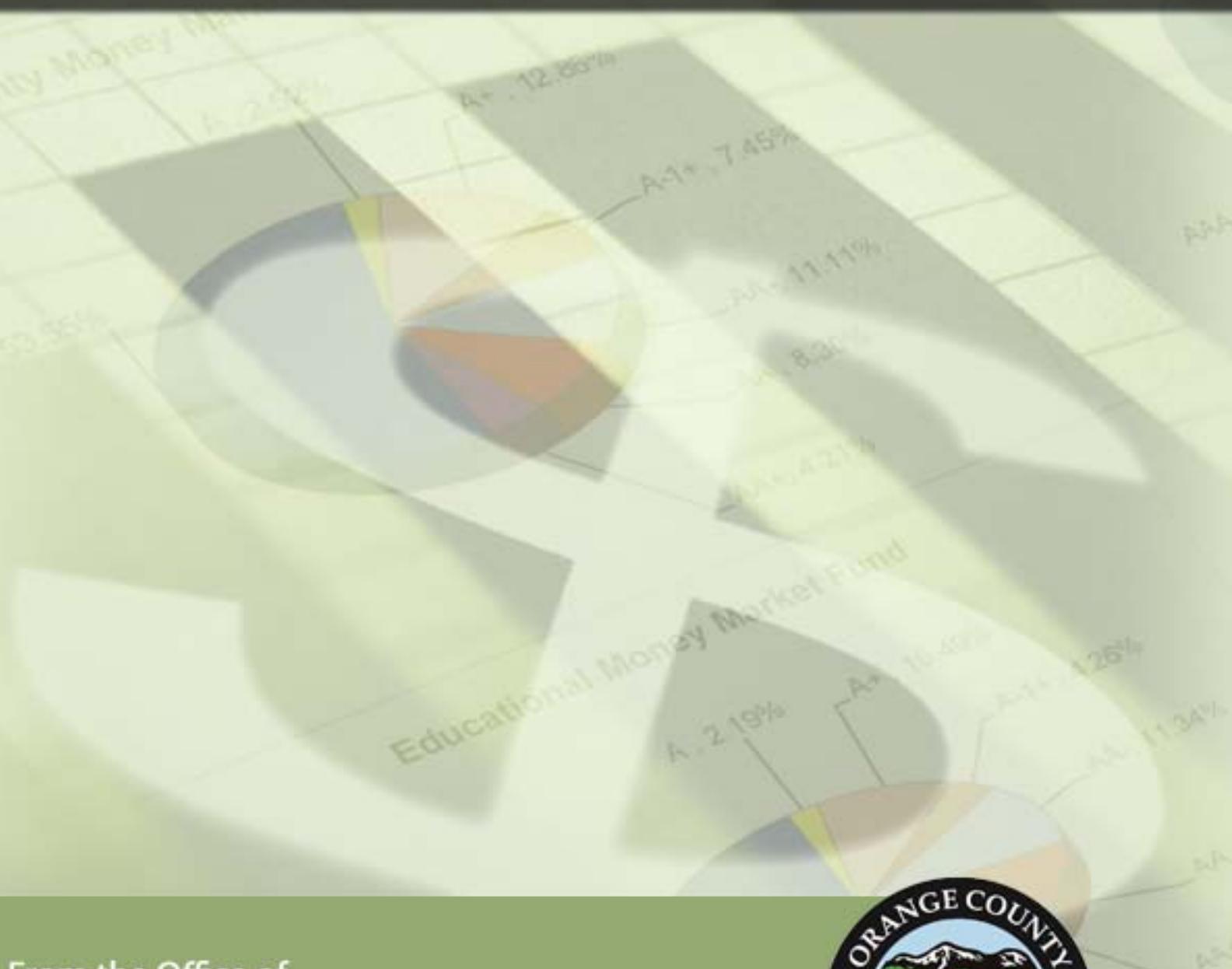


Treasurer's Monthly **INVESTMENT REPORT**

JULY 2014



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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For July 31, 2014**

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



INTERDEPARTMENTAL COMMUNICATION

Date: August 15, 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 *(Signature)*

Subject: Treasurer's Investment Report for the Month Ended July 31, 2014

Attached, please find the Treasurer's Investment Report for the County of Orange for the month ended July 31, 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 and the top ten pool participants. 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 July 31, 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 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 April 15, 2014, 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 needs 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 26 and 43 respectively. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.39). The duration is currently at 1.53. 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 July, the job market added 209,000 new jobs, and June's job numbers were revised upward by 10,000 to 298,000. The U.S. unemployment rate increased to 6.2% from 6.1% in June. Second quarter U.S. gross domestic product (GDP) increased at an annualized rate of 4%, indicating economic expansion for the quarter. Both the

Empire State Manufacturing Index and the Philadelphia Fed Index continued to stay positive at 25.60 and 23.9 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 that the housing prices continue to show positive momentum as prices increased for the twenty-fourth consecutive month in May, up 9.34% from a year ago. However, the index for pending home sales dropped 4.5% on a year-over-year basis in June, the ninth straight month of decline. At the Federal Open Market Committee (FOMC) meeting on July 29-30, the Federal Reserve voted to reduce its asset purchase program to \$25 billion from \$35 billion per month. Starting August, the Federal Reserve will purchase \$10 billion per month in agency mortgage-backed securities and \$15 billion per month in longer-term Treasury securities, a reduction of \$5 billion in each. The 10-year Treasury rate increased three basis points in July to 2.56%.

The short-term 90-day T-bill ended the month at 0.02%, unchanged from June, and the rate on the two-year note was 0.53% at the end of July, up from 0.46% in June.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2014/2015 is 0.39% for the Orange County Investment Pool and 0.42% for the Orange County Educational Investment Pool. The forecasted gross yield for fiscal year 2014/2015 is 0.49% primarily due to continued low rates.

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 July 2014 interest apportionment is expected to be paid by August 31, 2014. The investment administrative fee for fiscal year 2014/2015 is expected to be 7.6 basis points.

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. In July 2014, the Orange County school districts paid in full the outstanding principal balance of \$75 million. There are no temporary transfers outstanding as of July 31, 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 \$325 million in AA- rated County of Orange debt, which represents approximately 5.0% 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 July 2014.

CREDIT UPDATE

During July, 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 July 31, 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

	JULY 2014	JUNE 2014	INCREASE (DECREASE)	NET CHANGE %	JULY 2013	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 3,071,045,714	\$ 3,212,597,028	\$ (141,551,314)	-4.41%	\$ 2,908,669,373	\$ 162,376,341	5.58%
End Of Month Book Value	\$ 3,071,046,230	\$ 3,211,430,922	\$ (140,384,692)	-4.37%	\$ 2,910,087,940	\$ 160,958,290	5.53%
Monthly Average Balance	\$ 3,160,987,686	\$ 3,265,339,853	\$ (104,352,167)	-3.20%	\$ 3,038,702,821	\$ 122,284,865	4.02%
Year-To-Date Average Balance	\$ 3,160,987,686	\$ 3,342,631,548	\$ (181,643,862)	-5.43%	\$ 3,038,702,821	\$ 122,284,865	4.02%
Monthly Accrued Earnings ³	\$ 1,041,457	\$ 1,060,245	\$ (18,788)	-1.77%	\$ 961,180	\$ 80,277	8.35%
Monthly Net Yield ³	0.32%	0.33%	-0.01%	-2.17%	0.29%	0.03%	10.66%
Year-To-Date Net Yield ³	0.32%	0.26%	0.06%	21.15%	0.29%	0.03%	10.66%
Annual Estimated Gross Yield ⁴	0.49%	0.33%	0.16%	48.48%	0.34%	0.15%	44.12%
Weighted Average Maturity (WAM) ⁵	459	464	(5)	-1.08%	390	69	17.69%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,2}	\$ 3,556,443,899	\$ 3,254,001,324	\$ 302,442,575	9.29%	\$ 3,293,844,272	\$ 262,599,627	7.97%
End Of Month Book Value ²	\$ 3,556,443,881	\$ 3,252,674,418	\$ 303,769,463	9.34%	\$ 3,294,947,367	\$ 261,496,514	7.94%
Monthly Average Balance	\$ 3,337,473,758	\$ 3,369,382,826	\$ (31,909,068)	-0.95%	\$ 3,316,768,834	\$ 20,704,924	0.62%
Year-To-Date Average Balance	\$ 3,337,473,758	\$ 3,414,432,261	\$ (76,958,504)	-2.25%	\$ 3,316,768,834	\$ 20,704,924	0.62%
Monthly Accrued Earnings ³	\$ 1,197,178	\$ 1,203,660	\$ (6,481)	-0.54%	\$ 970,050	\$ 227,128	23.41%
Monthly Net Yield ³	0.36%	0.37%	-0.01%	-3.34%	0.26%	0.10%	36.67%
Year-To-Date Net Yield ³	0.36%	0.27%	0.09%	33.57%	0.26%	0.10%	36.67%
Annual Estimated Gross Yield ⁴	0.49%	0.33%	0.16%	48.48%	0.34%	0.15%	44.12%
Weighted Average Maturity (WAM) ^{2,5}	449	519	(70)	-13.49%	295	154	52.20%

¹ Market values provided by Bloomberg and Northern Trust.

² In July 2014, OCEIP end of month market and book values were higher than June 2014 and July 2013 due to the July 2014 receipt of State revenues for matching construction funds, and deferred State payments for April, May, and June revenues. In addition, July 2014 OCEIP WAM decreased from June 2014 due to the investment of these State receipts in short-term investments to meet near-term liquidity needs.

³ In July 2014, OCIP and OCEIP monthly accrued earnings and monthly and year-to-date net yields were higher than July 2013, primarily due to increased investment in longer term, higher yielding securities and higher balances offset by slightly lower year-to-date yields and a lower Treasury administrative fee from higher total pool participant balances.

⁴ Annual estimated gross yield for July 2013 is reported at the actual annual gross yield for FY 13/14.

⁵ In July 2014, OCIP and OCEIP WAMs were higher than July 2013, primarily due to investing in slightly longer maturities as part of a planned program to reduce significant excess liquidity.

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH ENDED: JULY 31, 2014

INVESTMENT STATISTICS - By Investment Pool***

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 7/31/14	MONTHLY Gross Yield	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)					
Orange County Investment Pool (OCIP)	MARKET Value \$ 3,071,045,714 COST (Capital) \$ 3,075,009,173 MONTHLY AVG Balance \$ 3,160,987,686 BOOK Value \$ 3,071,046,230	459	0.41%	0.39%	1.00
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 3,556,443,899 COST (Capital) \$ 3,561,254,991 MONTHLY AVG Balance \$ 3,337,473,758 BOOK Value \$ 3,556,443,881	449	0.44%	0.42%	1.00

INVESTMENT STATISTICS - Non Pooled Investments **

DESCRIPTION	CURRENT BALANCE	BOOK BALANCE BY INVESTMENT TYPE
Specific Investment Funds:		
15B, 283, 505, 529	MARKET Value \$ 64,595,975 COST (Capital) \$ 64,649,497 MONTHLY AVG Balance \$ 65,507,175 BOOK Value \$ 64,583,114	Money Market Mutual Funds \$ 13,483,239 Repurchase Agreement 1,081,500 John Wayne Airport Investment Pool 49,988,560 GNMA Mortgage-Backed Securities 96,198
		\$ 64,649,497

MONTH END TOTALS

INVESTMENTS & CASH	FUND ACCOUNTING & SPECIFIC INVESTMENTS
COUNTY MONEY MARKET FUND (OCMMF)	
County Money Market Fund \$ 598,263,860 County Cash 3,665,909 EXTENDED FUND 5,255,745,313	County Funds \$ 3,078,675,082 Educational Funds 3,566,524,671 Specific Investment Funds 64,649,497
EDUCATIONAL MONEY MARKET FUND (OCEMMF)	
Educational Money Market Fund 782,254,991 Educational Cash 5,269,680	
NON-POOLED INVESTMENTS	
Non Pooled Investments @ Cost 64,649,497 \$ 6,709,849,250	\$ 6,709,849,250

KEY POOL STATISTICS

INTEREST RATE YIELD	WEIGHTED AVERAGE MATURITY (WAM)
OCMMF - MONTHLY GROSS YIELD 0.09%	OCMMF 26
OCEMMF - MONTHLY GROSS YIELD 0.16%	OCEMMF 43
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD 0.11%	JOHN WAYNE AIRPORT WAM 58
OCIP - YTD NET YIELD**** 0.32%	LGIP WAM (Standard & Poors) 46
OCEIP - YTD NET YIELD**** 0.36%	
90-DAY T-BILL YIELD - MONTHLY AVERAGE 0.02%	

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH ENDED: JULY 31, 2014

INVESTMENT STATISTICS - By Investment Fund*

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 7/31/14	MONTHLY Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 597,887,269 COST (Capital) \$ 598,263,860 MONTHLY AVG Balance \$ 685,342,591 BOOK Value \$ 597,865,562	26	0.08%	0.09%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 781,468,497 COST (Capital) \$ 782,254,991 MONTHLY AVG Balance \$ 528,280,209 BOOK Value \$ 781,443,544	43	0.07%	0.16%	1.00
<u>Extended Fund</u>	MARKET Value \$ 5,248,133,847 COST (Capital) \$ 5,255,745,313 MONTHLY AVG Balance \$ 5,284,838,644 BOOK Value \$ 5,248,181,005	563	0.50%	0.47%	1.00

ALLOCATION OF EXTENDED FUND

<u>Extended Fund</u> <i>OCIP Share</i>	MARKET Value \$ 2,473,158,446 COST (Capital) \$ 2,476,745,313 MONTHLY AVG Balance \$ 2,475,645,095 BOOK Value \$ 2,473,180,669	563	0.50%	0.47%	1.00
<i>OCEIP Share</i>	MARKET Value \$ 2,774,975,401 COST (Capital) \$ 2,779,000,000 MONTHLY AVG Balance \$ 2,809,193,548 BOOK Value \$ 2,775,000,337	563	0.50%	0.47%	1.00
<i>Modified Duration</i>		1.53			

* 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.

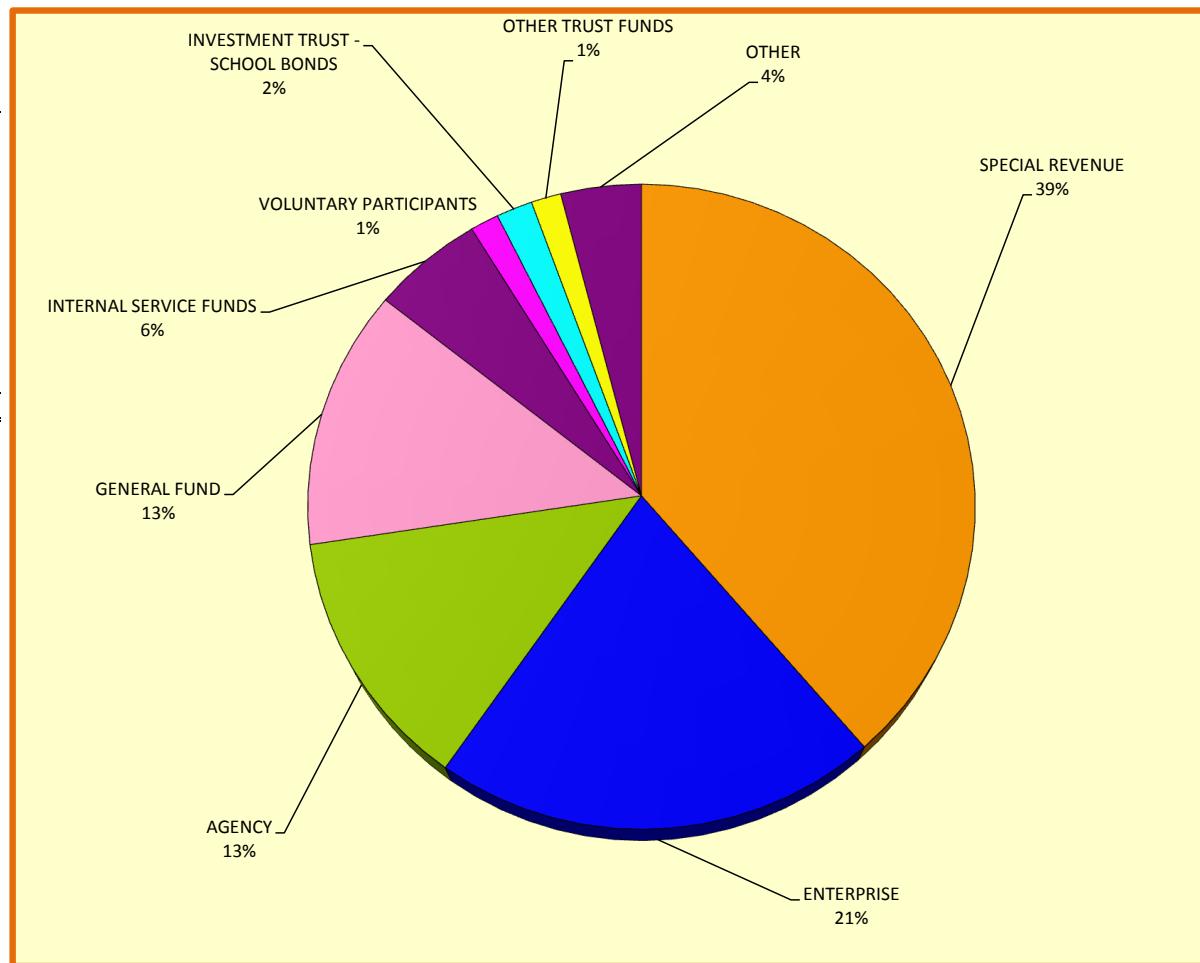
** Specific non pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.

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

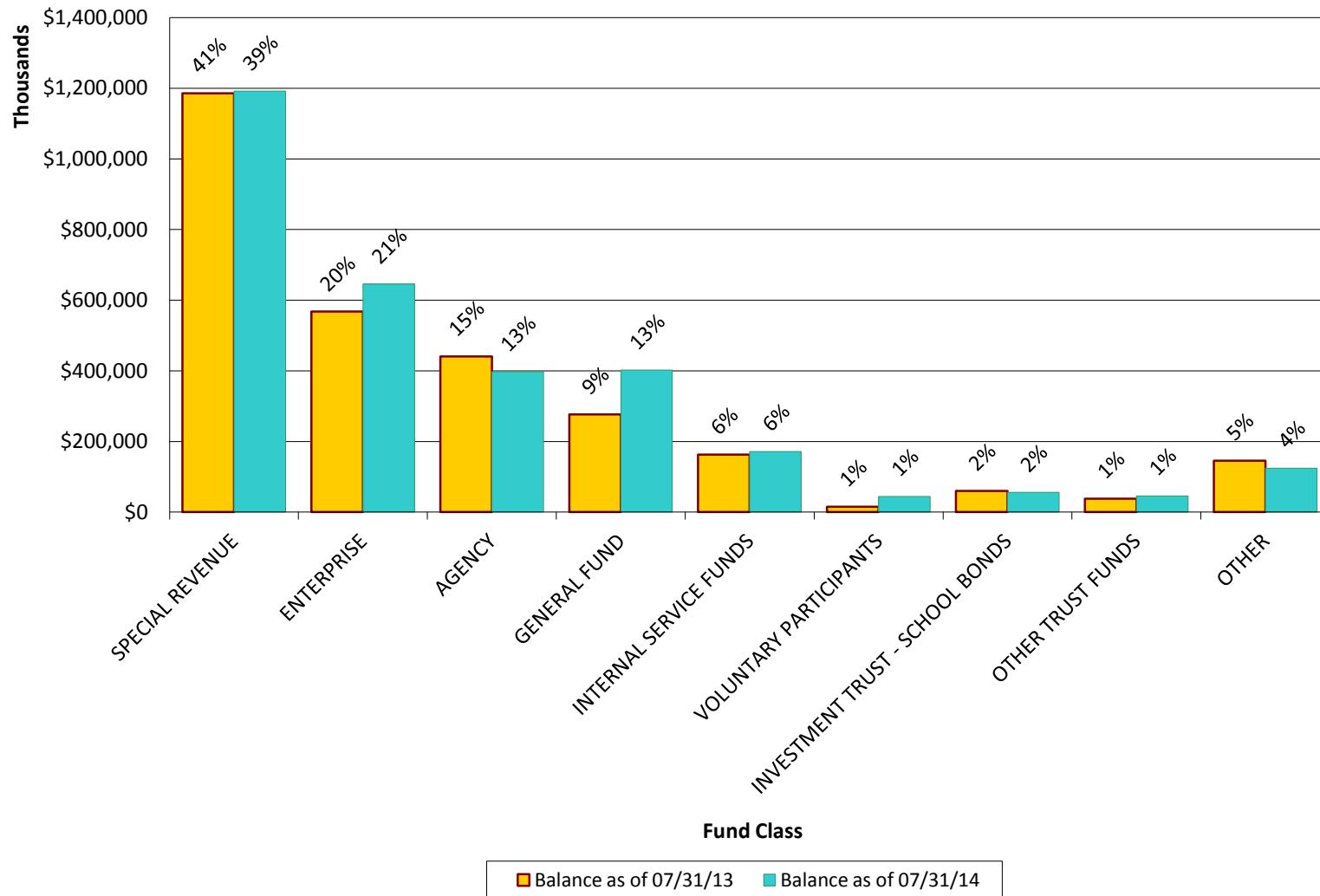
**** The Net Yield differs from the monthly average yield as it includes the Treasury administration fees.

ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JULY 31, 2014

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,192,225,828
ENTERPRISE	645,426,072
AGENCY	397,269,193
GENERAL FUND	402,300,622
INTERNAL SERVICE FUNDS	171,556,422
VOLUNTARY PARTICIPANTS	43,989,873
INVESTMENT TRUST - SCHOOL BONDS	55,802,562
OTHER TRUST FUNDS	46,142,282
OTHER	124,095,036
TOTAL	\$ 3,078,807,890

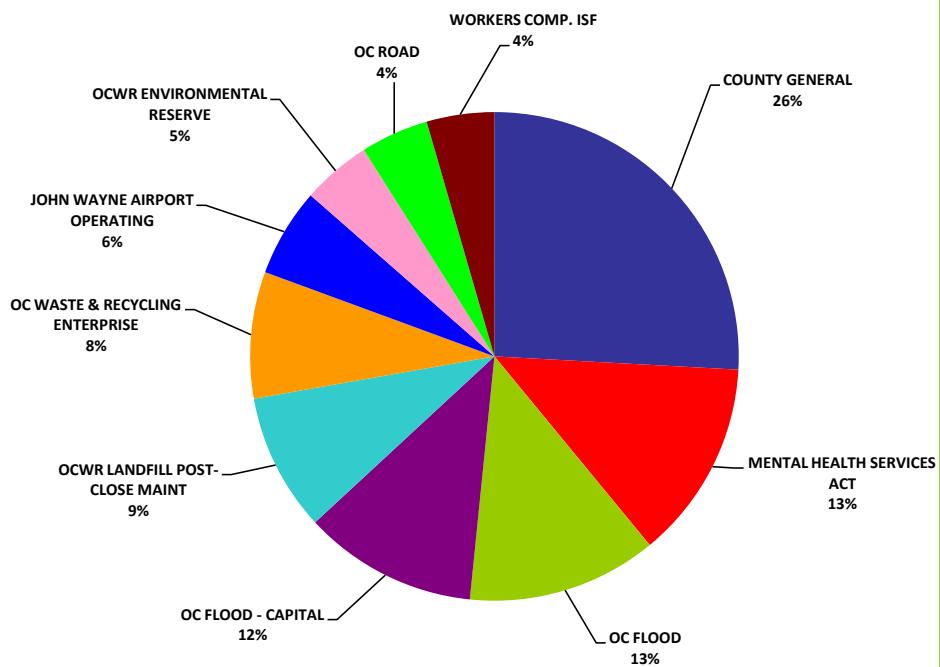


ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JULY 31



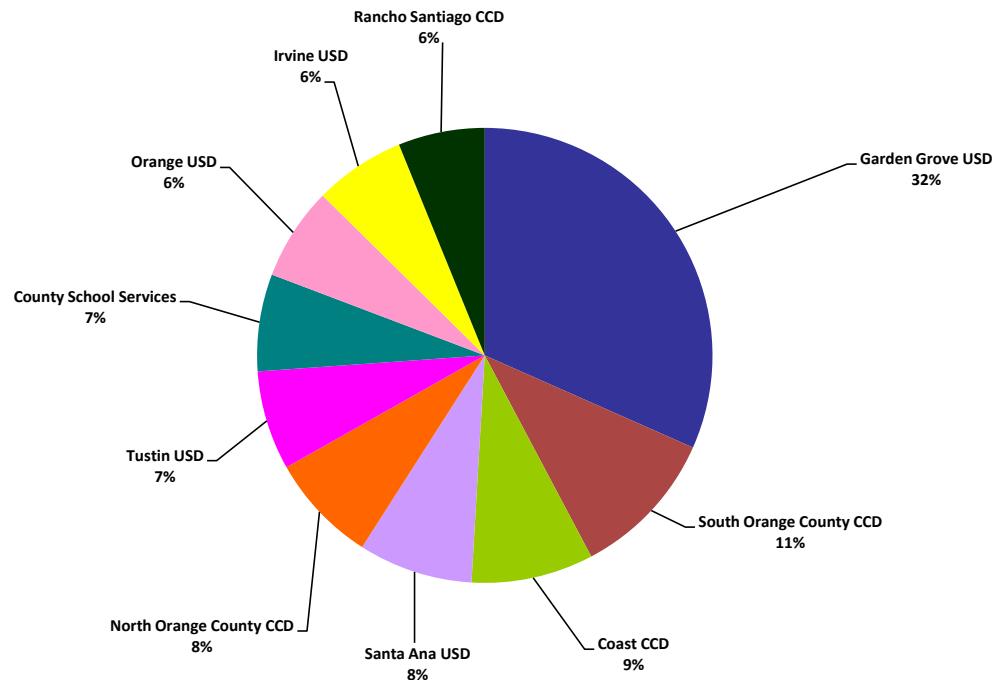
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JULY 31, 2014**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 397,608,002
13Y	MENTAL HEALTH SERVICES ACT	202,507,359
400	OC FLOOD	193,207,528
404	OC FLOOD - CAPITAL	176,887,415
279	OCWR LANDFILL POST-CLOSE MAINT	140,077,134
299	OC WASTE & RECYCLING ENTERPRISE	128,779,943
280	JOHN WAYNE AIRPORT OPERATING	89,881,388
275	OCWR ENVIRONMENTAL RESERVE	70,321,810
115	OC ROAD	69,134,479
293	WORKERS COMP. ISF	68,831,994
TOTAL		<u>\$ 1,537,237,052</u>

