Treasurer's Monthly INVESTMENT REPORT

OCTOBER 2015

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

COUNTY OF ORANGE

TREASURER'S INVESTMENT REPORT
For October 31, 2015

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

INTERDEPARTMENTAL COMMUNICATION

Date: November 16, 2015

To: Supervisor Todd Spitzer, Chair
Supervisor Lisa Bartlett, Vice-Chair
Supervisor Shawn Nelson
Supervisor Michelle Steel
Supervisor Andrew Do

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

Subject: Treasurer's Investment Report for the Month Ended October 31, 2015

Attached, please find the Treasurer's Investment Report for the County of Orange for the month ended October 31, 2015. The County Treasurer provides this report in compliance with California Government Code Sections 53607, 53646, and 27134 and the County's Investment Policy Statement (IPS). We have included some charts and other data for your information including charts on fund composition and the top ten pool participants. This report is also publicly available on our website at ocgov.com/ocinvestments.

INVESTMENT POOL COMPOSITION

The investments contained within this report are as of October 31, 2015. 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 (OCIP) that includes the Voluntary participants' funds, the Orange County Educational Investment Pool (OCEIP), the John Wayne Airport Investment Pool and various other 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 August 11, 2015, reaffirmed their highest rating of AAAm on the Orange County and the Educational Money Market Funds. The County Treasurer also established the Extended Fund that is for cash needs between one and five years. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the Orange County and Educational Money Market Funds and the John Wayne Airport Investment Pool is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 54, 55 and 54 respectively. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.31). The duration is currently at 1.40. 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 October, the job market added 271,000 new jobs, and September's job numbers were revised downward by 5,000 to 137,000. The U.S. unemployment rate decreased to a seven-year low of 5.0%, down from 5.1% in September. U.S. gross domestic product (GDP) increased at a 1.5% annualized rate in the third quarter of 2015, down from the previous quarter's rate of 3.9%. Both the Empire State Manufacturing Index and the Philadelphia Fed Index continued to stay negative at -6.0 and -4.5 respectively. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals economic expansion. With respect to housing, S&P/CaseShiller reported that housing prices continue to show positive momentum as year-over-year prices increased for the thirty-ninth consecutive month in August, up 5.09% from a year ago. The index for pending home sales increased 2.5% on a year-over-year basis in September. The 10-year Treasury rate increased 10 basis points in October to 2.14%.

The short-term 90-day T-bill ended the month at 0.07%, up from -0.02% in September, and the rate on the 2-year Treasury note was 0.73% at the end of October, up from 0.63% in September.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2015/2016 is 0.58% for the Orange County Investment Pool and 0.56% for the Orange County Educational Investment Pool. The current net yield for fiscal year 2015/2016 is 0.51% and 0.49% respectively. The forecasted net yield for fiscal year 2015/2016 for both Pools remains at 0.48%.

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 October 2015 interest apportionment is expected to be paid by November 30, 2015. The investment administrative fee for fiscal year 2015/2016 is estimated at 7.0 basis points.

TEMPORARY TRANSFERS

The County Treasurer as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016 is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. Temporary transfers from the Orange County Educational Investment Pool totaled $67 million and will be repaid by April 30, 2016.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in A or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of $25 million in AA- rated County of Orange debt, which represents approximately 0.36% 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 October 2015.

