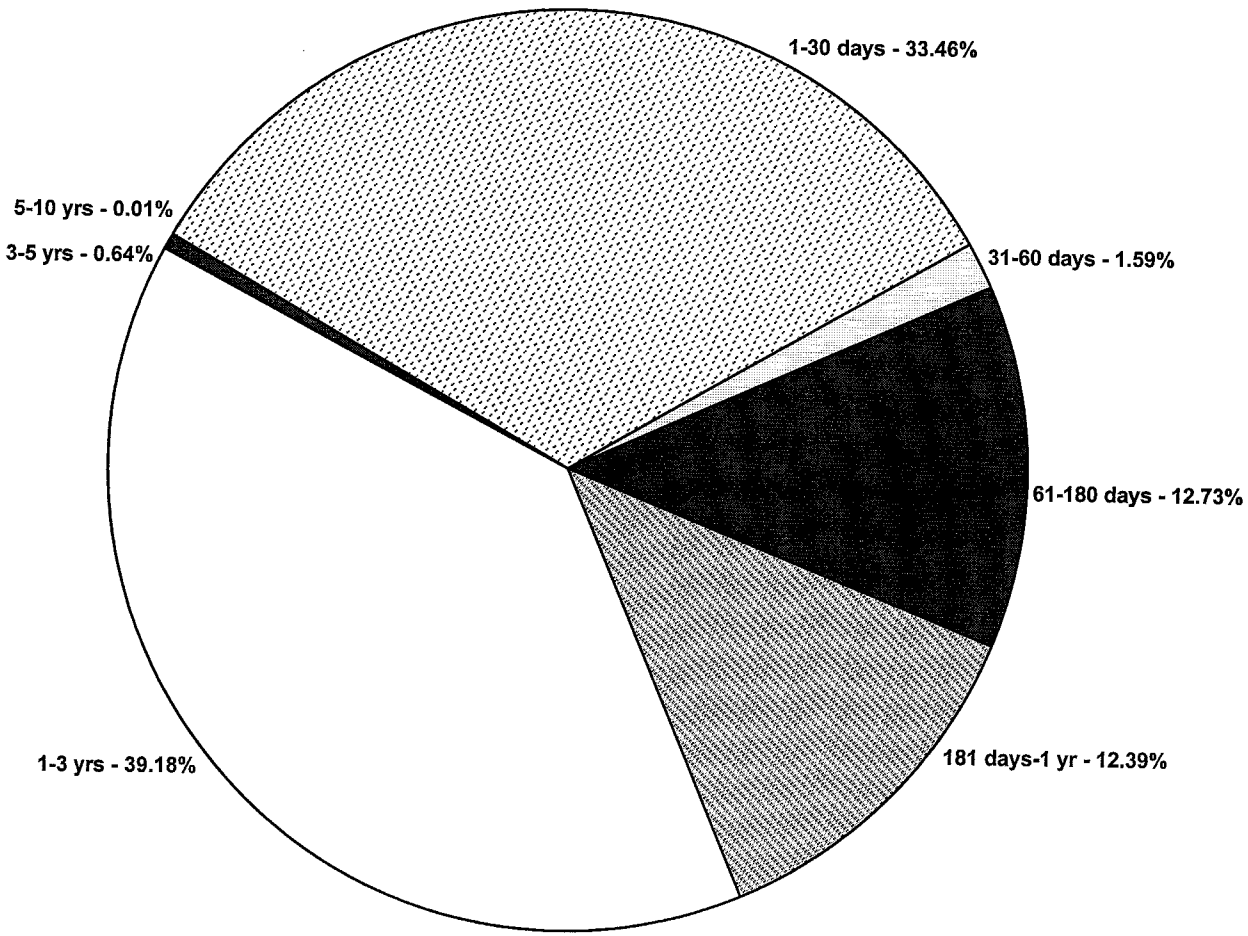
| Matuity Range | Date Range | Par Amount | % | Cum. % | Amortized Cost | % | Cum. % |
|---|---|---|---|---|---|---|---|
| **LACC1** | | | | | | | |
| 1.5 to 2 YEARS | 05/01/04 - 10/30/04 | 505,545,000.00 | 100.00 | 100.00 | 505,545,000.00 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$505,545,000.00** | | | **$505,545,000.00** | | |
| **LACOE** | | | | | | | |
| 181 to 270 Days | 04/30/03 - 07/28/03 | 91,586,406.69 | 100.00 | 100.00 | 91,586,406.69 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$91,586,406.69** | | | **$91,586,406.69** | | |
| **LAUSD1** | | | | | | | |
| 1 to 30 Days | 11/01/02 - 11/30/02 | 4,000,000.00 | 100.00 | 100.00 | 4,003,629.97 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$4,000,000.00** | | | **$4,003,629.97** | | |
| **MAST** | | | | | | | |
| 10 + YEARS | 10/31/12 - 10/31/52 | 160,000.00 | 100.00 | 100.00 | 161,810.70 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$160,000.00** | | | **$161,810.70** | | |
| **PVUSD** | | | | | | | |
| 91 to 120 Days | 01/30/03 - 02/28/03 | 504,000.00 | 100.00 | 100.00 | 502,174.54 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$504,000.00** | | | **$502,174.54** | | |
| **SANIT** | | | | | | | |
| 271 to 365 Days | 07/29/03 - 10/31/03 | 228,000.00 | 9.40 | 9.40 | 228,750.58 | 9.40 | 9.40 |
| 2 to 3 YEARS | 10/31/04 - 10/31/05 | 636,000.00 | 26.20 | 35.60 | 639,617.82 | 26.30 | 35.70 |
| 3 to 4 YEARS | 10/31/05 - 10/31/06 | 971,000.00 | 40.00 | 75.60 | 976,276.69 | 40.10 | 75.70 |
| 4 to 5 YEARS | 10/31/06 - 10/31/07 | 593,000.00 | 24.40 | 100.00 | 591,529.05 | 24.30 | 100.00 |
| **Portfolio Total:** | | **$2,428,000.00** | | | **$2,436,174.14** | | |
| **SCAQM** | | | | | | | |
| 61 to 90 Days | 12/31/02 - 01/29/03 | 30,618,724.37 | 100.00 | 100.00 | 30,618,724.37 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$30,618,724.37** | | | **$30,618,724.37** | | |

**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Maturity Range Grouping**
**As of October 31, 2002**
**Attachment XV**



| Matuity Range | Date Range | Par Amount | % | Cum. % | Amortized Cost | % | Cum. % |
|---|---|---|---|---|---|---|---|
| **SCP6F** | | | | | | | |
| 181 to 270 Days | 04/30/03 - 07/28/03 | 2,500,000.00 | 100.00 | 100.00 | 2,499,230.26 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$2,500,000.00** | | | **$2,499,230.26** | | |
| **SCU5F** | | | | | | | |
| 181 to 270 Days | 04/30/03 - 07/28/03 | 5,000,000.00 | 100.00 | 100.00 | 4,998,460.53 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$5,000,000.00** | | | **$4,998,460.53** | | |
| **SLIM** | | | | | | | |
| 61 to 90 Days | 12/31/02 - 01/29/03 | 11,152,977.66 | 100.00 | 100.00 | 11,152,977.66 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$11,152,977.66** | | | **$11,152,977.66** | | |
| **SSTF** | | | | | | | |
| 10 + YEARS | 10/31/12 - 10/31/52 | 225,000.00 | 100.00 | 100.00 | 230,073.45 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$225,000.00** | | | **$230,073.45** | | |
| **WASIA** | | | | | | | |
| 61 to 90 Days | 12/31/02 - 01/29/03 | 10,909,707.58 | 100.00 | 100.00 | 10,909,707.58 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$10,909,707.58** | | | **$10,909,707.58** | | |

# LOS ANGELES COUNTY TREASURER
# COMPOSITION OF PSI PORTFOLIO BY MATURITY
# AS OF OCTOBER, 2002
# ATTACHMENT XVI



LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 10/31/02
ATTACHMENT XVII

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| | SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD) | 30,618,724.37 |
| | SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM) | 11,152,977.66 |
| | WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA) | 10,909,707.58 |
| | LAIF TOTAL | $52,681,409.61 |

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF INVESTMENT DATA

## A COMPARISON OF A SEPTEMBER 2002 WITH SEPTEMBER 2001

(DOLLARS IN THOUSANDS)

| | SEPTEMBER 2002 | SEPTEMBER 2001 | CHANGE |
|---|---|---|---|
| Average Daily Portfolio | $ 46,004,008 | $ 48,017,074 | $ -2,013,066 |
| Accrued Earnings | $ 98,474 | $ 169,237 | -70,763 |
| Effective Yield | 2.604 | 4.288 | -1.684 |
| Average Life-Month End (In Days) | 188 | 169 | +19 |
| Total Security Transactions | | | |
| Amount | $ 12,967,316 | $ 21,343,348 | -8,376,032 |
| Number | 287 | 466 | -179 |
| Total Time Deposit Transactions | | | |
| Amount | $ 1,914,500 | $ 1,388,500 | +526,000 |
| Number | 139 | 98 | +41 |
| Average Workday Investment Activity | $ 744,091 | $ 1,196,413 | -452,322 |
| Prescribed Demand Account Balances | | | |
| For Services | $ 694,877 | $ 327,851 | +367,026 |
| For Uncollected Funds | $ 175,429 | $ 205,061 | -29,632 |

