

Treasurer's Monthly **INVESTMENT** JANUARY 2013 **REPORT**

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



COUNTY OF ORANGE
TREASURER'S INVESTMENT REPORT
For January 31, 2013

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

INTERDEPARTMENTAL COMMUNICATION

Date: February 15, 2013

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

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

Subject: Treasurer's Investment Report for the Month Ended January 31, 2013

Attached, please find the Treasurer's Investment Report for the County of Orange for the month ended January 31, 2013. 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. 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 January 31, 2013. The Investment Pool Statistics summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors: the Orange County Investment Pool that includes the Voluntary participants' funds, the Orange County Educational Investment Pool, the John Wayne Airport Investment Pool, and various other small non-Pooled investment funds. The Board of Supervisors approved the 2013 Investment policy Statement (IPS) in their regular meeting of January 8, 2013. The 2013 IPS includes changes to provide increased safety and diversity for pool participants. The following substantive changes to the IPS were approved by the Board of Supervisors: concentration limit calculations were exempted for US Treasury and US government agency collateral backing Repurchase Agreements (REPO); REPO counterparty limits were increased from 5% to 10%; credit ratings were restricted to "no less than A" for short-term pools and "no less than AA" for long-term pools; the issuer limit for purchases of commercial paper was increased from 5% to 10% for a period not to exceed three business days. The approved 2013 IPS can be found at ocgov.com/ocinvestments.

The investment practices and policies of the Treasurer are based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner which will provide maximum security of principal invested with secondary emphasis on providing adequate liquidity to Pool Participants and lastly to achieve a market rate of return within the parameters of prudent risk management while conforming to all applicable statutes and resolutions governing the investment of public funds.

The County Treasurer established three Money Market Funds, the Orange County Money Market Fund, the Orange County Educational Money Market Fund and the John Wayne Airport Investment Pool, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, in November 2011, reaffirmed their highest rating of AAAM on the County and the Educational Money Market Funds. The County Treasurer also established the Extended Fund that is for cash requirements between one and five years. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the Orange 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 44 and 51 respectively. The maximum maturity of the Extended Fund is five years, with a duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.33). The duration is currently at 1.38. 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 January, U.S. economic data showed continued modest economic growth. The job market added 157,000 new jobs in January, and December's job numbers were revised upward by 41,000 to 196,000. In addition, housing starts increased 12.1% to a 954,000 annual rate in December. Finally, the Conference Board U.S. Leading Economic Index increased 0.5% in its most recent month, rising to 93.9 from 93.4. In contrast to these economic releases, the Commerce Department released their "advance" estimate that the fourth quarter U.S. gross domestic product dropped 0.1%. They contributed the decrease to a slowdown in private inventory investment, federal government spending, and exports. At the Federal Open Market Committee (FOMC) meeting on January 30, the Federal Reserve voted to continue its support for stronger economic growth by purchasing \$40 billion per month in agency mortgage-backed securities and \$45 billion per month in longer-term Treasury securities.

The short-term 90-day T-bill ended the month at 0.07% up from 0.04% in December, and the rate on the two-year note was 0.26% at the end of January, up from 0.25% in December.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for 2012/2013 is .45% for the Orange County Investment Pool and 42% for the Orange County Educational Investment Pool. The forecasted gross yield for the fiscal year 2012/2013 remains at 0.38%.

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 January 2013 interest apportionment is expected to be paid by February 28, 2013. The forecast of the treasury administrative fee for fiscal year 2012/2013 is still expected to be 8.2 basis points.

TEMPORARY TRANSFERS

In October 2012, the County Treasurer, as required by California Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 11-195, made Temporary Transfers of \$35 million to two Orange County school districts from the Orange County Educational Investment Pool. In January 2013, these two Orange County school districts paid the outstanding principal balance in full. There are no Temporary Transfers outstanding as of January 31, 2013.

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 located in the County of Orange. 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 \$160 million invested in Orange County Pool Participants' debt which represents approximately 2.5% 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 January 2013. The Auditor-Controller Report on Compliance Monitoring for the Quarter of July through September 2012 identified no compliance deficiencies. In January, the Auditor-Controller Internal Audit unit issued their Initial Follow-up Audit of Management Letter on Audit of the Statement of Assets Held by the County Treasury as of December 31, 2010. The management letter contains one control deficiency related to an untimely review of electronic deposits. The County Treasurer is in the process of updating the Treasury policies on timely review of all bank reconciliation items.

CREDIT UPDATE

The County Treasurer removed all approved names under the FDIC – TLGP section of the Approved Issuer List in January as the Temporary Liquidity Guarantee Program (TLGP) expired on December 31, 2012. There were no other changes to the Approved Issuer List in January. 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 January 31, 2013 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on January 8, 2013. 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

	JANUARY 2013	DECEMBER 2012	INCREASE (DECREASE)	NET CHANGE %	JANUARY 2012	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ^{1, 4}	\$ 3,122,231,262	\$ 3,703,353,420	\$ (581,122,158)	-15.69%	\$ 3,228,671,567	\$ (106,440,305)	-3.30%
End Of Month Book Value ⁴	\$ 3,119,565,844	\$ 3,699,653,522	\$ (580,087,678)	-15.68%	\$ 3,221,843,694	\$ (102,277,850)	-3.17%
Monthly Average Balance ⁴	\$ 3,349,691,758	\$ 4,001,560,483	\$ (651,868,725)	-16.29%	\$ 3,298,477,720	\$ 51,214,038	1.55%
Year-To-Date Average Balance	\$ 3,178,591,081	\$ 3,150,074,301	\$ 28,516,780	0.91%	\$ 3,238,538,631	\$ (59,947,550)	-1.85%
Monthly Accrued Earnings ²	\$ 1,128,719	\$ 1,112,749	\$ 15,970	1.44%	\$ 1,641,254	\$ (512,535)	-31.23%
Monthly Net Yield ^{2,4}	0.31%	0.25%	0.07%	28.25%	0.51%	-0.20%	-38.29%
Year-To-Date Net Yield ²	0.36%	0.37%	-0.01%	-3.31%	0.47%	-0.11%	-23.40%
Annual Estimated Gross Yield ³	0.38%	0.38%	0.00%	0.00%	0.54%	-0.16%	-29.63%
Weighted Average Maturity (WAM) ⁵	291	250	41	16.40%	302	(11)	-3.64%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 3,170,661,451	\$ 3,464,844,518	\$ (294,183,067)	-8.49%	\$ 3,367,012,480	\$ (196,351,029)	-5.83%
End Of Month Book Value	\$ 3,168,451,313	\$ 3,461,822,630	\$ (293,371,317)	-8.47%	\$ 3,361,430,325	\$ (192,979,012)	-5.74%
Monthly Average Balance ⁴	\$ 3,294,589,105	\$ 2,947,808,087	\$ 346,781,018	11.76%	\$ 3,248,979,935	\$ 45,609,170	1.40%
Year-To-Date Average Balance	\$ 2,882,654,935	\$ 2,813,999,240	\$ 68,655,695	2.44%	\$ 2,971,366,637	\$ (88,711,702)	-2.99%
Monthly Accrued Earnings ²	\$ 952,812	\$ 1,000,808	\$ (47,996)	-4.80%	\$ 1,382,834	\$ (430,022)	-31.10%
Monthly Net Yield ²	0.26%	0.32%	-0.06%	-18.64%	0.43%	-0.17%	-39.88%
Year-To-Date Net Yield ²	0.34%	0.36%	-0.02%	-4.75%	0.45%	-0.11%	-24.44%
Annual Estimated Gross Yield ³	0.38%	0.38%	0.00%	0.00%	0.52%	-0.14%	-26.92%
Weighted Average Maturity (WAM) ⁵	244	227	17	7.49%	249	(5)	-2.01%

¹ Market values provided by Bloomberg and Northern Trust.

² In January 2012, OCIP and OCEIP held higher yielding securities, which over time have matured and were reinvested in lower yielding securities. As a result, the overall earnings and yield have dropped since January 2012. The monthly yield in the OCIP increased from the prior month due to the maturities of low yielding, short-term securities which were then distributed as secured property tax receipts to various county agencies, cities and school districts. The yield in the OCEIP decreased due to incoming secured property tax receipts being invested in short-term maturities which earned lower yields.

³ Annual Estimated Gross Yield for January 2012 is reported at the actual annual gross yield for FY 2011-12. During FY 2011-12, the OCIP and OCEIP held higher yielding securities, which over time have matured and were reinvested in lower yielding securities. As a result, the actual yield in OCIP and OCEIP has dropped, and we have adjusted the estimated gross yield for FY 2012-13 accordingly.

⁴ In January 2013, the OCIP fund balance decreased from the prior month primarily due to distributions of secured property tax receipts in January. The January 2013 OCEIP Monthly Average Balance increased over December 2012 due to the receipt of secured property tax receipts in early January 2013.

⁵ In January 2013 WAM in OCIP has increased due to the drop in fund balance caused by the distribution of secured property taxes to various county agencies, cities and school districts. In addition, longer term maturities were purchased in the Extended Fund thereby increasing WAM in both the OCIP and OCEIP.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH ENDED: January 31, 2013

INVESTMENT STATISTICS - By Investment Pool***

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 1/31/13	MONTHLY Gross Yield	Current NAV
<u>COMBINED POOL BALANCES</u> (includes the Extended Fund)					
Orange County Investment Pool (OCIP)	MARKET Value \$ 3,122,231,262	291	0.40%	0.40%	1.00
	COST (Capital) \$ 3,124,602,763				
	MONTHLY AVG Balance \$ 3,349,691,758				
	BOOK Value \$ 3,119,565,844				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 3,170,661,451	244	0.34%	0.34%	1.00
	COST (Capital) \$ 3,173,224,472				
	MONTHLY AVG Balance \$ 3,294,589,105				
	BOOK Value \$ 3,168,451,313				

INVESTMENT STATISTICS - Non Pooled Investments **

DESCRIPTION	CURRENT BALANCE	BOOK BALANCE BY INVESTMENT TYPE
Specific Investment		
Funds:	MARKET Value \$ 56,990,342	Money Market Mutual Funds \$ 6,013,845
112, 283, 497, 505	COST (Capital) \$ 57,043,380	Repurchase Agreement 1,081,500
510, 514, 15B	MONTHLY AVG Balance \$ 57,024,462	John Wayne Airport Investment Pool 49,834,970
		GNMA Mortgage-Backed Securities 113,065
		\$ 57,043,380

MONTH END TOTALS

INVESTMENTS & CASH		FUND ACCOUNTING & SPECIFIC INVESTMENTS	
<u>COUNTY MONEY MARKET FUND (OCMMF)</u>			
County Money Market Fund	\$ 1,455,601,303	County Funds	\$ 3,135,823,226
County Cash	11,280,252	Educational Funds	3,177,348,844
<u>EXTENDED FUND</u>	3,019,001,460	Specific Investment Funds	57,043,380
<u>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</u>			
Educational Money Market Fund	1,823,224,472		
Educational Cash	4,064,583		
<u>NON-POOLED INVESTMENT</u>			
Non Pooled Investments @ Cost	57,043,380		
	\$ 6,370,215,450		\$ 6,370,215,450

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	0.17%	OCMMF	44
OCEMMF - MONTHLY GROSS YIELD	0.14%	OCEMMF	51
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.15%	JOHN WAYNE AIRPORT	52
OCIP - YTD NET YIELD****	0.36%	LGIP (Standard & Poors) AAAM/AAM	48
OCEIP - YTD NET YIELD****	0.34%	iMoneyNet PRIME MMF	44
iMoneyNet PRIME MONEY MARKET FUND - MONTHLY AVERAGE NET YIELD	0.05%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.07%		

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH ENDED: January 31, 2013

INVESTMENT STATISTICS - By Investment Fund*

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 1/31/13	MONTHLY Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,454,442,940 COST (Capital) \$ 1,455,601,303 MONTHLY AVG Balance \$ 1,679,982,799 BOOK Value \$ 1,454,363,126	44	0.17%	0.17%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,821,642,718 COST (Capital) \$ 1,823,224,472 MONTHLY AVG Balance \$ 1,944,589,105 BOOK Value \$ 1,821,523,989	51	0.15%	0.14%	1.00
<u>Extended Fund</u>	MARKET Value \$ 3,016,807,055 COST (Capital) \$ 3,019,001,460 MONTHLY AVG Balance \$ 3,019,708,959 BOOK Value \$ 3,012,130,041	506	0.63%	0.62%	1.00
ALLOCATION OF EXTENDED FUND					
<u>Extended Fund</u> <i>OCIP Share</i>	MARKET Value \$ 1,667,788,322 COST (Capital) \$ 1,669,001,460 MONTHLY AVG Balance \$ 1,669,708,959 BOOK Value \$ 1,665,202,718	506	0.63%	0.62%	1.00
<i>OCEIP Share</i>	MARKET Value \$ 1,349,018,733 COST (Capital) \$ 1,350,000,000 MONTHLY AVG Balance \$ 1,350,000,000 BOOK Value \$ 1,346,927,323	506	0.63%	0.62%	1.00
<i>Modified Duration</i>	1.38				

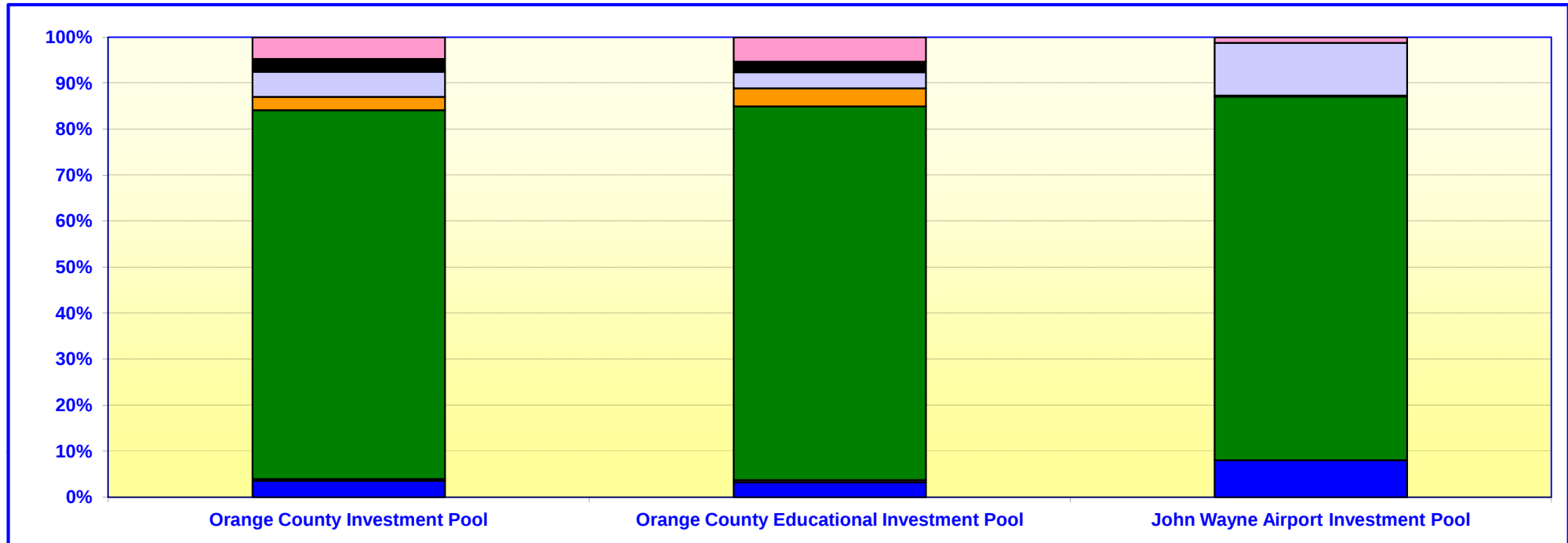
* Book Value is computed as Cost reduced by amortization of premium and increased by the accretion of discount of the Investment Portfolio. Net Asset Value (NAV) is equal to Market Value divided by Book Value.

** 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 administrative fees.

ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE - By Percentage Holdings
January 31, 2013



Orange County Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 113,096		3.62%
COMMERCIAL PAPER	9,997		0.34%
U.S. GOVERNMENT AGENCIES	2,504,461		80.21%
MONEY MARKET FUNDS	89,107		2.85%
MEDIUM - TERM NOTES	171,546		5.49%
MUNICIPAL DEBT	87,223		2.79%
U.S. TREASURIES	146,801		4.70%
	<u>\$ 3,122,231</u>		<u>100.00%</u>

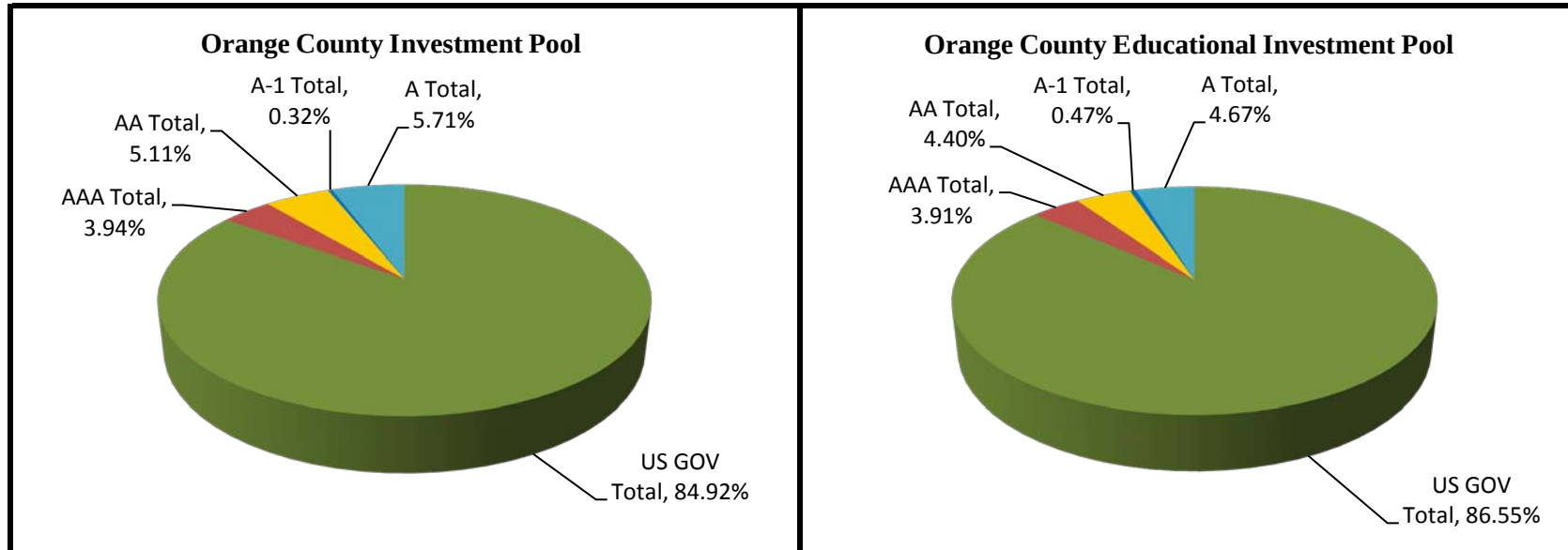
Orange County Educational Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 103,306		3.26%
COMMERCIAL PAPER	14,995		0.47%
U.S. GOVERNMENT AGENCIES	2,575,733		81.24%
MONEY MARKET FUNDS	123,857		3.91%
MEDIUM - TERM NOTES	111,346		3.51%
MUNICIPAL DEBT	72,941		2.30%
U.S. TREASURIES	168,483		5.31%
	<u>\$ 3,170,661</u>		<u>100.00%</u>

John Wayne Airport Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 4,004		8.05%
COMMERCIAL PAPER	-		0.00%
U.S. GOVERNMENT AGENCIES	39,340		79.05%
MONEY MARKET FUNDS	101		0.20%
MEDIUM - TERM NOTES	5,720		11.49%
U.S. TREASURIES	602		1.21%
	<u>\$ 49,767</u>		<u>100.00%</u>

Investment Composition Is In Compliance With The Orange County Treasurer's Investment Policy Statement