CREDIT UPDATE

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

I certify that this report includes all pool and non-pooled investments as of October 31, 2015 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on December 16, 2014. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	OCTOBER 2015	SEPTEMBER 2015	INCREASE (DECREASE)	NET CHANGE %	OCTOBER 2014	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value[1,2]	$ 3,662,323,410	$ 3,219,429,503	$ 442,893,907	13.76%	$ 3,207,916,872	$ 454,406,538	14.17%
End Of Month Book Value[2]	$ 3,658,212,609	$ 3,214,700,535	$ 443,512,074	13.80%	$ 3,205,697,457	$ 452,515,152	14.12%
Monthly Average Balance[2]	$ 3,492,683,929	$ 3,253,609,575	$ 239,074,354	7.35%	$ 3,053,025,182	$ 439,658,747	14.40%
Year-To-Date Average Balance	$ 3,346,646,734	$ 3,297,967,669	$ 48,679,065	1.48%	$ 3,088,500,432	$ 258,146,303	8.36%
Monthly Accrued Earnings[3]	$ 1,773,229	$ 1,718,576	$ 54,654	3.18%	$ 1,075,490	$ 697,739	64.88%
Monthly Net Yield[3]	0.53%	0.57%	-0.05%	-7.83%	0.34%	0.19%	56.27%
Year-To-Date Net Yield[3]	0.51%	0.51%	0.00%	0.01%	0.34%	0.18%	51.66%
Annual Estimated Gross Yield[4]	0.55%	0.55%	0.00%	0.00%	0.41%	0.14%	34.15%
Weighted Average Maturity (WAM)[5]	371	448	(77)	-17.17%	372	(1)	-0.22%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value[1]	$ 3,216,914,185	$ 3,408,767,845	$ (191,853,660)	-5.63%	$ 3,235,427,964	$ (18,513,779)	-0.57%
End Of Month Book Value	$ 3,212,686,394	$ 3,404,132,754	$ (191,446,360)	-5.62%	$ 3,233,200,063	$ (20,513,669)	-0.63%
Monthly Average Balance	$ 3,336,923,368	$ 3,419,689,005	$ (82,765,637)	-2.42%	$ 3,318,764,172	$ 18,159,196	0.55%
Year-To-Date Average Balance	$ 3,527,746,804	$ 3,591,354,615	$ (63,607,811)	-1.77%	$ 3,387,562,390	$ 140,184,414	4.14%
Monthly Accrued Earnings[3]	$ 1,755,730	$ 1,736,316	$ 19,414	1.12%	$ 1,109,202	$ 646,528	58.29%
Monthly Net Yield[3]	0.55%	0.54%	0.01%	2.07%	0.32%	0.23%	73.60%
Year-To-Date Net Yield[3]	0.49%	0.47%	0.02%	4.04%	0.33%	0.16%	46.68%
Annual Estimated Gross Yield[4]	0.55%	0.55%	0.00%	0.00%	0.41%	0.14%	34.15%
Weighted Average Maturity (WAM)[5]	424	412	11	2.70%	375	49	12.94%

[1] Market values provided by Bloomberg and Northern Trust.

[2] In October 2015, the OCIP fund balances were higher than October 2014 and September 2015 primarily due to incoming secured property tax receipts from bills mailed approximately thirty days earlier than the prior year that were deposited and invested, offset by a transfer of $82.5 million from the General Fund into a specific investment account due to a restriction on the amount of excess cash over a reasonable working capital reserve. Over 66% of the secured property tax receipts will be paid out to County Agencies and School Districts in mid-November.

[3] In October 2015, both OCIP and OCEIP monthly accrued earnings and monthly, year-to-date net yields were higher than October 2014, primarily due to reductions in excess liquidity and improved cash management resulting in higher pool yields.

[4] Annual estimated gross yield for October 2014 is reported at the actual annual gross yield for FY14/15, and the annual estimated gross yields for October 2015 are reported at the latest forecasted yield. Annual estimated gross yield for FY 15/16 is higher than FY 14/15 due to reductions in excess liquidity and improved cash management while maintaining the same high credit quality of securities.

[5] In October 2015, OCIP WAM decreased as proceeds from the secured property tax receipts were invested in short-term maturities. In addition, OCEIP WAM was higher than October 2014, primarily due to investing in slightly longer maturities as part of a planned program to reduce significant excess liquidity.

