

Treasurer's Monthly **INVESTMENT** FEBRUARY 2014 **REPORT**

From the Office of
SHARI L. FREIDENRICH, CPA, CCMT, CPFA, ACPFIM
Orange County Treasurer



COUNTY OF ORANGE

TREASURER'S INVESTMENT REPORT

For February 28, 2014

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OFFICE OF THE TREASURER-TAX COLLECTOR
SHARI L. FREIDENRICH, CPA, CCMT, CPFA, ACPFIM



INTERDEPARTMENTAL COMMUNICATION

Date: March 17, 2014

To: Supervisor Shawn Nelson, CHAIR
Supervisor Patricia Bates, Vice-Chair
Supervisor John Moorlach
Supervisor Janet Nguyen
Supervisor Todd Spitzer

From: Shari L. Freidenrich, CPA, CCMT, CPFA, ACPFIM

Subject: Treasurer's Investment Report for the Month Ended February 28, 2014

Attached, please find the Treasurer's Investment Report for the County of Orange for the month ended February 28, 2014. The County Treasurer provides this report in compliance with California Government Code Sections 53607, 53646, and 27134 and the County's Investment Policy Statement (IPS). We have included some charts and other data for your information including charts on fund composition of the Orange County Investment Pool. We have also added two new charts on the top ten pool participants for both Orange County Investment Pool and the Orange County Educational Investment Pool. This report is also publicly available on our website at ocgov.com/ocinvestments.

INVESTMENT POOL COMPOSITION

The investments contained within this report are as of February 28, 2014. The Investment Pool Statistics summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors: the Orange County Investment Pool that includes the Voluntary participants' funds, the Orange County Educational Investment Pool, the John Wayne Airport Investment Pool, and various other small non-Pooled investment funds. The Board of Supervisors approved the 2014 IPS in their regular meeting of February 4, 2014. The IPS included the following substantive changes: minor changes to conform to the California Government Code; separate investment accounts longer than five years could be pooled subject to Board approval; \$1.00 Net Asset Value (NAV) is not guaranteed or insured for any pool; pools are not registered with the SEC; additional due diligence requirements for the Money Market Mutual Funds; amended language related to conflict of interest filings and Treasurer responsibilities; additional language on the annual review of investment service providers; added language describing the earning apportionment process. These changes are not considered a significant change to the overall structure for the prudent investment of the balances entrusted to the Treasurer. The approved 2014 IPS is online at ocgov.com/ocinvestments. The investment practices and policies of the Treasurer are based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner which will provide maximum security of principal invested with secondary emphasis on providing adequate liquidity to Pool Participants and lastly to achieve a market rate of return within the parameters of prudent risk management while conforming to all applicable statutes and resolutions governing the investment of public funds.

The County Treasurer established three Money Market Funds, the Orange County Money Market Fund, the Orange County Educational Money Market Fund, and the John Wayne Airport Investment Pool, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, on February 13, 2013, reaffirmed their highest rating of AAAM on the County and the Educational Money Market Funds. The County Treasurer also established the Extended Fund that is for cash requirements between one and five years. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the County and Educational Money Market Funds is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 59 and 55 respectively. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.41). The duration is currently at 1.64. The investments in all of the funds are marked to market daily to determine the value of the funds. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required.

ECONOMIC UPDATE

In February, the job market added 175,000 new jobs, and January's job numbers were revised upward by 16,000 to 129,000. The U.S. unemployment rate increased from a five-year low of 6.6% to 6.7% in February, as more job seekers entered the labor market. Last year's fourth quarter U.S. gross domestic product (GDP) grew at a revised annualized rate of 2.4%, down from an earlier estimate of 3.2% primarily due to smaller increases in consumer spending, business investment and exports than originally reported. Both the Empire State Manufacturing Index and the Philadelphia Fed Index reported weaker than anticipated numbers in February at 4.48 and -6.3, respectively. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals economic expansion. With respect to housing, S&P/CaseShiller reported the housing prices continue to show positive momentum as prices increased for the nineteenth consecutive month in December, up 13.42% from a year ago. However, the index for pending home sales dropped 9.10% on a year-over-year basis in January, the fourth straight month of decline. The 10-year Treasury rate ended the month at 2.65%, unchanged from the previous month.

The short-term 90-day T-bill ended the month at 0.05%, up from 0.02% in January and the rate on the two-year note was 0.32% at the end of February, down from 0.33% in January.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for 2013/2014 is 0.33% for the Orange County Investment Pool and 0.30% for the Orange County Educational Investment Pool. The forecasted gross yield for the fiscal year 2013/2014 for the Orange County Investment Pool is 0.37% based on continued low short-term interest rates. The forecasted gross yield for the fiscal year 2013/2014 for the Orange County Educational Investment Pool is expected to be slightly lower than 0.37% primarily due to the receipt of significant unexpected state funds in this low short-term rate environment.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Each month, the County Treasurer apportions the accrued interest earnings to each pool participant. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution will generally be paid in the months following. The February 2014 interest apportionment is expected to be paid by March 31, 2014. The estimated annual investment administrative fee has been revised to be 7.6 basis points primarily due to higher average balances for the investment pools than originally estimated. Therefore, the monthly investment fee charge will be reduced to 6.7 basis points from 8.2 basis points for the remaining five months of this fiscal year.

TEMPORARY TRANSFERS

The County Treasurer, as required by California Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 13-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There are no temporary transfers outstanding as of February 28, 2014.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in A or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$326 million in AA- rated County of Orange debt, which represents approximately 4.8% of assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had no compliance exceptions for the month of February 2014. In February, the Auditor-Controller Internal Audit unit issued their Management Letter on Audit of the Statement of Assets Held by the County Treasury as of December 31, 2012. The management letter contains one significant deficiency and one control deficiency primarily related to accounting for temporary transfers and asset reporting. The County Treasurer has implemented corrective action on these recommendations.

CREDIT UPDATE

During February, there were no changes to the Treasurer's Approved Issuer List. An ongoing credit analysis of all issuers owned in the Investment Pools is reviewed on a daily, monthly, quarterly, and annual basis.

I certify that this report includes all pool and non-pooled investments as of February 28, 2014 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on February 4, 2014. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	FEBRUARY 2014	JANUARY 2014	INCREASE (DECREASE)	NET CHANGE %	FEBRUARY 2013	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 3,246,366,411	\$ 3,175,403,567	\$ 70,962,844	2.23%	\$ 3,262,114,980	\$ (15,748,569)	-0.48%
End Of Month Book Value	\$ 3,244,637,336	\$ 3,173,882,457	\$ 70,754,879	2.23%	\$ 3,259,429,933	\$ (14,792,597)	-0.45%
Monthly Average Balance	\$ 3,198,638,336	\$ 3,360,866,239	\$ (162,227,903)	-4.83%	\$ 3,129,617,366	\$ 69,020,970	2.21%
Year-To-Date Average Balance	\$ 3,209,898,957	\$ 3,211,507,617	\$ (1,608,660)	-0.05%	\$ 3,172,469,366	\$ 37,429,591	1.18%
Monthly Accrued Earnings	\$ 909,705	\$ 892,938	\$ 16,767	1.88%	\$ 991,309	\$ (81,604)	-8.23%
Monthly Net Yield ²	0.30%	0.23%	0.07%	31.59%	0.33%	-0.03%	-7.96%
Year-To-Date Net Yield ³	0.25%	0.24%	0.01%	3.29%	0.36%	-0.11%	-31.00%
Annual Estimated Gross Yield	0.37%	0.37%	0.00%	0.00%	0.38%	-0.01%	-2.63%
Weighted Average Maturity (WAM) ⁴	397	387	10	2.58%	300	97	32.33%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,5}	\$ 3,490,521,026	\$ 3,745,744,348	\$ (255,223,322)	-6.81%	\$ 2,883,294,044	\$ 607,226,982	21.06%
End Of Month Book Value ⁵	\$ 3,488,429,799	\$ 3,744,130,888	\$ (255,701,089)	-6.83%	\$ 2,881,062,987	\$ 607,366,812	21.08%
Monthly Average Balance ⁵	\$ 3,622,747,489	\$ 3,863,952,209	\$ (241,204,720)	-6.24%	\$ 3,064,230,056	\$ 558,517,433	18.23%
Year-To-Date Average Balance ⁵	\$ 3,371,019,675	\$ 3,335,058,559	\$ 35,961,116	1.08%	\$ 2,905,351,825	\$ 465,667,850	16.03%
Monthly Accrued Earnings ⁷	\$ 944,936	\$ 976,735	\$ (31,799)	-3.26%	\$ 817,906	\$ 127,030	15.53%
Monthly Net Yield ²	0.27%	0.22%	0.06%	26.61%	0.27%	0.00%	1.12%
Year-To-Date Net Yield ³	0.22%	0.21%	0.01%	3.58%	0.33%	-0.11%	-33.39%
Annual Estimated Gross Yield ⁶	0.37%	0.37%	0.00%	0.00%	0.38%	-0.01%	-2.63%
Weighted Average Maturity (WAM) ⁴	429	338	91	26.92%	278	151	54.32%

¹ Market values provided by Bloomberg and Northern Trust.

² In February 2014, OCIP and OCEIP Monthly Net Yield primarily increased due to increased investment in longer term, higher yielding securities and a decrease in the Treasury administrative fee primarily due to higher than expected pool participant balances.

³ In February 2013, OCIP and OCEIP primarily held higher yielding securities, which over time have matured and were reinvested in lower yielding securities. As a result, the overall earnings and yield have dropped since February 2013.

⁴ In February 2014, OCIP and OCEIP WAMs were higher than February 2013, primarily due to investing in longer maturities as part of a program to reduce liquidity. In February 2014, OCEIP WAM primarily increased due to investing in longer maturities as part of a program to reduce liquidity.

⁵ In February 2014, OCEIP End of Month Market and Book Values, and Monthly and Year-To-Date Average Balances were higher than February 2013 due to increased General Obligation (GO) bond funds on deposit, redevelopment property tax trust fund distributions, and higher payments from the State, as the State is significantly reducing the deferred amount of required payments to school districts.

⁶ Forecasted gross yields are expected to be slightly lower primarily due to the receipt of significant unexpected state funds in this low short-term rate environment.

⁷ Monthly Accrued Earnings were higher than February 2013, primarily due to higher average balances offset slightly by lower year-to-date net yields.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH ENDED: FEBRUARY 28, 2014

INVESTMENT STATISTICS - By Investment Pool***

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 2/28/14	MONTHLY Gross Yield	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)					
Orange County Investment Pool (OCIP)	MARKET Value \$ 3,246,366,411	397	0.37%	0.37%	1.00
	COST (Capital) \$ 3,250,276,821				
	MONTHLY AVG Balance \$ 3,198,638,336				
	BOOK Value \$ 3,244,637,336				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 3,490,521,026	429	0.36%	0.34%	1.00
	COST (Capital) \$ 3,495,781,523				
	MONTHLY AVG Balance \$ 3,622,747,489				
	BOOK Value \$ 3,488,429,799				

INVESTMENT STATISTICS - Non Pooled Investments **

DESCRIPTION	CURRENT BALANCE	BOOK BALANCE BY INVESTMENT TYPE	
Specific Investment			
Funds:	MARKET Value \$ 71,867,930	Money Market Mutual Funds	\$ 20,852,397
15B, 283, 505, 529	COST (Capital) \$ 71,992,531	Repurchase Agreement	1,081,500
	MONTHLY AVG Balance \$ 53,349,403	John Wayne Airport Investment Pool	49,960,109
	BOOK Value \$ 71,852,113	GNMA Mortgage-Backed Securities	98,525
			\$ 71,992,531

MONTH END TOTALS

INVESTMENTS & CASH		FUND ACCOUNTING & SPECIFIC INVESTMENTS	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 1,235,274,186	County Funds	\$ 3,250,585,052
County Cash	308,229	Educational Funds	3,499,114,303
EXTENDED FUND	4,393,002,637	Specific Investment Funds	71,992,531
EDUCATIONAL MONEY MARKET FUND (OCEMMF)			
Educational Money Market Fund	1,117,781,523		
Educational Cash	3,332,780		
NON-POOLED INVESTMENTS			
Non Pooled Investments @ Cost	71,992,531		
	\$ 6,821,691,886		\$ 6,821,691,886

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	0.12%	OCMMF	59
OCEMMF - MONTHLY GROSS YIELD	0.10%	OCEMMF	55
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.16%	JOHN WAYNE AIRPORT WAM	57
OCIP - YTD NET YIELD****	0.25%	LGIP WAM (Standard & Poors)	48
OCEIP - YTD NET YIELD****	0.22%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.04%		

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH ENDED: FEBRUARY 28, 2014

INVESTMENT STATISTICS - By Investment Fund*

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 2/28/14	MONTHLY Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,234,361,723 COST (Capital) \$ 1,235,274,184 MONTHLY AVG Balance \$ 1,185,224,442 BOOK Value \$ 1,234,321,950	59	0.11%	0.12%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,116,059,047 COST (Capital) \$ 1,117,781,523 MONTHLY AVG Balance \$ 1,572,961,775 BOOK Value \$ 1,115,961,446	55	0.15%	0.10%	1.00
<u>Extended Fund</u>	MARKET Value \$ 4,386,466,666 COST (Capital) \$ 4,393,002,637 MONTHLY AVG Balance \$ 4,063,199,609 BOOK Value \$ 4,382,783,740	605	0.52%	0.52%	1.00
ALLOCATION OF EXTENDED FUND					
<u>Extended Fund</u> <i>OCIP Share</i>	MARKET Value \$ 2,012,004,688 COST (Capital) \$ 2,015,002,637 MONTHLY AVG Balance \$ 2,013,413,895 BOOK Value \$ 2,010,315,386	605	0.52%	0.52%	1.00
<i>OCEIP Share</i>	MARKET Value \$ 2,374,461,979 COST (Capital) \$ 2,378,000,000 MONTHLY AVG Balance \$ 2,049,785,714 BOOK Value \$ 2,372,468,354	605	0.52%	0.52%	1.00
<i>Modified Duration</i>					1.64

* Book Value is computed as Cost reduced by amortization of premium and increased by the accretion of discount of the Investment Portfolio. Net Asset Value (NAV) is equal to Market Value divided by Book Value.

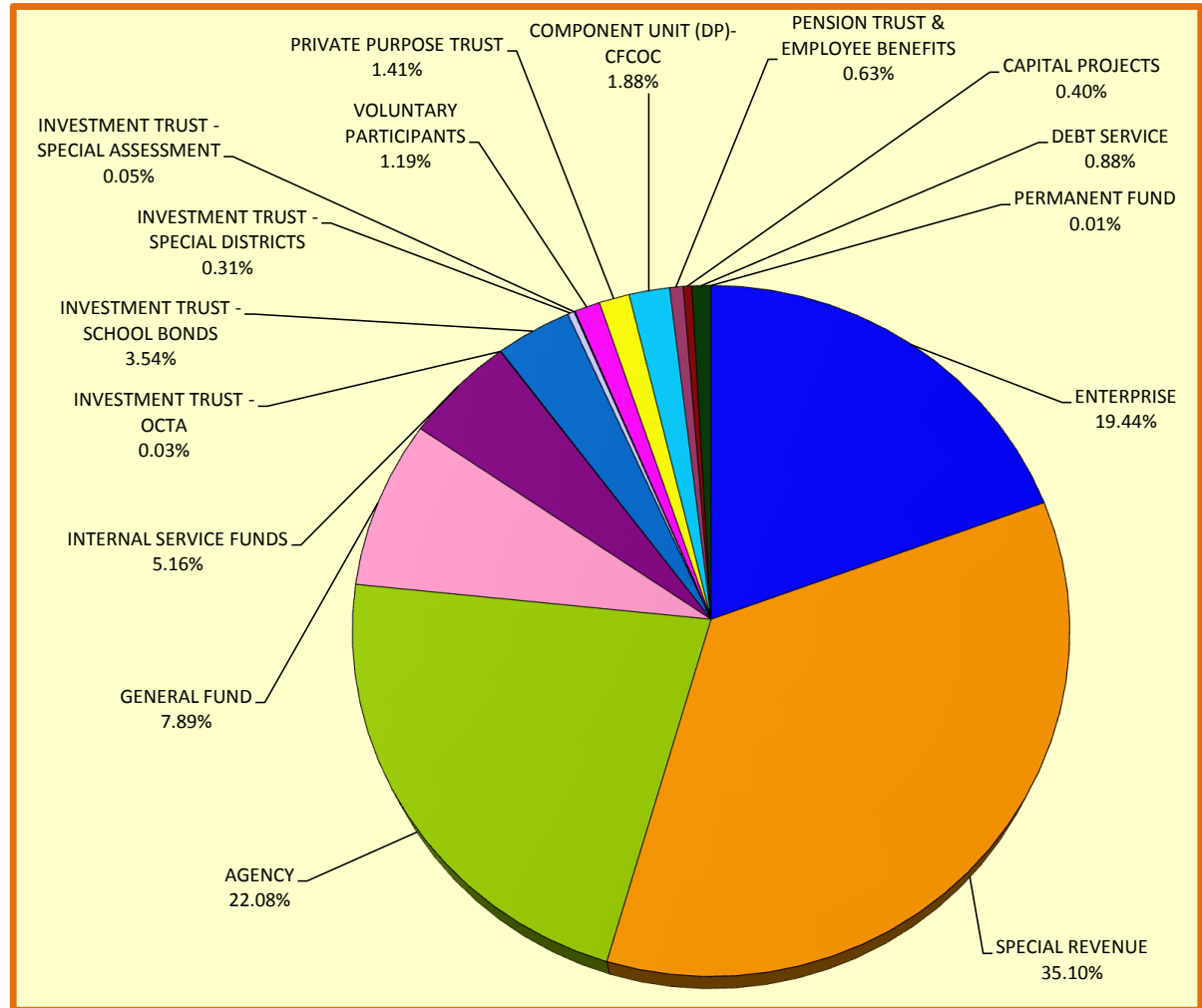
** Specific non pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.

*** The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.

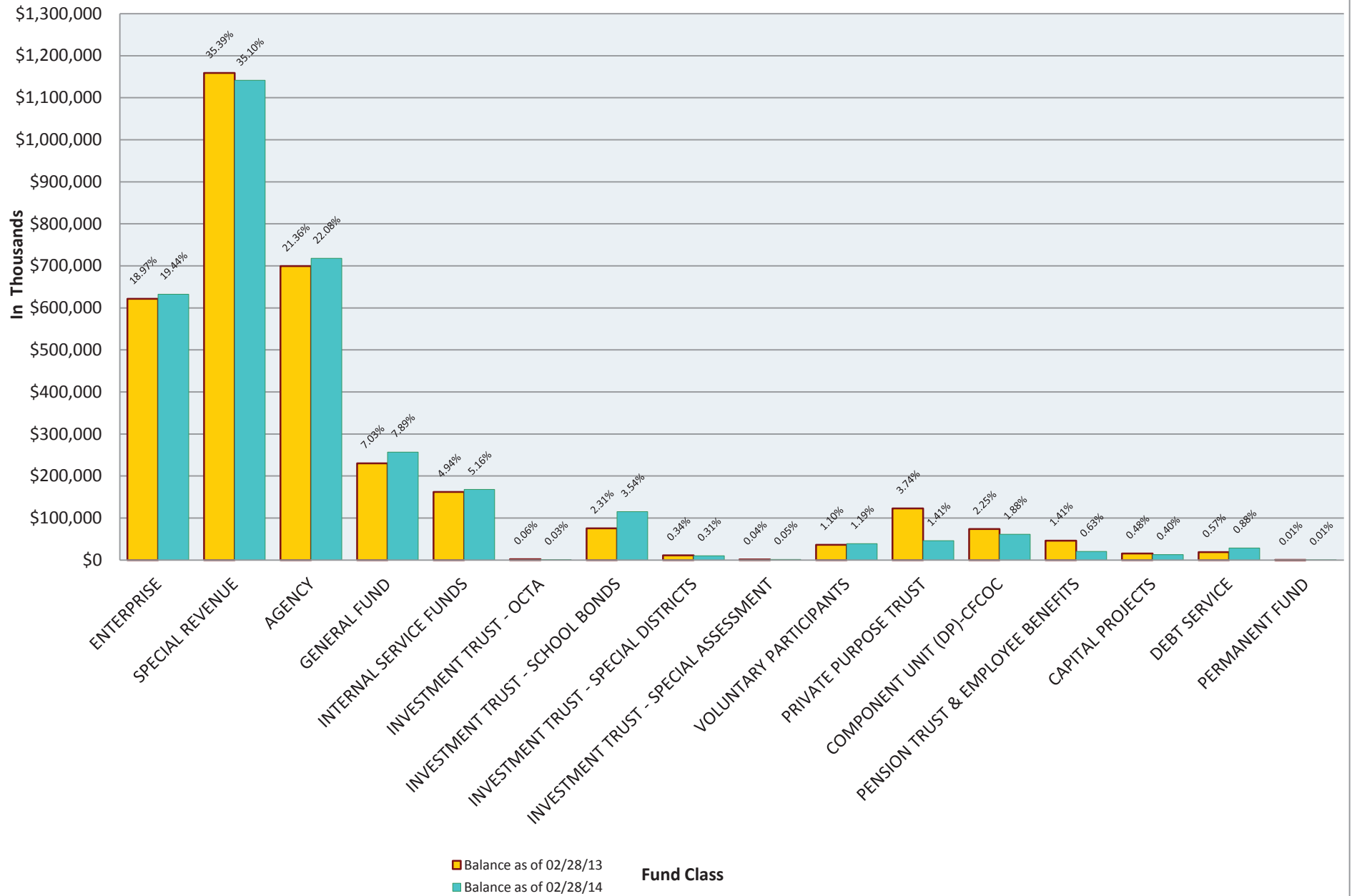
**** The Net Yield differs from the monthly average yield as it includes the Treasury administration fees.

**ORANGE COUNTY INVESTMENT POOL
FUND COMPOSITION
AS OF FEBRUARY 28, 2014**

FUND CLASS	BALANCE
ENTERPRISE	\$ 632,386,582
SPECIAL REVENUE	1,141,452,002
AGENCY	717,985,996
GENERAL FUND	256,724,020
INTERNAL SERVICE FUNDS	167,936,485
INVESTMENT TRUST - OCTA	886,899
INVESTMENT TRUST - SCHOOL BONDS	114,990,299
INVESTMENT TRUST - SPECIAL DISTRICTS	10,014,467
INVESTMENT TRUST - SPECIAL ASSESSMENT	1,577,213
VOLUNTARY PARTICIPANTS	38,776,961
PRIVATE PURPOSE TRUST	45,951,360
COMPONENT UNIT (DP)-CFCOC	61,255,074
PENSION TRUST & EMPLOYEE BENEFITS	20,401,069
CAPITAL PROJECTS	12,925,259
DEBT SERVICE	28,663,292
PERMANENT FUND	324,259
TOTAL	\$ 3,252,251,237

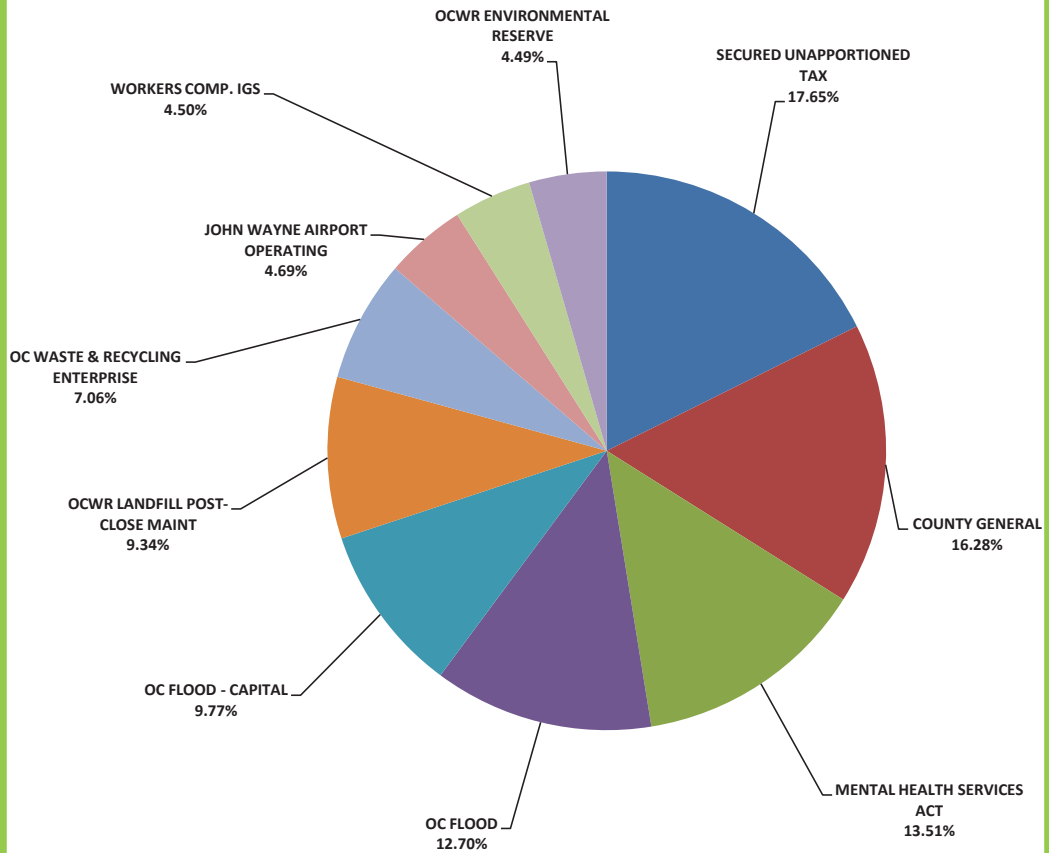


**ORANGE COUNTY INVESTMENT POOL
FUND COMPOSITION
AS OF FEBRUARY 28**



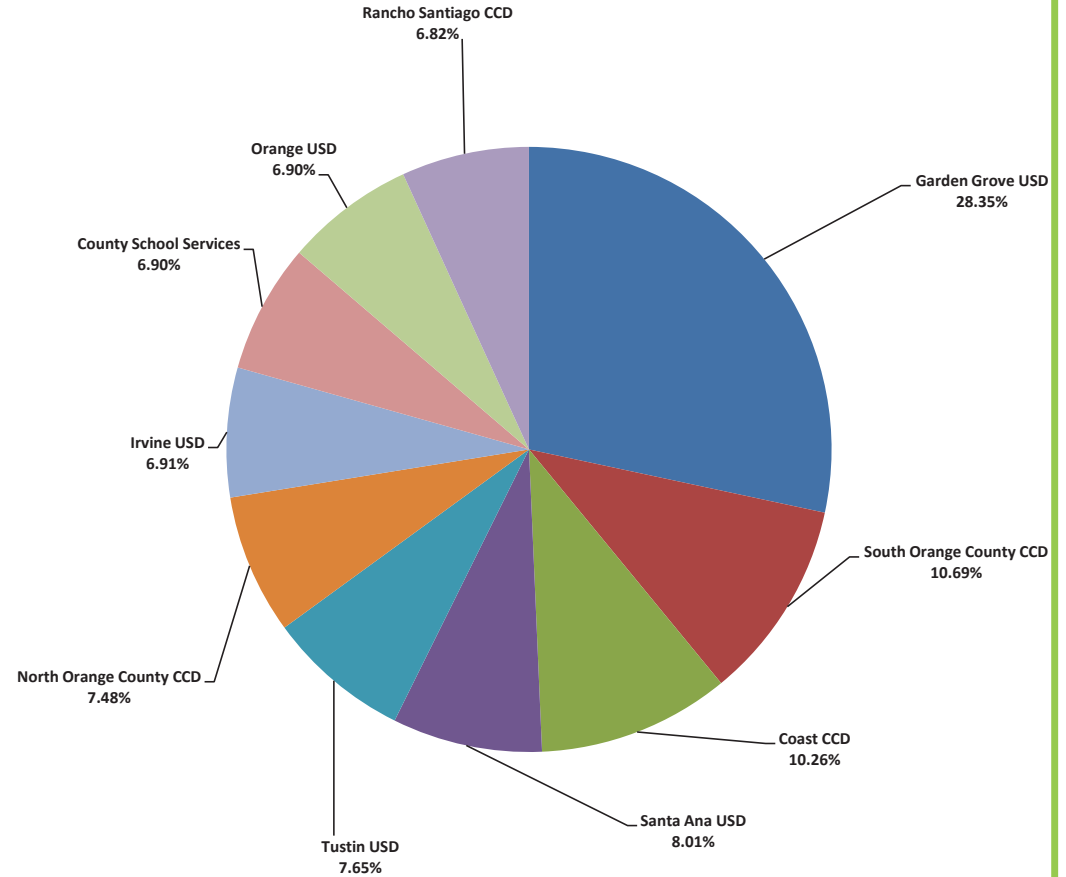
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 28, 2014**

FUND #	FUND NAME	BALANCE
673	SECURED UNAPPORTIONED TAX	\$ 274,120,651
100	COUNTY GENERAL	252,896,374
13Y	MENTAL HEALTH SERVICES ACT	209,794,869
400	OC FLOOD	197,285,997
404	OC FLOOD - CAPITAL	151,783,245
279	OCWR LANDFILL POST-CLOSE MAINT	145,125,073
299	OC WASTE & RECYCLING ENTERPRISE	109,588,450
280	JOHN WAYNE AIRPORT OPERATING	72,765,412
293	WORKERS COMP. IGS	69,947,752
275	OCWR ENVIRONMENTAL RESERVE	69,662,932
TOTAL		<u>\$ 1,552,970,755</u>

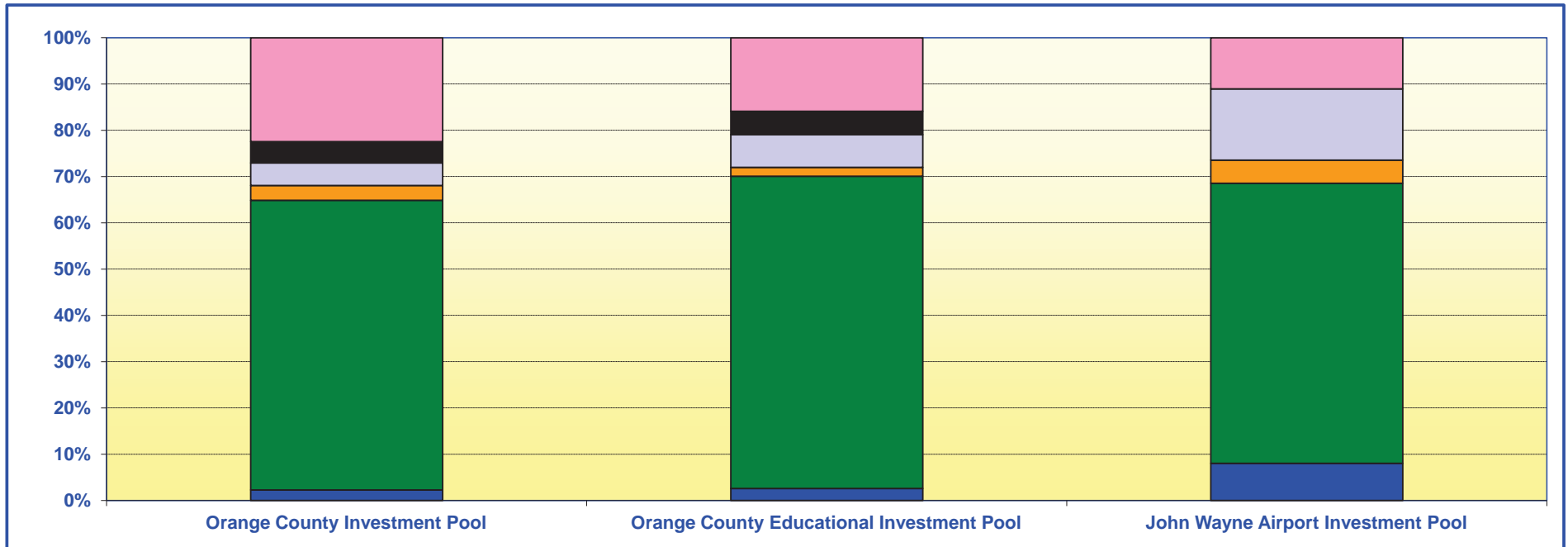


**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 28, 2014**

DISTRICT #	SCHOOL DISTRICT	BALANCE
72	Garden Grove USD	\$ 647,101,688
96	South Orange County CCD	244,067,229
90	Coast CCD	234,276,779
84	Santa Ana USD	182,835,923
87	Tustin USD	174,688,574
88	North Orange County CCD	170,642,674
75	Irvine USD	157,785,498
94	County School Services	157,580,940
80	Orange USD	157,570,783
92	Rancho Santiago CCD	155,758,657
TOTAL		<u>\$2,282,308,745</u>



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE - By Percentage Holdings
February 28, 2014



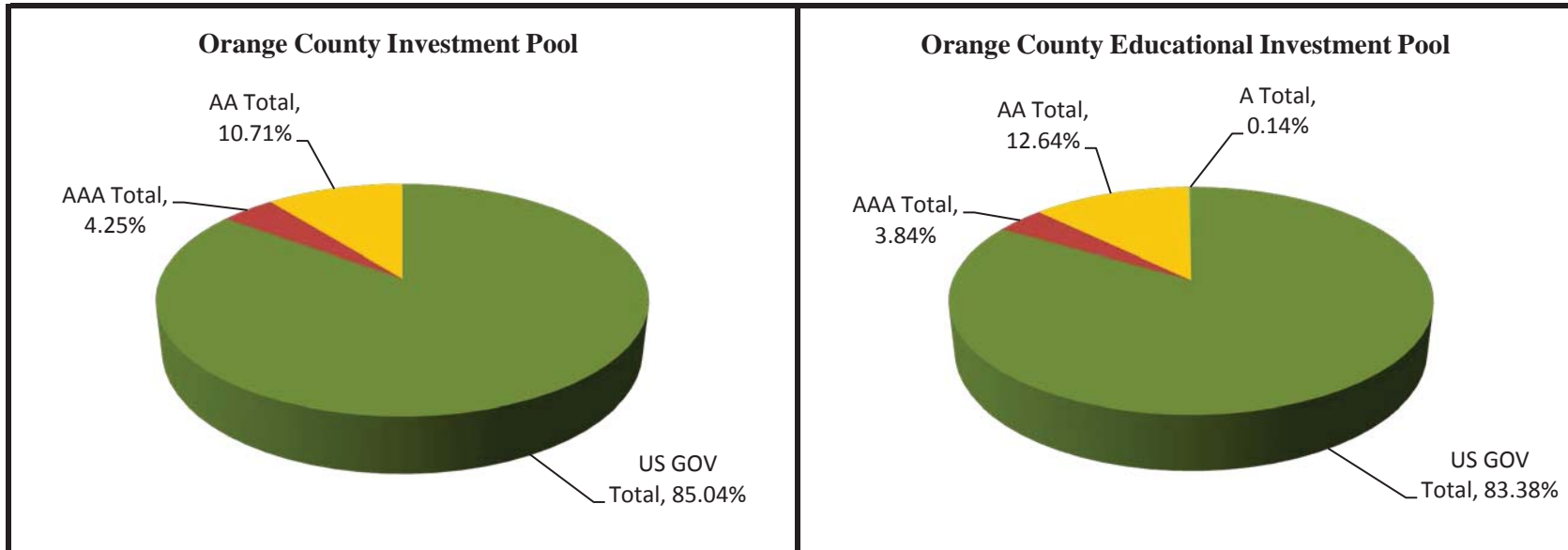
Orange County Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 74,009		2.29%
U.S. GOVERNMENT AGENCIES	2,031,692		62.58%
MONEY MARKET FUNDS	104,633		3.22%
MEDIUM - TERM NOTES	157,586		4.85%
MUNICIPAL DEBT	149,458		4.60%
U.S. TREASURIES	728,988		22.46%
	<u>\$ 3,246,366</u>	<u>100.00%</u>	

Orange County Educational Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 90,006		2.58%
U.S. GOVERNMENT AGENCIES	2,355,912		67.49%
MONEY MARKET FUNDS	67,537		1.94%
MEDIUM - TERM NOTES	246,332		7.06%
MUNICIPAL DEBT	176,382		5.05%
U.S. TREASURIES	554,352		15.88%
	<u>\$ 3,490,521</u>	<u>100.00%</u>	