Calculated Using Market Value at 01/31/2013

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
 January 31, 2013



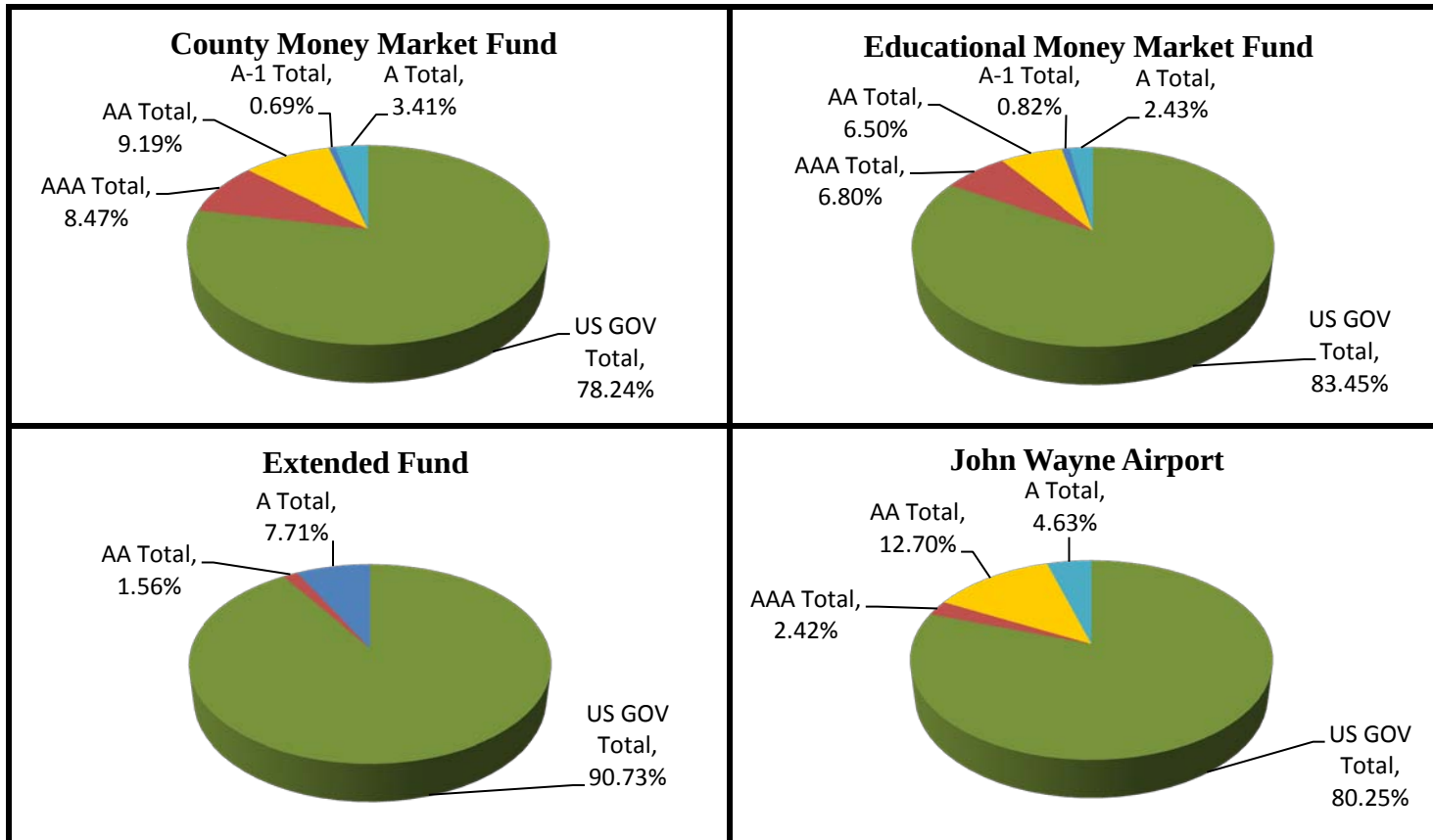
US GOV Includes Agency & Treasury Debt

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
 January 31, 2013



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

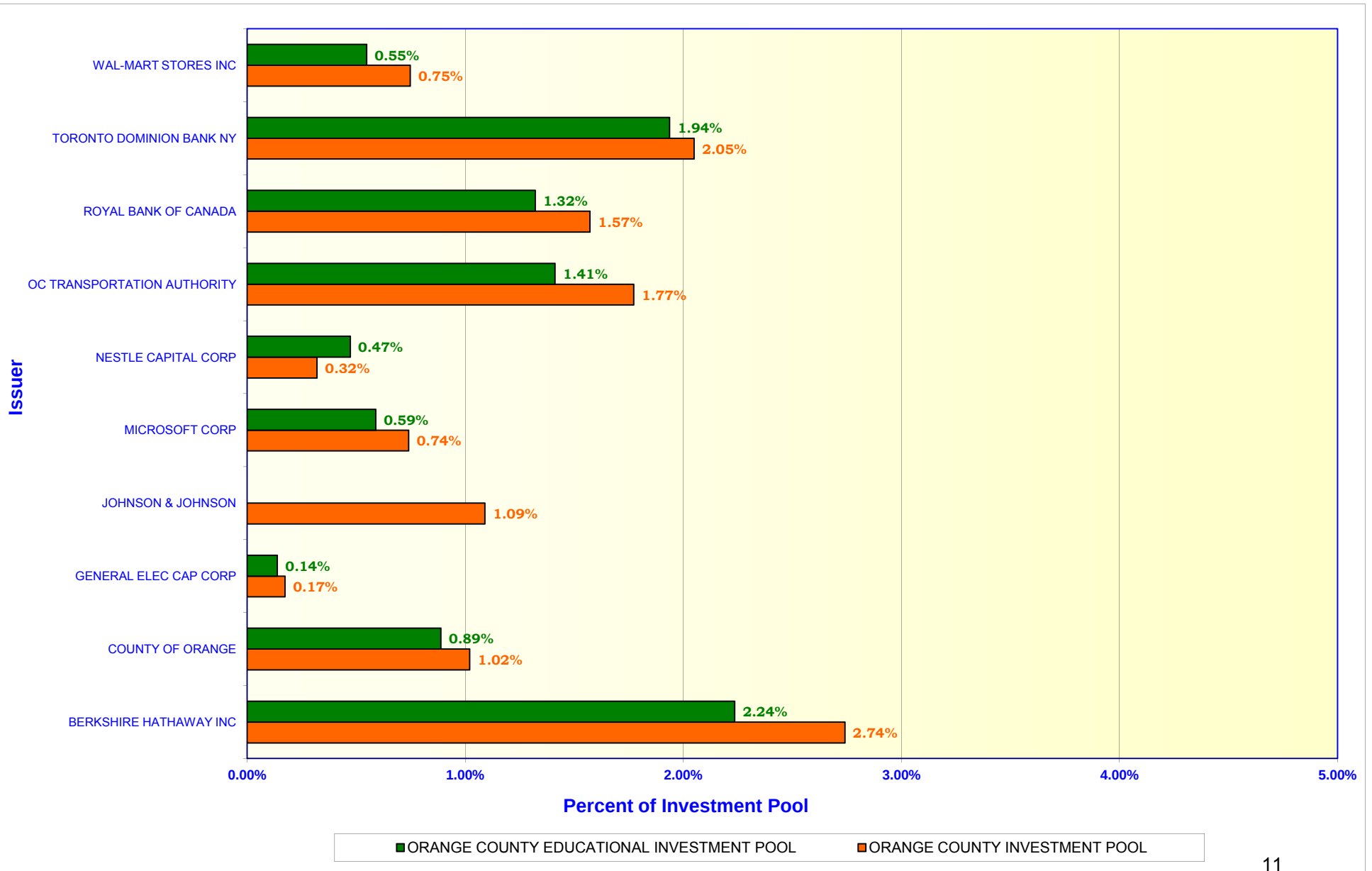
A Includes A+, A- & A

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

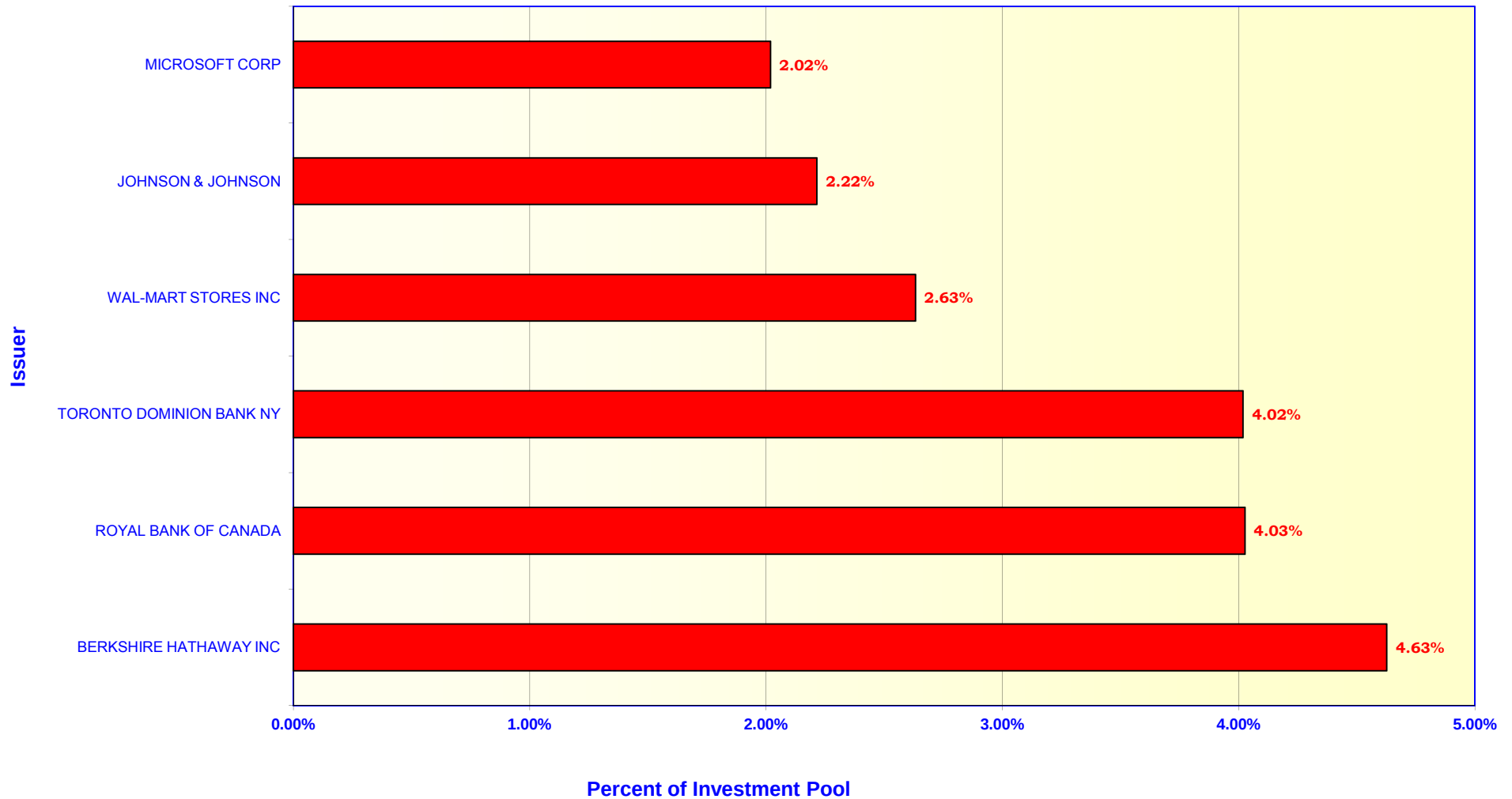
ORANGE COUNTY TREASURER - TAX COLLECTOR

ISSUER CONCENTRATION-By Investment Pool

January 31, 2013



ORANGE COUNTY TREASURER - TAX COLLECTOR
ISSUER CONCENTRATION - JOHN WAYNE AIRPORT INVESTMENT POOL
January 31, 2013



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST

January 31, 2013

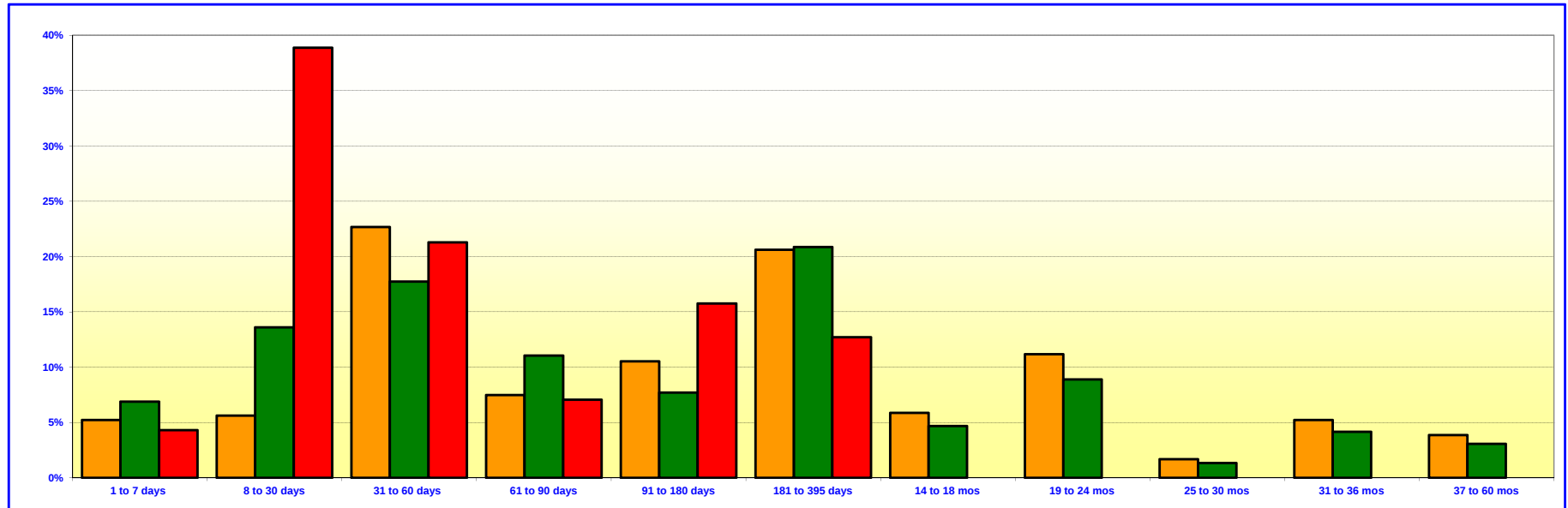
ISSUER (Shared Structure)	S/T RATINGS			L/T RATINGS		
	S&P	MDY	FI	S&P	MDY	FI
U.S. TREASURY SECURITIES						
US. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
COMMERCIAL PAPER / MEDIUM TERM NOTES						
AUTOMATIC DATA PROCESSNG	A-1+	P-1	NR	AAA	Aaa	NR
BERKSHIRE HATHAWAY INC	A-1+	P-1	NR	AA+	Aa2	AA-
BERKSHIRE HATHAWAY FINANCE	A-1+	P-1	NR	AA+	Aa2	AA-
NETJETS INC	A-1+	P-1	NR	NR	NR	NR
CHEVRON CORPORATION	A-1+	P-1	NR	AA	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORP	NR	P-1	F1+	AAA	Aaa	AA+
NESTLE CAPITAL CORP	A-1+	P-1	F1+	AA	Aa2	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 2012 A	NR	NR	NR	A+	Aa3	NR
MONEY MARKET MUTUAL FUNDS						
INVESCO GOVERNMENT & AGENCY STIT (AIM)	AAAm		Aaa-MF		AAAmmf	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm		Aaa-MF		NR	
MORGAN STANLEY INSTIT LIQUIDITY FUNDS- GOVT	AAAm		Aaa-MF		NR	
NORTHERN INSTIT TREASURY PORTFOLIO	AAAm		NR		NR	
ISSUERS ON HOLD *						
GENERAL ELECTRIC CO	A-1+	P-1	NR	AA+	Aa3	NR

* Issuers whose debt is held by the Investment Pools, but are no longer on the Approved Issuer List. The Credit Investment Committee reviewed the issuer as per the investment policy and made the decision not to sell at this time.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended January 31, 2013**

As of December 31, the County Treasurer removed all approved names under the FDIC – TLGP section of the Approved Issuer List as the Temporary Liquidity Guarantee Program (TLGP) expired at the end of 2012.

ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION
January 31, 2013



ORANGE COUNTY INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 163,007	5.24%
8 TO 30 DAYS	174,863	5.62%
31 TO 60 DAYS	707,078	22.68%
61 TO 90 DAYS	233,169	7.49%
91 TO 180 DAYS	327,826	10.53%
181 TO 395 DAYS	641,799	20.61%
14 TO 18 MONTHS	182,622	5.87%
19 TO 24 MONTHS	348,013	11.18%
25 TO 30 MONTHS	52,519	1.69%
31 TO 36 MONTHS	162,740	5.23%
37 TO 60 MONTHS	120,103	3.86%
TOTAL	\$ 3,113,739	100.00%

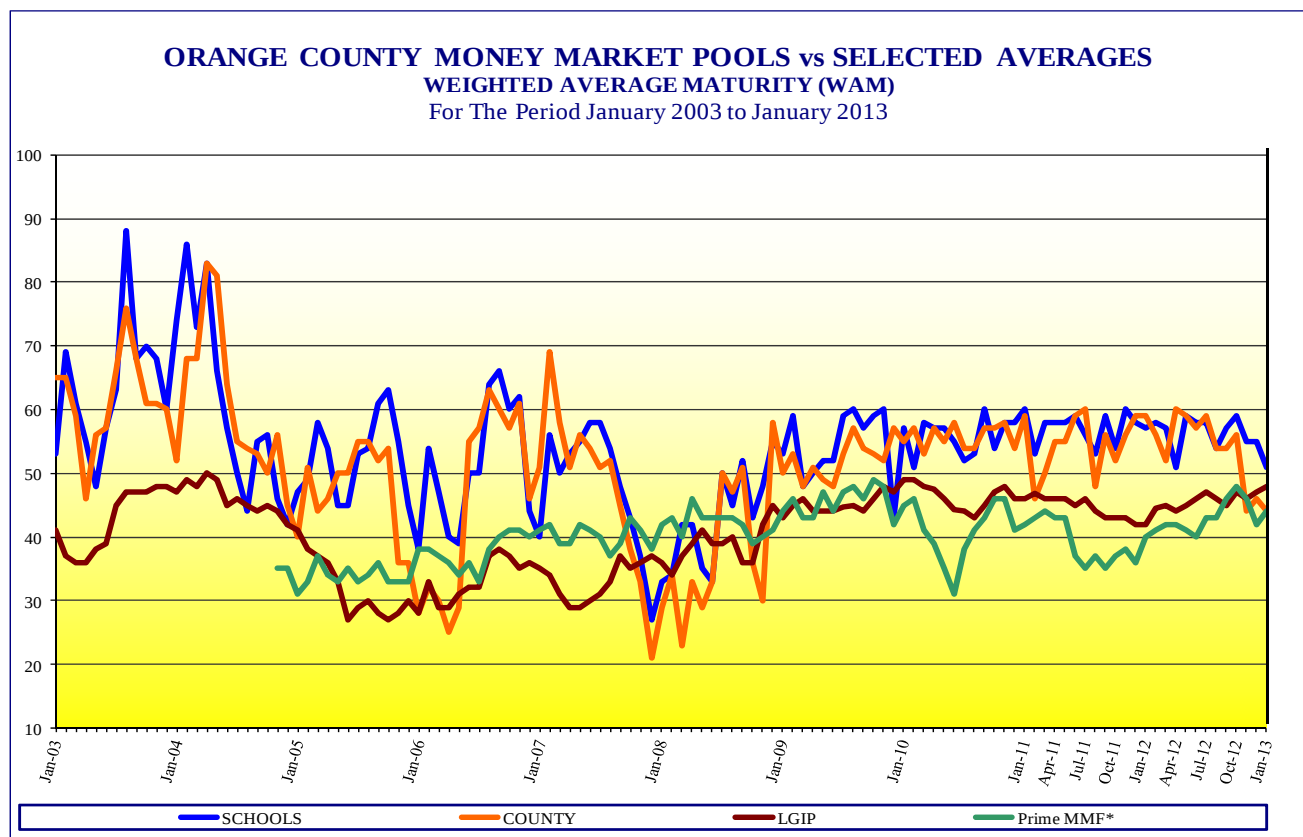
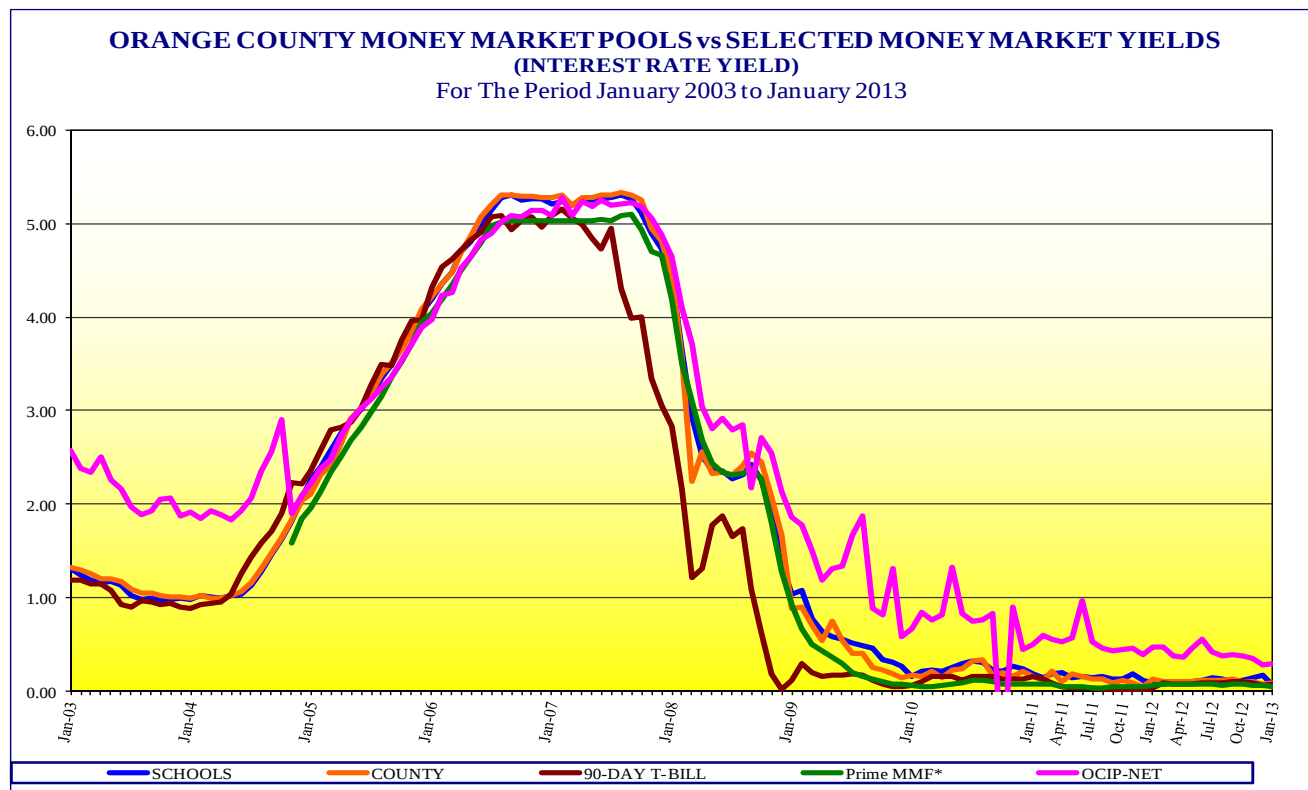
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 217,837	6.89%
8 TO 30 DAYS	430,420	13.61%
31 TO 60 DAYS	561,360	17.75%
61 TO 90 DAYS	349,310	11.04%
91 TO 180 DAYS	243,509	7.70%
181 TO 395 DAYS	659,960	20.87%
14 TO 18 MONTHS	147,717	4.67%
19 TO 24 MONTHS	281,497	8.90%
25 TO 30 MONTHS	42,481	1.34%
31 TO 36 MONTHS	131,635	4.16%
37 TO 60 MONTHS	97,148	3.07%
TOTAL	\$ 3,162,874	100.00%

JOHN WAYNE AIRPORT INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 2,141	4.31%
8 TO 30 DAYS	19,318	38.88%
31 TO 60 DAYS	10,570	21.28%
61 TO 90 DAYS	3,500	7.05%
91 TO 180 DAYS	7,826	15.76%
181 TO 395 DAYS	6,316	12.72%
TOTAL	\$ 49,671	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 01/31/2013, Floating Rate Notes comprise 17.63%, 14.42%, and 32.14% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Pool respectively.



•Prime MMF: Rated Money Fund Report Average-Prime Institutional from I-Money Net

•As of January 31, 2013 Prime MMF Yield – 0.05; Prime MMF WAM-44; LGIP WAM -48; 90-Day T-Bill – 0.07

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

February 1, 2012 - January 31, 2013

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month - January 2013</i>				
County Pool - Money Market Fund	\$ 1,454,442,940	\$ 245,613	0.17%	44
Educational Pool - Money Market Fund	\$ 1,821,642,718	\$ 238,895	0.14%	51
Extended Fund	\$ 3,016,807,055	\$ 1,597,022	0.62%	506
<i>December 2012</i>				
County Pool - Money Market Fund	\$ 2,026,132,533	\$ 298,822	0.15%	46
Educational Pool - Money Market Fund	\$ 2,115,131,168	\$ 343,812	0.25%	55
Extended Fund	\$ 3,026,934,236	\$ 1,470,923	0.57%	495
<i>November 2012</i>				
County Pool - Money Market Fund	\$ 1,694,693,385	\$ 236,191	0.19%	44
Educational Pool - Money Market Fund	\$ 1,285,929,260	\$ 213,533	0.22%	55
Extended Fund	\$ 3,009,903,441	\$ 1,621,046	0.65%	505
<i>October 2012</i>				
County Pool - Money Market Fund	\$ 1,239,130,934	\$ 196,530	0.19%	56
Educational Pool - Money Market Fund	\$ 1,235,518,813	\$ 237,143	0.20%	59
Extended Fund	\$ 3,013,746,862	\$ 1,750,758	0.68%	530
<i>September 2012</i>				
County Pool - Money Market Fund	\$ 1,229,772,834	\$ 214,205	0.21%	54
Educational Pool - Money Market Fund	\$ 1,480,321,490	\$ 466,226	0.18%	57
Extended Fund	\$ 3,013,882,683	\$ 1,754,603	0.71%	541
<i>August 2012</i>				
County Pool - Money Market Fund	\$ 1,293,999,505	\$ 206,971	0.20%	54
Educational Pool - Money Market Fund	\$ 1,625,037,760	\$ 242,467	0.18%	54
Extended Fund	\$ 3,011,043,620	\$ 1,800,718	0.70%	580
<i>July 2012</i>				
County Pool - Money Market Fund	\$ 1,252,282,597	\$ 236,503	0.20%	59
Educational Pool - Money Market Fund	\$ 1,626,743,213	\$ 201,553	0.17%	58
Extended Fund	\$ 3,011,832,400	\$ 1,940,911	0.76%	610
<i>June 2012</i>				
County Pool - Money Market Fund	\$ 1,410,996,873	\$ 238,909	0.19%	57
Educational Pool - Money Market Fund	\$ 1,251,825,357	\$ 213,916	0.19%	58
Extended Fund	\$ 3,009,317,151	\$ 2,519,283	1.02%	616
<i>May 2012</i>				
County Pool - Money Market Fund	\$ 1,658,832,465	\$ 267,038	0.17%	59
Educational Pool - Money Market Fund	\$ 1,463,305,781	\$ 243,666	0.17%	59
Extended Fund	\$ 3,006,337,072	\$ 2,313,510	0.91%	629
<i>April 2012</i>				
County Pool - Money Market Fund	\$ 1,919,574,506	\$ 392,642	0.18%	60
Educational Pool - Money Market Fund	\$ 1,995,855,292	\$ 210,488	0.16%	51
Extended Fund	\$ 3,007,055,094	\$ 1,910,490	0.77%	559
<i>March 2012</i>				
County Pool - Money Market Fund	\$ 1,937,115,182	\$ 230,083	0.17%	52
Educational Pool - Money Market Fund	\$ 1,473,651,276	\$ 230,552	0.16%	57
Extended Fund	\$ 2,992,257,094	\$ 1,966,895	0.77%	518
<i>February 2012</i>				
County Pool - Money Market Fund	\$ 1,618,895,973	\$ 215,304	0.17%	56
Educational Pool - Money Market Fund	\$ 1,702,918,932	\$ 231,002	0.15%	58
Extended Fund	\$ 3,002,982,508	\$ 2,328,546	0.98%	551
Fiscal Year July 1, 2012 - June 30, 2013	Average Month End Market Value Balance	Interest Income: YTD	YTD Gross Yield	YTD Average
Orange County Investment Pool	\$ 3,120,156,487	\$ 8,223,371	0.45%	314
Orange County Educational Investment Pool	\$ 2,949,119,149	\$ 7,167,185	0.42%	17 279

ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING JULY 31, 2013

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 July 31, 2013, 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
January 2013 - Ending Cash				\$ 11,280,252
February	\$ 385,507,644	\$ 390,573,820	\$ 344,984,875	442,376,841
March	747,982,780	832,870,332	510,353,155	1,512,876,797
April	304,590,486	1,607,830,826	1,565,565,138	1,859,732,972
May	143,732,843	267,558,142	599,186,257	1,671,837,700
June	166,982,268	298,503,631	465,943,415	1,671,380,184
July	160,643,853	365,452,383	564,808,444	1,632,667,976

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
January 2013 - Ending Cash				\$ 4,064,583
February	\$ 539,412,657	\$ 163,478,039	\$ 500,254,576	206,700,704
March	424,952,588	303,852,913	516,166,999	419,339,206
April	278,876,046	941,804,226	606,770,940	1,033,248,539
May	93,636,426	189,231,045	509,189,323	806,926,688
June	54,778,238	227,241,615	496,117,424	592,829,116
July	61,476,844	649,573,413	424,925,367	878,954,006

ORANGE COUNTY TREASURER-TAX COLLECTOR

STATEMENT OF ACCOUNTABILITY FOR THE MONTH ENDED: JANUARY 31, 2013

Treasurer's Accountability at the Beginning of the Month		<u>\$7,278,285,160.63</u>
Cash Receipts:		
County	\$420,728,575.91	
Schools	<u>413,425,171.77</u>	
Total Cash Receipts		<u>834,153,747.68</u>
Cash Disbursements:		
County	1,004,529,434.28	
Schools	<u>737,743,083.07</u>	
Total Cash Disbursements		<u>1,742,272,517.35</u>
Net Change in Book Value of Pooled Assets		<u>(908,118,769.67)</u>
Net Increase in Specific Investments		<u>49,058.90</u>
Treasurer's Accountability at the End of the Month		<u><u>\$6,370,215,449.86</u></u>
Assets in the Treasury at the end of the period:		
O.C. Investment Pool		\$3,124,602,764.06
O.C. Educational Investment Pool		3,173,224,471.54
Non Pooled Investments - John Wayne Airport		49,834,970.33
Non Pooled Investments - Other		7,208,409.40
Cash in banks - County		11,248,904.21
Cash in banks - School		4,064,582.92
Cash in vault		<u>31,347.40</u>
		<u><u>\$6,370,215,449.86</u></u>

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY COMPLIANCE SUMMARY
January 31, 2013

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	\$ 49,999,729	3.44%	\$ 175,100,586	5.80%	\$ 90,184,063	4.95%	\$ 602,109	1.21%
30%	Negotiable Certificates of Deposit	113,096,451	7.77%	-	0.00%	103,307,040	5.67%	4,004,061	8.05%
40%	Commercial Paper	9,996,760	0.69%	-	0.00%	14,994,660	0.82%	-	0.00%
100%	U.S. Government Agencies	1,088,033,048	74.81%	2,562,129,898	84.93%	1,430,030,772	78.50%	39,339,610	79.05%
20%	Money Market Funds	89,106,790	6.13%	-	0.00%	123,856,910	6.80%	101,282	0.20%
30%	Medium-Term Notes	91,710,162	6.30%	144,412,191	4.79%	46,769,273	2.57%	5,720,381	11.49%
30%	Municipal Debt	12,500,000	0.86%	135,164,380	4.48%	12,500,000	0.69%	-	0.00%
100%	Repurchase Agreement	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 1,454,442,940	100.00%	\$ 3,016,807,055	100.00%	\$ 1,821,642,718	100.00%	\$ 49,767,443	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%	Weighted Average Maturity	Yes/43.93	N/A	Yes/50.59	Yes/51.76
(2.33)	Duration	N/A	Yes/1.38	N/A	N/A
13 Months/397 days	Final Maturity - Money Market Fund	Yes/330	N/A	Yes/356	Yes/356
5 Years/1826 days	Final Maturity - Extended Fund	N/A	Yes/1693	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/1.0001	N/A	Yes/1.0001	Yes/1.0001

OTHER COMPLIANCE CATEGORIES

Annual Compliance Audit	Performance Evaluation-Cal Govt. Code 27134	Calendar Year 2011 in process.
Quarterly Audit	Performance Evaluation-Cal Govt. Code 26920(a), 53646	Quarterly audit of Statement of Assets as of 3/31/12 and 6/30/12 completed. Quarter ended 9/30/12 in process.
Treasury Administrative Fee	Compensation Agreement-Cal Govt. Code 27013	Review of FY 11/12 fees in process.
Annual Broker/Dealer Review	Authorized Financial Dealers and Qualified Institutions	Calendar Year 2011 completed.
TOC Bylaw Changes	TOC Review and BOS Annual Approval	TOC reviewed Bylaw changes at October 31, 2012 meeting. BOS approved TOC Bylaw changes January 8, 2013.
Annual IPS Approval	TOC Review and BOS Annual Approval	TOC reviewed IPS changes at October 31, 2012 meeting. BOS approved IPS changes January 8, 2013.
Compliance Deficiencies	Investment/Diversification/Maturity Restrictions	FY 11/12 identified four compliance incidents. FY 12/13 identified zero compliance incidents as of January 31, 2012.

(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 January 8, 2013.
NA Not applicable

Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended January 31, 2013

During January, the Orange County Investment Pool (OCIP), the Orange County Educational Investment Pool (OCEIP), and the John Wayne Airport Investment Pool were all free of noncompliance incidents. The OCIP is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The OCEIP is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 31-Jan-2013

Run Date: 04-Feb-2013 12:04 pm
Print Date: 04-Feb-2013
As at date: 04-Feb-2013

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	2/1/13			AAAm	Aaa		88,969,959.58		0.0500	88,969,959.58	0.00	0.00	88,969,959.58	88,969,959.58	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	2/1/13			AAAm	AAA-mf	AAAmmf	7,485.43		0.0200	7,485.43	0.00	0.00	7,485.43	7,485.43	0.00
GOLDMAN SACHS - COUNTY MMF															
	2/1/13			AAAm	AAA-mf		129,344.99		0.0200	129,344.99	0.00	0.00	129,344.99	129,344.99	0.00
Subtotal for FUNDS:							89,106,790.00		0.0500	89,106,790.00	0.00	0.00	89,106,790.00	89,106,790.00	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / RBC															
624578	11/26/12	4/15/13	89112XSJ0	A-1+	P-1	F1+	9,000,000.00	0.2700	0.2500	9,000,694.53	(332.38)	4,522.50	9,000,362.15	9,001,845.90	1,483.75
TORONTO DOMINION BANK NY / TDSI															
630574	12/28/12	4/29/13	89112WPU5	AA+	Aaa	AAA	40,000,000.00	0.2000	0.2000	40,000,000.00	0.00	7,777.78	40,000,000.00	40,002,928.00	2,928.00
ROYAL BANK OF CANADA / RBC															
591620	5/21/12	5/21/13	78009NFW1	AA-	Aa1	AA	15,000,000.00	0.6000	0.6000	15,000,000.00	0.00	64,000.00	15,000,000.00	15,021,508.50	21,508.50
ROYAL BANK OF CANADA / RBC															
596251	6/14/12	6/14/13	78009NGR1	AA	Aa1	AA	14,000,000.00	0.5850	0.5850	14,000,000.00	0.00	52,780.00	14,000,000.00	14,023,674.00	23,674.00
Subtotal for YANKEE CD:							78,000,000.00	0.3541	0.3518	78,000,694.53	(332.38)	129,080.28	78,000,362.15	78,049,956.40	49,594.25
YANKEE CD FLOATER															
TORONTO DOMINION BANK NY / TDSI															
604005	7/26/12	7/26/13	89112XR31	AA-	Aaa	AA-	15,000,000.00	0.3005	0.3005	15,000,000.00	0.00	500.83	15,000,000.00	14,999,415.15	(584.85)
Subtotal for YANKEE CD FLOATER:							15,000,000.00	0.3005	0.3005	15,000,000.00	0.00	500.83	15,000,000.00	14,999,415.15	(584.85)
YANKEE CD-30/360															
ROYAL BANK OF CANADA / GOLDMAN SACHS GROUP INC															
604006	7/26/12	3/15/13	78009JVK8	AA-	Aa3	AA	20,000,000.00	2.2500	0.3382	20,242,720.00	(196,083.84)	170,000.00	20,046,636.16	20,047,080.00	443.84
Subtotal for YANKEE CD-30/360:							20,000,000.00	2.2500	0.3382	20,242,720.00	(196,083.84)	170,000.00	20,046,636.16	20,047,080.00	443.84
Subtotal for CERTIFICATES OF DEPOSIT:							113,000,000.00	0.6825	0.3426	113,243,414.53	(196,416.22)	299,581.11	113,046,998.31	113,096,451.55	49,453.24
COMMERCIAL PAPER HOLDINGS															
COMMERCIAL PAPER															
NESTLE CAPITAL CORP / CRED SUIS SECURITIES															
602648	7/19/12	4/15/13	64105GRF3	A-1+	P-1	F1+	10,000,000.00		0.2700	9,979,750.00	0.00	14,775.00	9,994,525.00	9,996,760.00	2,235.00
Subtotal for COMMERCIAL PAPER:							10,000,000.00	0.0000	0.2700	9,979,750.00	0.00	14,775.00	9,994,525.00	9,996,760.00	2,235.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds As of 31-Jan-2013