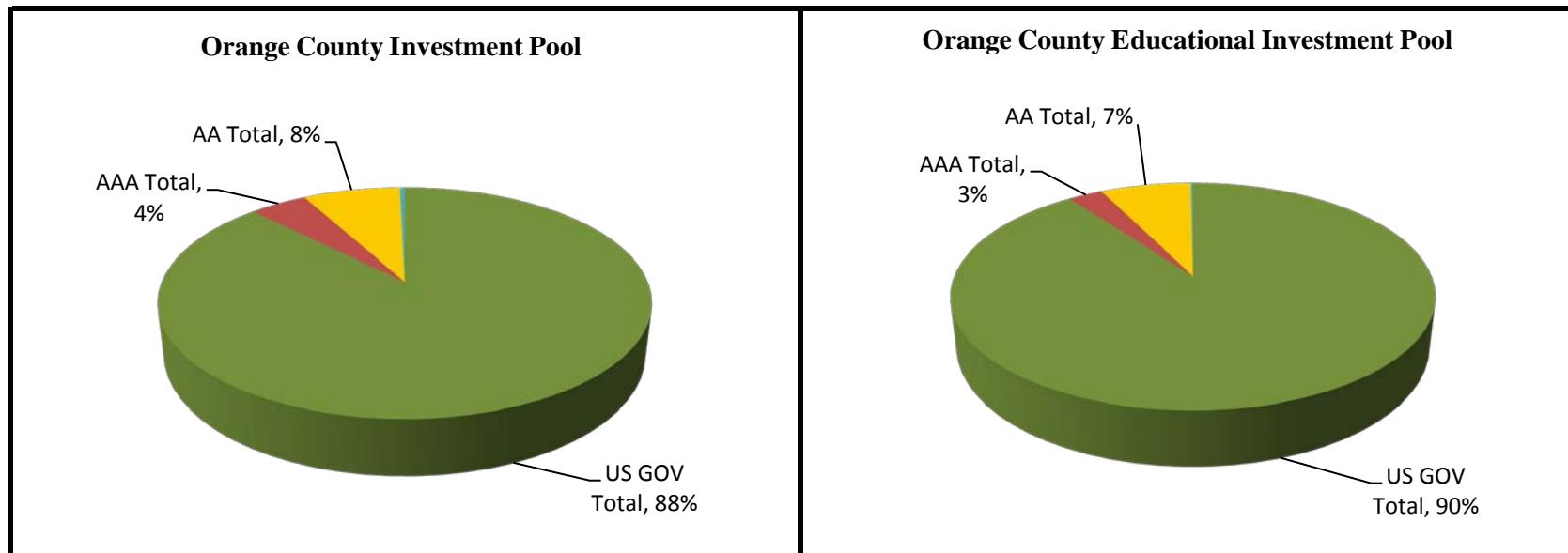


**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JULY 31, 2014**

DISTRICT #	SCHOOL DISTRICT	BALANCE
72	Garden Grove USD	\$ 749,499,628
96	South Orange County CCD	251,575,723
90	Coast CCD	205,782,577
84	Santa Ana USD	192,460,956
88	North Orange County CCD	184,096,722
87	Tustin USD	167,117,000
94	County School Services	163,355,178
80	Orange USD	156,754,792
75	Irvine USD	153,113,044
92	Rancho Santiago CCD	145,744,443
TOTAL		<u>\$ 2,369,500,063</u>



ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
July 31, 2014



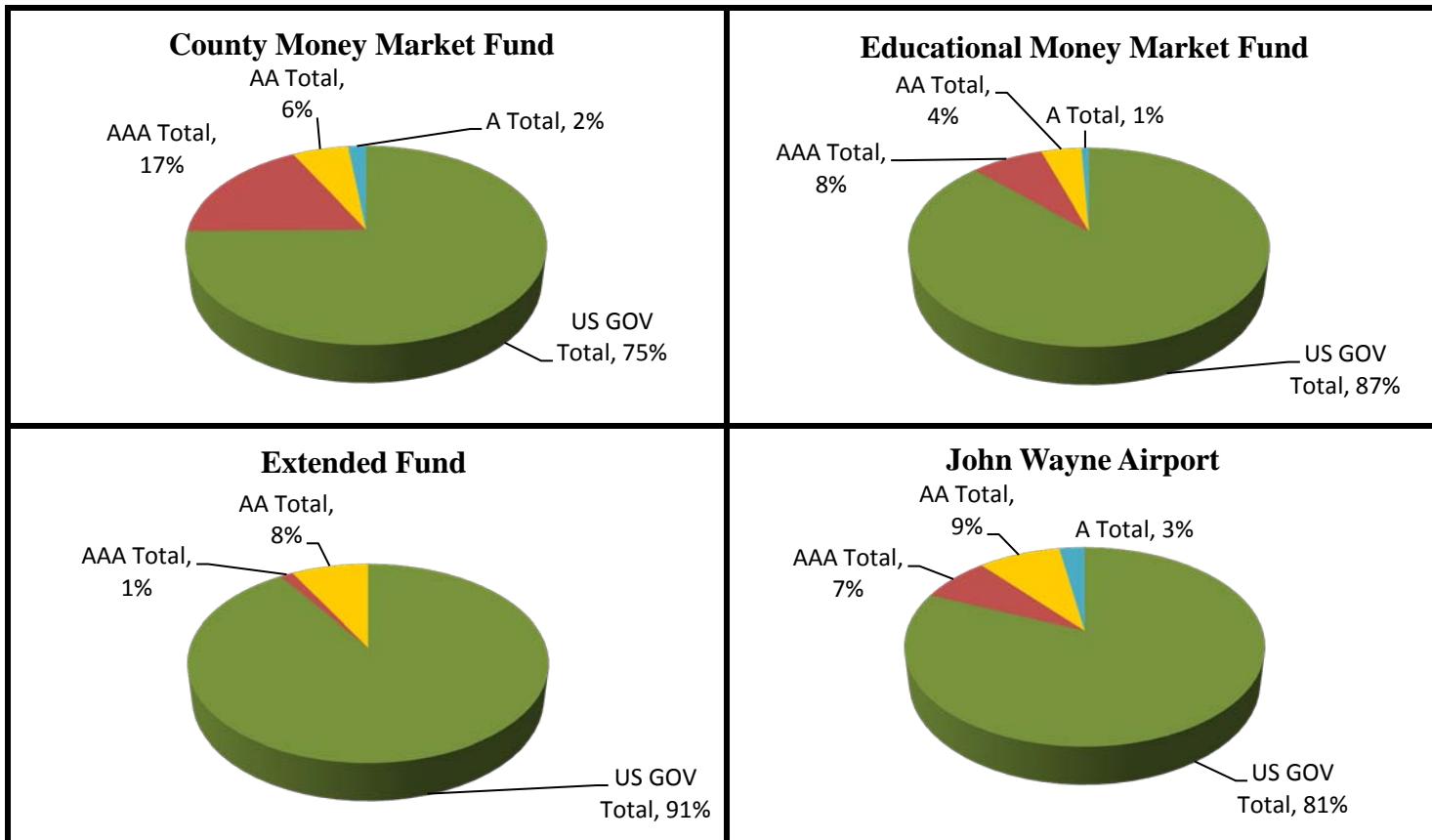
US GOV Includes Agency & Treasury Debt

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
July 31, 2014



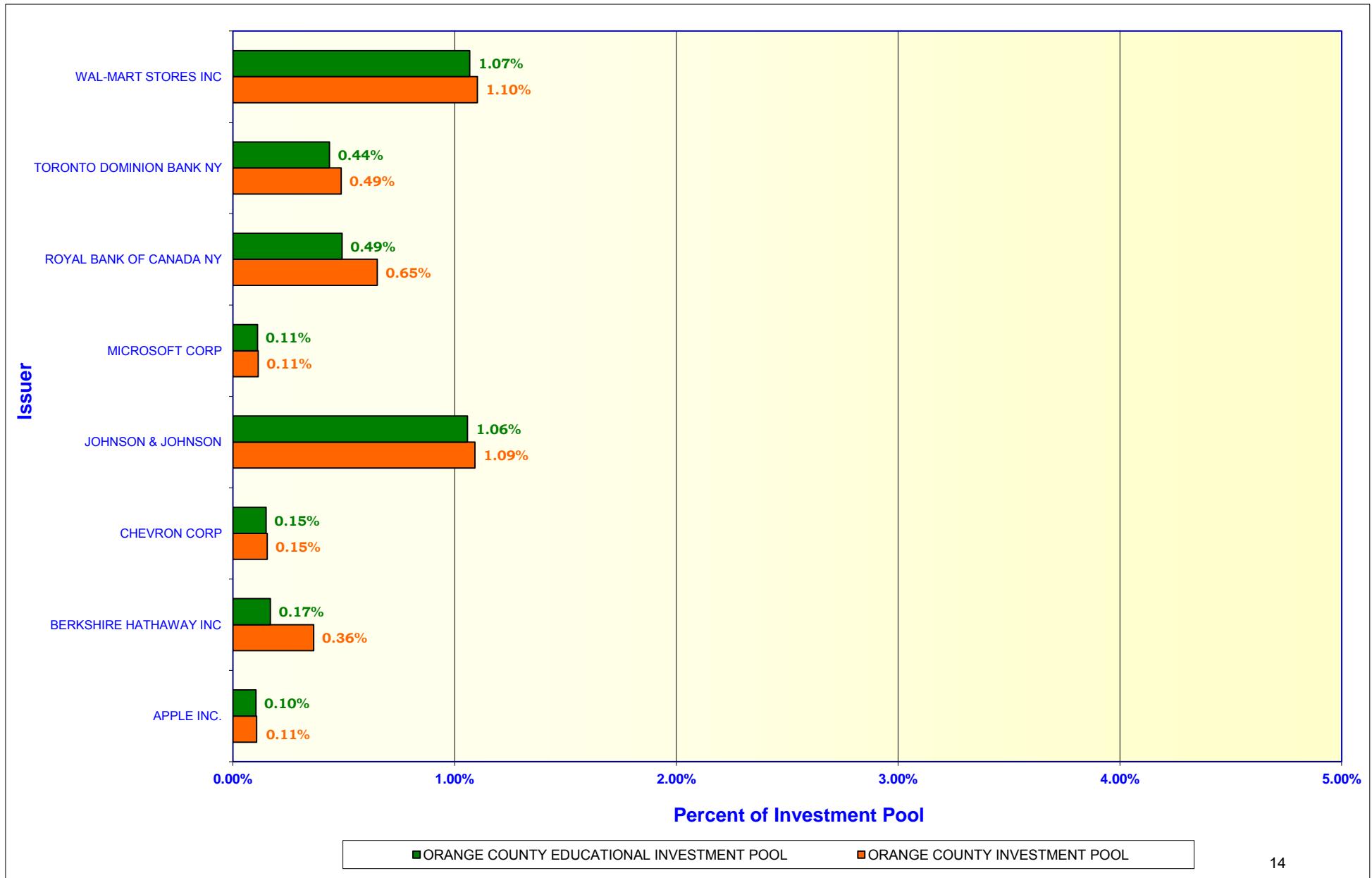
US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

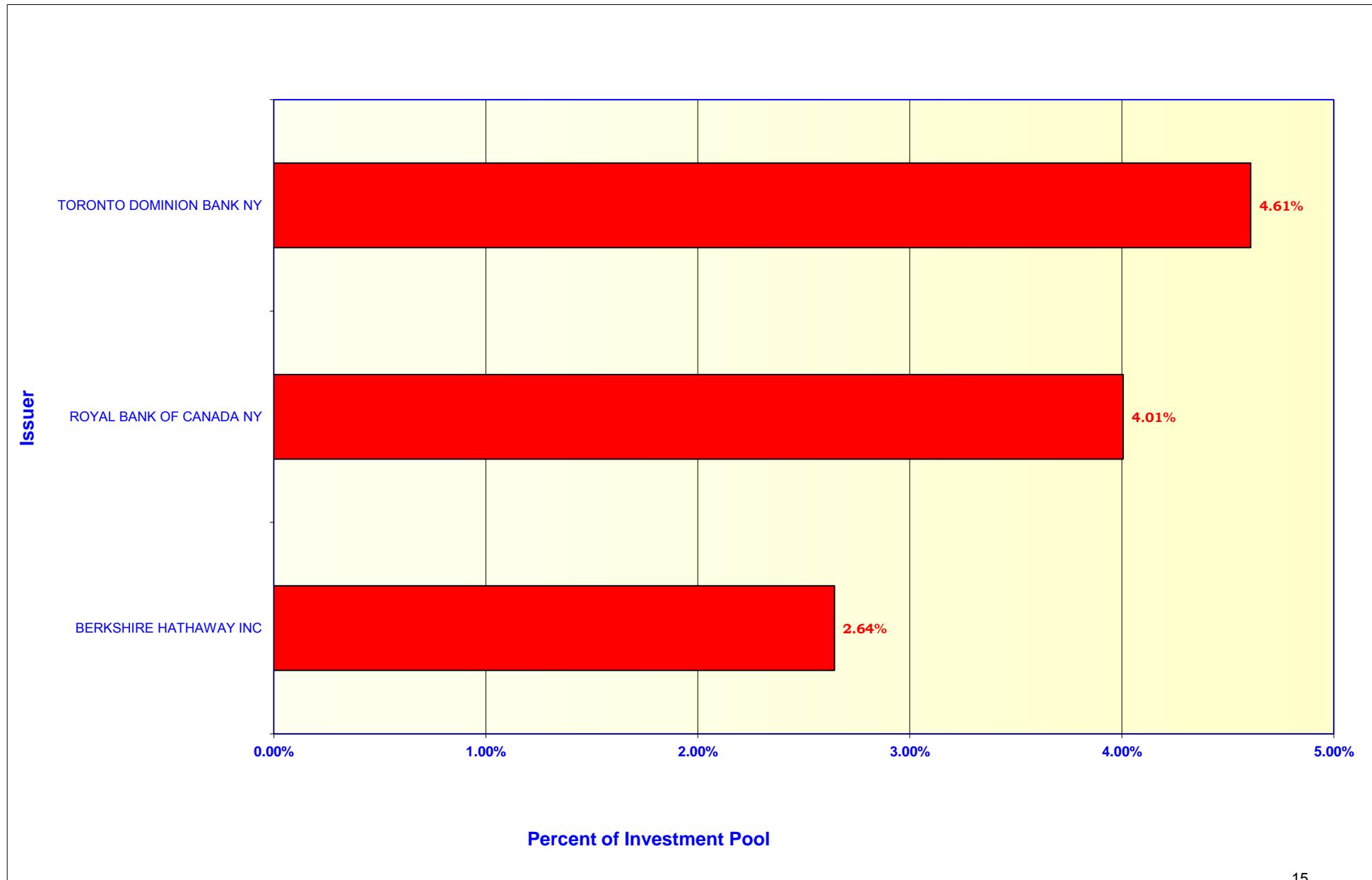
A Includes A+, A- & A

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

ORANGE COUNTY TREASURER - TAX COLLECTOR
ISSUER CONCENTRATION-By Investment Pool
 July 31, 2014



ORANGE COUNTY TREASURER - TAX COLLECTOR
ISSUER CONCENTRATION - JOHN WAYNE AIRPORT INVESTMENT POOL
July 31, 2014



ORANGE COUNTY TREASURER-TAX COLLECTOR
APPROVED ISSUER LIST

July 31, 2014

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
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
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
BERKSHIRE HATHAWAY INC	A-1+	P-1	NR	AA	Aa2	AA-
BERKSHIRE HATHAWAY FINANCE	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 **			
NAME OF FUND	S & P	Moody's	Fitch
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm	Aaa-mf	AAAmff
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.

** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its agencies.

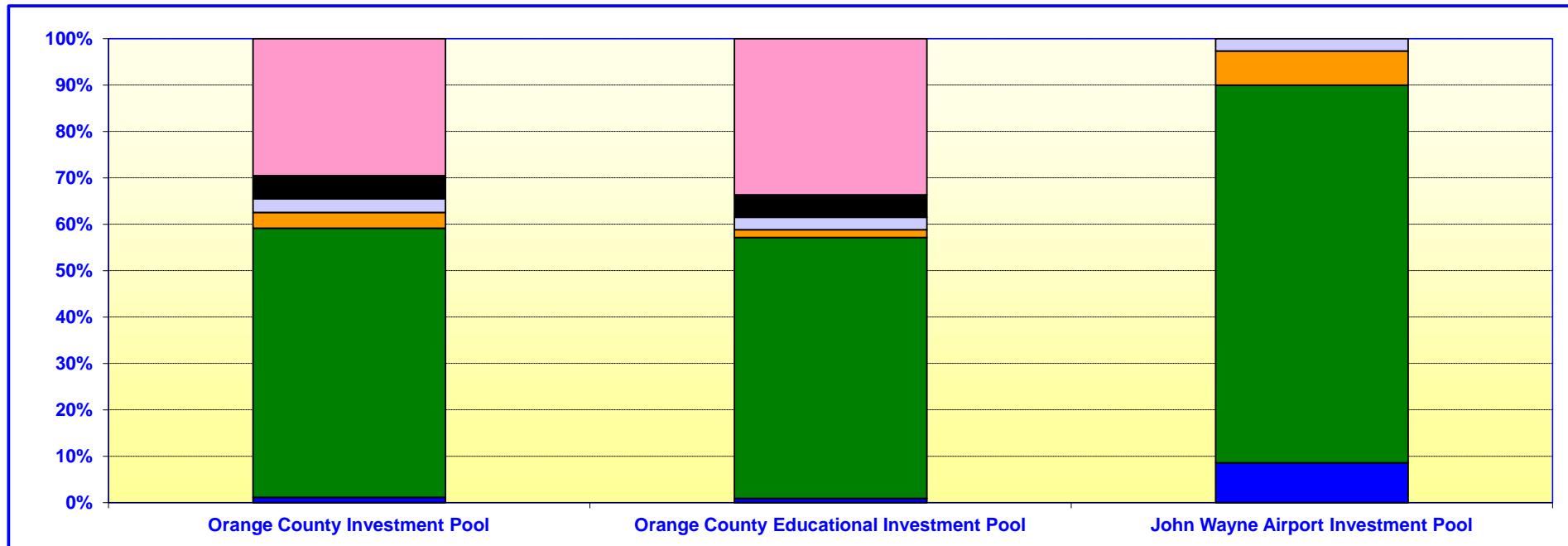
**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended July 31, 2014**

During July, there were no changes made to issuers on the Treasurer's Approved Issuer List.

ORANGE COUNTY TREASURER - TAX COLLECTOR

BY INVESTMENT TYPE - By Percentage Holdings

July 31, 2014



Orange County Investment Pool			
	In Thousands	%	
U.S. GOVERNMENT AGENCIES	\$ 1,781,113	58.00%	
U.S. TREASURIES	906,983	29.53%	
MUNICIPAL DEBT	153,395	4.99%	
MONEY MARKET FUNDS	104,438	3.41%	
MEDIUM - TERM NOTES	90,116	2.93%	
CERTIFICATES OF DEPOSIT	35,001	1.14%	
	\$ 3,071,046	100.00%	

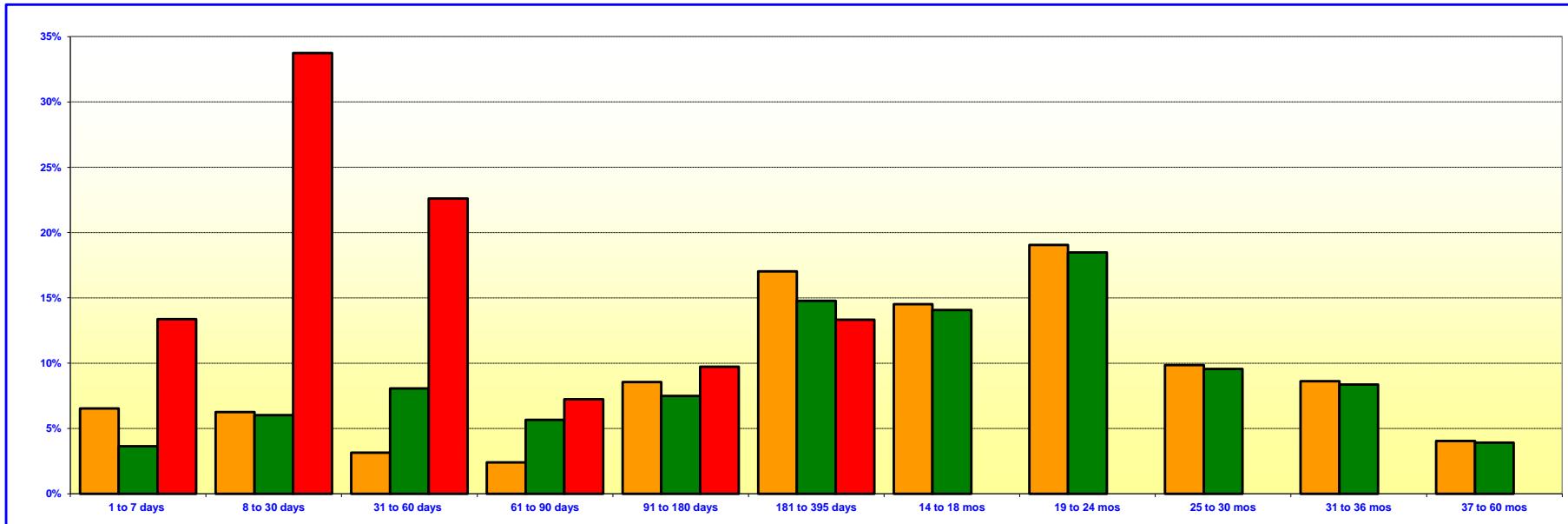
Orange County Educational Investment Pool			
	In Thousands	%	
U.S. GOVERNMENT AGENCIES	\$ 2,000,223	56.24%	
U.S. TREASURIES	1,196,925	33.66%	
MUNICIPAL DEBT	172,115	4.84%	
MEDIUM - TERM NOTES	94,584	2.66%	
MONEY MARKET FUNDS	59,591	1.68%	
CERTIFICATES OF DEPOSIT	33,006	0.92%	
	\$ 3,556,444	100.00%	

John Wayne Airport Investment Pool			
	In Thousands	%	
U.S. GOVERNMENT AGENCIES	\$ 40,634	81.39%	
CERTIFICATES OF DEPOSIT	4,301	8.61%	
MONEY MARKET FUNDS	3,668	7.35%	
MEDIUM - TERM NOTES	1,320	2.65%	
U.S. TREASURIES	-	0.00%	
	\$ 49,923	100.00%	

Calculated Using Market Value at 7/31/2014

ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION

July 31, 2014



ORANGE COUNTY INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 200,360	6.53%
8 TO 30 DAYS	191,498	6.25%
31 TO 60 DAYS	96,290	3.14%
61 TO 90 DAYS	73,495	2.40%
91 TO 180 DAYS	262,110	8.55%
181 TO 395 DAYS	522,264	17.03%
14 TO 18 MONTHS	445,149	14.52%
19 TO 24 MONTHS	584,428	19.06%
25 TO 30 MONTHS	302,311	9.86%
31 TO 36 MONTHS	264,369	8.62%
37 TO 60 MONTHS	123,724	4.04%
TOTAL	\$ 3,065,998	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 129,169	3.63%
8 TO 30 DAYS	213,912	6.03%
31 TO 60 DAYS	286,355	8.07%
61 TO 90 DAYS	200,605	5.65%
91 TO 180 DAYS	266,246	7.50%
181 TO 395 DAYS	524,057	14.76%
14 TO 18 MONTHS	499,473	14.07%
19 TO 24 MONTHS	655,749	18.47%
25 TO 30 MONTHS	339,205	9.55%
31 TO 36 MONTHS	296,631	8.36%
37 TO 60 MONTHS	138,823	3.91%
TOTAL	\$ 3,550,225	100.00%

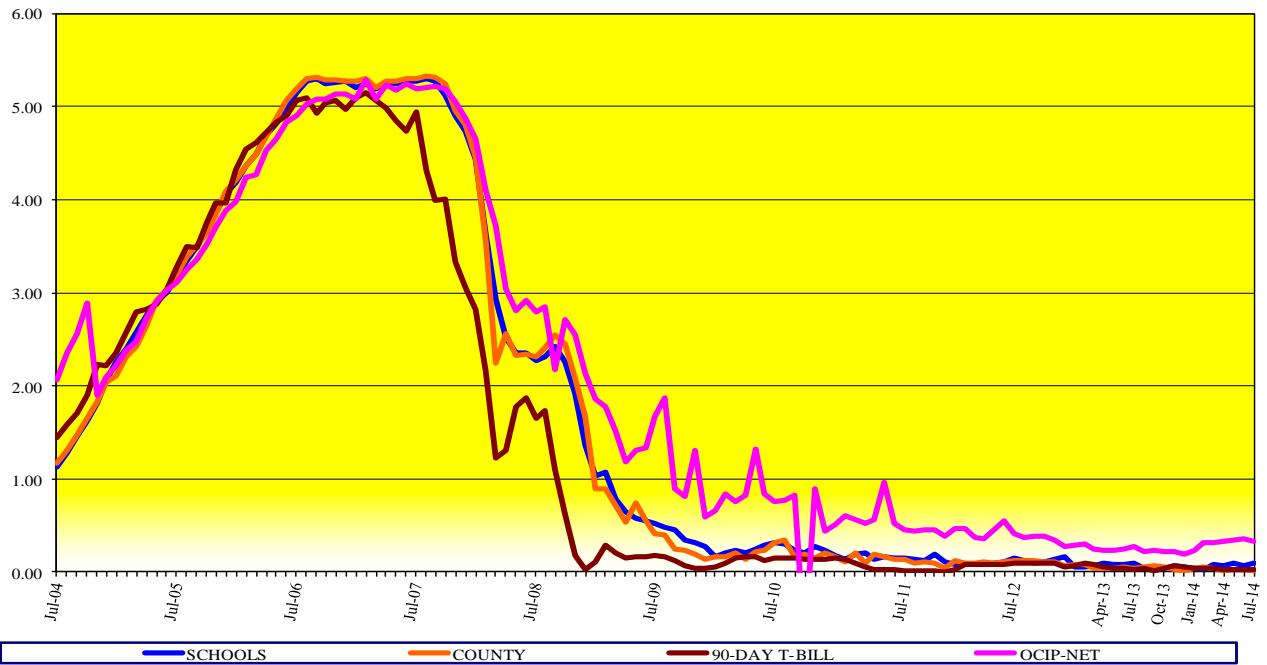
JOHN WAYNE AIRPORT INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 6,673	13.38%
8 TO 30 DAYS	16,825	33.75%
31 TO 60 DAYS	11,265	22.60%
61 TO 90 DAYS	3,603	7.23%
91 TO 180 DAYS	4,843	9.72%
181 TO 395 DAYS	6,640	13.32%
TOTAL	\$ 49,849	100.00%

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

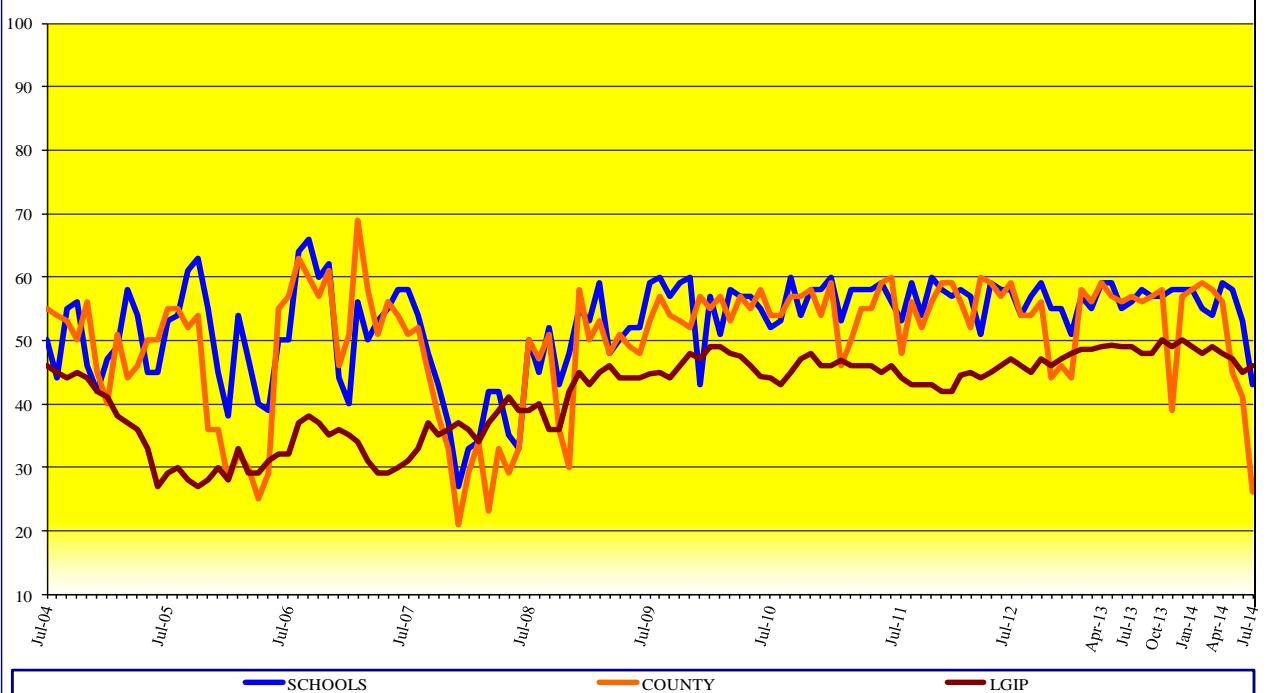
Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date.