John Wayne Airport Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 3,999		8.03%
U.S. GOVERNMENT AGENCIES	30,157		60.52%
MONEY MARKET FUNDS	2,492		5.00%
MEDIUM - TERM NOTES	7,675		15.41%
U.S. TREASURIES	5,501		11.04%
	<u>\$ 49,824</u>	<u>100.00%</u>	

Calculated Using Market Value at 2/28/2014

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
February 28, 2014



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

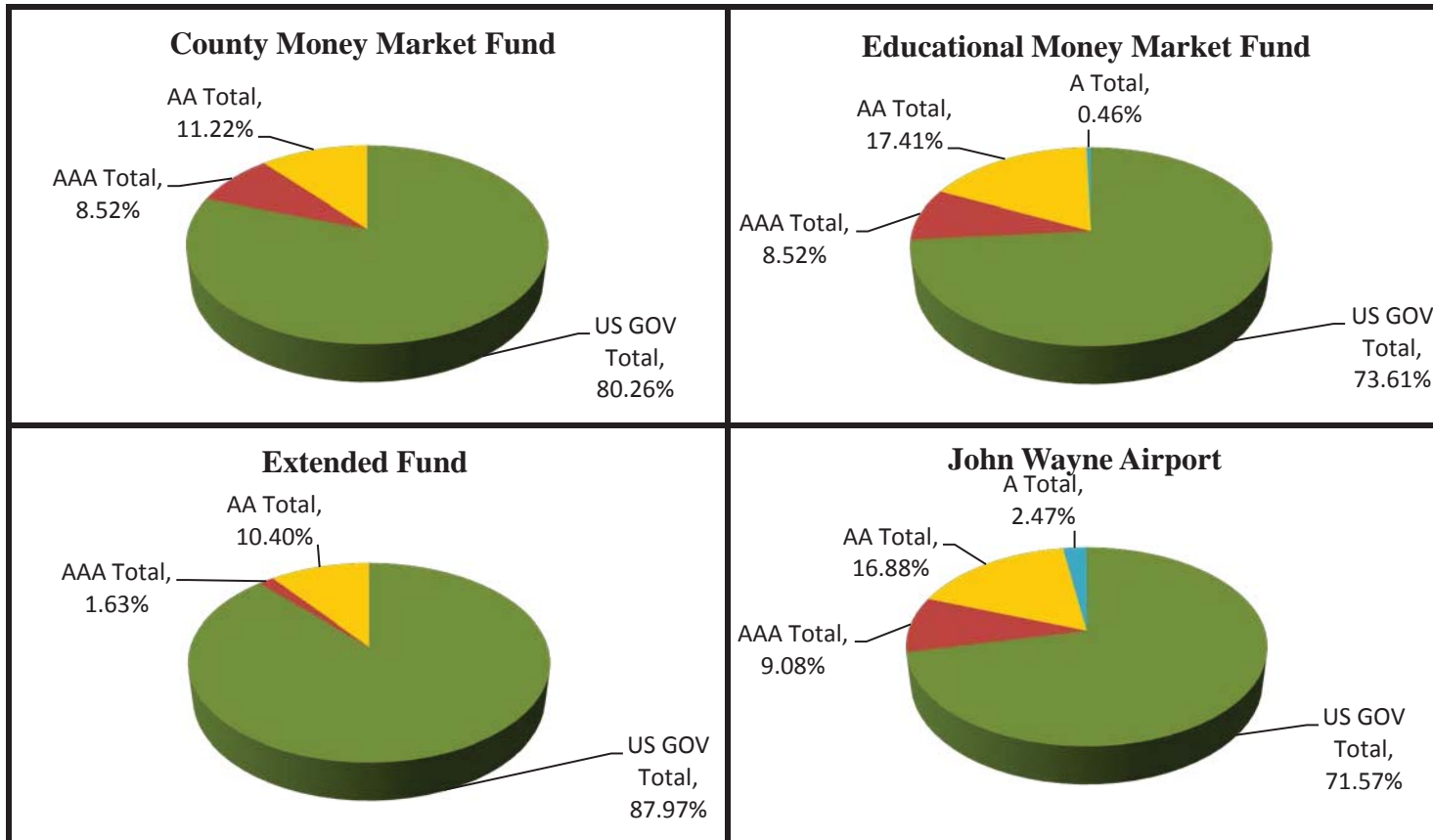
A Includes A+,A- & A

A-1 Includes A-1+, F-1+, P-1, A-1 & F-1

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

February 28, 2014



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

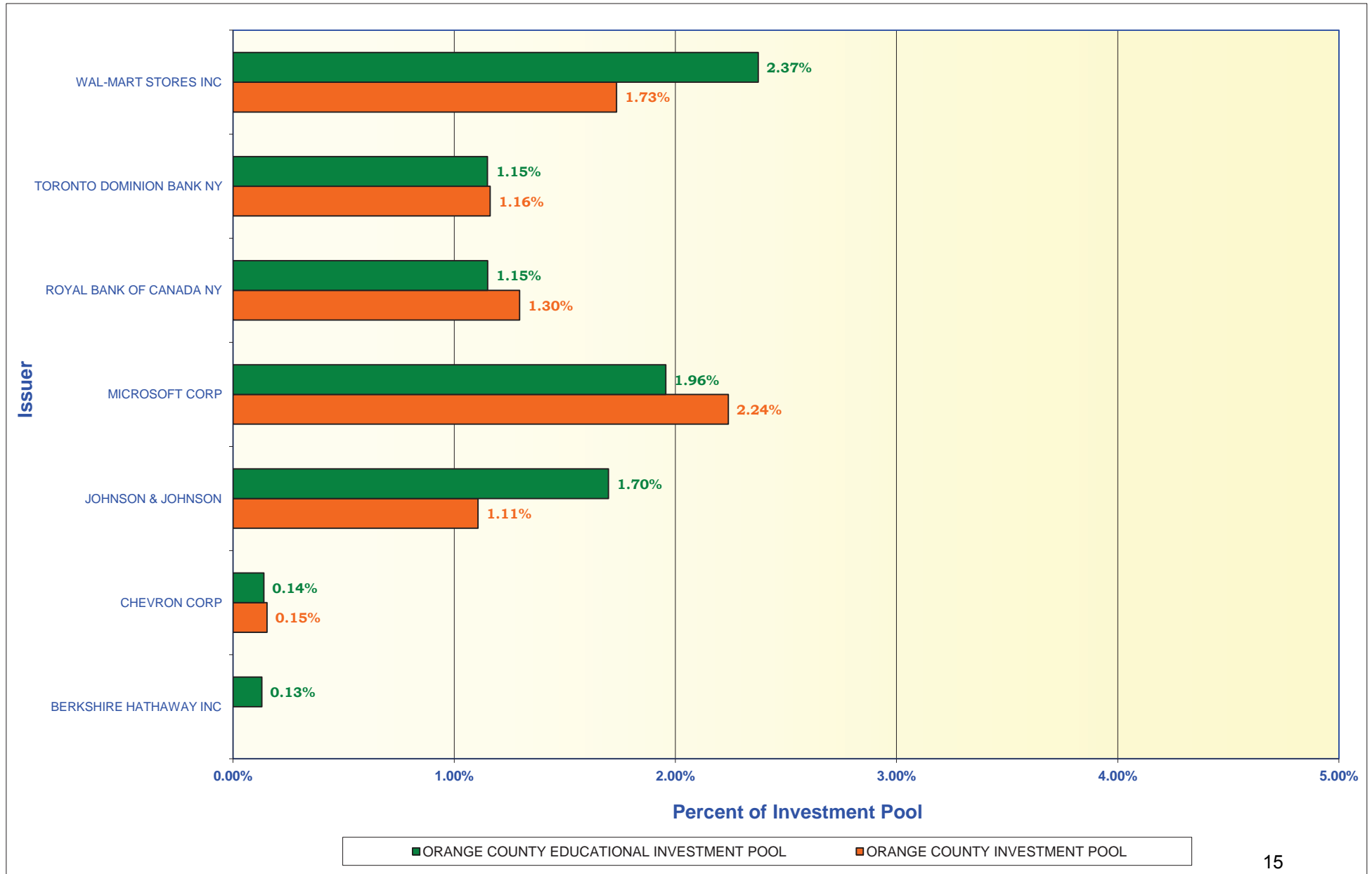
A Includes A+, A- & A

A-1 Includes A-1+, F-1+, P-1, A-1 & F-1

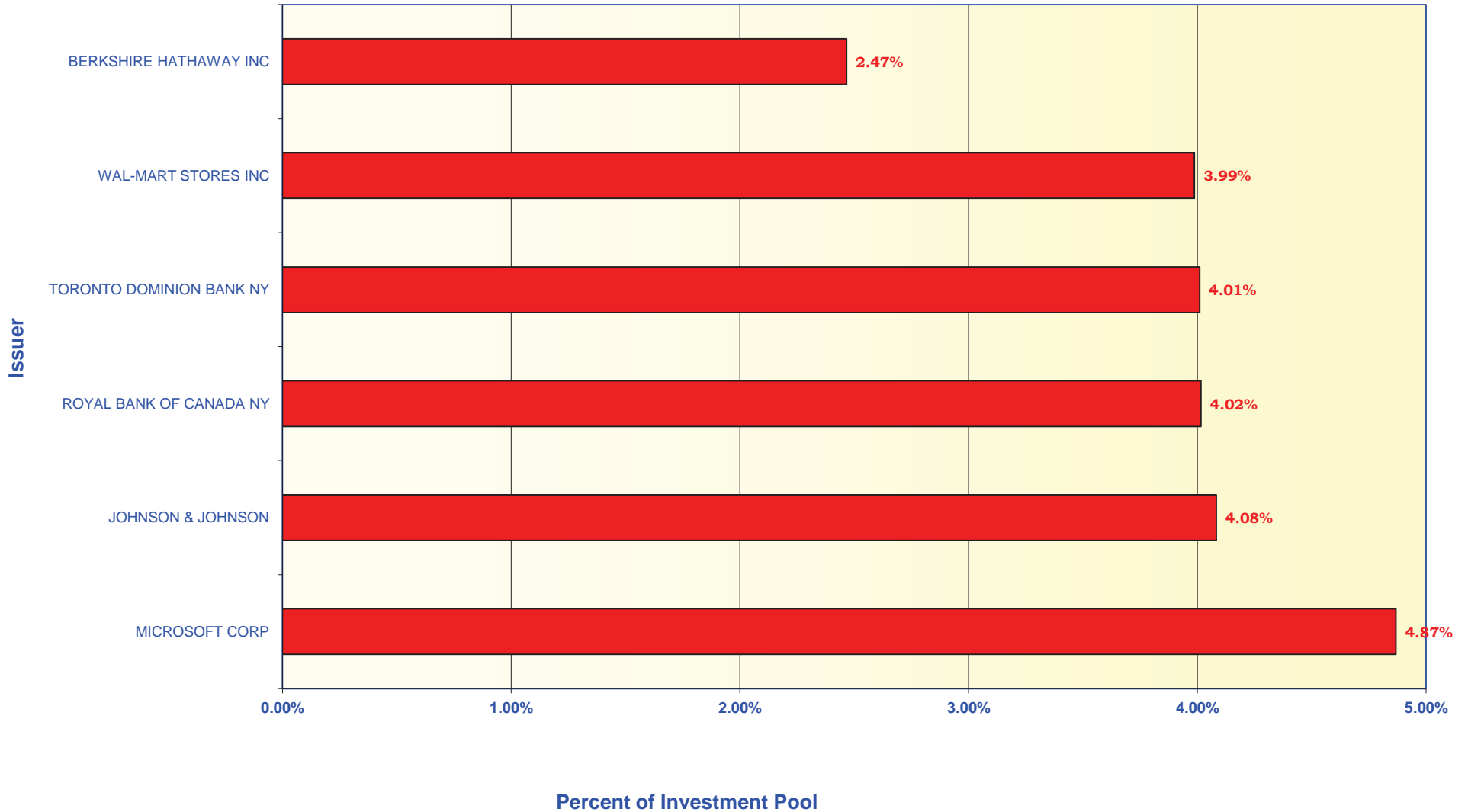
ORANGE COUNTY TREASURER - TAX COLLECTOR

ISSUER CONCENTRATION-By Investment Pool

February 28, 2014



ORANGE COUNTY TREASURER - TAX COLLECTOR
ISSUER CONCENTRATION - JOHN WAYNE AIRPORT INVESTMENT POOL
February 28, 2014



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST

February 28, 2014

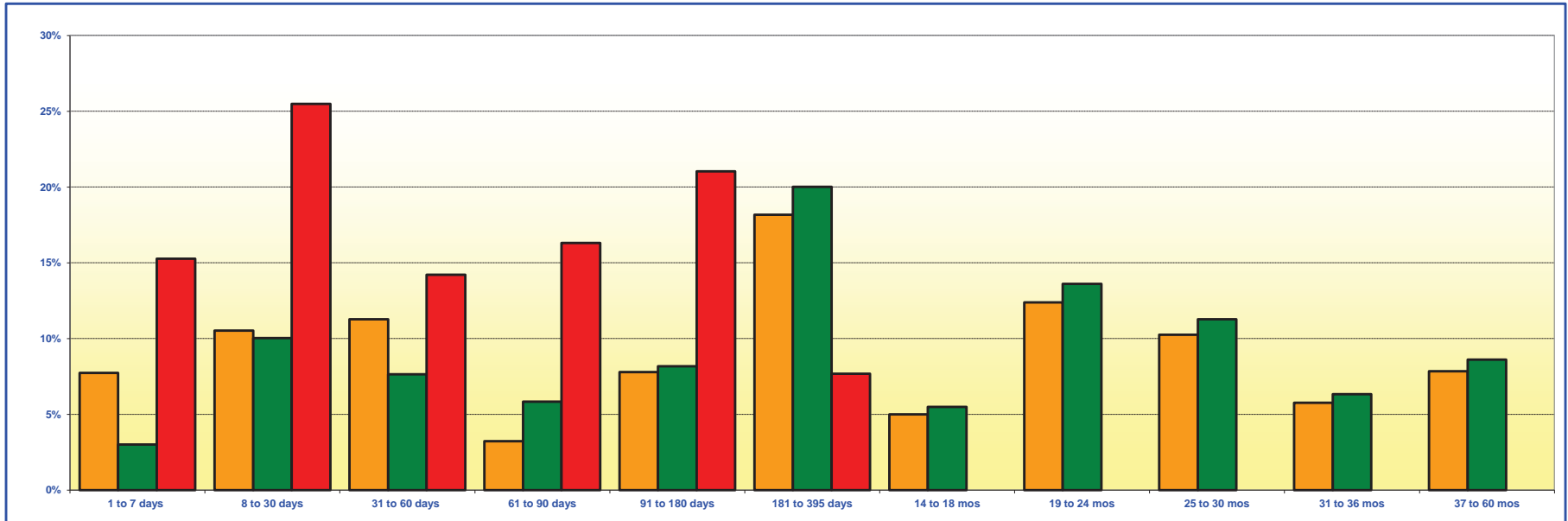
ISSUER (Shared Structure)	S/T RATINGS			L/T RATINGS		
	S&P	MDY	FI	S&P	MDY	FI
U.S. TREASURY SECURITIES						
US. GOVERNMENT	A-1+	P-1	F1+ *-	AA+	Aaa	AAA *-
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+ *-	AA+	Aaa	AAA *-
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+ *-	AA+	Aaa	AAA *-
FEDERAL HOME LOAN BANKS	A-1+	P-1	F1+ *-	AA+	Aaa	AAA *-
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+ *-	AA+	Aaa	AAA *-
COMMERCIAL PAPER / MEDIUM TERM NOTES						
APPLE INC	NR	WR	NR	AA+	Aa1	NR
BERKSHIRE HATHAWAY INC	A-1+	P-1	NR	AA	Aa2	AA-
<i>BERKSHIRE HATHAWAY FINANCE</i>	A-1+	P-1	NR	AA	Aa2	AA-
CHEVRON CORPORATION	A-1+	P-1	NR	AA	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORP	A-1+	P-1	F1+	AAA	Aaa	AA+
WAL-MART STORES INC	A-1+	P-1	F1+	AA	Aa2	AA
STATE OR NATIONALLY CHARTERED BANKS						
ROYAL BANK OF CANADA NY	A-1+	P-1	F1+	AA-	Aa3	AA
TORONTO DOMINION BANK NY	A-1+	P-1	F1+	AA-	Aa1	AA-
MUNICIPAL BONDS						
ORANGE CNTY CA PENSION OBLG 2014 A *	NR	NR	NR	AA-	NR	NR
MONEY MARKET MUTUAL FUNDS						
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm		Aaa-MF		AAAmf	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm		Aaa-MF		NR	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm		Aaa-MF		NR	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm		NR		NR	

* Further purchase restrictions apply due to additional trading limits.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended February 28, 2014**

During February, there were no changes to the Treasurer's Approved Issuer List.

ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION
February 28, 2014



ORANGE COUNTY INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 250,367	7.73%
8 TO 30 DAYS	341,126	10.53%
31 TO 60 DAYS	365,341	11.28%
61 TO 90 DAYS	104,587	3.23%
91 TO 180 DAYS	252,207	7.79%
181 TO 395 DAYS	589,171	18.18%
14 TO 18 MONTHS	161,937	5.00%
19 TO 24 MONTHS	401,295	12.39%
25 TO 30 MONTHS	332,303	10.26%
31 TO 36 MONTHS	186,453	5.76%
37 TO 60 MONTHS	254,133	7.85%
TOTAL	\$ 3,238,920	100.00%

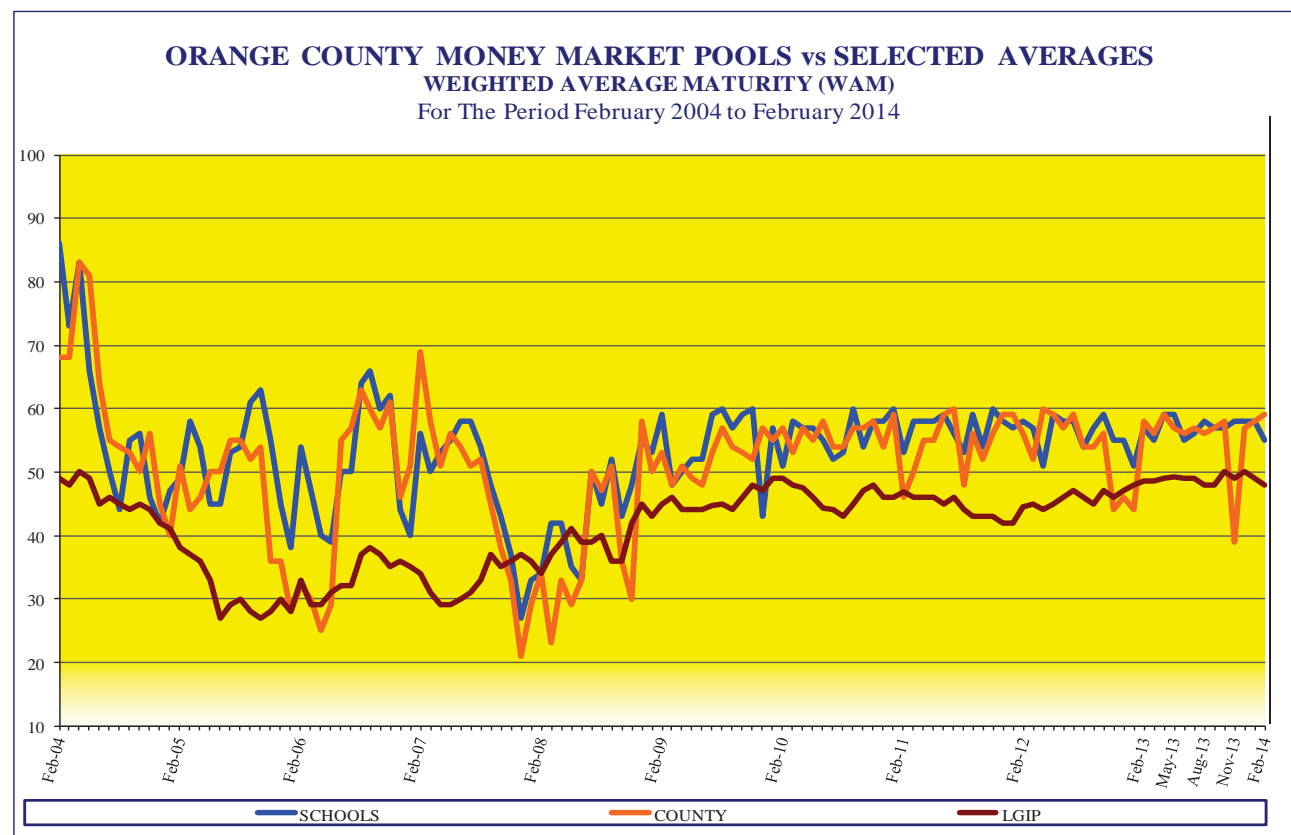
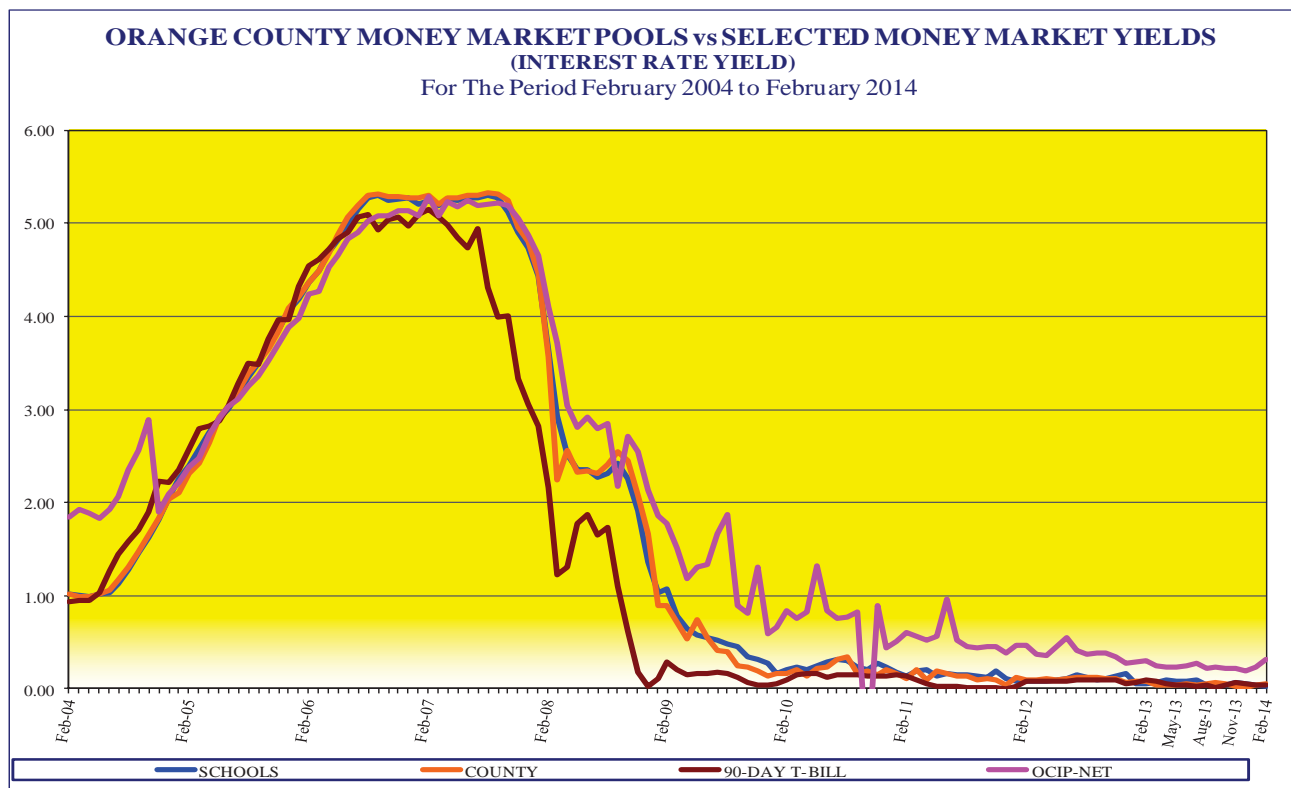
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 104,403	3.00%
8 TO 30 DAYS	349,212	10.03%
31 TO 60 DAYS	265,933	7.64%
61 TO 90 DAYS	203,418	5.84%
91 TO 180 DAYS	284,729	8.18%
181 TO 395 DAYS	696,720	20.01%
14 TO 18 MONTHS	191,109	5.49%
19 TO 24 MONTHS	473,587	13.60%
25 TO 30 MONTHS	392,168	11.27%
31 TO 36 MONTHS	220,042	6.32%
37 TO 60 MONTHS	299,914	8.62%
TOTAL	\$ 3,481,235	100.00%

JOHN WAYNE AIRPORT INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 7,591	15.27%
8 TO 30 DAYS	12,670	25.49%
31 TO 60 DAYS	7,065	14.21%
61 TO 90 DAYS	8,106	16.31%
91 TO 180 DAYS	10,462	21.04%
181 TO 395 DAYS	3,820	7.68%
TOTAL	\$ 49,714	100.00%

Maturity Limits Are In Compliance With The Orange County Treasurer's Investment Policy Statement

Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date.

At 2/28/2014, Floating Rate Notes comprise 4.37%, 8.91%, and 18.91% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Pool respectively.



•LGIP: Standard and Poor's Local Government Investment Pool

•As of February 28, 2014, LGIP – 0.05; LGIP WAM -48; 90-Day T-Bill – 0.04; OCIP–Net – 0.31

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

March 1, 2013 - February 28, 2014

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month - February 2014</i>				
County Pool - Money Market Fund	\$ 1,234,361,723	\$ 112,104	0.12%	59
Educational Pool - Money Market Fund	\$ 1,116,059,047	\$ 124,738	0.10%	55
Extended Fund	\$ 4,386,466,666	\$ 1,617,800	0.52%	605
<i>January 2014</i>				
County Pool - Money Market Fund	\$ 1,163,918,642	\$ 161,333	0.13%	58
Educational Pool - Money Market Fund	\$ 1,731,030,127	\$ 190,322	0.12%	58
Extended Fund	\$ 4,026,199,146	\$ 1,518,018	0.46%	577
<i>December 2013</i>				
County Pool - Money Market Fund	\$ 2,072,049,497	\$ 184,296	0.09%	57
Educational Pool - Money Market Fund	\$ 1,978,638,884	\$ 219,931	0.14%	58
Extended Fund	\$ 3,696,727,752	\$ 1,293,803	0.45%	621
<i>November 2013</i>				
County Pool - Money Market Fund	\$ 1,819,042,131	\$ 153,214	0.12%	39
Educational Pool - Money Market Fund	\$ 1,638,204,004	\$ 213,523	0.15%	58
Extended Fund	\$ 3,026,493,454	\$ 1,213,102	0.49%	624
<i>October 2013</i>				
County Pool - Money Market Fund	\$ 1,486,030,115	\$ 139,691	0.13%	58
Educational Pool - Money Market Fund	\$ 1,702,755,698	\$ 186,370	0.12%	57
Extended Fund	\$ 3,026,539,250	\$ 1,242,521	0.48%	633
<i>September 2013</i>				
County Pool - Money Market Fund	\$ 1,198,565,150	\$ 153,257	0.15%	57
Educational Pool - Money Market Fund	\$ 1,834,425,928	\$ 187,335	0.12%	57
Extended Fund	\$ 3,024,399,465	\$ 1,233,682	0.49%	645
<i>August 2013</i>				
County Pool - Money Market Fund	\$ 1,221,480,067	\$ 134,037	0.13%	56
Educational Pool - Money Market Fund	\$ 1,837,942,532	\$ 253,357	0.16%	58
Extended Fund	\$ 3,017,453,110	\$ 1,266,459	0.49%	643
<i>July 2013</i>				
County Pool - Money Market Fund	\$ 1,257,658,076	\$ 140,811	0.12%	57
Educational Pool - Money Market Fund	\$ 1,949,109,733	\$ 245,925	0.15%	56
Extended Fund	\$ 2,995,745,835	\$ 1,479,702	0.58%	642
<i>June 2013</i>				
County Pool - Money Market Fund	\$ 1,422,436,315	\$ 162,341	0.13%	56
Educational Pool - Money Market Fund	\$ 1,965,410,761	\$ 232,017	0.16%	55
Extended Fund	\$ 3,018,335,297	\$ 1,343,357	0.54%	655
<i>May 2013</i>				
County Pool - Money Market Fund	\$ 1,751,637,453	\$ 193,558	0.12%	57
Educational Pool - Money Market Fund	\$ 1,765,877,752	\$ 249,444	0.17%	59
Extended Fund	\$ 3,021,491,404	\$ 1,287,435	0.50%	618
<i>April 2013</i>				
County Pool - Money Market Fund	\$ 2,003,879,874	\$ 258,923	0.12%	59
Educational Pool - Money Market Fund	\$ 1,849,615,014	\$ 230,688	0.18%	59
Extended Fund	\$ 3,022,972,361	\$ 1,330,367	0.54%	578
<i>March 2013</i>				
County Pool - Money Market Fund	\$ 1,753,914,514	\$ 161,611	0.12%	56
Educational Pool - Money Market Fund	\$ 1,397,467,217	\$ 198,142	0.15%	55
Extended Fund	\$ 3,015,558,970	\$ 1,397,835	0.54%	570
<i>Fiscal Year July 1, 2013 - June 30, 2014</i>	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
Orange County Investment Pool	\$ 3,190,551,909	\$ 6,932,072	0.33%	370
Orange County Educational Investment Pool	\$ 3,364,610,095	\$ 6,733,260	0.30%	21 330

ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING AUGUST 31, 2014

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer-Tax Collector to include a statement in the investment report, denoting the ability of the Orange County Investment Pool (OCIP) and the Orange County Educational Investment Pool (OCEIP) to meet their expenditure requirements for the next six months.

The OCIP and OCEIP consist of funds in the 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-Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller and the Department of Education, 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-Tax Collector, in her projection of cash availability to disburse funds as directed by the Auditor-Controller and the Department of Education, is relying exclusively on historical activity involving deposits and disbursements and future cash flow projections. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

The Cash Availability Projection for the six months ending August 31, 2014, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
February 2014 - Ending Cash				\$	308,229
March	\$ 812,854,424	\$ 959,183,101	\$ 548,138,058		1,224,207,696
April	400,460,233	2,162,681,668	1,702,225,625		2,085,123,972
May	98,844,652	396,224,712	659,583,676		1,920,609,661
June	189,520,744	291,179,465	550,609,823		1,850,700,046
July	11,645,762	334,152,789	532,056,310		1,664,442,287
August	173,201,588	378,161,176	436,016,775		1,779,788,276

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
February 2014 - Ending Cash				\$	3,332,780
March	\$ 356,178,803	\$ 576,633,213	\$ 659,099,141		277,045,656
April	248,626,069	1,061,825,764	826,269,912		761,227,577
May	168,386,130	221,679,863	518,942,711		632,350,860
June	134,526,718	350,798,697	545,247,613		572,428,662
July	75,192,684	561,871,741	412,257,477		797,235,610
August	44,824,578	187,318,899	338,312,387		691,066,700

ORANGE COUNTY TREASURER-TAX COLLECTOR

STATEMENT OF ACCOUNTABILITY FOR THE MONTH ENDED: February 28, 2014

Treasurer's Accountability at the Beginning of the Month		<u>\$6,989,092,251</u>
Cash Receipts:		
County	\$410,983,079	
Schools	<u>242,763,549</u>	
Total Cash Receipts		<u>653,746,628</u>
Cash Disbursements:		
County	337,344,155	
Schools	<u>504,683,370</u>	
Total Cash Disbursements		<u>842,027,525</u>
Net Change in Book Value of Pooled Assets		<u>(188,280,897)</u>
Net Increase in Specific Investments		<u>20,880,532</u>
Treasurer's Accountability at the End of the Month		<u><u>\$6,821,691,886</u></u>

Assets in the Treasury at the end of the period:

O.C. Investment Pool	\$3,250,276,822
O.C. Educational Investment Pool	3,495,781,523
Non Pooled Investments - John Wayne Airport	49,960,109
Non Pooled Investments - Other	22,032,422
Cash in banks - County	285,920
Cash in banks - School	3,332,780
Cash in vault	<u>22,310</u>
	<u><u>\$6,821,691,886</u></u>

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
February 28, 2014**

Investment Policy (IPS) Guidelines		County Money Market Fund		Extended Fund		Educational Money Market Fund		John Wayne Airport Investment Pool	
Diversification Limit	Investment Type	Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio
100%	U.S. Treasuries	\$ 355,020,728	28.76%	\$ 815,303,774	18.59%	\$ 113,015,496	10.13%	\$ 5,501,458	11.04%
30%	Negotiable Certificates of Deposit	74,009,004	6.00%	-	0.00%	90,005,924	8.07%	3,998,703	8.02%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
100%	U.S. Government Agencies	635,759,084	51.51%	3,043,339,761	69.38%	708,504,941	63.48%	30,157,027	60.53%
20%	Money Market Funds	104,632,981	8.47%	-	0.00%	67,536,683	6.05%	2,491,316	5.00%
30%	Medium-Term Notes	64,939,926	5.26%	201,982,784	4.60%	136,996,003	12.27%	7,675,412	15.41%
30%	Municipal Debt	-	0.00%	325,840,347	7.43%	-	0.00%	-	0.00%
100%	Repurchase Agreement	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 1,234,361,723	100.00%	\$ 4,386,466,666	100.00%	\$ 1,116,059,047	100.00%	\$ 49,823,916	100.00%

Investment Policy Guidelines	Compliance Category (Yes/No)	County Money Market Fund	Extended Fund	Educational Money Market Fund	John Wayne Airport Investment Pool
5%	Percentage Limits				
10%	Issuer Limit	Yes	Yes	Yes	Yes
30%	Money Market Mutual Fund Issuer	Yes	N/A	Yes	Yes
See Above	Government Agencies Issuer	Yes	Yes	Yes	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
>Merrill 1-3 Year Index+25% (2.41)	Weighted Average Maturity	Yes/59.06	N/A	Yes/54.50	Yes/56.51
13 Months/397 days	Duration	N/A	Yes/1.64	N/A	N/A
5 Years/1826 days	Final Maturity - Money Market Fund	Yes/327	N/A	Yes/327	Yes/363
	Final Maturity - Extended Fund	N/A	Yes/1544	N/A	N/A
A-1/≥ A	Quality Limits				
≥ A-1/P-1/F2	MMF Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA (2)	Short Term Debt/No Split Ratings	Yes	N/A	Yes	Yes
	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Approved Issuer List	Authorized Issuer	Yes	Yes	Yes	Yes
Broker/Dealer List	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
0.995 - 1.005	Net Asset Value - Money Market Fund	Yes/1.0000	N/A	Yes/1.0001	Yes/1.0001

(1) All investments are marked to market in compliance with the narrow valuation range prescribed by the IPS and market values are provided by Bloomberg Professional Services and Northern Trust.

(2) Excludes US Government Debt per IPS policy approved by the Board of Supervisors on February 4, 2014.

NA Not applicable

Note: Compliance exceptions, if any, are noted by red shading for the specific IPS guideline and investment pool.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
February 28, 2014

COMPLIANCE CATEGORY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	Performance Evaluation-Cal Govt. Code 27134	Calendar Year 2013 in process.
Quarterly Statement of Assets Review	Performance Evaluation-Cal Govt. Code 26920(a)	Quarterly review of Statement of Assets as of 3/31/13 completed. Quarter ended 9/30/13 in process.
Annual Statement of Assets Audit	Performance Evaluation-Cal Govt. Code 26920(b)	Annual audit of Statement of Assets as of June 30, 2013 is in process.
Treasury Administrative Fee	Compensation Agreement-Cal Govt. Code 27013	Review of FY 11/12 fees completed. Review of FY 12/13 fees in process.
Annual Broker/Dealer Review	Authorized Financial Dealers and Qualified Institutions	Calendar Year 2012 completed.
Annual Broker/Dealer IPS Certification	Authorized Financial Dealers and Qualified Institutions	All 2013 IPS certifications received.
IPS Compliance Deficiencies	Investment/Diversification/Maturity Restrictions	FY 12/13 identified zero compliance incidents. FY 13/14 identified one compliance incident as of February 28, 2014.
TOC Bylaw Changes	TOC Review and BOS Annual Approval	October 30, 2013 changes approved by BOS on December 17, 2013.
Annual IPS Approval	TOC Review and BOS Annual Approval	October 30, 2013 changes approved by BOS on February 4, 2014.
TOC Annual Report	TOC Bylaws Rule 30 - Oral and Written Report	TOC 2013 Annual Report presented to BOS on February 25, 2014
Broker/Financial Institution List	OC Gift Ban Ordinance and Form 700	TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at October 30, 2013 meeting.
Certificates of Compliance	TOC Bylaws Rule 34 - Annual	TOC members are in compliance for 2013.
Ethics Training	TOC Bylaws Rule 34 - Every Two Years	TOC members are in compliance for 2013.
Conflict of Interest Form 700	TOC Bylaws Rule 34 / IPS - Every Year	Review of 2013 compliance is in process.