Run Date: 04-Feb-2013 12:04 pm
Print Date: 04-Feb-2013
As at date: 04-Feb-2013

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
Subtotal for COMMERCIAL PAPER HOLDINGS:							10,000,000.00		0.2700	9,979,750.00	0.00	14,775.00	9,994,525.00	9,996,760.00	2,235.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / CRED SUIS SECURITIES															
628550	12/17/12	3/18/13	313397DE8	AA+	Aaa	AAA	40,000,000.00		0.0730	39,992,618.89	0.00	3,731.11	39,996,350.00	39,992,403.20	(3,946.80)
FREDDIE DISCOUNT / CRED SUIS SECURITIES															
628551	12/17/12	3/18/13	313397DE8	AA+	Aaa	AAA	50,000,000.00		0.0730	49,990,773.61	0.00	4,663.89	49,995,437.50	49,990,504.00	(4,933.50)
FREDDIE DISCOUNT / CRED SUIS SECURITIES															
628552	12/17/12	3/18/13	313397DE8	AA+	Aaa	AAA	50,000,000.00		0.0730	49,990,773.61	0.00	4,663.89	49,995,437.50	49,990,504.00	(4,933.50)
FREDDIE DISCOUNT / FTN															
628539	12/17/12	4/23/13	313397ES6	AA+	Aaa	AAA	10,307,000.00		0.1000	10,303,363.92	0.00	1,317.01	10,304,680.93	10,303,291.95	(1,388.98)
Subtotal for DISCOUNT NOTES:							150,307,000.00	0.0000	0.0749	150,277,530.03	0.00	14,375.90	150,291,905.93	150,276,703.15	(15,202.78)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / RBC															
572660	2/9/12	2/1/13	313376T96	AA+	Aaa	AAA	11,400,000.00	0.1600	0.1937	11,396,250.54	3,749.46	0.00	11,400,000.00	11,400,912.00	912.00
FANNIE MAE / JEFFERIES & COMPANY															
630027	12/26/12	2/12/13	31398AKY7	AA+	Aaa	AAA	10,000,000.00	3.6250	0.0800	10,045,233.60	(34,416.87)	35,243.05	10,010,816.73	10,010,850.00	33.27
FED HM LN BK BD / JEFFERIES & COMPANY															
630028	12/26/12	2/12/13	313378BD2	AA+	Aaa	AAA	10,000,000.00	0.1900	0.0800	10,001,360.20	(1,034.93)	1,847.22	10,000,325.27	10,000,150.00	(175.27)
FED HM LN BK BD / JP MORGAN CHASE & CO															
570854	2/1/12	2/15/13	313376XA8	AA+	Aaa	N.A	10,000,000.00	0.1700	0.3429	9,999,200.00	770.05	7,838.89	9,999,970.05	10,000,120.00	149.95
FANNIE MAE / RBC															
579253	3/15/12	2/26/13	3135G0AK9	AA+	Aaa	AAA	15,000,000.00	0.7500	0.2550	15,070,193.85	(65,047.67)	48,437.50	15,005,146.18	15,007,350.00	2,203.82
FANNIE MAE / BNP PARIBAS															
629591	12/21/12	2/26/13	3135G0AK9	AA+	Aaa	AAA	25,413,000.00	0.7500	0.0999	25,442,670.44	(18,258.73)	21,177.50	25,424,411.71	25,425,452.37	1,040.66
FED HM LN BK BD / JEFFERIES & COMPANY															
630030	12/26/12	3/8/13	31331KXH7	AA+	Aaa	AAA	20,000,000.00	1.7500	0.1100	20,065,562.40	(31,870.61)	34,027.78	20,033,691.79	20,033,800.00	108.21
FED FARM CR BK / UBS FINANCIAL SERVICES															
589782	5/9/12	3/27/13	31331KZH2	AA+	Aaa	AAA	10,000,000.00	0.2200	0.2223	9,999,800.00	164.78	7,577.78	9,999,964.78	10,002,100.00	2,135.22
FED HM LN BK BD / GOLDMAN SACHS GROUP INC															
630025	12/26/12	3/27/13	313372RK2	AA+	Aaa	AAA	50,000,000.00	1.0000	0.1054	50,113,000.00	(43,461.54)	48,611.11	50,069,538.46	50,072,000.00	2,461.54
FED HM LN BK BD / CASTLE OAK SECURITIES															
630581	12/28/12	3/27/13	313372RK2	AA+	Aaa	AAA	25,000,000.00	1.0000	0.1003	25,055,575.00	(20,606.46)	22,916.67	25,034,968.54	25,036,000.00	1,031.46
FREDDIE MAC / CITI GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
628820	12/18/12	3/28/13	3137EAC56	AA+	Aaa	AAA	50,000,000.00	0.7500	0.1016	50,090,000.00	(38,700.00)	44,791.67	50,051,300.00	50,004,500.00	(46,800.00)
FREDDIE MAC / CITI GLOBAL MARKETS															
628821	12/18/12	3/28/13	3137EAC56	AA+	Aaa	AAA	46,776,000.00	0.7500	0.1016	46,860,196.80	(36,204.62)	41,903.50	46,823,992.18	46,780,209.84	(43,782.34)
FED HM LN BK BD / JEFFERIES & COMPANY															
630252	12/27/12	4/18/13	313378ZU8	AA+	Aaa	AAA	25,000,000.00	0.2300	0.1200	25,008,388.50	(2,569.45)	5,430.56	25,005,819.05	25,006,250.00	430.95
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
582610	4/3/12	4/30/13	313376XG5	AA+	Aaa	N.A	5,000,000.00	0.2000	0.2531	4,997,150.00	2,194.57	2,527.78	4,999,344.57	5,001,250.00	1,905.43
FED HM LN BK BD / BNP PARIBAS															
589852	5/10/12	5/10/13	313379FJ3	AA+	Aaa	N.A	10,000,000.00	0.2300	0.2381	9,999,190.00	587.25	5,175.00	9,999,777.25	10,002,500.00	2,722.75
FED HM LN BK BD / JP MORGAN CHASE & CO															
599425	6/29/12	7/1/13	313379YQ6	AA+	Aaa	AAA	10,000,000.00	0.2500	0.2837	9,996,620.00	1,979.45	2,083.33	9,998,599.45	10,004,600.00	6,000.55
FED HM LN BK BD / JP MORGAN CHASE & CO															
614353	9/24/12	9/24/13	313380SE8	AA+	Aaa	N.A	10,000,000.00	0.2100	0.2230	9,998,700.00	458.61	7,408.33	9,999,158.61	10,004,500.00	5,341.39
Subtotal for GOVT AGENCY-FIX-30/360:							343,589,000.00	0.7870	0.1378	344,139,091.33	(282,266.71)	336,997.67	343,856,824.62	343,792,544.21	(64,280.41)
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / BARCLAY CAPITAL															
614277	9/21/12	3/21/13	313380SS7	AA+	Aaa	N.A.	25,000,000.00	0.1830	0.1850	24,999,750.00	183.70	5,337.50	24,999,933.70	25,002,500.00	2,566.30
FREDDIE MAC / CASTLE OAK SECURITIES															
627781	12/12/12	3/21/13	3134G2BL5	AA+	Aaa	AAA	50,000,000.00	0.1647	0.1327	50,004,400.00	(2,266.67)	2,516.25	50,002,133.33	50,002,500.00	366.67
FREDDIE MAC / CASTLE OAK SECURITIES															
627782	12/12/12	3/21/13	3134G2BL5	AA+	Aaa	AAA	50,000,000.00	0.1647	0.1327	50,004,400.00	(2,266.67)	2,516.25	50,002,133.33	50,002,500.00	366.67
FREDDIE MAC / CASTLE OAK SECURITIES															
627783	12/12/12	3/21/13	3134G2BL5	AA+	Aaa	AAA	50,000,000.00	0.1647	0.1327	50,004,400.00	(2,266.67)	2,516.25	50,002,133.33	50,002,500.00	366.67
FED HM LN BK BD / MORGAN STANLEY															
627306	12/10/12	6/13/13	313379TP4	AA+	Aaa	AAA	50,000,000.00	0.1700	0.1798	50,002,600.00	(744.86)	11,805.56	50,001,855.14	50,007,000.00	5,144.86
FED FARM CR BK / MORGAN STANLEY															
627303	12/10/12	7/26/13	31331KJ92	AA+	Aaa	AAA	50,000,000.00	0.1505	0.1648	49,995,500.00	1,046.05	1,254.17	49,996,546.05	49,995,500.00	(1,046.05)
FED HM LN BK BD / CASTLE OAK SECURITIES															
615343	9/27/12	8/1/13	313376TR6	AA+	Aaa	N.A	7,195,000.00	0.2900	0.1788	7,201,777.69	(2,794.70)	0.00	7,198,982.99	7,199,820.65	837.66
FED FARM CR BK / DEUTSCHE															
619324	10/22/12	10/22/13	3133EA5J3	AA+	Aaa	AAA	20,000,000.00	0.1800	0.1988	19,998,000.00	558.90	944.44	19,998,558.90	20,001,000.00	2,441.10
FREDDIE MAC / BNP PARIBAS															
626890	12/7/12	11/18/13	3134G3AG5	AA+	Aaa	AAA	9,000,000.00	0.4400	0.1947	9,022,500.00	(3,641.62)	6,087.12	9,018,858.38	9,019,440.00	581.62

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / CASTLE OAK SECURITIES															
630589	12/28/12	11/18/13	31331KLJ7	AA+	Aaa	AAA	14,000,000.00	0.1990	0.1839	14,001,890.00	(203.54)	1,083.45	14,001,686.46	14,003,780.00	2,093.54
FED FARM CR BK / BNP PARIBAS															
626888	12/7/12	12/6/13	3133EC6H2	AA+	Aaa	AAA	10,000,000.00	0.1800	0.1900	9,999,000.00	153.85	2,800.00	9,999,153.85	9,999,000.00	(153.85)
FED FARM CR BK / JP MORGAN CHASE & CO															
627304	12/10/12	12/6/13	3133EC6J8	AA+	Aaa	AAA	50,000,000.00	0.1577	0.1728	49,992,500.00	1,101.11	5,694.72	49,993,601.11	50,000,000.00	6,398.89
FED FARM CR BK / MORGAN STANLEY															
630260	12/27/12	12/27/13	3133ECC51	AA+	Aaa	AAA	25,000,000.00	0.1800	0.2051	24,998,738.00	124.47	4,250.00	24,998,862.47	24,997,750.00	(1,112.47)
FED FARM CR BK / MORGAN STANLEY															
630261	12/27/12	12/27/13	3133ECC69	AA+	Aaa	AAA	25,000,000.00	0.1760	0.1961	24,997,475.25	249.02	4,400.00	24,997,724.27	24,997,250.00	(474.27)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							435,195,000.00	0.1754	0.1653	435,222,930.94	(10,767.63)	51,205.71	435,212,163.31	435,230,540.65	18,377.34
GOVT AGENCY-FLOAT-ACT/ACT															
FED FARM CR BK / CASTLE OAK SECURITIES															
612214	9/11/12	2/20/13	31331KPE4	AA+	Aaa	AAA	1,200,000.00	0.1860	0.1748	1,200,220.80	(194.90)	442.76	1,200,025.90	1,200,060.00	34.10
FED FARM CR BK / JP MORGAN CHASE & CO															
604493	7/30/12	3/6/13	31331KXP0	AA+	Aaa	AAA	4,500,000.00	0.2260	0.1964	4,501,332.00	(1,131.29)	1,610.25	4,500,200.71	4,500,360.00	159.29
FANNIE MAE / CASTLE OAK SECURITIES															
584191	4/11/12	3/14/13	3135G0BE2	AA+	Aaa	AAA	25,000,000.00	0.2360	0.2063	25,009,245.00	(8,120.24)	8,030.56	25,001,124.76	25,003,250.00	2,125.24
FANNIE MAE / CASTLE OAK SECURITIES															
585246	4/17/12	3/14/13	3135G0BE2	AA+	Aaa	AAA	18,000,000.00	0.2360	0.2062	18,006,552.00	(5,740.42)	5,782.00	18,000,811.58	18,002,340.00	1,528.42
FANNIE MAE / CASTLE OAK SECURITIES															
617327	10/10/12	3/14/13	3135G0BE2	AA+	Aaa	AAA	15,000,000.00	0.2360	0.1605	15,006,405.00	(4,710.77)	4,818.33	15,001,694.23	15,001,950.00	255.77
FED FARM CR BK / CASTLE OAK SECURITIES															
587244	4/27/12	4/16/13	3133EAL66	AA+	Aaa	AAA	25,000,000.00	0.1760	0.1964	24,998,750.00	988.70	1,955.56	24,999,738.70	25,003,500.00	3,761.30
FED FARM CR BK / MORGAN STANLEY															
614357	9/24/12	4/30/13	3133EANA2	AA+	Aaa	AAA	20,000,000.00	0.1875	0.1662	20,002,600.00	(1,550.46)	208.35	20,001,049.54	20,001,800.00	750.46
FED FARM CR BK / CASTLE OAK SECURITIES															
609305	8/24/12	5/1/13	31331KM31	AA+	Aaa	AAA	15,000,000.00	0.2960	0.1934	15,013,680.00	(8,809.92)	0.00	15,004,870.08	15,005,550.00	679.92
Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:							123,700,000.00	0.2225	0.1900	123,738,784.80	(29,269.30)	22,847.81	123,709,515.50	123,718,810.00	9,294.50
GOV'T AGY - CALLABLE															
FED HM LN BK BD / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
606199	8/8/12	2/8/13	3133803D7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3000	15,000,000.00	0.00	21,625.00	15,000,000.00	15,011,250.00	11,250.00
FED HM LN BK BD / GOLDMAN SACHS GROUP INC															
625488	11/29/12	12/23/13	313381F67	AA+	Aaa	N.A	20,000,000.00	0.2500	0.2500	20,000,000.00	0.00	8,611.11	20,000,000.00	20,003,200.00	3,200.00
Subtotal for GOV'T AGY - CALLABLE:							35,000,000.00	0.2714	0.2714	35,000,000.00	0.00	30,236.11	35,000,000.00	35,014,450.00	14,450.00
Subtotal for GOVERNMENT AGENCY:							1,087,791,000.00	0.3528	0.1503	1,088,378,337.10	(322,303.64)	455,663.20	1,088,070,409.36	1,088,033,048.01	(37,361.35)
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES															
579258	3/15/12	2/11/13	084670AU2	AA+	Aa2	A+	15,000,000.00	2.1250	0.4082	15,232,500.00	(225,368.10)	150,520.83	15,007,131.90	15,018,300.00	11,168.10
BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO															
581030	3/26/12	2/11/13	084670AU2	AA+	Aa2	A+	5,000,000.00	2.1250	0.4596	5,072,620.00	(70,314.60)	50,173.61	5,002,305.40	5,006,100.00	3,794.60
BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES															
583752	4/10/12	2/11/13	084670AU2	AA+	Aa2	A+	10,000,000.00	2.1250	0.4077	10,143,170.00	(138,413.52)	100,347.22	10,004,756.48	10,012,200.00	7,443.52
WAL-MART STORES INC / RBC															
609651	8/27/12	5/1/13	931142BT9	A-1+	P-1	F1+	4,245,000.00	4.5500	0.2526	4,368,444.60	(77,911.76)	48,286.88	4,290,532.84	4,288,553.70	(1,979.14)
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
595419	6/8/12	5/15/13	084664BD2	AA+	Aa2	A+	7,000,000.00	4.6000	0.5052	7,267,330.00	(184,830.53)	67,977.78	7,082,499.47	7,122,570.00	40,070.53
JOHNSON & JOHNSON / BNP PARIBAS															
623221	11/14/12	5/15/13	478160BD5	AA+	Aaa	AAA	24,000,000.00	0.7000	0.2011	24,060,144.00	(25,586.12)	35,466.67	24,034,557.88	24,036,960.00	2,402.12
JOHNSON & JOHNSON / BNP PARIBAS															
628842	12/18/12	5/15/13	478160BD5	AAA	Aaa	AAA	10,000,000.00	0.7000	0.2002	10,020,330.00	(5,946.87)	8,361.11	10,014,383.13	10,015,400.00	1,016.87
WAL-MART STORES INC / GOLDMAN SACHS															
619995	10/25/12	10/25/13	931142CW1	AA	Aa2	AA	15,000,000.00	0.7500	0.2531	15,074,400.00	(19,840.00)	30,000.00	15,054,560.00	15,055,800.00	1,240.00
WAL-MART STORES INC / GOLDMAN SACHS GROUP INC															
631802	1/7/13	10/25/13	931142CW1	AA	Aa2	AA	1,150,000.00	0.7500	0.2329	1,154,749.50	(395.79)	575.00	1,154,353.71	1,154,278.00	(75.71)
Subtotal for MEDIUM TERM NOTE:							91,395,000.00	1.6541	0.3064	92,393,688.10	(748,607.29)	491,709.10	91,645,080.81	91,710,161.70	65,080.89
Subtotal for MEDIUM TERM NOTES:							91,395,000.00	1.6541	0.3064	92,393,688.10	(748,607.29)	491,709.10	91,645,080.81	91,710,161.70	65,080.89
MUNICIPAL DEBT															
ORANGE COUNTY POB 2012A															
COUNTY OF ORANGE / MORGAN STANLEY															
569229	1/18/12	2/1/13	68428LCS1	A+	Aa2		12,500,000.00	0.8500	0.8499	12,500,000.00	0.00	0.00	12,500,000.00	12,500,000.00	0.00

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
MUNICIPAL DEBT															
Subtotal for ORANGE COUNTY POB 2012A:							12,500,000.00	0.8500	0.8499	12,500,000.00	0.00	0.00	12,500,000.00	12,500,000.00	0.00
Subtotal for MUNICIPAL DEBT:							12,500,000.00	0.8500	0.8499	12,500,000.00	0.00	0.00	12,500,000.00	12,500,000.00	0.00
TREASURIES															
TREASURY BILL															
US TREASURY N/B / GOLDMAN SACHS GROUP INC															
634821	1/25/13	2/7/13	9127955Z0	AA+	Aaa	AAA	50,000,000.00		0.0375	49,999,322.92	0.00	364.58	49,999,322.92	49,999,729.00	406.08
Subtotal for TREASURY BILL:							50,000,000.00	0.0000	0.0375	49,999,322.92	0.00	364.58	49,999,322.92	49,999,729.00	406.08
Subtotal for TREASURIES:							50,000,000.00		0.0375	49,999,322.92	0.00	364.58	49,999,322.92	49,999,729.00	406.08
Total County Money Mkt Fnd :							1,453,792,790.00	0.4283	0.1719	1,455,601,302.65	(1,267,327.15)	1,262,092.99	1,454,363,126.40	1,454,442,940.26	79,813.86
Net Asset Value (NAV):														1.000055	
Educational Money Mkt Fnd															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	2/1/13			AAAm	Aaa		123,042,056.73		0.0500	123,042,056.73	0.00	0.00	123,042,056.73	123,042,056.73	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	2/1/13			AAAm	AAA-mf		95,867.66		0.0200	95,867.66	0.00	0.00	95,867.66	95,867.66	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	2/1/13			AAAm	AAA-mf	AAAmmf	718,985.06		0.0200	718,985.06	0.00	0.00	718,985.06	718,985.06	0.00
Subtotal for FUNDS:							123,856,909.45		0.0498	123,856,909.45	0.00	0.00	123,856,909.45	123,856,909.45	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TDSI															
630575	12/28/12	4/29/13	89112WPU5	AA+	Aaa	AAA	35,000,000.00	0.2000	0.2000	35,000,000.00	0.00	6,805.55	35,000,000.00	35,002,562.00	2,562.00
ROYAL BANK OF CANADA / RBC															
596252	6/14/12	6/14/13	78009NGR1	AA-	Aa1	AA	10,000,000.00	0.5850	0.5850	10,000,000.00	0.00	37,700.00	10,000,000.00	10,016,910.00	16,910.00
TORONTO DOMINION BANK NY / TDSI															
609649	8/27/12	8/27/13	89112X2J3	AA-	Aaa	AA-	15,000,000.00	0.4000	0.4000	15,000,000.00	0.00	26,333.33	15,000,000.00	15,014,679.00	14,679.00
Subtotal for YANKEE CD:							60,000,000.00	0.3142	0.3142	60,000,000.00	0.00	70,838.88	60,000,000.00	60,034,151.00	34,151.00
YANKEE CD FLOATER															
ROYAL BANK OF CANADA / RBC															
624980	11/27/12	3/11/13	78009J3L7	AA-	Aa3	AA	10,800,000.00	0.4278	0.3177	10,803,427.92	(2,175.41)	6,672.90	10,801,252.51	10,822,032.00	20,779.49

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
CERTIFICATES OF DEPOSIT															
YANKEE CD FLOATER															
TORONTO DOMINION BANK NY / TDSI															
624981	11/27/12	7/26/13	89112XR31	AA-	Aaa	AA-	1,400,000.00	0.3005	0.3144	1,400,129.04	(35.34)	(46.74)	1,400,093.70	1,399,945.41	(148.29)
ROYAL BANK OF CANADA / RBC															
612212	9/11/12	9/3/13	78009NEJ1	AA-	Aa3	N.A	3,000,000.00	0.5105	0.3539	3,004,653.00	(1,863.81)	2,552.50	3,002,789.19	3,002,640.00	(149.19)
TORONTO DOMINION BANK NY / TDSI															
619055	10/19/12	10/21/13	89112WDG9	AA-	Aaa	AA-	10,000,000.00	0.3208	0.3208	10,000,000.00	0.00	890.97	10,000,000.00	10,005,900.00	5,900.00
Subtotal for YANKEE CD FLOATER:							25,200,000.00	0.3547	0.2881	25,208,209.96	(4,074.56)	10,069.63	25,204,135.40	25,230,517.41	26,382.01
YANKEE CD-30/360															
ROYAL BANK OF CANADA / BARCLAYS CAPITAL															
589250	5/7/12	3/15/13	78009JVK8	AA-	Aa1	AA	18,000,000.00	2.2500	0.3934	18,285,120.00	(244,388.57)	153,000.00	18,040,731.43	18,042,372.00	1,640.57
Subtotal for YANKEE CD-30/360:							18,000,000.00	2.2500	0.3934	18,285,120.00	(244,388.57)	153,000.00	18,040,731.43	18,042,372.00	1,640.57
Subtotal for CERTIFICATES OF DEPOSIT:							103,200,000.00	0.6617	0.3216	103,493,329.96	(248,463.13)	233,908.51	103,244,866.83	103,307,040.41	62,173.58
COMMERCIAL PAPER HOLDINGS															
COMMERCIAL PAPER															
NESTLE CAPITAL CORP / CRED SUIS SECURITIES															
604244	7/27/12	4/22/13	64105GRN6	A-1+	P-1	F1+	15,000,000.00		0.2700	14,969,737.50	0.00	21,262.50	14,991,000.00	14,994,660.00	3,660.00
Subtotal for COMMERCIAL PAPER:							15,000,000.00	0.0000	0.2700	14,969,737.50	0.00	21,262.50	14,991,000.00	14,994,660.00	3,660.00
Subtotal for COMMERCIAL PAPER HOLDINGS:							15,000,000.00		0.2700	14,969,737.50	0.00	21,262.50	14,991,000.00	14,994,660.00	3,660.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / GOLDMAN SACHS GROUP INC															
633325	1/15/13	2/6/13	313589BN2	AA+	Aaa	AAA	12,130,000.00		0.0700	12,129,481.11	0.00	400.96	12,129,882.07	12,129,815.14	(66.93)
FREDDIE DISCOUNT / BARCLAY CAPITAL															
634822	1/25/13	2/7/13	313397BP5	AA+	Aaa	AAA	35,000,000.00		0.0500	34,999,368.06	0.00	340.28	34,999,708.34	34,999,360.20	(348.14)
FREDDIE DISCOUNT / BNP PARIBAS															
633324	1/15/13	2/28/13	313397CL3	AA+	Aaa	AAA	30,000,000.00		0.0800	29,997,066.67	0.00	1,133.33	29,998,200.00	29,997,531.90	(668.10)
FNMA DISCOUNT / BNP PARIBAS															
633570	1/16/13	3/13/13	313589CZ4	AA+	Aaa	AAA	25,000,000.00		0.0900	24,996,500.00	0.00	1,000.00	24,997,500.00	24,995,757.00	(1,743.00)
FHLB DISC CORP / JP MORGAN CHASE & CO															
630840	12/31/12	3/15/13	313385DB9	AA+	Aaa	AAA	9,072,000.00		0.0700	9,070,694.64	0.00	564.48	9,071,259.12	9,071,791.34	532.22
FNMA DISCOUNT / RBS GREENWICH CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
630839	12/31/12	3/20/13	313589DGS	AA+	Aaa	AAA	50,000,000.00		0.0600	49,993,416.67	0.00	2,666.67	49,996,083.34	49,990,100.00	(5,983.34)
FNMA DISCOUNT / RBS GREENWICH CAPITAL															
630841	12/31/12	3/20/13	313589DGS	AA+	Aaa	AAA	50,000,000.00		0.0600	49,993,416.67	0.00	2,666.67	49,996,083.34	49,990,100.00	(5,983.34)
FREDDIE DISCOUNT / DEUTSCHE															
630257	12/27/12	3/25/13	313397DM0	AA+	Aaa	AAA	50,000,000.00		0.0900	49,989,000.00	0.00	4,500.00	49,993,500.00	49,989,090.00	(4,410.00)
FNMA DISCOUNT / BARCLAYS CAPITAL															
630578	12/28/12	3/27/13	313589DP5	AA+	Aaa	AAA	25,000,000.00		0.0850	24,994,746.53	0.00	2,065.97	24,996,812.50	24,994,343.00	(2,469.50)
FREDDIE DISCOUNT / CASTLE OAK SECURITIES															
630838	12/31/12	4/1/13	313397DU2	AA+	Aaa	AAA	50,000,000.00		0.0800	49,989,888.89	0.00	3,555.56	49,993,444.45	49,986,837.00	(6,607.45)
FREDDIE DISCOUNT / FTN FINANCIAL															
628845	12/18/12	4/23/13	313397ES6	AA+	Aaa	AAA	15,000,000.00		0.1000	14,994,750.00	0.00	1,875.00	14,996,625.00	14,994,603.60	(2,021.40)
FREDDIE DISCOUNT / JP MORGAN CHASE & CO															
628844	12/18/12	4/29/13	313397EY3	AA+	Aaa	AAA	25,000,000.00		0.0850	24,992,208.33	0.00	2,656.25	24,994,864.58	24,990,348.25	(4,516.33)
Subtotal for DISCOUNT NOTES:							376,202,000.00	0.0000	0.0748	376,140,537.57	0.00	23,425.17	376,163,962.74	376,129,677.43	(34,285.31)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / CASTLE OAK SECURITIES															
629316	12/20/12	2/1/13	313379A74	AA+	Aaa	AAA	15,000,000.00	0.1600	0.0905	15,001,110.00	(1,110.00)	0.00	15,000,000.00	15,000,000.00	0.00
FED HM LN BK BD / JP MORGAN CHASE & CO															
635591	1/29/13	2/6/13	313376ZB4	AA+	Aaa	AAA	19,350,000.00	0.1500	0.0601	19,350,305.73	(87.35)	161.25	19,350,218.38	19,350,387.00	168.62
FANNIE MAE / DEUTSCHE															
631334	12/13/12	2/12/13	31398AKY7	AA+	Aaa	AAA	5,739,000.00	3.6250	0.1101	5,772,004.99	(26,851.52)	27,738.50	5,745,153.47	5,745,226.82	73.35
FANNIE MAE / JP MORGAN CHASE & CO															
635590	1/29/13	2/12/13	31398AKY7	AA+	Aaa	AAA	27,750,000.00	3.6250	0.0607	27,785,658.75	(5,485.96)	5,588.54	27,780,172.79	27,780,108.75	(64.04)
FED HM LN BK BD / BNP PARIBAS															
629315	12/20/12	2/15/13	313378AZ4	AA+	Aaa	AAA	10,000,000.00	0.1900	0.1004	10,001,312.60	(978.48)	2,163.89	10,000,334.12	10,000,700.00	365.88
FED HM LN BK BD / JP MORGAN CHASE & CO															
635589	1/29/13	2/15/13	313378B42	AA+	Aaa	AAA	28,790,000.00	0.1800	0.0601	28,791,485.56	(185.69)	287.90	28,791,299.87	28,791,439.50	139.63
FED HM LN BK BD / CANTOR FITZGERALD															
613766	9/19/12	2/19/13	3133XT4P8	AA+	Aaa	N.A	2,000,000.00	2.5000	0.1713	2,019,360.00	(17,036.80)	18,333.33	2,002,323.20	2,003,000.00	676.80
FANNIE MAE / DEUTSCHE															
628079	12/13/12	2/22/13	31398AE24	AA+	Aaa	AAA	15,000,000.00	1.7500	0.1102	15,047,025.00	(32,713.04)	35,000.00	15,014,311.96	15,014,700.00	388.04
FANNIE MAE / RBC															
579254	3/15/12	2/26/13	3135G0AK9	AA+	Aaa	AAA	10,000,000.00	0.7500	0.2550	10,046,795.90	(43,365.12)	32,291.67	10,003,430.78	10,004,900.00	1,469.22