At 7/31/2014, Floating Rate Notes comprise 3.7%, 0.61%, and 10.53% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Pool respectively.

**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE/YIELD)**
For The Period July 2004 to July 2014



**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES
WEIGHTED AVERAGE MATURITY (WAM)**
For The Period July 2004 to July 2014



• As of July 31, 2014, LGIP – 0.05; LGIP WAM -46; 90-Day T-Bill – 0.02; OCIP – Net – 0.34

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

August 1, 2013 - July 31, 2014

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month - July 2014</i>				
County Pool - Money Market Fund	\$ 597,887,269	\$ 49,813	0.09%	26
Educational Pool - Money Market Fund	\$ 781,468,497	\$ 72,096	0.16%	43
Extended Fund	\$ 5,248,133,847	\$ 2,116,726	0.47%	563
<i>June 2014</i>				
County Pool - Money Market Fund	\$ 741,112,313	\$ 60,483	0.09%	41
Educational Pool - Money Market Fund	\$ 438,475,385	\$ 65,546	0.14%	53
Extended Fund	\$ 5,287,010,654	\$ 2,137,875	0.49%	591
<i>May 2014</i>				
County Pool - Money Market Fund	\$ 981,914,365	\$ 91,537	0.10%	45
Educational Pool - Money Market Fund	\$ 588,180,732	\$ 118,242	0.17%	58
Extended Fund	\$ 5,289,207,825	\$ 2,255,088	0.50%	619
<i>April 2014</i>				
County Pool - Money Market Fund	\$ 1,267,656,725	\$ 132,791	0.08%	56
Educational Pool - Money Market Fund	\$ 1,000,325,961	\$ 103,374	0.14%	59
Extended Fund	\$ 5,284,339,856	\$ 2,162,548	0.53%	615
<i>March 2014</i>				
County Pool - Money Market Fund	\$ 1,504,893,583	\$ 124,598	0.11%	58
Educational Pool - Money Market Fund	\$ 862,975,773	\$ 127,998	0.15%	54
Extended Fund	\$ 4,523,381,423	\$ 1,964,144	0.52%	640
<i>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>Fiscal Year July 1, 2014 - June 30, 2015</i>	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
Orange County Investment Pool	\$ 3,071,045,714	\$ 1,041,457	0.39%	459
Orange County Educational Investment Pool	\$ 3,556,443,899	\$ 1,197,178	0.42%	21 449

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING JANUARY 31, 2015

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 January 31, 2015, 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	
July 2014 - Ending Cash				\$ 3,665,909	
August	\$ 398,118,624	\$ 367,803,354	\$ 415,897,355	353,690,533	
September	98,433,807	306,215,430	395,843,642	362,496,128	
October	79,444,836	635,036,665	411,354,009	665,623,620	
November	154,081,923	842,180,268	558,035,793	1,103,850,018	
December	84,663,401	2,112,019,124	1,931,150,302	1,369,382,242	
January	21,709,788	373,889,490	1,032,831,151	732,150,369	

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
July 2014 - Ending Cash				\$ 5,269,680	
August	\$ 350,423,869	\$ 180,104,120	\$ 348,108,725	187,688,943	
September	460,725,241	429,102,810	478,220,584	599,296,410	
October	42,328,402	278,236,207	561,344,331	358,516,688	
November	155,896,191	419,776,403	503,453,987	430,735,295	
December	65,155,739	1,321,330,131	377,931,463	1,439,289,702	
January	39,107,032	386,510,051	729,634,431	1,135,272,354	

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
FOR THE MONTH ENDED: July 31, 2014

Treasurer's Accountability at the Beginning of the Month	<u>\$6,566,145,422</u>
Cash Receipts:	
County	\$392,984,724
Schools	<u>724,739,631</u>
Total Cash Receipts	<u>1,117,724,355</u>
Cash Disbursements:	
County	547,921,215
Schools	<u>424,883,870</u>
Total Cash Disbursements	<u>972,805,085</u>
Net Change in Book Value of Pooled Assets	<u>144,919,270</u>
Net Decrease in Specific Investments	<u>(1,215,442)</u>
Treasurer's Accountability at the End of the Month	<u>\$6,709,849,250</u>

Assets in the Treasury at the end of the period:

O.C. Investment Pool	\$3,075,009,173
O.C. Educational Investment Pool	3,561,254,991
Non Pooled Investments - John Wayne Airport	49,988,560
Non Pooled Investments - Other	14,660,937
Cash in banks - County	3,643,087
Cash in banks - School	5,269,680
Cash in vault	<u>22,822</u>
	<u>\$6,709,849,250</u>

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
July 31, 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	\$ 9,999,927	1.67%	\$ 1,903,431,882	36.27%	\$ 190,476,905	24.37%	\$ -	0.00%
30%	Negotiable Certificates of Deposit	35,001,147	5.85%	-	0.00%	33,006,157	4.22%	4,300,726	8.61%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
100%	U.S. Government Agencies	437,264,028	73.14%	2,851,695,819	54.34%	492,375,257	63.01%	40,634,336	81.40%
20%	Money Market Funds	104,438,137	17.47%	-	0.00%	59,591,250	7.63%	3,667,964	7.35%
30%	Medium-Term Notes	11,184,030	1.87%	167,497,011	3.19%	6,018,928	0.77%	1,320,107	2.64%
30%	Municipal Debt	-	0.00%	325,509,135	6.20%	-	0.00%	-	0.00%
100%	Repurchase Agreement	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 597,887,269	100.00%	\$ 5,248,133,847	100.00%	\$ 781,468,497	100.00%	\$ 49,923,133	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% (2.39)	Weighted Average Maturity	Yes/25.61	N/A	Yes/43.18	Yes/57.69
13 Months/397 days	Duration	N/A	Yes/1.53	N/A	N/A
5 Years/1826 days	Final Maturity - Money Market Fund	Yes/245	N/A	Yes/273	Yes/368
	Final Maturity - Extended Fund	N/A	Yes/1391	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/1.0000	Yes/1.0000

(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
July 31, 2014

COMPLIANCE CATEGORY	PERFORMED BY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	IA	Performance Evaluation-Cal Govt. Code 27134	Calendar Year 2013 in process.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	Quarter ended 3/31/14 in process.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	Annual audit of Schedule of Assets as of June 30, 2014 in process.
Treasury Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	Annual review of FY 11/12 and FY 12/13 fees completed with a small amount of refund identified in both years. Credit to pool participants accounts to be processed in August 2014.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar Year 2013 completed.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	All 2014 IPS certifications received.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	FY 13/14 identified two compliance incidents (both in December 2013). FY 14/15 identified zero compliance incidents as of July 31, 2014.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	October 30, 2013 changes approved by BOS on December 17, 2013.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	October 30, 2013 changes approved by BOS on February 4, 2014.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	TOC 2013 Annual Report presented to BOS on February 25, 2014
Broker/Financial Institution List	TTC	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	TTC	TOC Bylaws Rule 34 - Annual	TOC members are in compliance for Calendar Year 2014.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	TOC members are in compliance for Calendar Year 2013.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	TOC members are in compliance for Calendar Year 2013.
Conflict of Interest Form 700 Review	TTC	IPS Sec. X (removed from IPS in 2013)	Review completed for 2012. Review in process for 2013.

LEGEND	
Auditor-Controller Internal Audit	AC
Board of Supervisors	BOS
Internal Audit Department	IA
Treasury Oversight Committee	TOC
Office of Treasurer-Tax Collector	TTC

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended July 31, 2014**

During July, 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

Run Date: 05-Aug-2014 03:20 pm

Print Date: 05-Aug-2014

As at date: 05-Aug-2014

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Jul-2014

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	8/1/14			AAAm	Aaa		56,300,545.46		0.0400	56,300,545.46		0.00	0.00	56,300,545.46	56,300,545.46
INVESTCO STIC GOVERNMENT & AGENCY															
	8/1/14			AAAm	AAA-mf	AAAmmf	46,623,151.28		0.0100	46,623,151.28		0.00	0.00	46,623,151.28	46,623,151.28
GOLDMAN SACHS - COUNTY MMF															
	8/1/14			AAAm	AAA-mf		1,514,440.39		0.0100	1,514,440.39		0.00	0.00	1,514,440.39	1,514,440.39
Subtotal for FUNDS:								104,438,137.13	0.0262	104,438,137.13	0.00	0.00	104,438,137.13	104,438,137.13	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
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	43,000.00	15,000,000.00	15,001,647.00
Subtotal for YANKEE CD:								15,000,000.00	0.3000	0.3000	15,000,000.00	0.00	43,000.00	15,000,000.00	15,001,647.00
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
707636	3/20/14	9/18/14	78009NQY5	A-1+	P-1	F1+	10,000,000.00	0.1564	0.1564	10,000,000.00		0.00	608.42	10,000,000.00	9,999,780.00
ROYAL BANK OF CANADA NY / RBC															
702987	2/24/14	11/24/14	78009NQR0	A-1+	P-1	F1+	10,000,000.00	0.2040	0.2040	10,000,000.00		0.00	453.33	10,000,000.00	9,999,720.00
Subtotal for YANKEE CD FLOATER:								20,000,000.00	0.1802	0.1802	20,000,000.00	0.00	1,061.75	20,000,000.00	19,999,500.00
Subtotal for CERTIFICATES OF DEPOSIT:								35,000,000.00	0.2316	0.2316	35,000,000.00	0.00	44,061.75	35,000,000.00	35,001,147.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / JEFFERIES & COMPANY															
729554	7/22/14	8/1/14	313385A30	AA+	Aaa	AAA	6,200,000.00		0.0600	6,199,896.67		0.00	103.33	6,200,000.00	6,200,000.00
FHLB DISC CORP / BARCLAYS CAPITAL															
729555	7/22/14	8/1/14	313385A30	AA+	Aaa	AAA	11,000,000.00		0.0600	10,999,816.67		0.00	183.33	11,000,000.00	11,000,000.00
FHLB DISC CORP / JEFFERIES & COMPANY															
730814	7/29/14	8/1/14	313385A30	AA+	Aaa	AAA	9,115,000.00		0.0600	9,114,954.43		0.00	45.57	9,115,000.00	9,115,000.00
FED FARM CR BK / BARCLAYS CAPITAL															
731108	7/30/14	8/5/14	313313A73	AA+	Aaa	AAA	38,500,000.00		0.0200	38,499,871.67		0.00	42.78	38,499,914.45	38,499,884.50
FHLB DISC CORP / GOLDMAN SACHS GROUP INC															
724644	6/24/14	8/6/14	313385A89	AA+	Aaa	AAA	5,395,000.00		0.0600	5,394,613.36		0.00	341.68	5,394,955.04	5,394,978.42
FHLB DISC CORP / UBS FINANCIAL SERVICES															
731342	7/31/14	8/6/14	313385A89	AA+	Aaa	AAA	9,000,000.00		0.0400	8,999,940.00		0.00	10.00	8,999,950.00	8,999,964.00
														27	14.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 05-Aug-2014 03:20 pm

Print Date: 05-Aug-2014

As at date: 05-Aug-2014

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Jul-2014

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)	
Issuer / Broker																
UNITED STATES DOLLAR																
County Money Mkt Fnd																
GOVERNMENT AGENCY																
DISCOUNT NOTES																
FHLB DISC CORP / NOMURA SECURITIES																
725209	6/26/14	8/8/14	313385B21	AA+	Aaa	AAA	5,400,000.00	0.0600		5,399,613.00	0.00	324.00	5,399,937.00	5,399,967.60	30.60	
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS																
717861	5/15/14	8/13/14	313589B77	AA+	Aaa	AAA	5,000,000.00	0.0950		4,998,812.50	0.00	1,029.17	4,999,841.67	4,999,950.00	108.33	
FNMA DISCOUNT / UBS FINANCE (DE) LLC																
725208	6/26/14	8/13/14	313589B77	AA+	Aaa	AAA	20,000,000.00	0.0600		19,998,400.00	0.00	1,200.00	19,999,600.00	19,999,800.00	200.00	
FHLB DISC CORP / NOMURA SECURITIES																
724914	6/25/14	8/27/14	313385D52	AA+	Aaa	AAA	20,000,000.00	0.0600		19,997,900.00	0.00	1,233.33	19,999,133.33	19,999,580.00	446.67	
FHLB DISC CORP / BNP PARIBAS																
725459	6/27/14	8/29/14	313385D78	AA+	Aaa	AAA	45,000,000.00	0.0650		44,994,881.25	0.00	2,843.75	44,997,725.00	44,998,965.00	1,240.00	
FREDDIE DISCOUNT / BARCLAYS CAPITAL																
709494	3/31/14	9/29/14	313397H61	AA+	Aaa	AAA	13,642,000.00	0.0800		13,636,482.57	0.00	3,728.81	13,640,211.38	13,641,181.48	970.10	
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS																
724913	6/25/14	10/1/14	313589H89	AA+	Aaa	AAA	9,800,000.00	0.0750		9,797,999.17	0.00	755.42	9,798,754.59	9,799,088.60	334.01	
FNMA DISCOUNT / DEUTSCHE																
731107	7/30/14	10/2/14	313589H97	AA+	Aaa	AAA	14,400,000.00	0.0800		14,397,952.00	0.00	64.00	14,398,016.00	14,398,632.00	616.00	
FREDDIE DISCOUNT / JP MORGAN CHASE & CO																
709701	4/1/14	10/23/14	313397L66	AA+	Aaa	AAA	7,300,000.00	0.0900		7,296,258.75	0.00	2,226.50	7,298,485.25	7,299,072.90	587.65	
FREDDIE DISCOUNT / GOLDMAN SACHS GROUP INC																
708935	3/27/14	10/24/14	313397L74	AA+	Aaa	AAA	19,200,000.00	0.0900		19,189,872.00	0.00	6,096.00	19,195,968.00	19,197,542.40	1,574.40	
FNMA DISCOUNT / BARCLAYS CAPITAL																
724912	6/25/14	10/29/14	313589M42	AA+	Aaa	AAA	7,500,000.00	0.0750		7,498,031.25	0.00	578.13	7,498,609.38	7,498,980.00	370.62	
FNMA DISCOUNT / GOLDMAN SACHS GROUP INC																
725743	6/30/14	10/29/14	313589M42	AA+	Aaa	AAA	6,200,000.00	0.0750		6,198,437.08	0.00	413.33	6,198,850.41	6,199,156.80	306.39	
FREDDIE DISCOUNT / GOLDMAN SACHS GROUP INC																
690404	12/11/13	11/17/14	313397P70	AA+	Aaa	AAA	10,000,000.00	0.1650		9,984,370.83	0.00	10,679.17	9,995,050.00	9,996,924.00	1,874.00	
Subtotal for DISCOUNT NOTES:								262,652,000.00	0.0000	0.0655	262,598,103.20	0.00	31,898.30	262,630,001.50	262,638,667.70	8,666.20
GOVT AGENCY-FIX-30/360																
FED FARM CR BK / BARCLAYS CAPITAL																
730326	7/25/14	8/1/14	3133ECW26	AA+	Aaa	AAA	12,000,000.00	0.1600	0.0702	12,000,156.00	(156.00)	0.00	12,000,000.00	12,000,120.00	120.00	
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	(42,313.69)	40,791.14	9,125,276.38	9,125,469.29	192.91	
FANNIE MAE / CITIGROUP GLOBAL MARKETS																

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Issuer / Broker																
UNITED STATES DOLLAR																
County Money Mkt Fnd																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
697659	1/23/14	8/28/14	3135G0BY8	AA+	Aaa	AAA	5,119,000.00	0.8750	0.1110	5,142,341.10	(20,409.89)	19,036.29	5,121,931.21	5,122,122.59	191.38	
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	5,010.96	9,845.83	14,999,355.96	15,001,860.00	2,504.04	
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	(224,510.73)	168,750.00	15,053,739.27	15,055,425.00	1,685.73	
Subtotal for GOVT AGENCY-FIX-30/360:								56,240,000.00	1.1214	0.1336	56,582,682.17	(282,379.35)	238,423.26	56,300,302.82	56,304,996.88	4,694.06
GOVT AGENCY-FLOAT-ACT/360																
FED HM LN BK BD / JP MORGAN CHASE & CO																
706884	3/17/14	8/15/14	313380DP9	AA+	Aaa	AAA	25,000,000.00	0.1320	0.0815	25,005,225.00	(4,740.56)	1,558.34	25,000,484.44	25,001,000.00	515.56	
FED FARM CR BK / JEFFERIES & COMPANY																
706899	3/17/14	12/17/14	3133EDH47	AA+	Aaa	AAA	30,000,000.00	0.0860	0.0953	29,998,818.60	588.55	1,075.00	29,999,407.15	30,000,000.00	592.85	
FED FARM CR BK / DAIWA CAPITAL MARKETS																
709708	4/1/14	3/16/15	3133ECLM4	AA+	Aaa	AAA	38,300,000.00	0.2300	0.1138	38,342,783.02	(14,955.67)	11,255.95	38,327,827.35	38,323,363.00	(4,464.35)	
FED FARM CR BK / DAIWA CAPITAL MARKETS																
710004	4/2/14	4/2/15	3133EDJ29	AA+	Aaa	AAA	25,000,000.00	0.1100	0.1151	24,998,733.75	419.77	2,291.67	24,999,153.52	24,996,000.00	(3,153.52)	
Subtotal for GOVT AGENCY-FLOAT-ACT/360:								118,300,000.00	0.1474	0.1025	118,345,560.37	(18,687.91)	16,180.96	118,326,872.46	118,320,363.00	(6,509.46)
Subtotal for GOVERNMENT AGENCY:								437,192,000.00	0.1842	0.0843	437,526,345.74	(301,067.26)	286,502.52	437,257,176.78	437,264,027.58	6,850.80
MEDIUM TERM NOTES																
MEDIUM TERM NOTE																
BERKSHIRE HATHAWAY INC / CRED SUIS SECURITIES																
705390	3/7/14	2/11/15	084670AV0	AA	Aa2	A+	11,000,000.00	3.2000	0.2597	11,299,508.00	(129,129.20)	140,800.00	11,170,378.80	11,184,030.00	13,651.20	
Subtotal for MEDIUM TERM NOTE:								11,000,000.00	3.2000	0.2597	11,299,508.00	(129,129.20)	140,800.00	11,170,378.80	11,184,030.00	13,651.20
Subtotal for MEDIUM TERM NOTES:								11,000,000.00	3.2000	0.2597	11,299,508.00	(129,129.20)	140,800.00	11,170,378.80	11,184,030.00	13,651.20
TREASURIES																
TREASURY BILL																
US TREASURY N/B / BARCLAYS CAPITAL																
730812	7/29/14	8/21/14	912796BX6	AA+	Aaa	AAA	10,000,000.00	0.0205		9,999,869.03	0.00	17.08	9,999,869.03	9,999,927.10	58.07	
Subtotal for TREASURY BILL:								10,000,000.00	0.0000	0.0205	9,999,869.03	0.00	17.08	9,999,869.03	9,999,927.10	58.07
Subtotal for TREASURIES:								10,000,000.00	0.0205		9,999,869.03	0.00	17.08	9,999,869.03	9,999,927.10	58.07
Total County Money Mkt Fnd :								597,630,137.13	0.2072	0.0849	598,263,859.90	(430,196.46)	471,381.35	597,865,561.74	597,887,268.81	21,707.07

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Issuer / Broker																
UNITED STATES DOLLAR																
Educational Money Mkt Fnd																
GOVERNMENT AGENCY																
DISCOUNT NOTES																
FREDDIE DISCOUNT / BARCLAYS CAPITAL																
727782	7/11/14	9/15/14	313397F89	AA+	Aaa	AAA	5,000,000.00	0.0600	4,999,450.00	0.00	175.00	4,999,625.00	4,999,785.00	160.00		
FNMA DISCOUNT / BARCLAYS CAPITAL																
730816	7/29/14	9/15/14	313589F81	AA+	Aaa	AAA	19,500,000.00	0.0650	19,498,310.00	0.00	105.63	19,498,415.63	19,499,161.50	745.87		
FNMA DISCOUNT / DEUTSCHE																
730061	7/24/14	9/17/14	313589G23	AA+	Aaa	AAA	7,000,000.00	0.0750	6,999,197.92	0.00	116.67	6,999,314.59	6,999,203.12	(111.47)		
FREDDIE DISCOUNT / JP MORGAN CHASE & CO.																
730572	7/28/14	9/18/14	313397G39	AA+	Aaa	AAA	16,100,000.00	0.0600	16,098,604.67	0.00	107.33	16,098,712.00	16,099,275.50	563.50		
FHLB DISC CORP / JEFFERIES & COMPANY																
731110	7/30/14	9/19/14	313385G42	AA+	Aaa	AAA	10,000,000.00	0.0700	9,999,008.33	0.00	38.89	9,999,047.22	9,999,540.00	492.78		
FED FARM CR BK / UBS FINANCIAL SERVICES																
727969	7/14/14	9/22/14	313313G77	AA+	Aaa	AAA	13,500,000.00	0.0700	13,498,162.50	0.00	472.50	13,498,635.00	13,499,338.50	703.50		
FNMA DISCOUNT / DAIWA CAPITAL MARKETS																
730573	7/28/14	9/22/14	313589G72	AA+	Aaa	AAA	14,315,000.00	0.0750	14,313,329.92	0.00	119.29	14,313,449.21	14,314,298.57	849.36		
FREDDIE DISCOUNT / NOMURA SECURITIES																
725741	6/30/14	9/29/14	313397H61	AA+	Aaa	AAA	7,900,000.00	0.0800	7,898,402.44	0.00	561.78	7,898,964.22	7,899,526.00	561.78		
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS																
727965	7/14/14	9/29/14	313397H61	AA+	Aaa	AAA	15,000,000.00	0.0700	14,997,754.17	0.00	525.00	14,998,279.17	14,999,100.00	820.83		
FREDDIE DISCOUNT / BARCLAYS CAPITAL																
713532	4/22/14	10/24/14	313397L74	AA+	Aaa	AAA	8,900,000.00	0.0700	8,896,798.47	0.00	1,747.86	8,898,546.33	8,898,860.80	314.47		
FARM CREDIT DISCOUNT NOTE / JEFFERIES & COMPANY																
709704	4/1/14	10/31/14	313313M62	AA+	Aaa	AAA	5,000,000.00	0.0900	4,997,337.50	0.00	1,525.00	4,998,862.50	4,999,305.00	442.50		
Subtotal for DISCOUNT NOTES:								318,705,000.00	0.0000	0.0650	318,671,954.22	0.00	12,812.65	318,684,766.87	318,693,860.53	9,093.66
GOVT AGENCY-FIX-30/360																
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	(5,200.00)	0.00	5,000,000.00	5,001,250.00	1,250.00	
FED FARM CR BK / BARCLAYS CAPITAL																
729815	7/23/14	8/1/14	3133ECW26	AA+	Aaa	AAA	25,000,000.00	0.1600	0.0702	25,000,450.00	(450.00)	0.00	25,000,000.00	25,000,250.00	250.00	
FED HM LN BK BD / BARCLAYS CAPITAL																
729244	7/21/14	8/13/14	3133XLJP9	AA+	Aaa	AAA	8,080,000.00	5.5000	0.0794	8,106,736.72	(12,153.05)	12,344.45	8,094,583.67	8,094,544.00	(39.67)	
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	(11,258.53)	7,826.39	1,750,763.97	1,750,857.50	93.53	
FED HM LN BK BD / BARCLAYS CAPITAL																