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended February 28, 2014**

During January, the Orange County Investment Pool (OCIP), the Orange County Educational Investment Pool (OCEIP), and the John Wayne Airport Investment Pool were all free of noncompliance incidents.

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds

As of 28-Feb-2014

Run Date: 03-Mar-2014 10:32 am
Print Date: 03-Mar-2014
As at date: 03-Mar-2014

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	3/3/14			AAAm	AAA-mf	AAAmmf	24,171.61		0.0200	24,171.61	0.00	0.00	24,171.61	24,171.61	0.00
GOLDMAN SACHS - COUNTY MMF															
	3/3/14			AAAm	AAA-mf		551,620.20		0.0100	551,620.20	0.00	0.00	551,620.20	551,620.20	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	3/3/14			AAAm	Aaa		104,057,189.40		0.0400	104,057,189.40	0.00	0.00	104,057,189.40	104,057,189.40	0.00
Subtotal for FUNDS:							104,632,981.21		0.0398	104,632,981.21	0.00	0.00	104,632,981.21	104,632,981.21	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TDSI															
700093	2/6/14	3/11/14	89112TP65	A-1+	P-1	F1+	10,000,000.00	0.1000	0.1000	10,000,000.00	0.00	638.89	10,000,000.00	10,000,000.00	0.00
TORONTO DOMINION BANK NY / TDSI															
671468	8/22/13	8/22/14	89112TGU2	AA-	Aa1	AA-	15,000,000.00	0.3000	0.3000	15,000,000.00	0.00	23,875.00	15,000,000.00	15,010,182.00	10,182.00
Subtotal for YANKEE CD:							25,000,000.00	0.2200	0.2200	25,000,000.00	0.00	24,513.89	25,000,000.00	25,010,182.00	10,182.00
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
645232	3/26/13	3/26/14	78009NMC7	AA-	Aa3e	N.A	20,000,000.00	0.2900	0.3000	20,000,000.00	0.00	10,111.11	20,000,000.00	19,999,951.20	(48.80)
TORONTO DOMINION BANK NY / TDSI															
660322	6/19/13	6/19/14	89112W6D4	AA-	Aa1	AA-	10,000,000.00	0.2035	0.2163	10,000,000.00	0.00	565.28	10,000,000.00	10,000,653.90	653.90
ROYAL BANK OF CANADA NY / RBC															
660956	6/24/13	6/24/14	78009NNK8	AA-	Aa3	F1+	9,000,000.00	0.2680	0.2740	9,000,000.00	0.00	335.00	9,000,000.00	8,999,710.11	(289.89)
ROYAL BANK OF CANADA NY / RBC															
702987	2/24/14	11/24/14	78009NQR0	A-1+	P-1	F1+	10,000,000.00	0.2055	0.2055	10,000,000.00	0.00	285.42	10,000,000.00	9,998,506.90	(1,493.10)
Subtotal for YANKEE CD FLOATER:							49,000,000.00	0.2511	0.2589	49,000,000.00	0.00	11,296.81	49,000,000.00	48,998,822.11	(1,177.89)
Subtotal for CERTIFICATES OF DEPOSIT:							74,000,000.00	0.2406	0.2457	74,000,000.00	0.00	35,810.70	74,000,000.00	74,009,004.11	9,004.11
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / MORGAN STANLEY															
680310	10/11/13	3/3/14	313397TU5	AA+	Aaa	AAA	5,000,000.00		0.1550	4,996,921.53	0.00	3,035.41	4,999,956.94	5,000,000.00	43.06
FNMA DISCOUNT / DEUTSCHE															
690405	12/11/13	3/12/14	313589UD3	AA+	Aaa	AAA	50,000,000.00		0.0850	49,989,256.94	0.00	9,444.45	49,998,701.39	49,997,929.50	(771.89)
FREDDIE DISCOUNT / RBS GREENWICH CAPITAL															
691691	12/18/13	3/19/14	313397UL3	AA+	Aaa	AAA	24,000,000.00		0.0900	23,994,540.00	0.00	4,380.00	23,998,920.00	23,998,233.12	(686.88)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds

As of 28-Feb-2014

Run Date: 03-Mar-2014 10:32 am
Print Date: 03-Mar-2014
As at date: 03-Mar-2014

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / RBC															
693743	12/31/13	3/31/14	313397UY5	AA+	Aaa	AAA	10,000,000.00		0.0600	9,998,500.00	0.00	1,000.00	9,999,500.00	9,998,711.80	(788.20)
FNMA DISCOUNT / NOMURA SECURITIES															
693744	12/31/13	4/2/14	313589VA8	AA+	Aaa	AAA	41,667,000.00		0.0700	41,659,546.24	0.00	4,861.15	41,664,407.39	41,660,434.11	(3,973.28)
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
704112	2/28/14	4/7/14	313397VF5	AA+	Aaa	AAA	15,000,000.00		0.0500	14,999,208.33	0.00	20.83	14,999,229.16	14,997,228.75	(2,000.41)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
701839	2/18/14	4/21/14	313385VV5	AA+	Aaa	AAA	25,000,000.00		0.0550	24,997,631.94	0.00	420.14	24,998,052.08	24,999,325.00	1,272.92
FHLB DISC CORP / JEFFERIES & COMPANY															
702114	2/19/14	4/23/14	313385VX1	AA+	Aaa	AAA	25,000,000.00		0.0600	24,997,375.00	0.00	416.67	24,997,791.67	24,999,300.00	1,508.33
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
702115	2/19/14	4/23/14	313385VX1	AA+	Aaa	AAA	17,577,000.00		0.0600	17,575,154.41	0.00	292.95	17,575,447.36	17,576,507.84	1,060.48
FHLB DISC CORP / JEFFERIES & COMPANY															
702450	2/20/14	4/23/14	313385VX1	AA+	Aaa	AAA	25,000,000.00		0.0600	24,997,416.67	0.00	375.00	24,997,791.67	24,999,300.00	1,508.33
FNMA DISCOUNT / JEFFERIES & COMPANY															
703596	2/26/14	5/28/14	313589XJ7	AA+	Aaa	AAA	20,000,000.00		0.0550	19,997,219.44	0.00	91.67	19,997,311.11	19,998,560.00	1,248.89
FED FARM CR BK / BARCLAYS CAPITAL															
693742	12/31/13	6/16/14	313313YD4	AA+	Aaa	AAA	25,000,000.00		0.1100	24,987,243.06	0.00	4,583.33	24,991,826.39	24,997,800.00	5,973.61
FHLB DISC CORP / UBS FINANCE (DE) LLC															
701629	2/14/14	8/6/14	313385A89	AA+	Aaa	AAA	13,400,000.00		0.1050	13,393,238.58	0.00	586.25	13,393,824.83	13,397,092.20	3,267.37
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
703590	2/26/14	8/25/14	313397D32	AA+	Aaa	AAA	25,000,000.00		0.0850	24,989,375.00	0.00	177.08	24,989,552.08	24,965,636.00	(23,916.08)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
703597	2/26/14	8/27/14	313385D52	AA+	Aaa	AAA	25,000,000.00		0.0920	24,988,372.22	0.00	191.67	24,988,563.89	24,965,250.00	(23,313.89)
FREDDIE DISCOUNT / GOLDMAN SACHS GROUP INC															
690404	12/11/13	11/17/14	313397P70	AA+	Aaa	AAA	25,000,000.00		0.1650	24,960,927.08	0.00	9,166.67	24,970,093.75	24,972,988.75	2,895.00
Subtotal for DISCOUNT NOTES:							371,644,000.00	0.0000	0.0826	371,521,926.44	0.00	39,043.27	371,560,969.71	371,524,297.07	(36,672.64)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / CRED SUIS SECURITIES															
645746	3/28/13	3/27/14	313382M42	AA+	Aaa	N.A	20,000,000.00	0.1250	0.1876	19,987,540.00	11,557.60	10,694.44	19,999,097.60	20,001,600.00	2,502.40
FED HM LN BK BD / CRED SUIS SECURITIES															
647984	4/11/13	4/11/14	313382RL9	AA+	Aaa	AAA	10,000,000.00	0.1250	0.1825	9,994,260.00	5,102.22	4,861.11	9,999,362.22	10,000,700.00	1,337.78
FED HM LN BK BD / CRED SUIS SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
659829	6/17/13	6/11/14	313383L66	AA+	Aaa	AAA	17,000,000.00	0.1250	0.1723	16,992,095.00	5,671.95	4,722.22	16,997,766.95	17,001,190.00	3,423.05
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
697661	1/23/14	8/20/14	3134G2UA8	AA+	Aaa	AAA	9,121,000.00	1.0000	0.1111	9,167,590.07	(8,552.77)	2,786.97	9,159,037.30	9,160,402.72	1,365.42
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
697659	1/23/14	8/28/14	3135G0BY8	AA+	Aaa	AAA	5,119,000.00	0.8750	0.1110	5,142,341.10	(4,125.40)	373.26	5,138,215.70	5,139,168.86	953.16
FED HM LN BK BD / BNP PARIBAS															
675128	9/12/13	9/12/14	313383ZP9	AA+	Aaa	AAA	15,000,000.00	0.1700	0.2078	14,994,345.00	2,654.71	11,970.83	14,996,999.71	14,999,700.00	2,700.29
FANNIE MAE / JP MORGAN CHASE & CO															
697660	1/23/14	9/16/14	31398AYY2	AA+	Aaa	AAA	15,000,000.00	3.0000	0.1316	15,278,250.00	(45,379.83)	47,500.00	15,232,870.17	15,230,775.00	(2,095.17)
Subtotal for GOVT AGENCY-FIX-30/360:							91,240,000.00	0.7346	0.1663	91,556,421.17	(33,071.52)	82,908.83	91,523,349.65	91,533,536.58	10,186.93
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / BNP PARIBAS															
682278	10/24/13	4/15/14	313380VN4	AA+	Aaa	AAA	25,000,000.00	0.1400	0.0840	25,008,450.00	(6,252.02)	4,062.50	25,002,197.98	25,003,000.00	802.02
FED FARM CR BK / CASTLE OAK SECURITIES															
651834	5/1/13	5/1/14	3133ECNM2	AA+	Aaa	AAA	30,000,000.00	0.1200	0.1275	29,997,750.00	1,873.97	2,800.00	29,999,623.97	30,002,700.00	3,076.03
FED FARM CR BK / UBS FINANCIAL SERVICES															
652089	5/2/13	5/1/14	3133ECN26	AA+	Aaa	AAA	10,000,000.00	0.1282	0.1382	9,999,000.00	832.42	0.00	9,999,832.42	10,000,210.00	377.58
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							65,000,000.00	0.1290	0.1124	65,005,200.00	(3,545.63)	6,862.50	65,001,654.37	65,005,910.00	4,255.63
GOVT AGENCY-FLOAT-ACT/ACT															
FED FARM CR BK / BARCLAYS CAPITAL															
645748	3/28/13	3/5/14	3133ECH49	AA+	Aaa	AAA	40,000,000.00	0.1000	0.1311	39,987,010.40	12,837.67	9,555.56	39,999,848.07	40,000,000.00	151.93
FED FARM CR BK / RBC															
651211	4/29/13	4/21/14	31331KH1	AA+	Aaa	AAA	7,685,000.00	0.2200	0.1447	7,691,759.57	(5,793.92)	1,831.59	7,685,965.65	7,686,690.70	725.05
FED FARM CR BK / JP MORGAN CHASE & CO															
652087	5/2/13	5/2/14	3133ECNH3	AA+	Aaa	AAA	20,000,000.00	0.1200	0.1300	19,998,000.00	1,660.27	1,820.22	19,999,660.27	19,999,600.00	(60.27)
Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:							67,685,000.00	0.1195	0.1323	67,676,769.97	8,704.02	13,207.37	67,685,473.99	67,686,290.70	816.71
GOV'T AGY - CALLABLE															
FED HM LN BK BD / MORGAN STANLEY															
681055	10/17/13	10/30/14	3130A0A91	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2500	25,000,000.00	0.00	7,638.89	25,000,000.00	25,005,000.00	5,000.00
FED HM LN BK BD / NOMURA SECURITIES															
694031	1/2/14	1/21/15	3130A0J03	AA+	Aaa	AAA	15,000,000.00	0.2400	0.2400	15,000,000.00	0.00	5,900.00	15,000,000.00	15,004,050.00	4,050.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
Subtotal for GOV'T AGY - CALLABLE:							40,000,000.00	0.2463	0.2463	40,000,000.00	0.00	13,538.89	40,000,000.00	40,009,050.00	9,050.00
Subtotal for GOVERNMENT AGENCY:							635,569,000.00	0.1469	0.1133	635,760,317.58	(27,913.13)	155,560.86	635,771,447.72	635,759,084.35	(12,363.37)
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
WAL-MART STORES INC / CRED SUIS SECURITIES															
675132	9/12/13	4/15/14	931142DA8	AA	Aa2	AA	14,560,000.00	1.6250	0.1818	14,684,196.80	(98,541.12)	89,382.22	14,585,655.68	14,584,315.20	(1,340.48)
JOHNSON & JOHNSON / BNP PARIBAS															
652740	5/7/13	5/15/14	478160AX2	AAA	Aaa	AAA	500,000.00	1.2000	0.2431	504,881.50	(3,899.89)	1,766.67	500,981.61	501,010.00	28.39
WAL-MART STORES INC / MORGAN STANLEY															
688003	11/26/13	5/15/14	931142CQ4	AA	Aa2	AA	4,500,000.00	3.2000	0.1799	4,563,720.00	(35,818.93)	38,000.00	4,527,901.07	4,524,300.00	(3,601.07)
MICROSOFT CORP / BNP PARIBAS															
661576	6/26/13	6/1/14	594918AB0	AA+	Aaa	AAA	4,785,000.00	2.9500	0.3059	4,902,471.75	(85,912.18)	35,289.38	4,816,559.57	4,820,121.90	3,562.33
MICROSOFT CORP / BARCLAYS CAPITAL															
661820	6/27/13	6/1/14	594918AB0	AA+	Aaa	AAA	10,271,000.00	2.9500	0.3055	10,522,434.08	(183,682.38)	75,748.63	10,338,751.70	10,346,389.14	7,637.44
MICROSOFT CORP / BNP PARIBAS															
662200	7/1/13	6/1/14	594918AB0	AAA	Aaa	AA+	10,000,000.00	2.9500	0.3053	10,241,890.00	(175,920.00)	73,750.00	10,065,970.00	10,073,400.00	7,430.00
MICROSOFT CORP / BARCLAYS CAPITAL															
662206	7/1/13	6/1/14	594918AB0	AAA	Aaa	AA+	265,000.00	2.9500	0.3052	271,410.35	(4,662.07)	1,954.38	266,748.28	266,945.10	196.82
MICROSOFT CORP / JEFFERIES & COMPANY															
663448	7/8/13	6/1/14	594918AB0	AAA	Aaa	AA+	349,000.00	2.9500	0.2952	357,295.16	(5,983.82)	2,573.88	351,311.34	351,561.66	250.32
MICROSOFT CORP / MORGAN STANLEY															
665141	7/17/13	6/1/14	594918AB0	AAA	Aaa	AA+	16,620,000.00	2.9500	0.2543	17,010,071.40	(278,267.50)	122,572.50	16,731,803.90	16,741,990.80	10,186.90
MICROSOFT CORP / CASTLE OAK SECURITIES															
682794	10/28/13	6/1/14	594918AB0	AA+	Aaa	AAA	2,710,000.00	2.9500	0.1737	2,754,471.10	(25,680.49)	19,986.25	2,728,790.61	2,729,891.40	1,100.79
Subtotal for MEDIUM TERM NOTE:							64,560,000.00	2.6550	0.2496	65,812,842.14	(898,368.38)	461,023.91	64,914,473.76	64,939,925.20	25,451.44
Subtotal for MEDIUM TERM NOTES:							64,560,000.00	2.6550	0.2496	65,812,842.14	(898,368.38)	461,023.91	64,914,473.76	64,939,925.20	25,451.44
TREASURIES															
TREASURY BILL															
US TREASURY N/B / MORGAN STANLEY															
692998	12/26/13	3/6/14	912796AW9	AA+	Aaa	AAA	50,000,000.00		0.0475	49,995,381.94	0.00	4,288.20	49,995,381.94	49,999,896.00	4,514.06
US TREASURY N/B / DEUTSCHE															
697908	1/24/14	3/6/14	912796AW9	AA+	Aaa	AAA	50,000,000.00		0.0750	49,995,729.17	0.00	3,750.00	49,995,729.17	49,999,896.00	4,166.83
US TREASURY N/B / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
TREASURIES															
TREASURY BILL															
693003	12/26/13	3/13/14	912796CC1	AA+	Aaa	AAA	50,000,000.00		0.0500	49,994,652.78	0.00	4,513.89	49,994,652.78	49,999,864.50	5,211.72
US TREASURY N/B / BARCLAYS CAPITAL															
703830	2/27/14	4/17/14	912796CH0	AA+	Aaa	AAA	25,000,000.00		0.0400	24,998,638.89	0.00	55.56	24,998,638.89	24,998,250.00	(388.89)
US TREASURY N/B / JEFFERIES & COMPANY															
701019	2/11/14	4/24/14	912796CJ6	AA+	Aaa	AAA	50,000,000.00		0.1110	49,988,900.00	0.00	2,775.00	49,988,900.00	49,996,371.50	7,471.50
US TREASURY N/B / BARCLAYS CAPITAL															
703831	2/27/14	4/24/14	912796CJ6	AA+	Aaa	AAA	25,000,000.00		0.0400	24,998,444.44	0.00	55.56	24,998,444.44	24,998,185.75	(258.69)
US TREASURY N/B / BARCLAYS CAPITAL															
703832	2/27/14	4/24/14	912796CJ6	AA+	Aaa	AAA	25,000,000.00		0.0400	24,998,444.44	0.00	55.56	24,998,444.44	24,998,185.75	(258.69)
Subtotal for TREASURY BILL:							275,000,000.00	0.0000	0.0625	274,970,191.66	0.00	15,493.77	274,970,191.66	274,990,649.50	20,457.84
TREASURY BOND															
US TREASURY N/B / BARCLAY CAPITAL															
698778	1/29/14	3/15/14	912828PZ7	AA+	Aaa	AAA	50,000,000.00	1.2500	0.1190	50,070,312.50	(48,437.50)	53,522.10	50,021,875.00	50,019,531.50	(2,343.50)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
698779	1/29/14	3/15/14	912828PZ7	AA+	Aaa	AAA	15,000,000.00	1.2500	0.0875	15,021,679.69	(14,934.90)	16,056.63	15,006,744.79	15,005,859.45	(885.34)
US TREASURY N/B / BARCLAYS CAPITAL															
700094	2/6/14	4/30/14	912828SR2	AA+	Aaa	AAA	15,000,000.00	0.2500	0.0788	15,005,859.38	(1,623.68)	2,369.50	15,004,235.70	15,004,687.50	451.80
Subtotal for TREASURY BOND:							80,000,000.00	1.0625	0.1056	80,097,851.57	(64,996.08)	71,948.23	80,032,855.49	80,030,078.45	(2,777.04)
Subtotal for TREASURIES:							355,000,000.00	0.2394	0.0722	355,068,043.23	(64,996.08)	87,442.00	355,003,047.15	355,020,727.95	17,680.80
Total County Money Mkt Fnd :							1,233,761,981.21	0.2979	0.1103	1,235,274,184.16	(991,277.59)	739,837.47	1,234,321,949.84	1,234,361,722.82	39,772.98
Net Asset Value (NAV):															
														1.000032	
Educational Money Mkt Fnd															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	3/3/14			AAAm	AAA-mf	AAAmmf	94,804.67		0.0200	94,804.67	0.00	0.00	94,804.67	94,804.67	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	3/3/14			AAAm	AAA-mf		216,220.05		0.0100	216,220.05	0.00	0.00	216,220.05	216,220.05	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	3/3/14			AAAm	Aaa		67,225,658.51		0.0400	67,225,658.51	0.00	0.00	67,225,658.51	67,225,658.51	0.00
Subtotal for FUNDS:							67,536,683.23		0.0399	67,536,683.23	0.00	0.00	67,536,683.23	67,536,683.23	0.00
CERTIFICATES OF DEPOSIT															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TDSI															
697338	1/22/14	3/10/14	89112TE75	A-1+	P-1	F1+	25,000,000.00	0.1200	0.1200	25,000,000.00	0.00	3,166.67	25,000,000.00	25,000,140.00	140.00
TORONTO DOMINION BANK NY / TDSI															
701628	2/14/14	3/10/14	89112TS47	AA+	Aaa	AAA	10,000,000.00	1.0000	1.0000	10,000,000.00	0.00	4,166.67	10,000,000.00	9,999,972.00	(28.00)
Subtotal for YANKEE CD:							35,000,000.00	0.3714	0.3714	35,000,000.00	0.00	7,333.34	35,000,000.00	35,000,112.00	112.00
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
645233	3/26/13	3/26/14	78009NMC7	AA-	Aa3e	N.A	25,000,000.00	0.2900	0.3700	25,000,000.00	0.00	12,638.89	25,000,000.00	24,999,939.00	(61.00)
ROYAL BANK OF CANADA NY / CRED SUIS SECURITIES															
672682	8/29/13	4/17/14	78009NMK9	AA-	Aa3	AA	10,000,000.00	0.2700	0.2054	10,005,140.00	(4,094.20)	3,105.56	10,001,045.80	9,999,733.10	(1,312.70)
TORONTO DOMINION / TDSI															
659832	6/17/13	6/17/14	89112WSU7	AA-	Aa1	AA-	10,000,000.00	0.2175	0.2175	10,000,000.00	0.00	664.58	10,000,000.00	9,999,390.00	(610.00)
ROYAL BANK OF CANADA NY / CRED SUIS SECURITIES															
702447	2/20/14	10/10/14	78009NPQ3	AA-	Aa3	AA	10,000,000.00	0.2600	0.2078	10,003,210.00	(124.53)	607.65	10,003,085.47	10,006,750.00	3,664.53
Subtotal for YANKEE CD FLOATER:							55,000,000.00	0.2677	0.2829	55,008,350.00	(4,218.73)	17,016.68	55,004,131.27	55,005,812.10	1,680.83
Subtotal for CERTIFICATES OF DEPOSIT:							90,000,000.00	0.3081	0.3173	90,008,350.00	(4,218.73)	24,350.02	90,004,131.27	90,005,924.10	1,792.83
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BANK OF AMERICA															
693004	12/26/13	3/12/14	313385UD6	AA+	Aaa	AAA	5,198,000.00		0.0900	5,197,012.38	0.00	844.68	5,197,857.06	5,197,984.41	127.35
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
692483	12/23/13	3/14/14	313385UF1	AA+	Aaa	AAA	10,000,000.00		0.0900	9,997,975.00	0.00	1,700.00	9,999,675.00	9,999,970.00	295.00
FNMA DISCOUNT / BNP PARIBAS															
691920	12/19/13	3/19/14	313589UL5	AA+	Aaa	AAA	15,000,000.00		0.0900	14,996,625.00	0.00	2,700.00	14,999,325.00	14,998,895.70	(429.30)
FREDDIE DISCOUNT / TD SECURITIES															
692481	12/23/13	3/24/14	313397UR0	AA+	Aaa	AAA	15,000,000.00		0.0890	14,996,625.42	0.00	2,521.66	14,999,147.08	14,998,550.70	(596.38)
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
692535	12/24/13	3/24/14	313397UR0	AA+	Aaa	AAA	25,000,000.00		0.0890	24,994,437.50	0.00	4,140.97	24,998,578.47	24,997,584.50	(993.97)
FREDDIE DISCOUNT / BNP PARIBAS															
693455	12/30/13	3/31/14	313397UY5	AA+	Aaa	AAA	20,000,000.00		0.0790	19,996,006.11	0.00	2,677.22	19,998,683.33	19,997,423.60	(1,259.73)
FREDDIE DISCOUNT / NOMURA SECURITIES															
694491	1/6/14	4/7/14	313397VF5	AA+	Aaa	AAA	15,000,000.00		0.0700	14,997,345.83	0.00	1,575.00	14,998,920.83	14,997,228.75	(1,692.08)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / BNP PARIBAS															
694492	1/6/14	4/7/14	313397VF5	AA+	Aaa	AAA	15,000,000.00		0.0750	14,997,156.25	0.00	1,687.50	14,998,843.75	14,997,228.75	(1,615.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
701840	2/18/14	4/16/14	313385VQ6	AA+	Aaa	AAA	10,000,000.00		0.0600	9,999,050.00	0.00	183.33	9,999,233.33	9,997,663.60	(1,569.73)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
692482	12/23/13	4/25/14	313385VZ6	AA+	Aaa	AAA	16,954,000.00		0.1100	16,947,628.12	0.00	3,522.67	16,951,150.79	16,953,508.33	2,357.54
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
689878	12/9/13	6/6/14	313385XT8	AA+	Aaa	AAA	10,000,000.00		0.1350	9,993,287.50	0.00	3,075.00	9,996,362.50	9,999,210.00	2,847.50
FED FARM CR BK / FTN FINANCIAL															
688000	11/26/13	7/7/14	313313ZA9	AA+	Aaa	AAA	10,000,000.00		0.1200	9,992,566.67	0.00	3,166.67	9,995,733.34	9,993,690.30	(2,043.04)
Subtotal for DISCOUNT NOTES:							167,152,000.00	0.0000	0.0900	167,105,715.78	0.00	27,794.70	167,133,510.48	167,128,938.64	(4,571.84)
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
690657	12/12/13	3/14/14	31398A3K6	AA+	Aaa	AAA	2,500,000.00	1.2500	0.1422	2,507,072.50	(6,073.13)	6,857.64	2,500,999.37	2,501,425.00	425.63
FED HM LN BK BD / JEFFERIES & COMPANY															
693222	12/27/13	3/25/14	313382N25	AA+	Aaa	AAA	3,750,000.00	0.1700	0.1100	3,750,549.41	(399.57)	1,133.33	3,750,149.84	3,750,562.50	412.66
FREDDIE MAC / JEFFERIES & COMPANY															
662453	7/1/13	3/27/14	3134G4BB3	AA+	Aaa	AAA	10,000,000.00	0.1450	0.1668	9,998,389.50	1,453.08	6,202.78	9,999,842.58	10,000,230.00	387.42
FREDDIE MAC / CASTLE OAK SECURITIES															
689089	12/4/13	4/2/14	3128X23A1	AA+	Aaa	AAA	10,795,000.00	4.5000	0.1101	10,950,210.51	(114,434.87)	117,395.63	10,835,775.64	10,841,634.40	5,858.76
FED HM LN BK BD / MORGAN STANLEY															
681060	10/17/13	4/17/14	3130A0AG5	AA+	Aaa	AAA	15,000,000.00	0.1700	0.1850	14,998,725.00	949.17	9,491.67	14,999,674.17	15,001,200.00	1,525.83
FREDDIE MAC / RBC															
660109	6/19/13	4/23/14	3137EACB3	AA+	Aaa	AAA	7,575,000.00	2.5000	0.1609	7,724,454.07	(123,889.56)	67,333.33	7,600,564.51	7,600,755.00	190.49
FREDDIE MAC / FTN FINANCIAL															
687730	11/25/13	4/23/14	3137EACB3	AA+	Aaa	AAA	500,000.00	2.5000	0.1403	504,845.00	(3,142.70)	3,333.33	501,702.30	501,700.00	(2.30)
FREDDIE MAC / DEUTSCHE															
694768	1/7/14	4/28/14	3134G3SB7	AA+	Aaa	AAA	5,750,000.00	0.3750	0.0901	5,755,048.50	(2,456.03)	3,234.38	5,752,592.47	5,752,673.75	81.28
FREDDIE MAC / FTN FINANCIAL															
687374	11/22/13	4/29/14	3134G2CL4	AA+	Aaa	AAA	500,000.00	1.3500	0.1301	502,656.50	(1,675.12)	1,856.25	500,981.38	500,995.00	13.62
FANNIE MAE / FTN FINANCIAL															
681550	10/21/13	5/16/14	31398A6A5	AA+	Aaa	AAA	2,000,000.00	1.0000	0.1516	2,009,654.00	(6,122.05)	5,833.33	2,003,531.95	2,004,300.00	768.05
FED HM LN BK BD / RBC															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
702980	2/24/14	5/20/14	313383BX8	AA+	Aaa	AAA	10,000,000.00	0.1250	0.1000	10,000,624.10	(50.80)	243.06	10,000,573.30	10,000,600.00	26.70
FED HM LN BK BD / TDSI															
701296	2/13/14	5/28/14	313373JR4	AA+	Aaa	AAA	3,450,000.00	1.3750	0.1133	3,462,699.45	(2,177.05)	2,371.88	3,460,522.40	3,460,522.50	0.10
FED HM LN BK BD / CRED SUIS SECURITIES															
660058	6/18/13	6/11/14	313383L66	AA+	Aaa	AAA	10,000,000.00	0.1250	0.1724	9,995,360.00	3,325.55	2,777.78	9,998,685.55	10,000,700.00	2,014.45
FED HM LN BK BD / FTN FINANCIAL															
661822	6/27/13	6/12/14	313379TL3	AA+	Aaa	AAA	15,000,000.00	0.3750	0.2130	15,023,250.00	(16,443.48)	12,343.75	15,006,806.52	15,011,925.00	5,118.48
FANNIE MAE / JEFFERIES & COMPANY															
698217	1/27/14	6/27/14	3135G0BJ1	AA+	Aaa	AAA	1,700,000.00	1.1250	0.1200	1,707,108.70	(1,611.31)	1,806.25	1,705,497.39	1,705,525.00	27.61
FED FARM CR BK / FTN FINANCIAL															
681305	10/18/13	8/1/14	3133EA6V5	AA+	Aaa	AAA	5,000,000.00	0.3000	0.1675	5,005,200.00	(2,443.82)	1,250.00	5,002,756.18	5,004,100.00	1,343.82
FREDDIE MAC / FTN FINANCIAL															
681555	10/21/13	8/20/14	3134G2UA8	AA+	Aaa	AAA	1,750,000.00	1.0000	0.1718	1,762,022.50	(5,227.17)	534.72	1,756,795.33	1,757,560.00	764.67
FANNIE MAE / FTN FINANCIAL															
687382	11/22/13	8/28/14	3135G0BY8	AA+	Aaa	AAA	4,850,000.00	0.8750	0.1568	4,876,675.00	(9,568.21)	353.65	4,867,106.79	4,869,109.00	2,002.21
FREDDIE MAC / RBC															
690152	12/10/13	8/28/14	3134G3YW4	AA+	Aaa	AAA	5,000,000.00	0.3750	0.1568	5,007,811.30	(2,452.38)	156.25	5,005,358.92	5,006,500.00	1,141.08
FREDDIE MAC / RBC															
691413	12/17/13	8/28/14	3134G3YW4	AA+	Aaa	AAA	28,125,000.00	0.3750	0.1568	28,167,736.78	(12,599.69)	878.91	28,155,137.09	28,161,562.50	6,425.41
FED HM LN BK BD / BNP PARIBAS															
675129	9/12/13	9/12/14	313383ZP9	AA+	Aaa	AAA	15,000,000.00	0.1700	0.2078	14,994,345.00	2,654.71	11,970.83	14,996,999.71	14,999,700.00	2,700.29
FED HM LN BK BD / CASTLE OAK SECURITIES															
687723	11/25/13	9/12/14	3133XLWM1	AA+	Aaa	AAA	2,035,000.00	5.2500	0.1726	2,117,275.05	(27,520.57)	28,490.00	2,089,754.48	2,089,863.60	109.12
FANNIE MAE / DEUTSCHE															
671681	8/22/13	9/16/14	31398AYY2	AA+	Aaa	AAA	10,000,000.00	3.0000	0.2096	10,297,150.00	(146,253.52)	137,500.00	10,150,896.48	10,153,850.00	2,953.52
FANNIE MAE / CASTLE OAK SECURITIES															
687724	11/25/13	9/16/14	31398AYY2	AA+	Aaa	AAA	1,592,000.00	3.0000	0.1723	1,628,345.36	(11,990.22)	12,736.00	1,616,355.14	1,616,492.92	137.78
FREDDIE MAC / CASTLE OAK SECURITIES															
687725	11/25/13	9/22/14	3134G2WG3	AA+	Aaa	AAA	5,265,000.00	0.7500	0.1723	5,290,061.40	(8,100.65)	10,530.00	5,281,960.75	5,283,137.93	1,177.18
FANNIE MAE / FTN FINANCIAL															
682580	10/25/13	11/20/14	31398AZV7	AA+	Aaa	AAA	5,000,000.00	2.6250	0.1929	5,129,850.00	(42,496.36)	36,822.92	5,087,353.64	5,065,400.00	(21,953.64)
FANNIE MAE / TDSI															
696568	1/16/14	12/19/14	3135G0FY4	AA+	Aaa	AAA	500,000.00	0.7500	0.1718	502,671.00	(360.95)	468.75	502,310.05	502,387.50	77.45

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
Subtotal for GOVT AGENCY-FIX-30/360:							182,637,000.00	0.9939	0.1641	183,669,790.63	(539,106.70)	483,906.42	183,130,683.93	183,144,411.60	13,727.67
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / BNP PARIBAS															
644505	3/21/13	3/11/14	3133ECHM9	AA+	Aaa	N.A	15,000,000.00	0.1500	0.1602	14,998,500.00	1,457.75	5,000.00	14,999,957.75	15,000,300.00	342.25
FED HM LN BK BD / BNP PARIBAS															
694110	1/3/14	3/12/14	313383P96	AA+	Aaa	AAA	20,000,000.00	0.0850	0.0842	20,000,569.60	(477.46)	802.78	20,000,092.14	20,000,200.00	107.86
FED FARM CR BK / NOMURA SECURITIES															
693752	12/31/13	3/26/14	3133EAVN5	AA+	Aaa	AAA	15,000,000.00	0.1046	0.1142	14,999,656.80	242.26	130.75	14,999,899.06	15,001,170.00	1,270.94
FED FARM CR BK / RBC															
642209	3/8/13	3/27/14	31331K4R8	AA+	Aaa	AAA	7,240,000.00	0.2900	0.1240	7,253,886.32	(12,946.10)	3,603.91	7,240,940.22	7,241,158.40	218.18
FANNIE MAE / DAIWA CAPITAL MARKETS															
693009	12/26/13	4/11/14	313380YA9	AA+	Aaa	AAA	12,000,000.00	0.1260	0.0968	12,001,033.68	(633.86)	756.00	12,000,399.82	12,001,080.00	680.18
FED FARM CR BK / UBS FINANCIAL SERVICES															
651826	5/1/13	5/1/14	3133ECN26	AA+	Aaa	AAA	20,000,000.00	0.1172	0.1252	19,998,400.00	1,332.60	0.00	19,999,732.60	20,000,420.00	687.40
FED FARM CR BK / CASTLE OAK SECURITIES															
651831	5/1/13	5/1/14	3133ECNM2	AA+	Aaa	AAA	20,000,000.00	0.1200	0.1275	19,998,500.00	1,249.32	1,866.67	19,999,749.32	20,001,800.00	2,050.68
FED FARM CR BK / UBS FINANCIAL SERVICES															
652085	5/2/13	5/1/14	3133ECN26	AA+	Aaa	AAA	10,000,000.00	0.1172	0.1272	9,999,000.00	832.42	0.00	9,999,832.42	10,000,210.00	377.58
FED HM LN BK BD / BNP PARIBAS															
694495	1/6/14	5/27/14	313381CMS	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1025	50,004,400.00	(1,685.11)	347.22	50,002,714.89	50,004,500.00	1,785.11
FANNIE MAE / BNP PARIBAS															
678633	10/2/13	6/23/14	3135G0BQ5	AA+	Aaa	AAA	1,840,000.00	0.3600	0.1482	1,842,837.28	(1,612.09)	1,251.20	1,841,225.19	1,841,766.40	541.21
FANNIE MAE / BNP PARIBAS															
697658	1/23/14	6/23/14	3135G0BQ5	AA+	Aaa	AAA	10,100,000.00	0.3600	0.0979	10,110,958.50	(2,685.20)	3,737.00	10,108,273.30	10,109,696.00	1,422.70
FED HM LN BK BD / TDSI															
693224	12/27/13	6/27/14	3130A0J00	AA+	Aaa	AAA	25,000,000.00	0.1150	0.1200	24,999,375.00	219.78	159.72	24,999,594.78	25,002,250.00	2,655.22
FED FARM CR BK / NOMURA SECURITIES															
693223	12/27/13	7/14/14	3133EC2G8	AA+	Aaa	AAA	10,000,000.00	0.1466	0.0982	10,002,321.50	(746.61)	610.83	10,001,574.89	10,002,300.00	725.11
FED HM LN BK BD / TDSI															
696324	1/15/14	7/15/14	3130A0K74	AA+	Aaa	AAA	50,000,000.00	0.1100	0.1100	50,000,000.00	0.00	2,138.89	50,000,000.00	50,004,500.00	4,500.00
FANNIE MAE / CASTLE OAK SECURITIES															
693008	12/26/13	10/27/14	3135G0EY5	AA+	Aaa	AAA	4,000,000.00	0.3700	0.1480	4,007,808.00	(1,664.00)	1,320.00	4,006,144.00	4,008,160.00	2,016.00
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							270,180,000.00	0.1366	0.1134	270,217,246.68	(17,116.30)	21,724.97	270,200,130.38	270,219,510.80	19,380.42