# PHILIP ANGELIDES
# TREASURER
# STATE OF CALIFORNIA

## INVESTMENT DIVISION SELECTED INVESTMENT DATA
## ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)

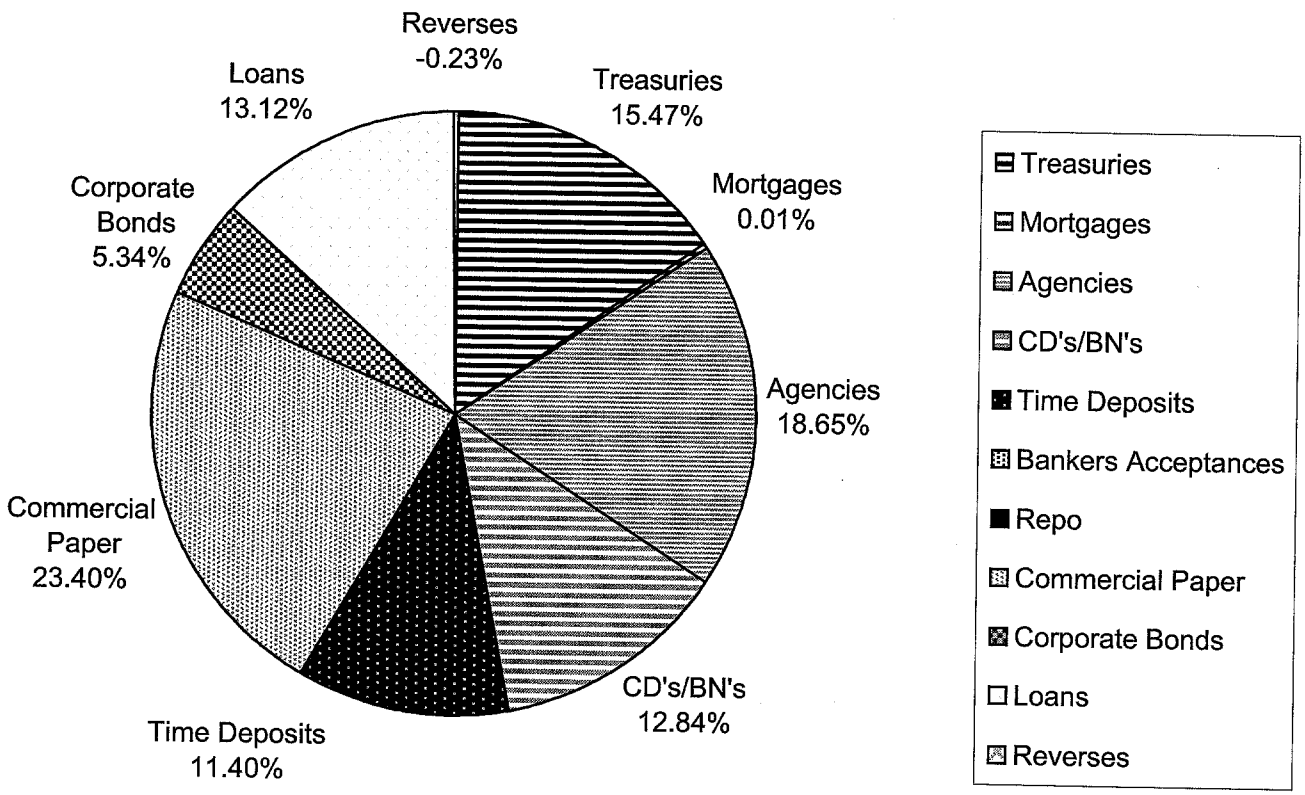
September 30, 2002

| TYPE OF SECURITY | | AMOUNT | PERCENT OF PORTFOLIO | DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH |
|---|---|---|---|---|
| Government | | | | |
| Bills | $ | 991,399 | 2.22 | -.12 |
| Bonds | | 0 | 0.00 | 0.00 |
| Notes | | 5,923,896 | 13.25 | +.29 |
| Strips | | 0 | 0.00 | 0.00 |
| Total Government | $ | 6,915,295 | 15.47 | +.17 |
| Federal Agency Coupons | $ | 4,877,776 | 10.91 | +.35 |
| Certificates of Deposit | | 4,870,056 | 10.90 | +.79 |
| Bank Notes | | 865,088 | 1.94 | -1.21 |
| Bankers' Acceptances | | 0 | 0.00 | 0.00 |
| Repurchases | | 0 | 0.00 | 0.00 |
| Federal Agency Discount Notes | | 3,459,672 | 7.74 | -1.96 |
| Time Deposits | | 5,094,290 | 11.40 | +.48 |
| GNMAs | | 728 | 0.00 | 0.00 |
| Commercial Paper | | 10,455,514 | 23.40 | +3.03 |
| FHLMC | | 6,655 | 0.01 | 0.00 |
| Corporate Bonds | | 2,384,630 | 5.34 | -.01 |
| Pooled Loans | | 3,004,937 | 6.72 | +.75 |
| GF Loans | | 2,858,500 | 6.40 | -2.39 |
| Reversed Repurchases | | -105,625 | -.23 | 0 |
| Total (All Types) | $ | 44,687,516 | 100.00 | |

### INVESTMENT ACTIVITY

| | SEPTEMBER 2002 | | AUGUST 2002 | |
|---|---|---|---|---|
| | NUMBER | AMOUNT | NUMBER | AMOUNT |
| Pooled Money | 287 | $ 12,967,316 | 413 | $ 18,333,588 |
| Other | 19 | 141,742 | 41 | 808,860 |
| Time Deposits | 139 | 1,914,500 | 157 | 2,579,695 |
| Totals | 445 | $ 15,023,558 | 611 | $ 21,722,143 |
| PMIA Monthly Average Effective Yield | 2.604 | | 2.594 | |
| Year to Date Yield Last Day of Month | 2.640 | | 2.654 | |

# Pooled Money Investment Account 9/30/02
## Portfolio Composition
## $44.6 Billion



## POOLED MONEY INVESTMENT ACCOUNT

| DATE | TYPE | DESCRIPTION a/ | a/ | MATURITY DATE | TRANS YIELD | PAR (000) | DAYS HELD d/ | AMOUNT EARNED | EFFECTIVE YIELD |
|---|---|---|---|---|---|---|---|---|---|
| **09/03/02** | **REDEMPTIONS** | | | | | | | | |
| | CB | W/F | 6.500% | 09/03/02 | 6.565 | $ 20,000 | 1016 | $ 3,649,922.22 | 6.567 |
| | CB | W/F | 6.500% | 09/03/02 | 6.487 | 25,000 | 1075 | 4,773,208.34 | 6.480 |
| | BN | WORLD | 1.750% | 09/03/02 | 1.750 | 50,000 | 81 | 196,875.00 | 1.774 |
| | BN | WORLD | 1.750% | 09/03/02 | 1.750 | 50,000 | 81 | 196,875.00 | 1.774 |
| | BN | WORLD | 1.750% | 09/03/02 | 1.750 | 50,000 | 81 | 196,875.00 | 1.774 |
| | BN | WORLD | 1.750% | 09/03/02 | 1.750 | 50,000 | 81 | 196,875.00 | 1.774 |
| | CP | GECC | | 09/03/02 | 1.900 | 35,000 | 4 | 7,388.89 | 1.926 |
| | CP | GECC | | 09/03/02 | 1.900 | 50,000 | 4 | 10,555.56 | 1.926 |
| | CP | GECC | | 09/03/02 | 1.900 | 50,000 | 4 | 10,555.56 | 1.926 |
| | CP | GECC | | 09/03/02 | 1.900 | 50,000 | 4 | 10,555.56 | 1.926 |
| | CP | GECC | | 09/03/02 | 1.900 | 50,000 | 4 | 10,555.56 | 1.926 |
| | CP | SALOMON | | 09/03/02 | 1.770 | 35,000 | 6 | 10,325.00 | 1.795 |
| | CP | AMER EXP | | 09/03/02 | 1.770 | 50,000 | 6 | 14,750.00 | 1.795 |
| | CP | AMER EXP | | 09/03/02 | 1.770 | 50,000 | 6 | 14,750.00 | 1.795 |
| | CP | SALOMON | | 09/03/02 | 1.770 | 50,000 | 6 | 14,750.00 | 1.795 |
| | CP | SALOMON | | 09/03/02 | 1.770 | 50,000 | 6 | 14,750.00 | 1.795 |
| | CP | GECC | | 09/03/02 | 1.730 | 50,000 | 26 | 62,472.22 | 1.756 |
| | CP | GECC | | 09/03/02 | 1.730 | 50,000 | 26 | 62,472.22 | 1.756 |
| | CP | GECC | | 09/03/02 | 1.730 | 50,000 | 26 | 62,472.22 | 1.756 |
| | CP | GECC | | 09/03/02 | 1.730 | 50,000 | 26 | 62,472.22 | 1.756 |
| | CP | COUNTRY | | 09/03/02 | 1.810 | 47,500 | 33 | 78,810.42 | 1.838 |
| | CP | CAMPBELL | | 09/03/02 | 1.780 | 50,000 | 33 | 81,583.33 | 1.807 |
| | CP | COUNTRY | | 09/03/02 | 1.810 | 50,000 | 33 | 82,958.33 | 1.838 |
| | CP | AMER EXP | | 09/03/02 | 1.740 | 50,000 | 36 | 87,000.00 | 1.767 |
| | CP | AMER EXP | | 09/03/02 | 1.740 | 50,000 | 36 | 87,000.00 | 1.767 |
| | CP | COUNTRY | | 09/03/02 | 1.820 | 50,000 | 43 | 108,694.44 | 1.849 |
| | CP | GECC | | 09/03/02 | 1.750 | 15,000 | 47 | 34,270.83 | 1.778 |
| | CP | GECC | | 09/03/02 | 1.750 | 50,000 | 47 | 114,236.11 | 1.778 |
| | CP | GEN MILLS | | 09/03/02 | 2.000 | 20,000 | 76 | 84,444.44 | 2.036 |
| | CP | FMCC | | 09/03/02 | 2.080 | 10,000 | 92 | 53,155.56 | 2.120 |
| | CP | SRAC | | 09/03/02 | 2.160 | 25,000 | 92 | 138,000.00 | 2.202 |
| | CP | BARCLAYS | | 09/03/02 | 1.810 | 50,000 | 92 | 231,277.80 | 1.843 |
| | CP | BARCLAYS | | 09/03/02 | 1.810 | 50,000 | 92 | 231,277.80 | 1.843 |
| | CP | BARCLAYS | | 09/03/02 | 1.810 | 50,000 | 92 | 231,277.80 | 1.843 |
| | CP | FMCC | | 09/03/02 | 2.080 | 50,000 | 92 | 265,777.78 | 2.120 |
| | CP | GMAC | | 09/03/02 | 2.120 | 50,000 | 105 | 309,166.67 | 2.162 |
| | CP | GMAC | | 09/03/02 | 2.150 | 50,000 | 130 | 388,194.44 | 2.196 |
| | CP | GECC | | 09/03/02 | 2.020 | 50,000 | 151 | 423,638.89 | 2.065 |
| | CP | GECC | | 09/03/02 | 2.020 | 50,000 | 151 | 423,638.89 | 2.065 |
| | CP | GECC | | 09/03/02 | 2.020 | 50,000 | 151 | 423,638.89 | 2.065 |
| | CP | GECC | | 09/03/02 | 2.020 | 50,000 | 151 | 423,638.89 | 2.065 |
| **PURCHASES** | | | | | | | | | |
| | CP | CAMPBELL | | 10/01/02 | 1.780 | 25,000 | | | |
| | CP | KODAK | | 10/04/02 | 2.050 | 25,000 | | | |
| | CP | DISNEY | | 10/15/02 | 1.900 | 25,000 | | | |
| | CP | SAFEWAY | | 11/01/02 | 1.830 | 50,000 | | | |

## POOLED MONEY INVESTMENT ACCOUNT

| DATE | TYPE | a/ DESCRIPTION | a/ | MATURITY DATE | TRANS YIELD | PAR (000) | d/ DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
|---|---|---|---|---|---|---|---|---|---|
| **09/03/02** | **PURCHASES (continued)** | | | | | | | | |
| | CP | WYETH | | 11/04/02 | 1.950 | 10,000 | | | |
| | CP | WYETH | | 11/04/02 | 1.950 | 50,000 | | | |
| | CP | FMCC | | 12/02/02 | 2.060 | 25,000 | | | |
| | CP | SRAC | | 12/02/02 | 2.070 | 25,000 | | | |
| | CP | FMCC | | 12/02/02 | 2.060 | 50,000 | | | |
| | CP | GMAC | | 12/02/02 | 2.060 | 50,000 | | | |
| | CP | GMAC | | 12/02/02 | 2.060 | 50,000 | | | |
| | CP | GMAC | | 12/02/02 | 2.060 | 50,000 | | | |
| | CP | GMAC | | 12/02/02 | 2.060 | 50,000 | | | |
| | MTN | B/A | 7.625% | 04/15/05 | 3.200 | 14,913 | | | |
| **09/04/02** | **NO SALES** | | | | | | | | |
| | **PURCHASES** | | | | | | | | |
| | CP | AMER EXP | | 10/15/02 | 1.740 | 25,000 | | | |
| | CP | ASCC | | 10/15/02 | 1.770 | 25,000 | | | |
| | CP | AMER EXP | | 10/15/02 | 1.740 | 50,000 | | | |
| | CP | AMER EXP | | 10/15/02 | 1.740 | 50,000 | | | |
| | CP | GECC | | 11/01/02 | 1.750 | 50,000 | | | |
| | CP | GECC | | 11/01/02 | 1.750 | 50,000 | | | |
| | CP | GECC | | 11/01/02 | 1.750 | 50,000 | | | |
| | CP | GECC | | 11/01/02 | 1.750 | 50,000 | | | |
| | CP | W/F | | 11/27/02 | 1.720 | 50,000 | | | |
| | CP | W/F | | 11/27/02 | 1.720 | 50,000 | | | |
| **09/05/02** | **NO SALES** | | | | | | | | |
| | **NO PURCHASES** | | | | | | | | |
| **09/06/02** | **REDEMPTIONS** | | | | | | | | |
| | CP | SRAC | | 09/06/02 | 1.900 | 50,000 | 7 | 18,472.22 | 1.927 |
| | **NO PURCHASES** | | | | | | | | |
| **09/09/02** | **REDEMPTIONS** | | | | | | | | |
| | CP | W/F | | 09/09/02 | 1.750 | 50,000 | 12 | 29,166.67 | 1.775 |
| | CP | W/F | | 09/09/02 | 1.750 | 50,000 | 12 | 29,166.67 | 1.775 |
| | **NO PURCHASES** | | | | | | | | |
| **09/10/02** | **REDEMPTIONS** | | | | | | | | |
| | CP | GMAC | | 09/10/02 | 2.000 | 50,000 | 27 | 75,000.00 | 2.030 |
| | CP | SALOMON | | 09/10/02 | 1.700 | 50,000 | 33 | 77,916.67 | 1.726 |
| | CP | SALOMON | | 09/10/02 | 1.700 | 50,000 | 33 | 77,916.67 | 1.726 |