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Issuer / Broker																
UNITED STATES DOLLAR																
Educational Money Mkt Fnd																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
729245	7/21/14	8/20/14	313383W72	AA+	Aaa	AAA	8,000,000.00	0.1700	0.0695	8,000,632.00	(217.93)	377.78	8,000,414.07	8,000,640.00	225.93	
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	(24,065.49)	18,035.94	4,852,609.51	4,852,958.50	348.99	
FREDDIE MAC / RBC																
691413	12/17/13	8/28/14	3134G3YW4	AA+	Aaa	AAA	125,000.00	0.3750	0.1568	125,189.94	(169.51)	199.22	125,020.43	125,027.50	7.07	
FANNIE MAE / CASTLE OAK SECURITIES																
730811	7/29/14	8/28/14	3135G0BY8	AA+	Aaa	AAA	10,010,000.00	0.8750	0.0500	10,016,636.63	(457.70)	486.60	10,016,178.93	10,016,106.10	(72.83)	
FANNIE MAE / BNP PARIBAS																
731340	7/31/14	8/28/14	3135G0BY8	AA+	Aaa	AAA	19,950,000.00	0.8750	0.0600	19,962,157.13	0.00	0.00	19,962,157.13	19,962,169.50	12.37	
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	5,010.96	9,845.83	14,999,355.96	15,001,860.00	2,504.04	
FED HM LN BK BD / CASTLE OAK SECURITIES																
687723	11/25/13	9/12/14	3133LWM1	AA+	Aaa	AAA	2,035,000.00	5.2500	0.1726	2,117,275.05	(70,521.47)	41,251.15	2,046,753.58	2,046,925.10	171.52	
FED HM LN BK BD / DEUTSCHE																
727966	7/14/14	9/12/14	313382GF4	AA+	Aaa	AAA	15,000,000.00	0.2100	0.0775	15,003,135.00	(918.88)	1,487.50	15,002,216.12	15,003,150.00	933.88	
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	(262,327.73)	112,500.00	10,034,822.27	10,036,950.00	2,127.73	
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	(30,724.94)	17,910.00	1,597,620.42	1,597,882.44	262.02	
FANNIE MAE / BNP PARIBAS																
713782	4/23/14	9/16/14	31398AYY2	AA+	Aaa	AAA	16,796,000.00	3.0000	0.0800	16,990,623.02	(133,378.01)	137,167.33	16,857,245.01	16,858,061.22	816.21	
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	(20,757.93)	14,149.69	5,269,303.47	5,269,606.88	303.41	
FED FARM CR BK / DEUTSCHE																
713785	4/23/14	9/22/14	31331GL80	AA+	Aaa	AAA	7,200,000.00	3.0000	0.0751	7,287,084.00	(57,276.72)	58,800.00	7,229,807.28	7,229,196.00	(611.28)	
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	(93,087.27)	25,885.42	5,036,762.73	5,037,475.00	712.27	
FANNIE MAE / TDSI																
696568	1/16/14	12/19/14	3135G0FY4	AA+	Aaa	AAA	500,000.00	0.7500	0.1718	502,671.00	(1,564.10)	437.50	501,106.90	501,162.50	55.60	
FANNIE MAE / GOLDMAN SACHS GROUP INC																
708671	3/26/14	12/19/14	3135G0FY4	AA+	Aaa	AAA	3,176,000.00	0.7500	0.1376	3,190,196.72	(6,747.49)	2,779.00	3,183,449.23	3,183,384.20	(65.03)	
FANNIE MAE / TDSI																
708670	3/26/14	3/16/15	3135G0HG1	AA+	Aaa	AAA	5,100,000.00	0.3750	0.1622	5,110,537.37	(3,763.35)	6,640.63	5,106,774.02	5,107,420.50	33	646.48

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Issuer / Broker																						
UNITED STATES DOLLAR																						
Educational Money Mkt Fnd																						
GOVERNMENT AGENCY																						
Subtotal for GOVT AGENCY-FIX-30/360:							169,429,000.00	1.3483	0.1102	170,396,973.84	(730,029.14)	468,124.43	169,666,944.70	169,676,876.94	9,932.24							
GOVT AGENCY-FLOAT-ACT/360																						
FANNIE MAE / CASTLE OAK SECURITIES																						
693008	12/26/13	10/27/14	3135G0EY5	AA+	Aaa	AAA	4,000,000.00	0.3800	0.1585	4,007,808.00	(5,580.80)	216.67	4,002,227.20	4,004,520.00	2,292.80							
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							4,000,000.00	0.3800	0.1585	4,007,808.00	(5,580.80)	216.67	4,002,227.20	4,004,520.00	2,292.80							
Subtotal for GOVERNMENT AGENCY:							492,134,000.00	0.4673	0.0813	493,076,736.06	(735,609.94)	481,153.75	492,353,938.77	492,375,257.47	21,318.70							
MEDIUM TERM NOTES																						
MEDIUM TERM NOTE																						
BERKSHIRE HATHAWAY INC / TD SECURITIES							716567	5/8/14	1/15/15	084664AT8	AA	Aa2	A+	4,575,000.00	4,8500	0.2402	4,719,478.50	(48,549.46)	9,861.67	4,670,929.04	4,671,761.25	832.21
BERKSHIRE HATHAWAY INC / CRED SUIS SECURITIES							706676	3/14/14	2/11/15	084670AV0	AA	Aa2	A+	1,325,000.00	3.2000	0.2553	1,360,374.85	(14,820.66)	16,135.55	1,345,554.19	1,347,167.25	1,613.06
Subtotal for MEDIUM TERM NOTE:														5,900,000.00	4.4794	0.2436	6,079,853.35	(63,370.12)	25,997.22	6,016,483.23	6,018,928.50	2,445.27
Subtotal for MEDIUM TERM NOTES:														5,900,000.00	4.4794	0.2436	6,079,853.35	(63,370.12)	25,997.22	6,016,483.23	6,018,928.50	2,445.27
TREASURIES																						
TREASURY BILL																						
US TREASURY N/B / DEUTSCHE							730571	7/28/14	8/7/14	912796DL0	AA+	Aaa	AAA	20,000,000.00	0.0240		19,999,866.67	0.00	53.33	19,999,866.67	19,999,951.40	84.73
Subtotal for TREASURY BILL:														20,000,000.00	0.0000	0.0240	19,999,866.67	0.00	53.33	19,999,866.67	19,999,951.40	84.73
TREASURY BOND																						
US TREASURY N/B / UBS FINANCIAL SERVICES							730808	7/29/14	9/30/14	912828LQ1	AA+	Aaa	AAA	50,000,000.00	2.3750	0.0370	50,201,171.88	(9,579.61)	9,733.61	50,191,592.27	50,191,406.50	(185.77)
US TREASURY N/B / BARCLAYS CAPITAL							730809	7/29/14	9/30/14	912828LQ1	AA+	Aaa	AAA	25,000,000.00	2.3750	0.0505	25,100,000.00	(4,761.90)	4,866.80	25,095,238.10	25,095,703.25	465.15
US TREASURY N/B / DEUTSCHE							730810	7/29/14	9/30/14	912828LQ1	AA+	Aaa	AAA	20,000,000.00	2.3750	0.0370	20,080,468.75	(3,831.85)	3,893.44	20,076,636.90	20,076,562.60	(74.30)
US TREASURY N/B / BARCLAYS CAPITAL							731113	7/30/14	9/30/14	912828LQ1	AA+	Aaa	AAA	25,000,000.00	2.3750	0.0226	25,099,609.38	(3,213.21)	3,244.54	25,096,396.17	25,095,703.25	(692.92)
US TREASURY N/B / BARCLAYS CAPITAL							731338	7/31/14	9/30/14	912828TQ3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.0389	50,017,578.13	(288.17)	341.53	50,017,289.96	50,017,578.00	288.04
Subtotal for TREASURY BOND:														170,000,000.00	1.7500	0.0374	170,498,828.14	(21,674.74)	22,079.92	170,477,153.40	170,476,953.60	(199.80)
Subtotal for TREASURIES:														190,000,000.00	1.5658	0.0360	190,498,694.81	(21,674.74)	22,133.25	190,477,020.07	190,476,905.00	34 (115.07)

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Issuer / Broker																
UNITED STATES DOLLAR																
Total Educational Money Mkt Fnd :																
780,625,249.72 0.7204 0.0741 782,254,991.25 (824,259.93) 543,730.05 781,443,543.97 781,468,497.34 24,953.37																
Net Asset Value (NAV):																
1.000032																
Extended Fund																
GOVERNMENT AGENCY																
DISCOUNT NOTES																
FHLB DISC CORP / NOMURA SECURITIES																
723894	6/19/14	9/5/14	313385E69	AA+	Aaa	AAA	20,000,000.00	0.0800		19,996,533.33	0.00	1,911.11	19,998,444.44	19,999,340.00	895.56	
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	18,666.67	24,978,666.67	24,987,600.00	8,933.33	
Subtotal for DISCOUNT NOTES:																
GOVT AGENCY-FIX-30/360																
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	(86,946.36)	34,011.25	7,607,153.82	7,608,726.45	1,572.63	
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	(259,266.43)	89,444.44	20,007,233.57	20,009,800.00	2,566.43	
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	(1,975.00)	7,968.75	5,000,075.00	5,001,100.00	1,025.00	
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	(1,589.63)	7,968.75	5,000,060.37	5,001,100.00	1,039.63	
FREDDIE MAC /																
607850	8/16/12	8/28/14	3134G3YW4	AA+	Aaa	AAA	10,000,000.00	0.3750	0.3513	10,004,800.00	(4,622.95)	15,937.50	10,000,177.05	10,002,200.00	2,022.95	
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	(2,985.50)	15,937.50	10,000,114.50	10,002,200.00	2,085.50	
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	(8,079.66)	15,937.50	10,000,320.34	10,002,200.00	1,879.66	
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	2,223.22	11,872.92	20,499,593.07	20,502,050.00	2,456.93	
FED HM LN BK BD / TD SECURITIES																
691405	12/17/13	9/12/14	3130A0GJ3	AA+	Aaa	AAA	25,000,000.00	0.1500	0.1675	24,996,792.50	2,711.25	14,479.17	24,999,503.75	25,002,500.00	2,996.25	
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	42,985.07	18,333.33	9,997,985.07	10,005,500.00	7,514.93	
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	15,328.69	14,072.92	19,298,151.69	19,283,981.00	(14,170.69)	
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	(23,124.10)	15,798.61	10,002,455.90	10,013,400.00	35	10,944.10

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	11,192.31	8,183.92	15,302,876.96	15,311,122.00	8,245.04
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	19,723.31	13,500.00	24,996,473.31	25,019,000.00	22,526.69
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	31,163.51	21,330.00	39,494,427.72	39,530,020.00	35,592.28
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	(983,672.58)	129,427.08	25,171,827.42	25,187,375.00	15,547.58
FANNIE MAE / BANK OF AMERICA															
691401	12/17/13	11/20/14	31398AZV7	AA+	Aaa	AAA	26,000,000.00	2.6250	0.1852	26,585,988.00	(394,178.11)	134,604.17	26,191,809.89	26,194,870.00	3,060.11
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	11,404.62	6,906.25	15,297,711.12	15,289,137.00	(8,574.12)
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	18,408.52	10,937.50	24,996,033.52	25,013,750.00	17,716.48
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	18,305.68	10,937.50	24,996,055.68	25,013,750.00	17,694.32
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	(827.49)	8,166.67	15,000,157.86	15,012,750.00	12,592.14
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	(185,596.45)	21,875.00	25,039,403.55	25,058,125.00	18,721.45
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	(172,300.95)	21,000.00	24,036,979.05	24,055,800.00	18,820.95
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	(178,599.22)	21,875.00	25,038,330.78	25,058,125.00	19,794.22
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	(53,191.00)	13,888.89	25,009,059.00	25,048,875.00	39,816.00
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	23,495.40	2,604.17	24,993,495.40	25,015,750.00	22,254.60
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	18,796.32	2,083.33	19,994,796.32	20,012,600.00	17,803.68
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	(2,235.22)	31,864.58	28,501,555.28	28,491,022.50	(10,532.78)
FED HM LN BK BD / RBC															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(298,035.25)	64,322.92	15,207,877.25	15,256,350.00	48,472.75
FED FARM CR BK / JEFFERIES & COMPANY															
630250	12/27/12	11/16/15	3133ECBJ2	AA+	Aaa	AAA	19,575,000.00	0.4300	0.4370	19,571,085.00	2,162.86	17,535.94	19,573,247.86	19,601,817.75	28,569.89
FED FARM CR BK / JEFFERIES & COMPANY															
638821	2/19/13	11/16/15	3133ECBJ2	AA+	Aaa	AAA	10,000,000.00	0.4300	0.4443	9,996,100.00	2,062.61	8,958.33	9,998,162.61	10,013,700.00	15,537.39
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	(6,666.87)	9,861.11	10,005,933.13	10,029,500.00	23,566.87
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	13,917.46	14,791.67	14,982,957.46	15,044,250.00	61,292.54
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	(5,120.50)	9,861.11	10,006,579.50	10,029,500.00	22,920.50
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	(163.03)	8,375.00	10,000,136.97	10,020,800.00	20,663.03
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	(570.61)	29,312.50	35,000,479.39	35,072,800.00	72,320.61
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	(5,256.76)	16,750.00	20,004,943.24	20,041,600.00	36,656.76
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	(2,156.17)	16,750.00	20,002,043.83	20,041,600.00	39,556.17
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	(147,626.97)	19,097.22	10,126,023.03	10,138,750.00	12,726.97
FED HM LN BK BD / JEFFERIES & COMPANY															
632054	1/8/13	12/11/15	313371NW2	AA+	Aaa	N.A	11,000,000.00	1.3750	0.4494	11,295,526.00	(158,006.78)	21,006.94	11,137,519.22	11,152,625.00	15,105.78
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
660955	6/24/13	12/21/15	3135G0SB0	AA+	Aaa	AAA	15,000,000.00	0.3750	0.5928	14,919,300.00	35,716.72	6,250.00	14,955,016.72	15,015,675.00	60,658.28
FANNIE MAE / GOLDMAN SACHS GROUP INC															
666910	7/26/13	12/21/15	3135G0SB0	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4902	9,972,510.00	11,599.83	4,166.67	9,984,109.83	10,010,450.00	26,340.17
FANNIE MAE / GOLDMAN SACHS GROUP INC															
666911	7/26/13	12/21/15	3135G0SB0	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4952	9,971,320.00	12,101.97	4,166.67	9,983,421.97	10,010,450.00	27,028.03
FANNIE MAE / BNP PARIBAS															
666912	7/26/13	12/21/15	3135G0SB0	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4924	9,972,000.00	11,815.03	4,166.67	9,983,815.03	10,010,450.00	26,634.97
FED HM LN BK BD / BNP PARIBAS															

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Issuer / Broker																
UNITED STATES DOLLAR																
Extended Fund																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
649011	4/17/13	3/11/16	313375RN9	AA+	Aaa	AAA	30,000,000.00	1.0000	0.4090	30,510,600.00	(226,933.33)	116,666.67	30,283,666.67	30,267,150.00	(16,516.67)	
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	2,011.02	83,125.00	49,997,561.02	49,975,500.00	(22,061.02)	
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	36,566.85	24,937.50	14,935,151.85	14,992,650.00	57,498.15	
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	31,064.03	25,208.33	14,940,929.03	15,021,600.00	80,670.97	
FANNIE MAE / DAIWA CAPITAL MARKETS																
707867	3/21/14	3/30/16	3135G0VA8	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4927	10,001,470.00	(262.14)	16,805.56	10,001,207.86	10,014,400.00	13,192.14	
FANNIE MAE / BARCLAYS CAPITAL																
720111	5/29/14	4/29/16	3135G0WG4	AA+	Aaa	AAA	30,975,000.00	0.5000	0.4781	30,987,885.60	(1,157.84)	26,672.92	30,986,727.76	30,957,344.25	(29,383.51)	
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	(26,592.29)	21,666.67	20,038,107.71	20,011,700.00	(26,407.71)	
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	(13,880.00)	27,083.33	25,020,820.00	25,014,625.00	(6,195.00)	
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	(10,934.64)	27,083.33	25,016,440.36	25,014,625.00	(1,815.36)	
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	10,416.86	5,781.25	14,983,866.86	14,964,750.00	(19,116.86)	
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	11,565.39	3,854.17	9,981,965.39	9,976,500.00	(5,465.39)	
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	11,432.23	3,854.17	9,982,132.23	9,976,500.00	(5,632.23)	
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	19,910.90	4,062.50	14,968,160.90	14,960,250.00	(7,910.90)	
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	16,665.33	4,062.50	14,973,165.33	14,960,250.00	(12,915.33)	
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	4,959.75	26,006.94	9,988,599.75	10,041,250.00	52,650.25	
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	(98,788.12)	99,305.56	25,190,461.88	25,056,375.00	(134,086.88)	
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	(31,270.01)	8,888.89	10,067,429.99	9,991,900.00	39	(75,529.99)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
718598	5/20/14	5/20/16	3134G54C6	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5201	49,980,000.00	3,944.44	49,305.56	49,983,944.44	49,969,500.00	(14,444.44)
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	(12,000.00)	44,444.44	50,000,000.00	49,950,000.00	(50,000.00)
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	11,531.67	22,000,000.00	21,933,120.00	(66,880.00)
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	525.01	16,435,000.00	16,428,426.00	(6,574.00)
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	24,744.44	70,521.67	26,198,544.44	26,174,848.00	(23,696.44)
FREDDIE MAC / MORGAN STANLEY															
712740	4/17/14	9/27/16	3134G4YH5	AA+	Aaa	AAA	7,034,000.00	0.7250	0.7022	7,037,868.70	(3,868.70)	14,732.32	7,034,000.00	6,858,150.00	(175,850.00)
FED HM LN BK BD / NOMURA SECURITIES															
710979	4/8/14	9/28/16	3130A1CD8	AA+	Aaa	AAA	50,000,000.00	1.1250	0.7365	50,475,000.00	(101,273.58)	176,562.50	50,373,726.42	50,412,500.00	38,773.58
FED HM LN BK BD / NOMURA SECURITIES															
712741	4/17/14	9/28/16	3130A1CD8	AA+	Aaa	AAA	50,000,000.00	1.1250	0.7305	50,477,500.00	(95,316.70)	162,500.00	50,382,183.30	50,412,500.00	30,316.70
FREDDIE MAC / NOMURA SECURITIES															
712010	4/14/14	10/5/16	3134G3P38	AA+	Aaa	AAA	20,000,000.00	0.7500	0.7234	20,013,000.00	(13,000.00)	44,583.33	20,000,000.00	19,970,000.00	(30,000.00)
FREDDIE MAC / NOMURA SECURITIES															
712011	4/14/14	10/5/16	3134G3P38	AA+	Aaa	AAA	25,000,000.00	0.7500	0.7234	25,016,250.00	(16,250.00)	55,729.17	25,000,000.00	24,962,500.00	(37,500.00)
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	(7,234.00)	47,473.13	36,170,000.00	36,124,787.50	(45,212.50)
FED HM LN BK BD / CRED SUIS SECURITIES															
704107	2/28/14	11/28/16	3130A0Z45	AA+	Aaa	AAA	18,237,142.84	0.7500	0.7501	18,237,142.84	0.00	23,936.25	18,237,142.84	18,214,346.41	(22,796.43)
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	47,621.88	38,875,000.00	38,827,961.25	(47,038.75)
FED HM LN BK BD / FTN FINANCIAL															
717864	5/15/14	5/15/17	3130A1TY4	AA+	Aaa	AAA	10,000,000.00	1.5000	1.1480	10,103,500.00	(43,700.00)	31,666.67	10,059,800.00	10,087,300.00	27,500.00
FREDDIE MAC / RBC															
720359	5/30/14	5/26/17	3134G54Y8	AA+	Aaa	AAA	50,000,000.00	1.0500	0.9940	50,082,500.00	(58,517.44)	88,958.33	50,023,982.56	50,020,000.00	(3,982.56)
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	(321,819.44)	222,222.22	25,018,930.56	25,024,000.00	5,069.44
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)	181,944.44	50,000,000.00	49,752,500.00	(247,500.00)

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>Extended Fund</u>																
GOVERNMENT AGENCY																
GOV'T AGY - CALLABLE																
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	82,227.97	22,597,000.00	22,485,144.85	(111,855.15)	
Subtotal for GOV'T AGY - CALLABLE:							921,018,142.84	0.7319	0.6603	922,801,791.09	(862,327.55)	1,759,353.04	921,939,463.54	921,151,770.51	(787,693.03)	
GOV'T AGY - STEP UP																
FED HM LN BK BD / GOLDMAN SACHS GROUP INC																
715409	5/1/14	5/1/17	3130A1R42	AA+	Aaa	AAA	50,000,000.00	0.7600	0.7600	50,000,000.00	0.00	95,000.00	50,000,000.00	49,975,000.00	(25,000.00)	
FED HM LN BK BD / GOLDMAN SACHS GROUP INC																
715410	5/1/14	5/1/17	3130A1R42	AA+	Aaa	AAA	50,000,000.00	0.7600	0.7600	50,000,000.00	0.00	95,000.00	50,000,000.00	49,975,000.00	(25,000.00)	
FED HM LN BK BD / GOLDMAN SACHS GROUP INC																
715411	5/1/14	5/1/17	3130A1R42	AA+	Aaa	AAA	50,000,000.00	0.7600	0.7600	50,000,000.00	0.00	95,000.00	50,000,000.00	49,975,000.00	(25,000.00)	
FED HM LN BK BD / GOLDMAN SACHS																
715853	5/5/14	5/1/17	3130A1R42	AA+	Aaa	AAA	16,000,000.00	0.7600	0.7785	15,992,000.00	8,000.00	29,048.89	16,000,000.00	15,992,000.00	(8,000.00)	
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	(32,308.22)	64,783.34	14,954,349.18	14,922,342.50	(32,006.68)	
FANNIE MAE / DAIWA CAPITAL MARKETS																
706126	3/12/14	10/17/17	3136G0Q20	AA+	Aaa	AAA	50,000,000.00	0.7500	0.7683	49,967,500.00	32,500.00	108,333.33	50,000,000.00	49,990,000.00	(10,000.00)	
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	114,583.33	50,000,000.00	49,567,500.00	(432,500.00)	
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	47,916.67	50,000,000.00	49,634,000.00	(366,000.00)	
Subtotal for GOV'T AGY - STEP UP:							330,950,000.00	0.7285	0.7296	330,936,157.40	18,191.78	649,665.56	330,954,349.18	330,030,842.50	(923,506.68)	
Subtotal for GOVERNMENT AGENCY:							2,849,528,142.84	0.6213	0.4984	2,856,606,282.06	(4,092,482.67)	4,443,174.19	2,852,534,377.17	2,851,695,818.96	(838,558.21)	
MEDIUM TERM NOTES																
MEDIUM TERM NOTE																
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	(327,579.26)	27,802.69	19,624,789.75	19,690,298.46	65,508.71	
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	(83,144.29)	41,786.07	7,442,351.08	7,448,388.60	6,037.52	
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	(96,918.36)	48,000.00	12,109,217.64	12,187,800.00	78,582.36	
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	(181,318.09)	89,800.00	22,654,328.01	22,801,342.50	42	147,014.49