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/ACT															
FANNIE MAE / CASTLE OAK SECURITIES															
653270	5/9/13	3/4/14	3135G0AZ6	AA+	Aaa	AAA	15,000,000.00	0.2600	0.1132	15,017,850.00	(17,670.90)	9,425.00	15,000,179.10	15,001,650.00	1,470.90
FANNIE MAE / CASTLE OAK SECURITIES															
656551	5/29/13	3/4/14	3135G0AZ6	AA+	Aaa	AAA	8,000,000.00	0.2600	0.2041	8,003,320.00	(3,284.30)	5,026.67	8,000,035.70	8,000,880.00	844.30
FANNIE MAE / CASTLE OAK SECURITIES															
694769	1/7/14	3/4/14	3135G0AZ6	AA+	Aaa	AAA	5,000,000.00	0.2600	0.1094	5,001,250.00	(1,183.04)	1,841.13	5,000,066.96	5,000,550.00	483.04
FED FARM CR BK / JP MORGAN CHASE & CO															
652088	5/2/13	5/2/14	3133ECNH3	AA+	Aaa	AAA	20,000,000.00	0.1200	0.1300	19,998,000.00	1,660.27	1,820.22	19,999,660.27	19,999,600.00	(60.27)
Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:							48,000,000.00	0.2017	0.1350	48,020,420.00	(20,477.97)	18,113.02	47,999,942.03	48,002,680.00	2,737.97
GOV'T AGY - CALLABLE															
FED HM LN BK BD / MORGAN STANLEY															
681056	10/17/13	10/30/14	3130A0A91	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2500	20,000,000.00	0.00	6,111.11	20,000,000.00	20,004,000.00	4,000.00
FED HM LN BK BD / NOMURA SECURITIES															
694032	1/2/14	1/21/15	3130A0JD3	AA+	Aaa	AAA	20,000,000.00	0.2400	0.2400	20,000,000.00	0.00	7,866.67	20,000,000.00	20,005,400.00	5,400.00
Subtotal for GOV'T AGY - CALLABLE:							40,000,000.00	0.2450	0.2450	40,000,000.00	0.00	13,977.78	40,000,000.00	40,009,400.00	9,400.00
Subtotal for GOVERNMENT AGENCY:							707,969,000.00	0.3360	0.1299	709,013,173.09	(576,700.97)	565,516.89	708,464,266.82	708,504,941.04	40,674.22
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
WAL-MART STORES INC / BNP PARIBAS															
647927	4/10/13	4/15/14	931142DA8	AA	Aa2	AA	2,000,000.00	1.6250	0.2720	2,027,380.00	(24,079.40)	12,277.78	2,003,300.60	2,003,340.00	39.40
WAL-MART STORES INC / BNP PARIBAS															
650773	4/25/13	4/15/14	931142DA8	AA	Aa2	AA	5,000,000.00	1.6250	0.2332	5,067,540.00	(59,049.26)	30,694.44	5,008,490.74	5,008,350.00	(140.74)
WAL-MART STORES INC / BNP PARIBAS															
650774	4/25/13	4/15/14	931142DA8	AA	Aa2	AA	8,670,000.00	1.6250	0.2332	8,787,114.36	(102,391.41)	53,224.17	8,684,722.95	8,684,478.90	(244.05)
WAL-MART STORES INC / BNP PARIBAS															
651215	4/29/13	4/15/14	931142DA8	AA	Aa2	AA	3,470,000.00	1.6250	0.2333	3,516,334.91	(40,442.61)	21,301.94	3,475,892.30	3,475,794.90	(97.40)
WAL-MART STORES INC / BNP PARIBAS															
652280	5/3/13	4/15/14	931142DA8	AA	Aa2	AA	12,831,000.00	1.6250	0.2132	13,002,819.92	(149,714.43)	78,768.09	12,853,105.49	12,852,427.77	(677.72)
WAL-MART STORES INC / BNP PARIBAS															
653746	5/13/13	4/15/14	931142DA8	AA	Aa2	AA	3,040,000.00	1.6250	0.2333	3,078,951.52	(33,789.27)	18,662.22	3,045,162.25	3,045,076.80	(85.45)
WAL-MART STORES INC / BNP PARIBAS															
657043	5/31/13	4/15/14	931142DA8	AA	Aa2	AA	7,350,000.00	1.6250	0.2328	7,439,052.60	(76,573.89)	45,120.83	7,362,478.71	7,362,274.50	(204.21)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
WAL-MART STORES INC / BNP PARIBAS															
694767	1/7/14	4/15/14	931142DA8	AA	Aa2	AA	6,350,000.00	1.6250	0.1602	6,375,299.04	(13,940.29)	15,478.12	6,361,358.75	6,360,604.50	(754.25)
JOHNSON & JOHNSON / BNP PARIBAS															
657331	6/3/13	5/15/14	478160AX2	AAA	Aaa	AAA	10,000,000.00	1.2000	0.2331	10,091,700.00	(71,858.48)	35,333.33	10,019,841.52	10,020,200.00	358.48
JOHNSON & JOHNSON / BNP PARIBAS															
657332	6/3/13	5/15/14	478160AX2	AA+	Aaa	AAA	2,955,000.00	1.2000	0.2331	2,982,097.35	(21,234.18)	10,441.00	2,960,863.17	2,960,969.10	105.93
JOHNSON & JOHNSON / BNP PARIBAS															
664370	7/12/13	5/15/14	478160AX2	AAA	Aaa	AAA	4,400,000.00	1.2000	0.2537	4,434,980.00	(26,437.03)	15,546.67	4,408,542.97	4,408,888.00	345.03
JOHNSON & JOHNSON / BNP PARIBAS															
669139	8/8/13	5/15/14	478160AX2	AAA	Aaa	AAA	10,200,000.00	1.2000	0.2123	10,277,407.80	(56,728.46)	36,040.00	10,220,679.34	10,220,604.00	(75.34)
WAL-MART STORES INC / MORGAN STANLEY															
688002	11/26/13	5/15/14	931142CQ4	AA	Aa2	AA	5,000,000.00	3.2000	0.1799	5,070,800.00	(39,798.82)	42,222.22	5,031,001.18	5,027,000.00	(4,001.18)
MICROSOFT CORP / BNP PARIBAS															
661578	6/26/13	6/1/14	594918AB0	AA+	Aaa	AAA	13,150,000.00	2.9500	0.3059	13,472,832.50	(236,101.38)	96,981.25	13,236,731.12	13,246,521.00	9,789.88
MICROSOFT CORP / BNP PARIBAS															
662270	7/1/13	6/1/14	594918AB0	AAA	Aaa	AA+	7,000,000.00	2.9500	0.3053	7,169,323.00	(123,144.00)	51,625.00	7,046,179.00	7,051,380.00	5,201.00
MICROSOFT CORP / CASTLE OAK SECURITIES															
676833	9/23/13	6/1/14	594918AB0	AAA	Aaa	AA+	1,716,000.00	2.9500	0.2030	1,748,430.68	(20,661.48)	12,655.50	1,727,769.20	1,728,595.44	826.24
MICROSOFT CORP / UBS FINANCIAL SERVICES															
695832	1/13/14	6/1/14	594918AB0	AAA	Aaa	AA+	20,000,000.00	2.9500	0.1561	20,213,940.00	(74,413.91)	78,666.67	20,139,526.09	20,146,800.00	7,273.91
MICROSOFT CORP / BNP PARIBAS															
696328	1/15/14	6/1/14	594918AB0	AA+	Aaa	AAA	8,215,000.00	2.9500	0.1815	8,300,797.46	(29,019.73)	30,965.99	8,271,777.73	8,275,298.10	3,520.37
BERKSHIRE HATHAWAY INC / CITIGROUP GLOBAL MARKETS															
697663	1/23/14	7/15/14	084664AM3	AA	Aa2	A+	5,000,000.00	5.1000	0.1801	5,117,400.00	(25,937.21)	26,916.67	5,091,462.79	5,117,400.00	25,937.21
Subtotal for MEDIUM TERM NOTE:							136,347,000.00	2.2110	0.2196	138,174,201.14	(1,225,315.24)	712,921.89	136,948,885.90	136,996,003.01	47,117.11
Subtotal for MEDIUM TERM NOTES:							136,347,000.00	2.2110	0.2196	138,174,201.14	(1,225,315.24)	712,921.89	136,948,885.90	136,996,003.01	47,117.11
TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
698451	1/28/14	3/6/14	912796AW9	AA+	Aaa	AAA	8,000,000.00		0.1000	7,999,177.78	0.00	711.11	7,999,177.78	7,999,983.36	805.58
US TREASURY N/B / BARCLAYS CAPITAL															
701020	2/11/14	4/24/14	912796CJ6	AA+	Aaa	AAA	50,000,000.00		0.1100	49,989,000.00	0.00	2,750.00	49,989,000.00	49,996,371.50	7,371.50

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
TREASURIES															
Subtotal for TREASURY BILL:							58,000,000.00	0.0000	0.1086	57,988,177.78	0.00	3,461.11	57,988,177.78	57,996,354.86	8,177.08
TREASURY BOND															
US TREASURY N/B / BARCLAYS CAPITAL															
696084	1/14/14	3/15/14	912828PZ7	AA+	Aaa	AAA	25,000,000.00	1.2500	0.0481	25,049,804.69	(38,183.60)	39,709.94	25,011,621.09	25,009,765.75	(1,855.34)
US TREASURY N/B / RBC															
698777	1/29/14	4/30/14	912828SR2	AA+	Aaa	AAA	15,000,000.00	0.2500	0.0796	15,006,445.31	(2,195.66)	3,211.33	15,004,249.65	15,004,687.50	437.85
US TREASURY N/B / UBS FINANCE (DE) LLC															
700523	2/7/14	4/30/14	912828SR2	AA+	Aaa	AAA	15,000,000.00	0.2500	0.1129	15,004,687.50	(1,257.62)	2,279.01	15,003,429.88	15,004,687.50	1,257.62
Subtotal for TREASURY BOND:							55,000,000.00	0.7045	0.0744	55,060,937.50	(41,636.88)	45,200.28	55,019,300.62	55,019,140.75	(159.87)
Subtotal for TREASURIES:							113,000,000.00	0.3429	0.0920	113,049,115.28	(41,636.88)	48,661.39	113,007,478.40	113,015,495.61	8,017.21
Total Educational Money Mkt Fnd :							1,114,852,683.23	0.5434	0.1467	1,117,781,522.74	(1,847,871.82)	1,351,450.19	1,115,961,445.62	1,116,059,046.99	97,601.37
Net Asset Value (NAV):														1.000087	
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BANK OF AMERICA															
703829	2/27/14	3/26/14	313385UT1	AA+	Aaa	AAA	25,000,000.00		0.0400	24,999,250.00	0.00	55.56	24,999,305.56	24,999,850.00	544.44
FREDDIE DISCOUNT / DEUTSCHE															
701630	2/14/14	2/9/15	313396BR3	AA+	Aaa	AAA	25,000,000.00		0.1600	24,960,000.00	0.00	1,666.67	24,961,666.67	24,976,200.00	14,533.33
Subtotal for DISCOUNT NOTES:							50,000,000.00	0.0000	0.1000	49,959,250.00	0.00	1,722.23	49,960,972.23	49,976,050.00	15,077.77
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / CANTOR FITZGERALD															
583124	4/5/12	3/14/14	3133XWKV0	AA+	Aaa	AAA	15,000,000.00	2.3750	0.4091	15,569,700.00	(559,104.72)	165,260.42	15,010,595.28	15,018,450.00	7,854.72
FED HM LN BK BD / JEFFERIES & COMPANY															
598647	6/27/12	3/14/14	3133XWKV0	AA+	Aaa	AAA	8,000,000.00	2.3750	0.3961	8,270,120.00	(264,428.65)	88,138.89	8,005,691.35	8,009,840.00	4,148.65
FED HM LN BK BD / JEFFERIES & COMPANY															
603538	7/25/12	3/14/14	3133XWKV0	AA+	Aaa	N.A	20,000,000.00	2.3750	0.2990	20,677,114.40	(662,169.60)	220,347.22	20,014,944.80	20,024,600.00	9,655.20
FED HM LN BK BD / BNP PARIBAS															
603539	7/25/12	3/14/14	3133XWKV0	AA+	Aaa	N.A	20,000,000.00	2.3750	0.2993	20,677,000.00	(662,057.72)	220,347.22	20,014,942.28	20,024,600.00	9,657.72
FED HM LN BK BD / BNP PARIBAS															
681787	10/22/13	3/18/14	3130A04M9	AA+	Aaa	AAA	29,350,000.00	0.0600	0.1000	29,345,157.25	4,278.87	6,310.25	29,349,436.12	29,349,413.00	(23.12)
FREDDIE MAC / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
574304	2/17/12	3/21/14	3134G3NSS	AA+	Aaa	AAA	10,000,000.00	0.3000	0.4051	9,978,100.00	21,319.10	13,333.33	9,999,419.10	10,001,150.00	1,730.90
FREDDIE MAC / STERNE AGEE & LEACH															
575957	2/28/12	3/21/14	3134G3NSS	AA+	Aaa	AAA	10,000,000.00	0.3000	0.3950	9,980,500.00	18,975.10	13,333.33	9,999,475.10	10,001,150.00	1,674.90
FREDDIE MAC / BNP PARIBAS															
576846	3/2/12	3/21/14	3134G3NSS	AA+	Aaa	AAA	10,000,000.00	0.3000	0.4010	9,979,370.00	20,071.68	13,333.33	9,999,441.68	10,001,150.00	1,708.32
FREDDIE MAC / UBS FINANCIAL SERVICES															
577117	3/6/12	3/21/14	3134G3NSS	AA+	Aaa	N.A	10,000,000.00	0.3000	0.3861	9,982,500.00	17,023.81	13,333.33	9,999,523.81	10,001,150.00	1,626.19
FED FARM CR BK / JEFFERIES & COMPANY															
585001	4/16/12	3/21/14	3133EADD1	AA+	Aaa	AAA	25,000,000.00	0.4000	0.3340	25,031,700.00	(30,787.77)	44,444.44	25,000,912.23	25,010,750.00	9,837.77
FED HM LN BK BD / BNP PARIBAS															
681786	10/22/13	3/27/14	313382M42	AA+	Aaa	AAA	40,300,000.00	0.1250	0.1002	40,304,191.20	(3,488.16)	18,051.04	40,300,703.04	40,303,224.00	2,520.96
FREDDIE MAC / BARCLAYS CAPITAL															
580024	3/20/12	4/28/14	3134G3SB7	AA+	Aaa	AAA	15,000,000.00	0.3750	0.5011	14,960,400.00	36,622.16	19,218.75	14,997,022.16	15,006,975.00	9,952.84
FREDDIE MAC / OPPENHEIMER & CO., INC															
598648	6/27/12	4/28/14	3134G3SB7	AA+	Aaa	AAA	5,000,000.00	0.3750	0.3970	4,997,985.00	1,841.24	6,406.25	4,999,826.24	5,002,325.00	2,498.76
FREDDIE MAC / RBC															
598646	6/27/12	4/29/14	3134G2CL4	AA+	Aaa	AAA	32,000,000.00	1.3500	0.3920	32,561,108.80	(511,948.21)	146,400.00	32,049,160.59	32,063,680.00	14,519.41
FED HM LN BK BD / STERNE AGEE & LEACH															
584829	4/13/12	5/28/14	313373JR4	AA+	Aaa	AAA	10,000,000.00	1.3750	0.3659	10,213,400.00	(189,130.98)	35,520.83	10,024,269.02	10,030,500.00	6,230.98
FED HM LN BK BD / JEFFERIES & COMPANY															
591841	5/21/12	6/13/14	3133XWE70	AA+	Aaa	N.A	10,000,000.00	2.5000	0.4253	10,425,275.50	(366,814.45)	54,166.67	10,058,461.05	10,067,000.00	8,538.95
FED HM LN BK BD / OPPENHEIMER & CO., INC															
591842	5/21/12	6/13/14	3133XWE70	AA+	Aaa	N.A	10,000,000.00	2.5000	0.4252	10,425,300.00	(366,835.58)	54,166.67	10,058,464.42	10,067,000.00	8,535.58
FED HM LN BK BD / JEFFERIES & COMPANY															
595490	6/11/12	6/13/14	3133XWE70	AA+	Aaa	AAA	10,000,000.00	2.5000	0.4019	10,418,667.20	(359,520.31)	54,166.67	10,059,146.89	10,067,000.00	7,853.11
FED HM LN BK BD / OPPENHEIMER & CO., INC															
596490	6/14/12	6/13/14	3133XWE70	AA+	Aaa	AAA	10,000,000.00	2.5000	0.4301	10,411,200.00	(352,865.65)	54,166.67	10,058,334.35	10,067,000.00	8,665.65
FED HM LN BK BD / DREXEL HAMILTON LLC															
607851	8/16/12	7/2/14	313379SK6	AA+	Aaa	AAA	10,000,000.00	0.4000	0.3413	10,010,981.20	(9,015.63)	6,555.56	10,001,965.57	9,988,600.00	(13,365.57)
FREDDIE MAC / CANTOR FITZGERALD															
596481	6/14/12	8/20/14	3134G2UA8	AA+	Aaa	AAA	7,605,000.00	1.0000	0.4600	7,694,100.18	(69,942.51)	2,323.75	7,624,157.67	7,637,853.60	13,695.93
FREDDIE MAC / CASTLE OAK SECURITIES															
611985	9/10/12	8/20/14	3134G2UA8	AA+	Aaa	AAA	20,000,000.00	1.0000	0.3121	20,266,500.00	(202,159.29)	6,111.11	20,064,340.71	20,086,400.00	22,059.29

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / CANTOR FITZGERALD															
606743	8/10/12	8/28/14	3134G3YW4	AA+	Aaa	AAA	5,000,000.00	0.3750	0.3549	5,002,050.00	(1,558.33)	156.25	5,000,491.67	5,006,500.00	6,008.33
FREDDIE MAC / RBC															
606744	8/10/12	8/28/14	3134G3YW4	AA+	Aaa	AAA	5,000,000.00	0.3750	0.3588	5,001,650.00	(1,254.27)	156.25	5,000,395.73	5,006,500.00	6,104.27
FREDDIE MAC / OPPENHEIMER & CO., INC															
607850	8/16/12	8/28/14	3134G3YW4	AA+	Aaa	AAA	10,000,000.00	0.3750	0.3513	10,004,800.00	(3,639.34)	312.50	10,001,160.66	10,013,000.00	11,839.34
FREDDIE MAC / BNP PARIBAS															
610978	8/17/12	8/28/14	3134G3YW4	AA+	Aaa	AAA	10,000,000.00	0.3750	0.3597	10,003,100.00	(2,349.38)	312.50	10,000,750.62	10,013,000.00	12,249.38
FREDDIE MAC / BNP PARIBAS															
611984	9/10/12	8/28/14	3134G3YW4	AA+	Aaa	N.A	10,000,000.00	0.3750	0.3321	10,008,400.00	(6,300.00)	312.50	10,002,100.00	10,013,000.00	10,900.00
FED HM LN BK BD / TD SECURITIES															
691402	12/17/13	9/12/14	3130A0GJ3	AA+	Aaa	AAA	20,500,000.00	0.1500	0.1675	20,497,369.85	734.46	6,320.83	20,498,104.31	20,502,665.00	4,560.69
FED HM LN BK BD / TD SECURITIES															
691403	12/17/13	9/12/14	3130A0GJ3	AA+	Aaa	AAA	50,000,000.00	0.1500	0.1675	49,993,585.00	1,791.36	15,416.67	49,995,376.36	50,006,500.00	11,123.64
FED HM LN BK BD / TD SECURITIES															
691404	12/17/13	9/12/14	3130A0GJ3	AA+	Aaa	AAA	50,000,000.00	0.1500	0.1675	49,993,585.00	1,791.36	15,416.67	49,995,376.36	50,006,500.00	11,123.64
FED HM LN BK BD / TD SECURITIES															
691405	12/17/13	9/12/14	3130A0GJ3	AA+	Aaa	AAA	50,000,000.00	0.1500	0.1675	49,993,585.00	1,791.36	15,416.67	49,995,376.36	50,006,500.00	11,123.64
FREDDIE MAC / CASTLE OAK SECURITIES															
547992	9/27/11	9/19/14	3134G2YJ5	AA+	Aaa	AAA	10,000,000.00	0.5000	0.6528	9,955,000.00	36,688.43	22,500.00	9,991,688.43	10,020,350.00	28,661.57
FED FARM CR BK / UBS FINANCIAL SERVICES															
622556	11/9/12	10/16/14	3133EA4S4	AA+	Aaa	AAA	19,300,000.00	0.2500	0.2961	19,282,823.00	11,632.06	18,093.75	19,294,455.06	19,313,703.00	19,247.94
FANNIE MAE / BNP PARIBAS															
582607	4/3/12	10/30/14	3135G0DW0	AA+	Aaa	AAA	10,000,000.00	0.6250	0.5248	10,025,580.00	(18,984.94)	21,006.94	10,006,595.06	10,032,950.00	26,354.94
FED FARM CR BK / RBC															
635326	1/28/13	11/14/14	3133ECCM4	AA+	Aaa	N.A	15,305,000.00	0.2500	0.2987	15,291,684.65	8,100.51	11,372.47	15,299,785.16	15,315,254.35	15,469.19
FED FARM CR BK / CRED SUIS SECURITIES															
624988	11/27/12	11/19/14	3133EC2X1	AA+	Aaa	N.A	25,000,000.00	0.2700	0.3172	24,976,750.00	14,825.14	19,125.00	24,991,575.14	25,024,250.00	32,674.86
FED FARM CR BK / JEFFERIES & COMPANY															
624989	11/27/12	11/19/14	3133EC2X1	AA+	Aaa	N.A	39,500,000.00	0.2700	0.3172	39,463,264.21	23,424.23	30,217.50	39,486,688.44	39,538,315.00	51,626.56
FANNIE MAE / JEFFERIES & COMPANY															
622195	11/7/12	11/20/14	31398AZV7	AA+	Aaa	AAA	25,000,000.00	2.6250	0.3450	26,155,500.00	(747,212.82)	184,114.58	25,408,287.18	25,327,000.00	(81,287.18)
FANNIE MAE / BANK OF AMERICA															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
691401	12/17/13	11/20/14	31398AZV7	AA+	Aaa	AAA	50,000,000.00	2.6250	0.1852	51,126,900.00	(250,422.22)	269,791.67	50,876,477.78	50,654,000.00	(222,477.78)
FED FARM CR BK / RBC															
630583	12/28/12	11/26/14	3133EC5G5	AA+	Aaa	AAA	15,300,000.00	0.2500	0.2970	15,286,306.50	8,419.11	10,093.75	15,294,725.61	15,310,863.00	16,137.39
FED FARM CR BK / CANTOR FITZGERALD															
635328	1/28/13	11/28/14	3133ECDP6	AA+	Aaa	N.A	25,000,000.00	0.2500	0.2990	24,977,625.00	13,323.30	16,145.83	24,990,948.30	24,965,000.00	(25,948.30)
FED FARM CR BK / CASTLE OAK SECURITIES															
635329	1/28/13	11/28/14	3133ECDP6	AAA	Aaa	N.A	25,000,000.00	0.2500	0.2987	24,977,750.00	13,248.86	16,145.83	24,990,998.86	24,965,000.00	(25,998.86)
FREDDIE MAC / JEFFERIES & COMPANY															
617568	10/11/12	12/5/14	3134G3H78	AA+	Aaa	AAA	15,000,000.00	0.3500	0.3469	15,000,985.35	(636.53)	12,541.67	15,000,348.82	15,026,700.00	26,351.18
FANNIE MAE / BNP PARIBAS															
617567	10/11/12	12/19/14	3135G0FY4	AA+	Aaa	AAA	25,000,000.00	0.7500	0.3369	25,225,000.00	(142,766.50)	37,500.00	25,082,233.50	25,119,375.00	37,141.50
FANNIE MAE / MORGAN STANLEY															
618640	10/18/12	12/19/14	3135G0FY4	AA+	Aaa	AAA	24,000,000.00	0.7500	0.3462	24,209,280.00	(132,106.33)	36,000.00	24,077,173.67	24,114,600.00	37,426.33
FANNIE MAE / DEUTSCHE															
618775	10/18/12	12/19/14	3135G0FY4	AA+	Aaa	AAA	25,000,000.00	0.7500	0.3481	25,216,930.00	(136,935.33)	37,500.00	25,079,994.67	25,119,375.00	39,380.33
FREDDIE MAC / CRED SUIS SECURITIES															
576839	3/2/12	12/29/14	3137EADA4	AA+	Aaa	AAA	25,000,000.00	0.6250	0.5360	25,062,250.00	(44,009.59)	26,909.72	25,018,240.41	25,097,750.00	79,509.59
FED HM LN BK BD / CASTLE OAK SECURITIES															
626591	12/5/12	1/16/15	313381H24	AA+	Aaa	N.A	25,000,000.00	0.2500	0.3070	24,970,000.00	17,582.13	7,812.50	24,987,582.13	25,022,250.00	34,667.87
FED HM LN BK BD / BNP PARIBAS															
626592	12/5/12	1/16/15	313381H24	AA+	Aaa	N.A	20,000,000.00	0.2500	0.3070	19,976,000.00	14,065.70	6,250.00	19,990,065.70	20,017,800.00	27,734.30
FED HM LN BK BD / DEUTSCHE															
680477	10/15/13	2/20/15	313381YP4	AA+	Aaa	AAA	28,500,000.00	0.2500	0.2401	28,503,790.50	(1,062.90)	2,177.08	28,502,727.60	28,518,810.00	16,082.40
FED HM LN BK BD / RBC															
691406	12/17/13	2/20/15	313381YP4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2022	50,028,000.00	(4,898.35)	3,819.44	50,023,101.65	50,033,000.00	9,898.35
FREDDIE MAC / CANTOR FITZGERALD															
607852	8/16/12	4/17/15	3137EADD8	AA+	Aaa	AAA	5,000,000.00	0.5000	0.4450	5,007,285.00	(4,207.26)	9,305.56	5,003,077.74	5,018,675.00	15,597.26
FED FARM CR BK / UBS FINANCIAL SERVICES															
661235	6/25/13	6/23/15	3133EARQ3	AA+	Aaa	AAA	30,000,000.00	0.5000	0.4592	30,024,300.00	(8,325.63)	28,333.33	30,015,974.37	30,121,650.00	105,675.63
FED FARM CR BK / JEFFERIES & COMPANY															
643498	3/15/13	7/30/15	3133ECHV9	AA+	Aaa	AAA	25,000,000.00	0.3500	0.3602	24,994,000.00	2,428.07	7,534.72	24,996,428.07	25,023,500.00	27,071.93
FED FARM CR BK / RBC															
661819	6/27/13	8/17/15	3133EADW5	AA+	Aaa	AAA	10,000,000.00	0.5500	0.5891	9,991,700.00	2,630.13	2,138.89	9,994,330.13	10,046,700.00	52,369.87

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / BNP PARIBAS															
612460	9/12/12	9/4/15	3134G3J76	AA+	Aaa	N.A	10,000,000.00	0.4500	0.4331	10,005,000.00	(2,467.35)	22,125.00	10,002,532.65	10,030,000.00	27,467.35
FREDDIE MAC / BNP PARIBAS															
613215	9/17/12	9/4/15	3134G3J76	AA+	Aaa	N.A	10,000,000.00	0.4500	0.4398	10,003,000.00	(1,473.29)	22,125.00	10,001,526.71	10,030,000.00	28,473.29
FANNIE MAE / JEFFERIES & COMPANY															
618771	10/18/12	9/28/15	3135G0NV1	AA+	Aaa	AAA	15,000,000.00	0.5000	0.4322	15,029,700.00	(13,813.30)	31,875.00	15,015,886.70	15,063,975.00	48,088.30
FANNIE MAE / JP MORGAN CHASE & CO															
618773	10/18/12	9/28/15	3135G0NV1	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4370	10,018,400.00	(8,557.74)	21,250.00	10,009,842.26	10,042,650.00	32,807.74
FANNIE MAE / BNP PARIBAS															
619050	10/19/12	9/28/15	3135G0NV1	AA+	Aaa	AAA	15,000,000.00	0.5000	0.4626	15,016,350.00	(7,596.03)	31,875.00	15,008,753.97	15,063,975.00	55,221.03
FANNIE MAE / DEUTSCHE															
619537	10/23/12	10/26/15	31398A4M1	AA+	Aaa	AAA	15,000,000.00	1.6250	0.4941	15,505,912.50	(227,964.27)	84,635.42	15,277,948.23	15,338,775.00	60,826.77
FED FARM CR BK / JEFFERIES & COMPANY															
630250	12/27/12	11/16/15	3133ECB32	AA+	Aaa	AAA	19,575,000.00	0.4300	0.4370	19,571,085.00	1,597.65	24,550.31	19,572,682.65	19,574,021.25	1,338.60
FED FARM CR BK / JEFFERIES & COMPANY															
638821	2/19/13	11/16/15	3133ECB32	AA+	Aaa	AAA	10,000,000.00	0.4300	0.4443	9,996,100.00	1,469.91	12,541.67	9,997,569.91	9,999,500.00	1,930.09
FED HM LN BK BD / MORGAN STANLEY															
638345	2/14/13	11/20/15	313380L96	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4541	10,012,600.00	(4,769.28)	14,027.78	10,007,830.72	10,051,300.00	43,469.28
FED HM LN BK BD / BARCLAYS CAPITAL															
663447	7/8/13	11/20/15	313380L96	AA+	Aaa	N.A	15,000,000.00	0.5000	0.5879	14,969,040.00	8,466.76	21,041.67	14,977,506.76	15,076,950.00	99,443.24
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
666909	7/26/13	11/20/15	313380L96	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4491	10,011,700.00	(3,016.19)	14,027.78	10,008,683.81	10,051,300.00	42,616.19
FREDDIE MAC / RBC															
632052	1/8/13	11/24/15	3134G3W55	AA+	Aaa	N.A	10,000,000.00	0.4500	0.4489	10,000,300.00	(119.59)	12,125.00	10,000,180.41	10,033,750.00	33,569.59
FREDDIE MAC / BNP PARIBAS															
632053	1/8/13	11/24/15	3134G3W55	AA+	Aaa	N.A	35,000,000.00	0.4500	0.4489	35,001,050.00	(418.58)	42,437.50	35,000,631.42	35,118,125.00	117,493.58
FREDDIE MAC / RBC															
642207	3/8/13	11/24/15	3134G3W55	AA+	Aaa	AAA	20,000,000.00	0.4500	0.4310	20,010,200.00	(3,689.14)	24,250.00	20,006,510.86	20,067,500.00	60,989.14
FREDDIE MAC / RBC															
642730	3/12/13	11/24/15	3134G3W55	AA+	Aaa	AAA	20,000,000.00	0.4500	0.4421	20,004,200.00	(1,508.02)	24,250.00	20,002,691.98	20,067,500.00	64,808.02
FED HM LN BK BD / JEFFERIES & COMPANY															
630251	12/27/12	12/11/15	313371NW2	AA+	Aaa	AAA	10,000,000.00	1.3750	0.4320	10,273,650.00	(109,048.50)	30,555.56	10,164,601.50	10,188,950.00	24,348.50
FED HM LN BK BD / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
632054	1/8/13	12/11/15	313371NW2	AA+	Aaa	N.A	11,000,000.00	1.3750	0.4494	11,295,526.00	(115,909.06)	33,611.11	11,179,616.94	11,207,845.00	28,228.06
FANNIE MAE / CRED SUIS SECURITIES															
656284	5/28/13	12/21/15	3135G0S80	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3921	24,989,125.00	3,216.55	18,229.17	24,992,341.55	25,050,375.00	58,033.45
FANNIE MAE / MORGAN STANLEY															
657330	6/3/13	12/21/15	3135G0S80	AA+	Aaa	AAA	25,000,000.00	0.3750	0.4678	24,941,250.00	17,151.42	18,229.17	24,958,401.42	25,050,375.00	91,973.58
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
660955	6/24/13	12/21/15	3135G0S80	AA+	Aaa	AAA	15,000,000.00	0.3750	0.5928	14,919,300.00	22,221.74	10,937.50	14,941,521.74	15,030,225.00	88,703.26
FANNIE MAE / GOLDMAN SACHS GROUP INC															
666910	7/26/13	12/21/15	3135G0S80	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4902	9,972,510.00	6,832.77	7,291.67	9,979,342.77	10,020,150.00	40,807.23
FANNIE MAE / GOLDMAN SACHS GROUP INC															
666911	7/26/13	12/21/15	3135G0S80	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4952	9,971,320.00	7,128.55	7,291.67	9,978,448.55	10,020,150.00	41,701.45
FANNIE MAE / BNP PARIBAS															
666912	7/26/13	12/21/15	3135G0S80	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4924	9,972,000.00	6,959.54	7,291.67	9,978,959.54	10,020,150.00	41,190.46
FANNIE MAE / MORGAN STANLEY															
671912	8/23/13	12/21/15	3135G0S80	AA+	Aaa	AAA	15,000,000.00	0.3750	0.5490	14,939,700.00	13,527.92	10,937.50	14,953,227.92	15,030,225.00	76,997.08
FANNIE MAE / DAIWA CAPITAL MARKETS															
690838	12/13/13	12/21/15	3135G0S80	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3689	25,003,075.00	(329.46)	18,229.17	25,002,745.54	25,050,375.00	47,629.46
FED HM LN BK BD / BNP PARIBAS															
649011	4/17/13	3/11/16	313375RN9	AA+	Aaa	AAA	30,000,000.00	1.0000	0.4090	30,510,600.00	(153,571.26)	141,666.67	30,357,028.74	30,348,300.00	(8,728.74)
FED HM LN BK BD / CANTOR FITZGERALD															
645483	3/27/13	3/18/16	313382K85	AA+	Aaa	N.A	50,000,000.00	0.4500	0.4530	49,995,550.00	1,387.77	101,875.00	49,996,937.77	50,050,000.00	53,062.23
FED HM LN BK BD / CASTLE OAK SECURITIES															
672940	8/30/13	3/18/16	313382K85	AA+	Aaa	AAA	15,000,000.00	0.4500	0.7180	14,898,585.00	19,995.77	30,562.50	14,918,580.77	15,015,000.00	96,419.23
FANNIE MAE / BARCLAYS CAPITAL															
675626	9/16/13	3/30/16	3135G0VA8	AA+	Aaa	AAA	15,000,000.00	0.5000	0.7393	14,909,865.00	16,271.64	31,458.33	14,926,136.64	15,038,625.00	112,488.36
FREDDIE MAC / CRED SUIS SECURITIES															
652290	5/3/13	5/13/16	3137EADQ9	AA+	Aaa	AAA	20,000,000.00	0.5000	0.3924	20,064,700.00	(17,688.62)	30,000.00	20,047,011.38	20,040,900.00	(6,111.38)
FREDDIE MAC / JEFFERIES & COMPANY															
655818	5/23/13	5/13/16	3137EADQ9	AA+	Aaa	AAA	25,000,000.00	0.5000	0.4529	25,034,700.00	(9,015.51)	37,500.00	25,025,684.49	25,051,125.00	25,440.51
FREDDIE MAC / CRED SUIS SECURITIES															
656027	5/24/13	5/13/16	3137EADQ9	AA+	Aaa	AAA	25,000,000.00	0.5000	0.4628	25,027,375.00	(7,093.43)	37,500.00	25,020,281.57	25,051,125.00	30,843.43
FED HM LN BK BD / BARCLAYS CAPITAL															
653501	5/10/13	6/24/16	3133834R9	AA+	Aaa	AAA	15,000,000.00	0.3750	0.4321	14,973,450.00	6,873.71	10,468.75	14,980,323.71	14,980,950.00	626.29