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / BNP PARIBAS															
629592	12/21/12	2/26/13	3135G0AK9	AA+	Aaa	AAA	24,000,000.00	0.7500	0.0999	24,028,020.72	(17,243.52)	20,000.00	24,010,777.20	24,011,760.00	982.80
FANNIE MAE / BNP PARIBAS															
631325	1/3/13	2/26/13	3135G0AK9	AA+	Aaa	AAA	24,614,000.00	0.7500	0.0932	24,637,722.97	(12,532.89)	14,358.17	24,625,190.08	24,626,060.86	870.78
FANNIE MAE / CASTLE OAK SECURITIES															
632050	1/8/13	2/26/13	3135G0AK9	AA+	Aaa	AAA	15,000,000.00	0.7500	0.1105	15,012,735.00	(6,102.19)	7,187.50	15,006,632.81	15,007,350.00	717.19
FANNIE MAE / BNP PARIBAS															
634758	1/24/13	2/26/13	3135G0AK9	AA+	Aaa	AAA	11,587,000.00	0.7500	0.0909	11,593,755.22	(1,477.70)	1,689.77	11,592,277.52	11,592,677.63	400.11
FED HM LN BK BD / BNP PARIBAS															
604485	7/30/12	2/27/13	3133XP2W3	AA+	Aaa	N.A	15,015,000.00	3.3750	0.1895	15,289,729.46	(240,222.38)	216,779.07	15,049,507.08	15,051,186.15	1,679.07
FED HM LN BK BD / UBS FINANCIAL SERVICES															
628830	12/18/12	2/27/13	3133XP2W3	AA+	Aaa	AAA	50,000,000.00	3.3750	0.0802	50,315,400.00	(196,553.62)	201,562.50	50,118,846.38	50,120,500.00	1,653.62
FED HM LN BK BD / UBS FINANCIAL SERVICES															
628831	12/18/12	2/27/13	3133XP2W3	AA+	Aaa	AAA	225,000.00	3.3750	0.0802	226,419.30	(884.49)	907.03	225,534.81	225,542.25	7.44
FED HM LN BK BD / DEUTSCHE															
628822	12/18/12	3/6/13	313378D24	AA+	Aaa	AAA	20,000,000.00	0.2000	0.0952	20,004,540.00	(2,502.82)	4,777.78	20,002,037.18	20,003,600.00	1,562.82
FED HM LN BK BD / UBS FINANCIAL SERVICES															
628833	12/18/12	3/6/13	313378D24	AA+	Aaa	AAA	25,000,000.00	0.2000	0.0799	25,006,500.00	(3,583.33)	5,972.22	25,002,916.67	25,004,500.00	1,583.33
FED HM LN BK BD / JEFFERIES & COMPANY															
630029	12/26/12	3/8/13	3133XWX87	AA+	Aaa	AAA	30,000,000.00	1.7500	0.1100	30,098,343.60	(47,805.92)	51,041.67	30,050,537.68	30,050,700.00	162.32
FED HM LN BK BD / GOLDMAN SACHS GROUP INC															
630026	12/26/12	3/27/13	313372RK2	AA+	Aaa	AAA	10,000,000.00	1.0000	0.1054	10,022,600.00	(8,692.31)	9,722.22	10,013,907.69	10,014,400.00	492.31
FED HM LN BK BD / CASTLE OAK SECURITIES															
630580	12/28/12	3/27/13	313372RK2	AA+	Aaa	AAA	25,000,000.00	1.0000	0.1003	25,055,575.00	(20,606.46)	22,916.67	25,034,968.54	25,036,000.00	1,031.46
FREDDIE MAC / UBS FINANCIAL SERVICES															
613479	9/18/12	4/15/13	3137EACJ6	AA+	Aaa	AAA	15,000,000.00	1.6250	0.1718	15,125,220.00	(80,455.36)	71,770.83	15,044,764.64	15,047,100.00	2,335.36
FREDDIE MAC / MORGAN STANLEY															
624984	11/27/12	4/15/13	3137EACJ6	AA+	Aaa	AAA	15,000,000.00	1.6250	0.1514	15,084,600.00	(39,234.78)	43,333.33	15,045,365.22	15,047,100.00	1,734.78
FED FARM CR BK / JEFFERIES & COMPANY															
628825	12/18/12	4/15/13	31331JKS1	AA+	Aaa	AAA	20,000,000.00	1.8750	0.1100	20,114,599.00	(42,117.58)	44,791.67	20,072,481.42	20,068,400.00	(4,081.42)
FREDDIE MAC / JEFFERIES & COMPANY															
630253	12/27/12	4/15/13	3137EACJ6	AA+	Aaa	AAA	8,000,000.00	1.6250	0.1200	8,036,070.80	(11,355.62)	12,277.78	8,024,715.18	8,025,120.00	404.82
FED HM LN BK BD / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
630254	12/27/12	4/18/13	313378ZU8	AA+	Aaa	AAA	25,000,000.00	0.2300	0.1200	25,008,388.50	(2,569.45)	5,430.56	25,005,819.05	25,006,250.00	430.95
FED HM LN BK BD / BNP PARIBAS															
589853	5/10/12	5/10/13	313379FJ3	AA+	Aaa	N.A	10,000,000.00	0.2300	0.2381	9,999,190.00	587.25	5,175.00	9,999,777.25	10,002,500.00	2,722.75
FED HM LN BK BD / BNP PARIBAS															
604486	7/30/12	5/14/13	313379FZ7	AA+	Aaa	N.A	10,000,000.00	0.2300	0.2130	10,001,340.00	(854.01)	4,919.44	10,000,485.99	10,002,600.00	2,114.01
FED HM LN BK BD / CASTLE OAK SECURITIES															
628826	12/18/12	6/12/13	313376JB2	AA+	Aaa	AAA	5,000,000.00	0.3600	0.1410	5,005,250.00	(1,297.41)	2,150.00	5,003,952.59	5,004,000.00	47.41
FED HM LN BK BD / CASTLE OAK SECURITIES															
628827	12/18/12	6/14/13	3133XR5U0	AA+	Aaa	AAA	9,460,000.00	3.7500	0.1401	9,626,760.88	(40,742.72)	42,372.92	9,586,018.16	9,587,993.80	1,975.64
FED HM LN BK BD / JP MORGAN CHASE & CO															
599426	6/29/12	7/1/13	313379YQ6	AA+	Aaa	AAA	10,000,000.00	0.2500	0.2837	9,996,620.00	1,979.45	2,083.33	9,998,599.45	10,004,600.00	6,000.55
FED HM LN BK BD / JP MORGAN CHASE & CO															
614354	9/24/12	9/24/13	313380SE8	AA+	Aaa	N.A	15,000,000.00	0.2100	0.2230	14,998,050.00	687.92	11,112.50	14,998,737.92	15,006,750.00	8,012.08
FED HM LN BK BD / CASTLE OAK SECURITIES															
628832	12/18/12	11/27/13	3133762C8	AA+	Aaa	AAA	15,000,000.00	0.3750	0.1775	15,027,855.00	(3,533.23)	6,718.75	15,024,321.77	15,026,550.00	2,228.23
Subtotal for GOVT AGENCY-FIX-30/360:							541,530,000.00	1.2996	0.1174	543,130,343.98	(904,927.13)	930,615.79	542,225,416.85	542,263,702.76	38,285.91
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / CASTLE OAK SECURITIES															
597497	6/20/12	2/15/13	31331KCH1	AA+	Aaa	AAA	11,450,000.00	0.3000	0.1901	11,459,098.28	(8,567.55)	7,194.41	11,450,530.73	11,450,618.30	87.57
FREDDIE MAC / CASTLE OAK SECURITIES															
628095	12/13/12	3/21/13	3134G2BL5	AA+	Aaa	AAA	20,040,000.00	0.1647	0.1325	20,041,759.47	(897.69)	1,008.51	20,040,861.78	20,041,002.00	140.22
FED HM LN BK BD / MORGAN STANLEY															
584494	4/12/12	4/12/13	313378VV0	AA+	Aaa	AAA	20,000,000.00	0.1900	0.2322	19,996,000.00	3,232.88	2,111.11	19,999,232.88	20,003,000.00	3,767.12
FED HM LN BK BD / CASTLE OAK SECURITIES															
630592	12/28/12	9/10/13	313380PL5	AA+	Aaa	AAA	16,500,000.00	0.1410	0.1617	16,497,607.50	327.10	2,261.88	16,497,934.60	16,497,525.00	(409.60)
FED FARM CR BK / DEUTSCHE															
619325	10/22/12	10/22/13	3133EA5J3	AA+	Aaa	AAA	15,000,000.00	0.1800	0.1988	14,998,500.00	419.18	708.33	14,998,919.18	15,000,750.00	1,830.82
FED FARM CR BK / BNP PARIBAS															
631566	1/4/13	10/28/13	31331KSM3	AA+	Aaa	AAA	25,000,000.00	0.1837	0.1680	25,003,200.00	(301.68)	510.28	25,002,898.32	25,003,250.00	351.68
FREDDIE MAC / BNP PARIBAS															
626891	12/7/12	11/18/13	3134G3AG5	AA+	Aaa	AAA	9,870,000.00	0.4400	0.1947	9,894,675.00	(3,993.64)	6,675.55	9,890,681.36	9,891,319.20	637.84
FED FARM CR BK / BNP PARIBAS															
626889	12/7/12	12/6/13	3133EC6H2	AA+	Aaa	AAA	15,000,000.00	0.1800	0.1900	14,998,500.00	230.77	4,200.00	14,998,730.77	14,998,500.00	(230.77)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / MORGAN STANLEY															
630259	12/27/12	12/27/13	3133ECC51	AA+	Aaa	AAA	25,000,000.00	0.1800	0.2051	24,998,738.00	124.47	4,250.00	24,998,862.47	24,997,750.00	(1,112.47)
FED FARM CR BK / MORGAN STANLEY															
630262	12/27/12	12/27/13	3133ECC69	AA+	Aaa	AAA	25,000,000.00	0.1760	0.1961	24,997,475.25	249.02	4,400.00	24,997,724.27	24,997,250.00	(474.27)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							182,860,000.00	0.1974	0.1866	182,885,553.50	(9,177.14)	33,320.07	182,876,376.36	182,880,964.50	4,588.14
GOVT AGENCY-FLOAT-ACT/ACT															
FED HM LN BK BD / CASTLE OAK SECURITIES															
615341	9/27/12	3/6/13	313375LV7	AA+	Aaa	N.A	3,250,000.00	0.2960	0.1517	3,252,457.01	(1,950.25)	1,523.17	3,250,506.76	3,250,487.50	(19.26)
FANNIE MAE / CASTLE OAK SECURITIES															
584190	4/11/12	3/14/13	3135G0BE2	AA+	Aaa	AAA	25,000,000.00	0.2360	0.2063	25,009,245.00	(8,120.24)	8,030.56	25,001,124.76	25,003,250.00	2,125.24
FANNIE MAE / CASTLE OAK SECURITIES															
585245	4/17/12	3/14/13	3135G0BE2	AA+	Aaa	AAA	18,000,000.00	0.2360	0.2062	18,006,552.00	(5,740.42)	5,782.00	18,000,811.58	18,002,340.00	1,528.42
FANNIE MAE / CASTLE OAK SECURITIES															
630019	12/26/12	3/14/13	3135G0BE2	AA+	Aaa	AAA	10,000,000.00	0.2360	0.1072	10,002,340.00	(1,110.00)	2,452.76	10,001,230.00	10,001,300.00	70.00
FED FARM CR BK / CASTLE OAK SECURITIES															
586230	4/23/12	4/16/13	3133EAL66	AA+	Aaa	AAA	15,000,000.00	0.1760	0.2063	14,997,795.00	1,749.22	1,173.33	14,999,544.22	15,002,100.00	2,555.78
FED FARM CR BK / MORGAN STANLEY															
614356	9/24/12	4/30/13	3133EANA2	AA+	Aaa	AAA	20,000,000.00	0.1875	0.1662	20,002,600.00	(1,550.46)	208.35	20,001,049.54	20,001,800.00	750.46
FED FARM CR BK / CASTLE OAK SECURITIES															
604245	7/27/12	5/1/13	31331KM31	AA+	Aaa	AAA	50,000,000.00	0.2960	0.1929	50,045,750.00	(31,103.42)	0.00	50,014,646.58	50,018,500.00	3,853.42
FED FARM CR BK / CASTLE OAK SECURITIES															
609300	8/24/12	5/1/13	31331KM31	AA+	Aaa	AAA	15,000,000.00	0.2960	0.1934	15,013,680.00	(8,809.92)	0.00	15,004,870.08	15,005,550.00	679.92
FED FARM CR BK / CASTLE OAK SECURITIES															
603988	7/26/12	7/2/13	3133EAW64	AA+	Aaa	N.A	25,000,000.00	0.1860	0.2126	24,998,800.00	668.62	3,875.00	24,999,468.62	25,003,750.00	4,281.38
FED FARM CR BK / CASTLE OAK SECURITIES															
603993	7/26/12	7/2/13	3133EAW64	AA+	Aaa	N.A	25,000,000.00	0.1860	0.2126	24,998,800.00	668.62	3,875.00	24,999,468.62	25,003,750.00	4,281.38
FED FARM CR BK / CASTLE OAK SECURITIES															
615340	9/27/12	9/23/13	31331KFG0	AA+	Aaa	AAA	2,500,000.00	0.2660	0.1873	2,502,650.00	(932.27)	738.89	2,501,717.73	2,502,250.00	532.27
FED FARM CR BK / GOLDMAN SACHS															
635592	1/29/13	1/22/14	3133ECD5C	AA+	Aaa	AAA	50,000,000.00	0.1660	0.1654	50,000,000.00	0.00	691.67	50,000,000.00	49,944,000.00	(56,000.00)
Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:							258,750,000.00	0.2217	0.1885	258,830,669.01	(56,230.52)	28,350.73	258,774,438.49	258,739,077.50	(35,360.99)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FED HM LN BK BD / BNP PARIBAS															
606226	8/8/12	2/8/13	3133803D7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3000	15,000,000.00	0.00	21,625.00	15,000,000.00	15,011,250.00	11,250.00
FED HM LN BK BD / BNP PARIBAS															
592961	5/25/12	6/10/13	313379HF9	AA+	Aaa	N.A	15,000,000.00	0.2900	0.2900	15,000,000.00	0.00	18,850.00	15,000,000.00	15,001,050.00	1,050.00
FED HM LN BK BD / RBC															
604246	7/27/12	6/10/13	313379HF9	AA+	Aaa	N.A	15,000,000.00	0.2900	0.2402	15,006,492.75	(5,743.59)	18,850.00	15,000,749.16	15,001,050.00	300.84
FED HM LN BK BD / GOLDMAN SACHS GROUP INC															
625487	11/29/12	12/23/13	313381F67	AA+	Aaa	N.A	25,000,000.00	0.2500	0.2500	25,000,000.00	0.00	10,763.89	25,000,000.00	25,004,000.00	4,000.00
Subtotal for GOV'T AGY - CALLABLE:							70,000,000.00	0.2779	0.2672	70,006,492.75	(5,743.59)	70,088.89	70,000,749.16	70,017,350.00	16,600.84
Subtotal for GOVERNMENT AGENCY:							1,429,342,000.00	0.5714	0.1352	1,430,993,596.81	(976,078.38)	1,085,800.65	1,430,040,943.60	1,430,030,772.19	(10,171.41)
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES															
579257	3/15/12	2/11/13	084670AU2	AA+	Aa2	A+	10,000,000.00	2.1250	0.4082	10,155,000.00	(150,245.40)	100,347.22	10,004,754.60	10,012,200.00	7,445.40
BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO															
581029	3/26/12	2/11/13	084670AU2	AA+	Aa2	A+	5,000,000.00	2.1250	0.4596	5,072,620.00	(70,314.60)	50,173.61	5,002,305.40	5,006,100.00	3,794.60
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
595420	6/8/12	5/15/13	084664BD2	AA+	Aa2	A+	8,300,000.00	4.6000	0.5052	8,616,977.00	(219,156.20)	80,602.22	8,397,820.80	8,445,333.00	47,512.20
BERKSHIRE HATHAWAY INC / BARCLAYS CAPITAL															
628077	12/13/12	10/15/13	084664AD3	AA-	Aa2	A+	8,000,000.00	4.6250	0.3041	8,289,360.00	(45,990.99)	49,333.33	8,243,369.01	8,249,840.00	6,470.99
WAL-MART STORES INC / GOLDMAN SACHS															
619996	10/25/12	10/25/13	931142CW1	AA	Aa2	AA	15,000,000.00	0.7500	0.2531	15,074,400.00	(19,840.00)	30,000.00	15,054,560.00	15,055,800.00	1,240.00
Subtotal for MEDIUM TERM NOTE:							46,300,000.00	2.5552	0.3629	47,208,357.00	(505,547.19)	310,456.38	46,702,809.81	46,769,273.00	66,463.19
Subtotal for MEDIUM TERM NOTES:							46,300,000.00	2.5552	0.3629	47,208,357.00	(505,547.19)	310,456.38	46,702,809.81	46,769,273.00	66,463.19
MUNICIPAL DEBT															
ORANGE COUNTY POB 2012A															
COUNTY OF ORANGE / MORGAN STANLEY															
569225	1/18/12	2/1/13	68428LCS1	A+	Aa2		12,500,000.00	0.8500	0.8499	12,500,000.00	0.00	0.00	12,500,000.00	12,500,000.00	0.00
Subtotal for ORANGE COUNTY POB 2012A:							12,500,000.00	0.8500	0.8499	12,500,000.00	0.00	0.00	12,500,000.00	12,500,000.00	0.00
Subtotal for MUNICIPAL DEBT:							12,500,000.00	0.8500	0.8499	12,500,000.00	0.00	0.00	12,500,000.00	12,500,000.00	0.00
TREASURIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS															
633322	1/15/13	2/28/13	9127957H8	AA+	Aaa	AAA	25,000,000.00		0.1150	24,996,486.11	0.00	1,357.64	24,996,486.11	24,999,297.00	2,810.89
Subtotal for TREASURY BILL:							25,000,000.00	0.0000	0.1150	24,996,486.11	0.00	1,357.64	24,996,486.11	24,999,297.00	2,810.89
TREASURY BOND															
US TREASURY N/B / DEUTSCHE															
634755	1/24/13	2/15/13	912828MN7	AA+	Aaa	AAA	50,000,000.00	1.3750	0.0672	50,039,062.50	(14,204.55)	14,945.65	50,024,857.95	50,019,531.50	(5,326.45)
US TREASURY N/B / BNP PARIBAS															
635828	1/30/13	2/15/14	912828QH6	AA+	Aaa	AAA	15,000,000.00	1.2500	0.1816	15,166,992.19	(876.60)	1,019.02	15,166,115.59	15,165,234.45	(881.14)
Subtotal for TREASURY BOND:							65,000,000.00	1.3462	0.0936	65,206,054.69	(15,081.15)	15,964.67	65,190,973.54	65,184,765.95	(6,207.59)
Subtotal for TREASURIES:							90,000,000.00	0.9722	0.0995	90,202,540.80	(15,081.15)	17,322.31	90,187,459.65	90,184,062.95	(3,396.70)
Total Educational Money Mkt Fnd :							1,820,198,909.45	0.6051	0.1500	1,823,224,471.52	(1,745,169.85)	1,668,750.35	1,821,523,989.34	1,821,642,718.00	118,728.66
Net Asset Value (NAV):															
														1.000065	
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / UBS FINANCIAL SERVICES															
437312	2/8/10	2/1/13	31331JBV4	AA+	Aaa	AAA	25,000,000.00	1.7500	1.5473	25,149,750.00	(147,009.84)	194,444.44	25,002,740.16	25,019,500.00	16,759.84
FANNIE MAE / JP MORGAN CHASE & CO															
437311	2/8/10	2/22/13	31398AE24	AA+	Aaa	AAA	20,000,000.00	1.7500	1.5310	20,129,600.00	(127,112.25)	154,583.33	20,002,487.75	20,019,600.00	17,112.25
FED HM LN BK BD / DEUTSCHE															
550131	10/7/11	3/8/13	3133XWX87	AA+	Aaa	AAA	10,000,000.00	1.7500	0.3906	10,192,232.00	(178,313.05)	69,513.89	10,013,918.95	10,016,900.00	2,981.05
FED HM LN BK BD / BANK OF AMERICA															
550400	10/11/11	3/8/13	3133XWX87	AA+	Aaa	AAA	10,000,000.00	1.7500	0.4120	10,187,680.00	(173,983.43)	69,513.89	10,013,696.57	10,016,900.00	3,203.43
FED HM LN BK BD / OPPENHEIMER & CO., INC															
549643	10/5/11	3/19/13	313375NC7	AA+	Aaa	AAA	25,000,000.00	0.3000	0.3873	24,968,350.00	28,750.76	27,500.00	24,997,100.76	25,007,250.00	10,149.24
FREDDIE MAC / DEUTSCHE															
504054	2/4/11	3/28/13	3137EACS6	AA+	Aaa	AAA	50,000,000.00	0.7500	0.8639	49,879,000.00	112,089.15	128,125.00	49,991,089.15	50,004,500.00	13,410.85
FREDDIE MAC / DEUTSCHE															
504055	2/4/11	3/28/13	3137EACS6	AA+	Aaa	AAA	50,000,000.00	0.7500	0.8639	49,879,000.00	112,089.15	128,125.00	49,991,089.15	50,004,500.00	13,410.85
FED HM LN BK BD / JEFFERIES & COMPANY															
567449	1/12/12	4/12/13	313376RH0	AA+	Aaa	N.A	20,000,000.00	0.2400	0.2581	19,995,476.60	3,809.71	14,533.33	19,999,286.31	20,007,400.00	8,113.69
FREDDIE MAC / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
441606	3/4/10	4/15/13	3137EACJ6	AA+	Aaa	AAA	50,000,000.00	1.6250	1.6710	49,930,000.00	65,379.13	239,236.11	49,995,379.13	50,157,000.00	161,620.87
FREDDIE MAC / OPPENHEIMER & CO., INC															
548264	9/28/11	4/19/13	3134G1VX9	AA+	Aaa	AAA	11,000,000.00	0.8000	0.3790	11,071,874.00	(61,880.82)	24,933.33	11,009,993.18	11,016,940.00	6,946.82
FED HM LN BK BD / CANTOR FITZGERALD															
557237	11/16/11	5/3/13	313376A96	AA+	Aaa	N.A	10,000,000.00	0.3700	0.3330	10,005,400.00	(4,457.31)	9,044.44	10,000,942.69	10,006,800.00	5,857.31
FED HM LN BK BD / BNP PARIBAS															
557238	11/16/11	5/3/13	313376A96	AA+	Aaa	N.A	15,000,000.00	0.3700	0.3385	15,006,900.00	(5,695.45)	13,566.67	15,001,204.55	15,010,200.00	8,995.45
FED FARM CR BK / MESIROW FINANCIAL															
560535	12/6/11	5/24/13	31331K2J8	AA+	Aaa	AAA	3,000,000.00	0.2500	0.2568	2,999,700.00	235.80	1,395.83	2,999,935.80	3,001,350.00	1,414.20
FED FARM CR BK / OPPENHEIMER & CO., INC															
561384	12/9/11	5/24/13	31331K2J8	AA+	Aaa	AAA	10,000,000.00	0.2500	0.2651	9,997,800.00	1,726.48	4,652.78	9,999,526.48	10,004,500.00	4,973.52
FED HM LN BK BD / OPPENHEIMER & CO., INC															
563538	12/21/11	6/6/13	313376LQ6	AA+	Aaa	AAA	6,175,000.00	0.3500	0.3299	6,176,803.10	(1,373.79)	3,301.91	6,175,429.31	6,180,557.50	5,128.19
FED HM LN BK BD / OPPENHEIMER & CO., INC															
572407	2/8/12	6/14/13	3133XYHD0	AA+	Aaa	AAA	6,000,000.00	1.6250	0.2404	6,111,900.00	(81,277.16)	12,729.17	6,030,622.84	6,032,880.00	2,257.16
FED HM LN BK BD / UBS FINANCIAL SERVICES															
563539	12/21/11	6/21/13	3133XXYX9	AA+	Aaa	AAA	20,000,000.00	1.8750	0.3148	20,466,600.00	(345,629.63)	41,666.67	20,120,970.37	20,136,800.00	15,829.63
FED HM LN BK BD / OPPENHEIMER & CO., INC															
563540	12/21/11	6/21/13	3133XXYX9	AA+	Aaa	AAA	25,000,000.00	1.8750	0.3149	25,583,200.00	(432,000.00)	52,083.33	25,151,200.00	25,171,000.00	19,800.00
FED HM LN BK BD / OPPENHEIMER & CO., INC															
573794	2/15/12	6/21/13	313376KS3	AA+	Aaa	AAA	25,000,000.00	0.4000	0.2804	25,040,250.00	(28,655.35)	11,111.11	25,011,594.65	25,031,000.00	19,405.35
FED HM LN BK BD / BNP PARIBAS															
558905	11/28/11	7/9/13	313376KA2	AA+	Aaa	N.A	50,000,000.00	0.4000	0.4200	49,983,950.00	11,685.28	12,222.22	49,995,635.28	50,069,500.00	73,864.72
FED HM LN BK BD / JEFFERIES & COMPANY															
571664	2/3/12	7/30/13	313376VB8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2827	24,987,829.50	8,113.67	173.61	24,995,943.17	25,013,750.00	17,806.83
FED HM LN BK BD / JEFFERIES & COMPANY															
572408	2/8/12	7/30/13	313376VB8	AA+	Aaa	AAA	10,000,000.00	0.2500	0.2663	9,997,600.00	1,592.48	69.44	9,999,192.48	10,005,500.00	6,307.52
FED HM LN BK BD / OPPENHEIMER & CO., INC															
547752	9/26/11	8/28/13	313374Y61	AA+	Aaa	AAA	15,000,000.00	0.5000	0.3762	15,035,520.00	(24,894.80)	31,875.00	15,010,625.20	15,031,950.00	21,324.80
FED HM LN BK BD / JP MORGAN CHASE & CO															
549642	10/5/11	8/28/13	313374Y61	AA+	Aaa	AAA	22,400,000.00	0.5000	0.4430	22,424,080.00	(16,781.96)	47,600.00	22,407,298.04	22,447,712.00	40,413.96
FED HM LN BK BD / UBS FINANCIAL SERVICES															
550967	10/13/11	8/28/13	313374Y61	AA+	Aaa	AAA	20,000,000.00	0.5000	0.5010	19,999,620.00	263.47	42,500.00	19,999,883.47	20,042,600.00	42,716.53

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / STERNE AGEE & LEACH															
574305	2/17/12	8/28/13	313374Y61	AA+	Aaa	AAA	10,000,000.00	0.5000	0.3106	10,028,900.00	(18,042.83)	21,250.00	10,010,857.17	10,021,300.00	10,442.83
FED HM LN BK BD / RBC															
584192	4/11/12	9/16/13	313378LH2	AA+	Aaa	AAA	50,000,000.00	0.2800	0.3143	49,975,500.00	13,796.12	52,500.00	49,989,296.12	50,038,000.00	48,703.88
FED FARM CR BK / CANTOR FITZGERALD															
547753	9/26/11	9/23/13	31331KZJ2	AA+	Aaa	AAA	10,000,000.00	0.3500	0.4141	9,987,300.00	8,590.66	12,444.44	9,995,890.66	10,010,000.00	14,109.34
FREDDIE MAC / CANTOR FITZGERALD															
551228	10/14/11	10/15/13	3134G2U42	AA+	Aaa	AAA	15,000,000.00	0.3750	0.5230	14,955,825.00	28,612.66	16,562.50	14,984,437.66	15,022,800.00	38,362.34
FREDDIE MAC / CASTLE OAK SECURITIES															
557821	11/18/11	10/15/13	3134G23H3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.5612	3,495,940.00	2,558.92	5,152.78	3,498,498.92	3,508,435.00	9,936.08
FREDDIE MAC / OPPENHEIMER & CO., INC															
599129	6/28/12	10/15/13	3134G23H3	AA+	Aaa	AAA	25,000,000.00	0.5000	0.3401	25,051,700.00	(23,580.51)	36,805.56	25,028,119.49	25,060,250.00	32,130.51
FANNIE MAE / OPPENHEIMER & CO., INC															
556339	11/10/11	10/22/13	31398A4S8	AA+	Aaa	AAA	14,000,000.00	1.0500	0.4400	14,165,620.00	(104,043.33)	40,425.00	14,061,576.67	14,090,860.00	29,283.33
FANNIE MAE / CASTLE OAK SECURITIES															
557239	11/16/11	10/22/13	31398A4S8	AA+	Aaa	AAA	3,300,000.00	1.0500	0.5320	3,332,835.00	(20,521.88)	9,528.75	3,312,313.12	3,321,417.00	9,103.88
FANNIE MAE / CASTLE OAK SECURITIES															
581788	3/29/12	10/22/13	31398A4S8	AA+	Aaa	AAA	1,000,000.00	1.0500	0.3823	1,010,400.00	(5,578.69)	2,887.50	1,004,821.31	1,006,490.00	1,668.69
FED HM LN BK BD / DREXEL HAMILTON LLC															
587240	4/27/12	10/25/13	3133794Z9	AA+	Aaa	AAA	15,000,000.00	0.2800	0.2800	15,000,000.00	0.00	10,966.67	15,000,000.00	15,014,250.00	14,250.00
FREDDIE MAC / JP MORGAN CHASE & CO															
556340	11/10/11	10/30/13	3137EACX5	AA+	Aaa	AAA	25,000,000.00	0.3750	0.4362	24,970,000.00	18,633.80	23,697.92	24,988,633.80	25,043,000.00	54,366.20
FED HM LN BK BD / MORGAN STANLEY															
551227	10/14/11	11/27/13	3133762C8	AA+	Aaa	AAA	40,000,000.00	0.3750	0.4990	39,895,600.00	63,898.82	26,666.67	39,959,498.82	40,070,800.00	111,301.18
FED HM LN BK BD / CASTLE OAK SECURITIES															
581531	3/28/12	12/13/13	3133XSP93	AA+	Aaa	N.A	10,870,000.00	3.1250	0.4099	11,371,867.90	(247,261.75)	45,291.67	11,124,606.15	11,147,837.20	23,231.05
FED HM LN BK BD / BARCLAY CAPITAL															
581532	3/28/12	12/13/13	3133XHW57	AA+	Aaa	N.A	29,120,000.00	4.8750	0.4082	31,331,955.20	(1,089,792.56)	189,280.00	30,242,162.64	30,328,188.80	86,026.16
FED HM LN BK BD / STERNE AGEE & LEACH															
587739	4/30/12	12/13/13	3133XHW57	AA+	Aaa	AAA	7,770,000.00	4.8750	0.3219	8,340,939.60	(265,393.88)	50,505.00	8,075,545.72	8,092,377.30	16,831.58
FED FARM CR BK / CASTLE OAK SECURITIES															
548263	9/28/11	12/23/13	31331J6A6	AA+	Aaa	AAA	7,575,000.00	1.3000	0.5000	7,709,569.88	(80,741.93)	10,394.58	7,628,827.95	7,622,343.75	(6,484.20)
FREDDIE MAC / CANTOR FITZGERALD															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
576844	3/2/12	12/23/13	3134G3BF6	AA+	Aaa	AAA	25,000,000.00	0.6250	0.3723	25,113,750.00	(57,486.56)	16,493.06	25,056,263.44	25,099,625.00	43,361.56
FREDDIE MAC / DREXEL HAMILTON LLC															
577118	3/6/12	12/23/13	3134G3BF6	AA+	Aaa	AAA	10,000,000.00	0.6250	0.3645	10,046,610.00	(23,413.06)	6,597.22	10,023,196.94	10,039,850.00	16,653.06
FREDDIE MAC / CASTLE OAK SECURITIES															
580025	3/20/12	12/23/13	3134G3BF6	AA+	Aaa	AAA	10,000,000.00	0.6250	0.4649	10,028,000.00	(13,756.71)	6,597.22	10,014,243.29	10,039,850.00	25,606.71
FED HM LN BK BD / JP MORGAN CHASE & CO															
583125	4/5/12	12/27/13	313371UC8	AA+	Aaa	AAA	15,000,000.00	0.8750	0.3855	15,126,300.00	(60,104.18)	12,395.83	15,066,195.82	15,094,500.00	28,304.18
FREDDIE MAC / UBS FINANCIAL SERVICES															
566675	1/9/12	1/9/14	3134G3JR2	AA+	Aaa	N.A	25,000,000.00	0.4500	0.4651	24,992,500.00	3,979.17	6,875.00	24,996,479.17	25,065,250.00	68,770.83
FED HM LN BK BD / JEFFERIES & COMPANY															
576840	3/2/12	2/13/14	3133783D1	AA+	Aaa	AAA	25,000,000.00	0.3000	0.3947	24,954,125.00	21,530.49	35,000.00	24,975,655.49	25,027,750.00	52,094.51
FED HM LN BK BD / CASTLE OAK SECURITIES															
584495	4/12/12	2/13/14	3133783D1	AA+	Aaa	AAA	20,540,000.00	0.3000	0.3580	20,518,227.60	9,519.25	28,756.00	20,527,746.85	20,562,799.40	35,052.55
FED HM LN BK BD / CANTOR FITZGERALD															
583124	4/5/12	3/14/14	3133XWKV0	AA+	Aaa	AAA	15,000,000.00	2.3750	0.4091	15,569,700.00	(241,246.35)	135,572.92	15,328,453.65	15,363,750.00	35,296.35
FED HM LN BK BD / JEFFERIES & COMPANY															
598647	6/27/12	3/14/14	3133XWKV0	AA+	Aaa	AAA	8,000,000.00	2.3750	0.3961	8,270,120.00	(93,688.30)	72,305.56	8,176,431.70	8,194,000.00	17,568.30
FED HM LN BK BD / JEFFERIES & COMPANY															
603538	7/25/12	3/14/14	3133XWKV0	AA+	Aaa	N.A	20,000,000.00	2.3750	0.2990	20,677,114.40	(213,825.60)	180,763.89	20,463,288.80	20,485,000.00	21,711.20
FED HM LN BK BD / BNP PARIBAS															
603539	7/25/12	3/14/14	3133XWKV0	AA+	Aaa	N.A	20,000,000.00	2.3750	0.2993	20,677,000.00	(213,789.47)	180,763.89	20,463,210.53	20,485,000.00	21,789.47
FREDDIE MAC / BNP PARIBAS															
574304	2/17/12	3/21/14	3134G3NSS	AA+	Aaa	AAA	10,000,000.00	0.3000	0.4051	9,978,100.00	9,991.51	10,833.33	9,988,091.51	10,011,400.00	23,308.49
FREDDIE MAC / STERNE AGEE & LEACH															
575957	2/28/12	3/21/14	3134G3NSS	AA+	Aaa	AAA	10,000,000.00	0.3000	0.3950	9,980,500.00	8,739.57	10,833.33	9,989,239.57	10,011,400.00	22,160.43
FREDDIE MAC / BNP PARIBAS															
576846	3/2/12	3/21/14	3134G3NSS	AA+	Aaa	AAA	10,000,000.00	0.3000	0.4010	9,979,370.00	9,184.40	10,833.33	9,988,554.40	10,011,400.00	22,845.60
FREDDIE MAC / UBS FINANCIAL SERVICES															
577117	3/6/12	3/21/14	3134G3NSS	AA+	Aaa	N.A	10,000,000.00	0.3000	0.3861	9,982,500.00	7,738.10	10,833.33	9,990,238.10	10,011,400.00	21,161.90
FED FARM CR BK / JEFFERIES & COMPANY															
585001	4/16/12	3/21/14	3133EADD1	AA+	Aaa	AAA	25,000,000.00	0.4000	0.3340	25,031,700.00	(12,999.28)	36,111.11	25,018,700.72	25,043,250.00	24,549.28
FREDDIE MAC / BARCLAYS CAPITAL															
580024	3/20/12	4/28/14	3134G3SB7	AA+	Aaa	AAA	15,000,000.00	0.3750	0.5011	14,960,400.00	16,247.49	14,531.25	14,976,647.49	15,030,000.00	53,352.51