## POOLED MONEY INVESTMENT ACCOUNT

| DATE | TYPE | a/ DESCRIPTION | a/ | MATURITY DATE | TRANS YIELD | PAR (000) | d/ DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
|---|---|---|---|---|---|---|---|---|---|
| **09/10/02** | **REDEMPTIONS (continued)** | | | | | | | | |
| | CP | WYETH | | 09/10/02 | 1.870 | 50,000 | 34 | 88,305.55 | 1.899 |
| | CP | WYETH | | 09/10/02 | 1.890 | 50,000 | 39 | 102,375.00 | 1.920 |
| | CP | MORG STAN | | 09/10/02 | 1.760 | 50,000 | 40 | 97,777.77 | 1.787 |
| | CP | MORG STAN | | 09/10/02 | 1.760 | 50,000 | 40 | 97,777.77 | 1.787 |
| | CP | GEN MILLS | | 09/10/02 | 2.050 | 20,000 | 111 | 126,416.67 | 2.091 |
| | MTN | FMCC | 6.550% | 09/10/02 | 3.749 | 17,630 | 209 | 386,317.37 | 3.767 |
| | MTN | FMCC | 6.550% | 09/10/02 | 3.501 | 13,290 | 230 | 299,043.46 | 3.504 |
| | MTN | FMCC | 6.550% | 09/10/02 | 4.854 | 20,507 | 474 | 1,309,353.80 | 4.815 |
| | MTN | FMCC | 6.550% | 09/10/02 | 5.950 | 10,000 | 593 | 988,774.48 | 6.030 |
| | **PURCHASES** | | | | | | | | |
| | MTN | GECC | 6.800% | 11/01/05 | 3.171 | 10,000 | | | |
| **09/11/02** | **NO SALES** | | | | | | | | |
| | **NO PURCHASES** | | | | | | | | |
| **09/12/02** | **NO SALES** | | | | | | | | |
| | **NO PURCHASES** | | | | | | | | |
| **09/13/02** | **SALES** | | | | | | | | |
| | TREAS | BILLS | | 12/19/02 | 1.655 | 50,000 | 81 | 205,965.28 | 1.872 |
| | TREAS | BILLS | | 12/19/02 | 1.655 | 50,000 | 81 | 205,965.28 | 1.872 |
| | TREAS | NOTES | 4.250% | 05/31/03 | 1.711 | 50,000 | 465 | 2,604,631.63 | 5.482 |
| | TREAS | NOTES | 4.250% | 05/31/03 | 1.711 | 50,000 | 465 | 2,604,631.63 | 5.482 |
| | **REDEMPTIONS** | | | | | | | | |
| | DISC NOTES | FNMA | | 09/13/02 | 2.360 | 50,000 | 344 | 1,127,555.56 | 2.447 |
| | DISC NOTES | FNMA | | 09/13/02 | 2.360 | 50,000 | 344 | 1,127,555.56 | 2.447 |
| | DISC NOTES | FNMA | | 09/13/02 | 2.360 | 50,000 | 344 | 1,127,555.56 | 2.447 |
| | DISC NOTES | FNMA | | 09/13/02 | 2.360 | 50,000 | 344 | 1,127,555.56 | 2.447 |
| | **PURCHASES** | | | | | | | | |
| | CD | MONTREAL | 1.750% | 10/01/02 | 1.750 | 50,000 | | | |
| | CD | CR AGRIC | 1.750% | 11/04/02 | 1.750 | 30,000 | | | |
| | CD | CR AGRIC | 1.750% | 11/04/02 | 1.750 | 50,000 | | | |
| | CP | ASCC | | 10/11/02 | 1.760 | 50,000 | | | |
| | CP | SAFEWAY | | 10/16/02 | 1.900 | 20,000 | | | |
| | CP | TEXT FIN | | 10/21/02 | 1.890 | 25,000 | | | |
| | CP | MORG STAN | | 10/21/02 | 1.760 | 50,000 | | | |
| | CP | TEXT FIN | | 11/01/02 | 1.900 | 25,000 | | | |
| | CP | WYETH | | 11/27/02 | 1.950 | 50,000 | | | |
| | CP | CRC | | 12/02/02 | 1.750 | 50,000 | | | |

## POOLED MONEY INVESTMENT ACCOUNT

| DATE | TYPE | a/ DESCRIPTION | | a/ MATURITY DATE | TRANS YIELD | PAR (000) | d/ DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
|---|---|---|---|---|---|---|---|---|---|
| **09/13/02** | **PURCHASES (continued)** | | | | | | | | |
| | CP | CRC | | 12/02/02 | 1.750 | 50,000 | | | |
| | CP | CRC | | 12/02/02 | 1.750 | 50,000 | | | |
| **09/15/02** | **REDEMPTIONS** | | | | | | | | |
| | MTN | AT&T | 6.500% | 09/15/02 | 7.110 | 10,000 | 786 | 1,518,400.00 | 7.137 |
| | **NO PURCHASES** | | | | | | | | |
| **09/16/02** | **REDEMPTIONS** | | | | | | | | |
| | MTN FR | CITICORP | 5.310% | 09/16/02 | 4.969 | 25,000 | 1320 | 4,464,032.76 | 4.949 |
| | **PURCHASES** | | | | | | | | |
| | CP | GECC | | 10/01/02 | 1.770 | 30,000 | | | |
| | CP | MORG STAN | | 11/08/02 | 1.750 | 50,000 | | | |
| | CP | MORG STAN | | 11/08/02 | 1.750 | 50,000 | | | |
| | CP | MORG STAN | | 11/08/02 | 1.750 | 50,000 | | | |
| | CP | BEAR | | 11/27/02 | 1.760 | 50,000 | | | |
| | CP | BEAR | | 11/27/02 | 1.760 | 50,000 | | | |
| | CP | BEAR | | 11/27/02 | 1.760 | 50,000 | | | |
| | CP | DFC | | 12/10/02 | 1.760 | 644 | | | |
| | CP | DFC | | 12/10/02 | 1.760 | 50,000 | | | |
| | CP | DFC | | 12/10/02 | 1.760 | 50,000 | | | |
| | CP | DFC | | 12/10/02 | 1.760 | 50,000 | | | |
| | DISC NOTES | FNMA | | 11/27/02 | 1.700 | 22,805 | | | |
| | DISC NOTES | FNMA | | 11/27/02 | 1.700 | 50,000 | | | |
| | DISC NOTES | FNMA | | 11/27/02 | 1.700 | 50,000 | | | |
| | DISC NOTES | FNMA | | 11/27/02 | 1.700 | 50,000 | | | |
| | DISC NOTES | FNMA | | 11/27/02 | 1.700 | 50,000 | | | |
| | DISC NOTES | FNMA | | 11/27/02 | 1.700 | 50,000 | | | |
| **09/17/02** | **NO SALES** | | | | | | | | |
| | **PURCHASES** | | | | | | | | |
| | CD | HYPO | 1.760% | 11/27/02 | 1.760 | 50,000 | | | |
| | CD | W/F | 1.760% | 12/27/02 | 1.760 | 50,000 | | | |
| | CD | W/F | 1.760% | 12/27/02 | 1.760 | 50,000 | | | |
| | CP | ASCC | | 10/08/02 | 1.760 | 25,000 | | | |
| | CP | CAMPBELL | | 11/27/02 | 1.800 | 25,000 | | | |
| | CP | WYETH | | 11/27/02 | 1.950 | 25,000 | | | |
| | CP | WYETH | | 11/27/02 | 1.950 | 50,000 | | | |
| | CP | GMAC | | 12/02/02 | 2.060 | 50,000 | | | |
| | CP | GMAC | | 12/02/02 | 2.060 | 50,000 | | | |
| | CP | GMAC | | 12/02/02 | 2.060 | 50,000 | | | |
| | CP | GMAC | | 12/02/02 | 2.060 | 50,000 | | | |

## POOLED MONEY INVESTMENT ACCOUNT

| DATE | TYPE | a/ DESCRIPTION | a/ MATURITY DATE | TRANS YIELD | PAR (000) | d/ DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
|---|---|---|---|---|---|---|---|---|
| **09/17/02** | **PURCHASES (continued)** | | | | | | | |
| | CP | GECC | 12/27/02 | 1.760 | 25,000 | | | |
| | CP | GECC | 12/27/02 | 1.760 | 50,000 | | | |
| | CP | GECC | 12/27/02 | 1.760 | 50,000 | | | |
| **09/18/02** | **REDEMPTIONS** | | | | | | | |
| | DISC NOTES | FHLMC | 09/18/02 | 2.400 | 40,600 | 352 | 952,746.67 | 2.491 |
| | DISC NOTES | FHLMC | 09/18/02 | 2.400 | 50,000 | 352 | 1,173,333.33 | 2.491 |
| | DISC NOTES | FHLMC | 09/18/02 | 2.400 | 50,000 | 352 | 1,173,333.33 | 2.491 |
| | DISC NOTES | FNMA | 09/18/02 | 2.360 | 50,000 | 352 | 1,153,777.78 | 2.449 |
| | DISC NOTES | FNMA | 09/18/02 | 2.360 | 50,000 | 352 | 1,153,777.78 | 2.449 |
| | **PURCHASES** | | | | | | | |
| | CP | MORG STAN | 10/07/02 | 1.760 | 50,000 | | | |
| | CP | MORG STAN | 10/07/02 | 1.760 | 50,000 | | | |
| | CP | MORG STAN | 10/08/02 | 1.760 | 50,000 | | | |
| | CP | MORG STAN | 10/08/02 | 1.760 | 50,000 | | | |
| | CP | GEN MILLS | 10/10/02 | 1.950 | 30,000 | | | |
| | CP | ASCC | 10/10/02 | 1.770 | 50,000 | | | |
| | CP | MORG STAN | 10/10/02 | 1.760 | 50,000 | | | |
| | CP | MORG STAN | 10/10/02 | 1.760 | 50,000 | | | |
| | CP | SALOMON | 10/11/02 | 1.760 | 50,000 | | | |
| | CP | SALOMON | 10/11/02 | 1.760 | 50,000 | | | |
| | CP | SALOMON | 10/11/02 | 1.760 | 50,000 | | | |
| | CP | SALOMON | 10/11/02 | 1.760 | 50,000 | | | |
| | CP | GMAC | 10/21/02 | 2.000 | 50,000 | | | |
| | CP | GMAC | 10/21/02 | 2.000 | 50,000 | | | |
| | CP | SRAC | 10/29/02 | 2.010 | 20,000 | | | |
| **09/19/02** | **NO SALES** | | | | | | | |
| | **PURCHASES** | | | | | | | |
| | CP | MORG STAN | 10/01/02 | 1.770 | 50,000 | | | |
| | CP | MORG STAN | 10/01/02 | 1.770 | 50,000 | | | |
| | CP | MORG STAN | 10/01/02 | 1.770 | 50,000 | | | |
| | CP | MORG STAN | 10/01/02 | 1.770 | 50,000 | | | |
| | CP | SALOMON | 10/08/02 | 1.760 | 50,000 | | | |
| | CP | SALOMON | 10/08/02 | 1.760 | 50,000 | | | |
| **09/20/02** | **REDEMPTIONS** | | | | | | | |
| | DISC NOTES | FNMA | 09/20/02 | 2.400 | 5,792 | 354 | 136,691.20 | 2.492 |
| | DISC NOTES | FNMA | 09/20/02 | 2.400 | 50,000 | 354 | 1,180,000.00 | 2.492 |
| | DISC NOTES | FNMA | 09/20/02 | 2.400 | 50,000 | 354 | 1,180,000.00 | 2.492 |