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / MORGAN STANLEY															
653744	5/13/13	6/24/16	3133834R9	AA+	Aaa	N.A	10,000,000.00	0.3750	0.4709	9,970,400.00	7,604.64	6,979.17	9,978,004.64	9,987,300.00	9,295.36
FED HM LN BK BD / CRED SUIS SECURITIES															
654002	5/14/13	6/24/16	3133834R9	AA+	Aaa	N.A	10,000,000.00	0.3750	0.4700	9,970,700.00	7,508.13	6,979.17	9,978,208.13	9,987,300.00	9,091.87
FANNIE MAE / JP MORGAN CHASE & CO															
654742	5/17/13	7/5/16	3135G0XP3	AA+	Aaa	N.A	15,000,000.00	0.3750	0.4861	14,948,250.00	13,029.26	8,750.00	14,961,279.26	14,979,000.00	17,720.74
FANNIE MAE / MORGAN STANLEY															
654811	5/20/13	7/5/16	3135G0XP3	AA+	Aaa	N.A	15,000,000.00	0.3750	0.4686	14,956,500.00	10,865.33	8,750.00	14,967,365.33	14,979,000.00	11,634.67
FREDDIE MAC / JP MORGAN CHASE & CO															
670678	8/16/13	10/14/16	3137EADSS	AA+	Aaa	AAA	10,000,000.00	0.8750	0.9277	9,983,640.00	2,803.34	33,298.61	9,986,443.34	10,079,850.00	93,406.66
FREDDIE MAC / CRED SUIS SECURITIES															
644965	3/25/13	3/8/17	3137EADC0	AA+	Aaa	AAA	25,000,000.00	1.0000	0.7027	25,289,250.00	(68,297.96)	120,138.89	25,220,952.04	25,187,500.00	(33,452.04)
FREDDIE MAC / BNP PARIBAS															
644964	3/25/13	6/29/17	3137EADH9	AA+	Aaa	AAA	10,000,000.00	1.0000	0.7641	10,098,700.00	(21,618.77)	17,222.22	10,077,081.23	10,030,450.00	(46,631.23)
Subtotal for GOVT AGENCY-FIX-30/360:							1,785,235,000.00	0.6586	0.3713	1,794,471,558.29	(6,427,383.73)	3,334,577.43	1,788,044,174.56	1,790,235,412.20	2,191,237.64
GOV'T AGY - CALLABLE															
FREDDIE MAC / CASTLE OAK SECURITIES															
673654	9/4/13	3/4/14	3134G4FN3	AA+	Aaa	AAA	25,000,000.00	0.5500	0.5500	25,000,000.00	0.00	67,604.17	25,000,000.00	25,025,500.00	25,500.00
FREDDIE MAC / DAIWA CAPITAL MARKETS															
702979	2/24/14	3/6/14	3134G3QS2	AA+	Aaa	AAA	43,000,000.00	1.2000	1.1873	43,016,116.40	(9,401.23)	10,033.33	43,006,715.17	43,014,620.00	7,904.83
FREDDIE MAC / DAIWA CAPITAL MARKETS															
703306	2/25/14	3/6/14	3134G3QS2	AA+	Aaa	AAA	8,500,000.00	1.2000	1.1885	8,502,902.75	(1,583.32)	1,700.00	8,501,319.43	8,502,890.00	1,570.57
FREDDIE MAC / BNP PARIBAS															
657329	6/3/13	3/18/15	3134G36G0	AA+	Aaa	AAA	5,000,000.00	0.3500	0.3864	4,996,750.00	3,250.00	7,923.61	5,000,000.00	5,009,675.00	9,675.00
FREDDIE MAC / DAIWA CAPITAL MARKETS															
683126	10/30/13	4/30/15	3134G4J41	AA+	Aaa	AAA	2,950,000.00	0.4000	0.3933	2,950,295.00	(198.31)	3,966.11	2,950,096.69	2,950,383.50	286.81
FREDDIE MAC / CRED SUIS SECURITIES															
683127	10/30/13	4/30/15	3134G4J41	AA+	Aaa	AAA	15,000,000.00	0.4000	0.4000	15,000,000.00	0.00	20,166.67	15,000,000.00	15,001,950.00	1,950.00
FREDDIE MAC / RBC															
683337	10/30/13	4/30/15	3134G4J41	AA+	Aaa	AAA	10,000,000.00	0.4000	0.4000	10,000,000.00	0.00	13,444.44	10,000,000.00	10,001,300.00	1,300.00
FREDDIE MAC / UBS FINANCIAL SERVICES															
671413	8/21/13	8/21/15	3134G4EL8	AA+	Aaa	AAA	25,000,000.00	0.4500	0.4500	25,000,000.00	0.00	3,125.00	25,000,000.00	25,024,250.00	24,250.00
FREDDIE MAC / CRED SUIS SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
646980	4/4/13	9/18/15	3134G36F2	AA+	Aaa	AAA	50,000,000.00	0.4200	0.4241	49,995,000.00	5,000.00	95,083.33	50,000,000.00	50,120,000.00	120,000.00
FREDDIE MAC / UBS FINANCIAL SERVICES															
614801	9/25/12	9/25/15	3134G3L24	AA+	Aaa	N.A	10,000,000.00	0.5000	0.5000	10,000,000.00	0.00	21,666.67	10,000,000.00	10,037,150.00	37,150.00
FREDDIE MAC / CANTOR FITZGERALD															
670151	8/14/13	9/25/15	3134G3L24	AA+	Aaa	AAA	25,000,000.00	0.5000	0.4928	25,003,750.00	(3,750.00)	54,166.67	25,000,000.00	25,092,875.00	92,875.00
FANNIE MAE / CRED SUIS SECURITIES															
645486	3/27/13	11/6/15	3135G0R54	AA+	Aaa	AAA	20,000,000.00	0.5000	0.4200	20,041,440.00	(23,904.94)	31,944.44	20,017,535.06	20,034,600.00	17,064.94
FED HM LN BK BD / CASTLE OAK SECURITIES															
687734	11/25/13	1/8/16	313381MG7	AA+	Aaa	AAA	50,000,000.00	0.5000	0.4876	50,013,000.00	(13,000.00)	36,805.56	50,000,000.00	50,010,000.00	10,000.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
687741	11/25/13	1/8/16	313381MG7	AA+	Aaa	AAA	30,000,000.00	0.5000	0.4876	30,007,800.00	(7,800.00)	22,083.33	30,000,000.00	30,006,000.00	6,000.00
FANNIE MAE / CASTLE OAK SECURITIES															
634551	1/23/13	1/15/16	3135G0TR4	AA+	Aaa	N.A	25,000,000.00	0.6500	0.4976	25,112,500.00	(62,886.24)	20,763.89	25,049,613.76	25,025,000.00	(24,613.76)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
689430	12/6/13	1/15/16	3135G0TS2	AA+	Aaa	AAA	34,000,000.00	0.5000	0.4900	34,007,140.00	(7,140.00)	21,722.22	34,000,000.00	34,009,180.00	9,180.00
FREDDIE MAC / CASTLE OAK SECURITIES															
689333	12/5/13	1/28/16	3134G34B3	AA+	Aaa	AAA	45,000,000.00	0.5000	0.4000	45,096,075.00	(20,005.93)	20,625.00	45,076,069.07	45,089,100.00	13,030.93
FANNIE MAE / GOLDMAN SACHS GROUP INC															
676590	9/20/13	1/29/16	3135G0TT0	AA+	Aaa	AAA	10,000,000.00	0.5000	0.5855	9,980,000.00	20,000.00	4,444.44	10,000,000.00	10,004,100.00	4,100.00
FED HM LN BK BD / JP MORGAN CHASE & CO															
701620	2/14/14	1/29/16	3130A0Q52	AA+	Aaa	AAA	5,510,000.00	0.5000	0.4729	5,512,903.77	(299.18)	1,300.97	5,512,604.59	5,512,920.30	315.71
FREDDIE MAC / BNP PARIBAS															
601195	7/11/12	3/14/16	3134G3RK8	AA+	Aaa	N.A	20,000,000.00	1.0000	0.7974	20,146,400.00	(143,243.78)	92,777.78	20,003,156.22	20,005,000.00	1,843.78
FANNIE MAE / JEFFERIES & COMPANY															
685157	11/8/13	3/28/16	3136FTSE5	AA+	Aaa	AAA	20,000,000.00	0.8850	0.7822	20,048,540.00	(39,178.71)	55,558.33	20,009,361.29	20,010,800.00	1,438.71
FREDDIE MAC / JEFFERIES & COMPANY															
616638	10/4/12	4/4/16	3134G3L40	AA+	Aaa	AAA	25,000,000.00	0.6000	0.6087	24,992,500.00	7,500.00	61,250.00	25,000,000.00	25,009,500.00	9,500.00
FANNIE MAE / CASTLE OAK SECURITIES															
653743	5/13/13	4/18/16	3135G0WC3	AA+	Aaa	N.A	15,000,000.00	0.5700	0.5460	15,010,440.00	(10,440.00)	31,587.50	15,000,000.00	14,994,000.00	(6,000.00)
FANNIE MAE / CASTLE OAK SECURITIES															
654003	5/14/13	4/18/16	3135G0WC3	AA+	Aaa	N.A	33,000,000.00	0.5700	0.5462	33,022,803.00	(22,803.00)	69,492.50	33,000,000.00	32,986,800.00	(13,200.00)
FREDDIE MAC / BARCLAYS CAPITAL															
704105	2/28/14	5/27/16	3134G4WC8	AA+	Aaa	AAA	50,000,000.00	0.5000	0.4893	50,012,000.00	(404.49)	2,083.33	50,011,595.51	50,021,250.00	9,654.49

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FANNIE MAE / DAIWA CAPITAL MARKETS															
702449	2/20/14	6/24/16	3136G14E6	AA+	Aaa	AAA	22,000,000.00	0.5100	0.5100	22,000,000.00	0.00	3,428.33	22,000,000.00	21,974,260.00	(25,740.00)
FANNIE MAE / JEFFERIES & COMPANY															
617566	10/11/12	6/27/16	3136G0K26	AA+	Aaa	AAA	22,250,000.00	0.6200	0.6200	22,250,000.00	0.00	24,524.44	22,250,000.00	22,257,120.00	7,120.00
FED HM LN BK BD / RBC															
659073	6/12/13	7/29/16	313381VK8	AA+	Aaa	AAA	16,435,000.00	0.5750	0.8507	16,295,302.50	139,697.50	8,400.11	16,435,000.00	16,410,347.50	(24,652.50)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
701018	2/11/14	8/11/16	3133EDF31	AA+	Aaa	AAA	26,200,000.00	0.5700	0.6104	26,173,800.00	2,911.11	8,296.67	26,176,711.11	26,180,874.00	4,162.89
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
702116	2/19/14	8/19/16	3130A0S84	AA+	Aaa	AAA	11,850,000.00	0.7500	0.7500	11,850,000.00	0.00	2,962.50	11,850,000.00	11,861,257.50	11,257.50
FREDDIE MAC / GOLDMAN SACHS GROUP INC															
703828	2/27/14	8/19/16	3134G4UL0	AA+	Aaa	AAA	15,390,000.00	0.7000	0.6768	15,398,772.30	(427.92)	1,197.00	15,398,344.38	15,398,772.30	427.92
FED HM LN BK BD / MORGAN STANLEY															
704106	2/28/14	11/28/16	3130A0Z45	AA+	Aaa	AAA	36,170,000.00	0.7500	0.7427	36,177,234.00	(241.13)	2,260.63	36,176,992.87	36,168,191.50	(8,801.37)
FED HM LN BK BD / CRED SUIS SECURITIES															
704107	2/28/14	11/28/16	3130A0Z45	AA+	Aaa	AAA	40,000,000.00	0.7500	0.7501	40,000,000.00	0.00	2,500.00	40,000,000.00	39,998,000.00	(2,000.00)
FED HM LN BK BD / CRED SUIS SECURITIES															
704119	2/28/14	11/28/16	3130A0YW4	AA+	Aaa	AAA	38,875,000.00	0.7000	0.7001	38,875,000.00	0.00	2,267.71	38,875,000.00	38,858,089.38	(16,910.63)
FANNIE MAE / DAIWA CAPITAL MARKETS															
701621	2/14/14	3/10/17	3136G1TJ8	AA+	Aaa	AAA	10,000,000.00	1.2000	1.1763	10,007,100.00	(4,642.31)	5,666.67	10,002,457.69	10,007,100.00	4,642.31
FANNIE MAE / CANTOR FITZGERALD															
671412	8/21/13	8/21/17	3136G1SV2	AA+	Aaa	AAA	25,000,000.00	2.0000	1.6465	25,340,750.00	(179,840.28)	13,888.89	25,160,909.72	25,218,750.00	57,840.28
FANNIE MAE / RBC															
633778	1/17/13	9/20/17	3135G0PP2	AA+	Aaa	N.A	50,000,000.00	1.0000	0.9441	50,127,500.00	(127,500.00)	223,611.11	50,000,000.00	49,953,750.00	(46,250.00)
FANNIE MAE / RBC															
637076	2/6/13	9/20/17	3135G0PP2	AA+	Aaa	AAA	22,597,000.00	1.0000	1.0133	22,583,441.80	13,558.20	101,058.81	22,597,000.00	22,576,097.78	(20,902.23)
Subtotal for GOV'T AGY - CALLABLE:							938,727,000.00	0.6869	0.6601	939,547,256.52	(486,773.96)	1,171,382.16	939,060,482.56	939,361,453.75	300,971.19
GOV'T AGY - STEP UP															
FREDDIE MAC / NOMURA SECURITIES															
691398	12/17/13	8/8/16	3134G4KF4	AA+	Aaa	AAA	38,750,000.00	0.3750	0.3641	38,761,237.50	(5,897.70)	9,283.86	38,755,339.80	38,761,237.50	5,897.70
FED HM LN BK BD / TDSI															
695512	1/10/14	1/10/17	3130A0KU3	AA+	Aaa	AAA	50,000,000.00	0.5500	0.5500	50,000,000.00	0.00	38,958.33	50,000,000.00	49,990,000.00	(10,000.00)
FED HM LN BK BD / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - STEP UP															
702451	2/20/14	1/23/17	3130A0JS0	AA+	Aaa	AAA	11,450,000.00	0.5000	0.5003	11,450,000.00	0.00	1,749.31	11,450,000.00	11,454,580.00	4,580.00
FANNIE MAE / RBC															
592169	5/23/12	5/23/17	3136G0GW5	AA+	Aaa	AAA	50,000,000.00	0.8500	0.7893	50,148,500.00	(131,587.50)	115,694.44	50,016,912.50	50,206,900.00	189,987.50
FANNIE MAE / DAIWA CAPITAL MARKETS															
703307	2/25/14	8/22/17	3136G0XJ5	AA+	Aaa	AAA	14,950,000.00	1.0000	0.9285	14,986,657.40	(1,242.62)	2,491.67	14,985,414.78	14,986,627.50	1,212.72
FANNIE MAE / JEFFERIES & COMPANY															
648221	4/11/13	4/11/18	3136G1JT7	AA+	Aaa	AAA	50,000,000.00	0.7500	0.7541	49,990,000.00	10,000.00	145,833.33	50,000,000.00	49,373,500.00	(626,500.00)
FED HM LN BK BD / CANTOR FITZGERALD															
655520	5/22/13	5/22/18	313382Z63	AA+	Aaa	N.A	50,000,000.00	0.5000	0.5000	50,000,000.00	0.00	68,750.00	50,000,000.00	48,994,000.00	(1,006,000.00)
Subtotal for GOV'T AGY - STEP UP:							265,150,000.00	0.6325	0.6162	265,336,394.90	(128,727.82)	382,760.94	265,207,667.08	263,766,845.00	(1,440,822.08)
Subtotal for GOVERNMENT AGENCY:							3,039,112,000.00	0.6542	0.4774	3,049,314,459.71	(7,042,885.51)	4,890,442.76	3,042,273,296.43	3,043,339,760.95	1,066,464.52
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
MICROSOFT CORP / WELLS FARGO BANK															
455034	5/13/10	6/1/14	594918AB0	AAA	Aaa	AA+	10,000,000.00	2.9500	2.1560	10,306,300.00	(287,392.59)	73,750.00	10,018,907.41	10,073,400.00	54,492.59
MICROSOFT CORP / WELLS FARGO BANK															
458212	6/1/10	6/1/14	594918AB0	AAA	Aaa	AA+	15,000,000.00	2.9500	2.0000	15,545,182.04	(511,108.16)	110,625.00	15,034,073.88	15,110,100.00	76,026.12
MICROSOFT CORP / CRED SUIS SECURITIES															
588559	5/3/12	6/1/14	594918AB0	AA+	Aaa	AAA	15,339,000.00	2.9500	0.4581	16,128,498.33	(694,505.22)	113,125.13	15,433,993.11	15,451,588.26	17,595.15
WAL-MART STORES INC / BNP PARIBAS															
662547	7/2/13	7/8/15	931142CT8	AA	Aa2	AA	19,341,000.00	2.2500	0.6693	19,952,369.01	(201,263.35)	64,067.06	19,751,105.66	19,856,437.65	105,331.99
MICROSOFT CORP / BNP PARIBAS															
667181	7/30/13	9/25/15	594918AG9	AAA	Aaa	AA+	7,347,000.00	1.6250	0.4890	7,525,495.37	(48,596.80)	51,735.13	7,476,898.57	7,500,993.12	24,094.55
WAL-MART STORES INC / BNP PARIBAS															
661817	6/27/13	10/25/15	931142CX9	AA	Aa2	AA	12,000,000.00	1.5000	0.7540	12,206,136.00	(60,020.51)	63,000.00	12,146,115.49	12,219,360.00	73,244.51
WAL-MART STORES INC / BNP PARIBAS															
661818	6/27/13	10/25/15	931142CX9	AA	Aa2	AA	22,450,000.00	1.5000	0.7540	22,835,646.10	(112,288.36)	117,862.50	22,723,357.74	22,860,386.00	137,028.26
WAL-MART STORES INC / CRED SUIS SECURITIES															
668434	8/5/13	10/25/15	931142CX9	AA	Aa2	AA	10,000,000.00	1.5000	0.5425	10,211,200.00	(54,384.00)	52,500.00	10,156,816.00	10,182,800.00	25,984.00
WAL-MART STORES INC / MORGAN STANLEY															
647978	4/11/13	4/11/16	931142DE0	AA	Aa2	AA	7,000,000.00	0.6000	0.6239	6,995,030.00	1,472.59	16,333.33	6,996,502.59	7,020,860.00	24,357.41
JOHNSON & JOHNSON / UBS FINANCIAL SERVICES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
647696	4/9/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5218	10,500,000.00	(144,265.23)	63,305.56	10,355,734.77	10,364,800.00	9,065.23
JOHNSON & JOHNSON / BNP PARIBAS															
652282	5/3/13	5/15/16	478160AY0	AAA	Aaa	AAA	16,600,000.00	2.1500	0.4861	17,430,664.00	(226,683.03)	105,087.22	17,203,980.97	17,205,568.00	1,587.03
JOHNSON & JOHNSON / BNP PARIBAS															
653503	5/10/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5204	10,486,680.00	(130,528.92)	63,305.56	10,356,151.08	10,364,800.00	8,648.92
JOHNSON & JOHNSON / BNP PARIBAS															
654001	5/14/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5212	10,484,670.00	(128,677.42)	63,305.56	10,355,992.58	10,364,800.00	8,807.42
JOHNSON & JOHNSON / BNP PARIBAS															
654750	5/17/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5665	10,469,500.00	(123,690.17)	63,305.56	10,345,809.83	10,364,800.00	18,990.17
JOHNSON & JOHNSON / BNP PARIBAS															
655819	5/23/13	5/15/16	478160AY0	AAA	Aaa	AAA	2,497,000.00	2.1500	0.5725	2,613,135.47	(30,117.22)	15,807.40	2,583,018.25	2,588,090.56	5,072.31
JOHNSON & JOHNSON / BNP PARIBAS															
657328	6/3/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.6532	10,436,600.00	(110,177.78)	63,305.56	10,326,422.22	10,364,800.00	38,377.78
CHEVRON CORP / BARCLAYS CAPITAL															
660960	6/24/13	6/24/16	166764AC4	AA	Aa1	AA	5,000,000.00	0.8890	0.8890	5,000,000.00	0.00	8,272.64	5,000,000.00	5,044,600.00	44,600.00
CHEVRON CORP / RBC															
661236	6/25/13	6/24/16	166764AC4	AA	Aa1	AA	5,000,000.00	0.8890	0.8318	5,008,450.00	(1,926.51)	8,272.64	5,006,523.49	5,044,600.00	38,076.51
Subtotal for MEDIUM TERM NOTE:							197,574,000.00	2.0386	0.7938	204,135,556.32	(2,864,152.68)	1,116,965.85	201,271,403.64	201,982,783.59	711,379.95
Subtotal for MEDIUM TERM NOTES:							197,574,000.00	2.0386	0.7938	204,135,556.32	(2,864,152.68)	1,116,965.85	201,271,403.64	201,982,783.59	711,379.95
MUNICIPAL DEBT															
ORANGE COUNTY POB 2014A															
COUNTY OF ORANGE / COUNTY OF ORANGE															
696086	1/14/14	8/1/14	68428LDA9	AA-			10,000,000.00	0.6500	0.6500	10,000,000.00	0.00	8,486.11	10,000,000.00	10,001,600.00	1,600.00
COUNTY OF ORANGE / COUNTY OF ORANGE															
696087	1/14/14	11/3/14	68428LDB7	AA-			85,000,000.00	0.6800	0.6801	85,000,000.00	0.00	75,461.11	85,000,000.00	85,039,100.00	39,100.00
COUNTY OF ORANGE / COUNTY OF ORANGE															
696088	1/14/14	2/2/15	68428LDC5	AA-			85,000,000.00	0.7500	0.7499	85,000,000.00	0.00	83,229.17	85,000,000.00	85,101,150.00	101,150.00
COUNTY OF ORANGE / COUNTY OF ORANGE															
696089	1/14/14	5/1/15	68428LDD3	AA-			85,000,000.00	0.8000	0.8001	85,000,000.00	0.00	88,777.78	85,000,000.00	85,152,150.00	152,150.00
COUNTY OF ORANGE / COUNTY OF ORANGE															
696090	1/14/14	6/30/15	68428LDE1	AA-			60,405,000.00	0.8300	0.8300	60,405,000.00	0.00	65,455.53	60,405,000.00	60,546,347.70	141,347.70
Subtotal for ORANGE COUNTY POB 2014A:							325,405,000.00	0.7566	0.7566	325,405,000.00	0.00	321,409.70	325,405,000.00	325,840,347.70	48 435,347.70

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
Subtotal for MUNICIPAL DEBT:							325,405,000.00	0.7566	0.7566	325,405,000.00	0.00	321,409.70	325,405,000.00	325,840,347.70	435,347.70
TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
700524	2/7/14	3/6/14	912796AW9	AA+	Aaa	AAA	1,600,000.00		0.0800	1,599,904.00	0.00	78.22	1,599,904.00	1,599,996.67	92.67
Subtotal for TREASURY BILL:							1,600,000.00	0.0000	0.0800	1,599,904.00	0.00	78.22	1,599,904.00	1,599,996.67	92.67
TREASURY BOND															
US TREASURY N/B / BARCLAY CAPITAL															
611983	9/10/12	8/31/14	912828TL4	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2719	14,993,554.69	4,807.13	103.56	14,998,361.82	15,011,718.75	13,356.93
US TREASURY N/B / JEFFERIES & COMPANY															
607916	8/17/12	2/15/15	912828SE1	AA+	Aaa	AAA	10,000,000.00	0.2500	0.3634	9,971,875.00	17,300.58	966.85	9,989,175.58	10,010,937.50	21,761.92
US TREASURY N/B / DEUTSCHE															
676837	9/23/13	2/15/15	912828SE1	AA+	Aaa	AAA	12,000,000.00	0.2500	0.2051	12,007,500.00	(2,338.24)	1,160.22	12,005,161.76	12,013,125.00	7,963.24
US TREASURY N/B / GOLDMAN SACHS GROUP INC															
691407	12/17/13	2/15/15	912828SE1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.1928	50,033,203.13	(5,781.25)	4,834.25	50,027,421.88	50,054,687.50	27,265.62
US TREASURY N/B / TD SECURITIES															
691408	12/17/13	2/15/15	912828SE1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.1928	50,033,203.13	(5,781.25)	4,834.25	50,027,421.88	50,054,687.50	27,265.62
US TREASURY N/B / RBS GREENWICH CAPITAL															
682574	10/25/13	5/15/15	912828SU5	AA+	Aaa	AAA	15,350,000.00	0.2500	0.2425	15,351,798.83	(402.91)	11,236.88	15,351,395.92	15,368,288.14	16,892.22
US TREASURY N/B / GREENWICH															
683656	10/31/13	5/31/15	912828NF3				50,000,000.00	2.1250	0.2522	51,482,421.88	(310,871.83)	264,141.06	51,171,550.05	51,217,773.50	46,223.45
US TREASURY N/B / DEUTSCHE															
703598	2/26/14	8/31/15	912828VU1	AA+	Aaa	AAA	15,000,000.00	0.3750	0.2043	15,038,671.88	(210.55)	155.39	15,038,461.33	15,041,308.65	2,847.32
US TREASURY N/B / CRED SUIS SECURITIES															
666550	5/29/13	9/15/15	912828TP5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.3491	12,970,546.88	9,688.99	14,993.09	12,980,235.87	13,008,886.67	28,650.80
US TREASURY N/B / BARCLAYS CAPITAL															
662139	6/28/13	9/15/15	912828TP5	AA+	Aaa	AAA	15,000,000.00	0.2500	0.4416	14,936,718.75	19,242.51	17,299.72	14,955,961.26	15,010,253.85	54,292.59
US TREASURY N/B / DEUTSCHE															
675627	9/16/13	9/15/15	912828TP5	AA+	Aaa	AAA	20,000,000.00	0.2500	0.4092	19,936,718.75	14,409.72	22,928.18	19,951,128.47	20,013,671.80	62,543.33
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
667931	8/1/13	12/15/15	912828UC2	AA+	Aaa	AAA	10,000,000.00	0.2500	0.4522	9,952,343.75	11,666.43	5,219.78	9,964,010.18	9,997,851.60	33,841.42
US TREASURY N/B / BARCLAYS CAPITAL															
673705	9/5/13	12/15/15	912828UC2	AA+	Aaa	AAA	25,000,000.00	0.2500	0.5891	24,808,593.75	40,768.84	13,049.45	24,849,362.59	24,994,629.00	145,266.41
US TREASURY N/B / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
TREASURIES															
TREASURY BOND															
675628	9/16/13	12/15/15	912828UC2	AA+	Aaa	AAA	15,000,000.00	0.2500	0.5602	14,896,289.06	20,995.14	7,829.67	14,917,284.20	14,996,777.40	79,493.20
US TREASURY N/B / JEFFERIES & COMPANY															
693754	12/31/13	6/30/16	912828QR4	AA+	Aaa	AAA	27,500,000.00	1.5000	0.5521	28,145,605.47	(42,474.04)	67,994.51	28,103,131.43	28,178,906.25	75,774.82
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
692230	12/20/13	7/15/16	912828VL1	AA+	Aaa	AAA	50,000,000.00	0.6250	0.5453	50,101,562.50	(7,687.57)	38,846.69	50,093,874.93	50,207,031.50	113,156.57
US TREASURY N/B / DAIWA CAPITAL MARKETS															
697666	1/23/14	8/31/16	912828RF9	AA+	Aaa	AAA	20,000,000.00	1.0000	0.5657	20,168,750.00	(6,565.46)	552.49	20,162,184.54	20,250,000.00	87,815.46
US TREASURY N/B / BARCLAYS CAPITAL															
702988	2/24/14	9/30/16	912828RJ1	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5719	25,275,390.63	(1,450.95)	3,434.07	25,273,939.68	25,300,781.25	26,841.57
US TREASURY N/B / DAIWA CAPITAL MARKETS															
700770	2/10/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5565	25,298,828.13	(5,712.01)	13,049.45	25,293,116.12	25,288,086.00	(5,030.12)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
700771	2/10/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5594	25,296,875.00	(5,674.67)	13,049.45	25,291,200.33	25,288,086.00	(3,114.33)
US TREASURY N/B / BARCLAYS CAPITAL															
701292	2/13/14	10/31/16	912828RM4				25,000,000.00	1.0000	0.5985	25,269,531.25	(4,351.66)	10,989.01	25,265,179.59	25,288,086.00	22,906.41
US TREASURY N/B / BARCLAYS CAPITAL															
702989	2/24/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.6072	25,260,742.19	(1,330.32)	3,434.07	25,259,411.87	25,288,086.00	28,674.13
US TREASURY N/B / BARCLAYS CAPITAL															
701295	2/13/14	1/31/17	912828SC5	AA+	Aaa	AAA	25,000,000.00	0.8750	0.7082	25,122,070.31	(1,803.44)	9,668.51	25,120,266.87	25,151,367.25	31,100.38
US TREASURY N/B / BARCLAYS CAPITAL															
701622	2/14/14	1/31/17	912828SC5	AA+	Aaa	AAA	15,000,000.00	0.8750	0.7001	15,076,757.81	(1,064.11)	5,438.54	15,075,693.70	15,090,820.35	15,126.65
US TREASURY N/B / BARCLAYS CAPITAL															
703308	2/25/14	1/31/17	912828SC5	AA+	Aaa	AAA	35,000,000.00	0.8750	0.6929	35,184,570.31	(689.34)	3,383.98	35,183,880.97	35,211,914.15	28,033.18
US TREASURY N/B / BARCLAYS CAPITAL															
693010	12/26/13	2/28/17	912828SJO	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8962	29,980,078.13	1,116.31	725.14	29,981,194.44	30,154,687.50	173,493.06
US TREASURY N/B / DAIWA CAPITAL MARKETS															
703600	2/26/14	2/28/17	912828SJO	AA+	Aaa	AAA	35,000,000.00	0.8750	0.7249	35,155,859.38	(425.85)	845.99	35,155,433.53	35,180,468.75	25,035.22
US TREASURY N/B / BARCLAYS CAPITAL															
691409	12/17/13	3/31/17	912828SM3	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7984	50,326,171.88	(20,113.93)	101,648.35	50,306,057.95	50,396,484.50	90,426.55
US TREASURY N/B / BARCLAYS CAPITAL															
691410	12/17/13	3/31/17	912828SM3	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7984	50,326,171.88	(20,113.93)	101,648.35	50,306,057.95	50,396,484.50	90,426.55
US TREASURY N/B / MORGAN STANLEY															
691926	12/19/13	3/31/17	912828SM3	AA+	Aaa	AAA	30,000,000.00	1.0000	0.8499	30,145,312.50	(8,733.31)	59,668.51	30,136,579.19	30,237,890.70	101,311.51

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
TREASURIES															
Subtotal for TREASURY BOND:							807,850,000.00	0.7978	0.5348	812,547,716.85	(313,580.97)	803,129.46	812,234,135.88	813,703,777.56	1,469,641.68
Subtotal for TREASURIES:							809,450,000.00	0.7962	0.5339	814,147,620.85	(313,580.97)	803,207.68	813,834,039.88	815,303,774.24	1,469,734.36
Total Extended Fund :							4,371,541,000.00	0.7507	0.5229	4,393,002,636.88	(10,220,619.16)	7,132,025.99	4,382,783,739.95	4,386,466,666.48	3,682,926.53
Net Asset Value (NAV):														<u><u>1.000840</u></u>	
Total Investments:							6,720,155,664.44	0.6332	0.3848	6,746,058,343.78	(13,059,768.57)	9,223,313.65	6,733,067,135.41	6,736,887,436.28	3,820,300.87

Report Parameters

Deals [Settlement Date] <= 28-Feb-2014

Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund.

Bank Accounts [Account Name] include list GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATION...

Market values provided by Bloomberg & Northern Trust.

