

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

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



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

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

INTERDEPARTMENTAL COMMUNICATION

Date: April 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 *SHF*

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

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

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

The maximum maturity of investments for the County and Educational Money Market Funds is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 56 and 55 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% (2.35). The duration is currently at 1.55. 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 March, the job market added only 88,000 new jobs, and February's job numbers were revised upward by 32,000 to 268,000. The unemployment rate fell to 7.6% from 7.7% posted in February, but the drop was primarily attributed to a decline in the number of job seekers. Initial jobless claims also edged up moving above its average for the last three months. In contrast, consumer spending remained strong during the month as retail sales and personal spending both rose

signaling modest economic growth. Retail sales rose 1.1% versus the previous month while personal spending increased 0.7% month-over-month, the most in five months.

Interest rates on Treasuries rose during the first half of the month, but closed out the month where they started due to continued instability in Europe. The short-term 90-day T-bill ended the month at 0.07% down from 0.10% in February, and the rate on the two-year note was unchanged at 0.24% at the end of March.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for 2012/2013 is .43% for the Orange County Investment Pool and .41% for the Orange County Educational Investment Pool. The forecasted gross yield for the fiscal year 2012/2013 remains at 0.38%. The forecasted gross yield for the fiscal year 2013/2014 is 0.37% based on continued low short-term interest rates.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Each month, the County Treasurer apportions the accrued interest earnings to each pool participant. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution will generally be paid in the months following. The March 2013 interest apportionment is expected to be paid by April 30, 2013. The forecast of the investment administrative fee for fiscal year 2012/2013 is still expected to be 8.2 basis points.

TEMPORARY TRANSFERS

The County Treasurer, as required by California Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 11-195, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. Temporary transfers from the Educational Money Market Fund totaled \$87 million and will be repaid by August 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 \$135 million invested in Orange County Pool Participants' debt which represents approximately 2.1% 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 March 2013. The Auditor-Controller Report on Compliance Monitoring for the Quarter of October through December 2012 identified no compliance deficiencies. The Auditor-Controller Report on Review of the Statement of Assets Held by the County Treasury as of September 30, 2012 stated that no material modifications needed to be made to the financial statements prepared on a modified cash basis.

CREDIT UPDATE

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

POSSIBLE LITIGATION

The County Treasurer is working with County Counsel and the District Attorney on whether the County should initiate litigation on behalf of all the pool participants against banks involved in the scandal relating to the setting of the London Interbank Offer Rate (LIBOR). LIBOR is an average interest rate calculated through submissions of interest rates by major banks in London and is used as the benchmark for approximately \$350 trillion in financial securities. Between 2005 and 2007, Barclays, UBS and other major banks systematically conspired to manipulate these benchmark interest rates. The Orange County Investment Pool, the Orange County Educational Investment Pool, and the John Wayne Investment Pool held securities during this period whose coupons were based on some of these benchmarks. It is our belief that due to the actions of these banks, pool participants received lower interest income on our investments than were warranted during the relevant time period. In January, 2013, several other counties, and government bodies, filed lawsuits alleging similar circumstances.

I certify that this report includes all pool and non-pooled investments as of March 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

	MARCH 2013	FEBRUARY 2013	INCREASE (DECREASE)	NET CHANGE %	MARCH 2012	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 3,421,265,373	\$ 3,262,114,980	\$ 159,150,393	4.88%	\$ 3,577,741,434	\$ (156,476,061)	-4.37%
End Of Month Book Value	\$ 3,418,888,633	\$ 3,259,429,933	\$ 159,458,700	4.89%	\$ 3,572,888,043	\$ (153,999,410)	-4.31%
Monthly Average Balance	\$ 3,262,737,972	\$ 3,129,617,366	\$ 133,120,605	4.25%	\$ 3,274,895,571	\$ (12,157,599)	-0.37%
Year-To-Date Average Balance	\$ 3,182,499,211	\$ 3,172,469,366	\$ 10,029,845	0.32%	\$ 3,242,170,638	\$ (59,671,427)	-1.84%
Monthly Accrued Earnings ²	\$ 934,859	\$ 991,309	\$ (56,451)	-5.69%	\$ 1,310,374	\$ (375,515)	-28.66%
Monthly Net Yield ^{2,5}	0.26%	0.33%	-0.08%	-22.83%	0.40%	-0.14%	-36.16%
Year-To-Date Net Yield ²	0.35%	0.36%	-0.01%	-3.23%	0.46%	-0.11%	-24.28%
Annual Estimated Gross Yield ³	0.38%	0.38%	0.00%	0.00%	0.55%	-0.17%	-30.91%
Weighted Average Maturity (WAM) ⁴	306	300	6	2.13%	266	40	15.04%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 2,745,675,327	\$ 2,883,294,044	\$ (137,618,717)	-4.77%	\$ 2,825,282,118	\$ (79,606,791)	-2.82%
End Of Month Book Value	\$ 2,743,780,370	\$ 2,881,062,987	\$ (137,282,617)	-4.76%	\$ 2,821,144,462	\$ (77,364,092)	-2.74%
Monthly Average Balance	\$ 2,886,794,329	\$ 3,064,230,056	\$ (177,435,727)	-5.79%	\$ 3,004,121,911	\$ (117,327,582)	-3.91%
Year-To-Date Average Balance	\$ 2,903,289,881	\$ 2,905,351,825	\$ (2,061,944)	-0.07%	\$ 3,006,398,333	\$ (103,108,452)	-3.43%
Monthly Accrued Earnings ²	\$ 822,729	\$ 817,906	\$ 4,823	0.59%	\$ 1,117,157	\$ (294,428)	-26.36%
Monthly Net Yield ²	0.25%	0.27%	-0.01%	-4.66%	0.36%	-0.11%	-29.57%
Year-To-Date Net Yield ²	0.32%	0.33%	-0.01%	-2.66%	0.43%	-0.11%	-24.55%
Annual Estimated Gross Yield ³	0.38%	0.38%	0.00%	0.00%	0.52%	-0.14%	-26.92%
Weighted Average Maturity (WAM) ⁴	308	278	30	10.79%	278	30	10.79%

¹ Market values provided by Bloomberg and Northern Trust.

² In March 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 March 2012.

³ Annual Estimated Gross Yield for March 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 March 2012, the WAM was lower in the OCIP and OCEIP because of a higher percentage of shorter term securities. In March 2013, the WAM in the OCEIP increased from the prior month primarily due to the purchase of longer term maturities.

⁵ In March 2013, the OCIP balance increased and earnings decreased primarily due to incoming secured property tax receipts that were deposited and invested in short-term maturities with lower yields. Over 65% of these funds will be paid out to the County agencies and school districts in April.

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

INVESTMENT STATISTICS - By Investment Pool***						
DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 3/31/13	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
<u>COMBINED POOL BALANCES</u> <u>(includes the Extended Fund)</u>						
	MARKET Value \$ 3,421,265,374	306	0.36%			1.00
	COST (Capital) \$ 3,423,771,831			0.34%		
	MONTHLY AVG Balance \$ 3,262,737,972				0.38%	
	QUARTERLY AVG Balance \$ 3,247,349,032					
	BOOK Value \$ 3,418,888,632					
	MARKET Value \$ 2,745,675,327	308	0.35%			1.00
	COST (Capital) \$ 2,748,345,691			0.34%		
Orange County Investment Pool (OCIP)	MONTHLY AVG Balance \$ 2,886,794,329				0.34%	
	QUARTERLY AVG Balance \$ 3,081,871,164					
	BOOK Value \$ 2,743,780,370					
Orange County Educational Investment Pool (OCEIP)						
INVESTMENT STATISTICS - Non Pooled Investments **						
DESCRIPTION	CURRENT BALANCE	BOOK BALANCE BY INVESTMENT TYPE				
Specific Investment						
Funds:	MARKET Value \$ 47,961,777	Money Market Mutual Funds				\$ 525,923
15B, 283, 505, 510	COST (Capital) \$ 48,012,582	Repurchase Agreement				1,081,500
	MONTHLY AVG Balance \$ 55,832,609	John Wayne Airport Investment Pool				46,292,943
	QUARTERLY AVG Balance \$ 56,639,870	GNMA Mortgage-Backed Securities				112,216
						\$ 48,012,582
MONTH END TOTALS						
INVESTMENTS & CASH		FUND ACCOUNTING & SPECIFIC INVESTMENTS				
<u>COUNTY MONEY MARKET FUND (OCMMF)</u>						
County Money Market Fund	\$ 1,754,204,912	County Funds				\$ 3,468,309,003
County Cash	44,537,171	Educational Funds				2,800,199,241
<u>EXTENDED FUND</u>	3,019,566,919	Specific Investment Funds				48,012,582
<u>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</u>						
Educational Money Market Fund	1,398,345,691					
Educational Cash	51,853,551					
<u>NON-POOLED INVESTMENTS</u>						
Non Pooled Investments @ Cost	48,012,582					
	\$ 6,316,520,826					\$ 6,316,520,826
KEY POOL STATISTICS						
INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)				
OCMMF - MONTHLY GROSS YIELD	0.12%	OCMMF				56
OCEMMF - MONTHLY GROSS YIELD	0.15%	OCEMMF				55
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.15%	JOHN WAYNE AIRPORT WAM				56
OCIP - YTD NET YIELD****	0.35%	LGIP WAM (Standard & Poors)				49
OCEIP - YTD NET YIELD****	0.32%	iMoneyNet PRIME MMF WAM				43
iMoneyNet PRIME MONEY MARKET FUND - MONTHLY AVERAGE NET YIELD	0.04%					
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.08%					

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

INVESTMENT STATISTICS - By Investment Fund*

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 3/31/13	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,753,914,514 COST (Capital) \$ 1,754,204,912 MONTHLY AVG Balance \$ 1,591,456,160 QUARTERLY AVG Balance \$ 1,577,028,626 BOOK Value \$ 1,753,755,585	56	0.15%	0.12%	0.15%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,397,467,217 COST (Capital) \$ 1,398,345,691 MONTHLY AVG Balance \$ 1,536,794,330 QUARTERLY AVG Balance \$ 1,731,871,164 BOOK Value \$ 1,397,365,567	55	0.16%	0.15%	0.14%	1.00
<u>Extended Fund</u>	MARKET Value \$ 3,015,558,970 COST (Capital) \$ 3,019,566,919 MONTHLY AVG Balance \$ 3,021,281,812 QUARTERLY AVG Balance \$ 3,020,320,406 BOOK Value \$ 3,011,547,850	570	0.56%	0.54%	0.60%	1.00
ALLOCATION OF EXTENDED FUND						
<u>Extended Fund</u> <u>OCIP Share</u>	MARKET Value \$ 1,667,350,860 COST (Capital) \$ 1,669,566,919 MONTHLY AVG Balance \$ 1,671,281,812 QUARTERLY AVG Balance \$ 1,670,320,406 BOOK Value \$ 1,665,133,047	570	0.56%	0.54%	0.60%	1.00
<u>OCEIP Share</u>	MARKET Value \$ 1,348,208,110 COST (Capital) \$ 1,350,000,000 MONTHLY AVG Balance \$ 1,350,000,000 QUARTERLY AVG Balance \$ 1,350,000,000 BOOK Value \$ 1,346,414,803	570	0.56%	0.54%	0.60%	1.00
<u>Modified Duration</u>	1.55					

* Book Value is computed as Cost reduced by amortization of premium and increased by the accretion

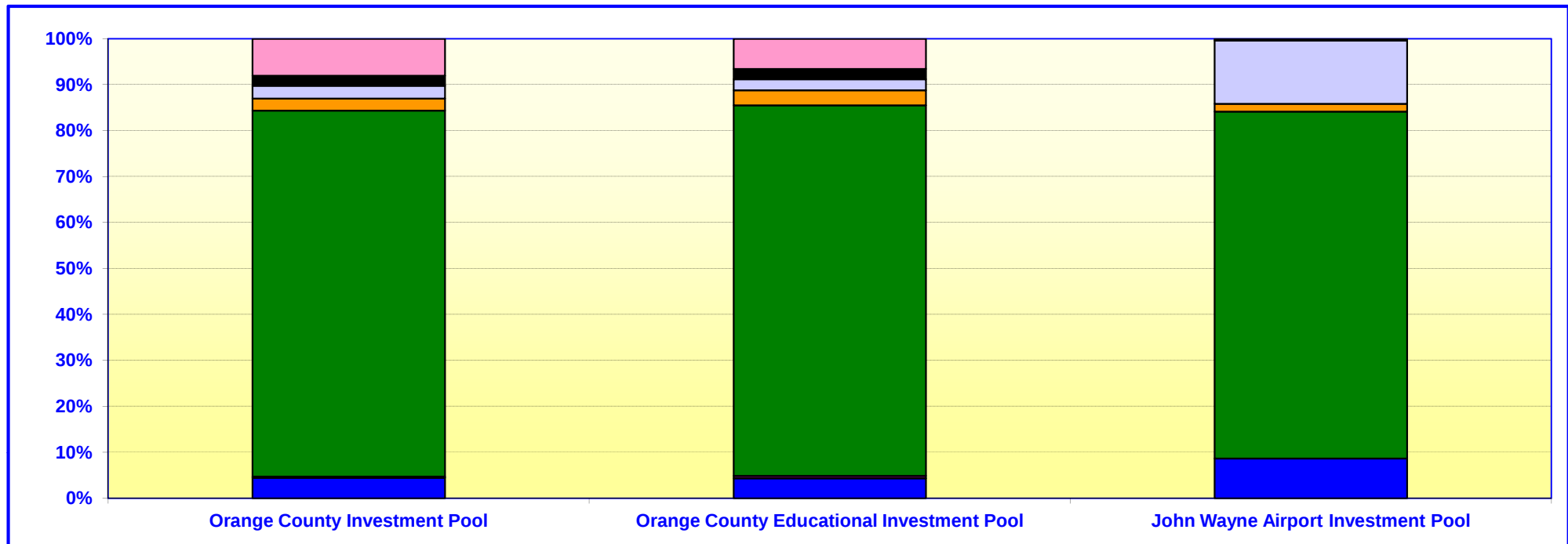
of discount of the Investment Portfolio. Net Asset Value (NAV) is equal to Market Value divided by Book Value.

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

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

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

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



Orange County Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 152,980		4.47%
COMMERCIAL PAPER	9,999		0.29%
U.S. GOVERNMENT AGENCIES	2,723,899		79.62%
MONEY MARKET FUNDS	88,780		2.59%
MEDIUM - TERM NOTES	96,390		2.82%
MUNICIPAL DEBT	74,720		2.19%
U.S. TREASURIES	274,497		8.02%
	<u>\$ 3,421,265</u>		<u>100.00%</u>

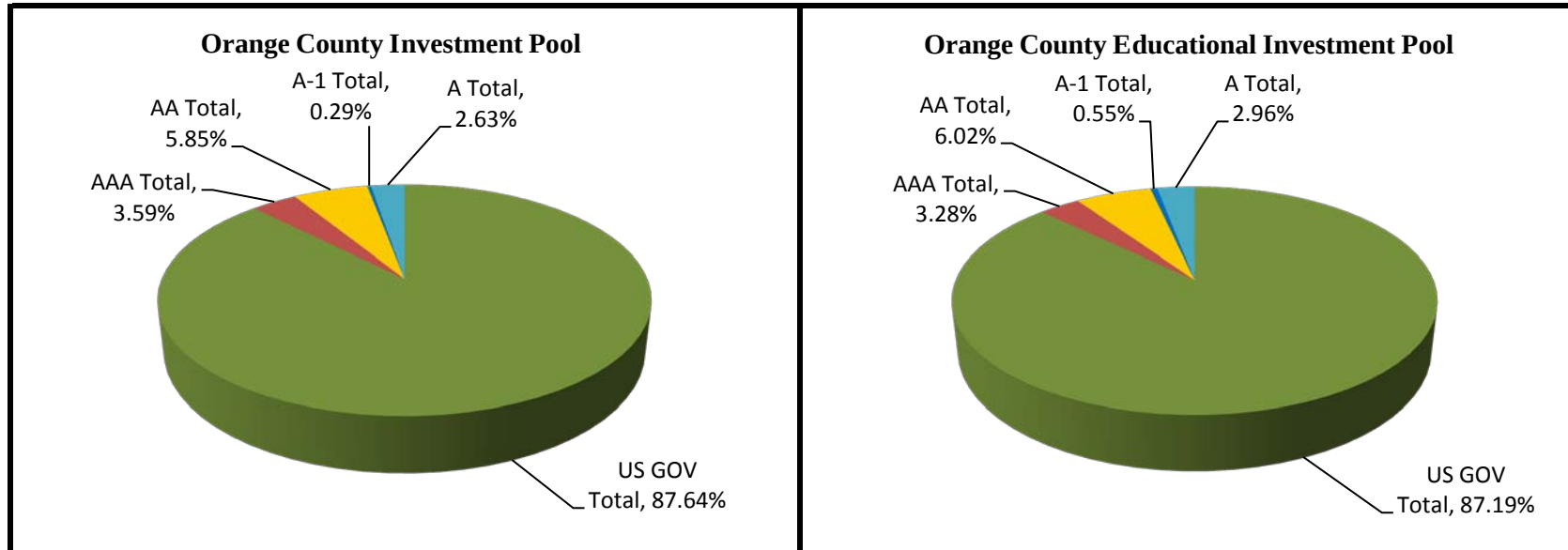
Orange County Educational Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 119,366		4.35%
COMMERCIAL PAPER	14,999		0.55%
U.S. GOVERNMENT AGENCIES	2,212,864		80.59%
MONEY MARKET FUNDS	90,104		3.28%
MEDIUM - TERM NOTES	66,938		2.44%
MUNICIPAL DEBT	60,418		2.20%
U.S. TREASURIES	180,986		6.59%
	<u>\$ 2,745,675</u>		<u>100.00%</u>

John Wayne Airport Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 4,001		8.65%
U.S. GOVERNMENT AGENCIES	34,896		75.49%
MONEY MARKET FUNDS	776		1.68%
MEDIUM - TERM NOTES	6,355		13.75%
MEDIUM - TERM NOTES - FDIC	-		0.00%
	<u>\$ 46,228</u>		<u>100.00%</u>

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

Calculated Using Market Value at 03/31/2013

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



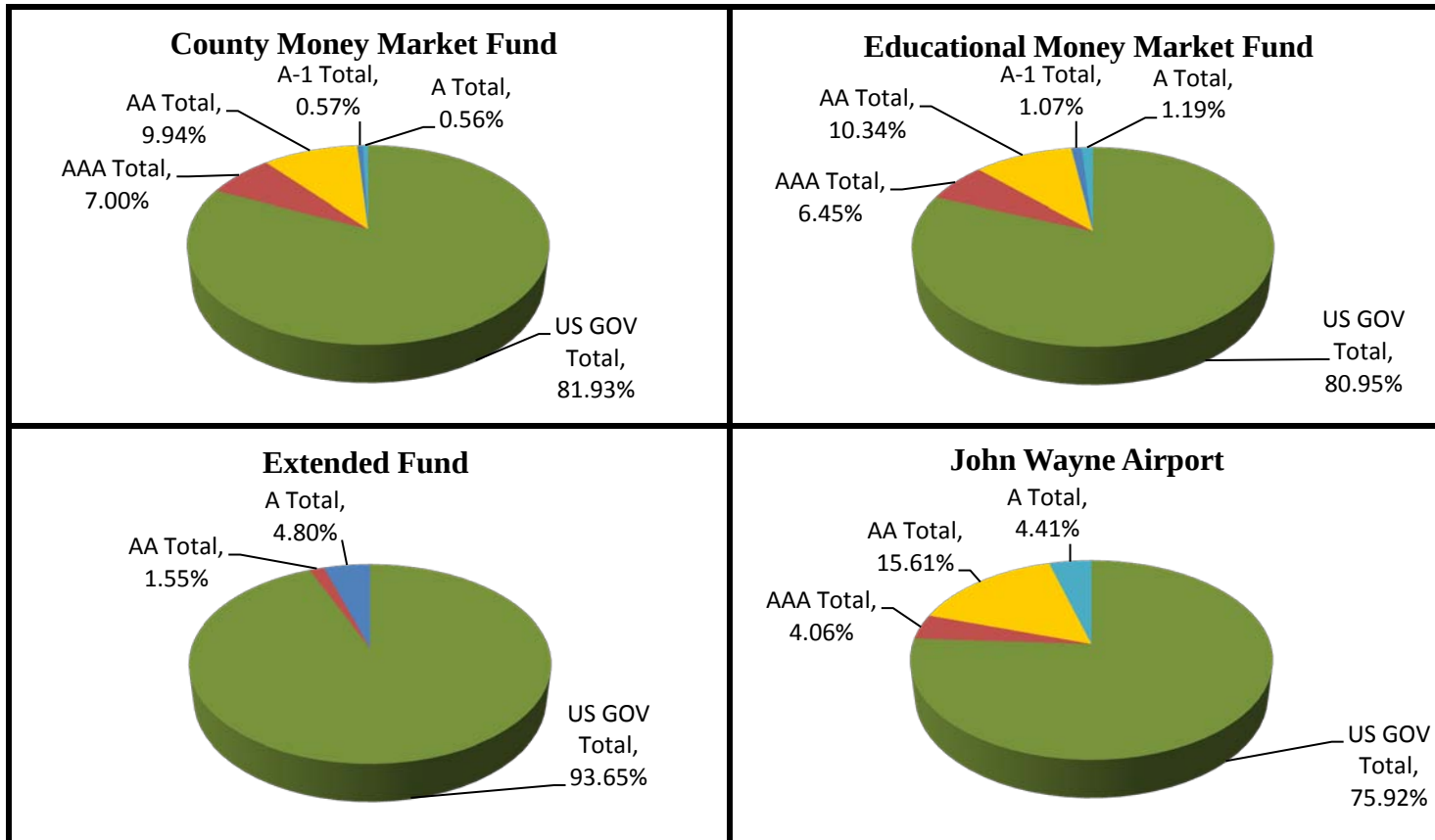
US GOV Includes Agency & Treasury Debt

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
 March 31, 2013



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

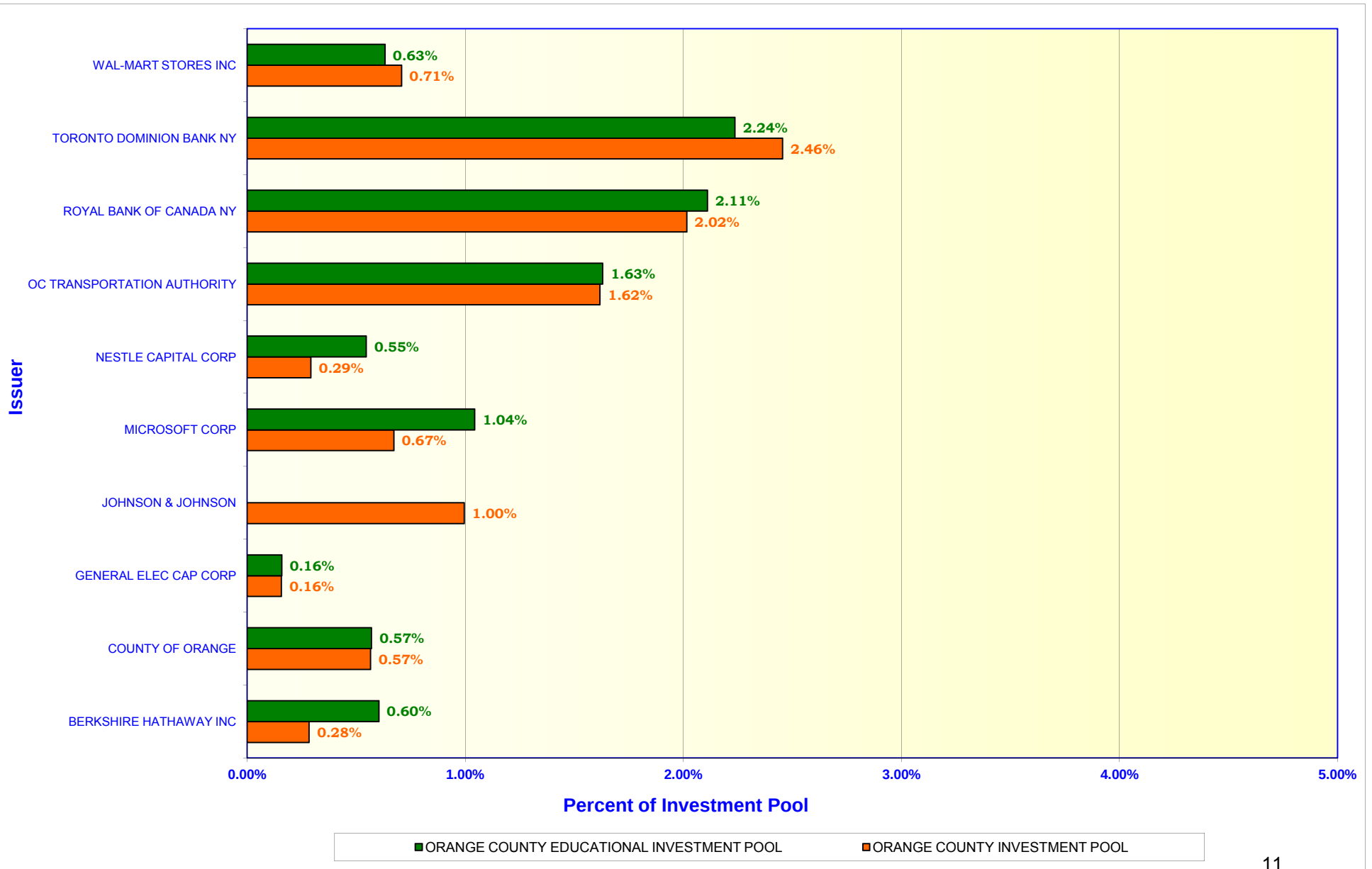
A Includes A+, A- & A

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

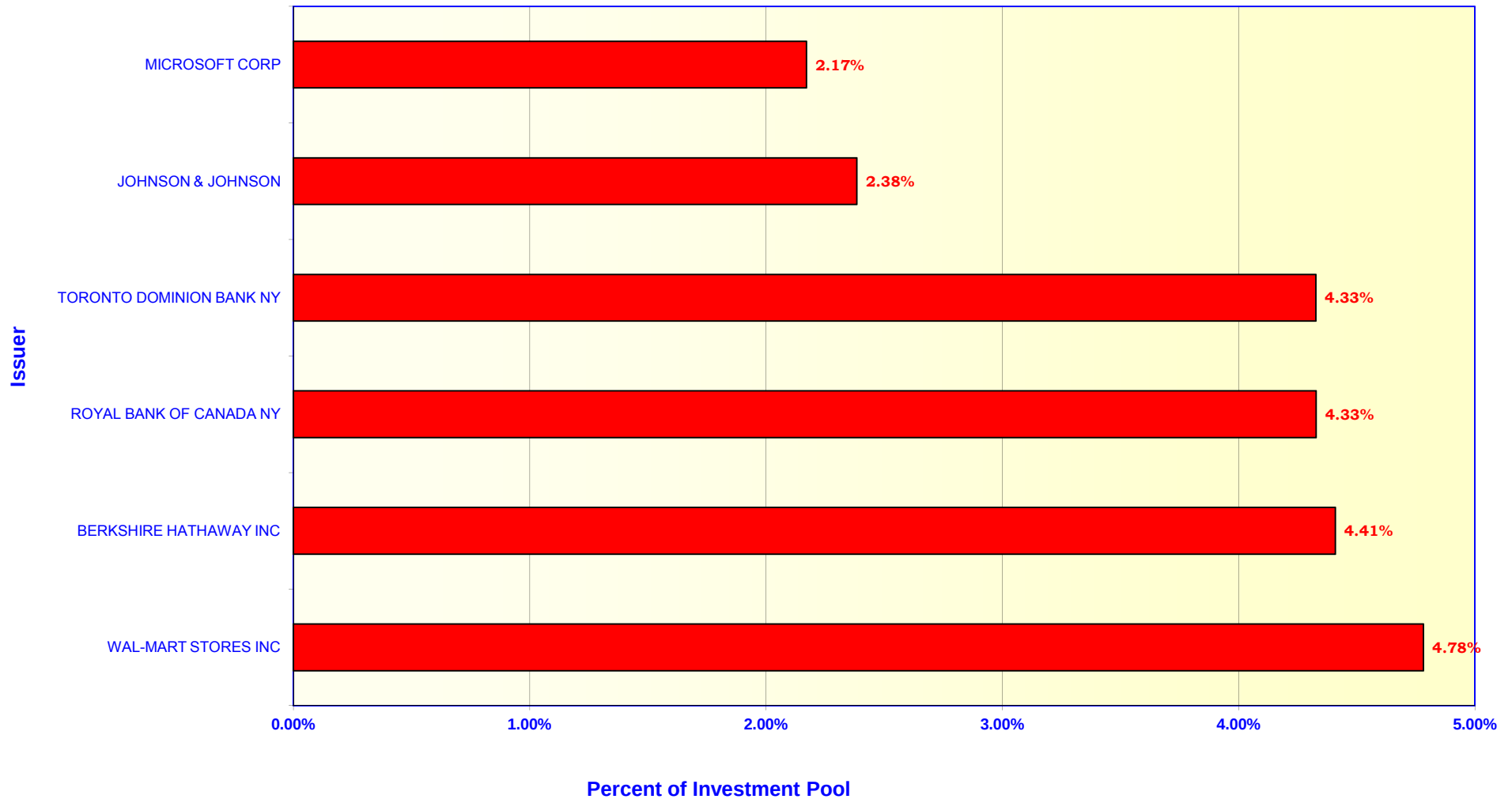
ORANGE COUNTY TREASURER - TAX COLLECTOR

ISSUER CONCENTRATION-By Investment Pool

March 31, 2013



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



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST

March 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
ORANGE CNTY CA TRANSPRTN AUTH - 91 EXPRESS 2003-B *	NR	NR	NR	A	NR	A
MONEY MARKET MUTUAL FUNDS						
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm		Aaa-MF		AAAmmf	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm		Aaa-MF		NR	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm		Aaa-MF		NR	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm		NR		NR	
ISSUERS ON HOLD **						
GENERAL ELECTRIC CO	A-1+	P-1	NR	AA+	Aa3	NR

* Further purchase restrictions apply due to additional trading limits.