## POOLED MONEY INVESTMENT ACCOUNT

| DATE | TYPE | a/ DESCRIPTION | | a/ MATURITY DATE | TRANS YIELD | PAR (000) | d/ DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
|---|---|---|---|---|---|---|---|---|---|
| **09/20/02** | **PURCHASES** | | | | | | | | |
| | CP | MORG STAN | | 10/01/02 | 1.770 | 50,000 | | | |
| | CP | MORG STAN | | 10/01/02 | 1.770 | 50,000 | | | |
| **09/23/02** | **NO SALES** | | | | | | | | |
| | **PURCHASES** | | | | | | | | |
| | CP | MORG STAN | | 10/11/02 | 1.770 | 50,000 | | | |
| | CP | MORG STAN | | 10/11/02 | 1.770 | 50,000 | | | |
| | CP | MORG STAN | | 10/11/02 | 1.770 | 50,000 | | | |
| | CP | MORG STAN | | 10/11/02 | 1.770 | 50,000 | | | |
| | CP | MORG STAN | | 10/11/02 | 1.770 | 50,000 | | | |
| **09/24/02** | **NO SALES** | | | | | | | | |
| | **PURCHASES** | | | | | | | | |
| | CD | HYPO | 1.760% | 11/27/02 | 1.750 | 10,000 | | | |
| | CD | HYPO | 1.760% | 11/27/02 | 1.750 | 50,000 | | | |
| | CD | COMMERZ | 1.780% | 11/27/02 | 1.780 | 50,000 | | | |
| | CD | COMMERZ | 1.780% | 11/27/02 | 1.780 | 50,000 | | | |
| | CD | MONTREAL | 1.720% | 12/27/02 | 1.720 | 50,000 | | | |
| | CD | MONTREAL | 1.720% | 12/27/02 | 1.720 | 50,000 | | | |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 41,250 | | | |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 50,000 | | | |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 50,000 | | | |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 50,000 | | | |
| | CP | GECC | | 10/02/02 | 1.760 | 50,000 | | | |
| | CP | GECC | | 10/04/02 | 1.760 | 50,000 | | | |
| | CP | CITICORP | | 10/25/02 | 1.740 | 50,000 | | | |
| | CP | CITICORP | | 10/25/02 | 1.740 | 50,000 | | | |
| | CP | CITICORP | | 01/14/03 | 1.750 | 50,000 | | | |
| | CP | CITICORP | | 01/14/03 | 1.750 | 50,000 | | | |
| | CP | CITICORP | | 01/14/03 | 1.750 | 50,000 | | | |
| | DISC NOTES | FNMA | | 10/25/02 | 1.680 | 50,000 | | | |
| | DISC NOTES | FNMA | | 10/25/02 | 1.680 | 50,000 | | | |
| | DISC NOTES | FNMA | | 10/25/02 | 1.680 | 50,000 | | | |
| **09/25/02** | **REDEMPTIONS** | | | | | | | | |
| | DISC NOTES | FHLMC | | 09/25/02 | 2.400 | 20,000 | 359 | 478,666.67 | 2.492 |
| | DISC NOTES | FHLMC | | 09/25/02 | 2.390 | 30,000 | 359 | 715,008.33 | 2.482 |
| | DISC NOTES | FHLMC | | 09/25/02 | 2.390 | 50,000 | 359 | 1,191,680.56 | 2.482 |
| | DISC NOTES | FHLMC | | 09/25/02 | 2.390 | 50,000 | 359 | 1,191,680.56 | 2.482 |
| | DISC NOTES | FHLMC | | 09/25/02 | 2.390 | 50,000 | 359 | 1,191,680.56 | 2.482 |
| | DISC NOTES | FHLMC | | 09/25/02 | 2.390 | 50,000 | 359 | 1,191,680.56 | 2.482 |
| | DISC NOTES | FHLMC | | 09/25/02 | 2.390 | 50,000 | 359 | 1,191,680.56 | 2.482 |

## POOLED MONEY INVESTMENT ACCOUNT

| DATE | TYPE | DESCRIPTION a/ | | a/ MATURITY DATE | TRANS YIELD | PAR (000) | d/ DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
|---|---|---|---|---|---|---|---|---|---|
| **09/25/02** | **PURCHASES** | | | | | | | | |
| | CD | NOVA SCOT | 1.730% | 10/25/02 | 1.730 | 50,000 | | | |
| | CD | NOVA SCOT | 1.730% | 10/25/02 | 1.730 | 50,000 | | | |
| | CD | UBS | 1.740% | 10/25/02 | 1.730 | 50,000 | | | |
| | CD | UBS | 1.740% | 10/25/02 | 1.730 | 50,000 | | | |
| | CD | UBS | 1.740% | 10/25/02 | 1.730 | 50,000 | | | |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 50,000 | | | |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 50,000 | | | |
| | CP | GEN MILLS | | 10/10/02 | 1.980 | 49,500 | | | |
| | CP | SAFEWAY | | 10/21/02 | 1.880 | 50,000 | | | |
| | CP | FMCC | | 10/25/02 | 2.000 | 50,000 | | | |
| **09/26/02** | **REDEMPTIONS** | | | | | | | | |
| | BN | US BANK | 1.900% | 09/26/02 | 1.900 | 50,000 | 149 | 393,194.44 | 1.926 |
| | BN | US BANK | 1.900% | 09/26/02 | 1.900 | 50,000 | 149 | 393,194.44 | 1.926 |
| | BN | US BANK | 1.900% | 09/26/02 | 1.900 | 50,000 | 149 | 393,194.44 | 1.926 |
| | BN | US BANK | 1.900% | 09/26/02 | 1.900 | 50,000 | 149 | 393,194.44 | 1.926 |
| | BN | US BANK | 1.940% | 09/26/02 | 1.940 | 50,000 | 157 | 423,027.78 | 1.966 |
| | BN | US BANK | 1.940% | 09/26/02 | 1.940 | 50,000 | 157 | 423,027.78 | 1.966 |
| | BN | US BANK | 1.940% | 09/26/02 | 1.940 | 50,000 | 157 | 423,027.78 | 1.966 |
| | BN | US BANK | 1.940% | 09/26/02 | 1.940 | 50,000 | 157 | 423,027.78 | 1.966 |
| | CD | SVENSKA | 1.900% | 09/26/02 | 1.890 | 50,000 | 150 | 393,766.27 | 1.916 |
| | CD | SVENSKA | 1.900% | 09/26/02 | 1.890 | 50,000 | 150 | 393,766.27 | 1.916 |
| | CD | BNPARIS | 1.890% | 09/26/02 | 1.890 | 50,000 | 150 | 393,750.00 | 1.916 |
| | CD | BNPARIS | 1.890% | 09/26/02 | 1.890 | 50,000 | 150 | 393,750.00 | 1.916 |
| | CD | SOC GEN | 1.900% | 09/26/02 | 1.890 | 20,000 | 154 | 161,706.87 | 1.916 |
| | CD | SOC GEN | 1.900% | 09/26/02 | 1.890 | 50,000 | 154 | 404,267.16 | 1.916 |
| | CD | SOC GEN | 1.900% | 09/26/02 | 1.890 | 50,000 | 154 | 404,267.16 | 1.916 |
| | CD | RABO | 1.880% | 09/26/02 | 1.870 | 50,000 | 154 | 399,989.20 | 1.895 |
| | CD | RABO | 1.880% | 09/26/02 | 1.870 | 50,000 | 154 | 399,989.20 | 1.895 |
| | CD | U/B CALIF | 1.960% | 09/26/02 | 1.960 | 50,000 | 157 | 427,388.89 | 1.987 |
| | CD | U/B CALIF | 1.960% | 09/26/02 | 1.960 | 50,000 | 157 | 427,388.89 | 1.987 |
| | CD | CR AGRIC | 1.940% | 09/26/02 | 1.940 | 50,000 | 157 | 423,027.78 | 1.966 |
| | CD | CR AGRIC | 1.940% | 09/26/02 | 1.940 | 50,000 | 157 | 423,027.78 | 1.966 |
| | CP | WYETH | | 09/26/02 | 1.870 | 50,000 | 49 | 127,263.88 | 1.900 |
| | CP | WYETH | | 09/26/02 | 1.870 | 50,000 | 49 | 127,263.88 | 1.900 |
| | CP | FMCC | | 09/26/02 | 2.160 | 50,000 | 150 | 450,000.00 | 2.209 |
| | CP | GECC | | 09/26/02 | 1.900 | 50,000 | 150 | 395,833.33 | 1.941 |
| | CP | GECC | | 09/26/02 | 1.900 | 50,000 | 150 | 395,833.33 | 1.941 |
| | CP | GECC | | 09/26/02 | 1.900 | 50,000 | 150 | 395,833.33 | 1.941 |
| | CP | GECC | | 09/26/02 | 1.900 | 50,000 | 150 | 395,833.33 | 1.941 |
| | CP | FMCC | | 09/26/02 | 2.250 | 50,000 | 153 | 478,125.00 | 2.303 |
| | CP | FMCC | | 09/26/02 | 2.250 | 50,000 | 153 | 478,125.00 | 2.303 |
| | CP | HOUSEHOLD | | 09/26/02 | 1.870 | 50,000 | 154 | 399,972.22 | 1.911 |
| | CP | HOUSEHOLD | | 09/26/02 | 1.870 | 50,000 | 154 | 399,972.22 | 1.911 |
| | CP | HOUSEHOLD | | 09/26/02 | 1.870 | 50,000 | 154 | 399,972.22 | 1.911 |
| | CP | HOUSEHOLD | | 09/26/02 | 1.870 | 50,000 | 154 | 399,972.22 | 1.911 |
| | CP | GECC | | 09/26/02 | 1.940 | 50,000 | 157 | 423,027.78 | 1.983 |