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
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	(93,984.00)	40,000.00	10,117,216.00	10,156,500.00	39,284.00
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	2,162.87	12,833.33	6,997,192.87	7,016,240.00	19,047.13
APPLE INC. / DAIWA CAPITAL MARKETS															
719591	5/27/14	5/3/16	037833AH3	AA+	Aa1	AA+	7,000,000.00	0.4500	0.4534	6,999,545.00	41.84	5,600.00	6,999,586.84	6,990,970.00	(8,616.84)
JOHNSON & JOHNSON / UBS FINANCIAL SERVICES															
647696	4/9/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5218	10,500,000.00	(211,469.53)	45,388.89	10,288,530.47	10,296,000.00	7,469.53
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	(340,785.23)	75,345.56	17,089,878.77	17,091,360.00	1,481.23
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	(197,811.87)	45,388.89	10,288,868.13	10,296,000.00	7,131.87
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	(195,930.43)	45,388.89	10,288,739.57	10,296,000.00	7,260.43
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	(189,019.48)	45,388.89	10,280,480.52	10,296,000.00	15,519.48
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	(46,367.52)	11,333.61	2,566,767.95	2,570,911.20	4,143.25
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	(171,844.44)	45,388.89	10,264,755.56	10,296,000.00	31,244.44
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	4,568.47	5,000,000.00	5,031,600.00	31,600.00
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	(3,101.20)	4,568.47	5,005,348.80	5,031,600.00	26,251.20
Subtotal for MEDIUM TERM NOTE:							164,235,000.00	1.7471	0.6175	169,155,120.95	(2,137,068.99)	588,582.65	167,018,051.96	167,497,010.76	478,958.80
Subtotal for MEDIUM TERM NOTES:							164,235,000.00	1.7471	0.6175	169,155,120.95	(2,137,068.99)	588,582.65	167,018,051.96	167,497,010.76	478,958.80
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	0.00	10,000,000.00	10,000,000.00	0.00
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	0.00	85,000,000.00	84,989,800.00	(10,200.00)
COUNTY OF ORANGE / COUNTY OF ORANGE															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MUNICIPAL DEBT															
ORANGE COUNTY POB 2014A															
696088	1/14/14	2/2/15	68428LDC5	AA-			85,000,000.00	0.7500	0.7499	85,000,000.00	0.00	0.00	85,000,000.00	85,010,200.00	10,200.00
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	0.00	85,000,000.00	85,046,750.00	46,750.00
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	0.00	60,405,000.00	60,462,384.75	57,384.75
Subtotal for ORANGE COUNTY POB 2014A:															
Subtotal for MUNICIPAL DEBT:															
TREASURIES															
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	6,176.76	15,948.80	14,999,731.45	15,002,929.65	3,198.20
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	22,018.91	11,533.15	9,993,893.91	10,010,156.30	16,262.39
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	(4,588.24)	13,839.78	12,002,911.76	12,012,187.56	9,275.80
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	(17,734.38)	57,665.75	50,015,468.75	50,050,781.50	35,312.75
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	(17,734.38)	57,665.75	50,015,468.75	50,050,781.50	35,312.75
US TREASURY N/B / RBS GREENWICH CAPITAL															
682574	10/25/13	5/15/15	912828SUS5	AA+	Aaa	AAA	15,350,000.00	0.2500	0.2425	15,351,798.83	(888.31)	8,133.83	15,350,910.52	15,369,487.29	18,576.77
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	(703,957.70)	179,986.34	50,778,464.18	50,833,008.00	54,543.82
US TREASURY N/B / JP MORGAN CHASE & CO															
713549	4/22/14	6/30/15	912828VH0	AA+	Aaa	AAA	50,000,000.00	0.3750	0.1448	50,136,718.75	(31,817.04)	16,393.44	50,104,901.71	50,121,094.00	16,192.29
US TREASURY N/B / RBS GREENWICH CAPITAL															
713555	4/22/14	6/30/15	912828VH0	AA+	Aaa	AAA	50,000,000.00	0.3750	0.1416	50,138,671.88	(32,271.57)	16,393.44	50,106,400.31	50,121,094.00	14,693.69
US TREASURY N/B / CRED SUIS SECURITIES															
656550	5/29/13	9/15/15	912828TP5	AA+	Aaa	AAA	3,000,000.00	0.2500	0.3491	2,993,203.13	3,475.40	2,832.88	2,996,678.53	3,003,105.48	6,426.95
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	31,210.41	14,164.40	14,967,929.16	15,015,527.40	47,598.24
US TREASURY N/B / DEUTSCHE															

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Issuer / Broker																
UNITED STATES DOLLAR																
Extended Fund																
TREASURIES																
TREASURY BOND																
675627	9/16/13	9/15/15	912828TP5	AA+	Aaa	AAA	20,000,000.00	0.2500	0.4092	19,936,718.75	27,690.97	18,885.87	19,964,409.72	20,020,703.20	56,293.48	
US TREASURY N/B / BARCLAYS CAPITAL																
719825	5/28/14	10/15/15	912828TT7	AA+	Aaa	AAA	22,500,000.00	0.2500	0.1679	22,525,488.28	(3,280.67)	9,989.75	22,522,207.61	22,516,259.85	(5,947.76)	
US TREASURY N/B / BARCLAYS CAPITAL																
707634	3/20/14	10/31/15	912828WB2	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3204	49,943,359.38	12,864.14	31,762.30	49,956,223.52	50,034,179.50	77,955.98	
US TREASURY N/B / BARCLAYS CAPITAL																
713553	4/22/14	11/30/15	912828A26	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2646	49,988,281.25	2,016.34	21,174.86	49,990,297.59	50,010,742.00	20,444.41	
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	20,086.06	3,210.38	9,972,429.81	10,000,585.90	28,156.09	
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	76,009.70	8,025.96	24,884,603.45	25,001,464.75	116,861.30	
US TREASURY N/B / BARCLAYS CAPITAL																
675628	9/16/13	12/15/15	912828UC2	AA+	Aaa	AAA	15,000,000.00	0.2500	0.5602	14,896,289.06	40,346.09	4,815.57	14,936,635.15	15,000,878.85	64,243.70	
US TREASURY N/B / NOMURA SECURITIES																
709493	3/31/14	12/31/15	912828A67	AA+	Aaa	AAA	25,000,000.00	0.2500	0.3395	24,960,937.50	7,507.32	5,464.48	24,968,444.82	25,002,929.75	34,484.93	
US TREASURY N/B / BARCLAYS CAPITAL																
710251	4/3/14	12/31/15	912828A67	AA+	Aaa	AAA	25,000,000.00	0.2500	0.3399	24,960,937.50	7,358.71	5,434.78	24,968,296.21	25,002,929.75	34,633.54	
US TREASURY N/B / BARCLAYS CAPITAL																
710252	4/3/14	12/31/15	912828A67	AA+	Aaa	AAA	40,000,000.00	0.2500	0.3444	39,934,375.00	12,362.64	8,695.65	39,946,737.64	40,004,687.60	57,949.96	
US TREASURY N/B / BARCLAYS CAPITAL																
719342	5/23/14	1/15/16	912828UG3	AA+	Aaa	AAA	49,000,000.00	0.3750	0.2394	49,109,101.56	(12,686.23)	8,488.45	49,096,415.33	49,072,734.62	(23,680.71)	
US TREASURY N/B / NOMURA SECURITIES																
719588	5/27/14	1/31/16	912828B41	AA+	Aaa	AAA	46,000,000.00	0.3750	0.2607	46,088,046.88	(9,464.32)	468.75	46,078,582.56	46,064,687.50	(13,895.06)	
US TREASURY N/B / TDSI																
709198	3/28/14	2/29/16	912828B82	AA+	Aaa	AAA	40,000,000.00	0.2500	0.4112	39,876,562.50	22,123.93	34,239.13	39,898,686.43	39,953,906.40	55,219.97	
US TREASURY N/B / BANK OF AMERICA																
710978	4/8/14	2/29/16	912828B82	AA+	Aaa	AAA	40,000,000.00	0.2500	0.3618	39,915,625.00	14,021.86	31,250.00	39,929,646.86	39,953,906.40	24,259.54	
US TREASURY N/B / NOMURA SECURITIES																
707633	3/20/14	3/15/16	912828US7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.4462	24,964,843.75	6,488.89	34,137.23	24,971,332.64	25,010,742.25	39,409.61	
US TREASURY N/B / CITIGROUP GLOBAL MARKETS																
710977	4/8/14	3/31/16	912828C40	AA+	Aaa	AAA	42,400,000.00	0.3750	0.3988	42,380,125.00	3,161.31	49,687.50	42,383,286.31	42,407,453.07	24,166.76	
US TREASURY N/B / DEUTSCHE																
713551	4/22/14	3/31/16	912828C40	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3892	49,986,328.13	1,947.61	51,460.60	49,988,275.74	50,008,789.00	45	20,513.26

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
TREASURIES															
TREASURY BOND															
US TREASURY N/B / NOMURA SECURITIES															
708938	3/27/14	4/15/16	912828UW8	AA+	Aaa	AAA	22,300,000.00	0.2500	0.4760	22,197,210.94	17,405.61	16,450.82	22,214,616.55	22,246,863.34	32,246.79
US TREASURY N/B / DEUTSCHE															
710967	4/8/14	4/15/16	912828UW8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.4231	24,913,085.94	13,543.52	18,442.62	24,926,629.46	24,940,429.75	13,800.29
US TREASURY N/B / MORGAN STANLEY															
710968	4/8/14	4/15/16	912828UW8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.4211	24,914,062.50	13,391.34	18,442.62	24,927,453.84	24,940,429.75	12,975.91
US TREASURY N/B / NOMURA SECURITIES															
710976	4/8/14	4/15/16	912828UW8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4211	49,828,125.00	26,782.69	36,885.25	49,854,907.69	49,880,859.50	25,951.81
US TREASURY N/B / NOMURA SECURITIES															
715852	5/5/14	4/30/16	912828C81	AA+	Aaa	AAA	25,000,000.00	0.3750	0.4462	24,964,843.75	4,261.36	22,418.48	24,969,105.11	24,988,281.25	19,176.14
US TREASURY N/B / BARCLAYS CAPITAL															
713545	4/22/14	5/15/16	912828VC1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4594	49,785,156.25	28,778.80	26,494.57	49,813,935.05	49,835,937.50	22,002.45
US TREASURY N/B / DEUTSCHE															
713546	4/22/14	5/15/16	912828VC1	AA+	Aaa	AAA	24,750,000.00	0.2500	0.4575	24,644,619.14	14,116.00	13,114.81	24,658,735.14	24,668,789.06	10,053.92
US TREASURY N/B / BARCLAYS CAPITAL															
721737	6/6/14	5/31/16	912828WM8	AA+	Aaa	AAA	14,000,000.00	0.3750	0.3987	13,993,437.50	506.90	7,989.13	13,993,944.40	13,980,859.34	(13,085.06)
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	(150,782.86)	36,065.57	27,994,822.61	28,017,773.58	22,950.97
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	(24,253.73)	14,436.14	50,077,308.77	50,099,609.50	22,300.73
US TREASURY N/B / RBC															
726606	7/3/14	7/15/16	912828VL1	AA+	Aaa	AAA	25,000,000.00	0.6250	0.5012	25,062,500.00	(2,439.43)	7,218.07	25,060,060.57	25,049,804.75	(10,255.82)
US TREASURY N/B / DEUTSCHE															
726850	7/7/14	7/15/16	912828VL1	AA+	Aaa	AAA	25,000,000.00	0.6250	0.5414	25,041,992.19	(1,420.57)	7,218.07	25,040,571.62	25,049,804.75	9,233.13
US TREASURY N/B / BARCLAYS CAPITAL															
731339	7/31/14	7/31/16	912828WX4	AA+	Aaa	AAA	25,000,000.00	0.5000	0.5649	24,967,773.44	44.09	339.67	24,967,817.53	24,985,351.50	17,533.97
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	(33,714.51)	85,082.87	20,135,035.49	20,172,265.60	37,230.11
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	(45,850.07)	84,016.39	25,229,540.56	25,199,707.00	(29,833.56)
US TREASURY N/B / JEFFERIES & COMPANY															
705123	3/6/14	9/30/16	912828RJ1	AA+	Aaa	AAA	50,000,000.00	1.0000	0.5430	50,582,031.25	(91,736.55)	168,032.79	50,490,294.70	50,399,414.00	(90,880.70)
US TREASURY N/B / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
TREASURIES															
TREASURY BOND															
705392	3/7/14	9/30/16	912828RJ1	AA+	Aaa	AAA	50,000,000.00	1.0000	0.5685	50,548,828.13	(86,010.38)	168,032.79	50,462,817.75	50,399,414.00	(63,403.75)
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	(51,708.69)	63,179.35	25,247,119.44	25,182,617.25	(64,502.19)
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	(51,370.72)	63,524.59	25,245,504.28	25,182,617.25	(62,887.03)
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	(45,964.46)	63,524.59	25,223,566.79	25,182,617.25	(40,949.54)
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	(42,038.03)	63,179.35	25,218,704.16	25,182,617.25	(36,086.91)
US TREASURY N/B / NOMURA SECURITIES															
705616	3/10/14	10/31/16	912828RM4	AA+	Aaa	AAA	50,000,000.00	1.0000	0.6565	50,449,218.75	(66,964.29)	127,049.18	50,382,254.46	50,365,234.50	(17,019.96)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
705863	3/11/14	10/31/16	912828RM4	AA+	Aaa	AAA	20,000,000.00	1.0000	0.6546	20,180,468.75	(26,743.04)	50,819.67	20,153,725.71	20,146,093.80	(7,631.91)
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	(19,048.83)	594.43	25,103,021.48	25,053,711.00	(49,310.48)
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	(11,918.03)	356.66	15,064,839.78	15,032,226.60	(32,613.18)
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	(27,056.53)	832.20	35,157,513.78	35,075,195.40	(82,318.38)
US TREASURY N/B / BARCLAYS CAPITAL															
693010	12/26/13	2/28/17	912828SJ0	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8962	29,980,078.13	3,743.94	111,671.27	29,983,822.07	30,028,125.00	44,302.93
US TREASURY N/B / DAIWA CAPITAL MARKETS															
703600	2/26/14	2/28/17	912828SJ0	AA+	Aaa	AAA	35,000,000.00	0.8750	0.7249	35,155,859.38	(22,143.96)	130,283.15	35,133,715.42	35,032,812.50	(100,902.92)
US TREASURY N/B / RBS GREENWICH CAPITAL															
705862	3/11/14	2/28/17	912828SJ0	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8016	30,064,453.13	(8,494.74)	102,004.07	30,055,958.39	30,028,125.00	(27,833.39)
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	(61,700.85)	168,032.79	50,264,471.03	50,164,062.50	(100,408.53)
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	(61,700.85)	168,032.79	50,264,471.03	50,164,062.50	(100,408.53)
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	(27,291.58)	101,086.96	30,118,020.92	30,098,437.50	(19,583.42)
Subtotal for TREASURY BOND:							1,898,800,000.00	0.5954	0.4610	1,904,578,910.24	(1,355,334.24)	2,666,600.53	1,903,223,576.00	1,903,431,882.53	208,306.53
Subtotal for TREASURIES:							1,898,800,000.00	0.5954	0.4610	1,904,578,910.24	(1,355,334.24)	2,666,600.53	1,903,223,576.00	1,903,431,882.53	208,306.53

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Issuer / Broker															
UNITED STATES DOLLAR															
Total Extended Fund :															
							5,237,968,142.84	0.6556	0.5046	5,255,745,313.25	(7,584,885.90)	7,698,357.37	5,248,181,005.13	5,248,133,847.00	(47,158.13)
Net Asset Value (NAV):															
							6,616,223,529.69	0.6228	0.4159	6,636,264,164.40	(8,839,342.29)	8,713,468.77	6,627,490,110.84	6,627,489,613.15	(497.69)
Total Investments:															
															0.999991

Report Parameters

Deals [Settlement Date] <= 31-Jul-2014

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

Market values provided by Bloomberg & Northern Trust.

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John Wayne Airport Investment Pool/Non-Pooled Investments

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>15B-Housing 99A & 99B</u>																
GOVERNMENT AGENCY																
MBS PASSTHROUGH																
GINNIE MAE /																
383458	7/20/14	9/20/29	36210RYF1	AA+	Aaa	AAA	96,198.12	6.2500	6.2500	96,198.12	0.00	183.71	96,198.12	108,104.56	11,906.44	
Subtotal for MBS PASSTHROUGH:																
Subtotal for GOVERNMENT AGENCY:																
Total 15B-Housing 99A & 99B :																
Net Asset Value (NAV):																
<u>1.123770</u>																
<u>283-John Wayne Airport</u>																
FUNDS																
GOLDMAN SACHS - JWA MMF																
	8/1/14		AAAm AAA-mf				226.62		0.0100	226.62		0.00	0.00	226.62	226.62	0.00
MORGAN STANLEY GOVT 8302-JWA MMF																
	8/1/14		AAAm Aaa				3,667,026.01		0.0400	3,667,026.01		0.00	0.00	3,667,026.01	3,667,026.01	0.00
INVESCO STIC GOVERNMENT & AGENCY																
	8/1/14		AAAm AAA-mf AAAmmf				711.34		0.0100	711.34		0.00	0.00	711.34	711.34	0.00
Subtotal for FUNDS:																
CERTIFICATES OF DEPOSIT																
YANKEE CD																
TORONTO DOMINION BANK NY / RBC																
717085	5/12/14	8/12/14	89112TRF3	A-1+	P-1	F1+	300,000.00	0.2500	0.1802	300,053.46	(47.07)	168.74	300,006.39	300,012.99	6.60	
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	(2,147.36)	5,408.33	2,002,535.58	2,000,580.00	(1,955.58)	
Subtotal for YANKEE CD:																
YANKEE CD FLOATER																
ROYAL BANK OF CANADA NY / CRED SUIS SECURITIES																
702448	2/20/14	10/10/14	78009NPQ3	AA-	Aa3	AA	1,000,000.00	0.2700	0.2078	1,000,321.00	(224.15)	171.11	1,000,096.85	1,000,186.00	89.15	
ROYAL BANK OF CANADA NY / RBC																
728273	7/15/14	2/23/15	78009NQQ2	AA-	Aa3	N.A	1,000,000.00	0.2332	0.1714	1,000,374.80	(28.57)	58.31	1,000,346.23	999,947.00	(399.23)	
Subtotal for YANKEE CD FLOATER:																
Subtotal for CERTIFICATES OF DEPOSIT:																
GOVERNMENT AGENCY																

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BARCLAYS CAPITAL															
708120	3/24/14	8/1/14	313385A30	AA+	Aaa	AAA	520,000.00	0.1100	519,793.44	0.00	206.56		520,000.00	520,000.00	0.00
FNMA DISCOUNT / NOMURA SECURITIES															
722696	6/12/14	8/1/14	313589A37	AA+	Aaa	AAA	1,000,000.00	0.1000	999,861.11	0.00	138.89		1,000,000.00	1,000,000.00	0.00
FHLB DISC CORP / NOMURA SECURITIES															
723614	6/18/14	8/6/14	313385A89	AA+	Aaa	AAA	785,000.00	0.1050	784,887.81	0.00	100.74		784,988.55	784,996.86	8.31
FHLB DISC CORP / NOMURA SECURITIES															
723615	6/18/14	8/8/14	313385B21	AA+	Aaa	AAA	300,000.00	0.1100	299,953.25	0.00	40.33		299,993.58	299,998.20	4.62
FREDDIE DISCOUNT / NOMURA SECURITIES															
718081	5/16/14	8/19/14	313397C58	AA+	Aaa	AAA	400,000.00	0.0800	399,915.56	0.00	68.44		399,984.00	399,994.40	10.40
FHLB DISC CORP / MORGAN STANLEY															
728782	7/17/14	8/20/14	313385C61	AA+	Aaa	AAA	600,000.00	0.0750	599,957.50	0.00	18.75		599,976.25	599,991.00	14.75
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
722695	6/12/14	8/22/14	313385C87	AA+	Aaa	AAA	480,000.00	0.1000	479,905.33	0.00	66.67		479,972.00	479,991.84	19.84
FHLB DISC CORP / FTN															
727786	7/11/14	9/3/14	313385E44	AA+	Aaa	AAA	2,000,000.00	0.0700	1,999,790.00	0.00	81.67		1,999,871.67	1,999,938.00	66.33
FNMA DISCOUNT / NOMURA SECURITIES															
725746	6/30/14	9/4/14	313589E58	AA+	Aaa	AAA	700,000.00	0.1000	699,871.67	0.00	62.22		699,933.89	699,977.60	43.71
FREDDIE DISCOUNT / NOMURA SECURITIES															
725458	6/27/14	9/16/14	313397F97	AA+	Aaa	AAA	1,000,000.00	0.1000	999,775.00	0.00	97.22		999,872.22	999,957.00	84.78
FHLB DISC CORP / JEFFERIES & COMPANY															
731111	7/30/14	9/19/14	313385G42	AA+	Aaa	AAA	1,000,000.00	0.0700	999,900.83	0.00	3.89		999,904.72	999,954.00	49.28
FHLB DISC CORP / NOMURA SECURITIES															
724170	6/20/14	9/26/14	313385H33	AA+	Aaa	AAA	950,000.00	0.1200	949,689.67	0.00	133.00		949,822.67	949,949.65	126.98
FREDDIE DISCOUNT / JP MORGAN CHASE & CO															
727317	7/9/14	9/26/14	313397H38	AA+	Aaa	AAA	1,000,000.00	0.0700	999,846.39	0.00	44.72		999,891.11	999,950.00	58.89
FNMA DISCOUNT / NOMURA SECURITIES															
723098	6/16/14	10/1/14	313589H89	AA+	Aaa	AAA	1,000,000.00	0.1200	999,643.33	0.00	153.33		999,796.66	999,907.00	110.34
FREDDIE DISCOUNT / NOMURA SECURITIES															
722912	6/13/14	10/6/14	313397J51	AA+	Aaa	AAA	570,000.00	0.1200	569,781.50	0.00	93.10		569,874.60	569,942.43	67.83
FREDDIE DISCOUNT / TD SECURITIES															
727103	7/8/14	10/31/14	313397M65	AA+	Aaa	AAA	1,269,000.00	0.0900	1,268,635.16	0.00	76.14		1,268,711.30	1,268,823.61	112.31
FED FARM CR BK / JEFFERIES & COMPANY															

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>283-John Wayne Airport</u>																
GOVERNMENT AGENCY																
DISCOUNT NOTES																
712015	4/14/14	11/3/14	313313M96	AA+	Aaa	AAA	300,000.00	0.1350		299,771.63	0.00	122.62	299,894.25	299,937.30	43.05	
FNMA DISCOUNT / NOMURA SECURITIES																
717857	5/15/14	11/3/14	313589M91	AA+	Aaa	AAA	500,000.00	0.0950		499,773.06	0.00	102.91	499,875.97	499,895.50	19.53	
Subtotal for DISCOUNT NOTES:								14,374,000.00	0.0000	0.0941	14,370,752.24	0.00	1,611.20	14,372,363.44	14,373,204.39	840.95
GOVT AGENCY-FIX-30/360																
FED HM LN BK BD / DEUTSCHE																
729010	7/18/14	8/1/14	313383TH4	AA+	Aaa	AAA	700,000.00	0.1700	0.0858	700,019.60	(19.60)	0.00	700,000.00	700,000.00	0.00	
FREDDIE MAC / BARCLAYS CAPITAL																
729009	7/18/14	8/14/14	3134G3Q52	AA+	Aaa	AAA	2,000,000.00	0.2500	0.0900	2,000,226.00	(113.00)	180.56	2,000,113.00	2,000,120.00	7.00	
FREDDIE MAC / BARCLAYS CAPITAL																
729243	7/21/14	8/14/14	3134G3Q52	AA+	Aaa	AAA	1,000,000.00	0.2500	0.0805	1,000,106.00	(46.09)	69.44	1,000,059.91	1,000,060.00	0.09	
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	(2,065.16)	1,118.06	250,106.34	250,122.50	16.16	
FED HM LN BK BD / BARCLAYS CAPITAL																
730320	7/25/14	8/26/14	313383VR9	AA+	Aaa	AAA	1,500,000.00	0.1700	0.0803	1,500,112.50	(21.77)	42.50	1,500,090.73	1,500,120.00	29.27	
FREDDIE MAC / MORGAN STANLEY																
714839	4/29/14	8/27/14	3137EACV9	AA+	Aaa	AAA	805,000.00	1.0000	0.0740	807,439.15	(1,901.71)	2,057.22	805,537.44	805,543.38	5.94	
FREDDIE MAC / BNP PARIBAS																
716141	5/6/14	8/27/14	3137EACV9	AA+	Aaa	AAA	1,500,000.00	1.0000	0.0800	1,504,246.55	(3,251.86)	3,541.67	1,500,994.69	1,501,012.50	17.81	
FANNIE MAE / BNP PARIBAS																
729812	7/23/14	8/28/14	3135G0BY8	AA+	Aaa	AAA	2,840,000.00	0.8750	0.0803	2,842,186.80	(499.84)	552.22	2,841,686.96	2,841,732.40	45.44	
FANNIE MAE / DEUTSCHE																
669676	8/12/13	9/8/14	31398A3G5	AA+	Aaa	AAA	405,000.00	1.5000	0.2013	410,630.72	(5,090.99)	2,413.13	405,539.73	405,587.25	47.52	
FANNIE MAE / BNP PARIBAS																
726121	7/1/14	9/8/14	31398A3G5	AA+	Aaa	AAA	1,275,000.00	1.5000	0.0800	1,278,362.44	(1,505.57)	1,593.75	1,276,856.87	1,276,848.75	(8.12)	
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	(6,955.85)	4,358.23	216,239.95	216,259.90	19.95	
FED HM LN BK BD / BARCLAYS CAPITAL																
727787	7/11/14	9/12/14	313383ZC8	AA+	Aaa	AAA	1,150,000.00	0.1800	0.0805	1,150,188.60	(61.84)	115.00	1,150,126.76	1,150,115.00	(11.76)	
FED FARM CR BK / FTN FINANCIAL																
720110	5/29/14	9/22/14	31331GL80	AA+	Aaa	AAA	100,000.00	3.0000	0.1002	100,908.90	(498.69)	516.67	100,410.21	100,405.50	(4.71)	
FREDDIE MAC / JEFFERIES & COMPANY																
721479	6/5/14	9/22/14	3134G2WG3	AA+	Aaa	AAA	1,000,000.00	0.7500	0.1000	1,001,925.35	(1,007.66)	1,166.67	1,000,917.69	1,000,875.00	51 (42.69)	