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / OPPENHEIMER & CO., INC															
598648	6/27/12	4/28/14	3134G3SB7	AA+	Aaa	AAA	5,000,000.00	0.3750	0.3970	4,997,985.00	652.36	4,843.75	4,998,637.36	5,010,000.00	11,362.64
FREDDIE MAC / RBC															
598646	6/27/12	4/29/14	3134G2CL4	AA+	Aaa	AAA	32,000,000.00	1.3500	0.3920	32,561,108.80	(181,385.62)	110,400.00	32,379,723.18	32,480,000.00	100,276.82
FED HM LN BK BD / STERNE AGEE & LEACH															
584829	4/13/12	5/28/14	313373JR4	AA+	Aaa	AAA	10,000,000.00	1.3750	0.3659	10,213,400.00	(80,338.82)	24,062.50	10,133,061.18	10,152,400.00	19,338.82
FED HM LN BK BD / JEFFERIES & COMPANY															
591841	5/21/12	6/13/14	3133XWE70	AA+	Aaa	N.A	10,000,000.00	2.5000	0.4253	10,425,275.50	(143,286.89)	33,333.33	10,281,988.61	10,311,300.00	29,311.39
FED HM LN BK BD / OPPENHEIMER & CO., INC															
591842	5/21/12	6/13/14	3133XWE70	AA+	Aaa	N.A	10,000,000.00	2.5000	0.4252	10,425,300.00	(143,295.15)	33,333.33	10,282,004.85	10,311,300.00	29,295.15
FED HM LN BK BD / JEFFERIES & COMPANY															
595490	6/11/12	6/13/14	3133XWE70	AA+	Aaa	AAA	10,000,000.00	2.5000	0.4019	10,418,667.20	(133,370.44)	33,333.33	10,285,296.76	10,311,300.00	26,003.24
FED HM LN BK BD / OPPENHEIMER & CO., INC															
596490	6/14/12	6/13/14	3133XWE70	AA+	Aaa	AAA	10,000,000.00	2.5000	0.4301	10,411,200.00	(129,822.53)	33,333.33	10,281,377.47	10,311,300.00	29,922.53
FED HM LN BK BD / DREXEL HAMILTON LLC															
607851	8/16/12	7/2/14	313379SK6	AA+	Aaa	AAA	10,000,000.00	0.4000	0.3413	10,010,981.20	(2,680.32)	3,222.22	10,008,300.88	10,007,100.00	(1,200.88)
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	(25,732.49)	34,011.25	7,668,367.69	7,690,974.53	22,606.84
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	(53,680.71)	78,333.33	20,212,819.29	20,226,100.00	13,280.71
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	(475.00)	7,968.75	5,001,575.00	5,007,300.00	5,725.00
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	(382.32)	7,968.75	5,001,267.68	5,007,300.00	6,032.32
FREDDIE MAC / OPPENHEIMER & CO., INC															
607850	8/16/12	8/28/14	3134G3YW4	AA+	Aaa	AAA	10,000,000.00	0.3750	0.3513	10,004,800.00	(1,081.97)	15,937.50	10,003,718.03	10,014,600.00	10,881.97
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	(695.49)	15,937.50	10,002,404.51	10,014,600.00	12,195.49
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	(1,672.88)	14,687.50	10,006,727.12	10,014,600.00	7,872.88
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	20,317.16	18,333.33	9,975,317.16	10,035,100.00	59,782.84
FED FARM CR BK / UBS FINANCIAL SERVICES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
622556	11/9/12	10/16/14	3133EA4S4	AA+	Aaa	AAA	19,300,000.00	0.2500	0.2961	19,282,823.00	2,020.82	10,990.28	19,284,843.82	19,295,175.00	10,331.18
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	(8,223.13)	15,798.61	10,017,356.87	10,061,200.00	43,843.13
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	61.84	318.85	15,291,746.49	15,288,623.65	(3,122.84)
FED FARM CR BK / JEFFERIES & COMPANY															
624501	11/21/12	11/19/14	3133EC2X1	AA+	Aaa	N.A	25,000,000.00	0.2700	0.3012	24,984,500.00	1,511.14	13,125.00	24,986,011.14	24,988,750.00	2,738.86
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	2,089.89	12,000.00	24,978,839.89	24,988,750.00	9,910.11
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	3,302.09	18,960.00	39,466,566.30	39,482,225.00	15,658.70
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	(132,417.46)	129,427.08	26,023,082.54	26,047,125.00	24,042.46
FED HM LN BK BD / RBC															
630583	12/28/12	11/26/14	3133EC5G5	AA+	Aaa	AAA	15,300,000.00	0.2500	0.2970	15,286,306.50	656.81	3,506.25	15,286,963.31	15,313,923.00	26,959.69
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	101.70	520.83	24,977,726.70	24,979,000.00	1,273.30
FED FARM CR BK / CASTLE OAK SECURITIES															
635329	1/28/13	11/28/14	3133ECDP6	AAA	Aaa	N.A	25,000,000.00	0.2500	0.2987	24,977,750.00	101.14	520.83	24,977,851.14	24,979,000.00	1,148.86
FREDDIE MAC / JEFFERIES & COMPANY															
617568	10/11/12	12/5/14	3134G3H78	AA+	Aaa	AAA	15,000,000.00	0.3500	0.3469	15,000,985.35	(140.04)	8,166.67	15,000,845.31	15,018,150.00	17,304.69
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	(31,408.63)	21,875.00	25,193,591.37	25,213,375.00	19,783.63
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	(27,600.31)	21,000.00	24,181,679.69	24,204,840.00	23,160.31
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	(28,609.21)	21,875.00	25,188,320.79	25,213,375.00	25,054.21
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	(20,137.91)	13,888.89	25,042,112.09	25,156,500.00	114,387.91
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	2,207.62	2,604.17	24,972,207.62	24,974,500.00	2,292.38
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	1,766.10	2,083.33	19,977,766.10	19,979,600.00	1,833.90

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / CANTOR FITZGERALD															
607852	8/16/12	4/17/15	3137EADD8	AA+	Aaa	AAA	5,000,000.00	0.5000	0.4450	5,007,285.00	(1,250.81)	7,222.22	5,006,034.19	5,017,750.00	11,715.81
FREDDIE MAC / BNP PARIBAS															
612460	9/12/12	9/4/15	3134G3J76	AA+	Aaa	N.A	10,000,000.00	0.4500	0.4331	10,005,000.00	(648.32)	17,375.00	10,004,351.68	10,007,700.00	3,348.32
FREDDIE MAC / BNP PARIBAS															
613215	9/17/12	9/4/15	3134G3J76	AA+	Aaa	N.A	10,000,000.00	0.4500	0.4398	10,003,000.00	(376.76)	16,750.00	10,002,623.24	10,007,700.00	5,076.76
FANNIE MAE / JEFFERIES & COMPANY															
618771	10/18/12	9/28/15	3135G0NV1	AA+	Aaa	AAA	15,000,000.00	0.5000	0.4322	15,029,700.00	(2,885.94)	21,458.33	15,026,814.06	15,031,500.00	4,685.94
FANNIE MAE / JP MORGAN CHASE & CO															
618773	10/18/12	9/28/15	3135G0NV1	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4370	10,018,400.00	(1,787.92)	14,305.55	10,016,612.08	10,021,000.00	4,387.92
FANNIE MAE / BNP PARIBAS															
619050	10/19/12	9/28/15	3135G0NV1	AA+	Aaa	AAA	15,000,000.00	0.5000	0.4626	15,016,350.00	(1,574.79)	21,250.00	15,014,775.21	15,031,500.00	16,724.79
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	(45,779.71)	64,322.92	15,460,132.79	15,481,575.00	21,442.21
FED FARM CR BK / JEFFERIES & COMPANY															
630250	12/27/12	11/16/15	3133ECB32	AA+	Aaa	AAA	19,575,000.00	0.4300	0.4370	19,571,085.00	128.11	7,949.63	19,571,213.11	19,560,318.75	(10,894.36)
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	(6.66)	2,875.00	10,000,293.34	10,005,900.00	5,606.66
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	(23.31)	10,062.50	35,001,026.69	35,020,650.00	19,623.31
FED HM LN BK BD / JEFFERIES & COMPANY															
630251	12/27/12	12/11/15	313371NW2	AA+	Aaa	AAA	10,000,000.00	1.3750	0.4670	10,273,650.00	(8,744.45)	12,986.11	10,264,905.55	10,270,100.00	5,194.45
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	(6,454.98)	9,663.19	11,289,071.02	11,297,110.00	8,038.98
Subtotal for GOVT AGENCY-FIX-30/360:							1,797,835,000.00	0.8661	0.4696	1,810,919,089.87	(5,026,629.86)	3,636,876.75	1,805,892,460.01	1,808,273,352.88	2,380,892.87
GOV'T AGY - CALLABLE															
FREDDIE MAC / UBS FINANCIAL SERVICES															
507911	2/25/11	4/19/13	3134G1VX9	AA+	Aaa	AAA	21,800,000.00	0.8000	0.9648	21,723,700.00	76,300.00	49,413.33	21,800,000.00	21,833,572.00	33,572.00
FED FARM CR BK / OPPENHEIMER & CO., INC															
582606	4/3/12	8/7/13	3133EACJ5	AA+	Aaa	AAA	25,000,000.00	0.1800	0.3217	24,952,500.00	47,500.00	21,750.00	25,000,000.00	25,000,000.00	0.00
FANNIE MAE / JEFFERIES & COMPANY															
500503	1/18/11	10/22/13	31398A4S8	AA+	Aaa	AAA	25,000,000.00	1.0500	1.1846	24,908,750.00	91,250.00	72,187.50	25,000,000.00	25,162,250.00	162,250.00
FANNIE MAE / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
507981	2/28/11	10/22/13	31398A4S8	AA+	Aaa	AAA	25,000,000.00	1.0500	1.3102	24,831,000.00	169,000.00	72,187.50	25,000,000.00	25,162,250.00	162,250.00
FANNIE MAE / RBC															
584196	4/11/12	2/28/14	313378H87	AA+	Aaa	AAA	20,955,000.00	0.4000	0.4000	20,955,000.00	0.00	35,623.50	20,955,000.00	20,950,180.35	(4,819.65)
FED HM LN BK BD / DEUTSCHE															
626330	12/4/12	6/4/14	313381DQ5	AA+	Aaa	N.A	50,000,000.00	0.3000	0.3000	50,000,000.00	0.00	23,750.00	50,000,000.00	50,000,000.00	0.00
FANNIE MAE / UBS FINANCIAL SERVICES															
592693	5/24/12	11/24/14	3135G0LF8	AA+	Aaa	N.A	25,000,000.00	0.5000	0.5706	24,956,250.00	30,017.36	23,263.89	24,986,267.36	25,015,500.00	29,232.64
FANNIE MAE / CRED SUIS SECURITIES															
592695	5/24/12	11/24/14	3135G0LF8	AA+	Aaa	N.A	50,000,000.00	0.5000	0.5706	49,912,500.00	60,034.72	46,527.78	49,972,534.72	50,031,000.00	58,465.28
FANNIE MAE / CRED SUIS SECURITIES															
592696	5/24/12	11/24/14	3135G0LF8	AA+	Aaa	N.A	33,500,000.00	0.5000	0.5706	33,441,375.00	40,223.26	31,173.61	33,481,598.26	33,520,770.00	39,171.74
FANNIE MAE / CRED SUIS SECURITIES															
592755	5/25/12	11/24/14	3135G0LF8	AA+	Aaa	N.A	5,000,000.00	0.5000	0.5707	4,991,250.00	5,995.82	4,652.78	4,997,245.82	5,003,100.00	5,854.18
FANNIE MAE / JP MORGAN CHASE & CO															
604002	7/26/12	1/26/15	3135G0MQ3	AA+	Aaa	N.A	10,000,000.00	0.5000	0.5000	10,000,000.00	0.00	694.44	10,000,000.00	10,018,000.00	18,000.00
FANNIE MAE / CRED SUIS SECURITIES															
604003	7/26/12	1/26/15	3135G0MQ3	AAA	Aaa	N.A	15,000,000.00	0.5000	0.5000	15,000,000.00	0.00	1,041.67	15,000,000.00	15,027,000.00	27,000.00
FANNIE MAE / UBS FINANCIAL SERVICES															
604004	7/26/12	1/26/15	3135G0MQ3	AA+	Aaa	N.A	15,000,000.00	0.5000	0.5000	15,000,000.00	0.00	1,041.67	15,000,000.00	15,027,000.00	27,000.00
FREDDIE MAC / DEUTSCHE															
573492	2/14/12	2/13/15	3134G3MR8	AA+	Aaa	AAA	15,000,000.00	0.5500	0.5500	15,000,000.00	0.00	38,500.00	15,000,000.00	15,048,000.00	48,000.00
FANNIE MAE / BNP PARIBAS															
586532	4/24/12	4/23/15	3135G0KE2	AA+	Aaa	AAA	15,000,000.00	1.2500	0.9458	15,134,550.00	(103,817.13)	51,041.67	15,030,732.87	15,033,900.00	3,167.13
FANNIE MAE / MORGAN STANLEY															
586531	4/24/12	4/24/15	3135G0KD4	AA+	Aaa	AAA	25,000,000.00	0.7500	0.7500	25,000,000.00	0.00	50,520.83	25,000,000.00	25,036,500.00	36,500.00
FANNIE MAE / DEUTSCHE															
626593	12/5/12	6/5/15	3135G0SE4	AA+	Aaa	AAA	25,000,000.00	0.4200	0.4200	25,000,000.00	0.00	16,333.33	25,000,000.00	25,015,250.00	15,250.00
FANNIE MAE / CRED SUIS SECURITIES															
614800	9/25/12	9/25/15	3135G0PB3	AA+	Aaa	N.A	31,800,000.00	0.5000	0.5135	31,787,280.00	4,452.00	55,650.00	31,791,732.00	31,800,000.00	8,268.00
FREDDIE MAC / UBS FINANCIAL SERVICES															
614801	9/25/12	9/25/15	3134G3L24	AA+	Aaa	N.A	10,000,000.00	0.5000	0.5000	10,000,000.00	0.00	17,500.00	10,000,000.00	10,012,500.00	12,500.00
FREDDIE MAC / CASTLE OAK SECURITIES															
614802	9/25/12	9/25/15	3134G3K25	AA+	Aaa	N.A	5,000,000.00	0.5000	0.5135	4,998,000.00	700.00	8,750.00	4,998,700.00	4,999,950.00	1,250.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FED HM LN BK BD / BARCLAY CAPITAL															
592168	5/23/12	11/23/15	3134G3UV0	AA+	Aaa	N.A	25,000,000.00	0.7500	0.7500	25,000,000.00	0.00	35,416.67	25,000,000.00	25,039,775.00	39,775.00
FANNIE MAE / CANTOR FITZGERALD															
601200	7/11/12	11/24/15	3135G0LM3	AA+	Aaa	AAA	25,000,000.00	0.7500	0.6748	25,062,500.00	(39,936.10)	34,895.83	25,022,563.90	25,045,000.00	22,436.10
FANNIE MAE / JP MORGAN CHASE & CO															
632825	1/11/13	11/24/15	3135G0LM3	AA+	Aaa	AAA	12,000,000.00	0.7500	0.6784	12,024,348.00	(3,661.35)	5,000.00	12,020,686.65	12,021,600.00	913.35
FANNIE MAE / CASTLE OAK SECURITIES															
634551	1/23/13	1/15/16	3135G0TR4	AA+	Aaa	N.A	25,000,000.00	0.6500	0.4976	25,112,500.00	(1,264.04)	3,611.11	25,111,235.96	25,067,500.00	(43,735.96)
FREDDIE MAC / BNP PARIBAS															
601195	7/11/12	3/14/16	3134G3RK8	AA+	Aaa	N.A	20,000,000.00	1.0000	0.7974	20,146,400.00	(48,557.21)	76,111.11	20,097,842.79	20,148,000.00	50,157.21
FREDDIE MAC / JEFFERIES & COMPANY															
616638	10/4/12	4/4/16	3134G3L40	AA+	Aaa	AAA	25,000,000.00	0.6000	0.6087	24,992,500.00	2,437.50	48,750.00	24,994,937.50	25,023,250.00	28,312.50
FANNIE MAE / JEFFERIES & COMPANY															
617566	10/11/12	6/27/16	3136G0K26	AA+	Aaa	AAA	22,250,000.00	0.6200	0.6200	22,250,000.00	0.00	13,028.61	22,250,000.00	22,274,697.50	24,697.50
FANNIE MAE / DEUTSCHE															
589253	5/7/12	5/3/17	3135G0KP7	AA+	Aaa	AAA	10,000,000.00	1.7500	1.5036	10,118,000.00	(87,505.62)	42,777.78	10,030,494.38	10,060,500.00	30,005.62
FANNIE MAE / OPPENHEIMER & CO., INC															
589254	5/7/12	5/3/17	3135G0KP7	AA+	Aaa	AAA	25,000,000.00	1.7500	1.5034	25,295,250.00	(218,949.44)	106,944.44	25,076,300.56	25,151,250.00	74,949.44
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	(7,345.68)	19,444.44	50,120,154.32	50,000,000.00	(120,154.32)
Subtotal for GOV'T AGY - CALLABLE:							687,305,000.00	0.6940	0.6928	687,721,153.00	16,874.09	1,007,583.49	687,738,027.09	688,528,294.85	790,267.76
GOV'T AGY - STEP UP															
FANNIE MAE / BNP PARIBAS															
572409	2/8/12	2/7/17	3136FTL31	AA+	Aaa	AAA	15,000,000.00	0.7500	0.7500	15,000,000.00	0.00	54,375.00	15,000,000.00	15,053,250.00	53,250.00
FANNIE MAE / RBC															
592169	5/23/12	5/23/17	3136G0GW5	AA+	Aaa	AAA	50,000,000.00	0.8500	0.7893	50,148,500.00	(51,150.00)	80,277.78	50,097,350.00	50,275,000.00	177,650.00
Subtotal for GOV'T AGY - STEP UP:							65,000,000.00	0.8269	0.7802	65,148,500.00	(51,150.00)	134,652.78	65,097,350.00	65,328,250.00	230,900.00
Subtotal for GOVERNMENT AGENCY:							2,550,140,000.00	0.8187	0.5377	2,563,788,742.87	(5,060,905.77)	4,779,113.02	2,558,727,837.10	2,562,129,897.73	3,402,060.63
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO															
438125	2/11/10	2/11/13	084670AU2	AA+	Aa2	AA-	50,000,000.00	2.1250	2.1371	49,982,500.00	17,337.96	501,736.11	49,999,837.96	50,061,000.00	61,162.04

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO															
438126	2/11/10	2/11/13	084670AU2	AA+	Aa2	AA-	20,000,000.00	2.1250	2.1371	19,993,000.00	6,935.19	200,694.44	19,999,935.19	20,024,400.00	24,464.81
WAL-MART STORES INC / WELLS FARGO BANK															
448521	4/9/10	4/15/13	931142CL5	AA	Aa2	AA	5,127,000.00	4.2500	1.9402	5,472,354.72	(321,822.26)	64,158.71	5,150,532.46	5,167,349.49	16,817.03
GENERAL ELEC CAP CORP / JEFFERIES & COMPANY															
474363	8/26/10	9/20/13	36962G3F9	AA+	Aa2	NR	9,515,000.00	5.4000	1.8527	10,516,596.48	(793,837.79)	186,969.75	9,722,758.69	9,817,481.85	94,723.16
MICROSOFT CORP / WELLS FARGO BANK															
455034	5/13/10	6/1/14	594918AB0	AAA	Aaa	AA+	10,000,000.00	2.9500	2.1560	10,306,300.00	(205,460.49)	49,166.67	10,100,839.51	10,370,500.00	269,660.49
MICROSOFT CORP / WELLS FARGO BANK															
458212	6/1/10	6/1/14	594918AB0	AAA	Aaa	AA+	15,000,000.00	2.9500	2.0000	15,545,182.04	(363,454.69)	73,750.00	15,181,727.35	15,555,750.00	374,022.65
MICROSOFT CORP / CRED SUIS SECURITIES															
588559	5/3/12	6/1/14	594918AB0	AA+	Aaa	AAA	15,339,000.00	2.9500	0.4581	16,128,498.33	(282,868.39)	75,416.75	15,845,629.94	15,907,309.95	61,680.01
Subtotal for MEDIUM TERM NOTE:							124,981,000.00	2.7278	1.8864	127,944,431.57	(1,943,170.47)	1,151,892.43	126,001,261.10	126,903,791.29	902,530.19
MEDIUM TERM NOTE FLOATER															
BERKSHIRE HATHAWAY INC / RBC															
465043	7/7/10	2/11/13	084670AY4	AA+	Aa2	AA-	17,500,000.00	0.7400	0.7073	17,514,770.00	(14,614.53)	28,777.78	17,500,155.47	17,508,400.00	8,244.53
Subtotal for MEDIUM TERM NOTE FLOATER:							17,500,000.00	0.7400	0.7073	17,514,770.00	(14,614.53)	28,777.78	17,500,155.47	17,508,400.00	8,244.53
Subtotal for MEDIUM TERM NOTES:							142,481,000.00	2.4836	1.7415	145,459,201.57	(1,957,785.00)	1,180,670.21	143,501,416.57	144,412,191.29	910,774.72
MUNICIPAL DEBT															
MUNI BOND CALLABLE															
OC TRANSPORTATION AUTHORITY / OCTA															
495288	12/19/10	8/15/13	68441MAF2	A	A1	A	75,000,000.00	1.5500	1.5502	75,000,000.00	0.00	537,024.46	75,000,000.00	75,042,750.00	42,750.00
OC TRANSPORTATION AUTHORITY / OCTA															
495289	12/19/10	8/15/13	68441MAG0	A	A1	A	25,000,000.00	1.5500	1.5502	25,000,000.00	0.00	179,008.15	25,000,000.00	25,086,750.00	86,750.00
Subtotal for MUNI BOND CALLABLE:							100,000,000.00	1.5500	1.5502	100,000,000.00	0.00	716,032.61	100,000,000.00	100,129,500.00	129,500.00
ORANGE COUNTY POB 2012A															
COUNTY OF ORANGE / MORGAN STANLEY															
569228	1/18/12	5/1/13	68428LCT9	A+	Aa2		18,000,000.00	0.9000	0.6488	18,000,000.00	0.00	0.00	18,000,000.00	18,017,370.00	17,370.00
COUNTY OF ORANGE / MORGAN STANLEY															
569226	1/18/12	6/28/13	68428LCU6	A+	Aa2		17,000,000.00	0.9500	0.7063	17,000,000.00	0.00	0.00	17,000,000.00	17,017,510.00	17,510.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MUNICIPAL DEBT															
Subtotal for ORANGE COUNTY POB 2012A:							35,000,000.00	0.9243	0.6767	35,000,000.00	0.00	0.00	35,000,000.00	35,034,880.00	34,880.00
Subtotal for MUNICIPAL DEBT:							135,000,000.00	1.3878	1.3238	135,000,000.00	0.00	716,032.61	135,000,000.00	135,164,380.00	164,380.00
TREASURIES															
TREASURY BOND															
US TREASURY N/B / BARCLAY CAPITAL															
515585	4/6/11	3/31/13	912828QL7	AA+	Aaa	AAA	50,000,000.00	0.7541	0.8277	49,927,734.38	66,484.37	129,143.34	49,994,218.75	50,052,734.50	58,515.75
US TREASURY N/B / JP MORGAN CHASE & CO															
582621	4/3/12	10/31/13	912828RN2	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3022	49,958,984.38	21,647.13	32,113.26	49,980,631.51	50,039,062.50	58,430.99
US TREASURY N/B / BNP PARIBAS															
565531	1/3/12	12/31/13	912828RW2	AA+	Aaa	AAA	25,000,000.00	0.1250	0.2903	24,917,968.75	44,508.71	2,833.10	24,962,477.46	24,990,234.50	27,757.04
US TREASURY N/B / UBS FINANCIAL SERVICES															
573778	2/15/12	1/31/14	912828SB7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2840	24,983,398.44	8,161.66	172.65	24,991,560.10	25,020,507.75	28,947.65
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	1,289.06	14,673.91	14,994,843.75	15,004,687.50	9,843.75
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	5,180.92	11,413.04	9,977,055.92	9,993,359.40	16,303.48
Subtotal for TREASURY BOND:							175,000,000.00	0.3762	0.4489	174,753,515.64	147,271.85	190,349.30	174,900,787.49	175,100,586.15	199,798.66
Subtotal for TREASURIES:							175,000,000.00	0.3762	0.4489	174,753,515.64	147,271.85	190,349.30	174,900,787.49	175,100,586.15	199,798.66
Total Extended Fund :							3,002,621,000.00	0.8975	0.6250	3,019,001,460.08	(6,871,418.92)	6,866,165.14	3,012,130,041.16	3,016,807,055.17	4,677,014.01
Net Asset Value (NAV):														1.001553	
Total Investments:							6,276,612,699.45	0.7040	0.3823	6,297,827,234.25	(9,883,915.92)	9,797,008.48	6,288,017,156.90	6,292,892,713.42	4,875,556.52

Report Parameters

Deals [Settlement Date] <= 31-Jan-2013

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

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

Market values provided by Bloomberg and Northern Trust.

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Issuer / Broker															
UNITED STATES DOLLAR															
112-County Infrastructure															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	2/1/13			AAAm	AAA-mf	AAAmmf	5,032,283.41		0.0200	5,032,283.41	0.00	0.00	5,032,283.41	5,032,283.41	0.00
Subtotal for FUNDS:							5,032,283.41		0.0200	5,032,283.41	0.00	0.00	5,032,283.41	5,032,283.41	0.00
Total 112-County Infrastructure :							5,032,283.41		0.0200	5,032,283.41	0.00	0.00	5,032,283.41	5,032,283.41	0.00
Net Asset Value (NAV):														1.000000	
15B-Housing 99A & 99B															
GOVERNMENT AGENCY															
MBS PASSTHROUGH															
GINNIE MAE /															
383458	1/20/13	9/20/29	36210RYF1	AA+	Aaa	AAA	113,064.50	6.2500	6.2500	113,064.50	0.00	215.92	113,064.50	127,553.72	14,489.22
Subtotal for MBS PASSTHROUGH:							113,064.50	6.2500	6.2500	113,064.50	0.00	215.92	113,064.50	127,553.72	14,489.22
Subtotal for GOVERNMENT AGENCY:							113,064.50	6.2500	6.2500	113,064.50	0.00	215.92	113,064.50	127,553.72	14,489.22
Total 15B-Housing 99A & 99B :							113,064.50	6.2500	6.2500	113,064.50	0.00	215.92	113,064.50	127,553.72	14,489.22
Net Asset Value (NAV):														1.128150	
283-John Wayne Airport															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	2/1/13			AAAm	AAA-mf	AAAmmf	711.34		0.0200	711.34	0.00	0.00	711.34	711.34	0.00
GOLDMAN SACHS - JWA MMF															
	2/1/13			AAAm	AAA-mf		226.62		0.0200	226.62	0.00	0.00	226.62	226.62	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	2/1/13			AAAm	Aaa		100,344.63		0.0500	100,344.63	0.00	0.00	100,344.63	100,344.63	0.00
Subtotal for FUNDS:							101,282.59		0.0497	101,282.59	0.00	0.00	101,282.59	101,282.59	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TDSI															
626583	12/5/12	2/7/13	89112WLF2	A-1+	P-1	F1+	1,000,000.00	0.1900	0.1900	1,000,000.00	0.00	306.11	1,000,000.00	1,000,007.80	7.80
TORONTO DOMINION BANK NY / TDSI															
632604	1/10/13	2/14/13	89112WRG4	A-1+	P-1	F1+	1,000,000.00	0.1700	0.1700	1,000,000.00	0.00	103.89	1,000,000.00	1,000,007.80	7.80
ROYAL BANK OF CANADA / RBC															
596250	6/14/12	6/14/13	78009NGR1	AA-	Aa1	AA	1,000,000.00	0.5850	0.5850	1,000,000.00	0.00	3,770.00	1,000,000.00	1,001,691.00	1,691.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
CERTIFICATES OF DEPOSIT															
Subtotal for YANKEE CD:							3,000,000.00	0.3150	0.3150	3,000,000.00	0.00	4,180.00	3,000,000.00	3,001,706.60	1,706.60
YANKEE CD-30/360															
ROYAL BANK OF CANADA / RBC															
602665	7/19/12	3/15/13	78009JVK8	AA-	Aa3	AA	1,000,000.00	2.2500	0.4052	1,012,063.00	(9,813.97)	8,500.00	1,002,249.03	1,002,354.00	104.97
Subtotal for YANKEE CD-30/360:							1,000,000.00	2.2500	0.4052	1,012,063.00	(9,813.97)	8,500.00	1,002,249.03	1,002,354.00	104.97
Subtotal for CERTIFICATES OF DEPOSIT:							4,000,000.00	0.7988	0.3375	4,012,063.00	(9,813.97)	12,680.00	4,002,249.03	4,004,060.60	1,811.57
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / DEUTSCHE															
633571	1/16/13	2/13/13	313589BV4	AA+	Aaa	AAA	100,000.00		0.1200	99,990.67	0.00	5.33	99,996.00	99,996.34	0.34
FHLB DISC CORP / RBS GREENWICH CAPITAL															
633572	1/16/13	3/1/13	313385CM6	AA+	Aaa	AAA	300,000.00		0.1300	299,952.33	0.00	17.33	299,969.66	299,995.20	25.54
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
633573	1/16/13	3/6/13	313385CS3	AA+	Aaa	AAA	300,000.00		0.1300	299,946.92	0.00	17.33	299,964.25	299,994.60	30.35
Subtotal for DISCOUNT NOTES:							700,000.00	0.0000	0.1286	699,889.92	0.00	39.99	699,929.91	699,986.14	56.23
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DEUTSCHE															
630845	12/31/12	2/7/13	31331YST8	AA+	Aaa	AAA	340,000.00	3.4000	0.1025	341,118.60	(932.17)	963.33	340,186.43	340,615.40	428.97
FED HM LN BK BD / JP MORGAN CHASE & CO															
626894	12/7/12	2/13/13	313376WR2	AA+	Aaa	AAA	80,000.00	0.1600	0.1404	80,002.24	(1.83)	19.20	80,000.41	80,005.60	5.19
FED HM LN BK BD / BARCLAYS CAPITAL															
630022	12/26/12	2/15/13	313378BT7	AA+	Aaa	AAA	1,000,000.00	0.1900	0.0899	1,000,131.00	(93.57)	184.72	1,000,037.43	1,000,060.00	22.57
FANNIE MAE / JP MORGAN CHASE & CO															
629314	12/20/12	2/21/13	31359MQV8	AA+	Aaa	AAA	900,000.00	4.7500	0.0997	907,083.00	(4,760.70)	4,868.75	902,322.30	902,331.00	8.70
FANNIE MAE / JP MORGAN CHASE & CO															
629590	12/21/12	2/21/13	31359MQV8	AA+	Aaa	AAA	628,000.00	4.7500	0.1002	632,860.72	(3,240.48)	3,314.45	629,620.24	629,626.52	6.28
FANNIE MAE / DEUTSCHE															
630842	12/31/12	2/21/13	31359MQV8	AA+	Aaa	AAA	150,000.00	4.7500	0.1023	150,966.90	(580.14)	593.75	150,386.76	150,388.50	1.74
FANNIE MAE / CRED SUIS SECURITIES															
630021	12/26/12	2/22/13	31398AE24	AA+	Aaa	AAA	100,000.00	1.7500	0.1614	100,246.00	(153.75)	170.14	100,092.25	100,098.00	5.75
FANNIE MAE / DEUTSCHE															
630844	12/31/12	2/22/13	31398AE24	AA+	Aaa	AAA	1,150,000.00	1.7500	0.1025	1,152,676.05	(1,574.15)	1,677.08	1,151,101.90	1,151,127.00	25.10
FANNIE MAE / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
626893	12/7/12	2/26/13	3135G0AK9	AA+	Aaa	AAA	360,000.00	0.7500	0.1403	360,478.44	(327.03)	405.00	360,151.41	360,176.40	24.99
FANNIE MAE / BNP PARIBAS															
629798	12/24/12	2/26/13	3135G0AK9	AA+	Aaa	AAA	5,000,000.00	0.7500	0.0962	5,005,600.40	(3,342.17)	3,854.16	5,002,258.23	5,002,450.00	191.77
FANNIE MAE / UBS FINANCIAL SERVICES															
633574	1/16/13	2/26/13	3135G0AK9	AA+	Aaa	AAA	1,500,000.00	0.7500	0.1105	1,501,060.50	(397.69)	468.75	1,500,662.81	1,500,735.00	72.19
FED HM LN BK BD / CRED SUIS SECURITIES															
625747	11/30/12	3/20/13	3133XX7F8	AA+	Aaa	N.A	245,000.00	1.6250	0.1609	246,095.15	(607.31)	674.60	245,487.84	245,580.65	92.81
FED HM LN BK BD / DEUTSCHE															
634871	1/25/13	3/25/13	313379WW5	AA+	Aaa	AAA	600,000.00	0.1900	0.1150	600,076.80	(7.68)	19.00	600,069.12	600,042.00	(27.12)
FED FARM CR BK / UBS FINANCIAL SERVICES															
589783	5/9/12	3/27/13	31331K2H2	AA+	Aaa	AAA	1,000,000.00	0.2200	0.2223	999,980.00	16.48	757.78	999,996.48	1,000,210.00	213.52
FANNIE MAE / JP MORGAN CHASE & CO															
624239	11/20/12	4/2/13	3136F9ES8	AA+	Aaa	AAA	400,000.00	4.0000	0.1691	405,612.00	(3,018.58)	3,155.56	402,593.42	402,188.00	(405.42)
FED FARM CR BK / JP MORGAN CHASE & CO															
633327	1/15/13	4/3/13	31331VYQ3	AA+	Aaa	AAA	100,000.00	5.4000	0.1304	101,141.00	(234.05)	240.00	100,906.95	101,141.00	234.05
FREDDIE MAC / JP MORGAN CHASE & CO															
625750	11/30/12	4/11/13	3128X9D56	AA+	Aaa	AAA	500,000.00	1.7200	0.1601	502,833.50	(1,319.42)	1,457.22	501,514.08	501,970.00	455.92
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
582609	4/3/12	4/30/13	313376XG5	AA+	Aaa	N.A	500,000.00	0.2000	0.2531	499,715.00	219.46	252.78	499,934.46	500,125.00	190.54
FED HM LN BK BD / CRED SUIS SECURITIES															
613208	9/17/12	6/14/13	3133XYHD0	AA+	Aaa	N.A	945,000.00	1.6250	0.1922	955,029.29	(5,033.43)	2,004.85	949,995.86	950,178.60	182.74
FED HM LN BK BD / JP MORGAN CHASE & CO															
624238	11/20/12	6/14/13	3133XFLF1	AA+	Aaa	N.A	245,000.00	5.3750	0.1918	252,188.30	(2,501.81)	1,719.25	249,686.49	250,002.90	316.41
FED FARM CR BK / MORGAN STANLEY															
634552	1/23/13	10/7/13	31331GCS6	AA+	Aaa	AAA	526,000.00	3.8750	0.1568	539,784.88	(434.17)	452.94	539,350.71	539,476.12	125.41
FED FARM CR BK / CASTLE OAK SECURITIES															
614355	9/24/12	10/18/13	31331VCR5	AA+	Aaa	AAA	500,000.00	4.7100	0.2340	523,827.50	(7,880.45)	6,737.92	515,947.05	516,505.00	557.95
FED FARM CR BK / JP MORGAN CHASE & CO															
620943	10/31/12	11/5/13	31331TKG5	AA+	Aaa	AAA	400,000.00	4.8000	0.2434	418,392.00	(4,547.47)	4,586.67	413,844.53	414,176.00	331.47
Subtotal for GOVT AGENCY-FIX-30/360:							17,169,000.00	1.7275	0.1327	17,276,899.27	(40,752.11)	38,577.90	17,236,147.16	17,239,208.69	3,061.53
GOVT AGENCY-FIX-INT@MAT															
FED HM LN BK BD / CRED SUIS SECURITIES															
633777	11/20/12	7/17/13	313380YB7	AA+	Aaa	N.A	800,000.00	0.1700	0.1913	799,888.00	33.55	268.22	799,921.55	800,112.00	190.45