## POOLED MONEY INVESTMENT ACCOUNT

| DATE | TYPE | a/ DESCRIPTION | | a/ MATURITY DATE | TRANS YIELD | PAR (000) | d/ DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
|---|---|---|---|---|---|---|---|---|---|
| **09/26/02** | **REDEMPTIONS (continued)** | | | | | | | | |
| | CP | GECC | | 09/26/02 | 1.940 | 50,000 | 157 | 423,027.78 | 1.983 |
| | CP | GECC | | 09/26/02 | 1.940 | 50,000 | 157 | 423,027.78 | 1.983 |
| | CP | GECC | | 09/26/02 | 1.940 | 50,000 | 157 | 423,027.78 | 1.983 |
| | CP | GECC | | 09/26/02 | 2.000 | 50,000 | 164 | 455,555.56 | 2.046 |
| | CP | GECC | | 09/26/02 | 2.000 | 50,000 | 164 | 455,555.56 | 2.046 |
| | CP | GECC | | 09/26/02 | 2.000 | 50,000 | 164 | 455,555.56 | 2.046 |
| | CP | GECC | | 09/26/02 | 2.000 | 50,000 | 164 | 455,555.56 | 2.046 |
| | **PURCHASES** | | | | | | | | |
| | FR | SBA | 2.050% | 09/25/27 | 2.050 | 10,952 | | | |
| **09/27/02** | **NO SALES** | | | | | | | | |
| | **PURCHASES** | | | | | | | | |
| | CP | COUNTRY | | 09/30/02 | 1.880 | 40,000 | | | |
| | CP | COUNTRY | | 09/30/02 | 1.880 | 50,000 | | | |
| | MTN | GECC | 6.800% | 11/01/05 | 3.163 | 10,000 | | | |
| **09/30/02** | **REDEMPTIONS** | | | | | | | | |
| | CP | COUNTRY | | 09/30/02 | 1.880 | 40,000 | 3 | 6,266.67 | 1.906 |
| | CP | COUNTRY | | 09/30/02 | 1.880 | 50,000 | 3 | 7,833.33 | 1.906 |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 50,000 | 5 | 12,500.00 | 1.825 |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 50,000 | 5 | 12,500.00 | 1.825 |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 41,250 | 6 | 12,375.00 | 1.825 |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 50,000 | 6 | 15,000.00 | 1.825 |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 50,000 | 6 | 15,000.00 | 1.825 |
| | CP | COUNTRY | | 09/30/02 | 1.800 | 50,000 | 6 | 15,000.00 | 1.825 |
| | CP | GECC | | 09/30/02 | 1.900 | 50,000 | 157 | 414,305.56 | 1.942 |
| | CP | GECC | | 09/30/02 | 1.900 | 50,000 | 157 | 414,305.56 | 1.942 |
| | CP | GECC | | 09/30/02 | 1.940 | 50,000 | 161 | 433,805.56 | 1.984 |
| | CP | GECC | | 09/30/02 | 1.940 | 50,000 | 161 | 433,805.56 | 1.984 |
| | CP | GECC | | 09/30/02 | 1.940 | 50,000 | 161 | 433,805.56 | 1.984 |
| | CP | GECC | | 09/30/02 | 1.940 | 50,000 | 161 | 433,805.56 | 1.984 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.660 | 50,000 | 35 | 80,694.44 | 1.685 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.820 | 50,000 | 157 | 396,861.11 | 1.860 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.820 | 50,000 | 157 | 396,861.11 | 1.860 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.820 | 50,000 | 157 | 396,861.11 | 1.860 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.820 | 50,000 | 157 | 396,861.11 | 1.860 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.870 | 50,000 | 161 | 418,152.78 | 1.911 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.870 | 50,000 | 161 | 418,152.78 | 1.911 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.870 | 50,000 | 161 | 418,152.78 | 1.911 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.870 | 50,000 | 161 | 418,152.78 | 1.911 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.870 | 50,000 | 161 | 418,152.78 | 1.911 |
| | DISC NOTES | FNMA | | 09/30/02 | 1.870 | 50,000 | 161 | 418,152.78 | 1.911 |

## POOLED MONEY INVESTMENT ACCOUNT

| DATE | TYPE | a/ DESCRIPTION | a/ MATURITY DATE | TRANS YIELD | PAR (000) | d/ DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
|---|---|---|---|---|---|---|---|---|
| **09/30/02** | **REDEMPTIONS (continued)** | | | | | | | |
| | DISC NOTES | FNMA | 09/30/02 | 1.870 | 50,000 | 161 | 418,152.78 | 1.911 |
| | DISC NOTES | FNMA | 09/30/02 | 1.870 | 50,000 | 161 | 418,152.78 | 1.911 |
| | **PURCHASES** | | | | | | | |
| | CP | NCAT | 10/01/02 | 1.970 | 50,000 | | | |
| | CP | MORG STAN | 10/01/02 | 2.000 | 50,000 | | | |
| | CP | MORG STAN | 10/01/02 | 2.000 | 50,000 | | | |
| | CP | MORG STAN | 10/01/02 | 2.000 | 50,000 | | | |
| | CP | MORG STAN | 10/01/02 | 2.000 | 50,000 | | | |
| | CP | MORG STAN | 10/01/02 | 2.000 | 50,000 | | | |
| | CP | MORG STAN | 10/01/02 | 2.000 | 50,000 | | | |

a/ The abbreviations indicate the type of security purchased or sold; I.e., **(U.S.)** Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association **(FNMA)**, Farmers Home Administration Notes **(FHA)**, Student Loan Marketing Association **(SLMA)**, Small Business Association **(SBA)**, Negotiable Certificates of Deposit **(CD)**, Negotiable Certificates of Deposit Floating Rate **(CD FR)**, Export Import Notes **(EXIM)**, Bankers Acceptances **(BA)**, Commercial Paper **(CP)**, Government National Mortgage Association **(GNMA)**, Federal Home Loan Bank Notes **(FHLB)**, Federal Land Bank Bonds **(FLB)**, Federal Home Loan Mortgage Corporation Obligation **(FHLMC PC)** & **(FHLMC GMC)**, Federal Farm Credit Bank Bonds **(FFCB)**, Federal Farm Credit Discount Notes **(FFC)**, Corporate Securities **(CB)**, US Ship Financing Bonds **(TITLE XI'S)**, International Bank of Redevelopment **(IBRD)**, Tennessee Valley Authority **(TVA)**, Medium Term Notes **(MTN)**, Real Estate Mortgage Investment Conduit **(REMIC)**.

b/ Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.

c/ Repurchase Agreement.

d/ Par amount of securities purchased, sold or redeemed.

e/ Securities were purchased and sold as of the same date.

f/ Repurchase Agreement against Reverse Repurchase Agreement.

g/ Outright purchase against Reverse Repurchase Agreement.

h/ Security "SWAP" transactions.

i/ Buy back agreement.