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>283-John Wayne Airport</u>																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
FED HM LN BK BD / JP MORGAN CHASE & CO																
713249	4/21/14	9/26/14	3130A02Z2	AA+	Aaa	AAA	470,000.00	0.1800	0.1000	470,157.92	(101.88)	235.00	470,056.04	470,075.20	19.16	
FANNIE MAE / MORGAN STANLEY																
714840	4/29/14	10/15/14	31359MWJ8	AA+	Aaa	AAA	533,000.00	4.6250	0.0951	544,123.71	(6,164.95)	6,299.77	537,958.76	537,967.56	8.80	
FED HM LN BK BD / FTN FINANCIAL																
717862	5/15/14	10/30/14	3133XXRS8	AA+	Aaa	AAA	20,000.00	2.5000	0.3510	20,196.00	(90.28)	105.55	20,105.72	20,113.40	7.68	
FED HM LN BK BD / FTN FINANCIAL																
718597	5/20/14	10/30/14	3133XXRS8	AA+	Aaa	AAA	300,000.00	2.5000	0.1005	303,195.00	(1,417.78)	1,479.17	301,777.22	301,701.00	(76.22)	
FED FARM CR BK / FTN FINANCIAL																
717863	5/15/14	11/19/14	31331KHW3	AA+	Aaa	AAA	400,000.00	1.6250	0.1020	403,112.00	(1,285.39)	1,300.00	401,826.61	401,826.00	(0.61)	
FANNIE MAE / BNP PARIBAS																
712013	4/14/14	11/20/14	31398AZV7	AA+	Aaa	AAA	503,000.00	2.6250	0.1070	510,594.71	(3,762.19)	2,604.07	506,832.52	506,769.99	(62.53)	
FANNIE MAE / BARCLAYS CAPITAL																
712014	4/14/14	11/20/14	31398AZV7	AA+	Aaa	AAA	151,000.00	2.6250	0.1018	153,284.63	(1,131.74)	781.74	152,152.89	152,131.75	(21.14)	
FREDDIE MAC / DEUTSCHE																
728546	7/16/14	12/29/14	3137EADA4	AA+	Aaa	AAA	1,200,000.00	0.6250	0.0951	1,202,868.00	(263.93)	312.50	1,202,604.07	1,202,346.00	(258.07)	
FREDDIE MAC / NOMURA SECURITIES																
710005	4/2/14	1/15/15	3134A4UX0	AA+	Aaa	AAA	200,000.00	4.5000	0.1675	206,803.80	(2,860.96)	400.00	203,942.84	203,996.00	53.16	
FANNIE MAE / FTN FINANCIAL																
719826	5/28/14	2/19/15	3136F8X91	AA+	Aaa	AAA	1,000,000.00	4.4000	0.1228	1,030,985.00	(7,479.14)	7,700.00	1,023,505.86	1,023,630.00	124.14	
FED HM LN BK BD / UBS FINANCIAL SERVICES																
713786	4/23/14	2/20/15	313381YP4	AA+	Aaa	AAA	170,000.00	0.2500	0.1632	170,121.55	(40.11)	115.69	170,081.44	169,946.45	(134.99)	
Subtotal for GOVT AGENCY-FIX-30/360:								19,687,000.00	1.1621	0.0947	19,787,162.23	(47,637.98)	39,058.61	19,739,524.25	19,739,305.52	(218.73)
GOVT AGENCY-FLOAT-ACT/360																
FED HM LN BK BD / JP MORGAN CHASE & CO																
706885	3/17/14	8/15/14	313380DP9	AA+	Aaa	AAA	1,000,000.00	0.1320	0.0815	1,000,209.00	(189.62)	62.34	1,000,019.38	1,000,040.00	20.62	
FANNIE MAE / JP MORGAN CHASE & CO																
709497	3/31/14	8/25/14	3136FRX32	AA+	Aaa	AAA	2,750,000.00	0.3500	0.0676	2,753,239.50	(2,710.60)	1,870.00	2,750,528.90	2,751,705.00	1,176.10	
FED FARM CR BK / JP MORGAN CHASE & CO																
707133	3/18/14	8/27/14	31331K4K3	AA+	Aaa	AAA	1,000,000.00	0.1610	0.0781	1,000,366.00	(307.26)	22.36	1,000,058.74	1,000,170.00	111.26	
FED FARM CR BK / UBS FINANCIAL SERVICES																
714843	4/29/14	9/30/14	31331KA83	AA+	Aaa	AAA	500,000.00	0.3100	0.1083	500,468.00	(285.66)	142.22	500,182.34	500,350.00	167.66	

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
Subtotal for GOVT AGENCY-FLOAT- ACT/360:							5,250,000.00	0.2687	0.0761	5,254,282.50	(3,493.14)	2,096.92	5,250,789.36	5,252,265.00	1,475.64
GOV'T AGY - CALLABLE															
FED HM LN BK BD / JEFFERIES & COMPANY															
715849	5/5/14	2/26/15	3130A0UA6	AA+	Aaa	AAA	270,000.00	0.2100	0.2001	270,021.60	(16.74)	135.45	270,004.86	270,002.70	(2.16)
FED HM LN BK BD / JP MORGAN CHASE & CO							1,000,000.00	0.2300	0.2300	1,000,000.00	0.00	6.39	1,000,000.00	999,558.00	(442.00)
Subtotal for GOV'T AGY - CALLABLE:							1,270,000.00	0.2257	0.2236	1,270,021.60	(16.74)	141.84	1,270,004.86	1,269,560.70	(444.16)
Subtotal for GOVERNMENT AGENCY:							40,581,000.00	0.6056	0.0961	40,682,218.57	(51,147.86)	42,908.57	40,632,681.91	40,634,335.61	1,653.70
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
BERKSHIRE HATHAWAY INC / TDSI							200,000.00	3.2000	0.3344	205,685.20	(2,667.92)	2,986.66	203,017.28	203,346.00	328.72
BERKSHIRE HATHAWAY INC / CRED SUIS SECURITIES															
705384	3/7/14	2/11/15	084670AV0	AA	Aa2	A+	500,000.00	3.2000	0.2597	513,614.00	(5,869.51)	6,400.00	507,744.49	508,365.00	620.51
BERKSHIRE HATHAWAY INC / CRED SUIS SECURITIES							500,000.00	3.2000	0.2553	513,349.00	(5,592.70)	6,088.89	507,756.30	508,365.00	608.70
Subtotal for MEDIUM TERM NOTE:							1,200,000.00	3.2000	0.2703	1,232,648.20	(14,130.13)	15,475.55	1,218,518.07	1,220,076.00	1,557.93
MEDIUM TERM NOTE FLOATER															
BERKSHIRE HATHAWAY INC / BARCLAYS CAPITAL							100,000.00	0.9239	0.2018	100,297.24	(268.34)	200.17	100,028.90	100,031.00	2.10
Subtotal for MEDIUM TERM NOTE FLOATER:							100,000.00	0.9239	0.2018	100,297.24	(268.34)	200.17	100,028.90	100,031.00	2.10
Subtotal for MEDIUM TERM NOTES:							1,300,000.00	3.0249	0.2650	1,332,945.44	(14,398.47)	15,675.72	1,318,546.97	1,320,107.00	1,560.03
Total 283-John Wayne Airport :							49,848,963.97	0.6056	0.1100	49,988,560.18	(67,993.48)	64,390.78	49,922,177.90	49,923,132.57	954.67
Net Asset Value (NAV):															
<u>505-Foothill Rnch 87-4 DS</u>															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
BAYERISCHE LANDESBK GIRO /							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	31,105.14	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	31,105.14	1,081,500.00	1,081,500.00	53

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>505-Foothill Rnch 87-4 DS</u>															
Subtotal for REPURCHASE AGREEMENTS:															
Total 505-Foothill Rnch 87-4 DS :															
Net Asset Value (NAV):															
<u>529-Ladera CFD 04-1 Const</u>															
FUNDS															
GS FIN TAX FREE-LAD04															
8/1/14															
AAAm AAA-mf															
13,483,238.22															
0.0061															
Subtotal for FUNDS:															
Total 529-Ladera CFD 04-1 Const :															
Net Asset Value (NAV):															
Total Investments:															
64,509,900.31															
0.5812															
0.0956															
64,649,496.52															
(67,993.48)															
95,679.63															
64,583,114.24															
64,595,975.35															
12,861.11															

Report Parameters

Deals [Settlement Date] <= 31-Jul-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
July 31, 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%	\$ 101,208.22	\$ 101,208.22	0.20
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	65,493.40	-
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	274,252.02	-
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	2,951,812.50	42,168.75
REDEVELOPMENT AGENCIES										
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.02%	2,290,380.40	2,290,380.40	31.17
COMMUNITY FACILITIES DISTRICTS										
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	13,885,140.11	13,885,140.11	188.96
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	3,271,573.77	3,271,573.77	16.74
2005 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	3.25	3.25	-
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.02%	6,641,916.56	6,641,916.56	90.39
ASSESSMENT DISTRICTS										
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	4,178,836.61	4,178,836.61	21.39
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO	825252570	0.01%	620,529.79	620,529.79	5.19
NEWPORT COAST - 2003B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	477,044.69	477,044.69	2.44
NEWPORT COAST - Group 1	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	1,087,798.06	1,087,798.06	5.56
NEWPORT COAST - Group 2	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	695,705.33	695,705.33	3.56
NEWPORT COAST - Group 3	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	886,281.40	886,281.40	4.53
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	0.00%	451,121.42	451,121.42	-
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	110,771.24	110,771.24	1.51
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	862,800.59	862,800.59	4.42
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	13,726.00	13,726.00	0.19
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	453,867.94	453,867.94	2.32
REVENUE BONDS										
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MMKT 5 - CT	9AMMF05B2	0.03%	3,742,921.56	3,742,921.56	95.37
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADVANTAGE TREASURY PLUS		0.01%	2,321,981.22	2,321,981.22	14.66
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	INVEST AGREEMENT	11/22/05	01/17/17	NATIXIS FUNDING CORP.		5.005%	14,667,076.83	14,667,076.83	63,246.29
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			GOLDMAN SACHS FIN SQ MMKT	38143H209	0.01%	1,742,041.24	1,742,041.24	8.99
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	63,834,462.15	4,995,879.02
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	78,461,308.64	5,120,207.07
2014-15 PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.02%	11,347,185.32	11,347,185.32	9.96
RECOVERY BONDS										
2005A REFUNDING RECOVERY BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADVANTAGE TREASURY PLUS		0.01%	139.69	139.69	0.84
2005A REFUNDING RECOVERY BONDS	BNY MELLON	INVEST AGREEMENT	10/25/05	06/01/15	NATIXIS FUNDING CORP.		0.08%	3,072,125.00	3,072,125.00	281.93
TEETER PLAN										
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	30,574.88	30,574.88	0.01
TOTAL OF INVESTMENTS WITH TRUSTEES								\$ 148,376,079.68	\$ 218,544,685.28	\$ 10,222,291.46

**JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE
FOR THE MONTH ENDED JULY 2014**

Prepared by: Katherine Buranday
Date: 8/4/2014

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

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.		Cost of Issuance Acct.	
		Market	Cost	Market	Cost	Market	Cost	Market	Cost
<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%		0.00	0.00	128,368.46	128,368.46	262,396.07	262,396.07	0.00	0.00
9AMMF05B2									
First American Gov't Obligation Fund - Y (Note 2) Interest Rate: 0.01%		58,911.97	58,911.97						
31846V203									
U.S. Treasury Note - Rate: 0.25% - Yield: 0.20% Dated: 10/31/2013 Par Value: \$4,326,000.00 Premium: \$3,054.07 Accrued Int: \$3,605.10	3/31/2015	4,330,412.52	4,329,054.07						
CUSIP: 912828UT5									
		\$4,389,324.49	\$4,387,966.04	\$128,368.46	\$128,368.46	\$262,396.07	\$262,396.07	\$0.00	\$0.00
<u>2009B AIRPORT REVENUE BONDS</u>									
US Bk Mmkt 5 - Ct (Note 1) Interest Rate: 0.03%		0.00	0.00	472,212.56	472,212.56	612,569.32	612,569.32	0.00	0.00
9AMMF05B2									
First American Gov't Obligation Fund - Y (Note 2) Interest Rate: 0.01%		122,038.13	122,038.13						
31846V203									
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: \$7,832.40	9/30/2014	9,401,913.69	9,410,284.25						
CUSIP: 912828TQ3									
		\$9,523,951.82	\$9,532,322.38	\$472,212.56	\$472,212.56	\$612,569.32	\$612,569.32	\$0.00	\$0.00

WELLS FARGO BANK

Cash - Market Rate and Checking Account N/A \$2,648,640.87 \$2,648,640.87
(Interest rate is variable)

(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 July 31, 2014

	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current Outstanding	Market Value**
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	\$ 10,000,000
Taxable Pension Obligation Bonds, 2014 Series A	1/14/2014	11/3/2014	0.68%	AA-	85,000,000	Extended Fund *	85,000,000	84,989,800
Taxable Pension Obligation Bonds, 2014 Series A	1/14/2014	2/2/2015	0.75%	AA-	85,000,000	Extended Fund *	85,000,000	85,010,200
Taxable Pension Obligation Bonds, 2014 Series A	1/14/2014	5/1/2015	0.80%	AA-	85,000,000	Extended Fund *	85,000,000	85,046,750
Taxable Pension Obligation Bonds, 2014 Series A	1/14/2014	6/30/2015	0.83%	AA-	60,405,000	Extended Fund *	60,405,000	60,462,385
					<u>\$ 325,405,000</u>		<u>\$ 325,405,000</u>	<u>\$ 325,509,135</u>

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 47.12%

Orange County Educational Investment Pool - 52.88%

**Market values provided by Bloomberg and Northern Trust

Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2014/2015

Temporary Transfer-from OCEIP	Transfer Date	Maturity	Int Rate*	Original Amount		Principal Paydown	Principal Outstanding
Anaheim Union High	4/30/2012	10/31/2012	n/a	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	\$ -
Anaheim Union High	10/10/2012	1/31/2013	n/a	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	n/a	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim City	4/29/2013	8/31/2013	n/a	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	n/a	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.47%	12,000,000	Educational Money Market Fund	12,000,000	-
Brea Olinda	4/30/2012	10/31/2012	n/a	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	n/a	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	n/a	55,000,000	Educational Money Market Fund	55,000,000	-
Fullerton Joint Union High	4/30/2012	10/31/2012	n/a	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	n/a	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	n/a	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	n/a	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.47%	2,000,000	Educational Money Market Fund	2,000,000	-
Ocean View	4/29/2013	8/31/2013	n/a	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	n/a	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	n/a	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	n/a	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	n/a	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.47%	35,000,000	Educational Money Market Fund	35,000,000	-
Total Temporary Transfers				\$ 507,700,000		\$ 507,700,000	\$ -

* Int Rate is the Educational Investment Pool monthly gross apportionment rate of return for June plus 5 basis points.

** Temporary Transfers are authorized by California Constitution Article XVI, and OC Board of Supervisors Resolutions 11-195 and 13-016.

These transactions are reported in the County's books as Due to/From other Governmental Entities within the School Fund #650.

County of Orange
Treasurer-Tax Collector's Office
Detail Transaction Report

Transaction Date From 01-Jul-2014 To 31-Jul-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												
710246	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.0600 / 0.0600					
				7/1/2014	7/1/2014	MAT		(11,700,000.00)	(11,698,264.50)	0.00	6,498,264.50	5,200,000.00
726117	FNMA DISCOUNT	/BNP PARIBAS	AGDN				0.0500 / 0.0500					
				7/15/2014	7/1/2014	PURC		7,602,000.00	7,601,852.18	0.00	0.00	(7,601,852.18)
694031	FED HM LN BK BD	/NOMURA SECURITIES	CALLGOVAGY				0.2400 / 0.2400					
				1/21/2015	7/2/2014	EPAY PRI		(15,000,000.00)	(15,000,000.00)	0.00	0.00	15,000,000.00
				1/21/2015	7/2/2014	INT		0.00	0.00	0.00	(18,000.00)	18,000.00
710004	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.1100 / 0.1151					
				4/2/2015	7/2/2014	INT		0.00	0.00	0.00	(6,951.39)	6,951.39
726211	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN				0.0400 / 0.0400					
				7/18/2014	7/2/2014	PURC		20,000,000.00	19,999,644.44	0.00	0.00	(19,999,644.44)
719589	US TREASURY N/B	/RBS GREENWICH CAPITAL	TBILL				0.0220 / 0.0220					
				7/3/2014	7/3/2014	MAT		(20,000,000.00)	(19,999,547.78)	0.00	(452.22)	20,000,000.00
719590	US TREASURY N/B	/NOMURA SECURITIES	TBILL				0.0255 / 0.0255					
				7/3/2014	7/3/2014	MAT		(10,000,000.00)	(9,999,737.92)	0.00	(262.08)	10,000,000.00
725212	FED HM LN BK BD	/CASTLE OAK SECURITIES	STEPGOVAGY				0.5000 / 0.4967					
				1/3/2017	7/3/2014	EPAY PRI		(10,000,000.00)	(10,024,843.78)	0.00	0.00	10,024,843.78
				1/3/2017	7/3/2014	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
726607	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0200 / 0.0200					
				7/7/2014	7/3/2014	PURC		33,000,000.00	32,999,926.67	0.00	0.00	(32,999,926.67)
703590	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				0.0850 / 0.0850					
				8/25/2014	7/7/2014	SALE		(25,000,000.00)	(24,989,375.00)	0.00	14,990,191.67	9,999,183.33
708391	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.0600 / 0.0600					
				7/7/2014	7/7/2014	MAT		(14,100,000.00)	(14,097,556.00)	0.00	(2,444.00)	14,100,000.00

County of Orange
Treasurer-Tax Collector's Office
Detail Transaction Report

Transaction Date From 01-Jul-2014 To 31-Jul-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												
710245	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.0650 / 0.0650					
				8/13/2014	7/7/2014	SALE		(7,700,000.00)	(7,698,164.83)	0.00	2,698,473.16	4,999,691.67
726607	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0200 / 0.0200					
				7/7/2014	7/7/2014	MAT		(33,000,000.00)	(32,999,926.67)	0.00	(73.33)	33,000,000.00
727104	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0580 / 0.0580					
				7/30/2014	7/8/2014	PURC		6,000,000.00	5,999,787.33	0.00	0.00	(5,999,787.33)
725744	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0300 / 0.0300					
				7/11/2014	7/9/2014	SALE		(7,214,000.00)	(7,213,933.87)	0.00	4,213,935.54	2,999,998.33
727532	FHLB DISC CORP	/GOLDMAN SACHS	AGDN				0.0350 / 0.0350					
				7/18/2014	7/10/2014	PURC		8,000,000.00	7,999,937.78	0.00	0.00	(7,999,937.78)
717584	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				0.0400 / 0.0400					
				7/23/2014	7/11/2014	SALE		(5,455,000.00)	(5,454,575.72)	0.00	2,454,605.72	2,999,970.00
724642	FNMA DISCOUNT	/NOMURA SECURITIES	AGDN				0.0400 / 0.0400					
				7/22/2014	7/11/2014	SALE		(11,500,000.00)	(11,499,642.22)	0.00	4,499,706.39	6,999,935.83
725744	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0300 / 0.0300					
				7/11/2014	7/11/2014	MAT		(7,214,000.00)	(7,213,933.87)	0.00	2,999,933.87	4,214,000.00
727971	US TREASURY N/B	/RBC	TBILL				0.0250 / 0.0250					
				7/17/2014	7/14/2014	PURC		5,000,000.00	4,999,989.58	0.00	0.00	(4,999,989.58)
727972	US TREASURY N/B	/RBC	TBILL				0.0200 / 0.0200					
				7/17/2014	7/14/2014	PURC		5,000,000.00	4,999,991.67	0.00	0.00	(4,999,991.67)
706884	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOAT1				0.1350 / 0.0845					
				8/15/2014	7/15/2014	INT		0.00	0.00	0.00	(2,750.00)	2,750.00
726117	FNMA DISCOUNT	/BNP PARIBAS	AGDN				0.0500 / 0.0500					
				7/15/2014	7/15/2014	MAT		(7,602,000.00)	(7,601,852.18)	0.00	(147.82)	7,602,000.00
728272	FHLB DISC CORP	/RBC	AGDN				0.0100 / 0.0100					
				7/16/2014	7/15/2014	PURC		30,000,000.00	29,999,991.66	0.00	0.00	(29,999,991.67)
728272	FHLB DISC CORP	/RBC	AGDN				0.0100 / 0.0100					
				7/16/2014	7/16/2014	MAT		(30,000,000.00)	(29,999,991.67)	0.00	(8.33)	30,000,000.00
728549	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0200 / 0.0200					

County of Orange
Treasurer-Tax Collector's Office
Detail Transaction Report

Transaction Date From 01-Jul-2014 To 31-Jul-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												
706899 FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT1		7/18/2014	7/16/2014	PURC	0.0900 / 0.0953	5,600,000.00	5,599,993.78	0.00	0.00	(5,599,993.78)
727971 US TREASURY N/B	/RBC	TBILL		12/17/2014	7/17/2014	INT	0.0250 / 0.0250	0.00	0.00	0.00	(2,231.25)	2,231.25
727972 US TREASURY N/B	/RBC	TBILL		7/17/2014	7/17/2014	MAT	0.0200 / 0.0200	(5,000,000.00)	(4,999,989.58)	0.00	(10.42)	5,000,000.00
728781 US TREASURY N/B	/RBS GREENWICH CAPITAL	TRBD		7/17/2014	7/17/2014	MAT	0.1250 / 0.0242	(5,000,000.00)	(4,999,991.67)	0.00	(8.33)	5,000,000.00
707636 ROYAL BANK OF CANADA NY	/RBC	YCDF		7/31/2014	7/17/2014	PURC	0.1564 / 0.1564	25,000,000.00	25,000,976.55	14,416.45	0.00	(25,015,393.00)
722167 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN		9/18/2014	7/18/2014	INT	0.0550 / 0.0550	0.00	0.00	0.00	(1,283.33)	1,283.33
722430 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		7/18/2014	7/18/2014	MAT	0.0600 / 0.0600	(8,800,000.00)	(8,799,489.11)	0.00	(510.89)	8,800,000.00
726211 FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN		7/18/2014	7/18/2014	MAT	0.0400 / 0.0400	(7,410,000.00)	(7,409,543.05)	0.00	(456.95)	7,410,000.00
727532 FHLB DISC CORP	/GOLDMAN SACHS	AGDN		7/18/2014	7/18/2014	MAT	0.0350 / 0.0350	(20,000,000.00)	(19,999,644.44)	0.00	(355.56)	20,000,000.00
728549 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		7/18/2014	7/18/2014	MAT	0.0200 / 0.0200	(8,000,000.00)	(7,999,937.78)	0.00	(62.22)	8,000,000.00
729008 US TREASURY N/B	/TDSI	TRBD		7/18/2014	7/18/2014	MAT	2.6250 / 0.0213	(5,600,000.00)	(5,599,993.78)	0.00	(6.22)	5,600,000.00
709494 FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN		7/31/2014	7/18/2014	PURC	0.0800 / 0.0800	15,000,000.00	15,014,025.00	182,734.81	0.00	(15,196,759.81)
710003 FREDDIE DISCOUNT	/BNP PARIBAS	AGDN		9/29/2014	7/21/2014	SALE	0.0800 / 0.0800	(23,642,000.00)	(23,632,438.12)	0.00	13,633,993.68	9,998,444.44

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Fund: County Money Mkt Fnd												
729246	US TREASURY N/B	/DEUTSCHE	TBILL	9/29/2014	7/21/2014	SALE	0.0190 / 0.0190	(20,000,000.00)	(19,992,000.00)	0.00	(4,888.89)	19,996,888.89
708935	FREDDIE DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN	7/31/2014	7/21/2014	PURC	0.0900 / 0.0900	25,000,000.00	24,999,868.05	0.00	0.00	(24,999,868.06)
724642	FNMA DISCOUNT	/NOMURA SECURITIES	AGDN	10/24/2014	7/22/2014	SALE	0.0400 / 0.0400	(39,200,000.00)	(39,179,322.00)	0.00	19,183,865.33	19,995,456.67
729554	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	7/22/2014	7/22/2014	MAT	0.0600 / 0.0600	(11,500,000.00)	(11,499,642.22)	0.00	6,999,642.22	4,500,000.00
729555	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	8/1/2014	7/22/2014	PURC	0.0600 / 0.0600	6,200,000.00	6,199,896.67	0.00	0.00	(6,199,896.67)
729557	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	8/1/2014	7/22/2014	PURC	0.0150 / 0.0150	11,000,000.00	10,999,816.67	0.00	0.00	(10,999,816.67)
717584	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN	7/24/2014	7/22/2014	PURC	0.0400 / 0.0400	10,000,000.00	9,999,991.67	0.00	0.00	(9,999,991.67)
724643	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN	7/23/2014	7/23/2014	MAT	0.0600 / 0.0600	(5,455,000.00)	(5,454,575.72)	0.00	2,999,575.72	2,455,000.00
729810	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN	8/5/2014	7/23/2014	SALE	0.0400 / 0.0400	(11,800,000.00)	(11,799,174.00)	0.00	6,799,276.92	4,999,897.08
702987	ROYAL BANK OF CANADA NY	/RBC	YCDF	7/31/2014	7/23/2014	PURC	0.2055 / 0.2055	15,000,000.00	14,999,866.67	0.00	0.00	(14,999,866.67)
729557	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	11/24/2014	7/24/2014	INT	0.0150 / 0.0150	0.00	0.00	0.00	(1,700.00)	1,700.00
730319	US TREASURY N/B	/DEUTSCHE	TBILL	7/24/2014	7/24/2014	MAT	0.0300 / 0.0300	(10,000,000.00)	(9,999,991.67)	0.00	(8.33)	10,000,000.00
				7/31/2014	7/25/2014	PURC		12,000,000.00	11,999,940.00	0.00	0.00	(11,999,940.00)

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Fund: County Money Mkt Fnd												
730324	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0250 / 0.0250					
730326	FED FARM CR BK	/BARCLAYS CAPITAL	AGNF1	7/31/2014	7/25/2014	PURC	0.1600 / 0.0702	25,000,000.00	24,999,895.83	0.00	0.00	(24,999,895.83)
730812	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	8/1/2014	7/25/2014	PURC	0.0205 / 0.0205	12,000,000.00	12,009,436.00	0.00	0.00	(12,009,436.00)
730813	US TREASURY N/B	/DEUTSCHE	TBILL	8/21/2014	7/29/2014	PURC	0.0200 / 0.0200	10,000,000.00	9,999,869.03	0.00	0.00	(9,999,869.03)
730814	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	7/31/2014	7/29/2014	PURC	0.0600 / 0.0600	30,000,000.00	29,999,966.67	0.00	0.00	(29,999,966.67)
710738	FREDDIE MAC	/MORGAN STANLEY	AGNF1	8/1/2014	7/29/2014	PURC	1.0000 / 0.0751	9,115,000.00	9,114,954.43	0.00	0.00	(9,114,954.43)
				7/30/2014	7/30/2014	INT		0.00	0.00	0.00	(240,000.00)	240,000.00
				7/30/2014	7/30/2014	MAT		(48,000,000.00)	(48,228,533.33)	0.00	228,533.33	48,000,000.00
725460	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.0500 / 0.0500					
				7/30/2014	7/30/2014	MAT		(5,000,000.00)	(4,999,770.83)	0.00	(229.17)	5,000,000.00
727104	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0580 / 0.0580					
				7/30/2014	7/30/2014	MAT		(6,000,000.00)	(5,999,787.33)	0.00	(212.67)	6,000,000.00
731107	FNMA DISCOUNT	/DEUTSCHE	AGDN	10/2/2014	7/30/2014	PURC	0.0800 / 0.0800	14,400,000.00	14,397,952.00	0.00	0.00	(14,397,952.00)
731108	FED FARM CR BK	/BARCLAYS CAPITAL	AGDN	8/5/2014	7/30/2014	PURC	0.0200 / 0.0200	38,500,000.00	38,499,871.68	0.00	0.00	(38,499,871.67)
710245	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.0650 / 0.0650					
				8/13/2014	7/31/2014	SALE		(7,700,000.00)	(7,698,164.83)	0.00	4,998,218.45	2,699,946.38
724643	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN				0.0600 / 0.0600					
				8/5/2014	7/31/2014	SALE		(11,800,000.00)	(11,799,174.00)	0.00	4,999,202.33	6,799,971.67