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
Subtotal for GOVT AGENCY-FIX-INT@MAT:							800,000.00	0.1700	0.1913	799,888.00	33.55	268.22	799,921.55	800,112.00	190.45
GOVT AGENCY-FLOAT-ACT/360															
FANNIE MAE / CASTLE OAK SECURITIES															
594128	6/4/12	2/1/13	3135G0AQ6	AA+	Aaa	AAA	700,000.00	0.4000	0.2486	700,700.70	(700.70)	0.00	700,000.00	700,028.00	28.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
613217	9/17/12	2/25/13	313375H34	AA+	Aaa	N.A	3,000,000.00	0.3500	0.1812	3,002,400.00	(2,042.24)	1,983.33	3,000,357.76	3,001,290.00	932.24
FREDDIE MAC / CASTLE OAK SECURITIES															
591080	5/17/12	3/21/13	3134G2BL5	AA+	Aaa	AAA	1,500,000.00	0.1647	0.1487	1,500,202.50	(170.94)	75.49	1,500,031.56	1,500,075.00	43.44
FREDDIE MAC / BARCLAYS CAPITAL															
609298	8/24/12	3/21/13	3134G2BL5	AA+	Aaa	AAA	425,000.00	0.1647	0.1286	425,088.68	(68.31)	21.39	425,020.37	425,021.25	0.88
FED HM LN BK BD / BARCLAY CAPITAL															
614269	9/21/12	3/21/13	313380SS7	AA+	Aaa	N.A	2,000,000.00	0.1830	0.1850	1,999,980.00	14.70	427.00	1,999,994.70	2,000,200.00	205.30
FED HM LN BK BD / JEFFERIES & COMPANY															
630591	12/28/12	4/12/13	313375ZY6	AA+	Aaa	AAA	1,000,000.00	0.3400	0.1050	1,000,685.31	(228.44)	188.89	1,000,456.87	1,000,660.00	203.13
FED HM LN BK BD / OPPENHEIMER & CO., INC															
603747	7/25/12	4/25/13	313380AQ0	AA+	Aaa	AAA	1,000,000.00	0.0710	0.0710	1,000,000.00	0.00	13.81	1,000,000.00	1,000,230.00	230.00
FED HM LN BK BD / MORGAN STANLEY															
625983	12/3/12	5/28/13	313381EW1	AA+	Aaa	N.A	1,200,000.00	0.1540	0.1643	1,199,940.00	20.45	20.53	1,199,960.45	1,200,084.00	123.55
FREDDIE MAC / BARCLAYS CAPITAL															
632356	1/9/13	6/3/13	3134G2KM3	AA+	Aaa	AAA	700,000.00	0.1587	0.1477	700,030.88	(4.90)	70.97	700,025.98	700,021.00	(4.98)
FED FARM CR BK / MORGAN STANLEY															
633326	1/15/13	8/1/13	31331KMC1	AA+	Aaa	AAA	310,000.00	0.1797	0.1687	310,018.60	(1.60)	0.00	310,017.00	310,049.60	32.60
FANNIE MAE / BARCLAYS CAPITAL															
633089	1/14/13	8/9/13	3135G0CB7	AA+	Aaa	AAA	180,000.00	0.3800	0.2485	180,135.45	(11.78)	34.20	180,123.67	180,127.80	4.13
FED FARM CR BK / CASTLE OAK SECURITIES															
630590	12/28/12	11/18/13	31331KLJ7	AA+	Aaa	AAA	1,000,000.00	0.1990	0.1839	1,000,135.00	(14.54)	77.39	1,000,120.46	1,000,270.00	149.54
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							13,015,000.00	0.2338	0.1631	13,019,317.12	(3,208.30)	2,913.00	13,016,108.82	13,018,056.65	1,947.83
GOVT AGENCY-FLOAT-ACT/ACT															
FED FARM CR BK / CASTLE OAK SECURITIES															
612213	9/11/12	2/20/13	31331KPE4	AA+	Aaa	AAA	800,000.00	0.1860	0.1748	800,147.20	(129.94)	295.17	800,017.26	800,040.00	22.74
FED FARM CR BK / MORGAN STANLEY															
634823	1/25/13	2/20/13	31331KPE4	AA+	Aaa	AAA	950,000.00	0.1860	0.1259	950,047.50	(12.79)	30.86	950,034.71	950,047.50	12.79
FED FARM CR BK / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/ACT															
604492	7/30/12	3/6/13	31331KXP0	AA+	Aaa	AAA	1,000,000.00	0.2260	0.1964	1,000,296.00	(251.40)	357.83	1,000,044.60	1,000,080.00	35.40
FANNIE MAE / CASTLE OAK SECURITIES															
585244	4/17/12	3/14/13	3135G0BE2	AA+	Aaa	AAA	2,500,000.00	0.2360	0.2062	2,500,910.00	(797.28)	803.06	2,500,112.72	2,500,325.00	212.28
FED FARM CR BK / GOLDMAN SACHS															
635593	1/29/13	1/22/14	3133ECD5	AA+	Aaa	AAA	1,400,000.00	0.1660	0.1654	1,400,000.00	0.00	19.37	1,400,000.00	1,398,432.00	(1,568.00)
Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:							6,650,000.00	0.2066	0.1809	6,651,400.70	(1,191.41)	1,506.29	6,650,209.29	6,648,924.50	(1,284.79)
GOVT AGENCY-ZERO COUPON															
FANNIE MAE / FTN FINANCIAL															
603731	7/25/12	5/15/13	31358C7D2	N.A.	Aaa	AAA	142,000.00		0.3749	141,572.15	274.41	0.00	141,846.56	141,417.80	(428.76)
FREDDIE MAC / FTN FINANCIAL															
603732	7/25/12	7/15/13	3134A4LW2	N.A.	Aaa	AAA	794,000.00		0.3852	791,035.20	1,575.58	0.00	792,610.78	791,903.84	(706.94)
Subtotal for GOVT AGENCY-ZERO COUPON:							936,000.00	0.0000	0.3836	932,607.35	1,849.99	0.00	934,457.34	933,321.64	(1,135.70)
Subtotal for GOVERNMENT AGENCY:							39,270,000.00	0.8712	0.1581	39,380,002.36	(43,268.28)	43,305.40	39,336,774.07	39,339,609.62	2,835.55
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
BERKSHIRE HATHAWAY INC / CITIGROUP GLOBAL MARKETS															
619326	10/22/12	2/11/13	084670AU2	AA+	Aa2	A+	1,000,000.00	2.1250	0.1763	1,005,880.00	(5,340.55)	5,843.75	1,000,539.45	1,001,220.00	680.55
BERKSHIRE HATHAWAY INC / GOLDMAN SACHS															
621732	11/5/12	2/11/13	084670AU2	AA+	Aa2	A+	1,300,000.00	2.1250	0.3335	1,306,175.00	(5,531.77)	6,599.31	1,300,643.23	1,301,586.00	942.77
JOHNSON & JOHNSON / BNP PARIBAS															
623222	11/14/12	5/15/13	478160BD5	AA+	Aaa	AAA	1,000,000.00	0.7000	0.2011	1,002,506.00	(1,066.09)	1,477.78	1,001,439.91	1,001,540.00	100.09
JOHNSON & JOHNSON / GOLDMAN SACHS GROUP INC															
634549	1/23/13	5/15/13	478160AM6	AA+	Aaa	AAA	100,000.00	3.8000	0.1995	101,119.00	(79.93)	84.44	101,039.07	100,980.00	(59.07)
WAL-MART STORES INC / GOLDMAN SACHS GROUP INC															
623218	11/14/12	6/1/13	931142AS2	AA	Aa2	AA	300,000.00	7.2500	0.2460	311,482.80	(4,488.20)	3,625.00	306,994.60	306,495.00	(499.60)
MICROSOFT CORP / CITIGROUP GLOBAL MARKETS															
628555	12/17/12	9/27/13	594918AF1	AAA	Aaa	AA+	1,000,000.00	0.8750	0.2119	1,005,150.00	(809.29)	1,069.45	1,004,340.71	1,004,840.00	499.29
WAL-MART STORES INC / GOLDMAN SACHS GROUP INC															
631803	1/7/13	10/25/13	931142CW1	AA	Aa2	AA	850,000.00	0.7500	0.2329	853,510.50	(292.54)	425.00	853,217.96	853,162.00	(55.96)
WAL-MART STORES INC / BARCLAY CAPITAL															
631806	1/7/13	10/25/13	931142CW1	AA	Aa2	AA	150,000.00	0.7500	0.2525	150,595.95	(49.66)	75.00	150,546.29	150,558.00	11.71

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Pool/Non-Pooled Investments As of 31-Jan-2013

Run Date: 04-Feb-2013 12:10 pm
Print Date: 04-Feb-2013
As at date: 04-Feb-2013

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

283-John Wayne Airport

MEDIUM TERM NOTES

Subtotal for MEDIUM TERM NOTE:							5,700,000.00	1.7136	0.2373	5,736,419.25	(17,658.03)	19,199.73	5,718,761.22	5,720,381.00	1,619.78
Subtotal for MEDIUM TERM NOTES:							5,700,000.00	1.7136	0.2373	5,736,419.25	(17,658.03)	19,199.73	5,718,761.22	5,720,381.00	1,619.78

TREASURIES

TREASURY BOND

US TREASURY N/B / UBS FINANCIAL SERVICES

608815	8/22/12	5/15/13	912828NCO	AA+	Aaa	AAA	600,000.00	1.3750	0.1872	605,203.13	(3,188.38)	1,777.62	602,014.75	602,109.38	94.63
Subtotal for TREASURY BOND:							600,000.00	1.3750	0.1872	605,203.13	(3,188.38)	1,777.62	602,014.75	602,109.38	94.63
Subtotal for TREASURIES:							600,000.00	1.3750	0.1872	605,203.13	(3,188.38)	1,777.62	602,014.75	602,109.38	94.63
Total 283-John Wayne Airport :							49,671,282.59	0.9664	0.1817	49,834,970.33	(73,928.66)	76,962.75	49,761,081.66	49,767,443.19	6,361.53

Net Asset Value (NAV):

1.000128

497-Lomas Laguna 88-2 C

FUNDS

INVESCO STIC GOVERNMENT & AGENCY

	2/1/13			AAAm	AAA-mf	AAAmmf	392,594.78		0.0200	392,594.78	0.00	0.00	392,594.78	392,594.78	0.00
Subtotal for FUNDS:							392,594.78		0.0200	392,594.78	0.00	0.00	392,594.78	392,594.78	0.00
Total 497-Lomas Laguna 88-2 C :							392,594.78		0.0200	392,594.78	0.00	0.00	392,594.78	392,594.78	0.00

Net Asset Value (NAV):

1.000000

505-Foothill Rnch 87-4 DS

REPURCHASE AGREEMENTS

BAYERISCHE LANDESBK-REPO

BAYERISCHE LANDESBK GIRO /

26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	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	30,918.88	1,081,500.00	1,081,500.00	0.00
Subtotal for REPURCHASE AGREEMENTS:							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	1,081,500.00	1,081,500.00	0.00
Total 505-Foothill Rnch 87-4 DS :							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	1,081,500.00	1,081,500.00	0.00

Net Asset Value (NAV):

1.000000

510-Baker Rnch 87-6 Const

FUNDS

INVESCO STIC GOVERNMENT & AGENCY

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Pool/Non-Pooled Investments As of 31-Jan-2013

Run Date: 04-Feb-2013 12:10 pm
Print Date: 04-Feb-2013
As at date: 04-Feb-2013

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User: uphan

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>510-Baker Rnch 87-6 Const</u>															
FUNDS															
	2/1/13		AAAm	AAA-mf	AAAmmf		525,905.41		0.0200	525,905.41	0.00	0.00	525,905.41	525,905.41	0.00
Subtotal for FUNDS:							525,905.41		0.0200	525,905.41	0.00	0.00	525,905.41	525,905.41	0.00
Total 510-Baker Rnch 87-6 Const :							525,905.41		0.0200	525,905.41	0.00	0.00	525,905.41	525,905.41	0.00
Net Asset Value (NAV):														1.000000	
<u>514-Sta Teresita 87-9 Con</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	2/1/13		AAAm	AAA-mf	AAAmmf		63,061.30		0.0200	63,061.30	0.00	0.00	63,061.30	63,061.30	0.00
Subtotal for FUNDS:							63,061.30		0.0200	63,061.30	0.00	0.00	63,061.30	63,061.30	0.00
Total 514-Sta Teresita 87-9 Con :							63,061.30		0.0200	63,061.30	0.00	0.00	63,061.30	63,061.30	0.00
Net Asset Value (NAV):														1.000000	
Total Investments:							56,879,691.99	0.9742	0.1732	57,043,379.73	(73,928.66)	108,097.55	56,969,491.06	56,990,341.80	20,850.74

Report Parameters

Deals [Settlement Date] <= 31-Jan-2013
Deals [Entity Name] include list 100-County General, 112-County Infrastructure, 118-Sheriff RNSP, 145-Revenue Neutrality Fd, 15B-Housing 99A & 99B, 225-Children & Families, 283-John Wayne Airport, 479-Ladera CF...
Market values provided by Bloomberg and Northern Trust.

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
January 31, 2013

	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		VARIABLE	\$ 9.67	\$ 9.67	\$ -
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	65,744.00	-
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	275,942.52	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TREASURY BOND	06/01/95	11/15/18	US TREASURY BOND	912810EB0	9.00%	2,558,237.10	3,259,115.86	42,168.75
REDEVELOPMENT AGENCIES										
2003 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION		VARIABLE	2,995,602.50	2,995,602.50	-
COMMUNITY FACILITIES DISTRICTS										
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION		VARIABLE	14,495,333.98	14,495,333.98	-
1998 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	2,539,407.89	2,539,407.89	34.56
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	3,610,515.57	3,610,515.57	49.14
1999 SOCPFA SERIES B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	241,822.86	241,822.86	3.29
2003 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION		VARIABLE	3,489,150.00	3,489,150.00	-
2005 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	7.65	7.65	-
ASSESSMENT DISTRICTS										
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	4,149,665.62	4,149,665.62	35.31
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO		VARIABLE	620,529.79	620,529.79	10.54
NEWPORT COAST - 2003B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	476,970.93	476,970.93	6.49
NEWPORT COAST - Group 1	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	1,087,633.93	1,087,633.93	14.81
NEWPORT COAST - Group 2	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	695,600.47	695,600.47	9.47
NEWPORT COAST - Group 3	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	886,146.77	886,146.77	12.06
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION		VARIABLE	451,121.42	451,121.42	-
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION		VARIABLE	123,037.49	123,037.49	-
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	637,809.98	637,809.98	8.68
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION		VARIABLE	19,348.72	19,348.72	-
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	331,172.13	331,172.13	4.51
REVENUE BONDS										
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MMKT 5 - CT		VARIABLE	129.90	129.90	-
2012 JUVENILE JUSTICE CENTER	U.S. BANK	COMMERCIAL PAPER	05/14/12	02/08/13	US BANK NA DISCOUNT CP		0.00%	3,728,187.75	3,737,887.86	9,395.84
1997 SOLID WASTE MANAGEMENT	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOV'T OBLIGATION		VARIABLE	1,231,564.24	1,231,564.24	8.92
1997 SOLID WASTE MANAGEMENT	U.S. BANK	GOVT SECURITY	12/03/12	05/31/13	FNMA DISCOUNT NOTE	313588Q40	0.00%	7,205,305.40	7,413,517.00	71,264.93
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADV TREASURY		VARIABLE	12,472,506.96	12,472,506.96	100.99
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	INVEST AGRMNT	11/22/05	01/17/17	NATIXIS FUNDING CORP.		5.005%	15,049,711.41	15,049,711.41	-
2006 LEASE REVENUE BONDS (COGEN)	DEUTSCHE BANK	MONEY MARKET			GS FIN SQ MM FUND ADMIN		VARIABLE	1,742,020.03	1,742,020.03	8.99

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
January 31, 2013

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
PENSION OBLIGATION BONDS (POBs)										
1996A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED AUTO GOVT CSH		VARIABLE	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%	46,324,308.91	75,091,941.86	2,696,817.70
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED AUTO GOVT CSH		VARIABLE	2,324.94	2,324.94	-
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FED NATL MTG ASSN DISC NTS	31364KQH6	0.00%	46,533,942.72	85,506,940.59	2,208,943.45
2012-13 PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	60,714,430.00	60,714,430.00	53.31
2013-14 PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	123,600.23	123,600.23	2.03
RECOVERY BONDS										
2005A REFUNDING RECOVERY BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADVANTAGE TREASURY		VARIABLE	0.02	0.02	10.08
2005A REFUNDING RECOVERY BONDS	BNY MELLON	INVEST AGRMNT	10/25/05	06/01/15	NATIXIS FUNDING CORP.		VARIABLE	11,034,964.79	11,034,964.79	998.68
COMMERICAL PAPER										
TEETER PLAN COMMERCIAL PAPER	U.S. BANK	MONEY MARKET			US BANK MMKT 5 - CT		VARIABLE	0.39	0.39	-
TEETER PLAN COMMERCIAL PAPER	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION		VARIABLE	46,225,923.00	46,225,923.00	0.61
TOTAL OF INVESTMENTS WITH TRUSTEES								\$ 291,854,706.80	\$ 360,801,433.49	\$ 5,029,963.14

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
January 31, 2013

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
INVESCO STIT TREAS PORTFOLIO				VARIABLE	\$ 620,529.79	\$ 620,529.79	\$ 10.54
FEDERATED AUTOMATED GOV CSH				VARIABLE	4,605.46	4,605.46	-
FEDERATED US TREASURY CASH				VARIABLE	9.67	9.67	-
FIRST AMERICAN GOV'T OBLIGATION				VARIABLE	76,726,348.27	76,726,348.27	242.58
FIRST AMERICAN PRIME OBLIGATION				VARIABLE	67,348,395.69	67,348,395.69	0.61
FIRST AMERICAN TREAS OBLIGATION				VARIABLE	451,121.42	451,121.42	-
GS FIN SQ MM FUND ADMIN				VARIABLE	1,742,020.03	1,742,020.03	8.99
US BANK MMKT 5 -CT				VARIABLE	130.29	130.29	-
WELLS FARGO ADVANTAGE TREASURY				VARIABLE	12,472,506.98	12,472,506.98	111.07
SUB-TOTAL MONEY MARKET FUNDS					<u>159,365,667.60</u>	<u>159,365,667.60</u>	<u>373.79</u>
COMMERCIAL PAPER							
US BANK NA DISCOUNT CP	05/14/12	02/08/13			3,728,187.75	3,737,887.86	9,395.84
SUB-TOTAL COMMERCIAL PAPER					<u>3,728,187.75</u>	<u>3,737,887.86</u>	<u>9,395.84</u>
INVESTMENT AGREEMENTS							
NATIXIS FUNDING CORP.	10/25/05	06/01/15		VARIABLE	11,034,964.79	11,034,964.79	998.68
NATIXIS FUNDING CORP.	11/22/05	01/17/17		5.005%	15,049,711.41	15,049,711.41	-
SUB-TOTAL INVESTMENT AGREEMENTS					<u>26,084,676.20</u>	<u>26,084,676.20</u>	<u>998.68</u>
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	3,259,115.86	42,168.75
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	65,744.00	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	275,942.52	-
SUB-TOTAL US TREASURIES					<u>2,612,618.22</u>	<u>3,600,802.38</u>	<u>42,168.75</u>
GOVERNMENT SECURITIES							
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/16	31364KQG8		46,324,308.91	75,091,941.86	2,696,817.70
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/21	31364KQH6		46,533,942.72	85,506,940.59	2,208,943.45
SUB-TOTAL US GOVERNMENT SECURITIES					<u>100,063,557.03</u>	<u>168,012,399.45</u>	<u>4,977,026.08</u>
TOTAL OF INVESTMENTS WITH TRUSTEES					<u>\$ 291,854,706.80</u>	<u>\$ 360,801,433.49</u>	<u>\$ 5,029,963.14</u>

JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE
FOR THE MONTH ENDED JANUARY 2013

Prepared by: Adam Steckler
Date: 2/6/2013

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

Type of Investment / Interest Rate	Maturity	Market	Reserve Fund Cost	Market	Principal Acct. Cost	Market	Interest Acct. Cost	Market	Cost of Issuance Acct. Cost
<u>2003 AIRPORT REVENUE REFUNDING BONDS</u>									
Income Cash	N/A	0.00	0.00	0.00	0.00	0.00	0.00		
1st American Treas. Oblig (Note 1)	N/A	0.00	0.00	0.00	0.00	0.00	0.00		
Investment Agreement - Rate: 4.47% Dated: 10/8/2003 Par Value: \$4,629,952.80 Accrued Int: \$17,246.57	7/1/2013	4,629,952.80	4,629,952.80						
Investment Agreement - Rate: 4.27% Dated: 10/8/2003 Par Value: \$4,077,962.50 Accrued Int: \$7,945.85	7/1/2013			3,495,000.00	3,495,000.00	582,962.50	582,962.50		
		\$4,629,952.80	\$4,629,952.80	\$3,495,000.00	\$3,495,000.00	\$582,962.50	\$582,962.50		
<u>2009A AIRPORT REVENUE BONDS</u>									
Principal Cash	N/A			0.00	0.00	0.00	0.00		
US Bk Mmkt 5 - Ct (Note 2) 9AMMF05B2		0.00	0.00	846,115.03	846,115.03	269,772.45	269,772.45	0.00	0.00
First American Gov't Obligation Fund - Y (Note 3) 31846V203		42,647.11	42,647.11						
U.S. Treasury Note - Rate: 0.25% - Yield: 0.186% Dated: 10/31/2012 Par Value: \$4,330,000.00 Premium: \$2,767.35 Accrued Int: \$2,750.80 CUSIP: 912828RN2	10/31/2013	4,333,031.00	4,332,767.35						
		\$4,375,678.11	\$4,375,414.46	\$846,115.03	\$846,115.03	\$269,772.45	\$269,772.45	\$0.00	\$0.00
<u>2009B AIRPORT REVENUE BONDS</u>									
US Bk Mmkt 5 - Ct (Note 2) 9AMMF05B2		0.00	0.00	3,115,936.59	3,115,936.59	639,702.87	639,702.87	0.00	0.00
First American Gov't Obligation Fund - Y (Note 3) 31846V203		97,660.90	97,660.90						
U.S. Treasury Bills - Yield: 0.162% Dated: 5/30/2012 Par Value: \$9,415,000.00 Discount: \$15,231.38 CUSIP: 9127956R7	5/30/2013	9,412,552.10	9,399,768.62						
		\$9,510,213.00	\$9,497,429.52	\$3,115,936.59	\$3,115,936.59	\$639,702.87	\$639,702.87	\$0.00	\$0.00
<u>WELLS FARGO BANK</u>									
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	\$12,046,302.93	\$12,046,302.93						

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

(Note 2): US Bank money market deposit account - Interest rate is variable.