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Pool/Non-Pooled Investments As of 28-Feb-2014

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
15B-Housing 99A & 99B															
GOVERNMENT AGENCY															
MBS PASSTHROUGH															
GINNIE MAE /															
383458	2/20/14	9/20/29	36210RYF1	AA+	Aaa	AAA	98,525.21	6.2500	6.2500	98,525.21	0.00	188.16	98,525.21	110,117.69	11,592.48
Subtotal for MBS PASSTHROUGH:							98,525.21	6.2500	6.2500	98,525.21	0.00	188.16	98,525.21	110,117.69	11,592.48
Subtotal for GOVERNMENT AGENCY:							98,525.21	6.2500	6.2500	98,525.21	0.00	188.16	98,525.21	110,117.69	11,592.48
Total 15B-Housing 99A & 99B :							98,525.21	6.2500	6.2500	98,525.21	0.00	188.16	98,525.21	110,117.69	11,592.48
Net Asset Value (NAV):															
														1.117660	
283-John Wayne Airport															
FUNDS															
GOLDMAN SACHS - JWA MMF															
	3/3/14			AAAm	AAA-mf		226.62		0.0100	226.62	0.00	0.00	226.62	226.62	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	3/3/14			AAAm	AAA-mf	AAAmmf	711.34		0.0200	711.34	0.00	0.00	711.34	711.34	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	3/3/14			AAAm	Aaa		2,490,377.87		0.0400	2,490,377.87	0.00	0.00	2,490,377.87	2,490,377.87	0.00
Subtotal for FUNDS:							2,491,315.83		0.0400	2,491,315.83	0.00	0.00	2,491,315.83	2,491,315.83	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TDSI															
700046	2/5/14	2/26/15	89112TGK4	A-1+	P-1	F1+	2,000,000.00	0.5500	0.3300	2,004,682.94	(291.17)	733.33	2,004,391.77	1,998,060.00	(6,331.77)
Subtotal for YANKEE CD:							2,000,000.00	0.5500	0.3300	2,004,682.94	(291.17)	733.33	2,004,391.77	1,998,060.00	(6,331.77)
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
660957	6/24/13	6/24/14	78009NNK8	AA-	Aa3	F1+	1,000,000.00	0.2680	0.2740	1,000,000.00	0.00	37.22	1,000,000.00	999,967.79	(32.21)
ROYAL BANK OF CANADA NY / CRED SUIS SECURITIES															
702448	2/20/14	10/10/14	78009NPQ3	AA-	Aa3	AA	1,000,000.00	0.2600	0.2078	1,000,321.00	(12.45)	69.95	1,000,308.55	1,000,675.00	366.45
Subtotal for YANKEE CD FLOATER:							2,000,000.00	0.2640	0.2409	2,000,321.00	(12.45)	107.17	2,000,308.55	2,000,642.79	334.24
Subtotal for CERTIFICATES OF DEPOSIT:							4,000,000.00	0.4070	0.2855	4,005,003.94	(303.62)	840.50	4,004,700.32	3,998,702.79	(5,997.53)
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
691921	12/19/13	3/3/14	313589TU7	AA+	Aaa	AAA	1,100,000.00		0.0900	1,099,796.50	0.00	198.00	1,099,994.50	1,100,000.00	5.50
FREDDIE DISCOUNT / GOLDMAN SACHS GROUP INC															
694030	1/2/14	3/17/14	313397UJ8	AA+	Aaa	AAA	1,000,000.00		0.0900	999,815.00	0.00	145.00	999,960.00	999,935.58	(24.42)
FHLB DISC CORP / BARCLAYS CAPITAL															
704114	2/28/14	4/30/14	313385WE2	AA+	Aaa	AAA	850,000.00		0.0600	849,913.58	0.00	1.42	849,915.00	849,972.80	57.80
FREDDIE DISCOUNT / NOMURA SECURITIES															
703821	2/27/14	5/14/14	313397WU1	AA+	Aaa	AAA	550,000.00		0.0800	549,907.11	0.00	2.44	549,909.55	549,869.32	(40.23)
FHLB DISC CORP / NOMURA SECURITIES															
701841	2/18/14	7/18/14	313385ZM1	AA+	Aaa	AAA	1,000,000.00		0.0950	999,604.17	0.00	29.03	999,633.20	999,848.00	214.80
Subtotal for DISCOUNT NOTES:							4,500,000.00	0.0000	0.0842	4,499,036.36	0.00	375.89	4,499,412.25	4,499,625.70	213.45
GOVT AGENCY-FIX-30/360															
FANNIE MAE / NOMURA SECURITIES															
694113	1/3/14	3/13/14	31398AVZ2	AA+	Aaa	AAA	500,000.00	2.7500	0.2040	502,475.50	(2,051.13)	2,215.28	500,424.37	500,375.00	(49.37)
FANNIE MAE / TDSI															
695262	1/9/14	3/13/14	31398AVZ2	AA+	Aaa	AAA	1,300,000.00	2.7500	0.1133	1,306,094.40	(4,951.70)	5,163.89	1,301,142.70	1,300,975.00	(167.70)
FANNIE MAE / NOMURA SECURITIES															
704121	2/28/14	3/13/14	31398AVZ2	AA+	Aaa	AAA	340,000.00	2.7500	1.0790	340,255.34	(51.07)	77.92	340,204.27	340,255.00	50.73
FED HM LN BK BD / CRED SUIS SECURITIES															
664365	7/12/13	3/14/14	313382JL8	AA+	Aaa	N.A	150,000.00	0.1250	0.1697	149,955.00	42.58	86.98	149,997.58	150,001.50	3.92
FED HM LN BK BD / FTN FINANCIAL															
687733	11/25/13	3/14/14	3133XWKV0	AA+	Aaa	AAA	1,000,000.00	2.3750	0.1211	1,006,820.00	(6,006.61)	6,333.33	1,000,813.39	1,001,230.00	416.61
FED HM LN BK BD / TDSI															
689088	12/4/13	3/14/14	3133XWKV0	AA+	Aaa	AAA	500,000.00	2.3750	0.1325	503,112.50	(2,707.88)	2,869.79	500,404.62	500,615.00	210.38
FANNIE MAE / TD SECURITIES															
690658	12/12/13	3/14/14	31398A3K6	AA+	Aaa	AAA	500,000.00	1.2500	0.1422	501,414.50	(1,214.63)	1,371.53	500,199.87	500,285.00	85.13
FED HM LN BK BD / MORGAN STANLEY															
694114	1/3/14	3/14/14	3133XWKV0	AA+	Aaa	AAA	600,000.00	2.3750	0.0935	602,700.00	(2,205.63)	2,295.84	600,494.37	600,738.00	243.63
FED HM LN BK BD / NOMURA SECURITIES															
694288	1/3/14	3/14/14	3133XWKV0	AA+	Aaa	AAA	250,000.00	2.3750	0.1866	251,079.25	(881.64)	956.60	250,197.61	250,307.50	109.89
FED HM LN BK BD / TDSI															
695015	1/8/14	3/14/14	3133XWKV0	AA+	Aaa	AAA	1,000,000.00	2.3750	0.0964	1,004,178.00	(3,355.06)	3,496.53	1,000,822.94	1,001,230.00	407.06
FANNIE MAE / CRED SUIS SECURITIES															
663446	7/8/13	3/21/14	31398A3R1	AA+	Aaa	AAA	430,000.00	1.3500	0.1726	433,553.95	(3,273.01)	2,580.00	430,280.94	430,279.50	(1.44)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Pool/Non-Pooled Investments As of 28-Feb-2014

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / CRED SUIS SECURITIES															
664366	7/12/13	3/21/14	31398A3R1	AA+	Aaa	AAA	100,000.00	1.3500	0.1700	100,815.30	(749.81)	600.00	100,065.49	100,065.00	(0.49)
FED FARM CR BK / NOMURA SECURITIES															
696326	1/15/14	4/7/14	31331XRS3	AA+	Aaa	AAA	615,000.00	4.9500	0.1281	621,750.24	(3,786.72)	3,889.87	617,963.52	619,268.10	1,304.58
FED HM LN BK BD / BARCLAYS CAPITAL															
692231	12/20/13	4/10/14	3130A07L8	AA+	Aaa	AAA	1,000,000.00	0.1000	0.1299	999,905.00	61.32	197.23	999,966.32	1,000,000.00	33.68
FED FARM CR BK / CRED SUIS SECURITIES															
662834	7/3/13	4/17/14	31331GTJ8	AA+	Aaa	AAA	350,000.00	2.6250	0.1826	356,735.40	(5,644.45)	3,419.79	351,090.95	351,092.00	1.05
FREDDIE MAC / FTN FINANCIAL															
687722	11/25/13	4/23/14	3137EACB3	AA+	Aaa	AAA	500,000.00	2.5000	0.1403	504,845.00	(3,142.70)	3,333.33	501,702.30	501,700.00	(2.30)
FREDDIE MAC / CRED SUIS SECURITIES															
664367	7/12/13	4/28/14	3134G3SB7	AAA	Aaa	N.A	150,000.00	0.3750	0.1775	150,235.05	(188.20)	192.19	150,046.85	150,069.75	22.90
FREDDIE MAC / MORGAN STANLEY															
703601	2/26/14	4/28/14	3134G3SB7	AA+	Aaa	AAA	1,350,000.00	0.3750	0.0682	1,350,715.50	(57.70)	70.31	1,350,657.80	1,350,627.75	(30.05)
FREDDIE MAC / TDSI															
703822	2/27/14	4/28/14	3134G3SB7	AA+	Aaa	AAA	600,000.00	0.3750	0.0931	600,288.00	(18.89)	25.00	600,269.11	600,279.00	9.89
FED HM LN BK BD / TDSI															
701297	2/13/14	5/28/14	313373JR4	AA+	Aaa	AAA	2,000,000.00	1.3750	0.1133	2,007,362.00	(1,262.06)	1,375.00	2,006,099.94	2,006,100.00	0.06
FED FARM CR BK / FTN FINANCIAL															
683922	11/1/13	6/5/14	31331XC26	AA+	Aaa	AAA	325,000.00	5.2500	0.2019	334,741.23	(5,462.37)	4,076.04	329,278.86	330,515.25	1,236.39
FED HM LN BK BD / NOMURA SECURITIES															
697337	1/22/14	6/18/14	3133X7FK5	AA+	Aaa	AAA	400,000.00	5.2500	0.1341	408,292.00	(2,214.99)	2,275.00	406,077.01	406,022.00	(55.01)
FED FARM CR BK / FTN FINANCIAL															
697099	1/21/14	7/7/14	31331GZY8	AA+	Aaa	AAA	150,000.00	3.0800	0.1500	152,024.40	(487.81)	513.33	151,536.59	151,567.50	30.91
FED FARM CR BK / FTN FINANCIAL															
697098	1/21/14	7/28/14	31331VED4	AA+	Aaa	AAA	165,000.00	4.8000	0.1510	168,981.45	(851.65)	726.00	168,129.80	168,969.90	840.10
FREDDIE MAC / JP MORGAN CHASE & CO															
665866	7/22/13	8/20/14	3134G2UA8	AA+	Aaa	AAA	250,000.00	1.0000	0.1928	252,171.50	(1,225.67)	76.39	250,945.83	251,080.00	134.17
FANNIE MAE / DEUTSCHE															
669676	8/12/13	9/8/14	31398A3G5	AA+	Aaa	AAA	405,000.00	1.5000	0.2013	410,630.72	(2,902.88)	2,919.38	407,727.84	407,964.60	236.76
FED HM LN BK BD / DEUTSCHE															
690407	12/11/13	9/12/14	3133XLWM1	AA+	Aaa	AAA	215,000.00	5.2500	0.1800	223,195.80	(2,419.42)	2,508.33	220,776.38	220,796.40	20.02
Subtotal for GOVT AGENCY-FIX-30/360:							15,145,000.00	2.0533	0.1498	15,244,327.03	(57,009.78)	53,644.88	15,187,317.25	15,192,408.75	54 5,091.50

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Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Pool/Non-Pooled Investments As of 28-Feb-2014

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / BNP PARIBAS															
644506	3/21/13	3/11/14	3133ECHM9	AA+	Aaa	N.A	2,000,000.00	0.1500	0.1602	1,999,800.00	194.37	666.67	1,999,994.37	2,000,040.00	45.63
FED HM LN BK BD / JP MORGAN CHASE & CO															
703309	2/25/14	5/1/14	313382WF6	AA+	Aaa	AAA	700,000.00	0.0990	0.0956	700,004.20	(0.26)	0.00	700,003.94	700,007.00	3.06
FED FARM CR BK / DEUTSCHE															
667933	8/1/13	6/13/14	31331K2T6	AA+	Aaa	AAA	2,000,000.00	0.3300	0.0975	2,004,220.00	(2,831.14)	1,473.33	2,001,388.86	2,001,520.00	131.14
FANNIE MAE / BARCLAYS CAPITAL															
670153	8/14/13	6/23/14	3135G0BQ5	AA+	Aaa	AAA	700,000.00	0.3600	0.1509	701,262.80	(802.87)	476.00	700,459.93	700,672.00	212.07
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							5,400,000.00	0.2373	0.1274	5,405,287.00	(3,439.90)	2,616.00	5,401,847.10	5,402,239.00	391.90
GOVT AGENCY-FLOAT-ACT/ACT															
FANNIE MAE / BARCLAYS CAPITAL															
645750	3/28/13	3/4/14	3135G0AZ6	AA+	Aaa	AAA	2,000,000.00	0.2657	0.1331	2,002,339.68	(2,319.10)	1,284.27	2,000,020.58	2,000,220.00	199.42
FED FARM CR BK / MORGAN STANLEY															
670154	8/14/13	3/24/14	3133EARP5	AA+	Aaa	AAA	2,000,000.00	0.2100	0.0916	2,001,350.00	(1,210.14)	781.67	2,000,139.86	2,000,200.00	60.14
Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:							4,000,000.00	0.2379	0.1123	4,003,689.68	(3,529.24)	2,065.94	4,000,160.44	4,000,420.00	259.56
GOVT AGENCY-ZERO COUPON															
FANNIE MAE / JEFFERIES & COMPANY															
703833	2/27/14	7/5/14	313586QR3	AA+	Aaa	AAA	714,000.00		0.1523	713,613.46	12.08	0.00	713,625.54	712,736.22	(889.32)
FREDDIE MAC / BARCLAYS CAPITAL															
697900	1/14/14	7/15/14	3134A4VT8	AA+	Aaa	AAA	350,000.00		0.1399	349,753.95	63.89	0.00	349,817.84	349,597.50	(220.34)
Subtotal for GOVT AGENCY-ZERO COUPON:							1,064,000.00	0.0000	0.1483	1,063,367.41	75.97	0.00	1,063,443.38	1,062,333.72	(1,109.66)
Subtotal for GOVERNMENT AGENCY:							30,109,000.00	1.1070	0.1310	30,215,707.48	(63,902.95)	58,702.71	30,152,180.42	30,157,027.17	4,846.75
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
JOHNSON & JOHNSON / BNP PARIBAS															
652739	5/7/13	5/15/14	478160AX2	AAA	Aaa	AAA	2,000,000.00	1.2000	0.2431	2,019,526.00	(15,599.58)	7,066.67	2,003,926.42	2,004,040.00	113.58
WAL-MART STORES INC / MORGAN STANLEY															
664660	7/15/13	5/15/14	931142CQ4	AA	Aa2	AA	326,000.00	3.2000	0.2630	333,964.18	(5,999.68)	3,071.64	327,964.50	327,760.40	(204.10)
WAL-MART STORES INC / CASTLE OAK SECURITIES															
682579	10/25/13	5/15/14	931142CQ4	AA	Aa2	AA	1,000,000.00	3.2000	0.1731	1,016,800.00	(10,584.00)	9,422.22	1,006,216.00	1,005,400.00	(816.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
WAL-MART STORES INC / CASTLE OAK SECURITIES															
684634	11/6/13	5/15/14	931142CQ4	AA	Aa2	AA	150,000.00	3.2000	0.2012	152,359.05	(1,435.40)	1,413.33	150,923.65	150,810.00	(113.65)
WAL-MART STORES INC / MORGAN STANLEY															
687999	11/26/13	5/15/14	931142CQ4	AA	Aa2	AA	500,000.00	3.2000	0.1799	507,080.00	(3,979.88)	4,222.22	503,100.12	502,700.00	(400.12)
JOHNSON & JOHNSON / BNP PARIBAS															
688594	12/2/13	5/15/14	478160AX2	AAA	Aaa	AAA	30,000.00	1.2000	0.2502	30,128.64	(70.24)	89.00	30,058.40	30,060.60	2.20
MICROSOFT CORP / BNP PARIBAS															
660061	6/18/13	6/1/14	594918AB0	AA+	Aaa	AAA	300,000.00	2.9500	0.2755	307,629.00	(5,627.22)	2,212.50	302,001.78	302,202.00	200.22
MICROSOFT CORP / BARCLAYS CAPITAL															
662337	7/1/13	6/1/14	594918AB0	AAA	Aaa	AA+	800,000.00	2.9500	0.3052	819,352.00	(14,074.18)	5,900.00	805,277.82	805,872.00	594.18
MICROSOFT CORP / JP MORGAN CHASE & CO															
679318	10/7/13	6/1/14	594918AB0	AAA	Aaa	AA+	221,000.00	2.9500	0.2671	224,847.61	(2,367.76)	1,629.88	222,479.85	222,622.14	142.29
MICROSOFT CORP / CASTLE OAK SECURITIES															
682792	10/28/13	6/1/14	594918AB0	AA+	Aaa	AAA	1,000,000.00	2.9500	0.1737	1,016,410.00	(9,476.20)	7,375.00	1,006,933.80	1,007,340.00	406.20
MICROSOFT CORP / TD SECURITIES															
690837	12/13/13	6/1/14	594918AB0	AA+	Aaa	AAA	27,000.00	2.9500	0.2515	27,339.20	(157.49)	172.58	27,181.71	27,198.18	16.47
MICROSOFT CORP / TD SECURITIES															
696884	1/17/14	6/1/14	594918AB0	AAA	Aaa	AA+	60,000.00	2.9500	0.2579	60,600.00	(197.01)	216.33	60,402.99	60,440.40	37.41
BERKSHIRE HATHAWAY INC / CITIGROUP GLOBAL MARKETS															
697664	1/23/14	7/15/14	084664AM3	AA	Aa2	A+	1,000,000.00	5.1000	0.1801	1,023,480.00	(5,187.44)	5,383.33	1,018,292.56	1,023,480.00	5,187.44
BERKSHIRE HATHAWAY INC / TDSI															
701298	2/13/14	2/11/15	084670AV0	AA	Aa2	A+	200,000.00	3.2000	0.3344	205,685.20	(285.85)	320.00	205,399.35	205,486.00	86.65
Subtotal for MEDIUM TERM NOTE:							7,614,000.00	2.8372	0.2235	7,745,200.88	(75,041.93)	48,494.70	7,670,158.95	7,675,411.72	5,252.77
Subtotal for MEDIUM TERM NOTES:							7,614,000.00	2.8372	0.2235	7,745,200.88	(75,041.93)	48,494.70	7,670,158.95	7,675,411.72	5,252.77
TREASURIES															
TREASURY BILL															
US TREASURY N/B / BARCLAYS CAPITAL															
700044	2/5/14	3/6/14	912796AW9	AA+	Aaa	AAA	1,000,000.00		0.1250	999,899.31	0.00	83.33	999,899.31	999,997.92	98.61
US TREASURY N/B / DEUTSCHE															
700045	2/5/14	3/6/14	912796AW9	AA+	Aaa	AAA	1,000,000.00		0.0930	999,925.08	0.00	62.00	999,925.08	999,997.92	72.84
US TREASURY N/B / MORGAN STANLEY															
699521	2/3/14	3/13/14	912796CC1	AA+	Aaa	AAA	1,000,000.00		0.0650	999,931.39	0.00	46.94	999,931.39	999,997.29	65.90

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Pool/Non-Pooled Investments As of 28-Feb-2014

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
TREASURIES															
Subtotal for TREASURY BILL:							3,000,000.00	0.0000	0.0943	2,999,755.78	0.00	192.27	2,999,755.78	2,999,993.13	237.35
TREASURY BOND															
US TREASURY N/B / UBS FINANCIAL SERVICES															
695510	1/10/14	3/31/14	912828SL5	AA+	Aaa	AAA	1,500,000.00	0.2500	0.0737	1,500,585.94	(366.21)	517.85	1,500,219.73	1,500,175.79	(43.95)
US TREASURY N/B / BARCLAYS CAPITAL															
699523	2/3/14	3/31/14	912828KJ8	AA+	Aaa	AAA	1,000,000.00	1.7500	0.1081	1,002,539.06	(1,178.85)	1,256.54	1,001,360.21	1,001,289.06	(71.15)
Subtotal for TREASURY BOND:							2,500,000.00	0.8500	0.0875	2,503,125.00	(1,545.06)	1,774.39	2,501,579.94	2,501,464.85	(115.10)
Subtotal for TREASURIES:							5,500,000.00	0.3864	0.0912	5,502,880.78	(1,545.06)	1,966.66	5,501,335.72	5,501,457.98	122.26
Total 283-John Wayne Airport :							49,714,315.83	1.1805	0.1486	49,960,108.91	(140,793.56)	110,004.57	49,819,691.24	49,823,915.49	4,224.25
Net Asset Value (NAV):														1.000085	
505-Foothill Rnch 87-4 DS															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
BAYERISCHE LANDESBK GIRO /															
26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	3,166.39	1,081,500.00	1,081,500.00	0.00
Subtotal for BAYERISCHE LANDESBK-REPO:							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	3,166.39	1,081,500.00	1,081,500.00	0.00
Subtotal for REPURCHASE AGREEMENTS:							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	3,166.39	1,081,500.00	1,081,500.00	0.00
Total 505-Foothill Rnch 87-4 DS :							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	3,166.39	1,081,500.00	1,081,500.00	0.00
Net Asset Value (NAV):														1.000000	
529-Ladera CFD 04-1 Const															
FUNDS															
GS FIN TAX FREE-LAD04															
	3/3/14			AAAm	AAA-mf		20,852,397.00		0.0100	20,852,397.00	0.00	0.00	20,852,397.00	20,852,397.00	0.00
Subtotal for FUNDS:							20,852,397.00		0.0100	20,852,397.00	0.00	0.00	20,852,397.00	20,852,397.00	0.00
Total 529-Ladera CFD 04-1 Const :							20,852,397.00		0.0100	20,852,397.00	0.00	0.00	20,852,397.00	20,852,397.00	0.00
Net Asset Value (NAV):														1.000000	
Total Investments:							71,746,738.04	0.9200	0.1145	71,992,531.12	(140,793.56)	113,359.12	71,852,113.45	71,867,930.17	15,816.72

* Market values provided by Bloomberg

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker

Report Parameters

Deals [Settlement Date] <= 28-Feb-2014
Deals [Entity Name] include list 15B-Housing 99A & 99B, 283-John Wayne Airport, 505-Foothill Rnch 87-4 DS, 529-Ladera CFD 04-1 Const
Market values provided by Bloomberg & Northern Trust.

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
February 28, 2014

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
CERTIFICATES OF PARTICIPATION										
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH SS	60934N674	0.01%	\$ 2.58	\$ 2.58	\$ -
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	11/15/96	11/15/18	U.S. TREASURY STRIPPED	912803AP8	0.00%	10,458.00	65,396.80	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	06/01/95	11/15/18	U.S. TREASURY STRIPPED	912833KT6	0.00%	43,923.12	274,002.12	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TREASURY BOND	06/01/95	11/15/18	US TREASURY BOND	912810EB0	9.00%	2,558,237.10	3,031,944.37	59,036.25
REDEVELOPMENT AGENCIES										
2001 NDAPP SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	0.00%	388,693.75	388,693.75	-
2003 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	51.55	51.55	-
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.02%	2,294,144.08	2,294,144.08	28.73
COMMUNITY FACILITIES DISTRICTS										
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	13,884,221.40	13,884,221.40	175.11
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	3,271,488.68	3,271,488.68	19.24
1999 SOCPFA SERIES B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	-	-	0.74
2005 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	0.04	0.04	3.22
ASSESSMENT DISTRICTS										
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	4,522,725.05	4,522,725.05	19.60
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO	825252570	0.01%	620,529.79	620,529.79	1.55
NEWPORT COAST - 2003B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	610,250.79	610,250.79	2.29
NEWPORT COAST - Group 1	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	1,417,147.55	1,417,147.55	5.25
NEWPORT COAST - Group 2	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	909,627.60	909,627.60	3.35
NEWPORT COAST - Group 3	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	1,148,332.97	1,148,332.97	4.26
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	0.00%	451,121.12	451,121.12	-
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	409,727.39	409,727.39	2.44
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	812,128.49	812,128.49	3.76
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	130,204.14	130,204.14	0.60
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	428,345.13	428,345.13	1.98
REVENUE BONDS										
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MMKT 5 - CT	9AMMF05B2	0.03%	3,742,441.84	3,742,441.84	86.13
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADVANTAGE TREASURY PLUS		0.01%	15,079,930.29	15,079,930.29	110.61
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	INVEST AGREEMENT	11/22/05	01/17/17	NATIXIS FUNDING CORP.		5.005%	14,906,098.44	14,906,098.44	124,341.70
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			GOLDMAN SACHS FIN SQ MMKT	38143H209	0.00%	1,742,039.31	1,742,039.31	8.12
PENSION OBLIGATION BONDS (POBs)										
1996A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED AUTOMATED GOVT CASH RESERVES		0.01%	2,280.52	2,280.52	-
1996A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/16	FED NATL MTG ASSN DISC NTS	31364KQG8	0.00%	30,470,780.77	63,282,103.70	2,725,024.92
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED AUTOMATED GOVT CASH RESERVES		0.01%	2,324.93	2,324.93	-
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FED NATL MTG ASSN DISC NTS	31364KQH6	0.00%	42,335,324.12	77,581,457.36	2,792,840.22
2013-14 PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	23.32	23.32	23.32
2014-15 PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.02%	5,857.05	5,857.05	0.07

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
February 28, 2014

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
RECOVERY BONDS										
2005A REFUNDING RECOVERY BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADVANTAGE TREASURY PLUS		0.01%	21.67	21.67	1.26
2005A REFUNDING RECOVERY BONDS	BNY MELLON	INVEST AGREEMENT	10/25/05	06/01/15	NATIXIS FUNDING CORP.		0.10%	12,964,627.14	12,964,627.14	2,299.25
TEETER PLAN										
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	24,337.26	24,337.26	0.01
TOTAL OF INVESTMENTS WITH TRUSTEES								<u>\$ 155,187,446.98</u>	<u>\$ 224,003,628.22</u>	<u>\$ 5,704,043.98</u>

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
February 28, 2014

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED AUTOMATED GOVT CASH RESERVES				0.01%	\$ 4,605.45	\$ 4,605.45	\$ -
FEDERATED US TREASURY CASH SS				0.01%	2.58	2.58	-
FIRST AMERICAN GOVT OBLIGATION FUND CL D				0.01%	13,120,046.30	13,120,046.30	63.69
FIRST AMERICAN GOVT OBLIGATION FUND CL Y				0.01%	24,360.58	24,360.58	23.33
FIRST AMERICAN PRIME OBLIGATION FUND CL D				0.02%	14,424,204.48	14,424,204.48	178.15
FIRST AMERICAN TREAS OBLIGATION FUND CL D				0.00%	839,814.87	839,814.87	-
FIRST AMERICAN TREAS OBLIGATION FUND CL Z				0.02%	2,300,001.13	2,300,001.13	28.80
GOLDMAN SACHS FIN SQ MMKT				0.00%	1,742,039.31	1,742,039.31	8.12
INVESCO STIT TREASURY PORTFOLIO				0.01%	620,529.79	620,529.79	1.55
US BANK MMKT 5 -CT				0.03%	3,742,441.84	3,742,441.84	86.13
WELLS FARGO ADVANTAGE TREASURY PLUS				0.01%	15,079,951.96	15,079,951.96	111.87
SUB-TOTAL MONEY MARKET FUNDS					<u>51,897,998.29</u>	<u>51,897,998.29</u>	<u>501.64</u>
INVESTMENT AGREEMENTS							
NATIXIS FUNDING CORP.	10/25/05	06/01/15		0.10%	12,964,627.14	12,964,627.14	2,299.25
NATIXIS FUNDING CORP.	11/22/05	01/17/17		5.005%	14,906,098.44	14,906,098.44	124,341.70
SUB-TOTAL INVESTMENT AGREEMENTS					<u>27,870,725.58</u>	<u>27,870,725.58</u>	<u>126,640.95</u>
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	3,031,944.37	59,036.25
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	65,396.80	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	274,002.12	-
SUB-TOTAL US TREASURIES					<u>2,612,618.22</u>	<u>3,371,343.29</u>	<u>59,036.25</u>
GOVERNMENT SECURITIES							
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/16	31364KQG8	0.00%	30,470,780.77	63,282,103.70	2,725,024.92
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/21	31364KQH6	0.00%	42,335,324.12	77,581,457.36	2,792,840.22
SUB-TOTAL US GOVERNMENT SECURITIES					<u>72,806,104.89</u>	<u>140,863,561.06</u>	<u>5,517,865.14</u>
TOTAL OF INVESTMENTS WITH TRUSTEES					<u>\$ 155,187,446.98</u>	<u>\$ 224,003,628.22</u>	<u>\$ 5,704,043.98</u>
					-	-	-

JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE
FOR THE MONTH ENDED FEBRUARY 2014

Prepared by: Katherine Buranday
Date: 3/6/2014

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

Type of Investment / Interest Rate	Maturity	Reserve Fund	Cost	Principal Acct.	Cost	Interest Acct.	Cost	Cost of Issuance Acct.	Cost
		Market		Market		Market		Market	
<u>2009A AIRPORT REVENUE BONDS</u>									
Principal Cash	N/A			0.00	0.00	0.00	0.00		
US Bk Mmkt 5 - Ct (Note 1) Interest Rate: 0.03% 9AMMF05B2		0.00	0.00	996,742.76	996,742.76	532,199.34	532,199.34	0.00	0.00
First American Gov't Obligation Fund - Y (Note 2) Interest Rate: 0.01% 31846V203		53,503.07	53,503.07						
U.S. Treasury Note - Rate: 0.25% - Yield: 0.200% Dated: 10/31/2013 Par Value: \$4,326,000.00 Premium: \$3,054.07 Accrued Int: \$3,565.20 CUSIP: 912828UT5	3/31/2015	4,330,542.30	4,329,054.07						
		\$4,384,045.37	\$4,382,557.14	\$996,742.76	\$996,742.76	\$532,199.34	\$532,199.34	\$0.00	\$0.00
<u>2009B AIRPORT REVENUE BONDS</u>									
US Bk Mmkt 5 - Ct (Note 1) Interest Rate: 0.03% 9AMMF05B2		0.00	0.00	3,666,946.61	3,666,946.61	1,252,479.08	1,252,479.08	0.00	0.00
First American Gov't Obligation Fund - Y (Note 2) Interest Rate: 0.01% 31846V203		110,286.48	110,286.48						
U.S. Treasury Note - Rate: 0.25% - Yield: 0.160% Dated: 5/30/2013 Par Value: \$9,399,000.00 Premium: \$11,284.25 Accrued Int: \$9,747.05 CUSIP: 912828TQ3	9/30/2014	9,407,083.14	9,410,284.25						
		\$9,517,369.62	\$9,520,570.73	\$3,666,946.61	\$3,666,946.61	\$1,252,479.08	\$1,252,479.08	\$0.00	\$0.00
<u>WELLS FARGO BANK</u>									
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	\$1,525,220.40	\$1,525,220.40						

(Note 1): US Bank money market deposit account - Interest rate is variable.
(Note 2): 1st American Government Obligation Fund - Y - Interest rate is variable.

Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended February 28, 2014

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2014 Series A	1/14/2014	8/1/2014	0.65%	AA-	\$ 10,000,000	Extended Fund *	\$ 10,000,000	\$ 10,001,600
Taxable Pension Obligation Bonds, 2014 Series A	1/14/2014	11/3/2014	0.68%	AA-	85,000,000	Extended Fund *	85,000,000	85,039,100
Taxable Pension Obligation Bonds, 2014 Series A	1/14/2014	2/2/2015	0.75%	AA-	85,000,000	Extended Fund *	85,000,000	85,101,150
Taxable Pension Obligation Bonds, 2014 Series A	1/14/2014	5/1/2015	0.80%	AA-	85,000,000	Extended Fund *	85,000,000	85,152,150
Taxable Pension Obligation Bonds, 2014 Series A	1/14/2014	6/30/2015	0.83%	AA-	60,405,000	Extended Fund *	60,405,000	60,546,348
					<u>\$ 325,405,000</u>		<u>\$ 325,405,000</u>	<u>\$ 325,840,348</u>

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 45.87%

Orange County Educational Investment Pool - 54.13%

**Market values provided by Bloomberg and Northern Trust

Run Date: 03-Mar-2014 10:13 am

Print Date: 3/3/2014

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

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User: uphan

Transaction Date From 01-Feb-2014 To 28-Feb-2014

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
651834	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1200 / 0.1275					
				5/1/2014	2/1/2014	INT		0.00	0.00	0.00	(9,200.00)	9,200.00
652089	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGN FLOAT1				0.1282 / 0.1382					
				5/1/2014	2/1/2014	INT		0.00	0.00	0.00	(862.83)	862.83
652087	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT3				0.1200 / 0.1300					
				5/2/2014	2/2/2014	INT		0.00	0.00	0.00	(6,681.10)	6,681.10
690654	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.0600 / 0.0600					
				2/4/2014	2/4/2014	MAT		(50,000,000.00)	(49,995,500.00)	0.00	44,995,500.00	5,000,000.00
668414	TORONTO DOMINION BANK NY	/TDSI	YCD				0.2100 / 0.2100					
				2/5/2014	2/5/2014	INT		0.00	0.00	0.00	(10,733.33)	10,733.33
				2/5/2014	2/5/2014	MAT		(10,000,000.00)	(10,000,000.00)	0.00	0.00	10,000,000.00
681057	FANNIE MAE	/DEUTSCHE	AGNF1				2.7500 / 0.1300					
				2/5/2014	2/5/2014	INT		0.00	0.00	0.00	(43,876.25)	43,876.25
				2/5/2014	2/5/2014	MAT		(3,191,000.00)	(3,233,580.07)	0.00	42,580.07	3,191,000.00
700093	TORONTO DOMINION BANK NY	/TDSI	YCD				0.1000 / 0.1000					
				3/11/2014	2/6/2014	PURC		10,000,000.00	10,000,000.00	0.00	0.00	(10,000,000.00)
700094	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.2500 / 0.0788					
				4/30/2014	2/6/2014	INT		0.00	0.00	0.00	(47.25)	47.25
				4/30/2014	2/6/2014	PURC		15,000,000.00	15,005,859.38	10,199.18	0.00	(15,016,058.56)
689429	FED HM LN BK BD	/RBC	AGN FLOAT1				0.0760 / 0.0810					
				2/14/2014	2/11/2014	SALE		(50,000,000.00)	(50,000,611.11)	0.00	(994.45)	50,001,605.56
701019	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.1110 / 0.1110					
				4/24/2014	2/11/2014	PURC		50,000,000.00	49,988,900.00	0.00	0.00	(49,988,900.00)
685565	TORONTO DOMINION BANK NY	/TDSI	YCD				0.1300 / 0.1300					
				2/13/2014	2/13/2014	INT		0.00	0.00	0.00	(4,983.33)	4,983.33
				2/13/2014	2/13/2014	MAT		(15,000,000.00)	(15,000,000.00)	0.00	0.00	15,000,000.00

Deals [Transaction Type] = SE

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Feb-2014 To 28-Feb-2014

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
638555	FED HM LN BK BD	/CRED SUIS SECURITIES	AGNF1				0.1250 / 0.1926					
				2/14/2014	2/14/2014	INT		0.00	0.00	0.00	(6,250.00)	6,250.00
				2/14/2014	2/14/2014	MAT		(20,000,000.00)	(19,986,609.44)	0.00	9,986,609.44	10,000,000.00
689428	FED HM LN BK BD	/RBC	AGN FLOAT1				0.0760 / 0.0810					
				2/14/2014	2/14/2014	INT		0.00	0.00	0.00	(416.67)	416.67
				2/14/2014	2/14/2014	MAT		(10,000,000.00)	(10,000,122.22)	0.00	122.22	10,000,000.00
701629	FHLB DISC CORP	/UBS FINANCE (DE) LLC	AGDN				0.1050 / 0.1051					
				8/6/2014	2/14/2014	PURC		13,400,000.00	13,393,238.57	0.00	0.00	(13,393,238.58)
701839	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0550 / 0.0550					
				4/21/2014	2/18/2014	PURC		25,000,000.00	24,997,631.95	0.00	0.00	(24,997,631.94)
638823	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3800 / 0.3800					
				2/19/2014	2/19/2014	INT		0.00	0.00	0.00	(7,155.56)	7,155.56
				2/19/2014	2/19/2014	MAT		(20,000,000.00)	(20,000,000.00)	0.00	10,000,000.00	10,000,000.00
660322	TORONTO DOMINION BANK NY	/TDSI	YCDF				0.2416 / 0.2416					
				6/19/2014	2/19/2014	INT		0.00	0.00	0.00	(1,667.50)	1,667.50
689336	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3088 / 0.1287					
				2/19/2014	2/19/2014	INT		0.00	0.00	0.00	(8,944.44)	8,944.44
				2/19/2014	2/19/2014	MAT		(12,500,000.00)	(12,506,463.53)	0.00	6,463.53	12,500,000.00
691695	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.0800 / 0.0800					
				2/19/2014	2/19/2014	MAT		(17,965,000.00)	(17,962,484.90)	0.00	(2,515.10)	17,965,000.00
702114	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0600 / 0.0600					
				4/23/2014	2/19/2014	PURC		25,000,000.00	24,997,375.00	0.00	0.00	(24,997,375.00)
702115	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0600 / 0.0600					
				4/23/2014	2/19/2014	PURC		17,577,000.00	17,575,154.42	0.00	0.00	(17,575,154.41)
697661	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				1.0000 / 0.1111					
				8/20/2014	2/20/2014	INT		0.00	0.00	0.00	(45,605.00)	45,605.00