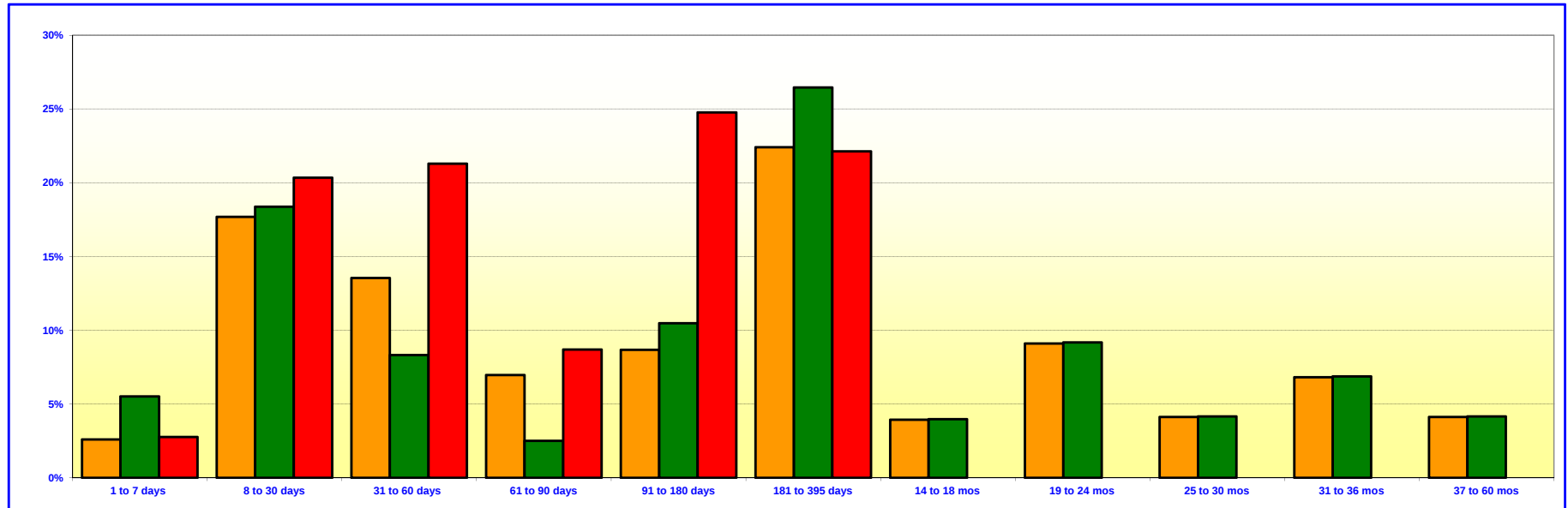
** Issuers whose debt is held by the Investment Pools, but are no longer on the Approved Issuer List. The Credit

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 March 31, 2013**

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

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



ORANGE COUNTY INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 88,780	2.60%
8 TO 30 DAYS	604,175	17.70%
31 TO 60 DAYS	462,151	13.54%
61 TO 90 DAYS	237,927	6.97%
91 TO 180 DAYS	296,191	8.68%
181 TO 395 DAYS	765,074	22.41%
14 TO 18 MONTHS	134,328	3.93%
19 TO 24 MONTHS	310,686	9.10%
25 TO 30 MONTHS	140,612	4.12%
31 TO 36 MONTHS	233,013	6.82%
37 TO 60 MONTHS	140,909	4.13%
TOTAL	\$ 3,413,846	100.00%

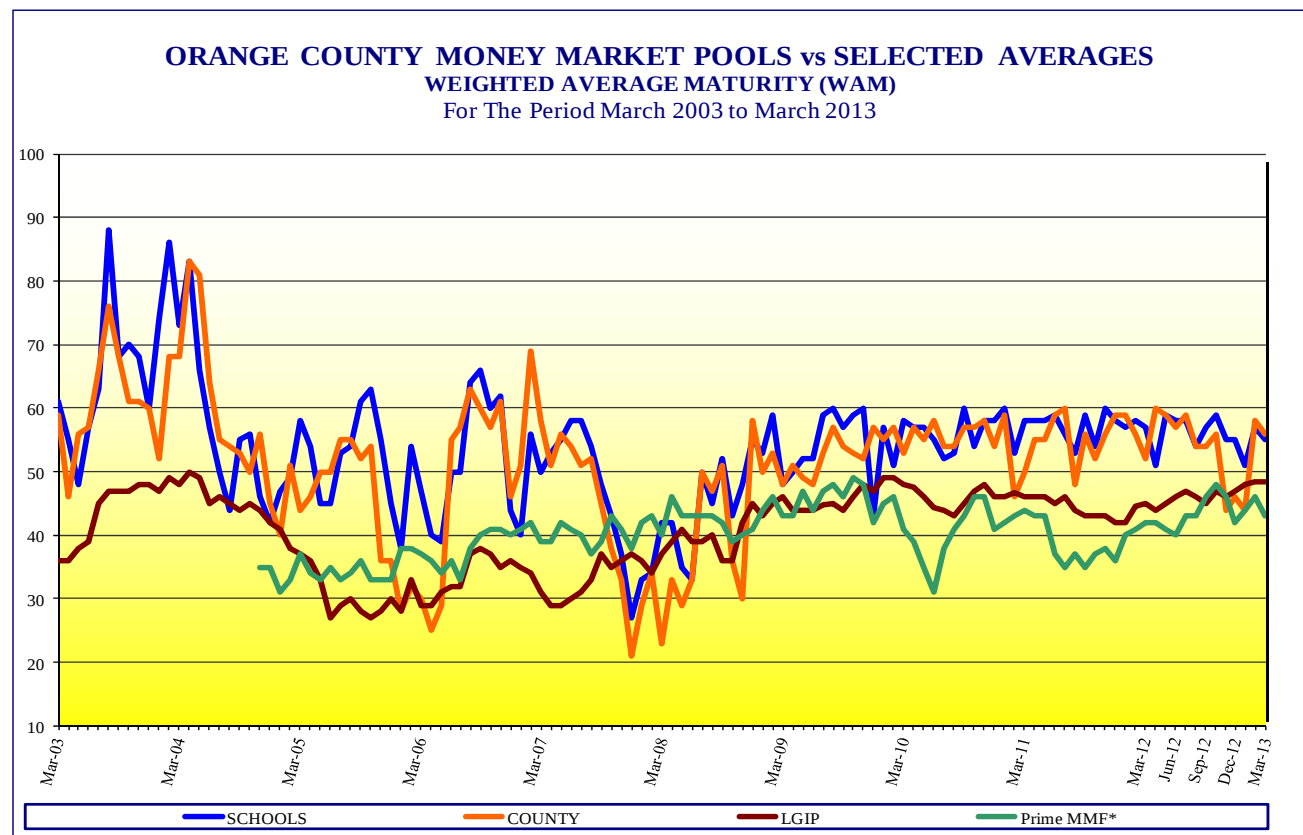
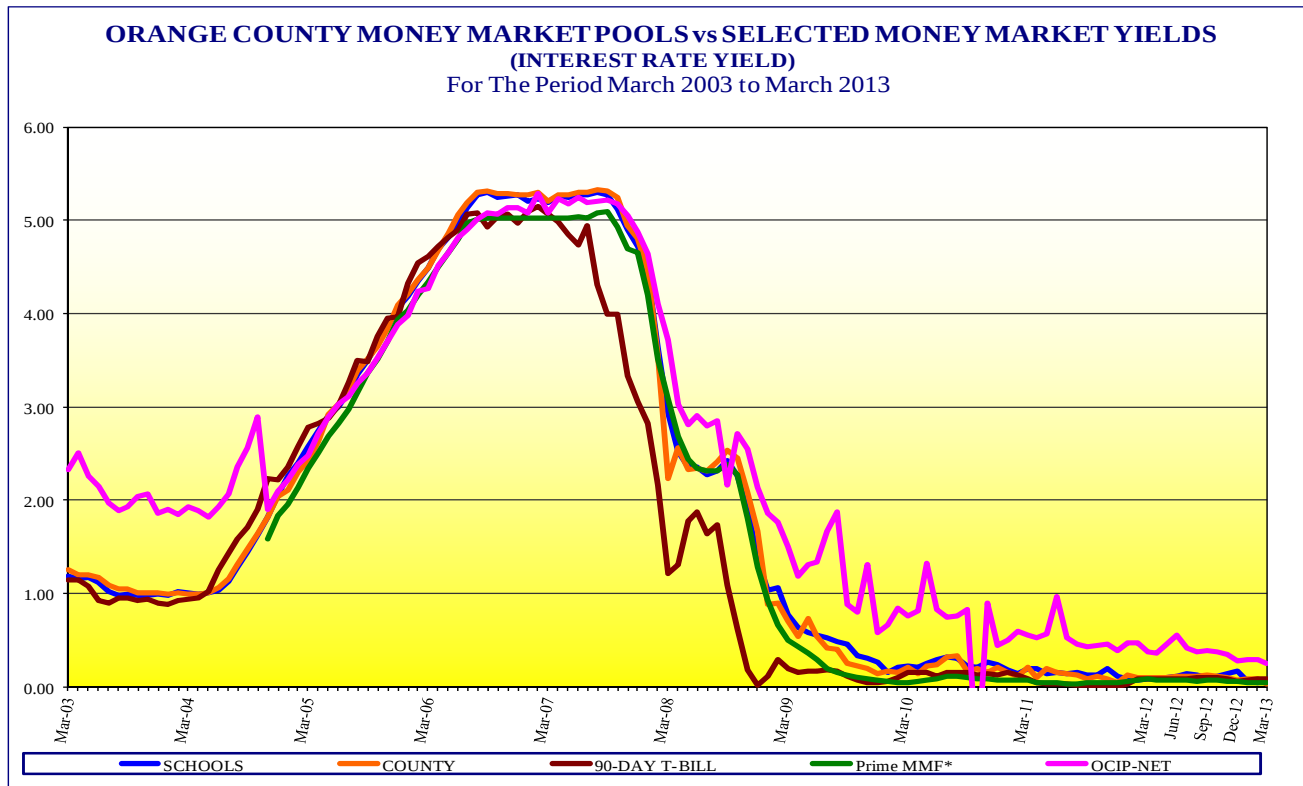
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 151,104	5.52%
8 TO 30 DAYS	503,402	18.38%
31 TO 60 DAYS	228,137	8.33%
61 TO 90 DAYS	68,800	2.51%
91 TO 180 DAYS	286,857	10.47%
181 TO 395 DAYS	724,741	26.46%
14 TO 18 MONTHS	108,616	3.97%
19 TO 24 MONTHS	251,219	9.17%
25 TO 30 MONTHS	113,698	4.15%
31 TO 36 MONTHS	188,412	6.88%
37 TO 60 MONTHS	113,938	4.16%
TOTAL	\$ 2,738,924	100.00%

JOHN WAYNE AIRPORT INVESTMENT POOL		
	In Thousands	%
1 TO 7 DAYS	\$ 1,275	2.77%
8 TO 30 DAYS	9,381	20.35%
31 TO 60 DAYS	9,817	21.30%
61 TO 90 DAYS	4,005	8.69%
91 TO 180 DAYS	11,414	24.76%
181 TO 395 DAYS	10,200	22.13%
TOTAL	\$ 46,092	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 03/31/2013, Floating Rate Notes comprise 13.63%, 16.45%, and 30.32% 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 March 31, 2013 Prime MMF Yield – 0.04; Prime MMF WAM-43; LGIP WAM -49; 90-Day T-Bill – 0.08

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

April 1, 2012 - March 31, 2013

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month - March 2013</i>				
County Pool - Money Market Fund	\$ 1,753,914,514	\$ 161,611	0.12%	56
Educational Pool - Money Market Fund	\$ 1,397,467,217	\$ 198,142	0.15%	55
Extended Fund	\$ 3,015,558,970	\$ 1,397,835	0.54%	570
<i>February 2013</i>				
County Pool - Money Market Fund	\$ 1,592,240,281	\$ 192,434	0.17%	58
Educational Pool - Money Market Fund	\$ 1,534,522,480	\$ 172,140	0.13%	57
Extended Fund	\$ 3,018,646,263	\$ 1,444,641	0.62%	530
<i>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
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	\$ 3,169,386,195	\$ 10,149,539	0.43%	311
Orange County Educational Investment Pool	\$ 2,919,200,379	\$ 8,807,820	0.41%	17 282

ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING SEPTEMBER 30, 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 September 30, 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
March 2013 - Ending Cash				\$ 44,537,171
April	\$ 786,411,070	\$ 1,607,830,826	\$ 1,582,565,138	856,213,929
May	490,456,198	267,558,142	625,186,257	989,042,012
June	286,099,414	298,503,631	483,243,415	1,090,401,642
July	160,970,902	365,452,383	582,208,444	1,034,616,484
August	202,332,681	433,737,572	415,041,727	1,255,645,010
September	92,888,426	294,954,728	407,858,894	1,235,629,270

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
March 2013 - Ending Cash				\$ 51,853,551
April	\$ 659,206,564	\$ 941,804,226	\$ 606,770,940	1,046,093,400
May	203,699,588	189,231,045	509,189,323	929,834,711
June	24,928,996	227,241,615	496,117,424	685,887,897
July	70,022,940	649,573,413	424,925,367	980,558,883
August	15,327,477	294,307,205	381,731,242	908,462,322
September	47,149,444	360,138,175	469,142,951	846,606,991

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
FOR THE MONTH AND QUARTER ENDED: MARCH 31, 2013

	<u>Month</u>	<u>Quarter</u>
Treasurer's Accountability at the Beginning of the Period:	\$6,219,255,225.14	\$7,278,285,160.63
Cash Receipts:		
County	737,922,889.37	1,621,206,113.61
Schools	424,138,383.90	1,042,293,617.32
Total Cash Receipts	1,162,061,273.27	2,663,499,730.93
Cash Disbursements:		
County	543,717,125.36	1,872,521,194.96
Schools	512,077,380.80	1,743,761,131.39
Total Cash Disbursements	1,055,794,506.16	3,616,282,326.35
Net Change in Book Value of Pooled Assets	106,266,767.11	(952,782,595.42)
Net Decrease in Specific Investments	(9,001,166.15)	(8,981,739.11)
Treasurer's Accountability at the End of the Period:	<u>\$6,316,520,826.10</u>	<u>\$6,316,520,826.10</u>
Assets in the Treasury at the end of the period:		
O.C. Investment Pool		\$3,423,771,832.35
O.C. Educational Investment Pool		2,748,345,690.48
Non Pooled Investments-John Wayne Airport		46,292,943.02
Non Pooled Investments-other		1,719,638.70
Cash in banks-County		44,432,024.54
Cash in banks-Schools		51,853,550.55
Cash in vault		105,146.46
		<u>\$6,316,520,826.10</u>

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY COMPLIANCE SUMMARY
March 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	\$ 205,346,645	11.71%	\$ 125,065,234	4.15%	\$ 125,071,229	8.95%	\$ 200,316	0.43%
30%	Negotiable Certificates of Deposit	152,979,812	8.72%	-	0.00%	119,365,627	8.54%	4,000,907	8.65%
40%	Commercial Paper	9,999,530	0.57%	-	0.00%	14,998,860	1.07%	-	0.00%
100%	U.S. Government Agencies	1,231,660,541	70.22%	2,698,852,038	89.50%	1,006,251,893	72.01%	34,896,127	75.49%
20%	Money Market Funds	88,780,208	5.06%	-	0.00%	90,103,779	6.45%	775,394	1.68%
30%	Medium-Term Notes	65,147,778	3.72%	56,503,208	1.87%	41,675,829	2.98%	6,354,880	13.75%
30%	Municipal Debt	-	0.00%	135,138,490	4.48%	-	0.00%	-	0.00%
100%	Repurchase Agreement	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 1,753,914,514	100.00%	\$ 3,015,558,970	100.00%	\$ 1,397,467,217	100.00%	\$ 46,227,624	100.00%

Investment Policy Guidelines	Compliance Category (Yes/No)	County Money Market Fund	Extended Fund	Educational Money Market Fund	John Wayne Airport Investment Pool
5%	Percentage Limits				
10%	Issuer Limit	Yes	Yes	Yes	Yes
30%	Money Market Mutual Fund Issuer	Yes	N/A	Yes	Yes
See Above	Government Agencies Issuer	Yes	Yes	Yes	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
>Merrill 1-3 Year Index+25% (2.35)	Weighted Average Maturity	Yes/55.78	N/A	Yes/55.28	Yes/55.72
13 Months/397 days	Duration	N/A	Yes/1.55	N/A	N/A
5 Years/1826 days	Final Maturity - Money Market Fund	Yes/361	N/A	Yes/361	Yes/345
	Final Maturity - Extended Fund	N/A	Yes/1634	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
Approved Issuer List	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Broker/Dealer List	Authorized Issuer	Yes	Yes	Yes	Yes
0.995 - 1.005	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
	Net Asset Value - Money Market Fund	Yes/1.0001	N/A	Yes/1.0001	Yes/1.0003

OTHER COMPLIANCE CATEGORIES

Annual Compliance Audit	Performance Evaluation-Cal Govt. Code 27134	Calendar Year 2011 in process.
Quarterly Review	Performance Evaluation-Cal Govt. Code 26920(a)	Quarterly review of Statement of Assets as of 6/30/12 and 9/30/12 completed. Quarter ended 3/31/13 in process.
Annual Audit	Performance Evaluation-Cal Govt. Code 26920(b)	Annual audit of Statement of Assets as of 12/31/12 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 March 31, 2013.