**RRS** Reverse Repurchase Agreement.

**RRP** Termination of Reverse Repurchase Agreement.

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **ALHAMBRA** | | | | |
| Bank of East Asia (USA) | 08/13/02 | 1.610 | 3,000,000.00 | 02/13/03 |
| Grand National Bank | 05/17/02 | 1.960 | 6,000,000.00 | 11/13/02 |
| Grand National Bank | 07/12/02 | 1.770 | 3,095,000.00 | 01/14/03 |
| Omni Bank | 04/23/02 | 1.970 | 2,000,000.00 | 10/21/02 |
| Omni Bank | 05/20/02 | 1.950 | 2,000,000.00 | 11/20/02 |
| Omni Bank | 08/27/02 | 1.720 | 3,000,000.00 | 02/25/03 |
| Omni Bank | 09/05/02 | 1.710 | 3,000,000.00 | 03/07/03 |
| **ARROYO GRANDE** | | | | |
| Mid-State Bank | 04/15/02 | 2.000 | 5,000,000.00 | 10/16/02 |
| Mid-State Bank | 05/17/02 | 1.960 | 5,000,000.00 | 11/13/02 |
| Mid-State Bank | 06/14/02 | 1.870 | 5,000,000.00 | 12/11/02 |
| Mid-State Bank | 07/16/02 | 1.750 | 5,000,000.00 | 01/16/03 |
| Mid-State Bank | 08/13/02 | 1.610 | 5,000,000.00 | 02/13/03 |
| Mid-State Bank | 09/11/02 | 1.700 | 5,000,000.00 | 03/12/03 |
| **BEVERLY HILLS** | | | | |
| City National Bank | 04/16/02 | 1.970 | 25,000,000.00 | 10/17/02 |
| City National Bank | 06/03/02 | 1.930 | 10,000,000.00 | 12/09/02 |
| City National Bank | 06/03/02 | 1.930 | 25,000,000.00 | 12/09/02 |
| City National Bank | 09/09/02 | 1.640 | 10,000,000.00 | 03/10/03 |
| **BREA** | | | | |
| Jackson Federal Bank | 07/22/02 | 1.780 | 10,000,000.00 | 01/22/03 |
| Jackson Federal Bank | 08/12/02 | 1.620 | 10,000,000.00 | 02/11/03 |
| **CALABASAS** | | | | |
| First Bank of Beverly Hills FSB | 08/07/02 | 1.650 | 10,000,000.00 | 02/06/03 |
| First Bank of Beverly Hills FSB | 08/28/02 | 1.740 | 10,000,000.00 | 03/03/03 |
| First Bank of Beverly Hills FSB | 09/18/02 | 1.750 | 10,000,000.00 | 03/19/03 |
| **CAMARILLO** | | | | |
| First California Bank | 07/29/02 | 1.730 | 4,000,000.00 | 10/29/02 |
| First California Bank | 09/25/02 | 1.650 | 3,000,000.00 | 03/24/03 |
| **CAMERON PARK** | | | | |
| Western Sierra National Bank | 07/16/02 | 1.770 | 7,000,000.00 | 01/16/03 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **CAMERON PARK (continued)** | | | | |
| Western Sierra National Bank | 08/15/02 | 1.650 | 6,000,000.00 | 02/14/03 |
| **CHICO** | | | | |
| North State National Bank | 07/26/02 | 1.680 | 5,000,000.00 | 01/24/03 |
| North State National Bank | 08/16/02 | 1.630 | 1,500,000.00 | 02/14/03 |
| North State National Bank | 09/11/02 | 1.710 | 1,000,000.00 | 03/12/03 |
| Tri Counties Bank | 09/10/02 | 1.700 | 10,000,000.00 | 12/09/02 |
| Tri Counties Bank | 09/17/02 | 1.700 | 10,000,000.00 | 12/16/02 |
| **CHULA VISTA** | | | | |
| North Island Federal Credit Union | 08/27/02 | 1.690 | 5,000,000.00 | 10/01/02 |
| North Island Federal Credit Union | 07/17/02 | 1.780 | 20,000,000.00 | 12/17/02 |
| **CITY OF INDUSTRY** | | | | |
| EverTrust Bank | 06/11/02 | 1.890 | 6,000,000.00 | 12/10/02 |
| EverTrust Bank | 07/29/02 | 1.710 | 6,000,000.00 | 01/27/03 |
| **CONCORD** | | | | |
| CA State 9 Credit Union | 08/20/02 | 1.670 | 10,000,000.00 | 11/18/02 |
| **DUBLIN** | | | | |
| Operating Engineers FCU | 04/09/02 | 2.080 | 5,000,000.00 | 10/10/02 |
| Operating Engineers FCU | 06/12/02 | 1.900 | 10,000,000.00 | 12/11/02 |
| Operating Engineers FCU | 08/13/02 | 1.610 | 5,000,000.00 | 02/13/03 |
| **EL CENTRO** | | | | |
| Valley Independent Bank | 04/30/02 | 1.900 | 20,000,000.00 | 10/28/02 |
| Valley Independent Bank | 05/15/02 | 1.920 | 7,500,000.00 | 11/20/02 |
| Valley Independent Bank | 05/28/02 | 1.950 | 25,000,000.00 | 11/20/02 |
| **EL SEGUNDO** | | | | |
| Hawthorne Savings FSB | 04/04/02 | 2.170 | 30,000,000.00 | 10/01/02 |
| Hawthorne Savings FSB | 07/09/02 | 1.770 | 30,000,000.00 | 01/09/03 |
| Xerox Federal Credit Union | 08/16/02 | 1.640 | 20,000,000.00 | 11/15/02 |
| Xerox Federal Credit Union | 09/06/02 | 1.640 | 7,000,000.00 | 03/06/03 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **FRESNO** | | | | |
| United Security Bank | 04/10/02 | 2.030 | 5,000,000.00 | 10/11/02 |
| United Security Bank | 05/10/02 | 1.930 | 10,000,000.00 | 11/14/02 |
| United Security Bank | 05/14/02 | 1.930 | 10,000,000.00 | 11/14/02 |
| United Security Bank | 08/05/02 | 1.700 | 15,000,000.00 | 02/05/03 |
| **FULLERTON** | | | | |
| Fullerton Community Bank | 05/17/02 | 1.960 | 9,000,000.00 | 11/13/02 |
| Fullerton Community Bank | 07/26/02 | 1.710 | 8,000,000.00 | 01/23/03 |
| **GLENDALE** | | | | |
| Verdugo Banking Company | 04/02/02 | 2.150 | 5,000,000.00 | 10/01/02 |
| Verdugo Banking Company | 07/02/02 | 1.850 | 5,000,000.00 | 01/07/03 |
| **GOLETA** | | | | |
| Pacific Capital Bank | 09/17/02 | 1.710 | 15,000,000.00 | 03/14/03 |
| Pacific Capital Bank | 06/03/02 | 1.920 | 30,000,000.00 | 12/09/02 |
| Pacific Capital Bank | 06/14/02 | 1.870 | 30,000,000.00 | 12/11/02 |
| Pacific Capital Bank | 07/25/02 | 1.740 | 45,000,000.00 | 01/23/03 |
| Pacific Capital Bank | 08/15/02 | 1.630 | 16,000,000.00 | 02/14/03 |
| Pacific Capital Bank | 09/09/02 | 1.630 | 10,000,000.00 | 03/14/03 |
| **GRANADA HILLS** | | | | |
| First State Bank of California | 04/23/02 | 1.970 | 3,000,000.00 | 10/21/02 |
| First State Bank of California | 09/18/02 | 1.730 | 2,000,000.00 | 03/19/03 |
| **HUNTINGTON BEACH** | | | | |
| First Bank and Trust | 04/26/02 | 1.960 | 3,000,000.00 | 10/24/02 |
| First Bank and Trust | 08/26/02 | 1.680 | 2,000,000.00 | 02/24/03 |
| First Bank and Trust | 09/09/02 | 1.650 | 12,000,000.00 | 03/11/03 |
| **IRVINE** | | | | |
| Commercial Capital Bank | 06/19/02 | 1.880 | 10,000,000.00 | 12/16/02 |
| Commercial Capital Bank | 07/01/02 | 1.810 | 6,000,000.00 | 01/08/03 |
| Commercial Capital Bank | 08/26/02 | 1.670 | 14,000,000.00 | 02/21/03 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **LA JOLLA** | | | | |
| Silvergate Bank | 08/02/02 | 1.760 | 5,000,000.00 | 01/31/03 |
| Silvergate Bank | 09/11/02 | 1.730 | 5,000,000.00 | 03/12/03 |
| **LAKEPORT** | | | | |
| Lake Community Bank | 06/26/02 | 1.900 | 2,000,000.00 | 01/15/03 |
| **LODI** | | | | |
| Farmers & Merchant Bk Cen CA | 07/10/02 | 1.790 | 10,000,000.00 | 01/10/03 |
| **LOS ANGELES** | | | | |
| Broadway Federal Bank | 07/08/02 | 1.800 | 2,500,000.00 | 01/09/03 |
| Broadway Federal Bank | 09/09/02 | 1.660 | 3,000,000.00 | 03/11/03 |
| California Center Bank | 04/03/02 | 2.150 | 10,000,000.00 | 10/01/02 |
| California Chohung Bank | 04/02/02 | 2.130 | 1,500,000.00 | 10/02/02 |
| California Chohung Bank | 03/28/02 | 2.140 | 4,000,000.00 | 10/02/02 |
| California Chohung Bank | 04/11/02 | 2.000 | 800,000.00 | 10/16/02 |
| California Chohung Bank | 07/17/02 | 1.750 | 1,000,000.00 | 01/16/03 |
| California Chohung Bank | 08/19/02 | 1.660 | 4,000,000.00 | 02/19/03 |
| California Chohung Bank | 09/06/02 | 1.630 | 5,000,000.00 | 03/07/03 |
| Cathay Bank | 04/08/02 | 2.100 | 19,000,000.00 | 10/09/02 |
| Cathay Bank | 06/06/02 | 1.950 | 30,000,000.00 | 12/10/02 |
| Cathay Bank | 09/25/02 | 1.660 | 19,000,000.00 | 03/24/03 |
| Cedars Bank | 04/25/02 | 1.990 | 4,000,000.00 | 10/24/02 |
| Cedars Bank | 08/19/02 | 1.690 | 2,000,000.00 | 02/19/03 |
| Cedars Bank | 09/06/02 | 1.650 | 4,500,000.00 | 03/05/03 |
| Eastern International Bank | 05/07/02 | 1.890 | 900,000.00 | 11/07/02 |
| Eastern International Bank | 06/10/02 | 1.910 | 1,000,000.00 | 12/10/02 |
| Hanmi Bank | 08/01/02 | 1.730 | 20,000,000.00 | 10/31/02 |
| Hanmi Bank | 08/29/02 | 1.700 | 25,000,000.00 | 12/02/02 |
| Hanmi Bank | 07/18/02 | 1.760 | 25,000,000.00 | 01/17/03 |
| Hanmi Bank | 09/19/02 | 1.710 | 25,000,000.00 | 03/18/03 |
| Manufacturers Bank | 07/31/02 | 1.760 | 10,000,000.00 | 01/27/03 |
| Manufacturers Bank | 09/20/02 | 1.700 | 20,000,000.00 | 03/10/03 |
| Manufacturers Bank | 09/09/02 | 1.650 | 30,000,000.00 | 03/10/03 |
| Marathon National Bank | 07/12/02 | 1.790 | 2,000,000.00 | 01/14/03 |
| Marathon National Bank | 08/05/02 | 1.700 | 2,000,000.00 | 02/05/03 |
| Mellon First Business Bank | 09/26/02 | 1.650 | 25,000,000.00 | 10/29/02 |
| Mellon First Business Bank | 07/31/02 | 1.730 | 25,000,000.00 | 10/29/02 |
| Mellon First Business Bank | 09/18/02 | 1.730 | 25,000,000.00 | 12/17/02 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **LOS ANGELES (continued)** | | | | |
| Mellon First Business Bank | 07/10/02 | 1.780 | 25,000,000.00 | 01/10/03 |
| Nara Bank, NA | 04/22/02 | 2.000 | 5,000,000.00 | 10/21/02 |
| Nara Bank, NA | 04/18/02 | 2.000 | 10,000,000.00 | 10/21/02 |
| Nara Bank, NA | 06/17/02 | 1.870 | 5,000,000.00 | 12/16/02 |
| Nara Bank, NA | 08/08/02 | 1.640 | 10,000,000.00 | 02/07/03 |
| Pacific Union Bank | 07/02/02 | 1.830 | 10,000,000.00 | 01/07/03 |
| Pacific Union Bank | 09/04/02 | 1.650 | 20,000,000.00 | 03/06/03 |
| Preferred Bank | 07/16/02 | 1.780 | 6,000,000.00 | 01/16/03 |
| Preferred Bank | 08/08/02 | 1.670 | 4,000,000.00 | 02/07/03 |
| Preferred Bank | 08/29/02 | 1.750 | 7,000,000.00 | 02/26/03 |
| Preferred Bank | 09/10/02 | 1.730 | 9,000,000.00 | 03/05/03 |
| Preferred Bank | 09/18/02 | 1.740 | 9,000,000.00 | 03/21/03 |
| Sae Han Bank | 07/15/02 | 1.750 | 6,000,000.00 | 01/15/03 |
| Western Federal Credit Union | 04/22/02 | 2.000 | 5,000,000.00 | 10/21/02 |
| Western Federal Credit Union | 04/22/02 | 2.000 | 25,000,000.00 | 10/21/02 |
| Wilshire State Bank | 05/06/02 | 1.940 | 4,000,000.00 | 11/06/02 |
| Wilshire State Bank | 06/17/02 | 1.870 | 2,000,000.00 | 12/17/02 |
| Wilshire State Bank | 06/18/02 | 1.890 | 8,000,000.00 | 12/17/02 |
| Wilshire State Bank | 08/06/02 | 1.680 | 4,000,000.00 | 02/05/03 |
| Wilshire State Bank | 08/26/02 | 1.680 | 4,000,000.00 | 02/24/03 |
| Wilshire State Bank | 05/14/02 | 2.420 | 2,000,000.00 | 05/13/03 |
| Wilshire State Bank | 07/12/02 | 2.060 | 4,000,000.00 | 07/10/03 |
| **MANTECA** | | | | |
| Delta National Bank | 04/10/02 | 2.040 | 2,000,000.00 | 10/11/02 |
| Delta National Bank | 07/10/02 | 1.810 | 1,000,000.00 | 01/10/03 |
| **MERCED** | | | | |
| County Bank | 04/15/02 | 2.020 | 5,000,000.00 | 10/16/02 |
| County Bank | 06/06/02 | 1.930 | 10,000,000.00 | 12/10/02 |
| County Bank | 07/16/02 | 1.770 | 5,000,000.00 | 01/16/03 |
| County Bank | 08/26/02 | 1.680 | 5,000,000.00 | 02/24/03 |
| **MONTEREY PARK** | | | | |
| Trust Bank FSB | 04/02/02 | 2.160 | 3,000,000.00 | 10/01/02 |
| Trust Bank FSB | 07/01/02 | 1.800 | 3,000,000.00 | 01/02/03 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **NORTH HIGHLANDS** | | | | |
| Safe Credit Union | 07/15/02 | 1.750 | 5,000,000.00 | 01/15/03 |
| Safe Credit Union | 08/15/02 | 1.630 | 20,000,000.00 | 02/14/03 |
| **OAKDALE** | | | | |
| Oak Valley Community Bank | 09/10/02 | 1.680 | 1,500,000.00 | 12/09/02 |
| Oak Valley Community Bank | 07/12/02 | 1.770 | 2,500,000.00 | 01/14/03 |
| Oak Valley Community Bank | 03/22/02 | 2.640 | 2,000,000.00 | 03/20/03 |
| **OAKLAND** | | | | |
| Metropolitian Bank | 04/29/02 | 1.930 | 1,000,000.00 | 10/28/02 |
| Metropolitian Bank | 05/28/02 | 1.940 | 1,000,000.00 | 11/25/02 |
| Metropolitian Bank | 09/25/02 | 1.650 | 1,000,000.00 | 03/24/03 |
| People's Community Partnership FCU | 08/21/02 | 1.680 | 95,000.00 | 11/20/02 |
| **ONTARIO** | | | | |
| Citizens Business Bank | 04/05/02 | 2.110 | 25,000,000.00 | 10/04/02 |
| Citizens Business Bank | 05/07/02 | 1.910 | 10,000,000.00 | 11/07/02 |
| Citizens Business Bank | 08/22/02 | 1.690 | 30,000,000.00 | 11/20/02 |
| Citizens Business Bank | 09/05/02 | 1.660 | 25,000,000.00 | 12/06/02 |
| Citizens Business Bank | 09/25/02 | 1.640 | 30,000,000.00 | 03/24/03 |
| **PALO ALTO** | | | | |
| Bank of Petaluma | 08/23/02 | 1.670 | 3,500,000.00 | 02/19/03 |
| Bank of Petaluma | 09/11/02 | 1.720 | 12,000,000.00 | 03/10/03 |
| Bank of Santa Clara | 08/23/02 | 1.670 | 20,000,000.00 | 02/19/03 |
| Bay Area Bank | 04/29/02 | 1.880 | 5,000,000.00 | 10/28/02 |
| Bay Area Bank | 07/15/02 | 1.750 | 5,000,000.00 | 01/15/03 |
| Bay Bank of Commerce | 04/29/02 | 1.900 | 5,000,000.00 | 10/28/02 |
| Coast Commercial Bank | 07/15/02 | 1.770 | 5,000,000.00 | 01/15/03 |
| Coast Commercial Bank | 08/23/02 | 1.680 | 20,000,000.00 | 02/19/03 |
| Cupertino National Bank | 07/15/02 | 1.780 | 10,000,000.00 | 01/15/03 |
| Cupertino National Bank | 07/30/02 | 1.730 | 35,000,000.00 | 01/28/03 |
| Cupertino National Bank | 08/23/02 | 1.680 | 20,000,000.00 | 02/19/03 |
| Cupertino National Bank | 09/11/02 | 1.730 | 10,000,000.00 | 03/10/03 |
| Golden Gate Bank | 08/23/02 | 1.680 | 9,000,000.00 | 02/19/03 |
| Mid-Peninsula Bank | 04/29/02 | 1.890 | 35,000,000.00 | 10/28/02 |
| Mid-Peninsula Bank | 08/23/02 | 1.680 | 5,000,000.00 | 02/19/03 |
| Mid-Peninsula Bank | 09/11/02 | 1.730 | 10,000,000.00 | 03/10/03 |

## TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **PALO ALTO (continued)** | | | | |
| Mt. Diablo National Bank | 09/11/02 | 1.730 | 10,000,000.00 | 03/10/03 |
| Peninsula Bank of Commerce | 08/23/02 | 1.680 | 15,000,000.00 | 02/19/03 |
| **PALOS VERDES ESTATES** | | | | |
| Malaga Bank | 04/26/02 | 1.900 | 4,000,000.00 | 10/24/02 |
| Malaga Bank | 06/25/02 | 1.840 | 4,000,000.00 | 12/23/02 |
| Malaga Bank | 08/22/02 | 1.710 | 2,000,000.00 | 02/20/03 |
| Malaga Bank | 09/12/02 | 1.710 | 2,000,000.00 | 03/13/03 |
| **PASADENA** | | | | |
| Community Bank | 07/11/02 | 1.750 | 10,000,000.00 | 10/15/02 |
| Community Bank | 04/25/02 | 1.910 | 5,000,000.00 | 10/23/02 |
| Community Bank | 08/09/02 | 1.610 | 15,000,000.00 | 11/08/02 |
| Community Bank | 06/21/02 | 1.810 | 20,000,000.00 | 12/19/02 |
| Community Bank | 07/11/02 | 1.780 | 20,000,000.00 | 01/10/03 |
| Wescom Credit Union | 05/13/02 | 1.940 | 10,000,000.00 | 11/13/02 |
| **PLACERVILLE** | | | | |
| El Dorado Savings Bank | 02/08/02 | 2.250 | 5,000,000.00 | 02/07/03 |
| El Dorado Savings Bank | 03/07/02 | 2.390 | 5,000,000.00 | 03/07/03 |
| El Dorado Savings Bank | 03/22/02 | 2.640 | 5,000,000.00 | 03/20/03 |
| El Dorado Savings Bank | 04/12/02 | 2.640 | 10,000,000.00 | 04/10/03 |
| El Dorado Savings Bank | 05/02/02 | 2.390 | 5,000,000.00 | 04/30/03 |
| El Dorado Savings Bank | 06/10/02 | 2.360 | 20,000,000.00 | 06/10/03 |
| **PLEASANTON** | | | | |
| Valley Community Bank | 09/12/02 | 1.750 | 5,000,000.00 | 03/13/03 |
| **POMONA** | | | | |
| PFF Bank and Trust | 06/03/02 | 2.000 | 20,000,000.00 | 12/09/02 |
| PFF Bank and Trust | 08/30/02 | 1.720 | 8,000,000.00 | 02/27/03 |
| **PORTERVILLE** | | | | |
| Bank of the Sierra | 04/22/02 | 2.020 | 10,000,000.00 | 10/21/02 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **RANCHO SANTA FE** | | | | |
| La Jolla Bank, FSB | 05/28/02 | 1.920 | 10,000,000.00 | 11/19/02 |
| La Jolla Bank, FSB | 05/23/02 | 1.960 | 15,000,000.00 | 11/19/02 |
| La Jolla Bank, FSB | 08/06/02 | 1.670 | 25,000,000.00 | 02/05/03 |
| La Jolla Bank, FSB | 09/04/02 | 1.660 | 10,000,000.00 | 03/06/03 |
| **REDDING** | | | | |
| North Valley Bank | 06/12/02 | 1.920 | 3,000,000.00 | 12/11/02 |
| **REDWOOD CITY** | | | | |
| Provident Central Credit Union | 05/01/02 | 1.900 | 20,000,000.00 | 10/29/02 |
| **ROCKLIN** | | | | |
| Five Star Bank | 04/04/02 | 2.150 | 2,000,000.00 | 10/01/02 |
| **RICHMOND** | | | | |
| Mechanics Bank | 10/12/01 | 2.380 | 10,000,000.00 | 10/15/02 |
| Mechanics Bank | 05/07/02 | 1.890 | 10,000,000.00 | 11/07/02 |
| Mechanics Bank | 03/07/02 | 2.390 | 10,000,000.00 | 03/07/03 |
| Mechanics Bank | 04/05/02 | 2.710 | 10,000,000.00 | 04/01/03 |
| Mechanics Bank | 04/25/02 | 2.440 | 10,000,000.00 | 04/23/03 |
| Mechanics Bank | 06/12/02 | 2.340 | 10,000,000.00 | 06/12/03 |
| Mechanics Bank | 07/11/02 | 2.110 | 10,000,000.00 | 07/09/03 |
| Mechanics Bank | 08/13/02 | 1.710 | 10,000,000.00 | 08/08/03 |
| Mechanics Bank | 09/12/02 | 1.800 | 10,000,000.00 | 09/12/03 |
| **RIVERSIDE** | | | | |
| Provident Savings Bank | 09/27/02 | 1.630 | 25,000,000.00 | 03/27/03 |
| **SACRAMENTO** | | | | |
| American River Bank | 04/10/02 | 2.010 | 1,500,000.00 | 10/11/02 |
| American River Bank | 06/26/02 | 1.820 | 1,000,000.00 | 12/23/02 |
| American River Bank | 07/10/02 | 1.780 | 1,000,000.00 | 01/10/03 |
| American River Bank | 01/14/02 | 2.200 | 1,500,000.00 | 01/14/03 |
| American River Bank | 08/29/02 | 1.720 | 2,000,000.00 | 02/26/03 |
| American River Bank | 09/25/02 | 1.680 | 2,000,000.00 | 03/27/03 |
| Bank of Sacramento | 05/28/02 | 1.970 | 2,000,000.00 | 11/25/02 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **SACRAMENTO (continued)** | | | | |
| Bank of Sacramento | 08/12/02 | 1.610 | 1,500,000.00 | 02/11/03 |
| Bank of Sacramento | 09/20/02 | 1.720 | 2,000,000.00 | 03/19/03 |
| Golden One Credit Union | 07/19/02 | 1.740 | 10,000,000.00 | 10/18/02 |
| Golden One Credit Union | 04/25/02 | 1.910 | 10,000,000.00 | 10/23/02 |
| Golden One Credit Union | 05/23/02 | 1.950 | 10,000,000.00 | 11/19/02 |
| Golden One Credit Union | 06/07/02 | 2.010 | 10,000,000.00 | 01/09/03 |
| Merchants National Bank | 04/17/02 | 1.960 | 2,000,000.00 | 10/17/02 |
| Merchants National Bank | 07/23/02 | 1.750 | 2,000,000.00 | 01/22/03 |
| River City Bank | 04/02/02 | 2.150 | 4,000,000.00 | 10/01/02 |
| River City Bank | 07/01/02 | 1.790 | 2,000,000.00 | 01/08/03 |
| River City Bank | 07/29/02 | 1.740 | 3,000,000.00 | 01/27/03 |
| River City Bank | 08/27/02 | 1.720 | 2,000,000.00 | 02/25/03 |
| U.S. Bank | 05/06/02 | 1.940 | 50,000,000.00 | 11/06/02 |
| U.S. Bank | 07/03/02 | 1.810 | 100,000,000.00 | 01/08/03 |
| U.S. Bank | 08/02/02 | 1.750 | 25,000,000.00 | 01/31/03 |
| U.S. Bank | 08/23/02 | 1.670 | 25,000,000.00 | 02/19/03 |
| Union Bank of California | 04/17/02 | 1.960 | 150,000,000.00 | 10/17/02 |
| Union Bank of California | 05/08/02 | 1.890 | 150,000,000.00 | 11/05/02 |
| Union Bank of California | 06/18/02 | 1.820 | 100,000,000.00 | 12/16/02 |
| **SAN BERNARDINO** | | | | |
| Business Bank of California | 07/12/02 | 1.800 | 8,000,000.00 | 01/14/03 |
| Business Bank of California | 09/16/02 | 1.730 | 12,000,000.00 | 03/18/03 |
| **SAN DIEGO** | | | | |
| First Future Credit Union | 05/29/02 | 1.930 | 5,000,000.00 | 11/25/02 |
| First Future Credit Union | 06/21/02 | 1.810 | 3,000,000.00 | 12/18/02 |
| First Future Credit Union | 08/30/02 | 1.710 | 5,000,000.00 | 02/27/03 |
| First United Bank | 07/18/02 | 1.760 | 2,000,000.00 | 01/17/03 |
| First United Bank | 02/15/02 | 2.300 | 1,000,000.00 | 02/14/03 |
| Neighborhood National Bank | 08/22/02 | 1.730 | 2,000,000.00 | 02/21/03 |
| **SAN FRANCISCO** | | | | |
| America California Bank | 09/27/02 | 1.730 | 2,000,000.00 | 10/30/02 |
| America California Bank | 09/27/02 | 1.710 | 2,000,000.00 | 01/08/03 |
| Bank of Canton California | 04/12/02 | 2.030 | 15,000,000.00 | 10/10/02 |
| Bank of Canton California | 07/16/02 | 1.740 | 25,000,000.00 | 10/10/02 |
| Bank of Canton California | 05/22/02 | 1.930 | 25,000,000.00 | 12/03/02 |
| Bank of Canton California | 06/11/02 | 1.970 | 20,000,000.00 | 01/15/03 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **SAN FRANCISCO (continued)** | | | | |
| Bank of Canton California | 03/08/02 | 2.390 | 20,000,000.00 | 03/07/03 |
| Bank of Canton California | 08/30/02 | 1.920 | 20,000,000.00 | 08/28/03 |
| Bank of the West | 08/20/02 | 1.650 | 100,000,000.00 | 11/18/02 |
| Bank of the West | 08/21/02 | 1.650 | 142,000,000.00 | 11/18/02 |
| Bank of the West | 07/01/02 | 1.750 | 134,000,000.00 | 12/30/02 |
| Bank of the West | 07/23/02 | 1.760 | 76,500,000.00 | 01/22/03 |
| Bank of the West | 09/20/02 | 1.690 | 82,000,000.00 | 03/19/03 |
| California Federal Bank | 04/15/02 | 2.010 | 100,000,000.00 | 10/16/02 |
| California Federal Bank | 09/05/02 | 1.650 | 50,000,000.00 | 11/21/02 |
| California Federal Bank | 08/22/02 | 1.700 | 50,000,000.00 | 11/21/02 |
| California Federal Bank | 07/03/02 | 1.780 | 50,000,000.00 | 12/30/02 |
| Oceanic Bank | 09/12/02 | 1.800 | 4,000,000.00 | 09/12/03 |
| Trans Pacific National Bank | 08/05/02 | 1.700 | 1,000,000.00 | 02/05/03 |
| Trans Pacific National Bank | 09/19/02 | 1.730 | 1,000,000.00 | 03/25/03 |
| United Commercial Bank | 07/02/02 | 1.800 | 25,000,000.00 | 12/30/02 |
| United Commercial Bank | 07/10/02 | 1.800 | 30,000,000.00 | 01/10/03 |
| United Commercial Bank | 07/31/02 | 1.760 | 40,000,000.00 | 01/27/03 |
| United Commercial Bank | 08/30/02 | 1.750 | 30,000,000.00 | 02/28/03 |
| United Commercial Bank | 09/10/02 | 1.710 | 30,000,000.00 | 03/21/03 |
| United Commercial Bank | 09/10/02 | 1.710 | 35,000,000.00 | 03/21/03 |
| **SAN JOSE** | | | | |
| Comerica Bank of California | 07/12/02 | 1.770 | 71,000,000.00 | 10/15/02 |
| Comerica Bank of California | 08/07/02 | 1.680 | 183,000,000.00 | 11/05/02 |
| Comerica Bank of California | 09/05/02 | 1.690 | 63,000,000.00 | 12/04/02 |
| Heritage Bank of Commerce | 08/15/02 | 1.640 | 2,000,000.00 | 02/14/03 |
| Meriwest Credit Union | 07/19/02 | 1.770 | 5,000,000.00 | 10/18/02 |
| Meriwest Credit Union | 05/07/02 | 1.920 | 5,000,000.00 | 11/07/02 |
| Meriwest Credit Union | 06/18/02 | 1.900 | 5,000,000.00 | 12/17/02 |
| Meriwest Credit Union | 08/28/02 | 1.730 | 5,000,000.00 | 02/25/03 |
| San Jose National Bank | 07/30/02 | 1.730 | 20,000,000.00 | 01/28/03 |
| San Jose National Bank | 08/14/02 | 1.660 | 20,000,000.00 | 02/19/03 |
| Santa Clara Co. Fed. C.U. | 08/06/02 | 1.700 | 5,000,000.00 | 11/05/02 |
| Santa Clara Co. Fed. C.U. | 08/06/02 | 1.680 | 10,000,000.00 | 02/05/03 |
| **SAN LUIS OBISPO** | | | | |
| First Bank Of San Luis Obispo | 08/12/02 | 1.690 | 6,000,000.00 | 11/12/02 |
| First Bank Of San Luis Obispo | 09/10/02 | 1.750 | 7,000,000.00 | 03/11/03 |
| First Bank Of San Luis Obispo | 09/24/02 | 1.690 | 5,000,000.00 | 03/26/03 |
| Mission Community Bank | 04/09/02 | 2.030 | 2,500,000.00 | 10/10/02 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **SAN LUIS OBISPO (continued)** | | | | |
| Mission Community Bank | 06/11/02 | 1.920 | 1,000,000.00 | 12/10/02 |
| Mission Community Bank | 09/05/02 | 1.650 | 1,000,000.00 | 03/04/03 |
| San Luis Trust Bank | 04/24/02 | 1.930 | 1,000,000.00 | 10/23/02 |
| San Luis Trust Bank | 07/11/02 | 1.800 | 1,350,000.00 | 01/10/03 |
| **SAN MARINO** | | | | |
| East West Federal Bank | 07/09/02 | 1.780 | 42,000,000.00 | 01/09/03 |
| East West Federal Bank | 02/07/02 | 2.260 | 35,000,000.00 | 02/07/03 |
| East West Federal Bank | 09/10/02 | 1.700 | 35,000,000.00 | 03/11/03 |
| East West Federal Bank | 05/15/03 | 2.370 | 38,000,000.00 | 05/15/03 |
| **SAN RAFAEL** | | | | |
| Westamerica Bank | 07/18/02 | 1.740 | 15,000,000.00 | 10/18/02 |
| Westamerica Bank | 07/30/02 | 1.700 | 10,000,000.00 | 01/28/03 |
| Westamerica Bank | 04/09/02 | 2.570 | 35,000,000.00 | 04/10/03 |
| **SAN RAMON** | | | | |
| EBTEL Federal Credit Union | 07/01/02 | 1.770 | 1,000,000.00 | 12/30/02 |
| EBTEL Federal Credit Union | 07/12/02 | 1.780 | 2,000,000.00 | 12/30/02 |
| EBTEL Federal Credit Union | 07/18/02 | 1.790 | 750,000.00 | 01/17/03 |
| **SANTA BARBARA** | | | | |
| FNB of Central California | 04/10/02 | 2.020 | 10,000,000.00 | 10/11/02 |
| Santa Barbara Bank & Trust | 04/02/02 | 2.130 | 10,000,000.00 | 10/01/02 |
| Santa Barbara Bank & Trust | 05/01/02 | 1.900 | 10,000,000.00 | 10/29/02 |
| **SANTA CLARITA** | | | | |
| Valencia Bank & Trust | 09/19/02 | 1.740 | 4,000,000.00 | 12/18/02 |
| **SANTA MARIA** | | | | |
| Hacienda Bank | 09/09/02 | 1.670 | 1,000,000.00 | 03/10/03 |
| **SANTA ROSA** | | | | |
| National Bank of the Redwoods | 04/26/02 | 1.970 | 10,000,000.00 | 10/24/02 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **STOCKTON** | | | | |
| Pacific State Bank | 04/10/02 | 2.040 | 1,000,000.00 | 10/11/02 |
| Pacific State Bank | 07/02/02 | 1.860 | 1,000,000.00 | 01/07/03 |
| Union Safe Deposit Bank | 04/11/02 | 2.070 | 10,000,000.00 | 10/10/02 |
| Union Safe Deposit Bank | 05/07/02 | 1.930 | 10,000,000.00 | 11/07/02 |
| Union Safe Deposit Bank | 06/12/02 | 1.940 | 10,000,000.00 | 12/11/02 |
| Union Safe Deposit Bank | 07/25/02 | 1.780 | 15,000,000.00 | 01/23/03 |
| Union Safe Deposit Bank | 08/15/02 | 1.670 | 15,000,000.00 | 02/14/03 |
| Union Safe Deposit Bank | 09/04/02 | 1.680 | 15,000,000.00 | 03/06/03 |
| Washington Mutual Bank | 06/17/02 | 1.870 | 45,000,000.00 | 12/16/02 |
| Washington Mutual Bank | 07/26/02 | 1.700 | 15,000,000.00 | 01/22/03 |
| Washington Mutual Bank | 07/23/02 | 1.740 | 60,000,000.00 | 01/22/03 |
| Washington Mutual Bank | 08/19/02 | 1.660 | 60,000,000.00 | 02/19/03 |
| **TORRANCE** | | | | |
| China Trust Bank (USA) | 08/16/02 | 1.650 | 20,000,000.00 | 11/15/02 |
| China Trust Bank (USA) | 09/12/02 | 1.730 | 35,000,000.00 | 12/11/02 |
| China Trust Bank (USA) | 07/19/02 | 1.790 | 30,000,000.00 | 01/22/03 |
| South Bay Bank | 08/26/02 | 1.750 | 1,000,000.00 | 10/01/02 |
| South Bay Bank | 08/29/02 | 1.750 | 3,000,000.00 | 10/01/02 |
| South Bay Bank | 09/12/02 | 1.760 | 7,000,000.00 | 10/22/02 |
| South Bay Bank | 09/16/02 | 1.760 | 4,000,000.00 | 12/18/02 |
| **TRACY** | | | | |
| Service 1st Bank | 09/24/02 | 1.680 | 2,000,000.00 | 03/20/03 |
| Service 1st Bank | 09/17/02 | 1.750 | 2,000,000.00 | 03/20/03 |
| **TUSTIN** | | | | |
| First Fidelity Investment & Loan | 07/18/02 | 1.760 | 10,000,000.00 | 10/17/02 |
| First Fidelity Investment & Loan | 08/08/02 | 1.670 | 15,000,000.00 | 11/06/02 |
| First Fidelity Investment & Loan | 09/10/02 | 1.720 | 15,000,000.00 | 11/15/02 |
| Sunwest Bank | 07/12/02 | 1.760 | 6,000,000.00 | 10/15/02 |
| Sunwest Bank | 08/12/02 | 1.640 | 7,800,000.00 | 11/08/02 |
| Sunwest Bank | 09/10/02 | 1.700 | 1,000,000.00 | 12/09/02 |
| **VACAVILLE** | | | | |
| Travis Credit Union | 08/28/02 | 1.730 | 40,000,000.00 | 02/25/03 |