(Note 3): 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 January 31, 2013

	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current Outstanding	Market Value***
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2012 Series A	1/18/2012	2/1/2013	0.85%	A+	\$ 12,500,000	County Money Market Fund	\$ 12,500,000	\$ 12,500,000
Taxable Pension Obligation Bonds, 2012 Series A	1/18/2012	2/1/2013	0.85%	A+	12,500,000	Educational Money Market Fund	12,500,000	12,500,000
Taxable Pension Obligation Bonds, 2012 Series A	1/18/2012	5/1/2013	0.90%	A+	18,000,000	Extended Fund **	18,000,000	18,017,370
Taxable Pension Obligation Bonds, 2012 Series A	1/18/2012	6/28/2013	0.95%	A+	17,000,000	Extended Fund **	17,000,000	17,017,510
					60,000,000		60,000,000	60,034,880
ORANGE COUNTY TRANSPORTATION AUTHORITY (OCTA)								
OCTA Series 2003-B - Toll Road Revenue Refunding Bonds	12/19/2010	8/15/2013	1.55%	A	75,000,000	Extended Fund **	75,000,000	75,042,750
OCTA Series 2003-B - Toll Road Revenue Refunding Bonds	12/19/2010	8/15/2013	1.55%	A	25,000,000	Extended Fund **	25,000,000	25,086,750
					100,000,000		100,000,000	100,129,500
							\$ 160,000,000	\$ 160,164,380

** Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 55.28%

Orange County Educational Investment Pool - 44.72%

***Market values provided by Bloomberg and Northern Trust

Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
For the Month Ended January 31, 2013

Temporary Transfer-from OCEIP	Transfer Date	Maturity	Int Rate*	Original Amount		Principal Paydown	Principal Outstanding
Anaheim Union High	10/10/2012	1/31/2013	0.44%	\$	15,000,000	Educational Money Market Fund	\$ 15,000,000 \$ -
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.44%		20,000,000	Educational Money Market Fund	20,000,000 -
Total Temporary Transfers				\$	35,000,000	\$ 35,000,000	\$ -

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

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

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County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Jan-2013 To 31-Jan-2013

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												
599425	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2837					
				7/1/2013	1/1/2013	INT		0.00	0.00	0.00	(12,638.89)	12,638.89
630905	FNMA DISCOUNT	/UBS FINANCIAL SERVICES	AGDN				0.0800 / 0.0800					
				1/30/2013	1/2/2013	PURC		15,500,000.00	15,499,035.56	0.00	0.00	(15,499,035.56)
630906	FNMA DISCOUNT	/RBS GREENWICH CAPITAL	AGDN				0.0700 / 0.0700					
				1/15/2013	1/2/2013	PURC		20,000,000.00	19,999,494.44	0.00	0.00	(19,999,494.44)
630908	FED HM LN BK BD	/MORGAN STANLEY	CALLGOVAGY				1.4500 / 1.4464					
				2/1/2019	1/2/2013	PURC		2,200,000.00	2,213,838.14	0.00	0.00	(2,213,838.14)
631326	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0550 / 0.0550					
				1/11/2013	1/3/2013	PURC		5,000,000.00	4,999,938.89	0.00	0.00	(4,999,938.89)
626884	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0750 / 0.0750					
				1/4/2013	1/4/2013	MAT		(42,199,000.00)	(42,196,538.39)	0.00	(2,461.61)	42,199,000.00
626885	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0730 / 0.0730					
				1/4/2013	1/4/2013	MAT		(50,000,000.00)	(49,997,161.11)	0.00	(2,838.89)	50,000,000.00
626886	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0730 / 0.0730					
				1/4/2013	1/4/2013	MAT		(45,000,000.00)	(44,997,445.00)	0.00	(2,555.00)	45,000,000.00
626887	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0750 / 0.0750					
				1/4/2013	1/4/2013	MAT		(50,000,000.00)	(49,997,083.33)	0.00	(2,916.67)	50,000,000.00
627307	FHLB DISC CORP	/RBC	AGDN				0.0750 / 0.0750					
				1/4/2013	1/4/2013	MAT		(20,000,000.00)	(19,998,958.33)	0.00	(1,041.67)	20,000,000.00
631568	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.0500 / 0.0500					
				1/11/2013	1/4/2013	PURC		24,141,000.00	24,140,765.30	0.00	0.00	(24,140,765.30)
631569	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.0500 / 0.0500					
				1/11/2013	1/4/2013	PURC		50,000,000.00	49,999,513.90	0.00	0.00	(49,999,513.89)
631570	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0650 / 0.0650					
				1/23/2013	1/4/2013	PURC		10,000,000.00	9,999,656.94	0.00	0.00	(9,999,656.94)
627304	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT1				0.1630 / 0.1781					
				12/6/2013	1/6/2013	INT		0.00	0.00	0.00	(7,018.06)	7,018.06

Deals [Transaction Type] = SE

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Jan-2013 To 31-Jan-2013

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												
631802	WAL-MART STORES INC	/GOLDMAN SACHS GROUP INC	MTN				0.7500 / 0.2329					
				10/25/2013	1/7/2013	PURC		1,150,000.00	1,154,749.50	1,725.00	0.00	(1,156,474.50)
630908	FED HM LN BK BD	/MORGAN STANLEY	CALLGOVAGY				1.4500 / 1.4464					
				2/1/2019	1/8/2013	EPAY PRI		(2,200,000.00)	(2,213,838.14)	0.00	0.00	2,213,838.14
				2/1/2019	1/8/2013	INT		0.00	0.00	0.00	(13,911.94)	13,911.94
631569	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.0500 / 0.0500					
				1/11/2013	1/8/2013	SALE		(50,000,000.00)	(49,999,513.89)	0.00	(306.94)	49,999,820.83
632051	FED HM LN BK BD	/RBC	AGNF1				1.5000 / 0.1000					
				1/16/2013	1/8/2013	PURC		20,000,000.00	20,149,552.12	0.00	0.00	(20,149,552.13)
627544	FANNIE MAE	/UBS FINANCIAL SERVICES	AGN FLOAT1				0.3300 / 0.0899					
				1/10/2013	1/10/2013	INT		0.00	0.00	0.00	(5,046.90)	5,046.90
				1/10/2013	1/10/2013	INT		0.00	0.00	0.00	(19,790.48)	19,790.48
				1/10/2013	1/10/2013	MAT		(29,785,000.00)	(29,807,884.81)	0.00	22,884.81	29,785,000.00
627546	FANNIE MAE	/UBS FINANCIAL SERVICES	AGN FLOAT1				0.3300 / 0.0899					
				1/10/2013	1/10/2013	INT		0.00	0.00	0.00	(8,472.23)	8,472.23
				1/10/2013	1/10/2013	INT		0.00	0.00	0.00	(33,222.22)	33,222.22
				1/10/2013	1/10/2013	MAT		(50,000,000.00)	(50,038,416.67)	0.00	38,416.67	50,000,000.00
631326	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0550 / 0.0550					
				1/11/2013	1/10/2013	SALE		(5,000,000.00)	(4,999,938.89)	0.00	(61.11)	5,000,000.00
631568	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.0500 / 0.0500					
				1/11/2013	1/10/2013	SALE		(24,141,000.00)	(24,140,765.30)	0.00	(234.70)	24,141,000.00
632051	FED HM LN BK BD	/RBC	AGNF1				1.5000 / 0.1000					
				1/16/2013	1/10/2013	SALE		(20,000,000.00)	(20,149,552.13)	0.00	(247.87)	20,149,800.00
627547	FREDDIE DISCOUNT	/RBS GREENWICH CAPITAL	AGDN				0.0900 / 0.0900					
				2/4/2013	1/11/2013	SALE		(47,001,000.00)	(46,994,537.36)	0.00	21,995,620.69	24,998,916.67

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Detail Transaction Report

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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: County Money Mkt Fnd												
621513	FNMA DISCOUNT	/RBS GREENWICH CAPITAL	AGDN				0.1200 / 0.1200					
				1/23/2013	1/14/2013	SALE		(25,000,000.00)	(24,993,166.67)	0.00	(6,495.83)	24,999,662.50
627547	FREDDIE DISCOUNT	/RBS GREENWICH CAPITAL	AGDN				0.0900 / 0.0900					
				2/4/2013	1/14/2013	SALE		(47,001,000.00)	(46,994,537.36)	0.00	31,995,097.36	14,999,440.00
578476	BERKSHIRE HATHAWAY INC	/BARCLAYS CAPITAL	MTN				4.5000 / 0.3770					
				1/15/2013	1/15/2013	INT		0.00	0.00	0.00	(337,500.00)	337,500.00
				1/15/2013	1/15/2013	MAT		(15,000,000.00)	(15,519,150.00)	0.00	519,150.00	15,000,000.00
629320	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				0.0770 / 0.0800					
				1/23/2013	1/15/2013	SALE		(25,000,000.00)	(25,003,030.39)	0.00	(1,211.28)	25,004,241.67
630906	FNMA DISCOUNT	/RBS GREENWICH CAPITAL	AGDN				0.0700 / 0.0700					
				1/15/2013	1/15/2013	MAT		(20,000,000.00)	(19,999,494.44)	0.00	(505.56)	20,000,000.00
587244	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT3				0.1810 / 0.1859					
				4/16/2013	1/16/2013	INT		0.00	0.00	0.00	(11,971.36)	11,971.36
627309	FREDDIE DISCOUNT	/RBS GREENWICH CAPITAL	AGDN				0.1000 / 0.1000					
				2/25/2013	1/17/2013	SALE		(50,000,000.00)	(49,989,305.56)	0.00	(5,873.61)	49,995,179.17
564996	FED FARM CR BK	/BARCLAY CAPITAL	AGN FLOAT3				0.1036 / 0.2040					
				1/28/2013	1/18/2013	SALE		(50,000,000.00)	(49,954,851.97)	0.00	(66,019.51)	50,020,871.48
564998	FED FARM CR BK	/BARCLAY CAPITAL	AGN FLOAT3				0.1036 / 0.2040					
				1/28/2013	1/18/2013	SALE		(5,000,000.00)	(4,995,485.20)	0.00	(6,601.95)	5,002,087.15
630589	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1990 / 0.1839					
				11/18/2013	1/18/2013	INT		0.00	0.00	0.00	(2,399.06)	2,399.06
627781	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1675 / 0.1355					
				3/21/2013	1/21/2013	INT		0.00	0.00	0.00	(7,349.58)	7,349.58

County of Orange

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Detail Transaction Report

Transaction Date From 01-Jan-2013 To 31-Jan-2013

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												
627782	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1675 / 0.1355					
				3/21/2013	1/21/2013	INT		0.00	0.00	0.00	(7,349.58)	7,349.58
627783	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1675 / 0.1355					
				3/21/2013	1/21/2013	INT		0.00	0.00	0.00	(7,349.59)	7,349.59
619324	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1				0.1900 / 0.2000					
				10/22/2013	1/22/2013	INT		0.00	0.00	0.00	(9,650.00)	9,650.00
631570	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0650 / 0.0650					
				1/23/2013	1/23/2013	MAT		(10,000,000.00)	(9,999,656.94)	0.00	(343.06)	10,000,000.00
634821	US TREASURY N/B	/GOLDMAN SACHS GROUP INC	TBILL				0.0375 / 0.0375					
				2/7/2013	1/25/2013	PURC		50,000,000.00	49,999,322.90	0.00	0.00	(49,999,322.92)
627303	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT1				0.1643 / 0.1785					
				7/26/2013	1/26/2013	INT		0.00	0.00	0.00	(20,987.50)	20,987.50
604005	TORONTO DOMINION BANK NY	/TDSI	YCDF				0.4481 / 0.4481					
				7/26/2013	1/28/2013	INT		0.00	0.00	0.00	(12,308.13)	12,308.13
614357	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT3				0.2067 / 0.1854					
				4/30/2013	1/30/2013	INT		0.00	0.00	0.00	(9,375.87)	9,375.87
630905	FNMA DISCOUNT	/UBS FINANCIAL SERVICES	AGDN				0.0800 / 0.0800					
				1/30/2013	1/30/2013	MAT		(15,500,000.00)	(15,499,035.56)	0.00	(964.44)	15,500,000.00
627308	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN				0.0900 / 0.0900					
				2/8/2013	1/31/2013	SALE		(48,150,000.00)	(48,142,777.50)	0.00	(6,794.50)	48,149,572.00
Sub Total:								(547,986,000.00)	(548,466,257.25)	1,725.00	53,937,353.94	494,527,178.29
Fund: Extended Fund												
607851	FED HM LN BK BD	/DREXEL HAMILTON LLC	AGNF1				0.4000 / 0.3413					
				7/2/2014	1/2/2013	INT		0.00	0.00	0.00	(20,000.00)	20,000.00

County of Orange

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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:		Extended Fund										
532769	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1				0.4000 / 0.4000					
				1/7/2013	1/7/2013	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				1/7/2013	1/7/2013	MAT		(25,000,000.00)	(25,000,000.00)	0.00	0.00	25,000,000.00
489532	GENERAL ELEC CAP CORP	/JEFFERIES & COMPANY	MTN				2.8000 / 1.4062					
				1/8/2013	1/8/2013	INT		0.00	0.00	0.00	(160,230.00)	160,230.00
				1/8/2013	1/8/2013	MAT		(11,445,000.00)	(11,780,281.28)	0.00	335,281.28	11,445,000.00
632052	FREDDIE MAC	/RBC	AGNF1				0.4500 / 0.4489					
				11/24/2015	1/8/2013	PURC		10,000,000.00	10,008,050.00	0.00	0.00	(10,008,050.00)
632053	FREDDIE MAC	/BNP PARIBAS	AGNF1				0.4500 / 0.4489					
				11/24/2015	1/8/2013	PURC		35,000,000.00	35,028,175.00	0.00	0.00	(35,028,175.00)
632054	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				1.3750 / 0.4494					
				12/11/2015	1/8/2013	PURC		11,000,000.00	11,306,869.75	0.00	0.00	(11,306,869.75)
632055	FREDDIE MAC	/	CALLGOVAGY				0.5500 / 0.5488					
				1/9/2014	1/8/2013	PURC		25,000,000.00	25,068,668.05	0.00	0.00	(25,068,668.06)
558905	FED HM LN BK BD	/BNP PARIBAS	AGNF1				0.4000 / 0.4200					
				7/9/2013	1/9/2013	INT		0.00	0.00	0.00	(100,000.00)	100,000.00
566675	FREDDIE MAC	/UBS FINANCIAL SERVICES	AGNF1				0.4500 / 0.4651					
				1/9/2014	1/9/2013	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
572969	FANNIE MAE	/RBC	STEPGOVAGY				0.6250 / 0.6108					
				1/10/2017	1/10/2013	EPAY PRI		(15,000,000.00)	(15,018,072.50)	0.00	0.00	15,018,072.50
				1/10/2017	1/10/2013	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
632825	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				0.7500 / 0.6784					
				11/24/2015	1/11/2013	PURC		12,000,000.00	12,036,098.00	0.00	0.00	(12,036,098.00)
601880	FANNIE MAE	/OPPENHEIMER & CO., INC	CALLGOVAGY				0.6500 / 0.6500					
				7/16/2015	1/16/2013	EPAY PRI		(10,000,000.00)	(10,000,000.00)	0.00	0.00	10,000,000.00
				7/16/2015	1/16/2013	INT		0.00	0.00	0.00	(32,500.00)	32,500.00
626591	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				0.2500 / 0.3070					
				1/16/2015	1/16/2013	INT		0.00	0.00	0.00	(7,118.06)	7,118.06
626592	FED HM LN BK BD	/BNP PARIBAS	AGNF1				0.2500 / 0.3070					
				1/16/2015	1/16/2013	INT		0.00	0.00	0.00	(5,694.44)	5,694.44

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Fund:	Extended Fund											
633778	FANNIE MAE	/RBC	CALLGOVAGY				1.0000 / 0.9441					
				9/20/2017	1/17/2013	PURC		50,000,000.00	50,290,000.00	0.00	0.00	(50,290,000.00)
633783	FREDDIE MAC	/	CALLGOVAGY				0.9000 / 0.8933					
				1/23/2015	1/17/2013	PURC		25,000,000.00	25,112,100.00	0.00	0.00	(25,112,100.00)
633784	FREDDIE MAC	/	CALLGOVAGY				0.6250 / 0.6173					
				7/25/2014	1/17/2013	PURC		15,000,000.00	15,046,546.67	0.00	0.00	(15,046,546.67)
634551	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				0.6500 / 0.4976					
				1/15/2016	1/23/2013	PURC		25,000,000.00	25,116,111.10	0.00	0.00	(25,116,111.11)
634553	FREDDIE MAC	/	CALLGOVAGY				0.8000 / 0.7930					
				1/30/2015	1/23/2013	PURC		15,000,000.00	15,059,754.08	0.00	0.00	(15,059,754.07)
634554	FREDDIE MAC	/	CALLGOVAGY				0.6250 / 0.6231					
				7/25/2014	1/23/2013	PURC		10,000,000.00	10,031,192.78	0.00	0.00	(10,031,192.78)
604002	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				0.5000 / 0.5000					
				1/26/2015	1/26/2013	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
604003	FANNIE MAE	/CRED SUIS SECURITIES	CALLGOVAGY				0.5000 / 0.5000					
				1/26/2015	1/26/2013	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
604004	FANNIE MAE	/UBS FINANCIAL SERVICES	CALLGOVAGY				0.5000 / 0.5000					
				1/26/2015	1/26/2013	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
437310	FANNIE MAE	/RBC	AGNF1				1.7500 / 1.5130					
				2/22/2013	1/28/2013	SALE		(25,000,000.00)	(25,203,326.39)	0.00	(14,031.94)	25,217,358.33
437311	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				1.7500 / 1.5310					
				2/22/2013	1/28/2013	SALE		(25,000,000.00)	(25,189,951.39)	0.00	20,146,479.72	5,043,471.67
548832	FANNIE MAE	/UBS FINANCIAL SERVICES	AGNF1				1.7500 / 0.3476					
				2/22/2013	1/28/2013	SALE		(15,000,000.00)	(15,320,058.33)	0.00	189,643.33	15,130,415.00
635326	FED FARM CR BK	/RBC	AGNF1				0.2500 / 0.2987					
				11/14/2014	1/28/2013	PURC		15,305,000.00	15,293,172.63	0.00	0.00	(15,293,172.64)
635328	FED FARM CR BK	/CANTOR FITZGERALD	AGNF1				0.2500 / 0.2990					
				11/28/2014	1/28/2013	PURC		25,000,000.00	24,977,625.00	0.00	0.00	(24,977,625.00)

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Fund:		Extended Fund										
635329	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				0.2500 / 0.2987					
				11/28/2014	1/28/2013	PURC		25,000,000.00	24,977,750.00	0.00	0.00	(24,977,750.00)
635330	FREDDIE MAC	/	CALLGOVAGY				0.8000 / 0.7978					
				1/30/2015	1/28/2013	PURC		10,000,000.00	10,039,999.96	0.00	0.00	(10,039,999.96)
635331	FANNIE MAE	/	STEPGOVAGY				0.5000 / 0.4975					
				8/5/2016	1/28/2013	PURC		10,000,000.00	10,024,888.58	0.00	0.00	(10,024,888.58)
571664	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				0.2500 / 0.2827					
				7/30/2013	1/30/2013	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
572408	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				0.2500 / 0.2663					
				7/30/2013	1/30/2013	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
573778	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD				0.2500 / 0.2840					
				1/31/2014	1/31/2013	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
Sub Total:								<u>191,860,000.00</u>	<u>191,905,311.71</u>	<u>0.00</u>	<u>20,003,704.89</u>	<u>(211,909,016.62)</u>

Fund:		Educational Money Mkt Fnd										
599426	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2837					
				7/1/2013	1/1/2013	INT		0.00	0.00	0.00	(12,638.89)	12,638.89
603988	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT3				0.2071 / 0.2126					
				7/2/2013	1/2/2013	INT		0.00	0.00	0.00	(365.72)	365.72
				7/2/2013	1/2/2013	INT		0.00	0.00	0.00	(12,250.00)	12,250.00
603993	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT3				0.2071 / 0.2126					
				7/2/2013	1/2/2013	INT		0.00	0.00	0.00	(365.72)	365.72
				7/2/2013	1/2/2013	INT		0.00	0.00	0.00	(12,250.00)	12,250.00
630026	FED HM LN BK BD	/GOLDMAN SACHS GROUP INC	AGNF1				1.0000 / 0.1054					
				3/27/2013	1/2/2013	SALE		(50,000,000.00)	(50,236,611.11)	0.00	10,046,855.55	40,189,755.56
631325	FANNIE MAE	/BNP PARIBAS	AGNF1				0.7500 / 0.0932					
				2/26/2013	1/3/2013	PURC		24,614,000.00	24,702,847.51	0.00	0.00	(24,702,847.51)
631577	U.S. TREAS MMF - NT - EDU MMF	/	NTSWEEPS				0.0100 / 0.0100					

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Fund: Educational Money Mkt Fnd												
				1/4/2013	1/3/2013	PURC		24,702,847.51	24,702,847.51	0.00	0.00	(24,702,847.51)
631566	FED FARM CR BK	/BNP PARIBAS	AGN FLOAT1				0.1897 / 0.1740					
				10/28/2013	1/4/2013	PURC		25,000,000.00	25,004,122.15	0.00	0.00	(25,004,122.15)
631577	U.S. TREAS MMF - NT - EDU MMF	/	NTSWEEPS				0.0100 / 0.0100					
				1/4/2013	1/4/2013	INT		0.00	0.00	0.00	(6.77)	6.77
				1/4/2013	1/4/2013	MAT		(24,702,847.51)	(24,702,847.51)	0.00	0.00	24,702,847.51
632050	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1				0.7500 / 0.1105					
				2/26/2013	1/8/2013	PURC		15,000,000.00	15,053,985.00	0.00	0.00	(15,053,985.00)
626806	FREDDIE MAC	/UBS FINANCIAL SERVICES	AGNF1				1.3750 / 0.1056					
				1/9/2013	1/9/2013	INT		0.00	0.00	0.00	(78,395.63)	78,395.63
				1/9/2013	1/9/2013	MAT		(11,403,000.00)	(11,480,250.57)	0.00	77,250.57	11,403,000.00
632358	ROYAL BANK OF CANADA	/RBC	YCDF				0.4633 / 0.1543					
				1/28/2013	1/9/2013	PURC		20,000,000.00	20,022,046.20	0.00	0.00	(20,022,046.20)
630843	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				1.5500 / 1.5430					
				1/10/2019	1/10/2013	EPAY PRI		(3,395,000.00)	(3,421,214.50)	0.00	0.00	3,421,214.50
				1/10/2019	1/10/2013	INT		0.00	0.00	0.00	(26,311.25)	26,311.25
632823	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				0.7200 / 0.7124					
				7/23/2015	1/11/2013	PURC		13,000,000.00	13,046,137.00	0.00	0.00	(13,046,137.00)
632824	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				1.4500 / 1.4389					
				1/23/2017	1/11/2013	PURC		18,000,000.00	18,129,594.01	0.00	0.00	(18,129,594.00)
584494	FED HM LN BK BD	/MORGAN STANLEY	AGN FLOAT1				0.1800 / 0.2001					
				4/12/2013	1/12/2013	INT		0.00	0.00	0.00	(10,844.44)	10,844.44
578477	BERKSHIRE HATHAWAY INC	/BARCLAYS CAPITAL	MTN				4.5000 / 0.3770					
				1/15/2013	1/15/2013	INT		0.00	0.00	0.00	(337,500.00)	337,500.00
				1/15/2013	1/15/2013	MAT		(15,000,000.00)	(15,519,150.00)	0.00	519,150.00	15,000,000.00
624985	FREDDIE MAC	/MORGAN STANLEY	AGNF1				4.5000 / 0.1294					
				1/15/2013	1/15/2013	INT		0.00	0.00	0.00	(450,000.00)	450,000.00
				1/15/2013	1/15/2013	MAT		(20,000,000.00)	(20,446,400.00)	0.00	446,400.00	20,000,000.00

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Fund: Educational Money Mkt Fnd												
630846	US TREASURY N/B	/GOLDMAN SACHS	TRBD				1.3750 / 0.0328					
				1/15/2013	1/15/2013	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
				1/15/2013	1/15/2013	MAT		(50,000,000.00)	(50,027,343.75)	0.00	27,343.75	50,000,000.00
633322	US TREASURY N/B	/BNP PARIBAS	TBILL				0.1150 / 0.1150					
				2/28/2013	1/15/2013	PURC		25,000,000.00	24,996,486.10	0.00	0.00	(24,996,486.11)
633323	US TREASURY N/B	/DEUTSCHE	TBILL				0.0650 / 0.0650					
				1/31/2013	1/15/2013	PURC		50,000,000.00	49,998,555.55	0.00	0.00	(49,998,555.56)
633324	FREDDIE DISCOUNT	/BNP PARIBAS	AGDN				0.0800 / 0.0800					
				2/28/2013	1/15/2013	PURC		30,000,000.00	29,997,066.66	0.00	0.00	(29,997,066.67)
633325	FNMA DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN				0.0700 / 0.0700					
				2/6/2013	1/15/2013	PURC		12,130,000.00	12,129,481.11	0.00	0.00	(12,129,481.11)
633329	TORONTO DOMINION BANK NY	/TDSI	YCD				0.1100 / 0.1100					
				1/31/2013	1/15/2013	PURC		20,000,000.00	20,000,000.00	0.00	0.00	(20,000,000.00)
586230	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT3				0.1810 / 0.1957					
				4/16/2013	1/16/2013	INT		0.00	0.00	0.00	(7,182.81)	7,182.81
633570	FNMA DISCOUNT	/BNP PARIBAS	AGDN				0.0900 / 0.0900					
				3/13/2013	1/16/2013	PURC		25,000,000.00	24,996,500.00	0.00	0.00	(24,996,500.00)
625230	FED HM LN BK BD	/CASTLE OAK SECURITIES	CALLGOVAGY				0.2500 / 0.2155					
				4/18/2013	1/18/2013	EPAY PRI		(25,000,000.00)	(25,025,919.44)	0.00	0.00	25,025,919.44
				4/18/2013	1/18/2013	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
628095	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1675 / 0.1353					
				3/21/2013	1/21/2013	INT		0.00	0.00	0.00	(2,945.71)	2,945.71
619055	TORONTO DOMINION BANK NY	/TDSI	YCDF				0.3208 / 0.3208					
				10/21/2013	1/22/2013	INT		0.00	0.00	0.00	(8,464.24)	8,464.24
619325	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1				0.1900 / 0.2000					
				10/22/2013	1/22/2013	INT		0.00	0.00	0.00	(7,237.50)	7,237.50

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Fund: Educational Money Mkt Fnd												
629319	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				0.0770 / 0.0800					
				1/23/2013	1/23/2013	INT		0.00	0.00	0.00	(4,919.44)	4,919.44
				1/23/2013	1/23/2013	MAT		(25,000,000.00)	(25,003,030.39)	0.00	3,030.39	25,000,000.00
632823	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				0.7200 / 0.7124					
				7/23/2015	1/23/2013	EPAY PRI		(13,000,000.00)	(13,046,137.00)	0.00	0.00	13,046,137.00
				7/23/2015	1/23/2013	INT		0.00	0.00	0.00	(46,800.00)	46,800.00
632824	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				1.4500 / 1.4389					
				1/23/2017	1/23/2013	EPAY PRI		(18,000,000.00)	(18,129,594.00)	0.00	0.00	18,129,594.00
				1/23/2017	1/23/2013	INT		0.00	0.00	0.00	(130,500.00)	130,500.00
634550	FANNIE MAE	/JP MORGAN CHASE & CO	STEPGOVAGY				0.7500 / 0.7469					
				1/30/2017	1/23/2013	PURC		7,000,000.00	7,026,076.17	0.00	0.00	(7,026,076.17)
628839	FREDDIE MAC	/JEFFERIES & COMPANY	AGN FLOAT1				0.3300 / 0.0700					
				1/24/2013	1/24/2013	INT		0.00	0.00	0.00	(42,097.22)	42,097.22
				1/24/2013	1/24/2013	MAT		(50,000,000.00)	(50,038,566.83)	0.00	38,566.83	50,000,000.00
628840	FREDDIE MAC	/JEFFERIES & COMPANY	AGN FLOAT1				0.3300 / 0.0700					
				1/24/2013	1/24/2013	INT		0.00	0.00	0.00	(42,097.22)	42,097.22
				1/24/2013	1/24/2013	MAT		(50,000,000.00)	(50,038,566.83)	0.00	38,566.83	50,000,000.00
630020	FREDDIE MAC	/JEFFERIES & COMPANY	AGN FLOAT1				0.3330 / 0.0530					
				1/24/2013	1/24/2013	INT		0.00	0.00	0.00	(23,081.92)	23,081.92
				1/24/2013	1/24/2013	MAT		(27,415,000.00)	(27,437,159.21)	0.00	22,159.21	27,415,000.00
634755	US TREASURY N/B	/DEUTSCHE	TRBD				1.3750 / 0.0672					
				2/15/2013	1/24/2013	PURC		50,000,000.00	50,039,062.50	302,649.46	0.00	(50,341,711.96)
634758	FANNIE MAE	/BNP PARIBAS	AGNF1				0.7500 / 0.0909					
				2/26/2013	1/24/2013	PURC		11,587,000.00	11,629,481.80	0.00	0.00	(11,629,481.80)
634822	FREDDIE DISCOUNT	/BARCLAY CAPITAL	AGDN				0.0500 / 0.0500					
				2/7/2013	1/25/2013	PURC		35,000,000.00	34,999,368.08	0.00	0.00	(34,999,368.06)
564987	FED FARM CR BK	/BARCLAY CAPITAL	AGN FLOAT3				0.1036 / 0.2040					
				1/28/2013	1/28/2013	INT		0.00	0.00	0.00	(2,224.88)	2,224.88
				1/28/2013	1/28/2013	MAT		(5,000,000.00)	(4,995,485.20)	0.00	(4,514.80)	5,000,000.00

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Fund: Educational Money Mkt Fnd												
564995	FED FARM CR BK	/BARCLAY CAPITAL	AGN FLOAT3				0.1036 / 0.2040					
				1/28/2013	1/28/2013	INT		0.00	0.00	0.00	(22,248.83)	22,248.83
				1/28/2013	1/28/2013	MAT		(50,000,000.00)	(49,954,851.97)	0.00	(45,148.03)	50,000,000.00
624981	TORONTO DOMINION BANK NY	/TDSI	YCDF				0.3143 / 0.3004					
				7/26/2013	1/28/2013	INT		0.00	0.00	0.00	(1,148.76)	1,148.76
631566	FED FARM CR BK	/BNP PARIBAS	AGN FLOAT1				0.1897 / 0.1740					
				10/28/2013	1/28/2013	INT		0.00	0.00	0.00	(4,083.82)	4,083.82
632358	ROYAL BANK OF CANADA	/RBC	YCDF				0.4633 / 0.1543					
				1/28/2013	1/28/2013	INT		0.00	0.00	0.00	(23,419.86)	23,419.86
				1/28/2013	1/28/2013	MAT		(20,000,000.00)	(20,022,046.20)	0.00	22,046.20	20,000,000.00
635327	FANNIE MAE	/JP MORGAN CHASE & CO	STEPGOVAGY				0.5000 / 0.4992					
				7/30/2015	1/28/2013	PURC		2,925,000.00	2,932,292.68	0.00	0.00	(2,932,292.68)
628575	FED HM LN BK BD	/GOLDMAN SACHS GROUP INC	AGNF1				0.3750 / 0.0898					
				1/29/2013	1/29/2013	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
				1/29/2013	1/29/2013	MAT		(50,000,000.00)	(50,088,375.00)	0.00	88,375.00	50,000,000.00
635589	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				0.1800 / 0.0601					
				2/15/2013	1/29/2013	PURC		28,790,000.00	28,815,093.36	0.00	0.00	(28,815,093.36)
635590	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				3.6250 / 0.0607					
				2/12/2013	1/29/2013	PURC		27,750,000.00	28,252,301.97	0.00	0.00	(28,252,301.98)
635591	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				0.1500 / 0.0601					
				2/6/2013	1/29/2013	INT		0.00	0.00	0.00	(0.01)	0.01
				2/6/2013	1/29/2013	PURC		19,350,000.00	19,364,253.85	0.00	0.00	(19,364,253.85)
635592	FED FARM CR BK	/GOLDMAN SACHS	AGN FLOAT3				0.1660 / 0.1654					
				1/22/2014	1/29/2013	INT		0.00	0.00	0.00	(22.11)	22.11
				1/22/2014	1/29/2013	PURC		50,000,000.00	50,001,613.90	0.00	0.00	(50,001,613.89)
614356	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT3				0.2067 / 0.1854					
				4/30/2013	1/30/2013	INT		0.00	0.00	0.00	(9,375.87)	9,375.87