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Fund: County Money Mkt Fnd												
728781 US TREASURY N/B	/RBS GREENWICH CAPITAL	TRBD			0.1250	/ 0.0242						
				7/31/2014	7/31/2014	INT		0.00	0.00	0.00	(15,625.00)	15,625.00
				7/31/2014	7/31/2014	MAT		(25,000,000.00)	(25,000,976.55)	0.00	976.55	25,000,000.00
729008 US TREASURY N/B	/TDSI	TRBD			2.6250	/ 0.0213						
				7/31/2014	7/31/2014	INT		0.00	0.00	0.00	(196,875.00)	196,875.00
				7/31/2014	7/31/2014	MAT		(15,000,000.00)	(15,014,025.00)	0.00	14,025.00	15,000,000.00
729246 US TREASURY N/B	/DEUTSCHE	TBILL			0.0190	/ 0.0190						
				7/31/2014	7/31/2014	MAT		(25,000,000.00)	(24,999,868.06)	0.00	(131.94)	25,000,000.00
729810 FED FARM CR BK	/JEFFERIES & COMPANY	AGDN			0.0400	/ 0.0400						
				7/31/2014	7/31/2014	MAT		(15,000,000.00)	(14,999,866.67)	0.00	(133.33)	15,000,000.00
730319 US TREASURY N/B	/DEUTSCHE	TBILL			0.0300	/ 0.0300						
				7/31/2014	7/31/2014	MAT		(12,000,000.00)	(11,999,940.00)	0.00	(60.00)	12,000,000.00
730324 US TREASURY N/B	/JEFFERIES & COMPANY	TBILL			0.0250	/ 0.0250						
				7/31/2014	7/31/2014	MAT		(25,000,000.00)	(24,999,895.83)	0.00	(104.17)	25,000,000.00
730813 US TREASURY N/B	/DEUTSCHE	TBILL			0.0200	/ 0.0200						
				7/31/2014	7/31/2014	MAT		(30,000,000.00)	(29,999,966.67)	0.00	(33.33)	30,000,000.00
731342 FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN			0.0400	/ 0.0400						
				8/6/2014	7/31/2014	PURC		9,000,000.00	8,999,940.00	0.00	0.00	(8,999,940.00)
Sub Total:								(234,975,000.00)	(235,159,666.25)	197,151.26	97,691,404.21	137,271,110.76
Fund: Extended Fund												
726605 FREDDIE MAC	/	CALLGOVAGY			0.6000	/ 0.5993						
				4/4/2016	7/3/2014	PURC		25,000,000.00	25,037,360.83	0.00	0.00	(25,037,360.83)
726606 US TREASURY N/B	/RBC	TRBD			0.6250	/ 0.5012						
				7/15/2016	7/3/2014	PURC		25,000,000.00	25,062,500.00	72,945.44	0.00	(25,135,445.44)
654742 FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1			0.3750	/ 0.4861						
				7/5/2016	7/5/2014	INT		0.00	0.00	0.00	(28,125.00)	28,125.00
654811 FANNIE MAE	/MORGAN STANLEY	AGNF1			0.3750	/ 0.4686						
				7/5/2016	7/5/2014	INT		0.00	0.00	0.00	(28,125.00)	28,125.00
726850 US TREASURY N/B	/DEUTSCHE	TRBD			0.6250	/ 0.5414						

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Fund:	Extended Fund											
726851 FED HM LN BK BD	/		STEPGOVAGY	7/15/2016	7/7/2014	PURC	0.5500 / 0.5485	25,000,000.00	25,041,992.18	74,671.97	0.00	(25,116,664.15)
662547 WAL-MART STORES INC	/BNP PARIBAS	MTN		1/10/2017	7/7/2014	PURC	2.2500 / 0.6693	23,275,000.00	23,338,821.38	0.00	0.00	(23,338,821.37)
695512 FED HM LN BK BD	/TDSI	STEPGOVAGY		7/8/2015	7/8/2014	INT	0.5500 / 0.5500	0.00	0.00	0.00	(217,586.25)	217,586.25
727531 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		1/10/2017	7/10/2014	EPAY PRI		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
634551 FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY		1/10/2017	7/10/2014	INT	0.0300 / 0.0300	0.00	0.00	0.00	(73,493.75)	73,493.75
692230 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD		7/16/2014	7/10/2014	PURC	0.6500 / 0.4976	27,020,000.00	27,019,864.90	0.00	0.00	(27,019,864.90)
719342 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD		1/15/2016	7/15/2014	INT	0.6250 / 0.5453	0.00	0.00	0.00	(81,250.00)	81,250.00
726606 US TREASURY N/B	/RBC	TRBD		7/15/2016	7/15/2014	INT	0.3750 / 0.2394	0.00	0.00	0.00	(156,250.00)	156,250.00
726850 US TREASURY N/B	/DEUTSCHE	TRBD		1/15/2016	7/15/2014	INT	0.6250 / 0.5012	0.00	0.00	0.00	(91,875.00)	91,875.00
626591 FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1		7/15/2016	7/15/2014	INT	0.6250 / 0.5414	0.00	0.00	0.00	(78,125.00)	78,125.00
626592 FED HM LN BK BD	/BNP PARIBAS	AGNF1		1/16/2015	7/16/2014	INT	0.2500 / 0.3070	0.00	0.00	0.00	(31,250.00)	31,250.00
727531 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		1/16/2015	7/16/2014	INT	0.2500 / 0.3070	0.00	0.00	0.00	(25,000.00)	25,000.00
728547 FHLB DISC CORP	/DEUTSCHE	AGDN		7/16/2014	7/16/2014	MAT	0.0500 / 0.0500	(27,020,000.00)	(27,019,864.90)	0.00	(135.10)	27,020,000.00
702451 FED HM LN BK BD	/JEFFERIES & COMPANY	STEPGOVAGY		7/25/2014	7/16/2014	PURC	0.5000 / 0.5003	27,550,000.00	27,549,655.63	0.00	0.00	(27,549,655.63)

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Fund:	Extended Fund											
				1/23/2017	7/23/2014	EPAY PRI		(11,450,000.00)	(11,454,293.75)	0.00	0.00	11,454,293.75
				1/23/2017	7/23/2014	INT	0.0400 / 0.0400	0.00	0.00	0.00	(14,312.50)	14,312.50
729813 FHLB DISC CORP	/DEUTSCHE	AGDN		7/25/2014	7/23/2014	PURC	0.0400 / 0.0400	9,000,000.00	8,999,980.00	0.00	0.00	(8,999,980.00)
729814 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		7/25/2014	7/23/2014	PURC	0.0400 / 0.0400	2,475,000.00	2,474,994.50	0.00	0.00	(2,474,994.50)
728547 FHLB DISC CORP	/DEUTSCHE	AGDN		7/25/2014	7/25/2014	MAT	0.0500 / 0.0500	(27,550,000.00)	(27,549,655.63)	0.00	(344.37)	27,550,000.00
729813 FHLB DISC CORP	/DEUTSCHE	AGDN		7/25/2014	7/25/2014	MAT	0.0400 / 0.0400	(9,000,000.00)	(8,999,980.00)	0.00	(20.00)	9,000,000.00
729814 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		7/25/2014	7/25/2014	MAT	0.0400 / 0.0400	(2,475,000.00)	(2,474,994.50)	0.00	(5.50)	2,475,000.00
689333 FREDDIE MAC	/CASTLE OAK SECURITIES	CALLGOVAGY					0.5000 / 0.4000	0.00	0.00	0.00	(112,500.00)	112,500.00
659073 FED HM LN BK BD	/RBC	CALLGOVAGY		1/28/2016	7/28/2014	INT	0.5750 / 0.8507	0.00	0.00	0.00	(47,250.63)	47,250.63
711489 FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1		7/29/2016	7/29/2014	INT	0.2800 / 0.1619	0.00	0.00	0.00	(28,000.00)	28,000.00
711490 FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1		7/29/2015	7/29/2014	INT	0.2800 / 0.1619	0.00	0.00	0.00	(70,000.00)	70,000.00
643498 FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1		7/29/2015	7/29/2014	INT	0.3500 / 0.3602	0.00	0.00	0.00	(43,750.00)	43,750.00
691401 FANNIE MAE	/BANK OF AMERICA	AGNF1		7/30/2015	7/30/2014	INT	2.6250 / 0.1852	0.00	0.00	0.00	26,916,767.50	24,308,570.00
701295 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD		11/20/2014	7/31/2014	SALE	0.8750 / 0.7082	(50,000,000.00)	(51,225,337.50)	0.00	(109,375.00)	109,375.00
701622 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD		1/31/2017	7/31/2014	INT	0.8750 / 0.7001	0.00	0.00	0.00	(65,625.00)	65,625.00

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Fund: Extended Fund													
703308 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD			0.8750	/ 0.6929							
719588 US TREASURY N/B	/NOMURA SECURITIES	TRBD	1/31/2017	7/31/2014	INT		0.3750	/ 0.2607	0.00	0.00	(153,125.00)	153,125.00	
731339 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	1/31/2016	7/31/2014	INT		0.5000	/ 0.5649	0.00	0.00	(86,250.00)	86,250.00	
			7/31/2016	7/31/2014	PURC			25,000,000.00	24,967,773.43	0.01	0.00	(24,967,773.44)	
Sub Total:								<u>11,825,000.00</u>	<u>10,768,816.55</u>	<u>147,617.43</u>	<u>25,296,869.40</u>	<u>(36,213,303.38)</u>	
Fund: Educational Money Mkt Fnd													
726118 FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN			0.0200	/ 0.0200							
726119 FNMA DISCOUNT	/DEUTSCHE	AGDN	7/2/2014	7/1/2014	PURC		0.0700	/ 0.0700	37,000,000.00	36,999,979.43	0.00	0.00	
694032 FED HM LN BK BD	/NOMURA SECURITIES	CALLGOVAGY	9/10/2014	7/1/2014	PURC		0.2400	/ 0.2400	7,000,000.00	6,999,033.61	0.00	0.00	
			1/21/2015	7/2/2014	EPAY PRI			(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00	
			1/21/2015	7/2/2014	INT			0.00	0.00	0.00	(24,000.00)	24,000.00	
713245 FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN			0.0550	/ 0.0550							
			7/2/2014	7/2/2014	MAT			(5,429,000.00)	(5,428,402.81)	0.00	(597.19)	5,429,000.00	
726118 FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN			0.0200	/ 0.0200							
726332 FHLB DISC CORP	/FTN FINANCIAL	AGDN	7/2/2014	7/2/2014	MAT		0.0500	/ 0.0500	(37,000,000.00)	(36,999,979.44)	0.00	(20.56)	37,000,000.00
726401 FHLB DISC CORP	/BNP PARIBAS	AGDN	7/23/2014	7/2/2014	PURC		0.0580	/ 0.0580	10,000,000.00	9,999,708.33	0.00	0.00	(9,999,708.33)
726402 FNMA DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN	7/30/2014	7/2/2014	PURC		0.0450	/ 0.0450	10,000,000.00	9,999,548.89	0.00	0.00	(9,999,548.89)
726403 FED FARM CR BK	/GOLDMAN SACHS GROUP INC	AGDN	7/23/2014	7/2/2014	PURC		0.0450	/ 0.0450	12,400,000.00	12,399,674.50	0.00	0.00	(12,399,674.50)

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Fund:	Educational Money Mkt Fnd											
726608 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		7/28/2014	7/2/2014	PURC	0.0200 / 0.0200	7,000,000.00	6,999,772.50	0.00	0.00	(6,999,772.50)
726609 FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN		7/7/2014	7/3/2014	PURC	0.0400 / 0.0400	18,000,000.00	17,999,960.00	0.00	0.00	(17,999,960.00)
690152 FREDDIE MAC	/RBC	AGNF1		7/9/2014	7/3/2014	PURC	0.3750 / 0.1568	10,000,000.00	9,999,933.33	0.00	0.00	(9,999,933.33)
691413 FREDDIE MAC	/RBC	AGNF1		8/28/2014	7/7/2014	SALE	0.3750 / 0.1568	(15,000,000.00)	(15,039,371.40)	0.00	10,030,459.45	5,008,911.95
714534 FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN		8/28/2014	7/7/2014	SALE	0.0400 / 0.0400	(28,125,000.00)	(28,199,670.37)	0.00	149,763.45	28,049,906.92
725210 FHLB DISC CORP	/DEUTSCHE	AGDN		7/11/2014	7/7/2014	SALE	0.0600 / 0.0600	(17,500,000.00)	(17,498,561.11)	0.00	7,498,605.55	9,999,955.56
725742 FREDDIE DISCOUNT	/BNP PARIBAS	AGDN		8/19/2014	7/7/2014	SALE	0.0600 / 0.0600	(15,000,000.00)	(14,998,650.00)	0.00	9,998,685.83	4,999,964.17
725745 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		9/29/2014	7/7/2014	SALE	0.0150 / 0.0150	(10,000,000.00)	(9,998,483.33)	0.00	(350.00)	9,998,833.33
726332 FHLB DISC CORP	/FTN FINANCIAL	AGDN		7/7/2014	7/7/2014	MAT	0.0500 / 0.0500	(5,750,000.00)	(5,749,983.23)	0.00	(16.77)	5,750,000.00
726608 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		7/23/2014	7/7/2014	SALE	0.0200 / 0.0200	(10,000,000.00)	(9,999,708.33)	0.00	(91.67)	9,999,800.00
726847 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		7/7/2014	7/7/2014	MAT	0.0100 / 0.0100	(18,000,000.00)	(17,999,960.00)	0.00	(40.00)	18,000,000.00
726848 US TREASURY N/B	/BANK OF AMERICA	TBILL		7/8/2014	7/7/2014	PURC	0.0125 / 0.0125	25,000,000.00	24,999,993.05	0.00	0.00	(24,999,993.06)
726849 US TREASURY N/B	/BANK OF AMERICA	TBILL		7/10/2014	7/7/2014	PURC	0.0125 / 0.0125	25,000,000.00	24,999,973.95	0.00	0.00	(24,999,973.96)
				7/10/2014	7/7/2014	PURC		50,000,000.00	49,999,947.90	0.00	0.00	(49,999,947.92)

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Fund: Educational Money Mkt Fnd												
726847 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN					0.0100 / 0.0100					
727102 FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN		7/8/2014	7/8/2014	MAT	0.0560 / 0.0560	(25,000,000.00)	(24,999,993.06)	0.00	(6.94)	25,000,000.00
724645 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		8/1/2014	7/8/2014	PURC	0.0400 / 0.0400	5,000,000.00	4,999,813.33	0.00	0.00	(4,999,813.33)
726609 FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN		7/9/2014	7/9/2014	MAT	0.0400 / 0.0400	(5,200,000.00)	(5,199,913.33)	0.00	(86.67)	5,200,000.00
727318 FHLB DISC CORP	/TD SECURITIES	AGDN		7/9/2014	7/9/2014	MAT	0.0500 / 0.0500	(10,000,000.00)	(9,999,933.33)	0.00	(66.67)	10,000,000.00
702447 ROYAL BANK OF CANADA NY	/CRED SUIS SECURITIES	YCDF		7/25/2014	7/9/2014	PURC	0.2583 / 0.2078	10,000,000.00	9,999,777.78	0.00	0.00	(9,999,777.78)
				10/10/2014	7/10/2014	INT		0.00	0.00	0.00	(7,077.78)	7,077.78
				10/10/2014	7/10/2014	SALE		(10,000,000.00)	(10,006,151.67)	0.00	7,505,576.67	2,500,575.00
726848 US TREASURY N/B	/BANK OF AMERICA	TBILL					0.0125 / 0.0125					
726849 US TREASURY N/B	/BANK OF AMERICA	TBILL		7/10/2014	7/10/2014	MAT	0.0125 / 0.0125	(25,000,000.00)	(24,999,973.96)	0.00	(26.04)	25,000,000.00
702447 ROYAL BANK OF CANADA NY	/CRED SUIS SECURITIES	YCDF		7/10/2014	7/10/2014	MAT	0.2583 / 0.2078	(50,000,000.00)	(49,999,947.92)	0.00	(52.08)	50,000,000.00
714534 FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN		10/10/2014	7/11/2014	INT	0.0400 / 0.0400	0.00	0.00	0.00	(52.78)	52.78
727782 FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN		7/11/2014	7/11/2014	MAT	0.0600 / 0.0600	(17,500,000.00)	(17,498,561.11)	0.00	9,998,561.11	7,500,000.00
727783 FNMA DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN		9/15/2014	7/11/2014	PURC	0.0600 / 0.0600	5,000,000.00	4,999,450.00	0.00	0.00	(4,999,450.00)
				9/8/2014	7/11/2014	PURC		13,000,000.00	12,998,721.67	0.00	0.00	(12,998,721.67)

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Fund: Educational Money Mkt Fnd												
727784	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0550 / 0.0550					
714537	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN	8/8/2014	7/11/2014	PURC	0.0400 / 0.0400	10,000,000.00	9,999,572.22	0.00	0.00	(9,999,572.22)
718319	ROYAL BANK OF CANADA NY	/RBC	YCDF	7/14/2014	7/14/2014	MAT	0.2600 / 0.1691	(17,600,000.00)	(17,598,494.22)	0.00	14,998,494.22	2,600,000.00
727964	FREDDIE DISCOUNT	/DEUTSCHE	AGDN	1/13/2015	7/14/2014	INT	0.0400 / 0.0400	0.00	0.00	0.00	(6,636.10)	6,636.10
727965	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN	7/25/2014	7/14/2014	PURC	0.0700 / 0.0700	8,000,000.00	7,999,902.22	0.00	0.00	(7,999,902.22)
727966	FED HM LN BK BD	/DEUTSCHE	AGNF1	9/29/2014	7/14/2014	PURC	0.2100 / 0.0775	15,000,000.00	14,997,754.17	0.00	0.00	(14,997,754.17)
727967	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	9/12/2014	7/14/2014	PURC	0.0500 / 0.0500	15,000,000.00	15,013,810.01	0.00	0.00	(15,013,810.00)
727968	FREDDIE MAC	/DAIWA CAPITAL MARKETS	AGNF1	7/25/2014	7/14/2014	PURC	3.0000 / 0.0500	15,185,000.00	15,184,768.00	0.00	0.00	(15,184,768.01)
727969	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGDN	7/28/2014	7/14/2014	PURC	0.0700 / 0.0700	10,000,000.00	10,149,802.63	0.00	0.00	(10,149,802.63)
727970	FNMA DISCOUNT	/FTN FINANCIAL	AGDN	9/22/2014	7/14/2014	PURC	0.0600 / 0.0600	13,500,000.00	13,498,162.50	0.00	0.00	(13,498,162.50)
727973	US TREASURY N/B	/DEUTSCHE	TBILL	8/25/2014	7/14/2014	PURC	0.0250 / 0.0250	17,900,000.00	17,898,747.00	0.00	0.00	(17,898,747.00)
697663	BERKSHIRE HATHAWAY INC	/CITIGROUP GLOBAL MARKETS	MTN	7/31/2014	7/14/2014	PURC	5.1000 / 0.1801	40,000,000.00	39,999,527.76	0.00	0.00	(39,999,527.78)
				7/15/2014	7/15/2014	INT		0.00	0.00	0.00	(127,500.00)	127,500.00
				7/15/2014	7/15/2014	MAT		(5,000,000.00)	(5,117,400.00)	0.00	117,400.00	5,000,000.00

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Fund: Educational Money Mkt Fnd													
716567	BERKSHIRE HATHAWAY INC	/TD SECURITIES	MTN				4.8500 / 0.2402						
				1/15/2015	7/15/2014	INT		0.00	0.00	0.00	(110,943.75)	110,943.75	
727973	US TREASURY N/B	/DEUTSCHE	TBILL		7/31/2014	7/17/2014	SALE	0.0250 / 0.0250	(40,000,000.00)	(39,999,527.78)	0.00	34,999,547.22	4,999,980.56
722431	FHLB DISC CORP	/NOMURA SECURITIES	AGDN		7/18/2014	7/18/2014	MAT	0.0500 / 0.0500	(10,000,000.00)	(9,999,486.11)	0.00	(513.89)	10,000,000.00
725728	FREDDIE DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN		7/21/2014	7/21/2014	MAT	0.0300 / 0.0300	(5,000,000.00)	(4,999,912.50)	0.00	(87.50)	5,000,000.00
729244	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				5.5000 / 0.0794						
729245	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1		8/13/2014	7/21/2014	PURC	0.1700 / 0.0695	8,080,000.00	8,301,778.94	0.00	0.00	(8,301,778.94)
729556	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		8/20/2014	7/21/2014	PURC	0.0650 / 0.0650	8,000,000.00	8,006,336.44	0.00	0.00	(8,006,336.44)
726402	FNMA DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN		8/6/2014	7/22/2014	PURC	0.0450 / 0.0450	9,290,000.00	9,289,748.40	0.00	0.00	(9,289,748.40)
729811	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN		7/23/2014	7/23/2014	MAT	0.0650 / 0.0650	(12,400,000.00)	(12,399,674.50)	0.00	(325.50)	12,400,000.00
729815	FED FARM CR BK	/BARCLAYS CAPITAL	AGNF1		9/2/2014	7/23/2014	PURC	0.1600 / 0.0702	15,000,000.00	14,998,889.58	0.00	0.00	(14,998,889.58)
730054	FREDDIE DISCOUNT	/DEUTSCHE	AGDN		8/1/2014	7/23/2014	PURC	0.0400 / 0.0400	25,000,000.00	25,019,561.10	0.00	0.00	(25,019,561.11)
730055	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN		8/18/2014	7/24/2014	PURC	0.0550 / 0.0550	6,000,000.00	5,999,833.33	0.00	0.00	(5,999,833.33)
730058	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL		8/26/2014	7/24/2014	PURC	0.0250 / 0.0250	6,700,000.00	6,699,662.21	0.00	0.00	(6,699,662.21)

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Fund:	Educational Money Mkt Fnd											
730059 FHLB DISC CORP	/DEUTSCHE	AGDN		7/31/2014	7/24/2014	PURC	0.0550 / 0.0550	15,000,000.00	14,999,927.09	0.00	0.00	(14,999,927.08)
730060 FHLB DISC CORP	/DEUTSCHE	AGDN		7/30/2014	7/24/2014	PURC	0.0600 / 0.0600	10,600,000.00	10,599,902.83	0.00	0.00	(10,599,902.83)
730061 FNMA DISCOUNT	/DEUTSCHE	AGDN		8/8/2014	7/24/2014	PURC	0.0750 / 0.0750	8,300,000.00	8,299,792.50	0.00	0.00	(8,299,792.50)
727318 FHLB DISC CORP	/TD SECURITIES	AGDN		9/17/2014	7/24/2014	PURC	0.0500 / 0.0500	7,000,000.00	6,999,197.92	0.00	0.00	(6,999,197.92)
727964 FREDDIE DISCOUNT	/DEUTSCHE	AGDN		7/25/2014	7/25/2014	MAT	0.0400 / 0.0400	(10,000,000.00)	(9,999,777.78)	0.00	(222.22)	10,000,000.00
727967 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		7/25/2014	7/25/2014	MAT	0.0500 / 0.0500	(8,000,000.00)	(7,999,902.22)	0.00	(97.78)	8,000,000.00
730321 FHLB DISC CORP	/RBS GREENWICH CAPITAL	AGDN		7/25/2014	7/25/2014	MAT	0.0600 / 0.0600	(15,185,000.00)	(15,184,768.01)	0.00	(231.99)	15,185,000.00
730322 FHLB DISC CORP	/FTN FINANCIAL	AGDN		8/15/2014	7/25/2014	PURC	0.0700 / 0.0700	12,000,000.00	11,999,580.00	0.00	0.00	(11,999,580.00)
730323 FHLB DISC CORP	/RBS GREENWICH CAPITAL	AGDN		8/22/2014	7/25/2014	PURC	0.0700 / 0.0700	10,000,000.00	9,999,455.56	0.00	0.00	(9,999,455.56)
730325 US TREASURY N/B	/JEFFERIES & COMPANY	TBILL		9/4/2014	7/25/2014	PURC	0.0250 / 0.0250	10,000,000.00	9,999,202.78	0.00	0.00	(9,999,202.78)
693008 FANNIE MAE	/CASTLE OAK SECURITIES	AGN FLOAT1		7/31/2014	7/25/2014	PURC	0.3857 / 0.1529	25,000,000.00	24,999,895.83	0.00	0.00	(24,999,895.83)
714016 FREDDIE DISCOUNT	/DEUTSCHE	AGDN		10/27/2014	7/27/2014	INT	0.0450 / 0.0450	0.00	0.00	0.00	(3,956.66)	3,956.66
726403 FED FARM CR BK	/GOLDMAN SACHS GROUP INC	AGDN		7/28/2014	7/28/2014	MAT	0.0450 / 0.0450	(31,522,000.00)	(31,518,256.76)	0.00	29,996,256.76	1,522,000.00
				7/28/2014	7/28/2014	MAT		(7,000,000.00)	(6,999,772.50)	0.00	(227.50)	7,000,000.00