(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 Tru

(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 March 31, 2013

During March, 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-Mar-2013

Run Date: 01-Apr-2013 10:21 am
Print Date: 01-Apr-2013
As at date: 01-Apr-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															
	4/1/13			AAAm	Aaa		88,643,373.06		0.0500	88,643,373.06	0.00	0.00	88,643,373.06	88,643,373.06	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	4/1/13			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															
	4/1/13			AAAm	AAA-mf		129,349.61		0.0294	129,349.61	0.00	0.00	129,349.61	129,349.61	0.00
Subtotal for FUNDS:							88,780,208.10		0.0500	88,780,208.10	0.00	0.00	88,780,208.10	88,780,208.10	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / RBC															
624578	11/26/12	4/15/13	89112X5J0	A-1+	P-1	F1+	9,000,000.00	0.2700	0.2500	9,000,694.53	(625.08)	8,505.00	9,000,069.45	9,000,539.10	469.65
TORONTO DOMINION BANK NY / TDSI															
645758	3/28/13	4/25/13	89112WG92	A-1+	P-1	F1+	20,000,000.00	0.1250	0.1250	20,000,000.00	0.00	277.78	20,000,000.00	20,000,000.00	0.00
TORONTO DOMINION BANK NY / TDSI															
630574	12/28/12	4/29/13	89112WPJ5	AA+	Aaa	AAA	40,000,000.00	0.2000	0.2000	40,000,000.00	0.00	20,888.89	40,000,000.00	40,001,776.00	1,776.00
ROYAL BANK OF CANADA NY / 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	78,750.00	15,000,000.00	15,011,010.00	11,010.00
ROYAL BANK OF CANADA NY / 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	66,202.50	14,000,000.00	14,014,084.00	14,084.00
Subtotal for YANKEE CD:							98,000,000.00	0.3073	0.3055	98,000,694.53	(625.08)	174,624.17	98,000,069.45	98,027,409.10	27,339.65
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	7,888.12	15,000,000.00	15,005,201.55	5,201.55
ROYAL BANK OF CANADA NY / RBC															
638823	2/19/13	2/19/14	78009NLF1	AA-	Aa3e	NR	20,000,000.00	0.3400	0.3800	20,000,000.00	0.00	7,744.44	20,000,000.00	19,994,542.20	(5,457.80)
ROYAL BANK OF CANADA NY / RBC															
645232	3/26/13	3/26/14	78009NMC7	AA-	Aa3e	N.A	20,000,000.00	0.3100	0.3700	20,000,000.00	0.00	1,033.33	20,000,000.00	19,952,659.40	(47,340.60)
Subtotal for YANKEE CD FLOATER:							55,000,000.00	0.3183	0.3547	55,000,000.00	0.00	16,665.89	55,000,000.00	54,952,403.15	(47,596.85)
Subtotal for CERTIFICATES OF DEPOSIT:							153,000,000.00	0.3113	0.3232	153,000,694.53	(625.08)	191,290.06	153,000,069.45	152,979,812.25	(20,257.20)
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	19,200.00	9,998,950.00	9,999,530.00	580.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 01-Apr-2013 10:21 am
Print Date: 01-Apr-2013
As at date: 01-Apr-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>County Money Mkt Fnd</u>															
COMMERCIAL PAPER HOLDINGS															
Subtotal for COMMERCIAL PAPER:							10,000,000.00	0.0000	0.2700	9,979,750.00	0.00	19,200.00	9,998,950.00	9,999,530.00	580.00
Subtotal for COMMERCIAL PAPER HOLDINGS:							10,000,000.00		0.2700	9,979,750.00	0.00	19,200.00	9,998,950.00	9,999,530.00	580.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / UBS FINANCIAL SERVICES															
643693	3/18/13	4/16/13	313397EK3	AA+	Aaa	AAA	22,993,000.00		0.0800	22,991,518.23	0.00	715.34	22,992,233.57	22,992,816.06	582.49
FNMA DISCOUNT / BARCLAYS CAPITAL															
643210	3/14/13	4/17/13	313589EL3	AA+	Aaa	AAA	30,000,000.00		0.0950	29,997,308.33	0.00	1,425.00	29,998,733.33	29,997,817.50	(915.83)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
642980	3/13/13	4/18/13	313589EM1	AA+	Aaa	AAA	50,000,000.00		0.0925	49,995,375.00	0.00	2,440.97	49,997,815.97	49,996,135.00	(1,680.97)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
642981	3/13/13	4/18/13	313589EM1	AA+	Aaa	AAA	36,500,000.00		0.0925	36,496,623.75	0.00	1,781.91	36,498,405.66	36,497,178.55	(1,227.11)
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	3,006.21	10,306,370.13	10,305,968.99	(401.14)
FHLB DISC CORP / RBS GREENWICH CAPITAL															
639434	2/22/13	4/24/13	313385ET9	AA+	Aaa	AAA	25,000,000.00		0.1250	24,994,704.86	0.00	3,298.61	24,998,003.47	24,997,385.50	(617.97)
FHLB DISC CORP / JEFFERIES & COMPANY															
645487	3/27/13	4/24/13	313385ET9	AA+	Aaa	AAA	25,000,000.00		0.0770	24,998,502.78	0.00	267.36	24,998,770.14	24,997,385.50	(1,384.64)
FHLB DISC CORP / JEFFERIES & COMPANY															
645488	3/27/13	4/24/13	313385ET9	AA+	Aaa	AAA	50,000,000.00		0.0770	49,997,005.56	0.00	534.72	49,997,540.28	49,994,771.00	(2,769.28)
FHLB DISC CORP / RBS GREENWICH CAPITAL															
644735	3/22/13	4/26/13	313385EV4	AA+	Aaa	AAA	40,000,000.00		0.0850	39,996,694.44	0.00	944.45	39,997,638.89	39,999,440.00	1,801.11
FHLB DISC CORP / RBS GREENWICH CAPITAL															
640183	2/27/13	5/1/13	313385FA9	AA+	Aaa	AAA	50,000,000.00		0.1200	49,989,500.00	0.00	5,500.00	49,995,000.00	49,997,900.00	2,900.00
FHLB DISC CORP / RBS GREENWICH CAPITAL															
645490	3/27/13	5/3/13	313385FC5	AA+	Aaa	AAA	27,000,000.00		0.0700	26,998,057.50	0.00	262.50	26,998,320.00	26,998,812.00	492.00
FREDDIE DISCOUNT / JP MORGAN CHASE & CO															
644961	3/25/13	5/6/13	313397FF3	AA+	Aaa	AAA	22,093,000.00		0.0800	22,090,937.99	0.00	343.67	22,091,281.66	22,091,917.44	635.78
FNMA DISCOUNT / MORGAN STANLEY															
640180	2/27/13	5/29/13	313589GE7	AA+	Aaa	AAA	25,000,000.00		0.1350	24,991,468.75	0.00	3,093.75	24,994,562.50	24,993,839.00	(723.50)
FNMA DISCOUNT / RBS GREENWICH CAPITAL															
643695	3/18/13	5/29/13	313589GE7	AA+	Aaa	AAA	30,000,000.00		0.0950	29,994,300.00	0.00	1,108.33	29,995,408.33	29,992,606.80	(2,801.53)
FHLB DISC CORP / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
645765	3/28/13	5/29/13	313385GE0	AA+	Aaa	AAA	50,000,000.00		0.0750	49,993,541.67	0.00	416.67	49,993,958.34	49,995,950.00	1,991.66
FHLB DISC CORP / JEFFERIES & COMPANY															
645766	3/28/13	5/29/13	313385GE0	AA+	Aaa	AAA	11,850,000.00		0.0750	11,848,469.37	0.00	98.75	11,848,568.12	11,849,040.15	472.03
FNMA DISCOUNT / CASTLE OAK SECURITIES															
640119	2/26/13	6/6/13	313589GN7	AA+	Aaa	AAA	20,000,000.00		0.1300	19,992,777.78	0.00	2,455.55	19,995,233.33	19,994,491.00	(742.33)
FNMA DISCOUNT / CRED SUIS SECURITIES															
644493	3/21/13	6/19/13	313589HB2	AA+	Aaa	AAA	50,000,000.00		0.0950	49,988,125.00	0.00	1,451.39	49,989,576.39	49,994,500.00	4,923.61
FNMA DISCOUNT / CRED SUIS SECURITIES															
644494	3/21/13	6/19/13	313589HB2	AA+	Aaa	AAA	49,092,000.00		0.0950	49,080,340.65	0.00	1,425.03	49,081,765.68	49,086,599.88	4,834.20
FHLB DISC CORP / MORGAN STANLEY															
639376	2/21/13	9/9/13	313385LM6	AA+	Aaa	AAA	10,965,000.00		0.1500	10,955,862.50	0.00	1,781.81	10,957,644.31	10,957,070.11	(574.20)
FNMA DISCOUNT / BNP PARIBAS															
639435	2/22/13	10/25/13	313589NKS	AA+	Aaa	AAA	20,000,000.00		0.1600	19,978,222.22	0.00	3,377.78	19,981,600.00	19,980,616.20	(983.80)
Subtotal for DISCOUNT NOTES:							655,800,000.00	0.0000	0.0967	655,672,700.30	0.00	35,729.80	655,708,430.10	655,712,240.68	3,810.58
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / JP MORGAN CHASE & CO															
643691	3/18/13	4/15/13	3137EACJ6	AA+	Aaa	AAA	7,000,000.00	1.6250	0.1004	7,007,980.00	(3,842.22)	4,107.64	7,004,137.78	7,005,390.00	1,252.22
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	(7,103.77)	15,013.89	25,001,284.73	25,001,500.00	215.27
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	2,636.43	4,194.44	4,999,786.43	5,000,500.00	713.57
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	722.25	9,008.33	9,999,912.25	10,001,200.00	1,287.75
FED HM LN BK BD / JP MORGAN CHASE & CO															
640190	2/27/13	5/17/13	313379G37	AA+	Aaa	N.A	25,000,000.00	0.2300	0.1403	25,005,075.00	(2,156.88)	5,430.56	25,002,918.12	25,003,250.00	331.88
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	2,539.67	6,250.00	9,999,159.67	10,003,700.00	4,540.33
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	675.28	408.33	9,999,375.28	10,003,200.00	3,824.72
FED HM LN BK BD / MORGAN STANLEY															
640702	2/28/13	11/14/13	313379FB0	AA+	Aaa	AAA	10,000,000.00	0.2900	0.1774	10,008,000.00	(1,031.25)	2,658.33	10,006,968.75	10,005,400.00	(1,568.75)
FED HM LN BK BD / CRED SUIS SECURITIES															
638555	2/15/13	2/14/14	313382BT9	AA+	Aaa	AAA	20,000,000.00	0.1250	0.1926	19,986,540.00	1,724.68	3,194.45	19,988,264.68	19,988,000.00	(264.68)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / CRED SUIS SECURITIES															
645746	3/28/13	3/27/14	313382M42	AA+	Aaa	N.A	20,000,000.00	0.1250	0.1876	19,987,540.00	104.12	208.33	19,987,644.12	19,987,800.00	155.88
Subtotal for GOVT AGENCY-FIX-30/360:							142,000,000.00	0.2724	0.1782	141,995,183.50	(5,731.69)	50,474.30	141,989,451.81	141,999,940.00	10,488.19
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / UBS FINANCIAL SERVICES															
643904	3/19/13	4/26/13	31331JW82	AA+	Aaa	AAA	3,700,000.00	0.2542	0.0824	3,700,647.50	(221.51)	156.76	3,700,425.99	3,700,407.00	(18.99)
FREDDIE MAC / CASTLE OAK SECURITIES															
644216	3/20/13	5/6/13	3134G2G55	AA+	Aaa	AAA	50,000,000.00	0.1552	0.1054	50,003,250.00	(829.79)	2,586.66	50,002,420.21	50,003,500.00	1,079.79
FED HM LN BK BD / MORGAN STANLEY															
627306	12/10/12	6/13/13	313379TP4	AA+	Aaa	AAA	50,000,000.00	0.1600	0.1696	50,002,600.00	(1,574.05)	4,222.22	50,001,025.95	50,004,500.00	3,474.05
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	2,210.53	13,586.81	49,997,710.53	50,003,000.00	5,289.47
FED HM LN BK BD / CASTLE OAK SECURITIES															
615343	9/27/12	8/1/13	313376TR6	AA+	Aaa	N.A	7,195,000.00	0.2700	0.1788	7,201,777.69	(4,093.02)	3,183.79	7,197,684.67	7,199,532.85	1,848.18
FED FARM CR BK / DEUTSCHE															
619324	10/22/12	10/22/13	3133EA5J3	AA+	Aaa	AAA	20,000,000.00	0.1500	0.1988	19,998,000.00	882.19	5,750.00	19,998,882.19	20,004,600.00	5,717.81
FREDDIE MAC / BNP PARIBAS															
626890	12/7/12	11/18/13	3134G3AG5	AA+	Aaa	AAA	9,000,000.00	0.4200	0.1947	9,022,500.00	(7,478.32)	4,410.00	9,015,021.68	9,017,640.00	2,618.32
FED FARM CR BK / CASTLE OAK SECURITIES															
630589	12/28/12	11/18/13	31331KLJ7	AA+	Aaa	AAA	14,000,000.00	0.1932	0.1781	14,001,890.00	(546.65)	1,051.87	14,001,343.35	14,003,080.00	1,736.65
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	315.93	1,300.00	9,999,315.93	10,001,500.00	2,184.07
FED FARM CR BK / JP MORGAN CHASE & CO															
627304	12/10/12	12/6/13	3133EC6J8	AA+	Aaa	AAA	50,000,000.00	0.1552	0.1703	49,992,500.00	2,326.87	5,604.44	49,994,826.87	50,000,000.00	5,173.13
FED FARM CR BK / MORGAN STANLEY															
630260	12/27/12	12/27/13	3133ECC51	AA+	Aaa	AAA	25,000,000.00	0.1500	0.1817	24,998,738.00	328.47	520.83	24,999,066.47	25,003,750.00	4,683.53
FED FARM CR BK / MORGAN STANLEY															
630261	12/27/12	12/27/13	3133ECC69	AA+	Aaa	AAA	25,000,000.00	0.1858	0.1959	24,997,475.25	657.13	645.26	24,998,132.38	25,009,250.00	11,117.62
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							313,895,000.00	0.1708	0.1646	313,913,878.44	(8,022.22)	43,018.64	313,905,856.22	313,950,759.85	44,903.63
GOVT AGENCY-FLOAT-ACT/ACT															
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	1,197.03	9,166.67	24,999,947.03	25,003,500.00	3,552.97

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/ACT															
FED FARM CR BK / MORGAN STANLEY															
614357	9/24/12	4/30/13	3133EANA2	AA+	Aaa	AAA	20,000,000.00	0.1760	0.1662	20,002,600.00	(2,254.13)	5,964.44	20,000,345.87	20,001,600.00	1,254.13
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	(12,038.40)	7,358.43	15,001,641.60	15,002,700.00	1,058.40
FED FARM CR BK / BARCLAYS CAPITAL															
645748	3/28/13	3/5/14	3133ECH49	AA+	Aaa	AAA	40,000,000.00	0.1473	0.1823	39,987,010.40	151.93	640.38	39,987,162.33	39,987,200.00	37.67
Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:							100,000,000.00	0.1825	0.1843	100,002,040.40	(12,943.57)	23,129.92	99,989,096.83	99,995,000.00	5,903.17
GOV'T AGY - CALLABLE															
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	16,944.44	20,000,000.00	20,002,600.00	2,600.00
Subtotal for GOV'T AGY - CALLABLE:							20,000,000.00	0.2500	0.2500	20,000,000.00	0.00	16,944.44	20,000,000.00	20,002,600.00	2,600.00
Subtotal for GOVERNMENT AGENCY:							1,231,695,000.00	0.0938	0.1330	1,231,583,802.64	(26,697.48)	169,297.10	1,231,592,834.96	1,231,660,540.53	67,705.57
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
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	(108,266.99)	80,478.13	4,260,177.61	4,265,206.20	5,028.59
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	(232,426.38)	121,644.44	7,034,903.62	7,080,010.00	45,106.38
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	(45,523.36)	63,466.67	24,014,620.64	24,036,960.00	22,339.36
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	(14,244.83)	20,027.78	10,006,085.17	10,015,400.00	9,314.83
BERKSHIRE HATHAWAY INC / CITIGROUP GLOBAL MARKETS															
641201	3/4/13	8/15/13	084664BG5	AA+	Aa2	A+	1,216,000.00	5.0000	0.2590	1,241,754.88	(4,319.14)	4,560.00	1,237,435.74	1,239,213.44	1,777.70
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	(32,240.00)	48,750.00	15,042,160.00	15,055,800.00	13,640.00
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	(1,385.27)	2,012.50	1,153,364.23	1,154,278.00	913.77
WAL-MART STORES INC / GOLDMAN SACHS GROUP INC															
641203	3/4/13	10/25/13	931142CW1	AA	Aa2	AA	900,000.00	0.7500	0.2474	902,898.00	(338.73)	506.25	902,559.27	903,348.00	788.73
BERKSHIRE HATHAWAY INC / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
641199	3/4/13	1/10/14	084664BR1	AA+	Aa2	A+	1,385,000.00	1.5000	0.2916	1,399,196.25	(1,252.61)	1,558.13	1,397,943.64	1,397,561.95	(381.69)
Subtotal for MEDIUM TERM NOTE:							64,896,000.00	1.4833	0.2534	65,489,247.23	(439,997.31)	343,003.90	65,049,249.92	65,147,777.59	98,527.67
Subtotal for MEDIUM TERM NOTES:							64,896,000.00	1.4833	0.2534	65,489,247.23	(439,997.31)	343,003.90	65,049,249.92	65,147,777.59	98,527.67
TREASURIES															
TREASURY BILL															
US TREASURY N/B / RBC															
643692	3/18/13	4/18/13	912796AA7	AA+	Aaa	AAA	50,000,000.00		0.0718	49,996,908.18	0.00	1,396.31	49,996,908.18	49,999,114.50	2,206.32
US TREASURY N/B / GOLDMAN SACHS GROUP INC															
645469	3/27/13	4/25/13	912796AB5	AA+	Aaa	AAA	40,000,000.00		0.0610	39,998,034.44	0.00	338.89	39,998,034.44	39,999,266.80	1,232.36
US TREASURY N/B / RBS GREENWICH CAPITAL															
645752	3/28/13	5/9/13	912796AF6	AA+	Aaa	AAA	30,000,000.00		0.0475	29,998,337.50	0.00	158.33	29,998,337.50	29,998,654.20	316.70
Subtotal for TREASURY BILL:							120,000,000.00	0.0000	0.0621	119,993,280.12	0.00	1,893.53	119,993,280.12	119,997,035.50	3,755.38
TREASURY BOND															
US TREASURY N/B / BARCLAYS CAPITAL															
645470	3/27/13	5/15/13	912828BA7	AA+	Aaa	AAA	25,000,000.00	3.6250	0.0747	25,120,117.19	(12,256.86)	12,517.27	25,107,860.33	25,107,422.00	(438.33)
US TREASURY N/B / DEUTSCHE															
636853	2/5/13	2/28/14	912828SG6	AA+	Aaa	AAA	20,000,000.00	0.2500	0.1727	20,016,406.25	(2,325.63)	4,419.89	20,014,080.62	20,017,578.20	3,497.58
US TREASURY N/B / DEUTSCHE															
637295	2/7/13	2/28/14	912828SG6	AA+	Aaa	AAA	20,000,000.00	0.2500	0.1649	20,017,968.75	(2,467.21)	4,419.89	20,015,501.54	20,017,578.20	2,076.66
US TREASURY N/B / MORGAN STANLEY															
640118	2/26/13	3/15/14	912828PZ7	AA+	Aaa	AAA	20,000,000.00	1.2500	0.1814	20,223,437.50	(19,887.11)	11,548.91	20,203,550.39	20,207,031.20	3,480.81
Subtotal for TREASURY BOND:							85,000,000.00	1.4779	0.1441	85,377,929.69	(36,936.81)	32,905.96	85,340,992.88	85,349,609.60	8,616.72
Subtotal for TREASURIES:							205,000,000.00	0.6128	0.0961	205,371,209.81	(36,936.81)	34,799.49	205,334,273.00	205,346,645.10	12,372.10
Total County Money Mkt Fnd :							1,753,371,208.10	0.2196	0.1463	1,754,204,912.31	(504,256.68)	757,590.55	1,753,755,585.43	1,753,914,513.57	158,928.14
Net Asset Value (NAV):														1.000091	
Educational Money Mkt Fnd															
FUNDS															
GOLDMAN SACHS - EDUCATIONAL MMF															
	4/1/13			AAAm	AAA-mf		273,106.25		0.0300	273,106.25	0.00	0.00	273,106.25	273,106.25	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	4/1/13			AAAm	AAA-mf	AAAmmf	719,008.66		0.0200	719,008.66	0.00	0.00	719,008.66	719,008.66	0.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	4/1/13			AAAm	Aaa		89,111,664.36		0.0500	89,111,664.36	0.00	0.00	89,111,664.36	89,111,664.36	0.00
Subtotal for FUNDS:							90,103,779.27		0.0497	90,103,779.27	0.00	0.00	90,103,779.27	90,103,779.27	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	18,277.78	35,000,000.00	35,001,554.00	1,554.00
ROYAL BANK OF CANADA NY / 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	47,287.50	10,000,000.00	10,010,060.00	10,060.00
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	36,166.66	15,000,000.00	15,011,991.00	11,991.00
Subtotal for YANKEE CD:							60,000,000.00	0.3142	0.3142	60,000,000.00	0.00	101,731.94	60,000,000.00	60,023,605.00	23,605.00
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	0.2867	1,400,129.04	(66.93)	736.23	1,400,062.11	1,400,485.48	423.37
ROYAL BANK OF CANADA NY / RBC															
612212	9/11/12	9/3/13	78009NEJ1	AA-	Aa3	N.A	3,000,000.00	0.4871	0.3539	3,004,653.00	(2,632.79)	1,258.34	3,002,020.21	3,003,870.00	1,849.79
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	6,147.71	10,000,000.00	10,002,300.00	2,300.00
ROYAL BANK OF CANADA NY / RBC															
638824	2/19/13	2/19/14	78009NLF1	AA-	Aa3e	NR	20,000,000.00	0.3400	0.3800	20,000,000.00	0.00	7,744.44	20,000,000.00	19,994,542.20	(5,457.80)
ROYAL BANK OF CANADA NY / RBC															
645233	3/26/13	3/26/14	78009NMC7	AA-	Aa3e	N.A	25,000,000.00	0.3100	0.3700	25,000,000.00	0.00	1,291.67	25,000,000.00	24,940,824.25	(59,175.75)
Subtotal for YANKEE CD FLOATER:							59,400,000.00	0.3306	0.3623	59,404,782.04	(2,699.72)	17,178.39	59,402,082.32	59,342,021.93	(60,060.39)
Subtotal for CERTIFICATES OF DEPOSIT:							119,400,000.00	0.3224	0.3381	119,404,782.04	(2,699.72)	118,910.33	119,402,082.32	119,365,626.93	(36,455.39)
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	27,900.00	14,997,637.50	14,998,860.00	1,222.50
Subtotal for COMMERCIAL PAPER:							15,000,000.00	0.0000	0.2700	14,969,737.50	0.00	27,900.00	14,997,637.50	14,998,860.00	1,222.50
Subtotal for COMMERCIAL PAPER HOLDINGS:							15,000,000.00		0.2700	14,969,737.50	0.00	27,900.00	14,997,637.50	14,998,860.00	1,222.50
GOVERNMENT AGENCY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	10,111.11	50,000,000.00	49,999,772.50	(227.50)
FHLB DISC CORP / GOLDMAN SACHS GROUP INC															
642715	3/12/13	4/5/13	313385DY9	AA+	Aaa	AAA	11,000,000.00		0.1000	10,999,266.67	0.00	611.11	10,999,877.78	10,999,978.00	100.22
FHLB DISC CORP / UBS FINANCIAL SERVICES															
642205	3/8/13	4/10/13	313385ED4	AA+	Aaa	AAA	15,000,000.00		0.1050	14,998,556.25	0.00	1,050.00	14,999,606.25	14,999,925.00	318.75
FHLB DISC CORP / JEFFERIES & COMPANY															
642982	3/13/13	4/10/13	313385ED4	AA+	Aaa	AAA	25,000,000.00		0.0900	24,998,250.00	0.00	1,187.50	24,999,437.50	24,999,875.00	437.50
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
644484	3/21/13	4/15/13	313397EJ6	AA+	Aaa	AAA	20,300,000.00		0.0700	20,299,013.19	0.00	434.20	20,299,447.39	20,299,837.60	390.21
FNMA DISCOUNT / BARCLAYS CAPITAL															
643211	3/14/13	4/17/13	313589EL3	AA+	Aaa	AAA	20,000,000.00		0.0950	19,998,205.56	0.00	950.00	19,999,155.56	19,998,545.00	(610.56)
FHLB DISC CORP / RBS GREENWICH CAPITAL															
642716	3/12/13	4/19/13	313385EN2	AA+	Aaa	AAA	25,000,000.00		0.1000	24,997,361.11	0.00	1,388.89	24,998,750.00	24,999,750.00	1,000.00
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	4,333.33	14,999,083.33	14,998,499.55	(583.78)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
642723	3/12/13	4/24/13	313589ET6	AA+	Aaa	AAA	10,000,000.00		0.1000	9,998,805.56	0.00	555.55	9,999,361.11	9,998,954.20	(406.91)
FHLB DISC CORP / UBS FINANCIAL SERVICES															
645489	3/27/13	4/24/13	313385ET9	AA+	Aaa	AAA	26,700,000.00		0.0750	26,698,442.50	0.00	278.13	26,698,720.63	26,697,207.71	(1,512.92)
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	6,138.89	24,998,347.22	24,996,817.25	(1,529.97)
FREDDIE DISCOUNT / UBS FINANCIAL SERVICES															
644492	3/21/13	4/29/13	313397EY3	AA+	Aaa	AAA	5,150,000.00		0.0900	5,149,497.88	0.00	141.62	5,149,639.50	5,149,344.35	(295.15)
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
644731	3/22/13	5/13/13	313397FN6	AA+	Aaa	AAA	21,300,000.00		0.0900	21,297,231.00	0.00	532.50	21,297,763.50	21,298,764.60	1,001.10
FHLB DISC CORP / BARCLAYS CAPITAL															
644962	3/25/13	5/24/13	313385FZ4	AA+	Aaa	AAA	17,000,000.00		0.0900	16,997,450.00	0.00	297.50	16,997,747.50	16,998,742.00	994.50
FREDDIE DISCOUNT / RBS GREENWICH CAPITAL															
645764	3/28/13	5/29/13	313397GES	AA+	Aaa	AAA	11,500,000.00		0.0750	11,498,514.58	0.00	95.83	11,498,610.41	11,497,165.94	(1,444.47)
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
639375	2/21/13	10/22/13	313397NG2	AA+	Aaa	AAA	15,000,000.00		0.1600	14,983,800.00	0.00	2,600.00	14,986,400.00	14,985,675.75	(724.25)
Subtotal for DISCOUNT NOTES:							312,950,000.00	0.0000	0.0912	312,891,241.52	0.00	30,706.16	312,921,947.68	312,918,854.45	29 (3,093.23)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(116,751.01)	112,395.83	15,008,468.99	15,011,550.00	3,081.01
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	(76,017.39)	83,958.33	15,008,582.61	15,011,550.00	2,967.39
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	(100,886.30)	107,291.67	20,013,712.70	20,016,200.00	2,487.30
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	(31,394.96)	33,944.44	8,004,675.84	8,006,160.00	1,484.16
FED HM LN BK BD / JEFFERIES & COMPANY															
630254	12/27/12	4/18/13	313378ZU8	AA+	Aaa	AAA	25,000,000.00	0.2300	0.1200	25,008,388.50	(7,103.77)	15,013.89	25,001,284.73	25,001,500.00	215.27
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	722.25	9,008.33	9,999,912.25	10,001,200.00	1,287.75
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	(1,137.11)	8,752.78	10,000,202.89	10,001,200.00	997.11
FED HM LN BK BD / JP MORGAN CHASE & CO															
640121	2/26/13	5/17/13	313379G37	AA+	Aaa	AAA	15,000,000.00	0.2300	0.1351	15,003,255.00	(1,406.48)	3,354.17	15,001,848.52	15,001,950.00	101.48
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	(3,107.76)	5,150.00	5,002,142.24	5,002,350.00	207.76
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	(97,593.02)	101,497.91	9,529,167.86	9,529,531.00	363.14
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	2,539.67	6,250.00	9,999,159.67	10,003,700.00	4,540.33
FREDDIE MAC / CRED SUIS SECURITIES															
637294	2/7/13	7/15/13	3134A4TZ7	AA+	Aaa	AAA	8,357,000.00	4.5000	0.1501	8,516,426.49	(54,487.53)	56,409.75	8,461,938.96	8,458,871.83	(3,067.13)
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	1,012.92	612.50	14,999,062.92	15,004,800.00	5,737.08
FED HM LN BK BD / MORGAN STANLEY															
640703	2/28/13	11/14/13	313379FB0	AA+	Aaa	AAA	15,030,000.00	0.2900	0.1774	15,042,024.00	(1,549.97)	3,995.48	15,040,474.03	15,038,116.20	(2,357.83)
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	(8,463.32)	16,093.75	15,019,391.68	15,021,300.00	1,908.32
FED FARM CR BK / DEUTSCHE															
638556	2/15/13	12/4/13	3133EAT32	AA+	Aaa	AAA	20,000,000.00	0.2300	0.1717	20,009,340.00	(1,486.64)	5,877.78	20,007,853.36	20,007,800.00	(53.36)
FANNIE MAE / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
642729	3/12/13	12/18/13	31398A5W8	AA+	Aaa	AAA	15,000,000.00	0.7500	0.1680	15,066,855.00	(4,602.34)	5,937.50	15,062,252.66	15,063,450.00	1,197.34
FED HM LN BK BD / BNP PARIBAS															
644504	3/21/13	12/27/13	313371UC8	AA+	Aaa	N.A	15,065,000.00	0.8750	0.1650	15,146,908.41	(2,967.70)	3,661.63	15,143,940.71	15,131,361.33	(12,579.39)
FANNIE MAE / CRED SUIS SECURITIES															
638554	2/15/13	2/5/14	31398AVD1	AA+	Aaa	AAA	15,500,000.00	2.7500	0.1925	15,884,849.50	(50,580.22)	54,465.28	15,834,269.28	15,851,695.00	17,425.72
FED HM LN BK BD / CRED SUIS SECURITIES															
645745	3/28/13	3/27/14	313382M42	AA+	Aaa	N.A	15,000,000.00	0.1250	0.1876	14,990,655.00	78.09	156.25	14,990,733.09	14,990,850.00	116.91
Subtotal for GOVT AGENCY-FIX-30/360:							276,412,000.00	1.0025	0.1685	277,684,257.58	(555,182.59)	633,827.27	277,129,074.99	277,155,135.36	26,060.37
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / MORGAN STANLEY															
584494	4/12/12	4/12/13	313378VV0	AA+	Aaa	AAA	20,000,000.00	0.1700	0.2322	19,996,000.00	3,879.45	7,461.11	19,999,879.45	20,000,400.00	520.55
FREDDIE MAC / CASTLE OAK SECURITIES															
644215	3/20/13	5/6/13	3134G2G55	AA+	Aaa	AAA	15,000,000.00	0.1552	0.1054	15,000,975.00	(248.94)	776.00	15,000,726.06	15,001,050.00	323.94
FED HM LN BK BD / CASTLE OAK SECURITIES															
630592	12/28/12	9/10/13	313380PL5	AA+	Aaa	AAA	16,500,000.00	0.1110	0.1317	16,497,607.50	878.50	1,119.25	16,498,486.00	16,503,630.00	5,144.00
FED FARM CR BK / DEUTSCHE															
619325	10/22/12	10/22/13	3133EA5J3	AA+	Aaa	AAA	15,000,000.00	0.1500	0.1988	14,998,500.00	661.64	4,312.50	14,999,161.64	15,003,450.00	4,288.36
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	(937.37)	510.28	25,002,262.63	25,006,000.00	3,737.37
FREDDIE MAC / BNP PARIBAS															
626891	12/7/12	11/18/13	3134G3AG5	AA+	Aaa	AAA	9,870,000.00	0.4200	0.1947	9,894,675.00	(8,201.23)	4,836.30	9,886,473.77	9,889,345.20	2,871.43
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	473.90	1,950.00	14,998,973.90	15,002,250.00	3,276.10
FED FARM CR BK / MORGAN STANLEY															
630259	12/27/12	12/27/13	3133ECC51	AA+	Aaa	AAA	25,000,000.00	0.1500	0.1817	24,998,738.00	328.47	520.83	24,999,066.47	25,003,750.00	4,683.53
FED FARM CR BK / MORGAN STANLEY															
630262	12/27/12	12/27/13	3133ECC69	AA+	Aaa	AAA	25,000,000.00	0.1858	0.1959	24,997,475.25	657.13	645.26	24,998,132.38	25,009,250.00	11,117.62
FED FARM CR BK / BNP PARIBAS															
644505	3/21/13	3/11/14	3133ECHM9	AA+	Aaa	N.A	15,000,000.00	0.1500	0.1602	14,998,500.00	46.48	687.50	14,998,546.48	14,998,500.00	(46.48)
FED FARM CR BK / RBC															
642209	3/8/13	3/27/14	31331K4R8	AA+	Aaa	AAA	7,240,000.00	0.3100	0.1847	7,253,886.32	(867.90)	311.72	7,253,018.42	7,248,977.60	(4,040.82)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							188,610,000.00	0.1810	0.1778	188,638,057.07	(3,329.87)	23,130.75	188,634,727.20	188,666,602.80	31,875.60