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Fund: Educational Money Mkt Fnd												
634550	FANNIE MAE	/JP MORGAN CHASE & CO	STPGOVAGY				0.7500 / 0.7469					
				1/30/2017	1/30/2013	EPAY PRI		(7,000,000.00)	(7,026,076.17)	0.00	0.00	7,026,076.17
				1/30/2017	1/30/2013	INT		0.00	0.00	0.00	(26,250.00)	26,250.00
635327	FANNIE MAE	/JP MORGAN CHASE & CO	STPGOVAGY				0.5000 / 0.4992					
				7/30/2015	1/30/2013	EPAY PRI		(2,925,000.00)	(2,932,292.68)	0.00	0.00	2,932,292.68
				7/30/2015	1/30/2013	INT		0.00	0.00	0.00	(7,312.50)	7,312.50
635828	US TREASURY N/B	/BNP PARIBAS	TRBD				1.2500 / 0.1816					
				2/15/2014	1/30/2013	PURC		15,000,000.00	15,166,992.18	85,597.84	0.00	(15,252,590.02)
633323	US TREASURY N/B	/DEUTSCHE	TBILL				0.0650 / 0.0650					
				1/31/2013	1/31/2013	MAT		(50,000,000.00)	(49,998,555.56)	0.00	(1,444.44)	50,000,000.00
633329	TORONTO DOMINION BANK NY	/TDSI	YCD				0.1100 / 0.1100					
				1/31/2013	1/31/2013	INT		0.00	0.00	0.00	(977.78)	977.78
				1/31/2013	1/31/2013	MAT		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
Sub Total:								(37,992,000.00)	(38,564,268.63)	388,247.30	9,456,568.16	28,719,453.17
Fund: 283-John Wayne Airport												
616876	FED FARM CR BK	/CRED SUIS SECURITIES	AGNF1				3.8750 / 0.1653					
				1/10/2013	1/7/2013	SALE		(100,000.00)	(101,893.99)	0.00	(42.92)	101,936.91
626585	TORONTO DOMINION BANK NY	/TDSI	YCD				0.1800 / 0.1800					
				1/7/2013	1/7/2013	INT		0.00	0.00	0.00	(165.00)	165.00
				1/7/2013	1/7/2013	MAT		(1,000,000.00)	(1,000,000.00)	0.00	0.00	1,000,000.00
631803	WAL-MART STORES INC	/GOLDMAN SACHS GROUP INC	MTN				0.7500 / 0.2329					
				10/25/2013	1/7/2013	PURC		850,000.00	853,510.50	1,275.00	0.00	(854,785.50)
631806	WAL-MART STORES INC	/BARCLAY CAPITAL	MTN				0.7500 / 0.2525					
				10/25/2013	1/7/2013	PURC		150,000.00	150,595.95	225.00	0.00	(150,820.95)
625984	FREDDIE MAC	/DEUTSCHE	AGNF1				1.3750 / 0.1208					
				1/9/2013	1/9/2013	INT		0.00	0.00	0.00	(13,062.50)	13,062.50
				1/9/2013	1/9/2013	MAT		(1,900,000.00)	(1,912,825.00)	0.00	12,825.00	1,900,000.00

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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												
632356	FREDDIE MAC	/BARCLAYS CAPITAL	AGN FLOAT1				0.1587 / 0.1477					
				6/3/2013	1/9/2013	PURC		700,000.00	700,049.40	0.00	0.00	(700,049.40)
632604	TORONTO DOMINION BANK NY	/TDSI	YCD				0.1700 / 0.1700					
				2/14/2013	1/10/2013	PURC		1,000,000.00	1,000,000.00	0.00	0.00	(1,000,000.00)
630591	FED HM LN BK BD	/JEFFERIES & COMPANY	AGN FLOAT1				0.3580 / 0.1231					
				4/12/2013	1/12/2013	INT		0.00	0.00	0.00	(925.83)	925.83
633089	FANNIE MAE	/BARCLAYS CAPITAL	AGN FLOAT1				0.3800 / 0.2485					
				8/9/2013	1/14/2013	PURC		180,000.00	180,260.85	0.00	0.00	(180,260.85)
603730	FREDDIE MAC	/FTN FINANCIAL	AGNZERO				0.3500 / 0.3500					
				1/15/2013	1/15/2013	MAT		(297,000.00)	(296,498.37)	0.00	(501.63)	297,000.00
621245	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				4.5000 / 0.1597					
				1/15/2013	1/15/2013	INT		0.00	0.00	0.00	(10,125.00)	10,125.00
				1/15/2013	1/15/2013	MAT		(450,000.00)	(459,972.00)	0.00	9,972.00	450,000.00
630023	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1				4.5000 / 0.0792					
				1/15/2013	1/15/2013	INT		0.00	0.00	0.00	(5,310.00)	5,310.00
				1/15/2013	1/15/2013	MAT		(236,000.00)	(241,299.38)	0.00	5,299.38	236,000.00
630258	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				4.5000 / 0.0704					
				1/15/2013	1/15/2013	INT		0.00	0.00	0.00	(29,250.00)	29,250.00
				1/15/2013	1/15/2013	MAT		(1,300,000.00)	(1,329,200.60)	0.00	29,200.60	1,300,000.00
633326	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT1				0.1797 / 0.1687					
				8/1/2013	1/15/2013	PURC		310,000.00	310,040.26	0.00	0.00	(310,040.26)
633327	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				5.4000 / 0.1304					
				4/3/2013	1/15/2013	PURC		100,000.00	102,671.00	0.00	0.00	(102,671.00)
633328	FANNIE MAE	/BARCLAY CAPITAL	AGNF1				4.0000 / 0.1500					
				1/28/2013	1/15/2013	PURC		130,000.00	132,592.82	0.00	0.00	(132,592.82)
630024	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.5000 / 0.0805					
				1/16/2013	1/16/2013	INT		0.00	0.00	0.00	(3,000.00)	3,000.00

Deals [Transaction Type] = SE

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Fund: 283-John Wayne Airport												
633571	FNMA DISCOUNT	/DEUTSCHE	AGDN	1/16/2013	1/16/2013	MAT	0.1200 / 0.1200	(400,000.00)	(402,981.07)	0.00	2,981.07	400,000.00
633572	FHLB DISC CORP	/RBS GREENWICH CAPITAL	AGDN	2/13/2013	1/16/2013	PURC	0.1300 / 0.1300	100,000.00	99,990.67	0.00	0.00	(99,990.67)
633573	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	3/1/2013	1/16/2013	PURC	0.1300 / 0.1300	300,000.00	299,952.33	0.00	0.00	(299,952.33)
633574	FANNIE MAE	/UBS FINANCIAL SERVICES	AGNF1	3/6/2013	1/16/2013	PURC	0.7500 / 0.1105	300,000.00	299,946.92	0.00	0.00	(299,946.92)
626892	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	2/26/2013	1/16/2013	PURC	0.2000 / 0.1103	1,500,000.00	1,505,435.50	0.00	0.00	(1,505,435.50)
630590	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1	1/18/2013	1/18/2013	INT		0.00	0.00	0.00	(175.00)	175.00
				1/18/2013	1/18/2013	MAT		(175,000.00)	(175,152.47)	0.00	152.47	175,000.00
591080	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1	11/18/2013	1/18/2013	INT	0.1998 / 0.1838	0.00	0.00	0.00	(171.36)	171.36
609298	FREDDIE MAC	/BARCLAYS CAPITAL	AGN FLOAT1	3/21/2013	1/21/2013	INT	0.1970 / 0.1609	0.00	0.00	0.00	(220.49)	220.49
628334	FED HM LN BK BD	/CRED SUIS SECURITIES	AGNF1	3/21/2013	1/21/2013	INT		0.00	0.00	0.00	(62.47)	62.47
634549	JOHNSON & JOHNSON	/GOLDMAN SACHS GROUP INC	MTN	1/22/2013	1/22/2013	INT		0.00	0.00	0.00	(9,100.00)	9,100.00
				1/22/2013	1/22/2013	MAT		(455,000.00)	(464,024.37)	0.00	9,024.37	455,000.00
634552	FED FARM CR BK	/MORGAN STANLEY	AGNF1	5/15/2013	1/23/2013	PURC	3.8750 / 0.1568	100,000.00	101,119.00	717.78	0.00	(101,836.78)
				10/7/2013	1/23/2013	PURC		526,000.00	545,786.39	0.00	0.00	(545,786.39)

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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												
634790	U.S. TREAS MMF - NT - JWA	/	NTSWEEPJWA				0.0100 / 0.0100					
				1/24/2013	1/23/2013	PURC		101,836.78	101,836.78	0.00	0.00	(101,836.78)
634790	U.S. TREAS MMF - NT - JWA	/	NTSWEEPJWA				0.0100 / 0.0100					
				1/24/2013	1/24/2013	INT		0.00	0.00	0.00	(0.03)	0.03
				1/24/2013	1/24/2013	MAT		(101,836.78)	(101,836.78)	0.00	0.00	101,836.78
580026	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1				0.2300 / 0.2094					
				1/25/2013	1/25/2013	INT		0.00	0.00	0.00	(1,016.45)	1,016.45
				1/25/2013	1/25/2013	MAT		(1,655,000.00)	(1,655,871.18)	0.00	871.18	1,655,000.00
603747	FED HM LN BK BD	/OPPENHEIMER & CO., INC	AGN FLOAT1				0.2211 / 0.2211					
				4/25/2013	1/25/2013	INT		0.00	0.00	0.00	(217.22)	217.22
613216	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				0.2881 / 0.1872					
				1/25/2013	1/25/2013	INT		0.00	0.00	0.00	(790.00)	790.00
				1/25/2013	1/25/2013	MAT		(1,000,000.00)	(1,000,791.12)	0.00	791.12	1,000,000.00
634823	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT3				0.1920 / 0.1259					
				2/20/2013	1/25/2013	PURC		950,000.00	950,374.63	0.00	0.00	(950,374.63)
634871	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.1900 / 0.1150					
				3/25/2013	1/25/2013	PURC		600,000.00	600,456.80	0.00	0.00	(600,456.80)
625983	FED HM LN BK BD	/MORGAN STANLEY	AGN FLOAT1				0.1590 / 0.1693					
				5/28/2013	1/28/2013	INT		0.00	0.00	0.00	(165.33)	165.33
628335	FANNIE MAE	/CRED SUIS SECURITIES	AGNF1				4.0000 / 0.1505					
				1/28/2013	1/28/2013	INT		0.00	0.00	0.00	(3,100.00)	3,100.00
				1/28/2013	1/28/2013	MAT		(155,000.00)	(158,070.26)	0.00	3,070.26	155,000.00
633328	FANNIE MAE	/BARCLAY CAPITAL	AGNF1				4.0000 / 0.1500					
				1/28/2013	1/28/2013	INT		0.00	0.00	0.00	(2,600.00)	2,600.00
				1/28/2013	1/28/2013	MAT		(130,000.00)	(132,592.82)	0.00	2,592.82	130,000.00
635593	FED FARM CR BK	/GOLDMAN SACHS	AGN FLOAT3				0.1660 / 0.1654					
				1/22/2014	1/29/2013	INT		0.00	0.00	0.00	(0.62)	0.62
				1/22/2014	1/29/2013	PURC		1,400,000.00	1,400,045.19	0.00	0.00	(1,400,045.19)

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Sub Total:								(57,000.00)	(98,344.42)	2,217.78	(3,221.58)	99,348.22
Fund: 15B-Housing 99A & 99B												
383458 GINNIE MAE / MBS 6.2500 / 1,254.4601												
								0.00	0.00	0.00	(39.65)	39.65
								(134,943.41)	(135,060.55)	0.00	0.00	1,027.11
								0.00	0.00	0.00	(594.23)	594.23
Sub Total:								(134,943.41)	(135,060.55)	0.00	(633.88)	1,660.99

Grand Total: (394,309,943.41) (395,358,619.14) 392,190.08 83,393,771.53 311,438,624.05

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MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Jan-2013 to 31-Jan-2013

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
GS692	GOLDMAN SACHS - COUNTY MMF						
1/2/2013	BANK TRANSFER		MONEY MARKET	(19,956,252.00)		WELLS FARGO BANK	630902
1/7/2013	BANK TRANSFER		MONEY MARKET	(3,000,000.00)		WELLS FARGO BANK	631800
Sub Total Amount Per Account:				(22,956,252.00)			
GS694	GOLDMAN SACHS - EDUCATIONAL MMF						
1/2/2013	BANK TRANSFER		MONEY MARKET	(100,000,000.00)		WELLS FARGO BANK	630903
1/4/2013	BANK TRANSFER		MONEY MARKET	(4,986,090.00)		WELLS FARGO BANK	631563
1/7/2013	BANK TRANSFER		MONEY MARKET	(7,423,134.00)		WELLS FARGO BANK	631801
1/8/2013	BANK TRANSFER		MONEY MARKET	(20,606,136.00)		WELLS FARGO BANK	632049
1/9/2013	BANK TRANSFER		MONEY MARKET	(9,427,818.00)		WELLS FARGO BANK	632355
1/10/2013	BANK TRANSFER		MONEY MARKET	(43,108,550.00)		WELLS FARGO BANK	632600
1/10/2013	BANK TRANSFER		MONEY MARKET	(8,000,000.00)		WELLS FARGO BANK	632601
1/24/2013	BANK TRANSFER		MONEY MARKET	30,000,000.00		WELLS FARGO BANK	634789
1/25/2013	BANK TRANSFER		MONEY MARKET	(30,000,000.00)		WELLS FARGO BANK	635075
1/28/2013	BANK TRANSFER		MONEY MARKET	41,472,643.00		WELLS FARGO BANK	635332
1/29/2013	BANK TRANSFER		MONEY MARKET	10,000,000.00		WELLS FARGO BANK	635588
1/31/2013	BANK TRANSFER		MONEY MARKET	(52,300,000.00)		WELLS FARGO BANK	636066
Sub Total Amount Per Account:				(194,379,085.00)			
MORGAN 283	MORGAN STANLEY GOVT 8302-JWA MMF						
1/7/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	96,495.46	1616	MORGAN STANLEY INST LIQUIDITY FUN	631615
1/9/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	213,013.10	2348	MORGAN STANLEY INST LIQUIDITY FUN	632347
1/9/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	1,000,000.00	2372	MORGAN STANLEY INST LIQUIDITY FUN	632371
1/10/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(311,425.76)	2442	MORGAN STANLEY INST LIQUIDITY FUN	632440
1/10/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(688,574.24)	2599	MORGAN STANLEY INST LIQUIDITY FUN	632598
1/14/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(179,335.02)	3085	MORGAN STANLEY INST LIQUIDITY FUN	633084
1/15/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	1,782,380.92	3319	MORGAN STANLEY INST LIQUIDITY FUN	633318
1/16/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,802,325.42)	3497	MORGAN STANLEY INST LIQUIDITY FUN	633496
1/18/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	175,346.36	4052	MORGAN STANLEY INST LIQUIDITY FUN	634051
1/22/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	464,382.96	4102	MORGAN STANLEY INST LIQUIDITY FUN	634101
1/23/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(647,623.17)	4327	MORGAN STANLEY INST LIQUIDITY FUN	634326
1/25/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	1,106,192.24	5068	MORGAN STANLEY INST LIQUIDITY FUN	635067
1/28/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	290,865.33	5323	MORGAN STANLEY INST LIQUIDITY FUN	635322
1/29/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,400,044.57)	5391	MORGAN STANLEY INST LIQUIDITY FUN	635390
Sub Total Amount Per Account:				99,348.19			
MORGAN 692	MORGAN STANLEY GOVT 8302-COUNTY MMF						
1/3/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(12,910,362.00)	1324	MORGAN STANLEY INST LIQUIDITY FUN	631323

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Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
1/4/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	15,867,107.00	1562	MORGAN STANLEY INST LIQUIDITY FUN	631561
1/7/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	3,514,316.00	1618	MORGAN STANLEY INST LIQUIDITY FUN	631617
1/8/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(7,485,219.00)	2048	MORGAN STANLEY INST LIQUIDITY FUN	632047
1/9/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	12,714,413.00	2350	MORGAN STANLEY INST LIQUIDITY FUN	632349
1/10/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(61,786,226.00)	2445	MORGAN STANLEY INST LIQUIDITY FUN	632444
1/11/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	906,887.00	2650	MORGAN STANLEY INST LIQUIDITY FUN	632649
1/14/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,035,459.00)	3087	MORGAN STANLEY INST LIQUIDITY FUN	633086
1/15/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,782,469.00)	3321	MORGAN STANLEY INST LIQUIDITY FUN	633320
1/16/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	20,294,613.00	3499	MORGAN STANLEY INST LIQUIDITY FUN	633498
1/17/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,430,358.00)	3782	MORGAN STANLEY INST LIQUIDITY FUN	633781
1/18/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	5,189,647.00	4054	MORGAN STANLEY INST LIQUIDITY FUN	634053
1/22/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(6,603,168.00)	4104	MORGAN STANLEY INST LIQUIDITY FUN	634103
1/22/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(27,298.00)	4108	MORGAN STANLEY INST LIQUIDITY FUN	634107
1/23/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	17,306,396.00	4329	MORGAN STANLEY INST LIQUIDITY FUN	634328
1/24/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	12,805,746.00	4788	MORGAN STANLEY INST LIQUIDITY FUN	634787
1/25/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,950,783.00)	5070	MORGAN STANLEY INST LIQUIDITY FUN	635069
1/28/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(7,217,918.00)	5325	MORGAN STANLEY INST LIQUIDITY FUN	635324
1/29/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	20,358,313.00	5393	MORGAN STANLEY INST LIQUIDITY FUN	635392
1/30/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(26,583,634.00)	5845	MORGAN STANLEY INST LIQUIDITY FUN	635844
1/31/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(26,462,827.00)	6065	MORGAN STANLEY INST LIQUIDITY FUN	636064
Sub Total Amount Per Account:				(54,318,283.00)			
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF					
1/2/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(43,223,091.00)	0901	MORGAN STANLEY INST LIQUIDITY FUN	630900
1/3/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(6,577,856.00)	1322	MORGAN STANLEY INST LIQUIDITY FUN	631321
1/10/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	8,000,000.00	2603	MORGAN STANLEY INST LIQUIDITY FUN	632602
1/11/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(43,692,537.00)	2648	MORGAN STANLEY INST LIQUIDITY FUN	632647
1/14/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(6,873,768.00)	3083	MORGAN STANLEY INST LIQUIDITY FUN	633082
1/15/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	7,717,670.00	3317	MORGAN STANLEY INST LIQUIDITY FUN	633316
1/16/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(16,343,798.00)	3495	MORGAN STANLEY INST LIQUIDITY FUN	633494
1/17/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,802,904.00)	3780	MORGAN STANLEY INST LIQUIDITY FUN	633779
1/18/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	20,490,751.00	4050	MORGAN STANLEY INST LIQUIDITY FUN	634049
1/22/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(15,010,133.00)	4100	MORGAN STANLEY INST LIQUIDITY FUN	634099
1/22/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(64,931.00)	4106	MORGAN STANLEY INST LIQUIDITY FUN	634105
1/23/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	46,861,602.00	4325	MORGAN STANLEY INST LIQUIDITY FUN	634324
1/24/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	36,411,441.00	4786	MORGAN STANLEY INST LIQUIDITY FUN	634785
1/25/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(20,639,028.00)	5066	MORGAN STANLEY INST LIQUIDITY FUN	635065
1/25/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,000,000.00)	5072	MORGAN STANLEY INST LIQUIDITY FUN	635071
1/28/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	20,000,000.00	5321	MORGAN STANLEY INST LIQUIDITY FUN	635320
1/29/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	9,318,708.00	5389	MORGAN STANLEY INST LIQUIDITY FUN	635388

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Jan-2013 to 31-Jan-2013

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
1/30/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(4,367,567.00)	5843	MORGAN STANLEY INST LIQUIDITY FUN	635842
1/31/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(56,760,046.00)	6063	MORGAN STANLEY INST LIQUIDITY FUN	636062
Sub Total Amount Per Account:				(70,555,487.00)			
Total Amount :				(342,109,758.81)			



ORANGE COUNTY
AUDITOR-CONTROLLER
INTERNAL AUDIT

**INITIAL FOLLOW-UP AUDIT
OF
MANAGEMENT LETTER
ON AUDIT OF THE
STATEMENT OF ASSETS HELD
BY THE COUNTY TREASURY
AT DECEMBER 31, 2010**



**Audit Number 1102
Report Date: January 3, 2013**



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

Orange County Auditor-Controller
Jan E. Grimes, Chief Deputy Auditor-Controller



Nancy N. Ishida, CPA	Audit Manager
Dat Thomas	Senior Auditor
Christine Young	Staff Auditor

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

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

**Initial Follow-up Audit of
Management Letter on Audit of Statement of Assets
Held by the County Treasury at December 31, 2010
Follow up Audit No. 1102**

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JAN E. GRIMES, CPA
CHIEF DEPUTY
AUDITOR-CONTROLLER

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DENISE STECKLER
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SATELLITE ACCOUNTING OPERATIONS

Transmittal Letter

Audit No. 1102

January 3, 2013

TO: Shari L. Freidenrich, Treasurer-Tax Collector

SUBJECT: Initial Follow-up Audit of Management Letter on Audit of the Statement of Assets Held by the County Treasury at December 31, 2010, Original Audit No. 1059

We have completed an initial follow-up audit of Management Letter on Audit of the Statement of Assets Held by the County Treasury at December 31, 2010, original audit No. 1059, dated June 30, 2011. Our audit was limited to reviewing actions taken as of March 1, 2012, to implement the one audit recommendation made in the Management Letter.

The results of our follow-up audit are discussed in the attached Internal Auditor's Report. The one recommendation is still pending full implementation. Therefore, a Second Follow-up Audit will be scheduled approximately six months after the issuance of this report.

We have attached a Second Follow-up Audit Report Form for your department to complete as you implement the remaining recommendation. This form will be used to facilitate the performance of the Second Follow-up Audit.

Please contact me should you wish to discuss any aspect of the audit report, recommendation, or follow-up process.

Nancy N. Ishida, CPA
Audit Manager

Attachment



JAN E. GRIMES, CPA
CHIEF DEPUTY
AUDITOR-CONTROLLER

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INTERNAL AUDITOR'S REPORT

Audit No. 1102

January 3, 2013

Shari L. Freidenrich, Treasurer-Tax Collector
Office of the Treasurer-Tax Collector
625 N. Ross Street, Building 11, Room G-76
Santa Ana, CA 92702

We have completed an initial follow-up audit of the Management Letter on Audit of the Statement of Assets Held by the County Treasury at December 31, 2010, original audit No. 1059, dated June 30, 2011. Our audit was limited to reviewing actions taken as of March 1, 2012, to implement the one audit recommendation made in the Management Letter.

Our follow-up audit indicates that the Treasurer's Office has not fully implemented the one recommendation. We believe the one recommendation is still appropriate and further efforts should be made to fully implement it. The recommendation is noted below along with a comment on the current status. The finding number and the report item classification from the June 30, 2011 Management Letter is shown in parentheses after the heading.

1. Untimely Review of Electronic Deposits (Finding No.1 – Control Deficiency)

Recommendation No. 1: We recommend that Treasury staff reconcile electronic deposits (wire transfers) timely to ensure they have been properly received and accurately recorded.

Current Status: **Partially Implemented.** The Treasurer's Office has updated their reconciliation process to follow up and resolve electronic deposit reconciling items within approximately three business days. We noted from our three judgmentally selected samples of electronic deposits that two reconciling items, which included an electronic deposit from the State, were followed up within three days in accordance with the Treasurer's policy. One electronic deposit from the Sheriff-Coroner's Office was followed up in nine business days.

The Treasurer's "Daily Bank Reconciliation in Quantum" procedure requires that unreconciled electronic items (withdrawal or deposit) be identified within three business

Shari L. Freidenrich, Treasurer-Tax Collector
January 3, 2013

days. We were later informed by Treasury management that this three-day deadline only pertains to unreconciled State electronic deposits; however, the Treasurer's procedure does not differentiate between electronic deposits from the State and other types of electronic deposits. The Treasurer's Office informed us that they plan to re-evaluate their current reconciliation procedure to determine an appropriate timeframe by which follow-up procedures should be initiated on the electronic deposits they receive. As the Treasurer's Office is still in the process of implementing their policy for timely review of electronic deposits, we will consider this recommendation to be partially implemented.

Treasurer-Tax Collector's Planned Action: Treasury management informed us that they plan to revise their reconciliation procedure regarding timely review of electronic deposits by March 31, 2013.

Note: See Appendix A for the classification of audit report item noted in parentheses.

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



Nancy N. Ishida, CPA
Audit Manager

Other recipients of this report:

- Members, Board of Supervisors
- Members, Audit Oversight Committee
- Members, Treasury Oversight Committee
- Robert J. Franz, Interim County Executive Officer
- Frank Kim, Acting Chief Financial Officer
- Jan E. Grimes, Chief Deputy Auditor-Controller
- Paul C. Gorman, Chief Assistant Treasurer-Tax Collector
- Susan Novak, Clerk of the Board of Supervisors
- Foreperson, Grand Jury
- Peter Hughes, Director, Internal Audit Department

Appendix A: Report Item Classification (from Management Letter Audit No. 1059)

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

Control Deficiency

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

Significant Deficiency

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

Material Weaknesses

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



ORANGE COUNTY
AUDITOR-CONTROLLER
INTERNAL AUDIT

**REPORT ON
COMPLIANCE CONTINUOUS
AUDITING OF THE
TREASURY INVESTMENT
PORTFOLIO**

**FOR THE QUARTER OF
JULY THROUGH SEPTEMBER 2012**



**Job Number 1091
Report Date: January 17, 2013**



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

Orange County Auditor-Controller
Jan E. Grimes, Chief Deputy Auditor-Controller



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

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DENISE STECKLER
DIRECTOR
SATELLITE ACCOUNTING OPERATIONS

January 17, 2013

Job No. 1091

TO: Members, Treasury Oversight Committee

SUBJECT: Report on Compliance Continuous Auditing of the Treasury
Investment Portfolio for the Quarter of July through September 2012

We have completed the compliance continuous auditing of the Treasury investment portfolio for the quarter from July through September 2012. The purpose of our engagement was to determine whether the Orange County Money Market Fund, Educational Money Market Fund, John Wayne Airport Investment Pool, and Extended Fund managed by the Orange County Treasurer's Office were in compliance with certain provisions specified in the Orange County Treasurer Investment Policy Statement (IPS) and that portfolio non-compliance, including technical incidents and required diversification disclosures, were properly reported in the Treasurer's Monthly Investment Report for July, August, and September 2012.

We are continuing our portfolio compliance continuous auditing at the request of the Treasury Oversight Committee. Our continuous auditing is designed to provide assurance to the Board of Supervisors, the County Executive Officer, the Treasury Oversight Committee, and other stakeholders that the Treasury investment portfolio is in compliance with specific provisions of the IPS and that non-compliance deficiencies, or technical incidents and required disclosures, are properly reported.

Our compliance procedures included obtaining a daily electronic download of the investment portfolio from the Treasurer's Quantum system; judgmentally selecting 10 business days for testing for each month; importing the selected downloads into the computer-assisted audit technique software ACL for purposes of performing calculations; and validating that investment purchases were in compliance with the IPS by reviewing and testing supporting documentation. In conducting our procedures, we examined the following days in July: 2, 5, 10, 13, 18, 19, 23, 24, 27, and 31, August: 1, 3, 6, 8, 14, 17, 23, 27, 30, and 31, and September: 4, 6, 10, 12, 14, 18, 19, 24, 25, and 28.

Based on our compliance continuous auditing for the selected dates, **no compliance deficiencies were identified**. When applicable, our report also includes information regarding Treasury policy pertaining to the reporting of technical incidents in the monthly investment report. The Treasurer defines a technical incident as an event, other than the purchase of a security, which

causes an IPS limit to be exceeded. The most common cause of a technical incident is when the total investment pool holdings decrease causing the relative percentage of holdings to increase. The following lists the procedures performed and results achieved from the compliance continuous auditing procedures:

1. **Authorized Investments (IPS Section VI and VII):** We judgmentally selected a sample of 34 investments representing each pool. The selected sample consists of investments purchased on the 30 business days selected for review from July through September 2012. For the samples selected, we independently confirmed that the investments conform to authorized investment requirements in accordance with the IPS. We also confirmed that the Treasurer used issuers and brokers who were on the Treasurer's authorized lists.

Results: We found no exceptions.

2. **Diversification Compliance (IPS Section VIII):** We performed calculations to determine that the Money Market and Extended Fund portfolios have met the diversification limits for investment types in accordance with the IPS.

Results: We found no exceptions.

3. **Weighted Average Maturity (WAM) Limitations (IPS Section VIII.3):** We performed calculations to determine that WAM did not exceed 60 days for the Money Market Funds in accordance with the IPS.

Results: We found no exceptions.

4. **Maximum Maturity Limitations (IPS Section VIII.3):** We confirmed that the maximum maturity of any portfolio instrument purchased did not exceed 13 months (397 days) for the Money Market Fund and 5 years (1,826 days) for the Extended Fund in accordance with the IPS.

Results: We found no exceptions.

5. **Investment Type Maximum Maturity Limitations (IPS Section VIII.1):** We confirmed that the maximum maturity of commercial paper, banker's acceptances, or repurchase agreements purchased did not exceed 270 days, 180 days, or 1 year (365 days), respectively, in accordance with the IPS.

Results: We found no exceptions.

6. **Issuer Limitations (IPS Section VIII.2):** We performed calculations to determine that no more than 5% of the total market value of each Fund is invested in securities of any one

issuer with the exception of government agencies which have a limit of 30% and money market mutual funds which have a limit of 10%.

Results: We found no exceptions. However, we noted that a security purchased on July 2, 2012, was erroneously recorded in the Treasury Quantum system as a Federal Credit Discount Note. We confirmed that the actual security purchased was a Fannie Mae Discount Note and that the error did not cause any non-compliance with the issuer percentage restriction.

7. **Financial Reporting (IPS Section XXI):** We confirmed that the July 31, 2012, August 31, 2012, and September 30, 2012 Treasurer's Monthly Investment Reports included all statements of portfolio non-compliance including technical incidents and diversification disclosures in accordance with the IPS.

Results:

Review of "Investment Policy Compliance Summary"

The Treasurer's Monthly Investment Report includes an "Investment Policy Compliance Summary" to disclose non-compliance issues that occurred during the month. The Treasurer's "Investment Policy Compliance Summary" for July, August, and September reported no compliance issues.

Technical Incidents

Although the Treasurer's IPS does not require technical incidents that occurred during the month to be reported in the Treasurer's Monthly Investment Report, it is Treasury policy to report the details of technical incidents outstanding at month end in the "Investment Policy Compliance Summary." In our sample selection, we did not observe any technical incidents.

Please let me know if you have any questions regarding our continuous auditing procedures.



Nancy N. Ishida, CPA
Audit Manager

cc: Members, Board of Supervisors
Members, Audit Oversight Committee
Robert Franz, Interim County Executive Officer
Shari L. Freidenrich, Treasurer-Tax Collector
Jan E. Grimes, Chief Deputy Auditor-Controller

Members, Treasury Oversight Committee
January 17, 2013
Page 4

Paul C. Gorman, Chief Assistant Treasurer-Tax Collector
Ginika Ezinwa, Accounting/Compliance Manager, Treasurer-Tax Collector
Clerk of the Board of Supervisors
Foreperson, Grand Jury
Peter Hughes, Director, Internal Audit Department

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

Orange County Elected Officials

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

Treasury Oversight Committee

William "Andy" Dunn
Bob Franz
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
Health Care Agency
Human Resources
Internal Audit
John Wayne Airport
OC Community Resources
OC Dana Point Harbor
OC Public Works
OC Waste & Recycling
Office of Independent Review
Performance Audit
Probation
Public Guardian/Administrator
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 County Water District (6-22-99)
City of Villa Park (10-2-01)
City of Tustin (5-21-02)
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)
Mesa Consolidated Water District (9-30-11)