# TIME DEPOSITS

| NAME | DEPOSIT DATE | YIELD | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **WATSONVILLE** | | | | |
| Monterey Bay Bank | 04/12/02 | 2.000 | 3,000,000.00 | 10/10/02 |
| Monterey Bay Bank | 06/17/02 | 1.890 | 3,000,000.00 | 12/16/02 |
| Monterey Bay Bank | 07//10/02 | 1.800 | 8,000,000.00 | 01/14/03 |
| Monterey Bay Bank | 09/06/02 | 1.650 | 6,000,000.00 | 03/04/03 |
| Monterey Bay Bank | 09/19/02 | 1.730 | 8,000,000.00 | 03/25/03 |
| **WHITTIER** | | | | |
| Quaker City Bank | 04/05/02 | 2.110 | 16,000,000.00 | 10/04/02 |
| Quaker City Bank | 05/24/02 | 1.930 | 25,000,000.00 | 12/03/02 |
| Quaker City Bank | 07/12/02 | 1.770 | 24,000,000.00 | 01/14/03 |
| **TOTAL TIME DEPOSITS SEPTEMBER 2002** | | | **5,094,290,000.00** | |

# BANK DEMAND DEPOSITS
# SEPTEMBER 2002
($ in thousands)

DAILY BALANCES

| DAY OF MONTH | BALANCES PER BANKS | WARRANTS OUTSTANDING |
|---|---|---|
| 1 | $ 493,119 | $ 2,340,914 |
| 2 | 493,119 | 2,340,914 |
| 3 | 1,152,041 | 1,800,065 |
| 4 | 598,909 | 1,535,192 |
| 5 | 608,451 | 3,267,140 |
| 6 | 758,597 | 3,470,826 |
| 7 | 758,597 | 3,470,826 |
| 8 | 758,597 | 3,470,826 |
| 9 | 536,669 | 3,597,968 |
| 10 | 529,926 | 3,626,293 |
| 11 | 492,181 | 3,494,363 |
| 12 | 728,996 | 3,729,090 |
| 13 | 766,317 | 3,924,385 |
| 14 | 766,317 | 3,924,385 |
| 15 | 766,317 | 3,924,385 |
| 16 | 1,129,896 | 3,835,611 |
| 17 | 915,307 | 4,025,423 |
| 18 | 757,201 | 4,107,136 |
| 19 | 787,354 | 4,090,364 |
| 20 | 1,013,150 | 4,109,411 |
| 21 | 1,013,150 | 4,109,411 |
| 22 | 1,013,150 | 4,109,411 |
| 23 | 924,567 | 3,811,864 |
| 24 | 1,034,038 | 3,831,778 |
| 25 | 768,399 | 3,770,564 |
| 26 | 772,765 | 3,885,740 |
| 27 | 929,392 | 3,983,205 |
| 28 | 929,392 | 3,983,205 |
| 29 | 929,392 | 3,983,205 |
| 30 | 1,316,461 | 3,941,979 |
| AVERAGE DOLLAR DAYS | $ 814,726 a/ | |

a/ The prescribed bank balance for September was $870,306. This consisted of $694,877 in compensating balances for services, balances for uncollected funds of $181,765 and a deduction of $6,336 for September delayed deposit credit.

STATE TREASURER & LOICAL
AGENCY INVESTMENT FUND
SEPTEMBER 2002
ATTACHMENT XVII

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1639

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on September 18, 2002, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associactions, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services $ 694,877,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

| | From | To | Transactions | In Securities (section 16430)* | Time Deposits in Various Financial Institutions (sections 16503a and 16602)* | Estimated Total |
|---|---|---|---|---|---|---|
| (1) | 9/16/2002 | 9/20/2002 | $ 2,693,200,000 | $ 39,017,210,000 | $ 5,077,790,000 | $ 44,095,000,000 |
| (2) | 9/23/2002 | 9/27/2002 | $ 51,800,000 | $ 39,069,010,000 | $ 5,077,790,000 | $ 44,146,800,000 |
| (3) | 9/30/2002 | 10/4/2002 | $ (2,026,200,000) | $ 37,042,810,000 | $ 5,077,790,000 | $ 42,120,600,000 |
| (4) | 10/7/2002 | 10/11/2002 | $ (86,700,000) | $ 36,956,110,000 | $ 5,077,790,000 | $ 42,033,900,000 |
| (5) | 10/14/2002 | 10/18/2002 | $ 527,600,000 | $ 37,483,710,000 | $ 5,077,790,000 | $ 42,561,500,000 |

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $ 694,877,000.

POOLED MONEY INVESTMENT BOARD:

Signature on file at SCO STO
Chairperson

Member

Member

Dated: September 18, 2002
* Government Code