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Fund: Educational Money Mkt Fnd												
727968	FREDDIE MAC	/DAIWA CAPITAL MARKETS	AGNF1				3.0000 / 0.0500					
				7/28/2014	7/28/2014	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
				7/28/2014	7/28/2014	MAT		(10,000,000.00)	(10,149,802.63)	0.00	149,802.63	10,000,000.00
730571	US TREASURY N/B	/DEUTSCHE	TBILL				0.0240 / 0.0240					
				8/7/2014	7/28/2014	PURC		20,000,000.00	19,999,866.66	0.00	0.00	(19,999,866.67)
730572	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO.	AGDN				0.0600 / 0.0600					
				9/18/2014	7/28/2014	PURC		16,100,000.00	16,098,604.68	0.00	0.00	(16,098,604.67)
730573	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				0.0750 / 0.0750					
				9/22/2014	7/28/2014	PURC		14,315,000.00	14,313,329.93	0.00	0.00	(14,313,329.92)
730808	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD				2.3750 / 0.0370					
				9/30/2014	7/29/2014	PURC		50,000,000.00	50,201,171.85	389,344.29	0.00	(50,590,516.14)
730809	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				2.3750 / 0.0505					
				9/30/2014	7/29/2014	PURC		25,000,000.00	25,100,000.00	194,672.13	0.00	(25,294,672.13)
730810	US TREASURY N/B	/DEUTSCHE	TRBD				2.3750 / 0.0370					
				9/30/2014	7/29/2014	PURC		20,000,000.00	20,080,468.74	155,737.71	0.00	(20,236,206.45)
730811	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1				0.8750 / 0.0500					
				8/28/2014	7/29/2014	PURC		10,010,000.00	10,053,374.72	0.00	0.00	(10,053,374.72)
730815	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0650 / 0.0650					
				8/29/2014	7/29/2014	PURC		5,000,000.00	4,999,720.14	0.00	0.00	(4,999,720.14)
730816	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0650 / 0.0650					
				9/15/2014	7/29/2014	PURC		19,500,000.00	19,498,309.99	0.00	0.00	(19,498,310.00)
726401	FHLB DISC CORP	/BNP PARIBAS	AGDN				0.0580 / 0.0580					
				7/30/2014	7/30/2014	MAT		(10,000,000.00)	(9,999,548.89)	0.00	(451.11)	10,000,000.00
730059	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0550 / 0.0550					
				7/30/2014	7/30/2014	MAT		(10,600,000.00)	(10,599,902.83)	0.00	(97.17)	10,600,000.00
731109	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0675 / 0.0675					

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Fund: Educational Money Mkt Fnd												
731110 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		9/10/2014	7/30/2014	PURC	0.0700 / 0.0700	9,300,000.00	9,299,267.63	0.00	0.00	(9,299,267.63)
731113 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD		9/19/2014	7/30/2014	PURC	2.3750 / 0.0226	10,000,000.00	9,999,008.33	0.00	0.00	(9,999,008.33)
724639 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD		9/30/2014	7/30/2014	PURC	2.6250 / 0.0304	25,000,000.00	25,099,609.38	196,294.40	0.00	(25,295,903.78)
				7/31/2014	7/31/2014	INT		0.00	0.00	0.00	(406,875.00)	406,875.00
				7/31/2014	7/31/2014	MAT	0.0250 / 0.0250	(31,000,000.00)	(31,082,204.87)	0.00	82,204.87	31,000,000.00
727973 US TREASURY N/B	/DEUTSCHE	TBILL		7/31/2014	7/31/2014	MAT	0.0250 / 0.0250	(40,000,000.00)	(39,999,527.78)	0.00	4,999,527.78	35,000,000.00
730058 US TREASURY N/B	/JEFFERIES & COMPANY	TBILL		7/31/2014	7/31/2014	MAT	0.0250 / 0.0250	(15,000,000.00)	(14,999,927.08)	0.00	(72.92)	15,000,000.00
730325 US TREASURY N/B	/JEFFERIES & COMPANY	TBILL		7/31/2014	7/31/2014	MAT	0.0250 / 0.0250	(25,000,000.00)	(24,999,895.83)	0.00	(104.17)	25,000,000.00
731338 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD		7/31/2014	7/31/2014	MAT	0.2500 / 0.0389					
731340 FANNIE MAE	/BNP PARIBAS	AGNF1		9/30/2014	7/31/2014	PURC	0.8750 / 0.0600	50,000,000.00	50,017,578.10	41,666.70	0.00	(50,059,244.80)
				8/28/2014	7/31/2014	PURC		19,950,000.00	20,036,346.19	0.00	0.00	(20,036,346.19)
Sub Total:								<u>231,319,000.00</u>	<u>231,881,728.93</u>	<u>977,715.23</u>	<u>129,684,057.13</u>	<u>(362,543,501.37)</u>
Fund: 283-John Wayne Airport												
726121 FANNIE MAE	/BNP PARIBAS	AGNF1					1.5000 / 0.0800					
712513 FHLB DISC CORP	/NOMURA SECURITIES	AGDN		9/8/2014	7/1/2014	PURC	0.1050 / 0.1050	1,275,000.00	1,284,365.57	0.00	0.00	(1,284,365.57)
697099 FED FARM CR BK	/FTN FINANCIAL	AGNF1		7/2/2014	7/2/2014	MAT		(1,546,000.00)	(1,545,652.79)	0.00	(347.21)	1,546,000.00
							3.0800 / 0.1500					
				7/7/2014	7/7/2014	INT		0.00	0.00	0.00	(2,310.00)	2,310.00
				7/7/2014	7/7/2014	MAT		(150,000.00)	(152,204.07)	0.00	2,204.07	150,000.00
727103 FREDDIE DISCOUNT	/TD SECURITIES	AGDN					0.0900 / 0.0900					
				10/31/2014	7/8/2014	PURC		1,269,000.00	1,268,635.16	0.00	0.00	(1,268,635.16)

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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: 283-John Wayne Airport												
708119	FHLB DISC CORP	/NOMURA SECURITIES	AGDN				0.1000 / 0.1000					
727317	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN	7/9/2014	7/9/2014	MAT	0.0700 / 0.0700	(700,000.00)	(699,791.94)	0.00	(208.06)	700,000.00
702448	ROYAL BANK OF CANADA NY	/CRED SUIS SECURITIES	YCDF	9/26/2014	7/9/2014	PURC	0.2583 / 0.2078	1,000,000.00	999,846.39	0.00	0.00	(999,846.39)
702448	ROYAL BANK OF CANADA NY	/CRED SUIS SECURITIES	YCDF	10/10/2014	7/10/2014	INT	0.2583 / 0.2078	0.00	0.00	0.00	(707.78)	707.78
720642	FREDDIE DISCOUNT	/NOMURA SECURITIES	AGDN	10/10/2014	7/11/2014	INT	0.0700 / 0.0700	0.00	0.00	0.00	(5.28)	5.28
720644	FHLB DISC CORP	/NOMURA SECURITIES	AGDN	7/11/2014	7/11/2014	MAT	0.0750 / 0.0750	(750,000.00)	(749,943.13)	0.00	(56.87)	750,000.00
721165	FREDDIE DISCOUNT	/MORGAN STANLEY	AGDN	7/11/2014	7/11/2014	MAT	0.0750 / 0.0750	(1,500,000.00)	(1,499,878.13)	0.00	(121.87)	1,500,000.00
727786	FHLB DISC CORP	/FTN	AGDN	7/11/2014	7/11/2014	MAT	0.0700 / 0.0700	(445,000.00)	(444,965.70)	0.00	(34.30)	445,000.00
727787	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	9/3/2014	7/11/2014	PURC	0.1800 / 0.0805	2,000,000.00	1,999,790.00	0.00	0.00	(1,999,790.00)
697664	BERKSHIRE HATHAWAY INC	/CITIGROUP GLOBAL MARKETS	MTN	9/12/2014	7/11/2014	PURC	5.1000 / 0.1801	1,150,000.00	1,150,872.85	0.00	0.00	(1,150,872.85)
				7/15/2014	7/15/2014	INT		0.00	0.00	0.00	(25,500.00)	25,500.00
				7/15/2014	7/15/2014	MAT		(1,000,000.00)	(1,023,480.00)	0.00	23,480.00	1,000,000.00
697900	FREDDIE MAC	/BARCLAYS CAPITAL	AGNZERO	7/15/2014	7/15/2014	MAT	0.1399 / 0.1399	(350,000.00)	(349,753.95)	0.00	(246.05)	350,000.00
706885	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOAT1				0.1350 / 0.0845					
710005	FREDDIE MAC	/NOMURA SECURITIES	AGNF1	8/15/2014	7/15/2014	INT	4.5000 / 0.1675	0.00	0.00	0.00	(110.00)	110.00

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Fund:	283-John Wayne Airport											
				1/15/2015	7/15/2014	INT		0.00	0.00	0.00	(4,500.00)	4,500.00
728273	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2332 / 0.1714					
				2/23/2015	7/15/2014	PURC		1,000,000.00	1,000,517.34	0.00	0.00	(1,000,517.34)
706359	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT3				0.2219 / 0.0801					
				7/16/2014	7/16/2014	INT		0.00	0.00	0.00	(1,844.63)	1,844.63
				7/16/2014	7/16/2014	MAT		(3,700,000.00)	(3,703,056.96)	0.00	3,056.96	3,700,000.00
712017	FHLB DISC CORP	/NOMURA SECURITIES	AGDN				0.1150 / 0.1150					
				7/16/2014	7/16/2014	MAT		(200,000.00)	(199,940.58)	0.00	(59.42)	200,000.00
723375	FHLB DISC CORP	/NOMURA SECURITIES	AGDN				0.0900 / 0.0900					
				7/16/2014	7/16/2014	MAT		(1,000,000.00)	(999,927.50)	0.00	(72.50)	1,000,000.00
728546	FREDDIE MAC	/DEUTSCHE	AGNF1				0.6250 / 0.0951					
				12/29/2014	7/16/2014	PURC		1,200,000.00	1,203,222.17	0.00	0.00	(1,203,222.17)
728548	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0650 / 0.0650					
				7/25/2014	7/16/2014	PURC		800,000.00	799,987.00	0.00	0.00	(799,987.00)
728782	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0750 / 0.0750					
				8/20/2014	7/17/2014	PURC		600,000.00	599,957.50	0.00	0.00	(599,957.50)
701841	FHLB DISC CORP	/NOMURA SECURITIES	AGDN				0.0950 / 0.0950					
				7/18/2014	7/18/2014	MAT		(1,000,000.00)	(999,604.17)	0.00	499,604.17	500,000.00
712016	FHLB DISC CORP	/NOMURA SECURITIES	AGDN				0.1050 / 0.1050					
				7/18/2014	7/18/2014	MAT		(470,000.00)	(469,869.77)	0.00	(130.23)	470,000.00
718604	FARM CREDIT DISCOUNT NOTE	/NOMURA SECURITIES	AGDN				0.0750 / 0.0750					
				7/18/2014	7/18/2014	MAT		(785,000.00)	(784,903.51)	0.00	(96.49)	785,000.00
729007	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0600 / 0.0600					
				7/25/2014	7/18/2014	PURC		1,000,000.00	999,988.33	0.00	0.00	(999,988.33)
729009	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				0.2500 / 0.0900					
				8/14/2014	7/18/2014	PURC		2,000,000.00	2,002,364.89	0.00	0.00	(2,002,364.89)
729010	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.1700 / 0.0858					
				8/1/2014	7/18/2014	PURC		700,000.00	700,571.63	0.00	0.00	(700,571.63)

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Fund: 283-John Wayne Airport												
721952 FHLB DISC CORP	/NOMURA	AGDN		0.0750 / 0.0750								
				7/21/2014	7/21/2014	MAT		(640,000.00)	(639,944.00)	0.00	(56.00)	640,000.00
729243 FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1		0.2500 / 0.0805								
				8/14/2014	7/21/2014	PURC	0.1000 / 0.1000	1,000,000.00	1,001,196.28	0.00	0.00	(1,001,196.28)
705869 FNMA DISCOUNT	/DEUTSCHE	AGDN		0.1000 / 0.1000								
				7/23/2014	7/23/2014	MAT	0.0800 / 0.0800	(706,000.00)	(705,737.21)	0.00	(262.79)	706,000.00
721954 FNMA DISCOUNT	/NOMURA	AGDN		0.0800 / 0.0800				(275,000.00)	(274,973.11)	0.00	(26.89)	275,000.00
723374 FNMA DISCOUNT	/NOMURA SECURITIES	AGDN		0.0900 / 0.0900								
				7/23/2014	7/23/2014	MAT	0.0900 / 0.0900	(1,100,000.00)	(1,099,901.00)	0.00	(99.00)	1,100,000.00
724172 FHLB DISC CORP	/NOMURA SECURITIES	AGDN		0.0900 / 0.0900								
				7/23/2014	7/23/2014	MAT	0.2332 / 0.1714	(400,000.00)	(399,967.00)	0.00	(33.00)	400,000.00
728273 ROYAL BANK OF CANADA NY	/RBC	YCDF		0.2332 / 0.1714								
				2/23/2015	7/23/2014	INT	0.8750 / 0.0803	0.00	0.00	0.00	(194.38)	194.38
729812 FANNIE MAE	/BNP PARIBAS	AGNF1		0.8750 / 0.0803								
				8/28/2014	7/23/2014	PURC	0.0900 / 0.0900	2,840,000.00	2,852,195.83	0.00	0.00	(2,852,195.83)
724171 FHLB DISC CORP	/NOMURA SECURITIES	AGDN		0.0900 / 0.0900								
				7/24/2014	7/24/2014	MAT	0.0650 / 0.0650	(345,000.00)	(344,970.68)	0.00	(29.32)	345,000.00
728548 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		0.0650 / 0.0650								
				7/25/2014	7/25/2014	MAT	0.0600 / 0.0600	(800,000.00)	(799,987.00)	0.00	(13.00)	800,000.00
729007 FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN		0.0600 / 0.0600								
				7/25/2014	7/25/2014	MAT	0.1700 / 0.0803	(1,000,000.00)	(999,988.33)	0.00	(11.67)	1,000,000.00
730320 FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1		0.1700 / 0.0803								
				8/26/2014	7/25/2014	PURC	0.1645 / 0.0816	1,500,000.00	1,501,167.92	0.00	0.00	(1,501,167.92)
707133 FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT1		0.1645 / 0.0816								
				8/27/2014	7/27/2014	INT	4.8000 / 0.1510	0.00	0.00	0.00	(134.17)	134.17
697098 FED FARM CR BK	/FTN FINANCIAL	AGNF1		4.8000 / 0.1510								
				7/28/2014	7/28/2014	INT	0.00	0.00	0.00	(3,960.00)	3,960.00	
				7/28/2014	7/28/2014	MAT	(165,000.00)	(172,787.45)	0.00	7,787.45	165,000.00	

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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: 283-John Wayne Airport												
	721480 FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				3.0000 / 0.0600					
				7/28/2014	7/28/2014	INT		0.00	0.00	0.00	(20,325.00)	20,325.00
				7/28/2014	7/28/2014	MAT		(1,355,000.00)	(1,375,203.51)	0.00	20,203.51	1,355,000.00
	708664 FNMA DISCOUNT	/NOMURA SECURITIES	AGDN				0.1100 / 0.1100					
				7/30/2014	7/30/2014	MAT		(500,000.00)	(499,807.50)	0.00	(192.50)	500,000.00
	715651 FHLB DISC CORP	/NOMURA SECURITIES	AGDN				0.0750 / 0.0750					
				7/30/2014	7/30/2014	MAT		(850,000.00)	(849,842.40)	0.00	(157.60)	850,000.00
	725747 FHLB DISC CORP	/NOMURA SECURITIES	AGDN				0.1300 / 0.1301					
				11/28/2014	7/30/2014	SALE		(948,000.00)	(947,483.08)	0.00	(230.15)	947,713.23
	731111 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0700 / 0.0700					
				9/19/2014	7/30/2014	PURC		1,000,000.00	999,900.83	0.00	0.00	(999,900.83)
	731112 FED HM LN BK BD	/JP MORGAN CHASE & CO	CALLGOVAGY				0.2300 / 0.2300					
				8/3/2015	7/30/2014	PURC		1,000,000.00	1,000,000.00	0.00	0.00	(1,000,000.00)
	721166 FNMA DISCOUNT	/MORGAN STANLEY	AGDN				0.0750 / 0.0750					
				7/31/2014	7/31/2014	MAT		(465,000.00)	(464,944.78)	0.00	(55.22)	465,000.00
							Sub Total:	(1,811,000.00)	(1,833,929.56)	0.00	494,204.78	1,339,724.78
Fund: 15B-Housing 99A & 99B												
	383458 GINNIE MAE	/	MBS				6.2500 / 970.9849					
				9/20/2029	7/20/2014	SALE		(134,943.41)	(135,060.55)	0.00	0.00	470.65
				9/20/2029	7/20/2014	INT		0.00	0.00	0.00	(503.48)	503.48
							Sub Total:	(134,943.41)	(135,060.55)	0.00	(503.48)	974.13
							Grand Total:	6,223,056.59	5,521,889.12	1,322,483.92	253,166,032.04	(260,144,995.08)

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MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Jul-2014 to 31-Jul-2014

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY					
7/1/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,237,037.18)	6105	INVESCO STIC PRIME PORTFOLIO	726104
7/2/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(760,290.44)	6167	INVESCO STIC PRIME PORTFOLIO	726166
7/3/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(29,104,553.28)	6451	INVESCO STIC PRIME PORTFOLIO	726450
7/7/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	37,746,160.22	6818	INVESCO STIC PRIME PORTFOLIO	726817
7/8/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,210,885.33)	7093	INVESCO STIC PRIME PORTFOLIO	727092
7/9/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	2,481,688.33	7314	INVESCO STIC PRIME PORTFOLIO	727313
7/10/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,282,152.68)	7524	INVESCO STIC PRIME PORTFOLIO	727523
7/11/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	2,350,567.83	7573	INVESCO STIC PRIME PORTFOLIO	727572
7/14/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,957,364.25)	7825	INVESCO STIC PRIME PORTFOLIO	727824
7/15/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	25,309,739.33	8011	INVESCO STIC PRIME PORTFOLIO	728010
7/16/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	13,000,000.00	8536	INVESCO STIC PRIME PORTFOLIO	728535
7/17/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(34,072,994.00)	8591	INVESCO STIC PRIME PORTFOLIO	728590
7/18/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	18,212,899.19	8829	INVESCO STIC PRIME PORTFOLIO	728828
7/21/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(13,050,783.73)	9236	INVESCO STIC PRIME PORTFOLIO	729235
7/22/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,000,000.00)	9545	INVESCO STIC PRIME PORTFOLIO	729544
7/23/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	7,825,699.91	9799	INVESCO STIC PRIME PORTFOLIO	729798
7/24/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,220,927.00)	0046	INVESCO STIC PRIME PORTFOLIO	730045
7/25/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	4,732,855.17	0311	INVESCO STIC PRIME PORTFOLIO	730310
7/28/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(4,179,561.00)	0562	INVESCO STIC PRIME PORTFOLIO	730561
7/29/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(33,566,653.13)	0800	INVESCO STIC PRIME PORTFOLIO	730799
7/30/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	25,173,086.33	1099	INVESCO STIC PRIME PORTFOLIO	731098
7/31/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	16,637,840.61	1163	INVESCO STIC PRIME PORTFOLIO	731162
Sub Total Amount Per Account:				5,827,332.90			

AIM#51103-694	INVESCO STIC GOVERNMENT & AGENCY						
7/1/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(20,300,118.05)	6103	INVESCO STIC PRIME PORTFOLIO	726102
7/2/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	15,475,426.78	6165	INVESCO STIC PRIME PORTFOLIO	726164
7/3/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(32,698,006.33)	6449	INVESCO STIC PRIME PORTFOLIO	726448
7/7/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	27,734,835.99	6816	INVESCO STIC PRIME PORTFOLIO	726815
7/8/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(18,615,817.33)	7091	INVESCO STIC PRIME PORTFOLIO	727090
7/9/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(423,932.78)	7312	INVESCO STIC PRIME PORTFOLIO	727311
7/10/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	6,201,917.00	7522	INVESCO STIC PRIME PORTFOLIO	727521
7/11/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(14,356,269.89)	7571	INVESCO STIC PRIME PORTFOLIO	727570
7/16/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	6,537,615.00	8534	INVESCO STIC PRIME PORTFOLIO	728533
7/17/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	21,209,845.56	8589	INVESCO STIC PRIME PORTFOLIO	728588
7/18/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	2,568,705.00	8827	INVESCO STIC PRIME PORTFOLIO	728826
7/21/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(18,090,373.38)	9234	INVESCO STIC PRIME PORTFOLIO	729233
7/22/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(12,266,600.40)	9543	INVESCO STIC PRIME PORTFOLIO	729542

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7/23/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(393,910.69)	9797	INVESCO STIC PRIME PORTFOLIO	729796
7/24/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	4,889,610.13	0044	INVESCO STIC PRIME PORTFOLIO	730043
7/28/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,000,000.00)	0560	INVESCO STIC PRIME PORTFOLIO	730559
7/29/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	34,832,889.42	0798	INVESCO STIC PRIME PORTFOLIO	730797
7/30/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(27,523,567.71)	1097	INVESCO STIC PRIME PORTFOLIO	731096
7/31/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(7,300,000.00)	1161	INVESCO STIC PRIME PORTFOLIO	731160
Sub Total Amount Per Account:				(37,517,751.68)			
GS692	GOLDMAN SACHS - COUNTY MMF						
7/16/2014	BANK TRANSFER		MONEY MARKET	1,504,434.59		WELLS FARGO BANK	728545
Sub Total Amount Per Account:				1,504,434.59			
MORGAN 283	MORGAN STANLEY GOVT 8302-JWA MMF						
7/1/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,284,365.57)	6109	MORGAN STANLEY INST LIQUIDITY FUN	726108
7/2/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	1,546,000.00	6169	MORGAN STANLEY INST LIQUIDITY FUN	726168
7/7/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	152,310.00	6824	MORGAN STANLEY INST LIQUIDITY FUN	726823
7/8/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,268,635.16)	7097	MORGAN STANLEY INST LIQUIDITY FUN	727096
7/9/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(299,846.39)	7316	MORGAN STANLEY INST LIQUIDITY FUN	727315
7/10/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	713.06	7528	MORGAN STANLEY INST LIQUIDITY FUN	727527
7/11/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(455,662.85)	7577	MORGAN STANLEY INST LIQUIDITY FUN	727576
7/15/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	379,592.66	8017	MORGAN STANLEY INST LIQUIDITY FUN	728016
7/16/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	2,898,632.42	8542	MORGAN STANLEY INST LIQUIDITY FUN	728541
7/17/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(599,954.46)	8595	MORGAN STANLEY INST LIQUIDITY FUN	728594
7/18/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,947,924.85)	8833	MORGAN STANLEY INST LIQUIDITY FUN	728832
7/21/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(361,196.28)	9240	MORGAN STANLEY INST LIQUIDITY FUN	729239
7/23/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(371,001.45)	9803	MORGAN STANLEY INST LIQUIDITY FUN	729802
7/24/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	345,000.00	0050	MORGAN STANLEY INST LIQUIDITY FUN	730049
7/25/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	298,832.08	0317	MORGAN STANLEY INST LIQUIDITY FUN	730316
7/28/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	1,544,419.17	0568	MORGAN STANLEY INST LIQUIDITY FUN	730567
7/30/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	297,812.40	1105	MORGAN STANLEY INST LIQUIDITY FUN	731104
7/31/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	465,000.00	1169	MORGAN STANLEY INST LIQUIDITY FUN	731168
Sub Total Amount Per Account:				1,339,724.78			

MORGAN 692	MORGAN STANLEY GOVT 8302-COUNTY MMF						
7/1/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,000,000.00)	6107	MORGAN STANLEY INST LIQUIDITY FUN	726106
7/3/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,000,000.00)	6453	MORGAN STANLEY INST LIQUIDITY FUN	726452
7/7/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,000,000.00)	6820	MORGAN STANLEY INST LIQUIDITY FUN	726819
7/15/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	5,000,000.00	8013	MORGAN STANLEY INST LIQUIDITY FUN	728012
7/16/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,000,000.00)	8538	MORGAN STANLEY INST LIQUIDITY FUN	728537
7/17/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,000,000.00)	8593	MORGAN STANLEY INST LIQUIDITY FUN	728592

**County of Orange
Treasurer-Tax Collector's Office**

MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Jul-2014 to 31-Jul-2014

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
7/18/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,000,000.00)	8831	MORGAN STANLEY INST LIQUIDITY FUN	728830
7/21/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,000,000.00)	9238	MORGAN STANLEY INST LIQUIDITY FUN	729237
7/22/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(511,514.34)	9547	MORGAN STANLEY INST LIQUIDITY FUN	729546
7/25/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	6,000,000.00	0313	MORGAN STANLEY INST LIQUIDITY FUN	730312
7/28/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,000,000.00)	0564	MORGAN STANLEY INST LIQUIDITY FUN	730563
7/30/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	5,000,000.00	1101	MORGAN STANLEY INST LIQUIDITY FUN	731100
7/31/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(14,000,000.00)	1165	MORGAN STANLEY INST LIQUIDITY FUN	731164
Sub Total Amount Per Account:				(13,511,514.34)			
MORGAN 694	MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF						
7/7/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	6,000,000.00	6822	MORGAN STANLEY INST LIQUIDITY FUN	726821
7/8/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,000,000.00)	7095	MORGAN STANLEY INST LIQUIDITY FUN	727094
7/10/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,000,000.00)	7526	MORGAN STANLEY INST LIQUIDITY FUN	727525
7/11/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(18,000,000.00)	7575	MORGAN STANLEY INST LIQUIDITY FUN	727574
7/14/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	33,150,237.69	7827	MORGAN STANLEY INST LIQUIDITY FUN	727826
7/15/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,557,135.00)	8015	MORGAN STANLEY INST LIQUIDITY FUN	728014
7/16/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	5,000,000.00	8540	MORGAN STANLEY INST LIQUIDITY FUN	728539
7/22/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,000,000.00)	9549	MORGAN STANLEY INST LIQUIDITY FUN	729548
7/23/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(11,000,000.00)	9801	MORGAN STANLEY INST LIQUIDITY FUN	729800
7/24/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	21,000,000.00	0048	MORGAN STANLEY INST LIQUIDITY FUN	730047
7/25/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	2,040,853.83	0315	MORGAN STANLEY INST LIQUIDITY FUN	730314
7/28/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(35,675,119.26)	0566	MORGAN STANLEY INST LIQUIDITY FUN	730565
7/29/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	58,000,000.00	0802	MORGAN STANLEY INST LIQUIDITY FUN	730801
7/30/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,000,000.00)	1103	MORGAN STANLEY INST LIQUIDITY FUN	731102
7/31/2014	ACTUAL CASHFLOW		Money Market Mutual Fund	(18,179,169.00)	1167	MORGAN STANLEY INST LIQUIDITY FUN	731166
Sub Total Amount Per Account:				18,779,668.26			
Total Amount :				<u>(23,578,105.49)</u>			

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

Gary Capata
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 Services
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)
City of Laguna Niguel (3-13-14)