Deals [Transaction Type] = SE

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Feb-2014 To 28-Feb-2014

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
702450	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0600 / 0.0600					
				4/23/2014	2/20/2014	PURC		25,000,000.00	24,997,416.68	0.00	0.00	(24,997,416.67)
656026	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT				0.1200 / 0.1200					
				2/24/2014	2/24/2014	INT		0.00	0.00	0.00	(7,666.67)	7,666.67
				2/24/2014	2/24/2014	MAT		(25,000,000.00)	(25,000,000.00)	0.00	0.00	25,000,000.00
660956	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3030 / 0.3030					
				6/24/2014	2/24/2014	INT		0.00	0.00	0.00	(2,077.00)	2,077.00
702987	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2055 / 0.2055					
				11/24/2014	2/24/2014	PURC		10,000,000.00	10,000,000.00	0.00	0.00	(10,000,000.00)
655817	FREDDIE MAC	/JEFFERIES & COMPANY	AGNF1				1.3750 / 0.1380					
				2/25/2014	2/25/2014	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
				2/25/2014	2/25/2014	MAT		(25,000,000.00)	(25,317,474.53)	0.00	317,474.53	25,000,000.00
703590	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				0.0850 / 0.0850					
				8/25/2014	2/26/2014	PURC		25,000,000.00	24,989,375.00	0.00	0.00	(24,989,375.00)
703596	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.0550 / 0.0550					
				5/28/2014	2/26/2014	PURC		20,000,000.00	19,997,219.44	0.00	0.00	(19,997,219.44)
703597	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0920 / 0.0920					
				8/27/2014	2/26/2014	PURC		25,000,000.00	24,988,372.23	0.00	0.00	(24,988,372.22)
656805	FANNIE MAE	/CANTOR FITZGERALD	AGNF1				1.2500 / 0.1433					
				2/27/2014	2/27/2014	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
				2/27/2014	2/27/2014	MAT		(15,000,000.00)	(15,171,437.50)	0.00	171,437.50	15,000,000.00
699279	FANNIE MAE	/NOMURA SECURITIES	AGNF1				1.2500 / 0.0699					
				2/27/2014	2/27/2014	INT		0.00	0.00	0.00	(64,062.50)	64,062.50
				2/27/2014	2/27/2014	MAT		(10,250,000.00)	(10,313,521.53)	0.00	63,521.53	10,250,000.00
703830	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0400 / 0.0400					
				4/17/2014	2/27/2014	PURC		25,000,000.00	24,998,638.90	0.00	0.00	(24,998,638.89)

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Fund: County Money Mkt Fnd												
703831	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0400 / 0.0400					
				4/24/2014	2/27/2014	PURC		25,000,000.00	24,998,444.45	0.00	0.00	(24,998,444.44)
703832	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0400 / 0.0400					
				4/24/2014	2/27/2014	PURC		25,000,000.00	24,998,444.45	0.00	0.00	(24,998,444.44)
692227	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				1.8750 / 0.0569					
				2/28/2014	2/28/2014	INT		0.00	0.00	0.00	(234,375.00)	234,375.00
				2/28/2014	2/28/2014	MAT		(25,000,000.00)	(25,087,890.63)	0.00	87,890.63	25,000,000.00
692228	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				1.8750 / 0.0569					
				2/28/2014	2/28/2014	INT		0.00	0.00	0.00	(468,750.00)	468,750.00
				2/28/2014	2/28/2014	MAT		(50,000,000.00)	(50,175,781.25)	0.00	175,781.25	50,000,000.00
697659	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				0.8750 / 0.1110					
				8/28/2014	2/28/2014	INT		0.00	0.00	0.00	(22,395.63)	22,395.63
704112	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.0500 / 0.0500					
				4/7/2014	2/28/2014	PURC		15,000,000.00	14,999,208.33	0.00	0.00	(14,999,208.33)

Sub Total: (7,929,000.00) (8,826,197.92) 10,199.18 64,632,496.09 (55,816,497.30)

Fund: Extended Fund												
572409	FANNIE MAE	/BNP PARIBAS	STEPGOVAGY				0.7500 / 0.7500					
				2/7/2017	2/7/2014	EPAY PRI		(15,000,000.00)	(15,000,312.50)	0.00	0.00	15,000,312.50
				2/7/2017	2/7/2014	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
700524	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0800 / 0.0800					
				3/6/2014	2/7/2014	PURC		15,000,000.00	14,999,100.00	0.00	0.00	(14,999,100.00)
691398	FREDDIE MAC	/NOMURA SECURITIES	STEPGOVAGY				0.3750 / 0.3641					
				8/8/2016	2/8/2014	INT		0.00	0.00	0.00	(36,328.13)	36,328.13
691390	FREDDIE MAC	/BARCLAYS CAPITAL	CALLGOVAGY				1.0000 / 0.9444					
				2/10/2016	2/10/2014	EPAY PRI		(29,200,000.00)	(29,337,361.78)	0.00	0.00	29,337,361.78
				2/10/2016	2/10/2014	INT		0.00	0.00	0.00	(146,000.00)	146,000.00

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Fund:		Extended Fund										
691391	FREDDIE MAC	/GOLDMAN SACHS GROUP INC	CALLGOVAGY				1.0000 / 0.9444					
				2/10/2016	2/10/2014	EPAY PRI		(11,500,000.00)	(11,554,093.44)	0.00	0.00	11,554,093.44
				2/10/2016	2/10/2014	INT		0.00	0.00	0.00	(57,500.00)	57,500.00
700524	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0800 / 0.0800					
				3/6/2014	2/10/2014	SALE		(15,000,000.00)	(14,999,100.00)	0.00	4,999,596.67	9,999,503.33
700770	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				1.0000 / 0.5565					
				10/31/2016	2/10/2014	INT		0.00	0.00	0.00	(387.04)	387.04
				10/31/2016	2/10/2014	PURC		25,000,000.00	25,298,828.13	70,054.95	0.00	(25,368,883.08)
700771	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				1.0000 / 0.5594					
				10/31/2016	2/10/2014	INT		0.00	0.00	0.00	(387.04)	387.04
				10/31/2016	2/10/2014	PURC		25,000,000.00	25,296,875.00	70,054.95	0.00	(25,366,929.95)
698774	FREDDIE DISCOUNT	/BARCLAY CAPITAL	AGDN				0.0300 / 0.0300					
				2/24/2014	2/11/2014	SALE		(40,000,000.00)	(39,999,133.33)	0.00	13,268,229.86	26,730,903.47
701018	FED FARM CR BK	/DAIWA CAPITAL MARKETS	CALLGOVAGY				0.5700 / 0.6104					
				8/11/2016	2/11/2014	PURC		26,200,000.00	26,173,800.00	0.00	0.00	(26,173,800.00)
573492	FREDDIE MAC	/DEUTSCHE	CALLGOVAGY				0.5500 / 0.5500					
				2/13/2015	2/13/2014	EPAY PRI		(15,000,000.00)	(15,000,229.17)	0.00	0.00	15,000,229.17
				2/13/2015	2/13/2014	INT		0.00	0.00	0.00	(41,250.00)	41,250.00
576840	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				0.3000 / 0.3947					
				2/13/2014	2/13/2014	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
				2/13/2014	2/13/2014	MAT		(25,000,000.00)	(24,958,083.33)	0.00	(41,916.67)	25,000,000.00
584495	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				0.3000 / 0.3580					
				2/13/2014	2/13/2014	INT		0.00	0.00	0.00	(30,810.00)	30,810.00
				2/13/2014	2/13/2014	MAT		(20,540,000.00)	(20,528,326.43)	0.00	(11,673.57)	20,540,000.00
701286	FED HM LN BK BD	/	CALLGOVAGY				0.2000 / 0.1992					
				8/29/2014	2/13/2014	PURC		19,000,000.00	19,018,868.12	0.00	0.00	(19,018,868.12)

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Fund:		Extended Fund										
701290	FREDDIE MAC	/DAIWA CAPITAL MARKETS	CALLGOVAGY				0.8500 / 0.8386					
				2/24/2016	2/13/2014	PURC		29,000,000.00	29,122,359.06	0.00	0.00	(29,122,359.06)
701292	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				1.0000 / 0.5985					
				10/31/2016	2/13/2014	INT		0.00	0.00	0.00	(398.43)	398.43
				10/31/2016	2/13/2014	PURC		25,000,000.00	25,269,531.25	72,115.38	0.00	(25,341,646.63)
701295	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.8750 / 0.7082					
				1/31/2017	2/13/2014	PURC		25,000,000.00	25,122,070.30	7,855.67	0.00	(25,129,925.97)
691399	FED HM LN BK BD	/DEUTSCHE	CALLGOVAGY				0.2000 / 0.1864					
				8/29/2014	2/14/2014	EPAY PRI		(50,000,000.00)	(50,038,638.89)	0.00	0.00	50,038,638.89
				8/29/2014	2/14/2014	INT		0.00	0.00	0.00	(30,827.78)	30,827.78
691400	FED HM LN BK BD	/DEUTSCHE	CALLGOVAGY				0.2000 / 0.1864					
				8/29/2014	2/14/2014	EPAY PRI		(25,000,000.00)	(25,019,319.44)	0.00	0.00	25,019,319.44
				8/29/2014	2/14/2014	INT		0.00	0.00	0.00	(24,861.11)	24,861.11
701620	FED HM LN BK BD	/JP MORGAN CHASE & CO	CALLGOVAGY				0.5000 / 0.4729					
				1/29/2016	2/14/2014	PURC		5,510,000.00	5,514,051.69	0.00	0.00	(5,514,051.69)
701621	FANNIE MAE	/DAIWA CAPITAL MARKETS	CALLGOVAGY				1.2000 / 1.1763					
				3/10/2017	2/14/2014	PURC		10,000,000.00	10,058,433.33	0.00	0.00	(10,058,433.33)
701622	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.8750 / 0.7001					
				1/31/2017	2/14/2014	PURC		15,000,000.00	15,076,757.81	5,075.97	0.00	(15,081,833.78)
701630	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.1600 / 0.1603					
				2/9/2015	2/14/2014	PURC		25,000,000.00	24,960,000.00	0.00	0.00	(24,960,000.00)
607916	US TREASURY N/B	/JEFFERIES & COMPANY	TRBD				0.2500 / 0.3634					
				2/15/2015	2/15/2014	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
676837	US TREASURY N/B	/DEUTSCHE	TRBD				0.2500 / 0.2051					
				2/15/2015	2/15/2014	INT		0.00	0.00	0.00	(15,000.00)	15,000.00
691407	US TREASURY N/B	/GOLDMAN SACHS GROUP INC	TRBD				0.2500 / 0.1928					

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Fund:		Extended Fund										
691408	US TREASURY N/B	/TD SECURITIES	TRBD	2/15/2015	2/15/2014	INT	0.2500 / 0.1928	0.00	0.00	0.00	(62,500.00)	62,500.00
661819	FED FARM CR BK	/RBC	AGNF1	2/15/2015	2/15/2014	INT	0.5500 / 0.5891	0.00	0.00	0.00	(62,500.00)	62,500.00
698774	FREDDIE DISCOUNT	/BARCLAY CAPITAL	AGDN	8/17/2015	2/17/2014	INT	0.0300 / 0.0300	0.00	0.00	0.00	(27,500.00)	27,500.00
702116	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	CALLGOVAGY	2/24/2014	2/19/2014	SALE	0.7500 / 0.7500	(40,000,000.00)	(39,999,133.33)	0.00	28,149,133.33	11,850,000.00
596481	FREDDIE MAC	/CANTOR FITZGERALD	AGNF1	8/19/2016	2/19/2014	PURC	1.0000 / 0.4600	11,850,000.00	11,850,000.00	0.00	0.00	(11,850,000.00)
611985	FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1	8/20/2014	2/20/2014	INT	1.0000 / 0.3121	0.00	0.00	0.00	(38,025.00)	38,025.00
680477	FED HM LN BK BD	/DEUTSCHE	AGNF1	8/20/2014	2/20/2014	INT	0.2500 / 0.2401	0.00	0.00	0.00	(100,000.00)	100,000.00
691406	FED HM LN BK BD	/RBC	AGNF1	2/20/2015	2/20/2014	INT	0.2500 / 0.2022	0.00	0.00	0.00	(35,625.00)	35,625.00
700524	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	2/20/2015	2/20/2014	INT	0.0800 / 0.0800	0.00	0.00	0.00	(62,500.00)	62,500.00
702449	FANNIE MAE	/DAIWA CAPITAL MARKETS	CALLGOVAGY	3/6/2014	2/20/2014	SALE	0.5100 / 0.5100	(15,000,000.00)	(14,999,100.00)	0.00	11,599,113.22	3,399,986.78
702451	FED HM LN BK BD	/JEFFERIES & COMPANY	STEPGOVAGY	6/24/2016	2/20/2014	PURC	0.5000 / 0.5003	22,000,000.00	22,017,453.33	0.00	0.00	(22,017,453.33)
702452	FREDDIE MAC	/	CALLGOVAGY	1/23/2017	2/20/2014	PURC	0.8500 / 0.8455	11,450,000.00	11,454,293.75	0.00	0.00	(11,454,293.75)
671412	FANNIE MAE	/CANTOR FITZGERALD	CALLGOVAGY	2/24/2016	2/20/2014	PURC	2.0000 / 1.6465	29,000,000.00	29,123,086.32	0.00	0.00	(29,123,086.31)
				8/21/2017	2/21/2014	INT		0.00	0.00	0.00	(250,000.00)	250,000.00

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Fund:	Extended Fund											
671413	FREDDIE MAC	/UBS FINANCIAL SERVICES	CALLGOVAGY				0.4500 / 0.4500					
				8/21/2015	2/21/2014	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
692485	FANNIE MAE	/DAIWA CAPITAL MARKETS	CALLGOVAGY				0.5200 / 0.5107					
				2/22/2016	2/22/2014	EPAY PRI		(14,000,000.00)	(14,027,268.89)	0.00	0.00	14,027,268.89
				2/22/2016	2/22/2014	INT		0.00	0.00	0.00	(36,400.00)	36,400.00
691411	FREDDIE MAC	/BARCLAYS CAPITAL	CALLGOVAGY				0.5000 / 0.4456					
				2/24/2015	2/24/2014	EPAY PRI		(10,500,000.00)	(10,523,224.58)	0.00	0.00	10,523,224.58
				2/24/2015	2/24/2014	INT		0.00	0.00	0.00	(26,250.00)	26,250.00
691412	FREDDIE MAC	/BARCLAYS CAPITAL	CALLGOVAGY				1.0000 / 0.9310					
				2/24/2016	2/24/2014	EPAY PRI		(16,500,000.00)	(16,576,329.93)	0.00	0.00	16,576,329.93
				2/24/2016	2/24/2014	INT		0.00	0.00	0.00	(82,500.00)	82,500.00
698774	FREDDIE DISCOUNT	/BARCLAY CAPITAL	AGDN				0.0300 / 0.0300					
				2/24/2014	2/24/2014	MAT		(40,000,000.00)	(39,999,133.33)	0.00	38,580,133.33	1,419,000.00
702979	FREDDIE MAC	/DAIWA CAPITAL MARKETS	CALLGOVAGY				1.2000 / 1.1873					
				3/6/2017	2/24/2014	PURC		43,000,000.00	43,256,916.40	0.00	0.00	(43,256,916.40)
702988	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				1.0000 / 0.5719					
				9/30/2016	2/24/2014	PURC		25,000,000.00	25,275,390.63	100,961.54	0.00	(25,376,352.17)
702989	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				1.0000 / 0.6072					
				10/31/2016	2/24/2014	INT		0.00	0.00	0.00	(440.17)	440.17
				10/31/2016	2/24/2014	PURC		25,000,000.00	25,260,742.18	79,670.34	0.00	(25,340,412.52)
703306	FREDDIE MAC	/DAIWA CAPITAL MARKETS	CALLGOVAGY				1.2000 / 1.1885					
				3/6/2017	2/25/2014	PURC		8,500,000.00	8,550,786.08	0.00	0.00	(8,550,786.08)
703307	FANNIE MAE	/DAIWA CAPITAL MARKETS	STEPGOVAGY				1.0000 / 0.9285					
				8/22/2017	2/25/2014	PURC		14,950,000.00	14,987,903.23	0.00	0.00	(14,987,903.23)

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Fund: Extended Fund												
703308	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.8750 / 0.6929					
				1/31/2017	2/25/2014	PURC		35,000,000.00	35,184,570.30	21,149.87	0.00	(35,205,720.17)
703598	US TREASURY N/B	/DEUTSCHE	TRBD				0.3750 / 0.2043					
				8/31/2015	2/26/2014	INT		0.00	0.00	0.00	(5.06)	5.06
				8/31/2015	2/26/2014	PURC		15,000,000.00	15,038,671.88	27,819.29	0.00	(15,066,491.17)
703600	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				0.8750 / 0.7249					
				2/28/2017	2/26/2014	INT		0.00	0.00	0.00	(27.59)	27.59
				2/28/2017	2/26/2014	PURC		35,000,000.00	35,155,859.38	151,460.60	0.00	(35,307,319.98)
689874	FANNIE MAE	/FTN FINANCIAL	CALLGOVAGY				0.5500 / 0.4976					
				2/27/2015	2/27/2014	EPAY PRI		(5,000,000.00)	(5,010,961.67)	0.00	0.00	5,010,961.67
				2/27/2015	2/27/2014	INT		0.00	0.00	0.00	(13,750.00)	13,750.00
703828	FREDDIE MAC	/GOLDMAN SACHS GROUP INC	CALLGOVAGY				0.7000 / 0.6768					
				8/19/2016	2/27/2014	PURC		15,390,000.00	15,401,166.31	0.00	0.00	(15,401,166.30)
703829	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0400 / 0.0400					
				3/26/2014	2/27/2014	PURC		40,000,000.00	39,998,800.00	0.00	0.00	(39,998,800.00)
606743	FREDDIE MAC	/CANTOR FITZGERALD	AGNF1				0.3750 / 0.3549					
				8/28/2014	2/28/2014	INT		0.00	0.00	0.00	(9,375.00)	9,375.00
606744	FREDDIE MAC	/RBC	AGNF1				0.3750 / 0.3588					
				8/28/2014	2/28/2014	INT		0.00	0.00	0.00	(9,375.00)	9,375.00
607850	FREDDIE MAC	/OPPENHEIMER & CO., INC	AGNF1				0.3750 / 0.3513					
				8/28/2014	2/28/2014	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
610978	FREDDIE MAC	/BNP PARIBAS	AGNF1				0.3750 / 0.3597					
				8/28/2014	2/28/2014	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
611983	US TREASURY N/B	/BARCLAY CAPITAL	TRBD				0.2500 / 0.2719					
				8/31/2014	2/28/2014	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
611984	FREDDIE MAC	/BNP PARIBAS	AGNF1				0.3750 / 0.3321					
				8/28/2014	2/28/2014	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
693010	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.8750 / 0.8962					

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Fund:		Extended Fund										
697666	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD	2/28/2017	2/28/2014	INT	1.0000 / 0.5657	0.00	0.00	0.00	(131,250.00)	131,250.00
703598	US TREASURY N/B	/DEUTSCHE	TRBD	8/31/2016	2/28/2014	INT		0.00	0.00	0.00	(1,630.43)	1,630.43
				8/31/2016	2/28/2014	INT		0.00	0.00	0.00	(98,369.57)	98,369.57
703600	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD	8/31/2015	2/28/2014	INT	0.3750 / 0.2043	0.00	0.00	0.00	(28,125.00)	28,125.00
703829	FHLB DISC CORP	/BANK OF AMERICA	AGDN	2/28/2017	2/28/2014	INT	0.0400 / 0.0400	0.00	0.00	0.00	(153,125.00)	153,125.00
704105	FREDDIE MAC	/BARCLAYS CAPITAL	CALLGOVAGY	3/26/2014	2/28/2014	SALE	0.5000 / 0.4893	(40,000,000.00)	(39,998,800.00)	0.00	24,999,168.33	14,999,631.67
704106	FED HM LN BK BD	/MORGAN STANLEY	CALLGOVAGY	5/27/2016	2/28/2014	PURC	0.7500 / 0.7427	50,000,000.00	50,012,000.00	0.00	0.00	(50,012,000.00)
704107	FED HM LN BK BD	/CRED SUIS SECURITIES	CALLGOVAGY	11/28/2016	2/28/2014	PURC	0.7500 / 0.7501	36,170,000.00	36,177,234.00	0.00	0.00	(36,177,234.00)
704119	FED HM LN BK BD	/CRED SUIS SECURITIES	CALLGOVAGY	11/28/2016	2/28/2014	PURC	0.7000 / 0.7001	40,000,000.00	40,000,000.00	0.00	0.00	(40,000,000.00)
				11/28/2016	2/28/2014	PURC		38,875,000.00	38,875,000.00	0.00	0.00	(38,875,000.00)
Sub Total:								<u>313,655,000.00</u>	<u>315,961,998.40</u>	<u>606,218.59</u>	<u>119,691,262.15</u>	<u>(436,259,479.13)</u>
Fund:		Educational Money Mkt Fnd										
651826	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGN FLOAT1				0.1282 / 0.1362					
651831	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1	5/1/2014	2/1/2014	INT	0.1200 / 0.1275	0.00	0.00	0.00	(1,725.67)	1,725.67
				5/1/2014	2/1/2014	INT		0.00	0.00	0.00	(6,133.33)	6,133.33

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Fund: Educational Money Mkt Fnd												
652085	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGN FLOAT1				0.1282 / 0.1382					
				5/1/2014	2/1/2014	INT		0.00	0.00	0.00	(862.83)	862.83
681305	FED FARM CR BK	/FTN FINANCIAL	AGNF1				0.3000 / 0.1675					
				8/1/2014	2/1/2014	INT		0.00	0.00	0.00	(7,500.00)	7,500.00
652088	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT3				0.1200 / 0.1300					
				5/2/2014	2/2/2014	INT		0.00	0.00	0.00	(6,681.10)	6,681.10
668675	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				0.0760 / 0.1263					
				2/3/2014	2/3/2014	INT		0.00	0.00	0.00	(531.56)	531.56
				2/3/2014	2/3/2014	MAT		(4,000,000.00)	(3,999,025.33)	0.00	(974.67)	4,000,000.00
693456	FNMA DISCOUNT	/NOMURA SECURITIES	AGDN				0.0450 / 0.0450					
				2/12/2014	2/4/2014	SALE		(25,000,000.00)	(24,998,625.00)	0.00	14,998,625.00	10,000,000.00
638554	FANNIE MAE	/CRED SUIS SECURITIES	AGNF1				2.7500 / 0.1925					
				2/5/2014	2/5/2014	INT		0.00	0.00	0.00	(213,125.00)	213,125.00
				2/5/2014	2/5/2014	MAT		(15,500,000.00)	(15,896,689.78)	0.00	396,689.78	15,500,000.00
691919	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.0900 / 0.0900					
				3/3/2014	2/5/2014	SALE		(20,000,000.00)	(19,996,300.00)	0.00	(2,977.78)	19,999,277.78
692484	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.0550 / 0.0550					
				2/20/2014	2/5/2014	SALE		(40,000,000.00)	(39,996,394.44)	0.00	(3,438.89)	39,999,833.33
693218	FNMA DISCOUNT	/UBS FINANCIAL SERVICES	AGDN				0.0400 / 0.0400					
				2/19/2014	2/5/2014	SALE		(8,550,000.00)	(8,549,487.00)	0.00	(479.75)	8,549,966.75
694750	FREDDIE DISCOUNT	/NOMURA SECURITIES	AGDN				0.0600 / 0.0600					
				3/18/2014	2/5/2014	SALE		(13,200,000.00)	(13,198,460.00)	0.00	(938.67)	13,199,398.67
693219	US TREASURY N/B	/GOLDMAN SACHS GROUP INC	TBILL				0.0575 / 0.0575					
				3/13/2014	2/7/2014	SALE		(15,000,000.00)	(14,998,179.17)	0.00	(1,325.00)	14,999,504.17
693220	US TREASURY N/B	/GOLDMAN SACHS GROUP INC	TBILL				0.0500 / 0.0500					

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Fund: Educational Money Mkt Fnd												
697906	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	3/6/2014	2/7/2014	SALE	0.0620 / 0.0620	(15,000,000.00)	(14,998,562.50)	0.00	(728.75)	14,999,291.25
697907	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	3/13/2014	2/7/2014	SALE	0.0755 / 0.0755	(15,000,000.00)	(14,998,760.00)	0.00	(744.16)	14,999,504.16
700523	US TREASURY N/B	/UBS FINANCE (DE) LLC	TRBD	3/6/2014	2/7/2014	SALE	0.2500 / 0.1129	(25,000,000.00)	(24,997,850.35)	0.00	(968.40)	24,998,818.75
696882	FED FARM CR BK	/FTN FINANCIAL	CALLGOVAGY	4/30/2014	2/7/2014	PURC	0.2100 / 0.2102	15,000,000.00	15,004,687.50	10,255.52	0.00	(15,014,943.02)
680480	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	12/24/2014	2/10/2014	LL INTERI		(8,330,000.00)	(8,331,084.29)	0.00	0.00	8,331,084.29
				12/24/2014	2/10/2014	EPAY PRI		(8,330,000.00)	(8,331,084.29)	0.00	0.00	8,331,084.29
							0.1550 / 0.1551					
693009	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGN FLOAT1	3/4/2014	2/11/2014	SALE	0.1410 / 0.1118	(10,000,000.00)	(9,993,972.22)	0.00	(5,794.45)	9,999,766.67
693456	FNMA DISCOUNT	/NOMURA SECURITIES	AGDN	4/11/2014	2/11/2014	INT	0.0450 / 0.0450	0.00	0.00	0.00	(1,343.33)	1,343.33
701020	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	2/12/2014	2/11/2014	SALE	0.1100 / 0.1100	(25,000,000.00)	(24,998,625.00)	0.00	22,998,625.00	2,000,000.00
694110	FED HM LN BK BD	/BNP PARIBAS	AGN FLOAT1	4/24/2014	2/11/2014	PURC	0.0990 / 0.0842	50,000,000.00	49,989,000.00	0.00	0.00	(49,989,000.00)
698775	FED FARM CR BK	/RBC	AGNF1	3/12/2014	2/12/2014	INT	0.4000 / 0.0600	0.00	0.00	0.00	(1,550.00)	1,550.00
701296	FED HM LN BK BD	/TDSI	AGNF1	2/13/2014	2/13/2014	INT		0.00	0.00	0.00	(10,000.00)	10,000.00
				2/13/2014	2/13/2014	MAT		(5,000,000.00)	(5,009,874.77)	0.00	9,874.77	5,000,000.00
							1.3750 / 0.1133					
687179	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	5/28/2014	2/13/2014	PURC	0.1250 / 0.0953	3,450,000.00	3,472,582.26	0.00	0.00	(3,472,582.26)
				2/14/2014	2/14/2014	INT		0.00	0.00	0.00	(6,250.00)	6,250.00
				2/14/2014	2/14/2014	MAT		(10,000,000.00)	(10,003,998.06)	0.00	3,998.06	10,000,000.00

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Fund: Educational Money Mkt Fnd												
693223	FED FARM CR BK	/NOMURA SECURITIES	AGN FLOAT1				0.1466 / 0.1044					
				7/14/2014	2/14/2014	INT		0.00	0.00	0.00	(1,209.00)	1,209.00
701628	TORONTO DOMINION BANK NY	/TDSI	YCD				1.0000 / 1.0000					
				3/10/2014	2/14/2014	PURC		10,000,000.00	10,000,000.00	0.00	0.00	(10,000,000.00)
696324	FED HM LN BK BD	/TDSI	AGN FLOAT1				0.1100 / 0.1100					
				7/15/2014	2/15/2014	INT		0.00	0.00	0.00	(4,736.11)	4,736.11
659832	TORONTO DOMINION	/TDSI	YCDF				0.2425 / 0.2425					
				6/17/2014	2/18/2014	INT		0.00	0.00	0.00	(1,855.11)	1,855.11
689877	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0900 / 0.0900					
				2/18/2014	2/18/2014	MAT		(5,000,000.00)	(4,999,112.50)	0.00	(887.50)	5,000,000.00
701840	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0600 / 0.0600					
				4/16/2014	2/18/2014	PURC		10,000,000.00	9,999,050.00	0.00	0.00	(9,999,050.00)
638824	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3800 / 0.3800					
				2/19/2014	2/19/2014	INT		0.00	0.00	0.00	(14,311.11)	14,311.11
				2/19/2014	2/19/2014	MAT		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
689335	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3088 / 0.1287					
				2/19/2014	2/19/2014	INT		0.00	0.00	0.00	(8,944.44)	8,944.44
				2/19/2014	2/19/2014	MAT		(12,500,000.00)	(12,506,463.53)	0.00	6,463.53	12,500,000.00
681555	FREDDIE MAC	/FTN FINANCIAL	AGNF1				1.0000 / 0.1718					
				8/20/2014	2/20/2014	INT		0.00	0.00	0.00	(8,750.00)	8,750.00
702447	ROYAL BANK OF CANADA NY	/CRED SUIS SECURITIES	YCDF				0.2583 / 0.2078					
				10/10/2014	2/20/2014	PURC		10,000,000.00	10,006,151.67	0.00	0.00	(10,006,151.67)
658622	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3090 / 0.2384					
				2/21/2014	2/21/2014	INT		0.00	0.00	0.00	(3,335.00)	3,335.00
				2/21/2014	2/21/2014	MAT		(4,500,000.00)	(4,503,027.59)	0.00	3,027.59	4,500,000.00
674181	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3007 / 0.2006					
				2/21/2014	2/21/2014	INT		0.00	0.00	0.00	(3,705.56)	3,705.56

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Fund: Educational Money Mkt Fnd												
656025	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1	2/21/2014	2/21/2014	MAT	0.1200 / 0.1200	(5,000,000.00)	(5,002,919.72)	0.00	2,919.72	5,000,000.00
				2/24/2014	2/24/2014	INT		0.00	0.00	0.00	(4,600.00)	4,600.00
682575	US TREASURY N/B	/CASTLE OAK SECURITIES	TRBD	2/24/2014	2/24/2014	MAT	1.7500 / 0.1127	(15,000,000.00)	(15,000,000.00)	0.00	0.00	15,000,000.00
				3/31/2014	2/24/2014	SALE		(10,000,000.00)	(10,071,000.00)	0.00	(16,058.68)	10,087,058.68
693458	US TREASURY N/B	/DEUTSCHE	TRBD	3/31/2014	2/24/2014	SALE	1.7500 / 0.0870	(15,000,000.00)	(15,062,695.31)	0.00	(67,892.70)	15,130,588.01
696083	US TREASURY N/B	/DEUTSCHE	TRBD	3/31/2014	2/24/2014	SALE	1.7500 / 0.0751	(25,000,000.00)	(25,087,890.63)	0.00	(129,756.06)	25,217,646.69
696329	US TREASURY N/B	/BARCLAY CAPITAL	TRBD	3/31/2014	2/24/2014	SALE	0.2500 / 0.0618	(25,000,000.00)	(25,009,765.63)	0.00	(20,357.56)	25,030,123.19
696330	US TREASURY N/B	/BARCLAY CAPITAL	TRBD	3/31/2014	2/24/2014	SALE	1.7500 / 0.0904	(25,000,000.00)	(25,085,937.50)	0.00	(130,784.25)	25,216,721.75
696570	US TREASURY N/B	/MORGAN STANLEY	TRBD	3/31/2014	2/24/2014	SALE	0.2500 / 0.0785	(25,000,000.00)	(25,008,789.05)	0.00	(20,357.59)	25,029,146.64
697100	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	3/31/2014	2/24/2014	SALE	1.7500 / 0.0691	(25,000,000.00)	(25,080,078.13)	0.00	(136,643.63)	25,216,721.76
697339	US TREASURY N/B	/DEUTSCHE	TRBD	3/31/2014	2/24/2014	SALE	1.7500 / 0.0652	(25,000,000.00)	(25,079,101.55)	0.00	7,931,101.80	17,147,999.75
697340	US TREASURY N/B	/DEUTSCHE	TRBD	3/31/2014	2/24/2014	SALE	0.2500 / 0.0632	(25,000,000.00)	(25,008,789.05)	0.00	(20,357.58)	25,029,146.63
702980	FED HM LN BK BD	/RBC	AGNF1	5/20/2014	2/24/2014	PURC	0.1250 / 0.1000	10,000,000.00	10,003,887.99	0.00	0.00	(10,003,887.99)
655814	FREDDIE MAC	/JEFFERIES & COMPANY	AGNF1	2/25/2014	2/25/2014	INT	1.3750 / 0.1380	0.00	0.00	0.00	(68,750.00)	68,750.00
				2/25/2014	2/25/2014	MAT		(20,000,000.00)	(20,253,979.62)	0.00	10,253,979.62	10,000,000.00
687728	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.1000 / 0.1000					
				3/4/2014	2/25/2014	SALE		(15,000,000.00)	(14,995,875.00)	0.00	(4,095.83)	14,999,970.83
690661	FREDDIE MAC	/NOMURA SECURITIES	AGNF1				1.3750 / 0.1000					

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Fund: Educational Money Mkt Fnd												
697339	US TREASURY N/B	/DEUTSCHE	TRBD	2/25/2014	2/25/2014	INT		0.00	0.00	0.00	(34,375.00)	34,375.00
				2/25/2014	2/25/2014	MAT		(5,000,000.00)	(5,033,326.38)	0.00	33,326.38	5,000,000.00
697339	US TREASURY N/B	/DEUTSCHE	TRBD				1.7500 / 0.0652					
				3/31/2014	2/25/2014	SALE		(25,000,000.00)	(25,079,101.55)	0.00	17,009,678.47	8,069,423.08
697904	US TREASURY N/B	/JEFFERIES & COMPANY	TRBD				1.7500 / 0.1212					
				3/31/2014	2/25/2014	SALE		(10,000,000.00)	(10,029,687.50)	0.00	(57,091.34)	10,086,778.84
698451	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.1000 / 0.1000					
				3/6/2014	2/25/2014	SALE		(15,000,000.00)	(14,998,458.33)	0.00	7,998,484.58	6,999,973.75
647927	WAL-MART STORES INC	/BNP PARIBAS	MTN				1.6250 / 0.2720					
				4/15/2014	2/26/2014	SALE		(3,000,000.00)	(3,041,070.00)	0.00	2,033,076.81	1,007,993.19
675131	WAL-MART STORES INC	/CRED SUIS SECURITIES	MTN				1.6250 / 0.1818					
				4/15/2014	2/26/2014	SALE		(14,000,000.00)	(14,119,420.00)	0.00	7,515.27	14,111,904.73
693752	FED FARM CR BK	/NOMURA SECURITIES	AGN FLOAT1				0.1046 / 0.1142					
				3/26/2014	2/26/2014	INT		0.00	0.00	0.00	(1,265.83)	1,265.83
656804	FANNIE MAE	/CANTOR FITZGERALD	AGNF1				1.2500 / 0.1433					
				2/27/2014	2/27/2014	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
693224	FED HM LN BK BD	/TDSI	AGN FLOAT1	2/27/2014	2/27/2014	MAT		(15,000,000.00)	(15,171,437.50)	0.00	171,437.50	15,000,000.00
							0.1150 / 0.1200					
694495	FED HM LN BK BD	/BNP PARIBAS	AGN FLOAT1	6/27/2014	2/27/2014	INT		0.00	0.00	0.00	(2,325.00)	2,325.00
							0.1250 / 0.1025					
665142	MICROSOFT CORP	/MORGAN STANLEY	MTN	5/27/2014	2/27/2014	INT		0.00	0.00	0.00	(5,080.55)	5,080.55
							2.9500 / 0.2543					
687382	FANNIE MAE	/FTN FINANCIAL	AGNF1	6/1/2014	2/28/2014	SALE		(10,000,000.00)	(10,234,700.00)	0.00	91,708.33	10,142,991.67
							0.8750 / 0.1568					
690152	FREDDIE MAC	/RBC	AGNF1	8/28/2014	2/28/2014	INT		0.00	0.00	0.00	(21,218.75)	21,218.75
							0.3750 / 0.1568					
691413	FREDDIE MAC	/RBC	AGNF1	8/28/2014	2/28/2014	INT		0.00	0.00	0.00	(9,375.00)	9,375.00
							0.3750 / 0.1568					
693006	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	8/28/2014	2/28/2014	INT		0.00	0.00	0.00	(52,734.38)	52,734.38
							0.2500 / 0.0474					