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/ACT															
FED FARM CR BK / CASTLE OAK SECURITIES															
586230	4/23/12	4/16/13	3133EAL6	AA+	Aaa	AAA	15,000,000.00	0.1760	0.2063	14,997,795.00	2,112.61	5,500.00	14,999,907.61	15,002,100.00	2,192.39
FED FARM CR BK / MORGAN STANLEY															
614356	9/24/12	4/30/13	31331KMA2	AA+	Aaa	AAA	20,000,000.00	0.1760	0.1662	20,002,600.00	(2,254.13)	5,964.44	20,000,345.87	20,001,600.00	1,254.13
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	(40,812.95)	24,528.09	50,004,937.05	50,009,000.00	4,062.95
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	(12,038.40)	7,358.43	15,001,641.60	15,002,700.00	1,058.40
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	876.25	11,495.83	24,999,676.25	25,006,250.00	6,573.75
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	876.25	11,495.83	24,999,676.25	25,006,250.00	6,573.75
FED FARM CR BK / CASTLE OAK SECURITIES															
615340	9/27/12	9/23/13	31331KFG0	AA+	Aaa	AAA	2,500,000.00	0.2660	0.1784	2,502,650.00	(1,365.37)	162.64	2,501,284.63	2,501,650.00	365.37
FED FARM CR BK / GOLDMAN SACHS															
635592	1/29/13	1/22/14	3133ECD5	AA+	Aaa	AAA	50,000,000.00	0.1660	0.1654	50,000,000.00	0.00	14,294.44	50,000,000.00	49,978,500.00	(21,500.00)
Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:							202,500,000.00	0.2156	0.1892	202,560,075.00	(52,605.74)	80,799.70	202,507,469.26	202,508,050.00	580.74
GOV'T AGY - CALLABLE															
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	21,180.56	25,000,000.00	25,003,250.00	3,250.00
Subtotal for GOV'T AGY - CALLABLE:							25,000,000.00	0.2500	0.2500	25,000,000.00	0.00	21,180.56	25,000,000.00	25,003,250.00	3,250.00
Subtotal for GOVERNMENT AGENCY:							1,005,472,000.00	0.3592	0.1524	1,006,773,631.17	(611,118.20)	789,644.44	1,006,193,219.13	1,006,251,892.61	58,673.48
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
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	(275,591.28)	144,235.56	8,341,385.72	8,394,869.00	53,483.28
MICROSOFT CORP / BNP PARIBAS															
641969	3/7/13	9/27/13	594918AF1	AAA	Aaa	AA+	10,000,000.00	0.8750	0.1989	10,037,520.00	(4,502.40)	972.22	10,033,017.60	10,037,400.00	4,382.40
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	(103,479.74)	111,000.00	8,185,880.26	8,187,760.00	1,879.74
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	(32,240.00)	48,750.00	15,042,160.00	15,055,800.00	13,640.00

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
MEDIUM TERM NOTES															
Subtotal for MEDIUM TERM NOTE:							41,300,000.00	2.3046	0.3005	42,018,257.00	(415,813.42)	304,957.78	41,602,443.58	41,675,829.00	73,385.42
Subtotal for MEDIUM TERM NOTES:							41,300,000.00	2.3046	0.3005	42,018,257.00	(415,813.42)	304,957.78	41,602,443.58	41,675,829.00	73,385.42
TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
643212	3/14/13	4/11/13	912795Z95	AA+	Aaa	AAA	30,000,000.00		0.1000	29,997,666.67	0.00	1,500.00	29,997,666.67	29,999,812.50	2,145.83
US TREASURY N/B / BARCLAYS CAPITAL															
645751	3/28/13	4/25/13	912796AB5	AA+	Aaa	AAA	25,000,000.00		0.0550	24,998,930.56	0.00	152.78	24,998,930.56	24,999,541.75	611.19
Subtotal for TREASURY BILL:							55,000,000.00	0.0000	0.0795	54,996,597.23	0.00	1,652.78	54,996,597.23	54,999,354.25	2,757.02
TREASURY BOND															
US TREASURY N/B / JP MORGAN CHASE & CO															
645471	3/27/13	4/30/13	912828QE3	AA+	Aaa	AAA	25,000,000.00	0.6250	0.0813	25,012,695.31	(1,866.96)	2,146.29	25,010,828.35	25,011,230.50	402.15
US TREASURY N/B / JEFFERIES & COMPANY															
645478	3/27/13	5/15/13	912828NC0	AA+	Aaa	AAA	30,000,000.00	1.3750	0.0765	30,052,734.38	(5,381.06)	5,697.51	30,047,353.32	30,047,460.90	107.58
US TREASURY N/B / UBS FINANCE (DE) LLC															
637296	2/7/13	2/28/14	912828SG6	AA+	Aaa	AAA	15,000,000.00	0.2500	0.1649	15,013,476.56	(1,850.41)	3,314.92	15,011,626.15	15,013,183.65	1,557.50
Subtotal for TREASURY BOND:							70,000,000.00	0.8661	0.0972	70,078,906.25	(9,098.43)	11,158.72	70,069,807.82	70,071,875.05	2,067.23
Subtotal for TREASURIES:							125,000,000.00	0.4850	0.0894	125,075,503.48	(9,098.43)	12,811.50	125,066,405.05	125,071,229.30	4,824.25
Total Educational Money Mkt Fnd :							1,396,275,779.27	0.3978	0.1616	1,398,345,690.46	(1,038,729.77)	1,254,224.05	1,397,365,566.85	1,397,467,217.10	101,650.25
Net Asset Value (NAV):															
														1.000073	
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	4,412.83	22,533.33	19,999,889.43	20,002,200.00	2,310.57
FREDDIE MAC / JP MORGAN CHASE & CO															
441606	3/4/10	4/15/13	3137EACJ6	AA+	Aaa	AAA	50,000,000.00	1.6250	1.6710	49,930,000.00	69,125.78	374,652.78	49,999,125.78	50,038,500.00	39,374.22
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	(69,567.88)	39,600.00	11,002,306.12	11,004,400.00	2,093.88
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	(5,072.11)	15,211.11	10,000,327.89	10,003,100.00	2,772.11
FED HM LN BK BD / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
557238	11/16/11	5/3/13	313376A96	AA+	Aaa	N.A	15,000,000.00	0.3700	0.3385	15,006,900.00	(6,481.02)	22,816.67	15,000,418.98	15,004,650.00	4,231.02
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	269.89	2,645.83	2,999,969.89	3,000,780.00	810.11
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	1,977.90	8,819.44	9,999,777.90	10,002,600.00	2,822.10
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	(1,579.86)	6,903.99	6,175,223.24	6,178,272.75	3,049.51
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	(95,091.98)	28,979.17	6,016,808.02	6,015,900.00	(908.02)
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	(397,474.07)	104,166.67	20,069,125.93	20,081,200.00	12,074.07
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	(496,800.00)	130,208.33	25,086,400.00	25,101,500.00	15,100.00
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	(33,624.49)	27,777.78	25,006,625.51	25,012,500.00	5,874.49
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	13,342.77	45,555.56	49,997,292.77	50,041,000.00	43,707.23
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	9,473.50	10,590.28	24,997,303.00	25,010,500.00	13,197.00
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	1,863.16	4,236.11	9,999,463.16	10,004,200.00	4,736.84
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	(27,974.57)	6,875.00	15,007,545.43	15,024,900.00	17,354.57
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	(18,897.34)	10,266.67	22,405,182.66	22,437,184.00	32,001.34
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	297.24	9,166.67	19,999,917.24	20,033,200.00	33,282.76
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	(21,189.84)	4,583.33	10,007,710.16	10,016,600.00	8,889.84
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	16,650.49	5,833.33	49,992,150.49	50,027,000.00	34,849.51
FED FARM CR BK / CANTOR FITZGERALD															
547753	9/26/11	9/23/13	31331K2J2	AA+	Aaa	AAA	10,000,000.00	0.3500	0.4141	9,987,300.00	9,653.42	777.78	9,996,953.42	10,008,600.00	11,646.58

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	32,288.80	25,937.50	14,988,113.80	15,017,700.00	29,586.20
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	2,913.51	8,069.44	3,498,853.51	3,506,930.00	8,076.49
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	(30,222.91)	57,638.89	25,021,477.09	25,049,500.00	28,022.91
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	(118,198.89)	64,925.00	14,047,421.11	14,071,540.00	24,118.89
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	(23,352.48)	15,303.75	3,309,482.52	3,316,863.00	7,380.48
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	(6,687.03)	4,637.50	1,003,712.97	1,005,110.00	1,397.03
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	17,966.67	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	21,169.01	39,322.92	24,991,169.01	25,033,500.00	42,330.99
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	72,108.52	51,666.67	39,967,708.52	40,056,800.00	89,091.48
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	(296,224.47)	101,906.25	11,075,643.43	11,062,235.95	(13,407.48)
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	(1,305,593.07)	425,880.00	30,026,362.13	30,082,124.80	55,762.67
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	(324,152.67)	113,636.25	8,016,786.93	8,026,720.80	9,933.87
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	(90,771.98)	26,807.08	7,618,797.90	7,636,584.75	17,786.85
FREDDIE MAC / CANTOR FITZGERALD															
576844	3/2/12	12/23/13	3134G3BF6	AA+	Aaa	AAA	25,000,000.00	0.6250	0.3723	25,113,750.00	(67,970.43)	42,534.72	25,045,779.57	25,084,000.00	38,220.43
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	(27,735.47)	17,013.89	10,018,874.53	10,033,600.00	14,725.47
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	(16,410.74)	17,013.89	10,011,589.26	10,033,600.00	22,010.74
FED HM LN BK BD / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
583125	4/5/12	12/27/13	313371UC8	AA+	Aaa	AAA	15,000,000.00	0.8750	0.3855	15,126,300.00	(72,287.46)	34,270.83	15,054,012.54	15,066,075.00	12,062.46
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	4,604.17	25,625.00	24,997,104.17	25,054,500.00	57,395.83
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	25,457.03	10,000.00	24,979,582.03	25,026,500.00	46,917.97
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	11,495.56	8,216.00	20,529,723.16	20,561,772.40	32,049.24
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	(290,147.64)	16,822.92	15,279,552.36	15,312,300.00	32,747.64
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	(119,956.05)	8,972.22	8,150,163.95	8,166,560.00	16,396.05
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	(282,801.60)	22,430.56	20,394,312.80	20,416,400.00	22,087.20
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	(282,753.82)	22,430.56	20,394,246.18	20,416,400.00	22,153.82
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	11,734.22	833.33	9,989,834.22	10,011,400.00	21,565.78
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	10,314.27	833.33	9,990,814.27	10,011,400.00	20,585.73
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	10,859.36	833.33	9,990,229.36	10,011,400.00	21,170.64
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	9,166.67	833.33	9,991,666.67	10,011,400.00	19,733.33
FED FARM CR BK / JEFFERIES & COMPANY															
585001	4/16/12	3/21/14	3133EADJ1	AA+	Aaa	AAA	25,000,000.00	0.4000	0.3340	25,031,700.00	(15,735.97)	2,777.78	25,015,964.03	25,054,250.00	38,285.97
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	19,382.06	23,906.25	14,979,782.06	15,030,450.00	50,667.94
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	835.26	7,968.75	4,998,820.26	5,010,150.00	11,329.74
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	(232,241.41)	182,400.00	32,328,867.39	32,399,040.00	70,172.61
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	(97,076.08)	46,979.17	10,116,323.92	10,134,650.00	18,326.08

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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 / 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	(177,675.75)	75,000.00	10,247,599.75	10,272,900.00	25,300.25
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	(177,685.98)	75,000.00	10,247,614.02	10,272,900.00	25,285.98
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	(168,162.73)	75,000.00	10,250,504.47	10,272,900.00	22,395.53
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	(164,136.86)	75,000.00	10,247,063.14	10,272,900.00	25,836.86
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	(3,654.99)	9,888.89	10,007,326.21	10,022,300.00	14,973.79
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	(32,534.04)	8,661.25	7,661,566.14	7,685,689.05	24,122.91
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	(76,523.57)	22,777.78	20,189,976.43	20,212,200.00	22,223.57
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	(641.67)	1,718.75	5,001,408.33	5,009,850.00	8,441.67
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	(516.46)	1,718.75	5,001,133.54	5,009,850.00	8,716.46
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	(1,475.41)	3,437.50	10,003,324.59	10,019,700.00	16,375.41
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	(949.93)	3,437.50	10,002,150.07	10,019,700.00	17,549.93
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	(2,384.75)	3,437.50	10,006,015.25	10,019,700.00	13,684.75
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	22,835.82	1,666.67	9,977,835.82	10,035,400.00	57,564.18
FED FARM CR BK / UBS FINANCIAL SERVICES															
622556	11/9/12	10/16/14	3133EA4S4	AA+	Aaa	AAA	19,300,000.00	0.2500	0.2961	19,282,823.00	3,499.47	19,031.94	19,286,322.47	19,306,176.00	19,853.53
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	(9,878.79)	26,215.28	10,015,701.21	10,058,500.00	42,798.79
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	1,298.56	6,695.94	15,292,983.21	15,301,020.70	8,037.49
FED FARM CR BK / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
624501	11/21/12	11/19/14	3133EC2X1	AA+	Aaa	N.A	25,000,000.00	0.2700	0.3012	24,984,500.00	2,806.41	24,375.00	24,987,306.41	24,990,000.00	2,693.59
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	4,049.16	23,250.00	24,980,799.16	24,990,000.00	9,200.84
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	6,397.81	36,735.00	39,469,662.02	39,484,200.00	14,537.98
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	(227,001.36)	238,802.08	25,928,498.64	25,966,500.00	38,001.36
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	1,851.01	9,881.25	15,288,157.51	15,323,562.00	35,404.49
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	2,135.80	10,937.50	24,979,760.80	24,995,000.00	15,239.20
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	2,123.86	10,937.50	24,979,873.86	24,995,000.00	15,126.14
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	(216.42)	16,916.67	15,000,768.93	15,018,450.00	17,681.07
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	(48,540.61)	53,125.00	25,176,459.39	25,204,750.00	28,290.61
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	(43,678.16)	51,000.00	24,165,601.84	24,196,560.00	30,958.16
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	(45,274.76)	53,125.00	25,171,655.24	25,204,750.00	33,094.76
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	(23,810.47)	39,930.56	25,038,439.53	25,153,625.00	115,185.47
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	4,572.93	13,020.83	24,974,572.93	24,988,125.00	13,552.07
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	3,658.34	10,416.67	19,979,658.34	19,990,500.00	10,841.66
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	(1,705.65)	11,388.89	5,005,579.35	5,020,725.00	15,145.65
FED FARM CR BK / JEFFERIES & COMPANY															
643498	3/15/13	7/30/15	3133ECHV9	AA+	Aaa	AAA	25,000,000.00	0.3500	0.3602	24,994,000.00	112.28	3,888.89	24,994,112.28	24,990,250.00	(3,862.28)
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	(928.17)	3,375.00	10,004,071.83	10,020,850.00	16,778.17

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(545.45)	3,375.00	10,002,454.55	10,020,850.00	18,395.45
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	(4,567.08)	625.00	15,025,132.92	15,052,350.00	27,217.08
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	(2,829.43)	416.67	10,015,570.57	10,034,900.00	19,329.43
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	(2,501.13)	625.00	15,013,848.87	15,052,350.00	38,501.13
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	(73,808.10)	104,947.92	15,432,104.40	15,481,125.00	49,020.60
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	354.20	21,978.38	19,571,439.20	19,560,318.75	(11,120.45)
FED FARM CR BK / JEFFERIES & COMPANY															
638821	2/19/13	11/16/15	3133ECB32	AA+	Aaa	AAA	10,000,000.00	0.4300	0.4443	9,996,100.00	165.96	5,016.67	9,996,265.96	9,992,500.00	(3,765.96)
FED HM LN BK BD / MORGAN STANLEY															
638345	2/14/13	11/20/15	313380L96	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4541	10,012,600.00	(594.58)	6,527.78	10,012,005.42	10,030,550.00	18,544.58
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	(24.03)	10,375.00	10,000,275.97	10,009,800.00	9,524.03
FREDDIE MAC / BNP PARIBAS															
632053	1/8/13	11/24/15	3134G3W55	AA+	Aaa	N.A	35,000,000.00	0.4500	0.4489	35,001,050.00	(84.12)	36,312.50	35,000,965.88	35,034,300.00	33,334.12
FREDDIE MAC / RBC															
642207	3/8/13	11/24/15	3134G3W55	AA+	Aaa	AAA	20,000,000.00	0.4500	0.4310	20,010,200.00	(240.37)	5,750.00	20,009,959.63	20,019,600.00	9,640.37
FREDDIE MAC / RBC															
642730	3/12/13	11/24/15	3134G3W55	AA+	Aaa	AAA	20,000,000.00	0.4500	0.4421	20,004,200.00	(82.10)	4,750.00	20,004,117.90	20,019,600.00	15,482.10
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	(24,175.85)	35,902.78	10,249,474.15	10,260,000.00	10,525.85
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	(23,294.07)	34,871.53	11,272,231.93	11,286,000.00	13,768.07
FED HM LN BK BD / CANTOR FITZGERALD															
645483	3/27/13	3/18/16	313382K85	AA+	Aaa	N.A	50,000,000.00	0.4500	0.4530	49,995,550.00	16.62	2,500.00	49,995,566.62	49,993,500.00	(2,066.62)
FREDDIE MAC / CRED SUIS SECURITIES															
644965	3/25/13	3/8/17	3137EADC0	AA+	Aaa	AAA	25,000,000.00	1.0000	0.7027	25,289,250.00	(1,219.61)	4,166.67	25,288,030.39	25,337,375.00	49,344.61
FREDDIE MAC / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
644964	3/25/13	6/29/17	3137EADH9	AA+	Aaa	AAA	10,000,000.00	1.0000	0.7641	10,098,700.00	(386.05)	1,666.67	10,098,313.95	10,118,850.00	20,536.05
Subtotal for GOVT AGENCY-FIX-30/360:							1,777,835,000.00	0.8180	0.4242	1,790,934,077.87	(5,800,528.18)	3,628,194.77	1,785,133,549.69	1,787,402,994.95	2,269,445.26
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	78,480.00	21,800,000.00	21,808,720.00	8,720.00
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	6,750.00	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	115,937.50	25,000,000.00	25,127,750.00	127,750.00
FANNIE MAE / DEUTSCHE															
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	115,937.50	25,000,000.00	25,127,750.00	127,750.00
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	48,750.00	50,000,000.00	50,013,100.00	13,100.00
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	37,309.03	44,097.22	24,993,559.03	25,016,000.00	22,440.97
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	74,618.06	88,194.44	49,987,118.06	50,032,000.00	44,881.94
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	49,994.10	59,090.28	33,491,369.10	33,521,440.00	30,070.90
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	7,458.22	8,819.44	4,998,708.22	5,003,200.00	4,491.78
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	9,027.78	10,000,000.00	10,008,700.00	8,700.00
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	13,541.67	15,000,000.00	15,013,050.00	13,050.00
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	13,541.67	15,000,000.00	15,013,050.00	13,050.00
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	11,000.00	15,000,000.00	14,985,000.00	(15,000.00)
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	(126,304.60)	82,291.67	15,008,245.40	15,000,000.00	(8,245.40)
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	81,770.83	25,000,000.00	25,010,750.00	10,750.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FANNIE MAE / JP MORGAN CHASE & CO															
640707	2/28/13	5/29/15	3135G0LG6	AA+	Aaa	AAA	22,000,000.00	0.6500	0.5967	22,026,180.00	(9,493.85)	13,108.33	22,016,686.15	22,017,160.00	473.85
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	33,833.33	25,000,000.00	25,020,000.00	20,000.00
FANNIE MAE / CASTLE OAK SECURITIES															
642211	3/8/13	7/30/15	3135G0NA7	AA+	Aaa	AAA	30,510,000.00	0.5000	0.4676	30,533,523.21	(3,810.10)	9,746.25	30,529,713.11	30,500,847.00	(28,866.11)
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	6,572.00	2,650.00	31,793,852.00	31,742,760.00	(51,092.00)
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	833.33	10,000,000.00	10,012,800.00	12,800.00
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	1,033.33	416.67	4,999,033.33	5,005,300.00	6,266.67
FREDDIE MAC / CASTLE OAK SECURITIES															
636358	2/1/13	10/9/15	3134G3P20	AA+	Aaa	AAA	25,000,000.00	0.5000	0.5000	25,000,000.00	0.00	20,833.33	25,000,000.00	25,039,000.00	39,000.00
FANNIE MAE / CRED SUIS SECURITIES															
645486	3/27/13	11/6/15	3135G0RS4	AA+	Aaa	AAA	20,000,000.00	0.5000	0.4200	20,041,440.00	(286.29)	1,111.11	20,041,153.71	20,041,400.00	246.29
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	66,666.67	25,000,000.00	25,016,250.00	16,250.00
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	(51,916.93)	66,145.83	25,010,583.07	25,000,000.00	(10,583.07)
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	(14,645.41)	20,000.00	12,009,702.59	12,000,000.00	(9,702.59)
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	(10,744.38)	30,694.44	25,101,755.62	25,120,000.00	18,244.38
FANNIE MAE / RBC															
637074	2/6/13	1/29/16	3135G0TZ6	AA+	Aaa	AAA	18,050,000.00	0.4500	0.5245	18,010,290.00	6,187.11	12,409.37	18,016,477.11	18,047,292.50	30,815.39
FANNIE MAE / CRED SUIS SECURITIES															
637830	2/11/13	1/29/16	3135G0TZ6	AA+	Aaa	AAA	40,800,000.00	0.4500	0.5095	40,728,600.00	10,258.62	25,500.00	40,738,858.62	40,793,880.00	55,021.38
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	(63,124.38)	9,444.44	20,083,275.62	20,000,000.00	(83,275.62)
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	3,687.50	73,750.00	24,996,187.50	25,032,750.00	36,562.50
FANNIE MAE / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
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	36,020.28	22,250,000.00	22,286,490.00	36,490.00
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	(107,393.26)	71,944.44	10,010,606.74	10,017,500.00	6,893.26
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	(268,710.67)	179,861.11	25,026,539.33	25,043,750.00	17,210.67
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	(38,827.16)	15,277.78	50,088,672.84	50,117,500.00	28,827.16
FANNIE MAE / RBC															
637076	2/6/13	9/20/17	3135G0PP2	AA+	Aaa	AAA	22,597,000.00	1.0000	1.0133	22,583,441.80	3,329.02	6,904.64	22,586,770.82	22,650,102.95	63,332.13
Subtotal for GOV'T AGY - CALLABLE:							845,307,000.00	0.6740	0.6734	845,689,628.01	(110,760.04)	1,474,381.35	845,578,867.97	846,185,292.45	606,424.48
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	16,875.00	15,000,000.00	14,988,750.00	(11,250.00)
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	(63,525.00)	151,111.11	50,084,975.00	50,275,000.00	190,025.00
Subtotal for GOV'T AGY - STEP UP:							65,000,000.00	0.8269	0.7802	65,148,500.00	(63,525.00)	167,986.11	65,084,975.00	65,263,750.00	178,775.00
Subtotal for GOVERNMENT AGENCY:							2,688,142,000.00	0.7730	0.5112	2,701,772,205.88	(5,974,813.22)	5,270,562.23	2,695,797,392.66	2,698,852,037.40	3,054,644.74
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
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	(340,902.63)	100,474.96	5,131,452.09	5,145,047.04	13,594.95
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	(848,272.38)	15,699.75	9,668,324.10	9,742,027.90	73,703.80
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	(218,065.43)	98,333.33	10,088,234.57	10,316,600.00	228,365.43
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	(386,170.61)	147,500.00	15,159,011.43	15,474,900.00	315,888.57
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	(346,197.13)	150,833.50	15,782,301.20	15,824,632.74	42,331.54
Subtotal for MEDIUM TERM NOTE:							54,981,000.00	3.4952	1.5671	57,968,931.57	(2,139,608.18)	512,841.54	55,829,323.39	56,503,207.68	673,884.29
Subtotal for MEDIUM TERM NOTES:							54,981,000.00	3.4952	1.5671	57,968,931.57	(2,139,608.18)	512,841.54	55,829,323.39	56,503,207.68	673,884.29
MUNICIPAL DEBT															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
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	144,509.67	75,000,000.00	75,059,250.00	59,250.00
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	48,169.89	25,000,000.00	25,064,750.00	64,750.00
Subtotal for MUNI BOND CALLABLE:							100,000,000.00	1.5500	1.5502	100,000,000.00	0.00	192,679.56	100,000,000.00	100,124,000.00	124,000.00
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	27,000.00	18,000,000.00	18,005,310.00	5,310.00
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	26,916.67	17,000,000.00	17,009,180.00	9,180.00
Subtotal for ORANGE COUNTY POB 2012A:							35,000,000.00	0.9243	0.6767	35,000,000.00	0.00	53,916.67	35,000,000.00	35,014,490.00	14,490.00
Subtotal for MUNICIPAL DEBT:							135,000,000.00	1.3878	1.3238	135,000,000.00	0.00	246,596.23	135,000,000.00	135,138,490.00	138,490.00
TREASURIES															
TREASURY BOND															
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	25,848.39	52,486.19	49,984,832.77	50,035,156.50	50,323.73
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	51,156.85	7,898.35	24,969,125.60	24,998,535.25	29,409.65
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	9,529.67	10,359.12	24,992,928.11	25,021,972.75	29,044.64
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	1,817.22	3,314.92	14,995,371.91	15,008,789.10	13,417.19
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	7,000.41	3,107.73	9,978,875.41	10,000,781.30	21,905.89
Subtotal for TREASURY BOND:							125,000,000.00	0.2250	0.2974	124,825,781.26	95,352.54	77,166.31	124,921,133.80	125,065,234.90	144,101.10
Subtotal for TREASURIES:							125,000,000.00	0.2250	0.2974	124,825,781.26	95,352.54	77,166.31	124,921,133.80	125,065,234.90	144,101.10
Total Extended Fund :							3,003,123,000.00	0.8276	0.5582	3,019,566,918.71	(8,019,068.86)	6,107,166.31	3,011,547,849.85	3,015,558,969.98	4,011,120.13
Net Asset Value (NAV):														1.001332	
Total Investments:							6,152,769,987.37	0.5568	0.3508	6,172,117,521.48	(9,562,055.31)	8,118,980.91	6,162,669,002.13	6,166,940,700.65	4,271,698.52

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Issuer / Broker

Report Parameters

Deals [Settlement Date] <= 31-Mar-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.

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Issuer / Broker															
UNITED STATES DOLLAR															
15B-Housing 99A & 99B															
GOVERNMENT AGENCY															
MBS PASSTHROUGH															
GINNIE MAE /															
383458	3/20/13	9/20/29	36210RYF1	AA+	Aaa	AAA	112,216.18	6.2500	6.2500	112,216.18	0.00	214.30	112,216.18	126,730.22	14,514.04
Subtotal for MBS PASSTHROUGH:							112,216.18	6.2500	6.2500	112,216.18	0.00	214.30	112,216.18	126,730.22	14,514.04
Subtotal for GOVERNMENT AGENCY:							112,216.18	6.2500	6.2500	112,216.18	0.00	214.30	112,216.18	126,730.22	14,514.04
Total 15B-Housing 99A & 99B :							112,216.18	6.2500	6.2500	112,216.18	0.00	214.30	112,216.18	126,730.22	14,514.04
Net Asset Value (NAV):														1.129340	
283-John Wayne Airport															
FUNDS															
GOLDMAN SACHS - JWA MMF															
	4/1/13			AAAm	AAA-mf		226.62		0.0300	226.62	0.00	0.00	226.62	226.62	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	4/1/13			AAAm	AAA-mf	AAAmmf	711.34		0.0200	711.34	0.00	0.00	711.34	711.34	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	4/1/13			AAAm	Aaa		774,455.80		0.0500	774,455.80	0.00	0.00	774,455.80	774,455.80	0.00
Subtotal for FUNDS:							775,393.76		0.0500	775,393.76	0.00	0.00	775,393.76	775,393.76	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
ROYAL BANK OF CANADA NY / 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	4,728.75	1,000,000.00	1,001,006.00	1,006.00
TORONTO DOMINION BANK NY / TDSI															
638095	2/13/13	8/13/13	89112WWA1	A-1+	P-1	F1+	1,000,000.00	0.2300	0.2300	1,000,000.00	0.00	300.28	1,000,000.00	1,000,076.40	76.40
TORONTO DOMINION BANK NY / TDSI															
643897	3/19/13	9/20/13	89112WA23	A-1+	P-1	F1+	1,000,000.00	0.2500	0.2500	1,000,000.00	0.00	90.28	1,000,000.00	1,000,097.60	97.60
Subtotal for YANKEE CD:							3,000,000.00	0.3550	0.3550	3,000,000.00	0.00	5,119.31	3,000,000.00	3,001,180.00	1,180.00
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
638822	2/19/13	2/19/14	78009NLF1	AA-	Aa3e	NR	1,000,000.00	0.3400	0.3800	1,000,000.00	0.00	387.22	1,000,000.00	999,727.11	(272.89)
Subtotal for YANKEE CD FLOATER:							1,000,000.00	0.3400	0.3800	1,000,000.00	0.00	387.22	1,000,000.00	999,727.11	(272.89)
Subtotal for CERTIFICATES OF DEPOSIT:							4,000,000.00	0.3513	0.3613	4,000,000.00	0.00	5,506.53	4,000,000.00	4,000,907.11	907.11
GOVERNMENT AGENCY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / UBS FINANCIAL SERVICES															
638880	2/20/13	4/24/13	313397ET4	AA+	Aaa	AAA	800,000.00		0.1300	799,818.00	0.00	115.56	799,933.56	799,989.60	56.04
Subtotal for DISCOUNT NOTES:							800,000.00	0.0000	0.1300	799,818.00	0.00	115.56	799,933.56	799,989.60	56.04
GOVT AGENCY-FIX-30/360															
FANNIE MAE / JP MORGAN CHASE & CO															
624239	11/20/12	4/2/13	3136F9E58	AA+	Aaa	AAA	400,000.00	4.0000	0.1691	405,612.00	(5,569.48)	5,822.23	400,042.52	400,516.00	473.48
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	(1,111.74)	1,140.00	100,029.26	100,058.00	28.74
FANNIE MAE / BARCLAY CAPITAL															
644497	3/21/13	4/9/13	31398AMW9	AA+	Aaa	AAA	303,000.00	3.2500	0.1100	303,474.50	(263.61)	273.54	303,210.89	303,369.66	158.77
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	(2,617.20)	2,890.56	500,216.30	500,315.00	98.70
FREDDIE MAC / BARCLAYS CAPITAL															
640122	2/26/13	4/15/13	3137EACJ6	AA+	Aaa	AAA	2,498,000.00	1.6250	0.1300	2,503,088.65	(3,634.75)	3,946.49	2,499,453.90	2,499,923.46	469.56
FREDDIE MAC / BARCLAYS CAPITAL															
642726	3/12/13	4/15/13	3137EACJ6	AA+	Aaa	AAA	1,150,000.00	1.6250	0.1200	1,151,581.64	(910.64)	986.28	1,150,671.00	1,150,885.50	214.50
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	263.64	419.44	499,978.64	500,050.00	71.36
FED HM LN BK BD / DEUTSCHE															
641205	3/4/13	4/30/13	313376XG5	AA+	Aaa	AAA	425,000.00	0.2000	0.1301	425,044.63	(21.52)	63.75	425,023.11	425,042.50	19.39
FED HM LN BK BD / BARCLAYS CAPITAL															
645482	3/27/13	4/30/13	313376QV0	AA+	Aaa	N.A	1,000,000.00	0.3000	0.1060	1,000,174.75	(21.18)	33.33	1,000,153.57	1,000,150.00	(3.57)
FED HM LN BK BD / BARCLAYS CAPITAL															
640697	2/28/13	5/3/13	3133796A2	AA+	Aaa	AAA	650,000.00	0.2200	0.1350	650,102.00	(51.78)	131.09	650,050.22	650,104.00	53.78
FREDDIE MAC / BARCLAYS CAPITAL															
645484	3/27/13	5/22/13	3128X1EJ2	AA+	Aaa	AAA	1,800,000.00	4.2500	0.1149	1,811,358.97	(826.11)	850.00	1,810,532.86	1,811,160.00	627.14
FED HM LN BK BD / MORGAN STANLEY															
642443	3/11/13	5/24/13	3133X26Y6	AA+	Aaa	N.A	150,000.00	5.1300	0.1450	151,514.54	(414.94)	427.50	151,099.60	151,165.50	65.90
FED HM LN BK BD / MORGAN STANLEY															
642442	3/11/13	5/29/13	3133XQU34	AA+	Aaa	N.A	120,000.00	3.6250	0.1451	120,903.60	(231.69)	241.67	120,671.91	120,804.00	132.09
FREDDIE MAC / JP MORGAN CHASE & CO															
642725	3/12/13	5/29/13	3137EABJ7	AA+	Aaa	AAA	955,000.00	3.5000	0.1353	961,864.54	(1,693.85)	1,764.10	960,170.69	961,360.30	1,189.61
FED HM LN BK BD / CRED SUIS SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
613208	9/17/12	6/14/13	3133XYHD0	AA+	Aaa	N.A	945,000.00	1.6250	0.1922	955,029.29	(7,287.20)	4,564.22	947,742.09	947,504.25	(237.84)
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	(4,616.02)	3,914.05	247,572.28	247,719.50	147.22
FED HM LN BK BD / CRED SUIS SECURITIES															
637297	2/7/13	6/14/13	3133XYHD0	AA+	Aaa	AAA	150,000.00	1.6250	0.1301	150,790.50	(336.12)	365.63	150,454.38	150,397.50	(56.88)
FED HM LN BK BD / MORGAN STANLEY															
642206	3/8/13	6/14/13	3133XFLF1	AA+	Aaa	N.A	265,000.00	5.3750	0.1515	268,686.15	(883.14)	910.02	267,803.01	267,941.50	138.49
FED FARM CR BK / BNP PARIBAS															
644495	3/21/13	6/18/13	31331QX28	AA+	Aaa	AAA	400,000.00	3.6250	0.1300	403,373.31	(387.74)	402.78	402,985.57	403,108.00	122.43
FREDDIE MAC / CRED SUIS SECURITIES															
637293	2/7/13	7/15/13	3134A4T27	AA+	Aaa	AAA	1,000,000.00	4.5000	0.1501	1,019,077.00	(6,519.99)	6,750.00	1,012,557.01	1,012,190.00	(367.01)
FED FARM CR BK / BNP PARIBAS															
644496	3/21/13	9/6/13	31331KXA3	AA+	Aaa	AAA	350,000.00	0.3750	0.1552	350,346.21	(20.98)	36.46	350,325.23	350,353.50	28.27
FANNIE MAE / CRED SUIS SECURITIES															
644503	3/21/13	9/23/13	31398A2S0	AA+	Aaa	AAA	850,000.00	1.0000	0.1533	853,635.45	(199.75)	188.89	853,435.70	853,519.00	83.30
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	(11,603.50)	10,662.92	512,224.00	512,550.00	326.00
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	(7,579.12)	7,786.67	410,812.88	411,284.00	471.12
Subtotal for GOVT AGENCY-FIX-30/360:							15,656,000.00	2.4569	0.1467	15,783,755.03	(56,538.41)	54,571.62	15,727,216.62	15,731,471.17	4,254.55
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	61.91	494.89	799,949.91	800,096.00	146.09
Subtotal for GOVT AGENCY-FIX-INT@MAT:							800,000.00	0.1700	0.1913	799,888.00	61.91	494.89	799,949.91	800,096.00	146.09
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / MORGAN STANLEY															
636350	2/1/13	4/11/13	31331KGY0	AA+	Aaa	AAA	205,000.00	0.3000	0.1298	205,066.83	(57.14)	100.79	205,009.69	205,067.65	57.96
FED HM LN BK BD / JEFFERIES & COMPANY															
630591	12/28/12	4/12/13	313375ZY6	AA+	Aaa	AAA	1,000,000.00	0.3200	0.1050	1,000,685.31	(613.52)	702.22	1,000,071.79	1,000,260.00	188.21
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	130.17	1,000,000.00	1,000,100.00	100.00
FREDDIE MAC / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
641204	3/4/13	5/3/13	3134G2GJ5	AA+	Aaa	AAA	850,000.00	0.1537	0.1451	850,042.81	(19.98)	101.61	850,022.83	850,034.00	11.17
FREDDIE MAC / BARCLAYS CAPITAL															
641661	3/6/13	5/6/13	3134G2GS5	AA+	Aaa	AAA	650,000.00	0.1552	0.1190	650,039.22	(16.72)	72.86	650,022.50	650,045.50	23.00
FANNIE MAE / MORGAN STANLEY															
644963	3/25/13	5/17/13	3135G0CL5	AA+	Aaa	AAA	1,200,000.00	0.2001	0.1343	1,200,116.12	(15.34)	46.69	1,200,100.78	1,200,168.00	67.22
FANNIE MAE / MORGAN STANLEY															
645485	3/27/13	5/17/13	3135G0CL5	AA+	Aaa	AAA	800,000.00	0.2001	0.1312	800,078.03	(7.65)	22.23	800,070.38	800,112.00	41.62
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	40.57	20.53	1,199,980.57	1,200,072.00	91.43
FREDDIE MAC / BARCLAYS CAPITAL															
632356	1/9/13	6/3/13	3134G2KM3	AA+	Aaa	AAA	700,000.00	0.1537	0.1387	700,030.88	(17.46)	86.67	700,013.42	700,000.00	(13.42)
FED FARM CR BK / JP MORGAN CHASE & CO															
641671	3/6/13	7/22/13	31331JWB5	AA+	Aaa	AAA	110,000.00	0.2317	0.1491	110,034.32	(6.47)	7.08	110,027.85	110,034.10	6.25
FED FARM CR BK / MORGAN STANLEY															
633326	1/15/13	8/1/13	31331KMC1	AA+	Aaa	AAA	310,000.00	0.1737	0.1627	310,018.60	(7.14)	0.00	310,011.46	310,049.60	38.14
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	(50.38)	96.90	180,085.07	180,153.00	67.93
FANNIE MAE / MORGAN STANLEY															
644210	3/20/13	8/9/13	3135G0CB7	AA+	Aaa	AAA	1,370,000.00	0.3800	0.1486	1,371,233.00	(104.20)	173.53	1,371,128.80	1,371,164.50	35.70
FED FARM CR BK / CASTLE OAK SECURITIES															
641670	3/6/13	8/19/13	31331JYX5	AA+	Aaa	AAA	650,000.00	0.3234	0.1801	650,429.00	(67.19)	151.82	650,361.81	650,455.00	93.19
FED FARM CR BK / CASTLE OAK SECURITIES															
630590	12/28/12	11/18/13	31331KLJ7	AA+	Aaa	AAA	1,000,000.00	0.1932	0.1781	1,000,135.00	(39.05)	75.13	1,000,095.95	1,000,220.00	124.05
FED FARM CR BK / BNP PARIBAS															
644506	3/21/13	3/11/14	3133ECHM9	AA+	Aaa	N.A	2,000,000.00	0.1500	0.1602	1,999,800.00	6.20	91.67	1,999,806.20	1,999,800.00	(6.20)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							13,225,000.00	0.2078	0.1433	13,227,784.57	(975.47)	1,879.90	13,226,809.10	13,227,735.35	926.25
GOVT AGENCY-FLOAT-ACT/ACT															
FED FARM CR BK / GOLDMAN SACHS															
635593	1/29/13	1/22/14	3133ECD55	AA+	Aaa	AAA	1,400,000.00	0.1660	0.1654	1,400,000.00	0.00	400.24	1,400,000.00	1,399,398.00	(602.00)
FANNIE MAE / BARCLAYS CAPITAL															
645750	3/28/13	3/4/14	3135G0AZ6	AA+	Aaa	AAA	2,000,000.00	0.3112	0.1868	2,002,339.68	(27.44)	67.65	2,002,312.24	2,002,060.00	(252.24)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:							3,400,000.00	0.2514	0.1780	3,402,339.68	(27.44)	467.89	3,402,312.24	3,401,458.00	(854.24)
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	362.93	0.00	141,935.08	141,955.98	20.90
FREDDIE MAC / FTN FINANCIAL															
603732	7/25/12	7/15/13	3134A4LW2	N.A.	Aaa	AAA	794,000.00		0.3852	791,035.20	2,083.83	0.00	793,119.03	793,420.38	301.35
Subtotal for GOVT AGENCY-ZERO COUPON:							936,000.00	0.0000	0.3836	932,607.35	2,446.76	0.00	935,054.11	935,376.36	322.25
Subtotal for GOVERNMENT AGENCY:							34,817,000.00	1.2122	0.1555	34,946,192.63	(55,032.65)	57,529.86	34,891,275.54	34,896,126.48	4,850.94
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
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	(1,896.81)	2,644.44	1,000,609.19	1,001,540.00	930.81
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	(679.39)	717.78	100,439.61	100,851.00	411.39
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	(7,985.50)	7,250.00	303,497.30	303,501.00	3.70
BERKSHIRE HATHAWAY INC / CITIGROUP GLOBAL MARKETS															
641200	3/4/13	8/15/13	084664BG5	AA+	Aa2	A+	2,000,000.00	5.0000	0.2590	2,042,360.00	(7,103.85)	7,500.00	2,035,256.15	2,038,180.00	2,923.85
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	(1,912.86)	97.22	1,003,237.14	1,003,740.00	502.86
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	(1,023.90)	1,487.50	852,486.60	853,162.00	675.40
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	(173.82)	262.50	150,422.13	150,558.00	135.87
WAL-MART STORES INC / GOLDMAN SACHS GROUP INC															
641202	3/4/13	10/25/13	931142CW1	AA	Aa2	AA	900,000.00	0.7500	0.2474	902,898.00	(338.73)	506.25	902,559.27	903,348.00	788.73
Subtotal for MEDIUM TERM NOTE:							6,300,000.00	2.4690	0.2354	6,369,622.25	(21,114.86)	20,465.69	6,348,507.39	6,354,880.00	6,372.61
Subtotal for MEDIUM TERM NOTES:							6,300,000.00	2.4690	0.2354	6,369,622.25	(21,114.86)	20,465.69	6,348,507.39	6,354,880.00	6,372.61
TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
639658	2/25/13	3/31/13	912828HV5	AA+	Aaa	AAA	0.00	2.5000	0.1276	0.00	0.00	0.00	0.00	0.00	0.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 01-Apr-2013 10:29 am
Print Date: 01-Apr-2013
As at date: 01-Apr-2013

Page 6 of 6
User: uphan

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
TREASURIES															
TREASURY BOND															
US TREASURY N/B / UBS FINANCIAL SERVICES															
608815	8/22/12	5/15/13	912828NC0	AA+	Aaa	AAA	200,000.00	1.3750	0.1872	201,734.38	(1,447.49)	1,040.75	200,286.89	200,316.41	29.52
Subtotal for TREASURY BOND:							200,000.00	1.3750	0.1872	201,734.38	(1,447.49)	1,040.75	200,286.89	200,316.41	29.52
Subtotal for TREASURIES:							200,000.00	1.3750	0.1872	201,734.38	(1,447.49)	1,040.75	200,286.89	200,316.41	29.52
Total 283-John Wayne Airport :							46,092,393.76	1.2896	0.1826	46,292,943.02	(77,595.00)	84,542.83	46,215,463.58	46,227,623.76	12,160.18
Net Asset Value (NAV):															
														1.000263	
<u>505-Foothill Rnch 87-4 DS</u>															
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	8,567.88	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	8,567.88	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	8,567.88	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	8,567.88	1,081,500.00	1,081,500.00	0.00
Net Asset Value (NAV):														1.000000	
<u>510-Baker Rnch 87-6 Const</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	4/1/13			AAAm	AAA-mf	AAAmmf	525,922.52		0.0200	525,922.52	0.00	0.00	525,922.52	525,922.52	0.00
Subtotal for FUNDS:							525,922.52		0.0200	525,922.52	0.00	0.00	525,922.52	525,922.52	0.00
Total 510-Baker Rnch 87-6 Const :							525,922.52		0.0200	525,922.52	0.00	0.00	525,922.52	525,922.52	0.00
Net Asset Value (NAV):														1.000000	
Total Investments:							47,812,032.46	1.3981	0.1909	48,012,581.72	(77,595.00)	93,325.01	47,935,102.28	47,961,776.50	26,674.22

Report Parameters

Deals [Settlement Date] <= 31-Mar-2013
Deals [Entity Name] include list 15B-Housing 99A & 99B, 283-John Wayne Airport, 505-Foothill Rnch 874 DS, 510-Baker Rnch 87-6 Const
Market values provided by Bloomberg and Northern Trust.

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
March 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	66,453.80	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	06/01/95	11/15/18	U.S. TREASURY STRIPPED	912833KT6	0.00%	43,923.12	278,823.72	-
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	3,253,313.44	75,903.75
REDEVELOPMENT AGENCIES										
2001 NDAPP SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION		VARIABLE	-	-	-
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										
1994 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION		VARIABLE	1,466,756.25	1,466,756.25	-
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIGN		VARIABLE	-	-	-
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION		VARIABLE	15,352,057.17	15,352,057.17	-
1998 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	2,539,474.10	2,539,474.10	34.56
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	4,008,944.46	4,008,944.46	54.56
1999 SOCPFA SERIES B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	245,511.71	245,511.71	3.34
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	6.41	6.41	-
ASSESSMENT DISTRICTS										
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	4,146,935.53	4,146,935.53	56.93
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO		VARIABLE	620,529.79	620,529.79	10.54
IRVINE COAST	U.S. BANK	COMMERCIAL PAPER	05/04/12	01/29/13	US BANK NA COMMERCIAL PAPER		0.33%	-	-	-
NEWPORT COAST - 2003B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	476,983.46	476,983.46	6.67
NEWPORT COAST - Group 1	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	1,087,656.18	1,087,656.18	15.25
NEWPORT COAST - Group 2	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	695,618.78	695,618.78	9.76
NEWPORT COAST - Group 3	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	886,170.07	886,170.07	12.41
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	121,107.49	121,107.49	-
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	697,439.00	697,439.00	9.16
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION		VARIABLE	17,933.72	17,933.72	-
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	361,952.20	361,952.20	4.75
REVENUE BONDS										
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MMKT 5 - CT		VARIABLE	3,867.99	3,867.99	0.13
2012 JUVENILE JUSTICE CENTER	U.S. BANK	COMMERCIAL PAPER	02/08/13	08/07/13	US BANK NA DISCOUNT CP		0.00%	3,734,262.00	3,733,888.20	947.48
1997 SOLID WASTE MANAGEMENT	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	2,463,013.84	2,463,013.84	26.22
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	7,414,406.80	142,529.85
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADV TREASURY		VARIABLE	16,639,157.50	16,639,157.50	134.96
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	125,539.68
2006 LEASE REVENUE BONDS (COGEN)	DEUTSCHE BANK	MONEY MARKET			GS FIN SQ MM FUND ADMIN		VARIABLE	1,742,037.14	1,742,037.14	8.99

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
March 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%	36,274,418.21 *	75,457,937.09	3,775,544.83
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%	46,546,859.74 *	85,506,940.59	3,092,520.89
2012-13 PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	53.31	53.31	-
2013-14 PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	83,568.52	83,568.52	1.14
RECOVERY BONDS										
2005A REFUNDING RECOVERY BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADVANTAGE TREASURY		VARIABLE	11.80	11.80	0.84
2005A REFUNDING RECOVERY BONDS	BNY MELLON	INVEST AGRMNT	10/25/05	06/01/15	NATIXIS FUNDING CORP.		VARIABLE	14,107,423.11	14,107,423.11	3,174.54
TEETER PLAN										
COMMERCIAL PAPER	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	29,747.98	29,747.98	0.40
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION		VARIABLE	15,073.39	15,073.39	0.26
TOTAL OF INVESTMENTS WITH TRUSTEES								<u>\$ 186,172,694.93</u>	<u>\$ 265,510,995.00</u>	<u>\$ 7,216,551.90</u>

* The revised book values were provided by Bank of New York (the holder of these securities).

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
#REF!

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	17,738,148.94	17,738,148.94	235.41
FIRST AMERICAN PRIME OBLIGATION				VARIABLE	23,442,607.13	23,442,607.13	-
FIRST AMERICAN TREAS OBLIGATION				VARIABLE	451,121.42	451,121.42	-
GS FIN SQ MM FUND ADMIN				VARIABLE	1,742,037.14	1,742,037.14	8.99
US BANK MMKT 5 -CT				VARIABLE	3,867.99	3,867.99	0.13
WELLS FARGO ADVANTAGE TREASURY				VARIABLE	16,639,169.30	16,639,169.30	135.80
SUB-TOTAL MONEY MARKET FUNDS					60,642,096.84	60,642,096.84	390.87
COMMERCIAL PAPER							
US BANK NA DISCOUNT CP	05/14/12	02/08/13			3,734,262.00	3,733,888.20	947.48
SUB-TOTAL COMMERCIAL PAPER					3,734,262.00	3,733,888.20	947.48
INVESTMENT AGREEMENTS							
NATIXIS FUNDING CORP.	10/25/05	06/01/15		VARIABLE	14,107,423.11	14,107,423.11	3,174.54
NATIXIS FUNDING CORP.	11/22/05	01/17/17		5.005%	15,049,711.41	15,049,711.41	125,539.68
SUB-TOTAL INVESTMENT AGREEMENTS					29,157,134.52	29,157,134.52	128,714.22
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	3,253,313.44	75,903.75
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	66,453.80	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	278,823.72	-
SUB-TOTAL US TREASURIES					2,612,618.22	3,598,590.96	75,903.75
GOVERNMENT SECURITIES							
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/16	31364KQG8		36,274,418.21	75,457,937.09	3,775,544.83
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/21	31364KQH6		46,546,859.74	85,506,940.59	3,092,520.89
FED NATL MTG ASSN DISC NTS	12/03/12	05/31/13	313588Q40		7,205,305.40	7,414,406.80	142,529.85
SUB-TOTAL US GOVERNMENT SECURITIES					90,026,583.35	168,379,284.48	7,010,595.58
TOTAL OF INVESTMENTS WITH TRUSTEES					<u>\$ 186,172,694.93</u>	<u>\$ 265,510,995.00</u>	<u>\$ 7,216,551.90</u>

JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE
FOR THE MONTH ENDED **MARCH 2013**

Prepared by: [Adam Steckler](#)
Date: [4/4/2013](#)

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: \$51,739.72	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: \$36,967.35	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	1,087,835.34	1,087,835.34	809,235.15	809,235.15	0.00	0.00
First American Gov't Obligation Fund - Y (Note 3) 31846V203		42,648.21	42,648.21						
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: \$4,514.90 CUSIP: 912828RN2	10/31/2013	4,332,857.80	4,332,767.35						
		\$4,375,506.01	\$4,375,415.56	\$1,087,835.34	\$1,087,835.34	\$809,235.15	\$809,235.15	\$0.00	\$0.00
<u>2009B AIRPORT REVENUE BONDS</u>									
US Bk Mmkt 5 - Ct (Note 2) 9AMMF05B2		0.00	0.00	4,006,134.16	4,006,134.16	1,918,913.68	1,918,913.68	0.00	0.00
First American Gov't Obligation Fund - Y (Note 3) 31846V203		97,663.43	97,663.43						
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	9,414,058.50	9,399,768.62						
		\$9,511,721.93	\$9,497,432.05	\$4,006,134.16	\$4,006,134.16	\$1,918,913.68	\$1,918,913.68	\$0.00	\$0.00
<u>WELLS FARGO BANK</u>									
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	\$4,663,253.53	\$4,663,253.53						

(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 March 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	5/1/2013	0.90%	A+	\$ 18,000,000	Extended Fund **	\$ 18,000,000	\$ 18,005,310
Taxable Pension Obligation Bonds, 2012 Series A	1/18/2012	6/28/2013	0.95%	A+	17,000,000	Extended Fund **	17,000,000	17,009,180
					35,000,000		35,000,000	35,014,490
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	75,059,250
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	25,064,750
					100,000,000		100,000,000	100,124,000
							\$ 135,000,000	\$ 135,138,490

** Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 55.29%

Orange County Educational Investment Pool - 44.71%

***Market values provided by Bloomberg and Northern Trust

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

Temporary Transfer-from OCEIP	Transfer Date	Maturity	Int Rate*	Original Amount		Principal Paydown	Principal Outstanding
Anaheim Union High	4/30/2012	10/31/2012	n/a	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	\$ -
Anaheim Union High	10/10/2012	1/31/2013	n/a	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.40%	47,000,000	Educational Money Market Fund	-	47,000,000
Brea Olinda	4/30/2012	10/31/2012	n/a	3,000,000	Educational Money Market Fund	3,000,000	-
Fullerton Joint Union High	4/30/2012	10/31/2012	n/a	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	n/a	4,000,000	Educational Money Market Fund	4,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	n/a	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.40%	40,000,000	Educational Money Market Fund	-	40,000,000
Santa Ana Unified	4/30/2012	10/31/2012	n/a	70,000,000	Educational Money Market Fund	70,000,000	-
Total Temporary Transfers				\$ 269,000,000		\$ 182,000,000	\$ 87,000,000

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

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

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

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Fund: County Money Mkt Fnd												
628550	FREDDIE DISCOUNT	/CRED SUIS SECURITIES	AGDN				0.0730 / 0.0730					
				3/18/2013	3/1/2013	SALE		(50,000,000.00)	(49,990,773.61)	0.00	34,991,304.86	14,999,468.75
638097	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.0700 / 0.0700					
				3/1/2013	3/1/2013	MAT		(10,000,000.00)	(9,999,688.89)	0.00	(311.11)	10,000,000.00
628550	FREDDIE DISCOUNT	/CRED SUIS SECURITIES	AGDN				0.0730 / 0.0730					
				3/18/2013	3/4/2013	SALE		(50,000,000.00)	(49,990,773.61)	0.00	34,991,123.61	14,999,650.00
641199	BERKSHIRE HATHAWAY INC	/CITIGROUP GLOBAL MARKETS	MTN				1.5000 / 0.2916					
				1/10/2014	3/4/2013	PURC		1,385,000.00	1,399,196.25	3,116.25	0.00	(1,402,312.50)
641201	BERKSHIRE HATHAWAY INC	/CITIGROUP GLOBAL MARKETS	MTN				5.0000 / 0.2590					
				8/15/2013	3/4/2013	PURC		1,216,000.00	1,241,754.88	3,208.89	0.00	(1,244,963.77)
641203	WAL-MART STORES INC	/GOLDMAN SACHS GROUP INC	MTN				0.7500 / 0.2474					
				10/25/2013	3/4/2013	PURC		900,000.00	902,898.00	2,418.75	0.00	(905,316.75)
604493	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT3				0.2449 / 0.1964					
				3/6/2013	3/6/2013	INT		0.00	0.00	0.00	(2,575.25)	2,575.25
				3/6/2013	3/6/2013	MAT		(4,500,000.00)	(4,502,949.30)	0.00	2,949.30	4,500,000.00
626888	FED FARM CR BK	/BNP PARIBAS	AGN FLOAT1				0.1800 / 0.1900					
				12/6/2013	3/6/2013	INT		0.00	0.00	0.00	(4,500.00)	4,500.00
627304	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT1				0.1630 / 0.1781					
				12/6/2013	3/6/2013	INT		0.00	0.00	0.00	(5,763.34)	5,763.34
641666	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.0700 / 0.0700					
				3/11/2013	3/6/2013	PURC		30,000,000.00	29,999,708.34	0.00	0.00	(29,999,708.33)
628550	FREDDIE DISCOUNT	/CRED SUIS SECURITIES	AGDN				0.0730 / 0.0730					
				3/18/2013	3/7/2013	SALE		(50,000,000.00)	(49,990,773.61)	0.00	39,990,987.50	9,999,786.11
628551	FREDDIE DISCOUNT	/CRED SUIS SECURITIES	AGDN				0.0730 / 0.0730					
				3/18/2013	3/7/2013	SALE		(50,000,000.00)	(49,990,773.61)	0.00	44,990,880.55	4,999,893.06

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Fund: County Money Mkt Fnd												
630030	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				1.7500 / 0.1100					
				3/8/2013	3/8/2013	INT		0.00	0.00	0.00	(175,000.00)	175,000.00
				3/8/2013	3/8/2013	MAT		(20,000,000.00)	(20,170,562.40)	0.00	170,562.40	20,000,000.00
642208	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.0800 / 0.0800					
				3/15/2013	3/8/2013	PURC		20,000,000.00	19,999,688.88	0.00	0.00	(19,999,688.89)
641666	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.0700 / 0.0700					
				3/11/2013	3/11/2013	MAT		(30,000,000.00)	(29,999,708.33)	0.00	(291.67)	30,000,000.00
642445	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0720 / 0.0720					
				3/14/2013	3/11/2013	PURC		30,000,000.00	29,999,820.00	0.00	0.00	(29,999,820.00)
627781	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1675 / 0.1355					
				3/21/2013	3/12/2013	SALE		(50,000,000.00)	(50,009,285.42)	0.00	15,005,948.46	35,003,336.96
642208	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.0800 / 0.0800					
				3/15/2013	3/12/2013	SALE		(20,000,000.00)	(19,999,688.89)	0.00	(219.44)	19,999,908.33
627306	FED HM LN BK BD	/MORGAN STANLEY	AGN FLOAT1				0.1900 / 0.1798					
				6/13/2013	3/13/2013	INT		0.00	0.00	0.00	(22,486.10)	22,486.10
638096	FHLB DISC CORP	/UBS FINANCE (DE) LLC	AGDN				0.0900 / 0.0900					
				3/13/2013	3/13/2013	MAT		(40,000,000.00)	(39,997,200.00)	0.00	(2,800.00)	40,000,000.00
642980	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.0925 / 0.0925					
				4/18/2013	3/13/2013	PURC		50,000,000.00	49,995,375.00	0.00	0.00	(49,995,375.00)
642981	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.0925 / 0.0925					
				4/18/2013	3/13/2013	PURC		36,500,000.00	36,496,623.75	0.00	0.00	(36,496,623.75)
584191	FANNIE MAE	/CASTLE OAK SECURITIES	AGN FLOAT3				0.2460 / 0.2063					
				3/14/2013	3/14/2013	INT		0.00	0.00	0.00	(15,086.09)	15,086.09
				3/14/2013	3/14/2013	MAT		(25,000,000.00)	(25,013,924.35)	0.00	13,924.35	25,000,000.00

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Fund: County Money Mkt Fnd												
585246	FANNIE MAE	/CASTLE OAK SECURITIES	AGN FLOAT3				0.2460 / 0.2062					
				3/14/2013	3/14/2013	INT		0.00	0.00	0.00	(10,861.99)	10,861.99
				3/14/2013	3/14/2013	MAT		(18,000,000.00)	(18,010,643.09)	0.00	10,643.09	18,000,000.00
617327	FANNIE MAE	/CASTLE OAK SECURITIES	AGN FLOAT3				0.2610 / 0.1605					
				3/14/2013	3/14/2013	INT		0.00	0.00	0.00	(9,051.65)	9,051.65
				3/14/2013	3/14/2013	MAT		(15,000,000.00)	(15,009,201.43)	0.00	9,201.43	15,000,000.00
642445	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0720 / 0.0720					
				3/14/2013	3/14/2013	MAT		(30,000,000.00)	(29,999,820.00)	0.00	(180.00)	30,000,000.00
643210	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0950 / 0.0950					
				4/17/2013	3/14/2013	PURC		30,000,000.00	29,997,308.34	0.00	0.00	(29,997,308.33)
640118	US TREASURY N/B	/MORGAN STANLEY	TRBD				1.2500 / 0.1814					
				3/15/2014	3/15/2013	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
628551	FREDDIE DISCOUNT	/CRED SUIS SECURITIES	AGDN				0.0730 / 0.0730					
				3/18/2013	3/18/2013	MAT		(50,000,000.00)	(49,990,773.61)	0.00	4,990,773.61	45,000,000.00
628552	FREDDIE DISCOUNT	/CRED SUIS SECURITIES	AGDN				0.0730 / 0.0730					
				3/18/2013	3/18/2013	MAT		(50,000,000.00)	(49,990,773.61)	0.00	(9,226.39)	50,000,000.00
630589	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1990 / 0.1839					
				11/18/2013	3/18/2013	INT		0.00	0.00	0.00	(2,087.40)	2,087.40
643691	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1				1.6250 / 0.1004					
				4/15/2013	3/18/2013	PURC		7,000,000.00	7,056,323.75	0.00	0.00	(7,056,323.75)
643692	US TREASURY N/B	/RBC	TBILL				0.0718 / 0.0718					
				4/18/2013	3/18/2013	PURC		50,000,000.00	49,996,908.20	0.00	0.00	(49,996,908.18)
643693	FREDDIE DISCOUNT	/UBS FINANCIAL SERVICES	AGDN				0.0800 / 0.0800					
				4/16/2013	3/18/2013	PURC		22,993,000.00	22,991,518.24	0.00	0.00	(22,991,518.23)
643695	FNMA DISCOUNT	/RBS GREENWICH CAPITAL	AGDN				0.0950 / 0.0950					
				5/29/2013	3/18/2013	PURC		30,000,000.00	29,994,300.00	0.00	0.00	(29,994,300.00)

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Fund: County Money Mkt Fnd												
614277	FED HM LN BK BD	/BARCLAY CAPITAL	AGN FLOATI				0.1830 / 0.1850					
				3/21/2013	3/19/2013	SALE		(25,000,000.00)	(24,999,750.00)	0.00	4,993,838.93	20,005,911.07
643904	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGN FLOATI				0.2527 / 0.0824					
				4/26/2013	3/19/2013	PURC		3,700,000.00	3,701,192.91	0.00	0.00	(3,701,192.91)
643905	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				2.7000 / 2.6919					
				3/28/2022	3/19/2013	PURC		50,000,000.00	50,673,100.00	0.00	0.00	(50,673,100.00)
643906	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				2.7000 / 2.6919					
				3/28/2022	3/19/2013	PURC		9,910,000.00	10,043,408.42	0.00	0.00	(10,043,408.42)
644216	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOATI				0.1552 / 0.1054					
				5/6/2013	3/20/2013	PURC		50,000,000.00	50,006,267.80	0.00	0.00	(50,006,267.78)
614277	FED HM LN BK BD	/BARCLAY CAPITAL	AGN FLOATI				0.1830 / 0.1850					
				3/21/2013	3/21/2013	INT		0.00	0.00	0.00	(1,500.00)	1,500.00
				3/21/2013	3/21/2013	MAT		(25,000,000.00)	(24,999,750.00)	0.00	19,999,750.00	5,000,000.00
627781	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOATI				0.1675 / 0.1355					
				3/21/2013	3/21/2013	INT		0.00	0.00	0.00	(1,886.50)	1,886.50
				3/21/2013	3/21/2013	MAT		(50,000,000.00)	(50,009,285.42)	0.00	35,009,285.42	15,000,000.00
627782	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOATI				0.1675 / 0.1355					
				3/21/2013	3/21/2013	INT		0.00	0.00	0.00	(6,288.34)	6,288.34
				3/21/2013	3/21/2013	MAT		(50,000,000.00)	(50,009,285.42)	0.00	9,285.42	50,000,000.00
627783	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOATI				0.1675 / 0.1355					
				3/21/2013	3/21/2013	INT		0.00	0.00	0.00	(6,288.33)	6,288.33
				3/21/2013	3/21/2013	MAT		(50,000,000.00)	(50,009,285.42)	0.00	9,285.42	50,000,000.00
644493	FNMA DISCOUNT	/CRED SUIS SECURITIES	AGDN				0.0950 / 0.0950					
				6/19/2013	3/21/2013	PURC		50,000,000.00	49,988,125.00	0.00	0.00	(49,988,125.00)
644494	FNMA DISCOUNT	/CRED SUIS SECURITIES	AGDN				0.0950 / 0.0950					
				6/19/2013	3/21/2013	PURC		49,092,000.00	49,080,340.65	0.00	0.00	(49,080,340.65)

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Fund: County Money Mkt Fnd												
644735	FHLB DISC CORP	/RBS GREENWICH CAPITAL	AGDN				0.0850 / 0.0850					
				4/26/2013	3/22/2013	PURC		40,000,000.00	39,996,694.44	0.00	0.00	(39,996,694.44)
614353	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				0.2100 / 0.2230					
				9/24/2013	3/24/2013	INT		0.00	0.00	0.00	(10,500.00)	10,500.00
630581	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				1.0000 / 0.1003					
				3/27/2013	3/25/2013	SALE		(25,000,000.00)	(25,118,769.44)	0.00	20,093,788.72	5,024,980.72
644961	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.0800 / 0.0800					
				5/6/2013	3/25/2013	PURC		22,093,000.00	22,090,937.99	0.00	0.00	(22,090,937.99)
643904	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGN FLOAT1				0.2527 / 0.0824					
				4/26/2013	3/26/2013	INT		0.00	0.00	0.00	(727.21)	727.21
645232	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3700 / 0.3700					
				3/26/2014	3/26/2013	PURC		20,000,000.00	20,000,000.00	0.00	0.00	(20,000,000.00)
589782	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				0.2200 / 0.2223					
				3/27/2013	3/27/2013	INT		0.00	0.00	0.00	(11,000.00)	11,000.00
				3/27/2013	3/27/2013	MAT		(10,000,000.00)	(10,002,366.67)	0.00	2,366.67	10,000,000.00
630025	FED HM LN BK BD	/GOLDMAN SACHS GROUP INC	AGNF1				1.0000 / 0.1054					
				3/27/2013	3/27/2013	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				3/27/2013	3/27/2013	MAT		(50,000,000.00)	(50,236,611.11)	0.00	236,611.11	50,000,000.00
630260	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT1				0.2000 / 0.2051					
				12/27/2013	3/27/2013	INT		0.00	0.00	0.00	(11,041.67)	11,041.67
630261	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT1				0.1860 / 0.1961					
				12/27/2013	3/27/2013	INT		0.00	0.00	0.00	(11,614.70)	11,614.70
630581	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				1.0000 / 0.1003					
				3/27/2013	3/27/2013	INT		0.00	0.00	0.00	(100,000.00)	100,000.00

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Fund: County Money Mkt Fnd												
645469	US TREASURY N/B	/GOLDMAN SACHS GROUP INC	TBILL	3/27/2013	3/27/2013	MAT	0.0610 / 0.0610	(25,000,000.00)	(25,118,769.44)	0.00	5,118,769.44	20,000,000.00
645470	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	4/25/2013	3/27/2013	PURC	3.6250 / 0.0747	40,000,000.00	39,998,034.44	0.00	0.00	(39,998,034.44)
645487	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	5/15/2013	3/27/2013	PURC	0.0770 / 0.0770	25,000,000.00	25,120,117.18	330,455.81	0.00	(25,450,572.99)
645488	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	4/24/2013	3/27/2013	PURC	0.0770 / 0.0770	25,000,000.00	24,998,502.78	0.00	0.00	(24,998,502.78)
645490	FHLB DISC CORP	/RBS GREENWICH CAPITAL	AGDN	4/24/2013	3/27/2013	PURC	0.0700 / 0.0700	50,000,000.00	49,997,005.55	0.00	0.00	(49,997,005.56)
628820	FREDDIE MAC	/CITI GLOBAL MARKETS	AGNF1	5/3/2013	3/27/2013	PURC	0.7500 / 0.1016	27,000,000.00	26,998,057.51	0.00	0.00	(26,998,057.50)
628821	FREDDIE MAC	/CITI GLOBAL MARKETS	AGNF1	3/28/2013	3/28/2013	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
				3/28/2013	3/28/2013	MAT		(50,000,000.00)	(50,173,333.33)	0.00	173,333.33	50,000,000.00
							0.7500 / 0.1016					
643905	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY	3/28/2013	3/28/2013	INT		0.00	0.00	0.00	(175,410.00)	175,410.00
				3/28/2013	3/28/2013	MAT		(46,776,000.00)	(46,938,156.80)	0.00	162,156.80	46,776,000.00
							2.7000 / 2.6919					
643906	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY	3/28/2022	3/28/2013	EPAY PRI		(50,000,000.00)	(50,673,100.00)	0.00	0.00	50,673,100.00
				3/28/2022	3/28/2013	INT		0.00	0.00	0.00	(675,000.00)	675,000.00
							2.7000 / 2.6919					
645746	FED HM LN BK BD	/CRED SUIS SECURITIES	AGNF1	3/28/2022	3/28/2013	EPAY PRI		(9,910,000.00)	(10,043,408.42)	0.00	0.00	10,043,408.42
				3/28/2022	3/28/2013	INT		0.00	0.00	0.00	(133,785.00)	133,785.00
							0.1250 / 0.1876					
645748	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT3	3/27/2014	3/28/2013	PURC	0.1473 / 0.1823	20,000,000.00	19,987,609.44	0.00	0.00	(19,987,609.44)

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Fund:		County Money Mkt Fnd										
645752	US TREASURY N/B	/RBS GREENWICH CAPITAL	TBILL	3/5/2014	3/28/2013	PURC	0.0475 / 0.0475	40,000,000.00	39,990,692.60	0.00	0.00	(39,990,692.59)
645758	TORONTO DOMINION BANK NY	/TDSI	YCD	5/9/2013	3/28/2013	PURC	0.1250 / 0.1250	30,000,000.00	29,998,337.49	0.00	0.00	(29,998,337.50)
645765	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	4/25/2013	3/28/2013	PURC	0.0750 / 0.0750	20,000,000.00	20,000,000.00	0.00	0.00	(20,000,000.00)
645766	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	5/29/2013	3/28/2013	PURC	0.0750 / 0.0750	50,000,000.00	49,993,541.65	0.00	0.00	(49,993,541.67)
				5/29/2013	3/28/2013	PURC		11,850,000.00	11,848,469.37	0.00	0.00	(11,848,469.37)
Sub Total:								(85,547,000.00)	(86,407,326.38)	339,199.70	259,008,788.24	(172,940,661.52)
Fund:		Extended Fund										
612460	FREDDIE MAC	/BNP PARIBAS	AGNF1				0.4500 / 0.4331					
				9/4/2015	3/4/2013	INT		0.00	0.00	0.00	(23,000.00)	23,000.00
613215	FREDDIE MAC	/BNP PARIBAS	AGNF1				0.4500 / 0.4398					
				9/4/2015	3/4/2013	INT		0.00	0.00	0.00	(23,000.00)	23,000.00
549643	FED HM LN BK BD	/OPPENHEIMER & CO., INC	AGNF1				0.3000 / 0.3873					
550131	FED HM LN BK BD	/DEUTSCHE	AGNF1	3/19/2013	3/8/2013	SALE		(25,000,000.00)	(24,971,683.33)	0.00	(65,050.00)	25,036,733.33
				3/8/2013	3/8/2013	INT		0.00	0.00	0.00	(87,500.00)	87,500.00
				3/8/2013	3/8/2013	MAT		(10,000,000.00)	(10,206,329.22)	0.00	206,329.22	10,000,000.00
550400	FED HM LN BK BD	/BANK OF AMERICA	AGNF1				1.7500 / 0.4120					
				3/8/2013	3/8/2013	INT		0.00	0.00	0.00	(87,500.00)	87,500.00
				3/8/2013	3/8/2013	MAT		(10,000,000.00)	(10,203,721.67)	0.00	203,721.67	10,000,000.00
637829	FHLB DISC CORP	/GOLDMAN SACHS	AGDN				0.0550 / 0.0550					
				3/22/2013	3/8/2013	SALE		(7,762,000.00)	(7,761,537.51)	0.00	2,761,710.57	4,999,826.94
642207	FREDDIE MAC	/RBC	AGNF1				0.4500 / 0.4310					
				11/24/2015	3/8/2013	PURC		20,000,000.00	20,040,700.00	0.00	0.00	(20,040,700.00)
642211	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				0.5000 / 0.4676					

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Fund:	Extended Fund											
504054	FREDDIE MAC	/DEUTSCHE	AGNF1	7/30/2015	3/8/2013	PURC	0.7500 / 0.8639	30,510,000.00	30,549,625.72	0.00	0.00	(30,549,625.71)
642730	FREDDIE MAC	/RBC	AGNF1	3/28/2013	3/12/2013	SALE	0.4500 / 0.4421	(50,000,000.00)	(49,879,000.00)	0.00	29,804,906.67	20,074,093.33
583124	FED HM LN BK BD	/CANTOR FITZGERALD	AGNF1	11/24/2015	3/12/2013	PURC	2.3750 / 0.4091	20,000,000.00	20,035,700.00	0.00	0.00	(20,035,700.00)
598647	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1	3/14/2014	3/14/2013	INT	2.3750 / 0.3961	0.00	0.00	0.00	(178,125.00)	178,125.00
601195	FREDDIE MAC	/BNP PARIBAS	CALLGOVAGY	3/14/2014	3/14/2013	INT	1.0000 / 0.7974	0.00	0.00	0.00	(95,000.00)	95,000.00
603538	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1	3/14/2016	3/14/2013	INT	2.3750 / 0.2990	0.00	0.00	0.00	(100,000.00)	100,000.00
603539	FED HM LN BK BD	/BNP PARIBAS	AGNF1	3/14/2014	3/14/2013	INT	2.3750 / 0.2993	0.00	0.00	0.00	(237,500.00)	237,500.00
504054	FREDDIE MAC	/DEUTSCHE	AGNF1	3/14/2014	3/14/2013	INT	0.7500 / 0.8639	0.00	0.00	0.00	(237,500.00)	237,500.00
643498	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1	3/28/2013	3/15/2013	SALE	0.3500 / 0.3602	(50,000,000.00)	(49,879,000.00)	0.00	24,786,237.58	25,092,762.42
584192	FED HM LN BK BD	/RBC	AGNF1	7/30/2015	3/15/2013	PURC	0.2800 / 0.3143	25,000,000.00	24,994,000.00	0.00	0.00	(24,994,000.00)
547992	FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1	9/16/2013	3/16/2013	INT	0.5000 / 0.6528	0.00	0.00	0.00	(70,000.00)	70,000.00
474363	GENERAL ELEC CAP CORP	/JEFFERIES & COMPANY	MTN	9/19/2014	3/19/2013	INT	5.4000 / 1.8527	0.00	0.00	0.00	(25,000.00)	25,000.00
633778	FANNIE MAE	/RBC	CALLGOVAGY	9/20/2013	3/20/2013	INT	1.0000 / 0.9441	0.00	0.00	0.00	(256,905.00)	256,905.00
637076	FANNIE MAE	/RBC	CALLGOVAGY	9/20/2017	3/20/2013	INT	1.0000 / 1.0133	0.00	0.00	0.00	(250,000.00)	250,000.00
574304	FREDDIE MAC	/BNP PARIBAS	AGNF1	9/20/2017	3/20/2013	INT	0.3000 / 0.4051	0.00	0.00	0.00	(112,985.00)	112,985.00
				3/21/2014	3/21/2013	INT		0.00	0.00	0.00	(15,000.00)	15,000.00

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Fund:	Extended Fund											
575957	FREDDIE MAC	/STERNE AGEE & LEACH	AGNF1				0.3000 / 0.3950					
				3/21/2014	3/21/2013	INT		0.00	0.00	0.00	(15,000.00)	15,000.00
576846	FREDDIE MAC	/BNP PARIBAS	AGNF1				0.3000 / 0.4010					
				3/21/2014	3/21/2013	INT		0.00	0.00	0.00	(15,000.00)	15,000.00
577117	FREDDIE MAC	/UBS FINANCIAL SERVICES	AGNF1				0.3000 / 0.3861					
				3/21/2014	3/21/2013	INT		0.00	0.00	0.00	(15,000.00)	15,000.00
585001	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1				0.4000 / 0.3340					
				3/21/2014	3/21/2013	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
637829	FHLB DISC CORP	/GOLDMAN SACHS	AGDN				0.0550 / 0.0550					
				3/22/2013	3/22/2013	MAT		(7,762,000.00)	(7,761,537.51)	0.00	4,999,537.51	2,762,000.00
547753	FED FARM CR BK	/CANTOR FITZGERALD	AGNF1				0.3500 / 0.4141					
				9/23/2013	3/23/2013	INT		0.00	0.00	0.00	(17,500.00)	17,500.00
504054	FREDDIE MAC	/DEUTSCHE	AGNF1				0.7500 / 0.8639					
				3/28/2013	3/25/2013	SALE		(50,000,000.00)	(49,879,000.00)	0.00	44,860,282.50	5,018,717.50
504055	FREDDIE MAC	/DEUTSCHE	AGNF1				0.7500 / 0.8639					
				3/28/2013	3/25/2013	SALE		(50,000,000.00)	(49,879,000.00)	0.00	24,233,353.57	25,645,646.43
614800	FANNIE MAE	/CRED SUIS SECURITIES	CALLGOVAGY				0.5000 / 0.5135					
				9/25/2015	3/25/2013	INT		0.00	0.00	0.00	(79,500.00)	79,500.00
614801	FREDDIE MAC	/UBS FINANCIAL SERVICES	CALLGOVAGY				0.5000 / 0.5000					
				9/25/2015	3/25/2013	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
614802	FREDDIE MAC	/CASTLE OAK SECURITIES	CALLGOVAGY				0.5000 / 0.5135					
				9/25/2015	3/25/2013	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
644964	FREDDIE MAC	/BNP PARIBAS	AGNF1				1.0000 / 0.7641					
				6/29/2017	3/25/2013	PURC		10,000,000.00	10,122,588.89	0.00	0.00	(10,122,588.89)
644965	FREDDIE MAC	/CRED SUIS SECURITIES	AGNF1				1.0000 / 0.7027					
				3/8/2017	3/25/2013	PURC		25,000,000.00	25,301,055.55	0.00	0.00	(25,301,055.56)
504055	FREDDIE MAC	/DEUTSCHE	AGNF1				0.7500 / 0.8639					