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:			Educational Money Mkt Fnd									
693007	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	2/28/2014	2/28/2014	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
				2/28/2014	2/28/2014	MAT		(50,000,000.00)	(50,017,578.10)	0.00	17,578.10	50,000,000.00
							0.2500 / 0.0474					
				2/28/2014	2/28/2014	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
693221	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD	2/28/2014	2/28/2014	MAT		(25,000,000.00)	(25,008,789.05)	0.00	8,789.05	25,000,000.00
							0.2500 / 0.0668					
				2/28/2014	2/28/2014	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				2/28/2014	2/28/2014	MAT		(25,000,000.00)	(25,007,812.50)	0.00	7,812.50	25,000,000.00
693750	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD				0.2500 / 0.0587					
				2/28/2014	2/28/2014	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
				2/28/2014	2/28/2014	MAT		(10,000,000.00)	(10,003,125.00)	0.00	3,125.00	10,000,000.00
							1.8750 / 0.1415					
698450	US TREASURY N/B	/DEUTSCHE	TRBD	2/28/2014	2/28/2014	INT		0.00	0.00	0.00	(234,375.00)	234,375.00
				2/28/2014	2/28/2014	MAT		(25,000,000.00)	(25,037,109.38)	0.00	37,109.38	25,000,000.00
							1.8750 / 0.1309					
				2/28/2014	2/28/2014	INT		0.00	0.00	0.00	(234,375.00)	234,375.00
698776	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBD	2/28/2014	2/28/2014	MAT		(25,000,000.00)	(25,036,132.80)	0.00	36,132.80	25,000,000.00
Sub Total:								(708,460,000.00)	(710,394,785.65)	10,255.52	82,236,152.12	628,148,378.02
Fund:			283-John Wayne Airport									
668674	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOATI				0.0760 / 0.1263					
				2/3/2014	2/3/2014	INT		0.00	0.00	0.00	(132.89)	132.89
				2/3/2014	2/3/2014	MAT		(1,000,000.00)	(999,756.33)	0.00	(243.67)	1,000,000.00
							0.0650 / 0.0650					
699521	US TREASURY N/B	/MORGAN STANLEY	TBILL	3/13/2014	2/3/2014	PURC		1,000,000.00	999,931.39	0.00	0.00	(999,931.39)
							0.2500 / 0.0809					
				2/28/2014	2/3/2014	PURC		1,000,000.00	1,000,117.19	1,077.35	0.00	(1,001,194.54)
							1.7500 / 0.1081					
699523	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	3/31/2014	2/3/2014	INT		0.00	0.00	0.00	(33.47)	33.47

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Fund: 283-John Wayne Airport												
673656	FANNIE MAE	/CASTLE OAK SECURITIES	AGNZERO	3/31/2014	2/3/2014	PURC	0.1832 / 0.1832	1,000,000.00	1,002,539.06	6,091.16	0.00	(1,008,630.22)
681058	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	7/5/2014	2/5/2014	SALE	2.7500 / 0.1335	(1,305,000.00)	(1,303,003.35)	0.00	498,510.50	804,492.85
681059	FANNIE MAE	/DEUTSCHE	AGNF1	2/5/2014	2/5/2014	INT		0.00	0.00	0.00	(12,265.00)	12,265.00
				2/5/2014	2/5/2014	MAT		(892,000.00)	(903,893.04)	0.00	11,893.04	892,000.00
				2/5/2014	2/5/2014	INT	2.7500 / 0.1300	0.00	0.00	0.00	(6,875.00)	6,875.00
				2/5/2014	2/5/2014	MAT		(500,000.00)	(506,671.90)	0.00	6,671.90	500,000.00
693457	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				1.0000 / 0.1746					
696327	FREDDIE MAC	/NOMURA SECURITIES	AGNF1	9/22/2014	2/5/2014	SALE	1.0000 / 0.1455	(500,000.00)	(504,361.11)	0.00	(226.11)	504,587.22
696569	FANNIE MAE	/TDSI	AGNF1	7/30/2014	2/5/2014	SALE	0.7500 / 0.1718	(480,000.00)	(484,420.00)	0.00	2,279.73	482,140.27
698218	FANNIE MAE	/JEFFERIES & COMPANY	AGNF1	12/19/2014	2/5/2014	SALE	1.1250 / 0.1200	(500,000.00)	(502,952.25)	0.00	(90.55)	503,042.80
698773	FANNIE MAE	/DEUTSCHE	AGNF1	6/27/2014	2/5/2014	SALE	1.1250 / 0.1151	(800,000.00)	(804,095.27)	0.00	(86.73)	804,182.00
700044	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	6/27/2014	2/5/2014	SALE	0.1250 / 0.1250	(985,000.00)	(990,068.81)	0.00	(80.28)	990,149.09
700045	US TREASURY N/B	/DEUTSCHE	TBILL	3/6/2014	2/5/2014	PURC	0.0930 / 0.0930	1,000,000.00	999,899.31	0.00	0.00	(999,899.31)
700046	TORONTO DOMINION BANK NY	/TDSI	YCD	3/6/2014	2/5/2014	PURC	0.5500 / 0.3300	1,000,000.00	999,925.08	0.00	0.00	(999,925.08)
686672	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	2/26/2015	2/5/2014	PURC	0.1250 / 0.1106	2,000,000.00	2,004,682.94	5,163.89	0.00	(2,009,846.83)
691687	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	2/7/2014	2/7/2014	INT		0.00	0.00	0.00	(125.00)	125.00
				2/7/2014	2/7/2014	MAT		(200,000.00)	(200,075.83)	0.00	75.83	200,000.00
							0.1200 / 0.0888					

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Fund: 283-John Wayne Airport												
699005	FED FARM CR BK	/NOMURA SECURITIES	AGNF1	2/10/2014	2/10/2014	INT		0.00	0.00	0.00	(420.00)	420.00
				2/10/2014	2/10/2014	MAT		(700,000.00)	(700,326.67)	0.00	326.67	700,000.00
							0.1500 / 0.0600					
701297	FED HM LN BK BD	/TDSI	AGNF1	2/13/2014	2/13/2014	INT		0.00	0.00	0.00	(281.25)	281.25
				2/13/2014	2/13/2014	MAT		(375,000.00)	(375,272.50)	0.00	272.50	375,000.00
							1.3750 / 0.1133					
701298	BERKSHIRE HATHAWAY INC	/TDSI	MTN	5/28/2014	2/13/2014	PURC		2,000,000.00	2,013,091.17	0.00	0.00	(2,013,091.17)
							3.2000 / 0.3344					
701841	FHLB DISC CORP	/NOMURA SECURITIES	AGDN	2/11/2015	2/13/2014	PURC		200,000.00	205,685.20	35.56	0.00	(205,720.76)
							0.0950 / 0.0950					
638822	ROYAL BANK OF CANADA NY	/RBC	YCDF	7/18/2014	2/18/2014	PURC		1,000,000.00	999,604.17	0.00	0.00	(999,604.17)
							0.3800 / 0.3800					
693751	FREDDIE MAC	/DEUTSCHE	AGNF1	2/19/2014	2/19/2014	INT		0.00	0.00	0.00	(715.56)	715.56
				2/19/2014	2/19/2014	MAT		(1,000,000.00)	(1,000,000.00)	0.00	0.00	1,000,000.00
							2.1750 / 0.0869					
696883	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1	2/19/2014	2/19/2014	INT		0.00	0.00	0.00	(6,960.00)	6,960.00
				2/19/2014	2/19/2014	MAT		(640,000.00)	(646,881.92)	0.00	6,881.92	640,000.00
							2.1750 / 0.0500					
665866	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1	2/19/2014	2/19/2014	INT		0.00	0.00	0.00	(7,797.38)	7,797.38
				2/19/2014	2/19/2014	MAT		(717,000.00)	(724,764.16)	0.00	7,764.16	717,000.00
							1.0000 / 0.1928					
702448	ROYAL BANK OF CANADA NY	/CRED SUIS SECURITIES	YCDF	8/20/2014	2/20/2014	INT		0.00	0.00	0.00	(1,250.00)	1,250.00
							0.2583 / 0.2078					
660957	ROYAL BANK OF CANADA NY	/RBC	YCDF	10/10/2014	2/20/2014	PURC		1,000,000.00	1,000,615.17	0.00	0.00	(1,000,615.17)
							0.3030 / 0.3030					
691689	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	6/24/2014	2/24/2014	INT		0.00	0.00	0.00	(230.78)	230.78
							0.1250 / 0.0900					
				2/25/2014	2/25/2014	INT		0.00	0.00	0.00	(343.75)	343.75
				2/25/2014	2/25/2014	MAT		(550,000.00)	(550,248.80)	0.00	248.80	550,000.00

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Fund: 283-John Wayne Airport												
696325	FREDDIE MAC	/NOMURA SECURITIES	AGNFI				1.3750 / 0.0722					
				2/25/2014	2/25/2014	INT		0.00	0.00	0.00	(3,609.38)	3,609.38
				2/25/2014	2/25/2014	MAT		(525,000.00)	(528,565.92)	0.00	3,565.92	525,000.00
703309	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOAT1				0.0990 / 0.0956					
				5/1/2014	2/25/2014	PURC		700,000.00	700,050.40	0.00	0.00	(700,050.40)
703601	FREDDIE MAC	/MORGAN STANLEY	AGNFI				0.3750 / 0.0682					
				4/28/2014	2/26/2014	PURC		1,350,000.00	1,352,374.88	0.00	0.00	(1,352,374.88)
687383	FANNIE MAE	/NOMURA SECURITIES	AGNFI				1.2500 / 0.1257					
				2/27/2014	2/27/2014	INT		0.00	0.00	0.00	(3,125.00)	3,125.00
				2/27/2014	2/27/2014	MAT		(500,000.00)	(502,954.69)	0.00	2,954.69	500,000.00
689879	FANNIE MAE	/CASTLE OAK SECURITIES	AGNFI				1.2500 / 0.1111					
				2/27/2014	2/27/2014	INT		0.00	0.00	0.00	(10,625.00)	10,625.00
				2/27/2014	2/27/2014	MAT		(1,700,000.00)	(1,710,202.83)	0.00	10,202.83	1,700,000.00
703821	FREDDIE DISCOUNT	/NOMURA SECURITIES	AGDN				0.0800 / 0.0800					
				5/14/2014	2/27/2014	PURC		550,000.00	549,907.11	0.00	0.00	(549,907.11)
703822	FREDDIE MAC	/TDSI	AGNFI				0.3750 / 0.0931					
				4/28/2014	2/27/2014	PURC		600,000.00	601,031.75	0.00	0.00	(601,031.75)
703833	FANNIE MAE	/JEFFERIES & COMPANY	AGNZERO				0.1523 / 0.1523					
				7/5/2014	2/27/2014	PURC		714,000.00	713,613.46	0.00	0.00	(713,613.46)
699004	US TREASURY N/B	/JEFFERIES & COMPANY	TRBD				1.8750 / 0.0708					
				2/28/2014	2/28/2014	INT		0.00	0.00	0.00	(15,937.50)	15,937.50
				2/28/2014	2/28/2014	MAT		(1,700,000.00)	(1,702,457.03)	0.00	2,457.03	1,700,000.00
699522	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.2500 / 0.0809					
				2/28/2014	2/28/2014	INT		0.00	0.00	0.00	(1,250.00)	1,250.00
				2/28/2014	2/28/2014	MAT		(1,000,000.00)	(1,000,117.19)	0.00	117.19	1,000,000.00
704114	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0600 / 0.0600					
				4/30/2014	2/28/2014	PURC		850,000.00	849,913.58	0.00	0.00	(849,913.58)
704121	FANNIE MAE	/NOMURA SECURITIES	AGNFI				2.7500 / 1.0790					

Deals [Transaction Type] = SE

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Fund:	283-John Wayne Airport											
				3/13/2014	2/28/2014	PURC		340,000.00	344,540.76	0.00	0.00	(344,540.76)
				Sub Total:				(265,000.00)	(303,566.98)	12,367.96	481,518.41	(190,319.39)
Fund:	505-Foothill Rnch 87-4 DS											
26091	BAYERISCHE LANDESBK GIRO	/	BAYERISCHE				6.2000 / 0.0000					
				8/15/2019	2/14/2014	INT		0.00	0.00	0.00	(33,340.24)	33,340.24
				Sub Total:				0.00	0.00	0.00	(33,340.24)	33,340.24
Fund:	15B-Housing 99A & 99B											
383458	GINNIE MAE	/	MBS				6.2500 / 1,021.8597					
				9/20/2029	2/20/2014	INT		0.00	0.00	0.00	(17.18)	17.18
				9/20/2029	2/20/2014	SALE		(134,943.41)	(135,060.55)	0.00	0.00	461.05
				9/20/2029	2/20/2014	INT		0.00	0.00	0.00	(498.37)	498.37
				Sub Total:				(134,943.41)	(135,060.55)	0.00	(515.55)	976.60

Grand Total:	<u>(403,133,943.41)</u>	<u>(403,697,612.70)</u>	<u>639,041.26</u>	<u>267,007,572.97</u>	<u>135,916,399.04</u>
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MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

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Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY					
2/13/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	2,000,000.00	1073	INVESCO STIC PRIME PORTFOLIO	701072
2/14/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	575,625.00	1358	INVESCO STIC PRIME PORTFOLIO	701357
2/18/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,296,723.00)	1809	INVESCO STIC PRIME PORTFOLIO	701808
2/25/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	25,000,000.00	3286	INVESCO STIC PRIME PORTFOLIO	703285
2/26/2014	BANK TRANSFER		MONEY MARKET	(25,300,000.00)		WELLS FARGO BANK	703617
Sub Total Amount Per Account:				(21,098.00)			
AIM#51103-694		INVESCO STIC GOVERNMENT & AGENCY					
2/24/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	60,000,000.00	2763	INVESCO STIC PRIME PORTFOLIO	702762
2/26/2014	BANK TRANSFER		MONEY MARKET	(42,976,609.00)		WELLS FARGO BANK	703618
2/27/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(17,500,000.00)	3808	INVESCO STIC PRIME PORTFOLIO	703807
Sub Total Amount Per Account:				(476,609.00)			
MORGAN 283		MORGAN STANLEY GOVT 8302-JWA MMF					
2/3/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,009,589.79)	9502	MORGAN STANLEY INST LIQUIDITY FUN	699501
2/5/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	1,490,063.01	9862	MORGAN STANLEY INST LIQUIDITY FUN	699861
2/7/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	200,125.00	0509	MORGAN STANLEY INST LIQUIDITY FUN	700508
2/10/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	700,420.00	0585	MORGAN STANLEY INST LIQUIDITY FUN	700584
2/13/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,837,801.51)	1075	MORGAN STANLEY INST LIQUIDITY FUN	701074
2/13/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,729.17)	1081	MORGAN STANLEY INST LIQUIDITY FUN	701080
2/18/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(999,604.17)	1811	MORGAN STANLEY INST LIQUIDITY FUN	701810
2/19/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	2,372,472.94	1887	MORGAN STANLEY INST LIQUIDITY FUN	701886
2/20/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(999,365.17)	2161	MORGAN STANLEY INST LIQUIDITY FUN	702160
2/24/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	230.78	2765	MORGAN STANLEY INST LIQUIDITY FUN	702764
2/25/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	378,949.11	3288	MORGAN STANLEY INST LIQUIDITY FUN	703287
2/26/2014	BANK TRANSFER		MONEY MARKET	(1,352,374.88)		WELLS FARGO BANK	703620
2/27/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(349,197.68)	3810	MORGAN STANLEY INST LIQUIDITY FUN	703809
2/27/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	698,395.36	3816	MORGAN STANLEY INST LIQUIDITY FUN	703815
2/28/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	1,522,733.16	3880	MORGAN STANLEY INST LIQUIDITY FUN	703879
Sub Total Amount Per Account:				(190,273.01)			
MORGAN 692		MORGAN STANLEY GOVT 8302-COUNTY MMF					
2/3/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(10,703,206.00)	9506	MORGAN STANLEY INST LIQUIDITY FUN	699505
2/4/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	14,620,347.00	9557	MORGAN STANLEY INST LIQUIDITY FUN	699556
2/5/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	9,784,806.00	9866	MORGAN STANLEY INST LIQUIDITY FUN	699865
2/6/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(13,131,797.00)	0084	MORGAN STANLEY INST LIQUIDITY FUN	700083
2/7/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	4,473,301.00	0513	MORGAN STANLEY INST LIQUIDITY FUN	700512
2/10/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	4,977,010.00	0589	MORGAN STANLEY INST LIQUIDITY FUN	700588

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2/11/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	7,199,852.00	1010	MORGAN STANLEY INST LIQUIDITY FUN	701009
2/12/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(25,000,000.00)	1032	MORGAN STANLEY INST LIQUIDITY FUN	701031
2/13/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	29,172,423.00	1079	MORGAN STANLEY INST LIQUIDITY FUN	701078
2/18/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(31,000,000.00)	1815	MORGAN STANLEY INST LIQUIDITY FUN	701814
2/19/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	26,079,730.00	1891	MORGAN STANLEY INST LIQUIDITY FUN	701890
2/20/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(22,509,940.00)	2165	MORGAN STANLEY INST LIQUIDITY FUN	702164
2/21/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,839,283.00)	2709	MORGAN STANLEY INST LIQUIDITY FUN	702708
2/24/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	21,760,567.00	2769	MORGAN STANLEY INST LIQUIDITY FUN	702768
2/25/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	10,741,904.00	3292	MORGAN STANLEY INST LIQUIDITY FUN	703291
2/26/2014	BANK TRANSFER		MONEY MARKET	(69,066,757.00)		WELLS FARGO BANK	703619
2/27/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	27,589,866.00	3814	MORGAN STANLEY INST LIQUIDITY FUN	703813
2/27/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	265,328.93	3820	MORGAN STANLEY INST LIQUIDITY FUN	703819
2/28/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	30,460,512.00	3884	MORGAN STANLEY INST LIQUIDITY FUN	703883
Sub Total Amount Per Account:				13,874,663.93			
MORGAN 694	MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF						
2/3/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,447,171.00)	9504	MORGAN STANLEY INST LIQUIDITY FUN	699503
2/4/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	4,066,748.00	9555	MORGAN STANLEY INST LIQUIDITY FUN	699554
2/5/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	90,349,116.00	9864	MORGAN STANLEY INST LIQUIDITY FUN	699863
2/6/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,440,836.00)	0082	MORGAN STANLEY INST LIQUIDITY FUN	700081
2/7/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(29,106,712.00)	0511	MORGAN STANLEY INST LIQUIDITY FUN	700510
2/10/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,715,305.00)	0587	MORGAN STANLEY INST LIQUIDITY FUN	700586
2/11/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(59,967,555.00)	1008	MORGAN STANLEY INST LIQUIDITY FUN	701007
2/11/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	9,999,767.67	1012	MORGAN STANLEY INST LIQUIDITY FUN	701011
2/12/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(20,000,000.00)	1030	MORGAN STANLEY INST LIQUIDITY FUN	701029
2/13/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	12,148,833.00	1077	MORGAN STANLEY INST LIQUIDITY FUN	701076
2/13/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,883.00)	1083	MORGAN STANLEY INST LIQUIDITY FUN	701082
2/14/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(16,274,910.00)	1360	MORGAN STANLEY INST LIQUIDITY FUN	701359
2/18/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,591,490.00)	1813	MORGAN STANLEY INST LIQUIDITY FUN	701812
2/19/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	23,474,183.00	1889	MORGAN STANLEY INST LIQUIDITY FUN	701888
2/20/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(11,878,210.00)	2163	MORGAN STANLEY INST LIQUIDITY FUN	702162
2/21/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	4,591,808.00	2707	MORGAN STANLEY INST LIQUIDITY FUN	702706
2/24/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	85,280,667.00	2767	MORGAN STANLEY INST LIQUIDITY FUN	702766
2/25/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(24,732,697.00)	3290	MORGAN STANLEY INST LIQUIDITY FUN	703289
2/27/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(24,144,727.00)	3812	MORGAN STANLEY INST LIQUIDITY FUN	703811
2/27/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(655.00)	3818	MORGAN STANLEY INST LIQUIDITY FUN	703817
2/28/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(22,883,739.00)	3882	MORGAN STANLEY INST LIQUIDITY FUN	703881
Sub Total Amount Per Account:				3,717,232.67			

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Feb-2014 to 28-Feb-2014

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
Total Amount :				<u>16,903,916.59</u>			



O R A N G E C O U N T Y
AUDITOR-CONTROLLER
I N T E R N A L A U D I T

**MANAGEMENT LETTER
ON AUDIT OF THE
STATEMENT OF ASSETS
HELD BY THE
COUNTY TREASURY**

**AS OF
DECEMBER 31, 2012**



**Audit Number 1116
Management Letter Date: February 5, 2014**



O R A N G E C O U N T Y
AUDITOR-CONTROLLER
I N T E R N A L A U D I T

Jan E. Grimes
Orange County Auditor-Controller



Nancy N. Ishida, CPA Audit Manager
Richard Son Senior Auditor

Hall of Finance and Records
12 Civic Center Plaza, Room 200
Santa Ana, CA 92701

Orange County Web Site
<http://ocgov.com/gov/>

**Management Letter on Audit of the Statement of Assets
Held by the County Treasury as of December 31, 2012**

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JAN E. GRIMES, CPA
AUDITOR-CONTROLLER

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AUDITOR-CONTROLLER**

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PROPERTY TAX

VICTORIA ROSS, CPA
DIRECTOR
CENTRAL ACCOUNTING OPERATIONS

TONYA BURNETT, CPA
DIRECTOR
SATELLITE ACCOUNTING OPERATIONS

TRANSMITTAL LETTER

Audit No. 1116

February 5, 2014

TO: Shari L. Freidenrich, Treasurer-Tax Collector

SUBJECT: Draft Management Letter on Audit of the Statement of Assets
Held by the County Treasury as of December 31, 2012

We have completed our Audit of the Statement of Assets Held by the County Treasury as of December 31, 2012, and have issued our report dated September 9, 2013. Attached is our Management Letter on the Audit of the Statement of Assets Held by the County Treasury as of December 31, 2012.

The management letter contains two audit recommendations. Since we consider the recommendations to be already implemented and closed, you do not need to provide management responses to the recommendations and a follow-up audit will not be necessary.

Please let me know if you have any questions regarding this management letter or if we can be of further assistance.

Nancy N. Ishida, CPA
Audit Manager

Other recipients of this report:

Members, Board of Supervisors
Members, Treasury Oversight Committee
Members, Audit Oversight Committee
Michael B. Giancola, County Executive Officer
Frank Kim, Chief Financial Officer
Jan E. Grimes, Auditor-Controller
Denise Steckler, Chief Deputy Auditor-Controller
Paul C. Gorman, Chief Assistant Treasurer-Tax Collector
Victoria Ross, Director of Central Accounting Operations, Auditor-Controller
Susan Novak, Clerk of the Board of Supervisors
Foreperson, Grand Jury
Peter Hughes, Director, Internal Audit Department



JAN E. GRIMES, CPA
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DIRECTOR
PROPERTY TAX

VICTORIA ROSS, CPA
DIRECTOR
CENTRAL ACCOUNTING OPERATIONS

TONYA BURNETT, CPA
DIRECTOR
SATELLITE ACCOUNTING OPERATIONS

MANAGEMENT LETTER

Audit No. 1116

February 5, 2014

TO: Shari L. Freidenrich, Treasurer-Tax Collector

SUBJECT: Management Letter on Audit of the Statement of Assets
Held by the County Treasury as of December 31, 2012

Pursuant to Government Code §26920(b) and §26922, we have audited the accompanying Statement of Assets Held by the County Treasury as of December 31, 2012, and have issued our report dated September 9, 2013.

In planning and performing our audit, we considered the Treasury's internal controls in order to determine our auditing procedures for the purpose of expressing an opinion on the Statement of Assets Held by the County Treasury and not to provide overall assurance on the internal controls in place. However, we noted certain matters involving the Treasury's internal controls and operations that we consider to be reportable conditions under *Government Auditing Standards* issued by the Comptroller General of the United States. Reportable conditions involve matters coming to our attention relating to deficiencies in the design or operation of the internal controls that in our judgment could adversely affect the organization's ability to record, process, summarize, and report financial data consistent with the assertions of management in the financial statement. For the purposes of reporting our audit observations and recommendations, we have classified audit report items into three distinct categories: control deficiencies, significant deficiencies, and material weaknesses. See Attachment A for a description of report item classifications.

While the Treasury staff generally does a good job of designing and maintaining internal controls over its financial reporting process, we did identify two audit findings which we classified as one significant deficiency and one control deficiency. No material weaknesses were noted. The deficiencies are discussed in the Detailed Findings, Recommendations, and Management Responses section of this report and should be corrected to strengthen internal controls.

The Treasurer is responsible for establishing and maintaining the internal controls framework for



Management Letter on Audit of the Statement of Assets Held by the County Treasury as of December 31, 2012

the department. In fulfilling this responsibility, judgments by management are required to assess the expected benefits and related costs of internal control policies and procedures.

The objectives of internal controls over financial reporting are to provide management with reasonable but not absolute assurance that reliability of financial reporting is achieved with established criteria and management's policies.

This report was discussed with representatives of the Treasury management. Since these recommendations have been confirmed as implemented as of this report date, there are no management responses included in this report. This report is intended solely for the use of Treasury management and should not be used for any other purpose. However, this report is a matter of public record and its distribution is not limited.

We appreciate the courtesy and cooperation extended to us by the personnel of the Treasury during our audit. If we can be of further assistance, please contact me at (714) 796-8067.

A handwritten signature in blue ink, which appears to read "Nancy N. Ishida", is positioned above the printed name.

Nancy N. Ishida, CPA
Audit Manager

Attachment A – Report Item Classifications

Other recipients of this report:

- Members, Board of Supervisors
- Members, Treasury Oversight Committee
- Members, Audit Oversight Committee
- Michael B. Giancola, County Executive Officer
- Frank Kim, Chief Financial Officer
- Jan E. Grimes, Auditor-Controller
- Denise Steckler, Chief Deputy Auditor-Controller
- Paul C. Gorman, Chief Assistant Treasurer-Tax Collector
- Victoria Ross, Director of Central Accounting Operations, Auditor-Controller
- Susan Novak, Clerk of the Board of Supervisors
- Foreperson, Grand Jury
- Peter Hughes, Director, Internal Audit Department



EXECUTIVE SUMMARY

OBJECTIVE

We have audited the Statement of Assets Held by the County Treasury as of December 31, 2012 and have issued our report dated September 9, 2013. In planning and performing our audit, we considered the Treasury's internal controls in order to determine our auditing procedures for the purpose of expressing an opinion on the financial statements and not to provide overall assurance on the internal controls in place.

BACKGROUND

This audit was conducted for the purpose of assisting the Auditor-Controller in verifying the amount and kind of money and the amount of bank receipts in the Treasury as shown on the Statement of Assets Held by the County Treasury as of December 31, 2012, in accordance with Government Code §26920(b) and §26922.

AUDIT CONCLUSION AND RESULTS

Based on our audit of the Treasury's Statement of Assets, we identified one significant deficiency and one control deficiency which are both noted in the Detailed Findings, Recommendations, and Management Responses section of this report. No material weaknesses were noted. See Attachment A for a description of report item classifications. The significant deficiency is related to the incorrect recording of temporary transfers from the Educational Investment Pool. The temporary transfers from the Educational Investment Pool, which began occurring in April 2012, were short-term transfers to the pool's participants that were used to cover cash shortages due to delayed State funding. As of December 31, 2012, the outstanding Educational Investment Pool temporary transfers totaled \$35 million. The control deficiency is related to a discrepancy noted during the performance of external investment confirmation testing.



DETAILED FINDINGS, RECOMMENDATIONS, AND MANAGEMENT RESPONSES

Auditing standards require auditors to obtain an understanding of the entity's internal controls over relevant processes and to consider the entity's use of their information technology and its relevance to the audit of the financial statements. We identified the following internal control weaknesses during the course of the audit:

EDUCATIONAL INVESTMENT POOL TEMPORARY TRANSFERS

County Accounting Procedure C-4 Deposits, Section 3 states: "Deposit Orders should be prepared to record the receipt of monies. Deposit Orders should not be used to record movement of monies that have previously been recorded by a Deposit Order. Movement of monies should be recorded by a journal voucher prepared in accordance with *CAP No. J.3. Journal Voucher Preparation and Review.*"

Finding No. 1 – A total of \$35 million in Educational Investment Pool Temporary Transfers was incorrectly recorded (Significant Deficiency)

The State's current financial crisis has resulted in delayed State funding to schools and school districts. This delay has caused some of the Educational Investment Pool's school districts and school participants to request temporary loans from the Educational Investment Pool in order to help them meet temporary cash flow shortages. The Treasurer, as required by California Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 11-195, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The Treasurer implemented the first temporary transfers in April 2012 and, at that time, identified this new program in communications with the external auditor and the Auditor-Controller's staff.

In October 2012, the Treasurer's Office used deposit orders to record temporary transfers of \$15 million to the Anaheim Union High School District and \$20 million to the Placentia-Yorba Linda Unified School District. These temporary transfers totaling \$35 million were still outstanding as of December 31, 2012.

The Treasurer's Office properly did not include the \$35 million in the Treasurer's Statement of Assets as of December 31, 2012. However, when we reviewed the Treasurer's Quantum to Fund Accounting System Reconciliation as of 12/31/12, we observed that the temporary transfers were recorded as receivables in the Treasurer's Quantum investment system and also included in the Treasurer's Fund Accounting system balances, thereby over-stating assets. When we performed further research, we became aware that cash was overstated in the County's general ledger by the same \$35 million.



Management Letter on Audit of the Statement of Assets Held by the County Treasury as of December 31, 2012

When we researched the \$35 million difference, we noted that the Treasurer's Office used deposit orders to record the temporary transfers from the Educational Investment Pool to Anaheim Union High School and the Placentia-Yorba Linda Unified School District. Since the transfers occurred within the pool and did not involve any new money entering the investment pool, the deposit orders used to record the transfers actually artificially increased the cash balance of the Educational Investment Pool. Deposit orders should only be used to record transactions where new cash is being added to the Treasury, which would increase cash balances.

Auditor-Controller management informed us that the proper way to record the temporary transfers from the Educational Investment Pool would have been to use journal vouchers rather than deposit orders to record the related receivables and liabilities.

Recommendation No. 1

We recommend that the Treasurer's Office discontinue using deposit orders to record temporary transfers from the Educational Pool to school districts or schools within the pool.

We confirmed that once the source of the overstatements was determined, the Treasurer's Office worked timely with the Auditor-Controller's staff to revise the process for recording temporary transfers on the Treasurer's investment and Fund Accounting systems, and began using journal vouchers to record Educational Pool temporary transfers starting with the February 2013 transfers. Therefore, we consider this recommendation implemented and closed. No Treasury management response is required.

ASSET CONFIRMATION DISCREPANCIES

County Accounting Procedure S-2 Internal Control Systems states: "A system of authorization and record-keeping is needed to provide effective accounting control over assets, liabilities, revenues, and expenditures...Documentation shall provide an adequate audit trail. Transactions shall be accurate, timely, properly recorded, and properly classified."

Finding No. 2 – The Northern Trust Confirmation listed an Investment which was not included in the Treasury's Investment Inventory (Control Deficiency)

As part of our testing of the Treasury's demand account and investment balances as of December 31, 2013, we sent confirmations to the banks and custody brokers holding the Treasurer's assets. The Northern Trust custody bank confirmation listed two "Whistlejacket Capital LTD" investments (Whistlejacket) "In Default" with costs of \$8,448,955 and \$5,069,373 for a total combined cost of \$13,518,328. These Whistlejacket investments were not listed in the Treasurer's Investment Inventory.

In 2007, the Treasurer invested in a structured investment vehicle (SIV) called "Whistlejacket" which went into receivership in February 2008, and, through an auction process, was restructured in April 2009 under the name Serpentine Funding Limited (Serpentine). In August 2010, County



Management Letter on Audit of the Statement of Assets Held by the County Treasury as of December 31, 2012

investment managers accepted a bid to sell Serpentine and the sale closed in October 2010. At that time, Serpentine was removed from the Treasury investment holdings and a loss of approximately \$7.6 million was recorded including a combination of distributions from the Whistlejacket Receiver and Serpentine along with sale of Serpentine. The net loss was allocated to pool participants who had deposits in the pool on February 15, 2008. The Treasurer's Office has been informed by the Whistlejacket Receiver that they may receive some small distributions of indeterminate amounts within the next few years which will be recognized as earnings and distributed to pool participants who had deposits in the pool on February 15, 2008.

Northern Trust has continued to include the residual cost for the Whistlejacket security as part of the Treasurer's Investment Pool so any future income that might be distributed by the Whistlejacket Receiver will be directed to the County. Since the Treasurer no longer carries Whistlejacket in its investment inventory and does not monitor the outstanding residual balance on its reconciliations, there is a risk that residual income could later be received by the Treasurer's Office and not be correctly applied.

Recommendation No. 2

We recommend that the Treasurer's Office track and monitor the Northern Trust account in a manner that will provide transparency and an audit trail to assist in monitoring any future residual income from the Whistlejacket Receiver.

Since this audit finding was noted, the Treasurer's Office has worked with Northern Trust to ensure the proper reporting for any future residual income. Northern Trust will continue to carry the security at a cost of \$13,518,328 but with a market value of \$0 (zero). We observed that Treasury Accounting has begun including the residual Whistlejacket cost as a reconciling item on its monthly "Securities Reconciliation," which reconciles securities held by custody banks to the Treasurer's investment system.

Due to the recent steps taken by the Treasurer's Office in response to this audit finding, we consider this recommendation to be implemented and closed. No Treasury management response is required.



ATTACHMENT A: REPORT ITEM CLASSIFICATIONS

For purposes of reporting our audit observations and recommendations, we have classified audit report items into three distinct categories:

Control Deficiency

A *control deficiency* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent or detect misstatements on a timely basis.

Significant Deficiency

A *significant deficiency* is a control deficiency, or combination of control deficiencies, that adversely affects the entity's ability to initiate, authorize, record, process, or report financial data reliably in accordance with generally accepted accounting principles such that there is more than a remote likelihood that a misstatement of the entity's financial statements that is more than inconsequential will not be prevented or detected by the entity's internal control.

Material Weakness

A *material weakness* is a significant deficiency, or combination of significant deficiencies, that results in more than a remote likelihood that a material misstatement of the financial statements will not be prevented or detected by the entity's internal control.

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

Honorable Webster J. Guillory, Assessor
Honorable Sandra Hutchens, Sheriff-Coroner
Honorable Anthony J. Rackauckas, Jr., District
Attorney/Public Administrator

Treasury Oversight Committee

William "Andy" Dunn
Mike Giancola
Jan Grimes
Al Mijares
Laura Parisi

County of Orange Departments

Assessor
Auditor-Controller
Child Support Services
Clerk of the Board
Clerk-Recorder
County Counsel
County Executive Office
District Attorney/Public Administrator
Health Care Agency
Human Resources
Internal Audit
John Wayne Airport
OC Community Resources
OC Dana Point Harbor
OC Public Works
OC Waste & Recycling
Independent Review
Performance Audit
Probation
Public Defender
Registrar of Voters
Sheriff-Coroner
Social Services Agency

County Agencies

Children & Families Commission
Civic Center Commission
Law Library
Orange County Employees Retirement System
Orange County Cemetery District
Orange County Fire Authority
Orange County Transportation Authority
Transportation Corridor Agencies

State of California

Mark Campbell, CDIAC
Superior Court

Orange County School Districts

Orange County Department of Education
Anaheim City School District
Anaheim Union High School District
Brea-Olinda Unified School District
Buena Park School District
Capistrano Unified School District
Centralia School District
Cypress School District
Fountain Valley School District
Fullerton School District
Fullerton Joint Union High School District
Garden Grove Unified School District
Huntington Beach City School District
Huntington Beach Union High School District
Irvine Unified School District
Laguna Beach Unified School District
La Habra City School District
Los Alamitos Unified School District
Lowell Joint School District
Magnolia School District
Newport-Mesa Unified School District
Ocean View School District
Orange Unified School District
Placentia-Yorba Linda Unified School District
Saddleback Valley Unified School District
Santa Ana Unified School District
Savanna School District
Tustin Unified School District
Westminster School District

Orange County Community College Districts (CCD)

Coast Community CCD
North Orange County CCD
Rancho-Santiago CCD
South Orange County CCD

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

Serrano Water District (6-22-99)
City of Villa Park (10-2-01)
City of Tustin (5-21-02)
Mesa Water District (8-9-02)
Orange County Water District (3-30-04)
Municipal Water District of OC (7-27-04)
Orange County Vector Control District (11-14-06)
Buena Park Library District (2-9-10)
Local Agency Formation Commission (10-5-10)
Villa Park Community Services Foundation (4-5-11)