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Fund:		Extended Fund										
515585 US TREASURY N/B	/BARCLAY CAPITAL	TRBD		3/28/2013	3/27/2013	SALE	0.7541 / 0.8277	(50,000,000.00)	(49,879,000.00)	0.00	44,860,256.97	5,018,743.03
				3/28/2013	3/27/2013	SALE		(50,000,000.00)	(49,879,000.00)	0.00	34,822,770.90	15,056,229.10
645483 FED HM LN BK BD	/CANTOR FITZGERALD	AGNF1		3/31/2013	3/27/2013	SALE	0.4500 / 0.4530	(50,000,000.00)	(49,927,734.35)	0.00	(259,551.02)	50,187,285.37
645486 FANNIE MAE	/CRED SUIS SECURITIES	CALLGOVAGY		3/18/2016	3/27/2013	PURC	0.5000 / 0.4200	50,000,000.00	50,001,175.00	0.00	0.00	(50,001,175.00)
504055 FREDDIE MAC	/DEUTSCHE	AGNF1		11/6/2015	3/27/2013	PURC	0.7500 / 0.8639	20,000,000.00	20,080,606.66	0.00	0.00	(20,080,606.67)
618771 FANNIE MAE	/JEFFERIES & COMPANY	AGNF1		3/28/2013	3/28/2013	INT	0.5000 / 0.4322	0.00	0.00	0.00	(16,687.50)	16,687.50
				3/28/2013	3/28/2013	MAT		(50,000,000.00)	(49,879,000.00)	0.00	45,429,000.00	4,450,000.00
				9/28/2015	3/28/2013	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
618773 FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1		9/28/2015	3/28/2013	INT	0.5000 / 0.4370	0.00	0.00	0.00	(37,500.00)	37,500.00
619050 FANNIE MAE	/BNP PARIBAS	AGNF1		9/28/2015	3/28/2013	INT	0.5000 / 0.4626	0.00	0.00	0.00	(25,000.00)	25,000.00
				9/28/2015	3/28/2013	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
Sub Total:								(260,014,000.00)	(258,860,091.77)	0.00	254,498,303.64	4,361,788.12
Fund:		Educational Money Mkt Fnd										
612212 ROYAL BANK OF CANADA NY	/RBC	YCDF					0.6183 / 0.4616					
638098 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		9/3/2013	3/1/2013	INT	0.0900 / 0.0900	0.00	0.00	0.00	(3,743.67)	3,743.67
641198 FREDDIE MAC	/CASTLE OAK SECURITIES	STEPGOVAGY		3/13/2013	3/4/2013	SALE	2.0000 / 1.9983	(25,000,000.00)	(24,998,250.00)	0.00	(1,437.50)	24,999,687.50
615341 FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT3		3/8/2027	3/4/2013	PURC	0.3237 / 0.1517	22,960,000.00	23,189,204.58	0.00	0.00	(23,189,204.58)
				3/6/2013	3/6/2013	INT		0.00	0.00	0.00	(2,421.83)	2,421.83
				3/6/2013	3/6/2013	MAT		(3,250,000.00)	(3,253,063.92)	0.00	3,063.92	3,250,000.00

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Fund: Educational Money Mkt Fnd												
626889	FED FARM CR BK	/BNP PARIBAS	AGN FLOAT1	12/6/2013	3/6/2013	INT	0.1800 / 0.1900	0.00	0.00	0.00	(6,750.00)	6,750.00
628822	FED HM LN BK BD	/DEUTSCHE	AGNF1	3/6/2013	3/6/2013	INT	0.2000 / 0.0952	0.00	0.00	0.00	(20,000.00)	20,000.00
				3/6/2013	3/6/2013	MAT		(20,000,000.00)	(20,015,873.33)	0.00	15,873.33	20,000,000.00
628833	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1	3/6/2013	3/6/2013	INT	0.2000 / 0.0799	0.00	0.00	0.00	(25,000.00)	25,000.00
				3/6/2013	3/6/2013	MAT		(25,000,000.00)	(25,020,666.67)	0.00	20,666.67	25,000,000.00
641665	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	3/8/2013	3/6/2013	PURC	0.0700 / 0.0700	35,000,000.00	34,999,863.89	0.00	0.00	(34,999,863.89)
641668	US TREASURY N/B	/DEUTSCHE	TBILL	3/7/2013	3/6/2013	PURC	0.0800 / 0.0800	25,000,000.00	24,999,944.45	0.00	0.00	(24,999,944.44)
640699	US TREASURY N/B	/RBC	TBILL	3/28/2013	3/7/2013	SALE	0.0955 / 0.0955	(35,000,000.00)	(34,997,400.82)	0.00	29,997,654.57	4,999,746.25
641668	US TREASURY N/B	/DEUTSCHE	TBILL	3/7/2013	3/7/2013	MAT	0.0800 / 0.0800	(25,000,000.00)	(24,999,944.44)	0.00	(55.56)	25,000,000.00
641969	MICROSOFT CORP	/BNP PARIBAS	MTN	9/27/2013	3/7/2013	PURC	0.8750 / 0.1989	10,000,000.00	10,037,520.00	38,888.89	0.00	(10,076,408.89)
630029	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1	3/8/2013	3/8/2013	INT	1.7500 / 0.1100	0.00	0.00	0.00	(262,500.00)	262,500.00
				3/8/2013	3/8/2013	MAT		(30,000,000.00)	(30,255,843.60)	0.00	255,843.60	30,000,000.00
641198	FREDDIE MAC	/CASTLE OAK SECURITIES	STEPGOVAGY	3/8/2027	3/8/2013	EPAY PRI	2.0000 / 1.9983	(22,960,000.00)	(23,189,204.58)	0.00	0.00	23,189,204.58
				3/8/2027	3/8/2013	INT		0.00	0.00	0.00	(229,600.00)	229,600.00
641665	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	3/8/2013	3/8/2013	MAT	0.0700 / 0.0700	(35,000,000.00)	(34,999,863.89)	0.00	(136.11)	35,000,000.00
642205	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN	4/10/2013	3/8/2013	PURC	0.1050 / 0.1050	15,000,000.00	14,998,556.25	0.00	0.00	(14,998,556.25)
642209	FED FARM CR BK	/RBC	AGN FLOAT1	3/27/2014	3/8/2013	PURC	0.3659 / 0.1839	7,240,000.00	7,259,111.19	0.00	0.00	(7,259,111.19)

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Fund: Educational Money Mkt Fnd												
630592	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1410 / 0.1617					
				9/10/2013	3/10/2013	INT		0.00	0.00	0.00	(5,816.25)	5,816.25
624980	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.4278 / 0.3177					
				3/11/2013	3/11/2013	INT		0.00	0.00	0.00	(8,896.50)	8,896.50
				3/11/2013	3/11/2013	MAT		(10,800,000.00)	(10,813,308.95)	0.00	13,308.95	10,800,000.00
642715	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN				0.1000 / 0.1000					
				4/5/2013	3/12/2013	PURC		11,000,000.00	10,999,266.67	0.00	0.00	(10,999,266.67)
642716	FHLB DISC CORP	/RBS GREENWICH CAPITAL	AGDN				0.1000 / 0.1000					
				4/19/2013	3/12/2013	PURC		25,000,000.00	24,997,361.10	0.00	0.00	(24,997,361.11)
642723	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.1000 / 0.1000					
				4/24/2013	3/12/2013	PURC		10,000,000.00	9,998,805.56	0.00	0.00	(9,998,805.56)
642729	FANNIE MAE	/BNP PARIBAS	AGNF1				0.7500 / 0.1680					
				12/18/2013	3/12/2013	PURC		15,000,000.00	15,093,105.00	0.00	0.00	(15,093,105.00)
642731	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0805 / 0.0805					
				3/28/2013	3/12/2013	PURC		25,000,000.00	24,999,105.55	0.00	0.00	(24,999,105.56)
633570	FNMA DISCOUNT	/BNP PARIBAS	AGDN				0.0900 / 0.0900					
				3/13/2013	3/13/2013	MAT		(25,000,000.00)	(24,996,500.00)	0.00	(3,500.00)	25,000,000.00
642235	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.1000 / 0.1000					
				3/13/2013	3/13/2013	MAT		(9,000,000.00)	(8,999,450.00)	0.00	(550.00)	9,000,000.00
642982	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0900 / 0.0900					
				4/10/2013	3/13/2013	PURC		25,000,000.00	24,998,250.00	0.00	0.00	(24,998,250.00)
584190	FANNIE MAE	/CASTLE OAK SECURITIES	AGN FLOAT3				0.2460 / 0.2063					
				3/14/2013	3/14/2013	INT		0.00	0.00	0.00	(15,086.09)	15,086.09
				3/14/2013	3/14/2013	MAT		(25,000,000.00)	(25,013,924.35)	0.00	13,924.35	25,000,000.00
585245	FANNIE MAE	/CASTLE OAK SECURITIES	AGN FLOAT3				0.2460 / 0.2062					

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Fund: Educational Money Mkt Fnd												
630019	FANNIE MAE	/CASTLE OAK SECURITIES	AGN FLOAT3	3/14/2013	3/14/2013	INT		0.00	0.00	0.00	(10,861.99)	10,861.99
				3/14/2013	3/14/2013	MAT		(18,000,000.00)	(18,010,643.09)	0.00	10,643.09	18,000,000.00
							0.2188 / 0.1072					
643211	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN	3/14/2013	3/14/2013	INT		0.00	0.00	0.00	(6,034.44)	6,034.44
				3/14/2013	3/14/2013	MAT		(10,000,000.00)	(10,003,069.32)	0.00	3,069.32	10,000,000.00
							0.0950 / 0.0950					
643212	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	4/17/2013	3/14/2013	PURC		20,000,000.00	19,998,205.56	0.00	0.00	(19,998,205.56)
							0.1000 / 0.1000					
643213	FREDDIE MAC	/CRED SUIS SECURITIES	AGN FLOAT1	4/11/2013	3/14/2013	PURC		30,000,000.00	29,997,666.66	0.00	0.00	(29,997,666.67)
							0.1617 / 0.1103					
589250	ROYAL BANK OF CANADA NY	/BARCLAYS CAPITAL	YCDSA	3/21/2013	3/14/2013	PURC		35,000,000.00	35,003,651.38	0.00	0.00	(35,003,651.38)
							2.2500 / 0.3934					
630840	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN	3/15/2013	3/15/2013	INT		0.00	0.00	0.00	(202,500.00)	202,500.00
				3/15/2013	3/15/2013	MAT		(18,000,000.00)	(18,343,620.00)	0.00	343,620.00	18,000,000.00
							0.0700 / 0.0700					
643500	FREDDIE MAC	/JP MORGAN CHASE & CO	AGN FLOAT1	3/15/2013	3/15/2013	MAT		(9,072,000.00)	(9,070,694.64)	0.00	(1,305.36)	9,072,000.00
							0.1617 / 0.0800					
638094	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN	3/21/2013	3/15/2013	PURC		50,000,000.00	50,005,621.85	0.00	0.00	(50,005,621.83)
							0.0900 / 0.0900					
643684	FREDDIE MAC	/BNP PARIBAS	AGNF1	3/18/2013	3/18/2013	MAT		(5,630,000.00)	(5,629,535.53)	0.00	(464.47)	5,630,000.00
							0.7500 / 0.1000					
630841	FNMA DISCOUNT	/RBS GREENWICH CAPITAL	AGDN	3/28/2013	3/18/2013	PURC		7,651,000.00	7,679,477.91	0.00	0.00	(7,679,477.91)
							0.0600 / 0.0600					
638163	TORONTO DOMINION BANK NY	/TDSI	YCD	3/20/2013	3/19/2013	SALE		(50,000,000.00)	(49,993,416.67)	0.00	(6,555.55)	49,999,972.22
							0.2400 / 0.1600					
				3/19/2013	3/19/2013	INT		0.00	0.00	0.00	(2,400.00)	2,400.00
				3/19/2013	3/19/2013	MAT		(4,000,000.00)	(4,000,293.07)	0.00	293.07	4,000,000.00

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Fund: Educational Money Mkt Fnd												
643912	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				2.7000 / 2.6919					
				3/28/2022	3/19/2013	PURC		50,000,000.00	50,673,100.00	0.00	0.00	(50,673,100.00)
643913	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				2.7000 / 2.6919					
				3/28/2022	3/19/2013	PURC		50,000,000.00	50,673,100.00	0.00	0.00	(50,673,100.00)
630257	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.0900 / 0.0900					
				3/25/2013	3/20/2013	SALE		(50,000,000.00)	(49,989,000.00)	0.00	9,989,277.78	39,999,722.22
644213	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				2.7000 / 2.6928					
				3/28/2022	3/20/2013	PURC		12,000,000.00	12,161,592.00	0.00	0.00	(12,161,592.00)
644214	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				2.0000 / 1.9971					
				3/29/2032	3/20/2013	PURC		5,749,000.00	5,806,196.80	0.00	0.00	(5,806,196.80)
644215	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOATI				0.1552 / 0.1054					
				5/6/2013	3/20/2013	PURC		15,000,000.00	15,001,880.33	0.00	0.00	(15,001,880.33)
628095	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOATI				0.1675 / 0.1353					
				3/21/2013	3/21/2013	INT		0.00	0.00	0.00	(2,520.37)	2,520.37
				3/21/2013	3/21/2013	MAT		(20,040,000.00)	(20,043,810.79)	0.00	3,810.79	20,040,000.00
643213	FREDDIE MAC	/CRED SUIS SECURITIES	AGN FLOATI				0.1617 / 0.1103					
				3/21/2013	3/21/2013	INT		0.00	0.00	0.00	(4,401.83)	4,401.83
				3/21/2013	3/21/2013	MAT		(35,000,000.00)	(35,003,651.38)	0.00	3,651.38	35,000,000.00
643500	FREDDIE MAC	/JP MORGAN CHASE & CO	AGN FLOATI				0.1617 / 0.0800					
				3/21/2013	3/21/2013	INT		0.00	0.00	0.00	(6,288.33)	6,288.33
				3/21/2013	3/21/2013	MAT		(50,000,000.00)	(50,005,621.83)	0.00	5,621.83	50,000,000.00
644484	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0700 / 0.0700					
				4/15/2013	3/21/2013	PURC		20,300,000.00	20,299,013.20	0.00	0.00	(20,299,013.19)
644492	FREDDIE DISCOUNT	/UBS FINANCIAL SERVICES	AGDN				0.0900 / 0.0900					
				4/29/2013	3/21/2013	PURC		5,150,000.00	5,149,497.88	0.00	0.00	(5,149,497.88)
644504	FED HM LN BK BD	/BNP PARIBAS	AGNF1				0.8750 / 0.1650					
				12/27/2013	3/21/2013	PURC		15,065,000.00	15,177,666.12	0.00	0.00	(15,177,666.12)

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Fund: Educational Money Mkt Fnd												
644505	FED FARM CR BK	/BNP PARIBAS	AGN FLOAT1	3/11/2014	3/21/2013	PURC	0.1500 / 0.1602	15,000,000.00	14,999,125.01	0.00	0.00	(14,999,125.00)
644731	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN	5/13/2013	3/22/2013	PURC	0.0900 / 0.0900	21,300,000.00	21,297,231.00	0.00	0.00	(21,297,231.00)
615340	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT3	9/23/2013	3/23/2013	INT	0.2949 / 0.1873	0.00	0.00	0.00	(1,703.68)	1,703.68
614354	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	9/24/2013	3/24/2013	INT	0.2100 / 0.2230	0.00	0.00	0.00	(15,750.00)	15,750.00
630257	FREDDIE DISCOUNT	/DEUTSCHE	AGDN	3/25/2013	3/25/2013	MAT	0.0900 / 0.0900	(50,000,000.00)	(49,989,000.00)	0.00	39,989,000.00	10,000,000.00
640120	FREDDIE DISCOUNT	/UBS FINANCIAL SERVICES	AGDN	3/25/2013	3/25/2013	MAT	0.0900 / 0.0900	(20,963,000.00)	(20,961,427.78)	0.00	(1,572.22)	20,963,000.00
644962	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/24/2013	3/25/2013	PURC	0.3257 / 0.1133	17,000,000.00	16,997,450.00	0.00	0.00	(16,997,450.00)
638557	FED HM LN BK BD	/BNP PARIBAS	AGN FLOAT1	3/26/2013	3/26/2013	INT	0.00	0.00	0.00	0.00	(127.78)	127.78
				3/26/2013	3/26/2013	INT	0.00	0.00	0.00	0.00	(16,500.00)	16,500.00
				3/26/2013	3/26/2013	MAT	0.00	(20,000,000.00)	(20,013,827.78)	0.00	13,827.78	20,000,000.00
645233	ROYAL BANK OF CANADA NY	/RBC	YCDF	3/26/2014	3/26/2013	PURC	1.0000 / 0.1054	25,000,000.00	25,000,000.00	0.00	0.00	(25,000,000.00)
630026	FED HM LN BK BD	/GOLDMAN SACHS GROUP INC	AGNF1	3/27/2013	3/27/2013	INT	0.00	0.00	0.00	0.00	(50,000.00)	50,000.00
				3/27/2013	3/27/2013	MAT	0.00	(50,000,000.00)	(50,236,611.11)	0.00	40,236,611.11	10,000,000.00
630259	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT1	12/27/2013	3/27/2013	INT	0.2000 / 0.2051	0.00	0.00	0.00	(11,041.67)	11,041.67
630262	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT1	12/27/2013	3/27/2013	INT	0.1860 / 0.1961	0.00	0.00	0.00	(11,614.70)	11,614.70

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Fund: Educational Money Mkt Fnd												
630578	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0850 / 0.0850					
				3/27/2013	3/27/2013	MAT		(25,000,000.00)	(24,994,746.53)	0.00	(5,253.47)	25,000,000.00
630580	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				1.0000 / 0.1003					
				3/27/2013	3/27/2013	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
				3/27/2013	3/27/2013	MAT		(25,000,000.00)	(25,118,769.44)	0.00	118,769.44	25,000,000.00
638091	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.0800 / 0.0800					
				3/27/2013	3/27/2013	MAT		(7,900,000.00)	(7,899,262.67)	0.00	(737.33)	7,900,000.00
641969	MICROSOFT CORP	/BNP PARIBAS	MTN				0.8750 / 0.1989					
				9/27/2013	3/27/2013	INT		0.00	0.00	0.00	(43,750.00)	43,750.00
642209	FED FARM CR BK	/RBC	AGN FLOAT1				0.3659 / 0.1839					
				3/27/2014	3/27/2013	INT		0.00	0.00	0.00	(6,636.67)	6,636.67
645471	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBD				0.6250 / 0.0813					
				4/30/2013	3/27/2013	INT		0.00	0.00	0.00	(80.63)	80.63
				4/30/2013	3/27/2013	PURC		25,000,000.00	25,012,695.30	63,530.23	0.00	(25,076,225.53)
645478	US TREASURY N/B	/JEFFERIES & COMPANY	TRBD				1.3750 / 0.0765					
				5/15/2013	3/27/2013	PURC		30,000,000.00	30,052,734.36	150,414.38	0.00	(30,203,148.74)
645489	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.0750 / 0.0750					
				4/24/2013	3/27/2013	PURC		26,700,000.00	26,698,442.51	0.00	0.00	(26,698,442.50)
631566	FED FARM CR BK	/BNP PARIBAS	AGN FLOAT1				0.1897 / 0.1740					
				10/28/2013	3/28/2013	INT		0.00	0.00	0.00	(3,571.95)	3,571.95
635828	US TREASURY N/B	/BNP PARIBAS	TRBD				1.2500 / 0.1816					
				2/15/2014	3/28/2013	SALE		(15,000,000.00)	(15,166,992.18)	0.00	1,029.43	15,165,962.75
640189	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0960 / 0.0960					
				3/28/2013	3/28/2013	MAT		(25,000,000.00)	(24,998,066.67)	0.00	(1,933.33)	25,000,000.00
640699	US TREASURY N/B	/RBC	TBILL				0.0955 / 0.0955					
				3/28/2013	3/28/2013	MAT		(35,000,000.00)	(34,997,400.82)	0.00	4,997,400.82	30,000,000.00
642236	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.1500 / 0.1501					
				9/3/2013	3/28/2013	SALE		(20,000,000.00)	(19,983,666.67)	0.00	(5,291.66)	19,988,958.33
642731	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0805 / 0.0805					

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Fund: Educational Money Mkt Fnd												
643684	FREDDIE MAC	/BNP PARIBAS	AGNF1	3/28/2013	3/28/2013	MAT	0.7500 / 0.1000	(25,000,000.00)	(24,999,105.56)	0.00	(894.44)	25,000,000.00
				3/28/2013	3/28/2013	INT		0.00	0.00	0.00	(28,691.25)	28,691.25
				3/28/2013	3/28/2013	MAT		(7,651,000.00)	(7,679,477.91)	0.00	28,477.91	7,651,000.00
643912	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				2.7000 / 2.6919					
				3/28/2022	3/28/2013	EPAY PRI		(50,000,000.00)	(50,673,100.00)	0.00	0.00	50,673,100.00
				3/28/2022	3/28/2013	INT		0.00	0.00	0.00	(675,000.00)	675,000.00
643913	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				2.7000 / 2.6919					
				3/28/2022	3/28/2013	EPAY PRI		(50,000,000.00)	(50,673,100.00)	0.00	0.00	50,673,100.00
				3/28/2022	3/28/2013	INT		0.00	0.00	0.00	(675,000.00)	675,000.00
644213	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				2.7000 / 2.6928					
				3/28/2022	3/28/2013	EPAY PRI		(12,000,000.00)	(12,161,592.00)	0.00	0.00	12,161,592.00
				3/28/2022	3/28/2013	INT		0.00	0.00	0.00	(162,000.00)	162,000.00
645745	FED HM LN BK BD	/CRED SUIS SECURITIES	AGNF1				0.1250 / 0.1876					
				3/27/2014	3/28/2013	PURC		15,000,000.00	14,990,707.08	0.00	0.00	(14,990,707.08)
645751	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0550 / 0.0550					
				4/25/2013	3/28/2013	PURC		25,000,000.00	24,998,930.55	0.00	0.00	(24,998,930.56)
645764	FREDDIE DISCOUNT	/RBS GREENWICH CAPITAL	AGDN				0.0750 / 0.0750					
				5/29/2013	3/28/2013	PURC		11,500,000.00	11,498,514.58	0.00	0.00	(11,498,514.58)
644214	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				2.0000 / 1.9971					
				3/29/2032	3/29/2013	EPAY PRI		(5,749,000.00)	(5,806,196.80)	0.00	0.00	5,806,196.80
				3/29/2032	3/29/2013	INT		0.00	0.00	0.00	(57,490.00)	57,490.00

Sub Total:

(251,400,000.00)

(252,256,400.49)

252,833.50

123,336,972.51

128,666,594.48

Fund: 283-John Wayne Airport												
633326	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT1				0.1797 / 0.1687					
				8/1/2013	3/1/2013	INT		0.00	0.00	0.00	(41.40)	41.40
633572	FHLB DISC CORP	/RBS GREENWICH CAPITAL	AGDN				0.1300 / 0.1300					

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Fund: 283-John Wayne Airport												
640181	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN	3/1/2013	3/1/2013	MAT	0.0800 / 0.0800	(300,000.00)	(299,952.33)	0.00	(47.67)	300,000.00
641020	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1	3/1/2013	3/1/2013	MAT	0.7500 / 0.1300	(625,000.00)	(624,997.22)	0.00	(2.78)	625,000.00
632356	FREDDIE MAC	/BARCLAYS CAPITAL	AGN FLOAT1	3/28/2013	3/1/2013	PURC	0.1587 / 0.1477	1,750,000.00	1,756,391.25	0.00	0.00	(1,756,391.25)
638553	FHLB DISC CORP	/RBS GREENWICH CAPITAL	AGDN	6/3/2013	3/3/2013	INT	0.1400 / 0.1401	0.00	0.00	0.00	(81.50)	81.50
640176	FREDDIE DISCOUNT	/RBS GREENWICH CAPITAL	AGDN	5/31/2013	3/4/2013	SALE	0.0900 / 0.0900	(1,600,000.00)	(1,599,346.67)	0.00	(172.26)	1,599,518.93
640177	FREDDIE DISCOUNT	/DEUTSCHE	AGDN	3/4/2013	3/4/2013	MAT	0.0900 / 0.0900	(200,000.00)	(199,997.50)	0.00	(2.50)	200,000.00
641200	BERKSHIRE HATHAWAY INC	/CITIGROUP GLOBAL MARKETS	MTN	3/4/2013	3/4/2013	MAT	5.0000 / 0.2590	(100,000.00)	(99,998.75)	0.00	(1.25)	100,000.00
641202	WAL-MART STORES INC	/GOLDMAN SACHS GROUP INC	MTN	8/15/2013	3/4/2013	PURC	0.7500 / 0.2474	2,000,000.00	2,042,360.00	5,277.78	0.00	(2,047,637.78)
641204	FREDDIE MAC	/BARCLAYS CAPITAL	AGN FLOAT1	10/25/2013	3/4/2013	PURC	0.1537 / 0.1451	900,000.00	902,898.00	2,418.75	0.00	(905,316.75)
641205	FED HM LN BK BD	/DEUTSCHE	AGNF1	5/3/2013	3/4/2013	PURC	0.2000 / 0.1301	850,000.00	850,046.44	0.00	0.00	(850,046.44)
604492	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT3	4/30/2013	3/4/2013	PURC	0.2449 / 0.1964	425,000.00	425,337.41	0.00	0.00	(425,337.41)
				3/6/2013	3/6/2013	INT		0.00	0.00	0.00	(572.28)	572.28
				3/6/2013	3/6/2013	MAT		(1,000,000.00)	(1,000,655.40)	0.00	655.40	1,000,000.00

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Fund: 283-John Wayne Airport												
633573	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.1300 / 0.1300					
				3/6/2013	3/6/2013	MAT		(300,000.00)	(299,946.92)	0.00	(53.08)	300,000.00
637292	FANNIE MAE	/CRED SUIS SECURITIES	AGNF1				4.3750 / 0.1501					
				7/17/2013	3/6/2013	SALE		(300,000.00)	(306,358.07)	0.00	(65.05)	306,423.12
641661	FREDDIE MAC	/BARCLAYS CAPITAL	AGN FLOAT1				0.1552 / 0.1190					
				5/6/2013	3/6/2013	PURC		650,000.00	650,039.22	0.00	0.00	(650,039.22)
641662	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0800 / 0.0800					
				3/8/2013	3/6/2013	PURC		500,000.00	499,997.78	0.00	0.00	(499,997.78)
641670	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1				0.3234 / 0.1801					
				8/19/2013	3/6/2013	PURC		650,000.00	650,516.59	0.00	0.00	(650,516.59)
641671	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT1				0.2317 / 0.1491					
				7/22/2013	3/6/2013	PURC		110,000.00	110,042.82	0.00	0.00	(110,042.82)
608815	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD				1.3750 / 0.1872					
				5/15/2013	3/8/2013	SALE		(600,000.00)	(605,203.13)	0.00	202,533.15	402,669.98
640700	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0900 / 0.0900					
				3/8/2013	3/8/2013	MAT		(200,000.00)	(199,996.00)	0.00	(4.00)	200,000.00
640701	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				3/8/2013	3/8/2013	MAT		(200,000.00)	(199,996.00)	0.00	(4.00)	200,000.00
641662	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0800 / 0.0800					
				3/8/2013	3/8/2013	MAT		(500,000.00)	(499,997.78)	0.00	(2.22)	500,000.00
642206	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				5.3750 / 0.1515					
				6/14/2013	3/8/2013	PURC		265,000.00	272,009.69	0.00	0.00	(272,009.69)
642210	FANNIE MAE	/MORGAN STANLEY	CALLGOVAGY				1.2500 / 1.2453					

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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												
640698	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	3/14/2017	3/8/2013	PURC	4.0000 / 0.1300	1,000,000.00	1,006,224.85	0.00	0.00	(1,006,224.85)
				3/11/2013	3/11/2013	INT		0.00	0.00	0.00	(5,000.00)	5,000.00
				3/11/2013	3/11/2013	MAT		(250,000.00)	(254,989.87)	0.00	4,989.87	250,000.00
642442	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				3.6250 / 0.1451					
				5/29/2013	3/11/2013	PURC		120,000.00	122,136.10	0.00	0.00	(122,136.10)
642443	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				5.1300 / 0.1450					
				5/24/2013	3/11/2013	PURC		150,000.00	153,801.67	0.00	0.00	(153,801.67)
585244	FANNIE MAE	/CASTLE OAK SECURITIES	AGN FLOAT3				0.2460 / 0.2062					
				3/14/2013	3/12/2013	SALE		(2,500,000.00)	(2,501,478.21)	0.00	(18.91)	2,501,497.12
639433	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.1311					
				3/15/2013	3/12/2013	SALE		(1,024,000.00)	(1,046,319.99)	0.00	(71.37)	1,046,391.36
640123	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				4.3750 / 0.1101					
				3/15/2013	3/12/2013	SALE		(1,489,000.00)	(1,521,492.77)	0.00	(66.55)	1,521,559.32
642721	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				3/27/2013	3/12/2013	PURC		450,000.00	449,983.13	0.00	0.00	(449,983.13)
642722	FNMA DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN				0.0900 / 0.0900					
				3/20/2013	3/12/2013	PURC		540,000.00	539,989.20	0.00	0.00	(539,989.20)
642724	FANNIE MAE	/	CALLGOVAGY				1.2500 / 1.2484					
				3/14/2017	3/12/2013	PURC		1,000,000.00	1,006,244.41	0.00	0.00	(1,006,244.41)
642725	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1				3.5000 / 0.1353					
				5/29/2013	3/12/2013	PURC		955,000.00	971,427.80	0.00	0.00	(971,427.80)
642726	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				1.6250 / 0.1200					
				4/15/2013	3/12/2013	PURC		1,150,000.00	1,159,212.37	0.00	0.00	(1,159,212.37)
642727	FREDDIE MAC	/JP MORGAN CHASE & CO.	AGNF1				0.7500 / 0.0994					
				3/28/2013	3/12/2013	PURC		1,000,000.00	1,003,705.67	0.00	0.00	(1,003,705.67)
642728	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.0000 / 0.0900					

Deals [Transaction Type] = SE

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Fund: 283-John Wayne Airport												
630590	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT	3/27/2013	3/12/2013	PURC	0.1990 / 0.1839	2,000,000.00	2,009,924.67	0.00	0.00	(2,009,924.67)
638162	TORONTO DOMINION BANK NY	/TDSI	YCD	11/18/2013	3/18/2013	INT	0.2400 / 0.1600	0.00	0.00	0.00	(149.10)	149.10
643897	TORONTO DOMINION BANK NY	/TDSI	YCD	3/19/2013	3/19/2013	INT		0.00	0.00	0.00	(600.00)	600.00
				3/19/2013	3/19/2013	MAT		(1,000,000.00)	(1,000,073.27)	0.00	73.27	1,000,000.00
625747	FED HM LN BK BD	/CRED SUIS SECURITIES	AGNF1	9/20/2013	3/19/2013	PURC	1.6250 / 0.1609	1,000,000.00	1,000,000.00	0.00	0.00	(1,000,000.00)
				3/20/2013	3/20/2013	INT		0.00	0.00	0.00	(1,990.63)	1,990.63
640178	FNMA DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN	3/20/2013	3/20/2013	MAT	0.1100 / 0.1100	(245,000.00)	(246,869.28)	0.00	1,869.28	245,000.00
				3/20/2013	3/20/2013	MAT		(825,000.00)	(824,947.06)	0.00	(52.94)	825,000.00
642722	FNMA DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN	3/20/2013	3/20/2013	MAT	0.0900 / 0.0900	(540,000.00)	(539,989.20)	0.00	(10.80)	540,000.00
				3/20/2013	3/20/2013	MAT	0.3800 / 0.1486	1,370,000.00	1,371,796.98	0.00	0.00	(1,371,796.98)
591080	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT	8/9/2013	3/20/2013	PURC	0.1998 / 0.1838	1,370,000.00	1,371,796.98	0.00	0.00	(1,371,796.98)
609298	FREDDIE MAC	/BARCLAYS CAPITAL	AGN FLOAT	3/21/2013	3/21/2013	INT		0.00	0.00	0.00	(188.65)	188.65
				3/21/2013	3/21/2013	MAT		(1,500,000.00)	(1,500,418.90)	0.00	418.90	1,500,000.00
614269	FED HM LN BK BD	/BARCLAY CAPITAL	AGN FLOAT	3/21/2013	3/21/2013	INT	0.1970 / 0.1609	0.00	0.00	0.00	(53.45)	53.45
				3/21/2013	3/21/2013	MAT	0.1830 / 0.1850	(425,000.00)	(425,095.66)	0.00	95.66	425,000.00
				3/21/2013	3/21/2013	INT		0.00	0.00	0.00	(600.00)	600.00

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Fund: 283-John Wayne Airport												
644495	FED FARM CR BK	/BNP PARIBAS	AGNF1	3/21/2013	3/21/2013	MAT	3.6250 / 0.1300	(2,000,000.00)	(1,999,980.00)	0.00	(20.00)	2,000,000.00
644496	FED FARM CR BK	/BNP PARIBAS	AGNF1	6/18/2013	3/21/2013	PURC	0.3750 / 0.1552	400,000.00	407,119.14	0.00	0.00	(407,119.14)
644497	FANNIE MAE	/BARCLAY CAPITAL	AGNF1	9/6/2013	3/21/2013	PURC	3.2500 / 0.1100	350,000.00	350,400.90	0.00	0.00	(350,400.90)
644503	FANNIE MAE	/CRED SUIS SECURITIES	AGNF1	4/9/2013	3/21/2013	PURC	1.0000 / 0.1533	303,000.00	307,905.88	0.00	0.00	(307,905.88)
644506	FED FARM CR BK	/BNP PARIBAS	AGN FLOAT1	9/23/2013	3/21/2013	PURC	0.1500 / 0.1602	850,000.00	857,838.23	0.00	0.00	(857,838.23)
641671	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT1	3/11/2014	3/21/2013	PURC	0.2317 / 0.1491	2,000,000.00	1,999,883.33	0.00	0.00	(1,999,883.33)
644503	FANNIE MAE	/CRED SUIS SECURITIES	AGNF1	7/22/2013	3/22/2013	INT	1.0000 / 0.1533	0.00	0.00	0.00	(19.82)	19.82
634871	FED HM LN BK BD	/DEUTSCHE	AGNF1	9/23/2013	3/23/2013	INT	0.1900 / 0.1150	0.00	0.00	0.00	(4,250.00)	4,250.00
640706	FED FARM CR BK	/MORGAN STANLEY	AGN FLOAT1	3/25/2013	3/25/2013	INT		0.00	0.00	0.00	(570.00)	570.00
				3/25/2013	3/25/2013	MAT	0.5154 / 0.2125	(600,000.00)	(600,456.80)	0.00	456.80	600,000.00
				3/25/2013	3/25/2013	INT		0.00	0.00	0.00	(1,295.66)	1,295.66
644963	FANNIE MAE	/MORGAN STANLEY	AGN FLOAT1	3/25/2013	3/25/2013	MAT	0.2001 / 0.1343	(500,000.00)	(501,221.70)	0.00	1,221.70	500,000.00
589783	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1	5/17/2013	3/25/2013	PURC	0.2200 / 0.2223	1,200,000.00	1,200,356.24	0.00	0.00	(1,200,356.24)
628555	MICROSOFT CORP	/CITIGROUP GLOBAL MARKETS	MTN	3/27/2013	3/27/2013	INT		0.00	0.00	0.00	(1,100.00)	1,100.00
				3/27/2013	3/27/2013	MAT	0.8750 / 0.2119	(1,000,000.00)	(1,000,236.67)	0.00	236.67	1,000,000.00
				9/27/2013	3/27/2013	INT		0.00	0.00	0.00	(4,375.00)	4,375.00

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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												
642721	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				3/27/2013	3/27/2013	MAT		(450,000.00)	(449,983.13)	0.00	(16.87)	450,000.00
642728	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.0000 / 0.0900					
				3/27/2013	3/27/2013	INT		0.00	0.00	0.00	(10,000.00)	10,000.00
				3/27/2013	3/27/2013	MAT		(2,000,000.00)	(2,009,924.67)	0.00	9,924.67	2,000,000.00
645482	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				0.3000 / 0.1060					
				4/30/2013	3/27/2013	PURC		1,000,000.00	1,001,399.75	0.00	0.00	(1,001,399.75)
645484	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				4.2500 / 0.1149					
				5/22/2013	3/27/2013	PURC		1,800,000.00	1,837,921.47	0.00	0.00	(1,837,921.47)
645485	FANNIE MAE	/MORGAN STANLEY	AGN FLOAT1				0.2001 / 0.1312					
				5/17/2013	3/27/2013	PURC		800,000.00	800,247.00	0.00	0.00	(800,247.00)
625983	FED HM LN BK BD	/MORGAN STANLEY	AGN FLOAT1				0.1590 / 0.1693					
				5/28/2013	3/28/2013	INT		0.00	0.00	0.00	(143.73)	143.73
641020	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				0.7500 / 0.1300					
				3/28/2013	3/28/2013	INT		0.00	0.00	0.00	(6,562.50)	6,562.50
				3/28/2013	3/28/2013	MAT		(1,750,000.00)	(1,756,391.25)	0.00	6,391.25	1,750,000.00
642727	FREDDIE MAC	/JP MORGAN CHASE & CO.	AGNF1				0.7500 / 0.0994					
				3/28/2013	3/28/2013	INT		0.00	0.00	0.00	(3,750.00)	3,750.00
				3/28/2013	3/28/2013	MAT		(1,000,000.00)	(1,003,705.67)	0.00	3,705.67	1,000,000.00
645750	FANNIE MAE	/BARCLAYS CAPITAL	AGN FLOAT3				0.3112 / 0.1868					
				3/4/2014	3/28/2013	PURC		2,000,000.00	2,002,745.60	0.00	0.00	(2,002,745.60)
639658	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD				2.5000 / 0.1276					
				3/31/2013	3/31/2013	INT		0.00	0.00	0.00	(237.77)	237.77
				3/31/2013	3/31/2013	INT		0.00	0.00	0.00	(43,987.77)	43,987.77
				3/31/2013	3/31/2013	MAT		(3,500,000.00)	(3,507,792.97)	0.00	7,792.97	3,500,000.00
Sub Total:								<u>1,015,000.00</u>	<u>1,092,090.76</u>	<u>7,696.53</u>	<u>154,183.74</u>	<u>(1,253,971.03)</u>
Fund: 15B-Housing 99A & 99B												

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Fund: 15B-Housing 99A & 99B												
383458	GINNIE MAE	/	MBS				6.2500 / 1,221.2700					
				9/20/2029	3/20/2013	INT		0.00	0.00	0.00	(39.65)	39.65
				9/20/2029	3/20/2013	SALE		(134,943.41)	(135,060.55)	0.00	0.00	423.65
				9/20/2029	3/20/2013	INT		0.00	0.00	0.00	(586.67)	586.67
Sub Total:								<u>(134,943.41)</u>	<u>(135,060.55)</u>	<u>0.00</u>	<u>(626.32)</u>	<u>1,049.97</u>

Grand Total: (596,080,943.41) (596,566,788.43) 599,729.73 636,997,621.81 (41,165,199.98)

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MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Mar-2013 to 31-Mar-2013

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM# 51124		INVESCO STIC GOVERNMENT & AGENCY					
3/26/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,032,360.97)	5058	INVESCO STIC PRIME PORTFOLIO	645056
Sub Total Amount Per Account:				(5,032,360.97)			
AIM# 51128		INVESCO STIC GOVERNMENT & AGENCY					
3/26/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(63,062.14)	5064	INVESCO STIC PRIME PORTFOLIO	645063
Sub Total Amount Per Account:				(63,062.14)			
AIM# 51129		INVESCO STIC GOVERNMENT & AGENCY					
3/26/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(392,600.94)	5061	INVESCO STIC PRIME PORTFOLIO	645060
Sub Total Amount Per Account:				(392,600.94)			
MORGAN 283		MORGAN STANLEY GOVT 8302-JWA MMF					
3/1/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(831,349.85)	1014	MORGAN STANLEY INST LIQUIDITY FUN	641013
3/4/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,328,737.95)	1064	MORGAN STANLEY INST LIQUIDITY FUN	641063
3/6/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(303,600.89)	1681	MORGAN STANLEY INST LIQUIDITY FUN	641680
3/8/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	24,435.44	2200	MORGAN STANLEY INST LIQUIDITY FUN	642199
3/11/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(20,937.77)	2439	MORGAN STANLEY INST LIQUIDITY FUN	642438
3/12/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(48,987.37)	2711	MORGAN STANLEY INST LIQUIDITY FUN	642710
3/12/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,563.26)	2735	MORGAN STANLEY INST LIQUIDITY FUN	642734
3/18/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	149.10	3686	MORGAN STANLEY INST LIQUIDITY FUN	643685
3/19/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	600.00	3899	MORGAN STANLEY INST LIQUIDITY FUN	643898
3/20/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	240,193.65	4205	MORGAN STANLEY INST LIQUIDITY FUN	644204
3/21/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	2,694.62	4487	MORGAN STANLEY INST LIQUIDITY FUN	644486
3/25/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(94,220.76)	4956	MORGAN STANLEY INST LIQUIDITY FUN	644955
3/27/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(174,093.22)	5473	MORGAN STANLEY INST LIQUIDITY FUN	645472
3/28/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	757,710.63	5740	MORGAN STANLEY INST LIQUIDITY FUN	645739
Sub Total Amount Per Account:				(2,785,707.63)			
MORGAN 692		MORGAN STANLEY GOVT 8302-COUNTY MMF					
3/1/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,930,481.00)	1016	MORGAN STANLEY INST LIQUIDITY FUN	641015
3/4/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,458,662.00)	1066	MORGAN STANLEY INST LIQUIDITY FUN	641065
3/5/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	10,553,707.00	1422	MORGAN STANLEY INST LIQUIDITY FUN	641421
3/6/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(11,693,437.00)	1683	MORGAN STANLEY INST LIQUIDITY FUN	641682
3/7/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	957,649.00	1968	MORGAN STANLEY INST LIQUIDITY FUN	641967
3/8/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	3,065,311.00	2202	MORGAN STANLEY INST LIQUIDITY FUN	642201
3/11/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,905,087.00)	2441	MORGAN STANLEY INST LIQUIDITY FUN	642440
3/12/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(35,290,341.00)	2713	MORGAN STANLEY INST LIQUIDITY FUN	642712
3/13/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	59,871,574.00	2973	MORGAN STANLEY INST LIQUIDITY FUN	642972
3/14/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,978,910.00)	3035	MORGAN STANLEY INST LIQUIDITY FUN	643034

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Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
3/15/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	3,034,574.00	3494	MORGAN STANLEY INST LIQUIDITY FUN	643493
3/18/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(17,609,590.00)	3690	MORGAN STANLEY INST LIQUIDITY FUN	643689
3/19/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,917,754.00)	3903	MORGAN STANLEY INST LIQUIDITY FUN	643902
3/20/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(27,158,362.00)	4209	MORGAN STANLEY INST LIQUIDITY FUN	644208
3/21/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	25,620,239.00	4491	MORGAN STANLEY INST LIQUIDITY FUN	644490
3/22/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	6,588,849.00	4728	MORGAN STANLEY INST LIQUIDITY FUN	644727
3/25/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(4,196,085.00)	4960	MORGAN STANLEY INST LIQUIDITY FUN	644959
3/26/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	11,100,252.00	5009	MORGAN STANLEY INST LIQUIDITY FUN	645008
3/26/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	7,698,400.00	5253	MORGAN STANLEY INST LIQUIDITY FUN	645252
3/27/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(12,990,117.00)	5477	MORGAN STANLEY INST LIQUIDITY FUN	645476
3/28/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(6,058,738.00)	5744	MORGAN STANLEY INST LIQUIDITY FUN	645743
Sub Total Amount Per Account:				(12,697,009.00)			
MORGAN 694	MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF						
3/1/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,685,626.00)	1012	MORGAN STANLEY INST LIQUIDITY FUN	641011
3/4/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(11,340,921.00)	1062	MORGAN STANLEY INST LIQUIDITY FUN	641061
3/5/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,963,487.00)	1420	MORGAN STANLEY INST LIQUIDITY FUN	641419
3/6/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	11,704,002.00	1679	MORGAN STANLEY INST LIQUIDITY FUN	641678
3/7/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(12,498,800.00)	1966	MORGAN STANLEY INST LIQUIDITY FUN	641965
3/8/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	2,277,751.00		MORGAN STANLEY INST LIQUIDITY FUN	642224
3/11/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	1,163,203.00	2437	MORGAN STANLEY INST LIQUIDITY FUN	642436
3/12/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	19,429,158.00	2709	MORGAN STANLEY INST LIQUIDITY FUN	642708
3/13/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	11,941,234.00	2971	MORGAN STANLEY INST LIQUIDITY FUN	642970
3/14/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	872,869.00		MORGAN STANLEY INST LIQUIDITY FUN	643215
3/15/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,011,258.00)	3492	MORGAN STANLEY INST LIQUIDITY FUN	643491
3/18/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	12,627,671.00	3688	MORGAN STANLEY INST LIQUIDITY FUN	643687
3/19/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(43,294,660.00)	3901	MORGAN STANLEY INST LIQUIDITY FUN	643900
3/20/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	2,559,264.00	4207	MORGAN STANLEY INST LIQUIDITY FUN	644206
3/21/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	60,011,503.00	4489	MORGAN STANLEY INST LIQUIDITY FUN	644488
3/22/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(18,946,463.00)	4726	MORGAN STANLEY INST LIQUIDITY FUN	644725
3/25/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(614,103.00)	4958	MORGAN STANLEY INST LIQUIDITY FUN	644957
3/26/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(11,816,039.00)	5007	MORGAN STANLEY INST LIQUIDITY FUN	645006
3/26/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	61,230.00	5251	MORGAN STANLEY INST LIQUIDITY FUN	645250
3/27/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	10,033,309.00	5475	MORGAN STANLEY INST LIQUIDITY FUN	645474
3/28/2013	ACTUAL CASHFLOW		Money Market Mutual Fund	(36,896,407.00)	5742	MORGAN STANLEY INST LIQUIDITY FUN	645741
Sub Total Amount Per Account:				(10,386,570.00)			
Total Amount :				<u>(31,357,310.68)</u>			



ORANGE COUNTY
AUDITOR-CONTROLLER
INTERNAL AUDIT

**REPORT ON REVIEW
OF THE
STATEMENT OF ASSETS
HELD BY THE
COUNTY TREASURY**

**AS OF
SEPTEMBER 30, 2012**



**Job Number 1115
Report Date: March 25, 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

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

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

**Report on Review of the Statement of Assets
Held by the County Treasury**

As of September 30, 2012

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JAN E. GRIMES, CPA
CHIEF DEPUTY
AUDITOR-CONTROLLER

**ORANGE COUNTY
AUDITOR-CONTROLLER**

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CENTRAL ACCOUNTING OPERATIONS

DENISE STECKLER
DIRECTOR
SATELLITE ACCOUNTING OPERATIONS

Transmittal Letter

Job No. 1115

March 25, 2013

TO: Members, Board of Supervisors
Chair Shawn Nelson, 4th District Supervisor
Vice Chair Patricia C. Bates, 5th District Supervisor
Supervisor Janet Nguyen, 1st District
Supervisor John M. W. Moorlach, 2nd District
Supervisor Todd Spitzer, 3rd District

SUBJECT: Report on Review of the Statement of Assets Held by the
County Treasury as of September 30, 2012

We have completed our Report on Review of the Statement of Assets held by the County Treasury as of September 30, 2012. Enclosed is a copy of the report.

Jan E. Grimes
Chief Deputy Auditor-Controller

Enclosure

Other recipients of this report:

Members, Audit Oversight Committee
Shari L. Freidenrich, Treasurer-Tax Collector
Robert J. Franz, Acting County Executive Officer
Frank Kim, Acting Chief Financial Officer
Paul C. Gorman, Chief Assistant Treasurer-Tax Collector
Members, Treasury Oversight Committee
Victoria Ross, Director, Central Accounting Operations Auditor-Controller
Susan Novak, Clerk of the Board of Supervisors
Foreperson, Grand Jury
Peter Hughes, Director, Internal Audit Department



JAN E. GRIMES, CPA
CHIEF DEPUTY
AUDITOR-CONTROLLER

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DENISE STECKLER
DIRECTOR
SATELLITE ACCOUNTING OPERATIONS

INTERNAL AUDITOR'S REPORT

Job No. 1115

March 25, 2013

Members, Board of Supervisors
Hall of Administration Building
333 W. Santa Ana Blvd., 5th Floor
Santa Ana, CA 92701

Pursuant to Government Code §26920(a)(1) and (3), and §26922, we have reviewed the accompanying Statement of Assets Held by the County Treasury as of September 30, 2012 (financial statement). All information included in this financial statement is the representation of the management of the Treasurer's Office.

Our review was conducted in accordance with *Government Auditing Standards* issued by the Comptroller General of the United States. A review consists principally of inquiries of department personnel and analytical procedures applied to financial data. The Treasurer prepared a statement showing the amount and type of assets held in the County Treasury as of September 30, 2012. Our review included counting cash in the County Treasury and confirming cash and investments held on behalf of the Treasurer's Office.

Based on our review, with the exception of the matter described in the following paragraph, we are not aware of any material modifications that should be made to the accompanying financial statement prepared on the cash basis, as modified, which is a comprehensive basis of accounting other than United States generally accepted accounting principles. Accordingly, it is the Treasurer's policy to not recognize trades until the settlement date.

This Statement of Assets was prepared by the Treasurer for the purpose of meeting the requirements of Government Code §26920(a), which does not require the preparation of financial statement notes for this review. Management has elected to omit all disclosures ordinarily included in a financial statement prepared on the cash basis as modified. If the omitted disclosures were included in the financial statement they might influence the user's conclusions about the Treasury's assets. Accordingly, this financial statement is not designed for those who are not informed about such matters. While performing this review, we did note one internal control matter that we will report to Treasury management in a separate Management Letter.

Members, Board of Supervisors
March 25, 2013

The Treasurer's Office has its own separate accounting staff and accounting information systems that maintain the Treasury financial records. Treasury staff is responsible for the recordation and reconciliation of the Treasury's cash and investments and also reconciles the Treasury financial systems.

This report is intended for the information of the Board of Supervisors and the management of the County of Orange Auditor-Controller. However, this report is a matter of public record and its distribution is not limited.



Nancy N. Ishida, CPA
Audit Manager

Attachment

Other recipients of this report:

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



**OFFICE OF THE
TREASURER-TAX COLLECTOR**

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TREASURER-TAX COLLECTOR

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PAUL C. GORMAN, CPA
CHIEF ASSISTANT
TREASURER-TAX COLLECTOR
TREASURY

JENNIFER BURKHART, CFA
ASSISTANT TREASURER-TAX COLLECTOR
TAX COLLECTION

PAUL COCKING
ASSISTANT TREASURER-TAX COLLECTOR
INVESTMENTS

ROBIN RUSSELL
ASSISTANT TREASURER-TAX COLLECTOR
ADMINISTRATION

March 25, 2013				
STATEMENT OF ASSETS HELD BY THE COUNTY TREASURY AS OF SEPTEMBER 30, 2012				
ASSETS				
	County Pool	Educational Pool	Non-Pooled	Total
CASH				
Cash on Hand	\$ 22,391	\$ -	\$ -	\$ 22,391
Demand Accounts	5,338,843	1,827,262	-	7,166,105
Total Cash	\$ 5,361,234	\$ 1,827,262	-	\$ 7,188,496
INVESTMENTS, stated at fair value				
<i>Orange County Investment Pool:</i>				
Money Market Fund	1,229,772,834			1,229,772,834
Extended Fund	1,663,064,525			1,663,064,525
<i>Orange County Educational Investment Pool:</i>				
Money Market Fund		1,505,315,465		1,505,315,465
Extended Fund		1,350,818,158		1,350,818,158
<i>Non-Pooled</i>			58,187,001	58,187,001
Total Investments	2,892,837,359	2,856,133,623	58,187,001	5,807,157,983
TOTAL ASSETS	\$ 2,898,198,593	\$ 2,857,960,885	\$ 58,187,001	\$ 5,814,346,479


Shari L. Freidenrich, CPA, CCMT, CPFA, ACPFIM
Treasurer-Tax Collector



ORANGE COUNTY
AUDITOR-CONTROLLER
INTERNAL AUDIT

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

**FOR THE QUARTER OF
OCTOBER THROUGH DECEMBER
2012**



**Job Number 1092
Report Date: March 28, 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
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CENTRAL ACCOUNTING OPERATIONS

DENISE STECKLER
DIRECTOR
SATELLITE ACCOUNTING OPERATIONS

March 28, 2013

Job No. 1092

TO: Members, Treasury Oversight Committee

SUBJECT: Report on Compliance Continuous Auditing of the Treasury Investment Portfolio
For the Quarter of October through December 2012

We have completed the compliance continuous auditing of the Treasury investment portfolio for the quarter from October through December 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 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 October, November, and December 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, 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 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 October: 1, 5, 9, 12, 16, 18, 22, 24, 26, and 31, November: 1, 5, 7, 9, 13, 15, 19, 21, 26, and 30, and December: 3, 5, 10, 11, 14, 18, 20, 24, 26, and 31.

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, VII, and VIII):** We judgmentally selected a sample of 33 investments representing each pool. The selected sample consists of investments purchased on the 30 business days selected for review from October through December 2012. For the sample 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 holdings did not exceed 270 days for commercial paper, 180 days for banker's acceptance, or 1 year (365 days) for repurchase agreements 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.

7. **Financial Reporting (IPS Section XXI):** We confirmed that the October 31, 2012, November 30, 2012, and December 31, 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 October, November, and December 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 J. Franz, Acting County Executive Officer
Shari L. Freidenrich, Treasurer-Tax Collector
Jan E. Grimes, Chief Deputy Auditor-Controller
Paul C. Gorman, Chief Assistant Treasurer-Tax Collector
Ginika Ezinwa, Accounting/Compliance Manager, Treasurer-Tax Collector

Members, Treasury Oversight Committee
March 28, 2013
Page 4

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