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH ENDED: OCTOBER 31, 2015

INVESTMENT STATISTICS - By Investment Pool***

DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 10/31/15	MONTHLY Gross Yield	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value	$ 3,662,323,410	371	0.62%		1.00
	COST (Capital)	$ 3,666,357,373			0.60%	
	MONTHLY AVG Balance	$ 3,492,683,929				
	BOOK Value	$ 3,658,212,609				
Orange County Educational Investment Pool (OCEIP)	MARKET Value	$ 3,216,914,185	424	0.63%		1.00
	COST (Capital)	$ 3,221,208,512			0.61%	
	MONTHLY AVG Balance	$ 3,336,923,368				
	BOOK Value	$ 3,212,686,394				

INVESTMENT STATISTICS - Non Pooled Investments **

DESCRIPTION	CURRENT BALANCE		INVESTMENT BALANCES AT COST	
Specific Investment Funds:	MARKET Value	$ 280,055,365	County General -Tax Exempt Non AMT	$ 200,841,312
100, 15B, 283, 505, 650 FVSD	COST (Capital)	$ 280,001,040	John Wayne Airport Investment Pool	50,040,515
	MONTHLY AVG Balance	$ 213,738,667	Repurchase Agreement	1,081,500
	BOOK Value	$ 279,936,359	Fountain Valley School District Fund 40	27,949,566
			GNMA Mortgage-Backed Securities	88,147
				$ 280,001,040

MONTH END TOTALS

INVESTMENTS & CASH		FUND ACCOUNTING & SPECIFIC INVESTMENTS	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	$ 1,185,719,031	County Funds	$ 3,728,021,134
County Cash	61,663,762	Educational Funds	3,241,655,318
EXTENDED FUND	5,018,638,341	Specific Investment Funds	280,001,040
EDUCATIONAL MONEY MARKET FUND (OCEMMF)			
Educational Money Market Fund	683,208,512		
Educational Cash	20,446,806		
NON-POOLED INVESTMENTS			
Non Pooled Investments @ Cost	280,001,040		
	$ 7,249,677,492		$ 7,249,677,492

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	0.14%	OCMMF	54
OCEMMF - MONTHLY GROSS YIELD	0.19%	OCEMMF	55
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.20%	JOHN WAYNE AIRPORT WAM	54
OCIP - YTD NET YIELD***	0.51%	LGIP WAM (Standard & Poors)	41
OCEIP - YTD NET YIELD***	0.49%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.01%		

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH ENDED: OCTOBER 31, 2015

INVESTMENT STATISTICS - By Investment Fund*

DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 10/31/15	MONTHLY Gross Yield	Current NAV
County Money Market Fund (OCMMF)	MARKET Value	$ 1,185,411,400	54	0.13%		1.00
	COST (Capital)	$ 1,185,719,032			0.14%	
	MONTHLY AVG Balance	$ 897,325,581				
	BOOK Value	$ 1,185,336,663				
Educational Money Market Fund (OCEMMF)	MARKET Value	$ 682,726,683	55	0.16%		1.00
	COST (Capital)	$ 683,208,512			0.19%	
	MONTHLY AVG Balance	$ 798,923,368				
	BOOK Value	$ 682,628,284				
Extended Fund	MARKET Value	$ 5,011,099,512	523	0.79%		1.00
	COST (Capital)	$ 5,018,638,341			0.76%	
	MONTHLY AVG Balance	$ 5,133,358,348				
	BOOK Value	$ 5,002,934,056				

ALLOCATION OF EXTENDED FUND

Extended Fund						
OCIP Share	MARKET Value	$ 2,476,912,010	523	0.79%		1.00
	COST (Capital)	$ 2,480,638,341			0.76%	
	MONTHLY AVG Balance	$ 2,595,358,348				
	BOOK Value	$ 2,472,875,946				
OCEIP Share	MARKET Value	$ 2,534,187,502	523	0.79%		1.00
	COST (Capital)	$ 2,538,000,000			0.76%	
	MONTHLY AVG Balance	$ 2,538,000,000				
	BOOK Value	$ 2,530,058,109				
Modified Duration		1.40				

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

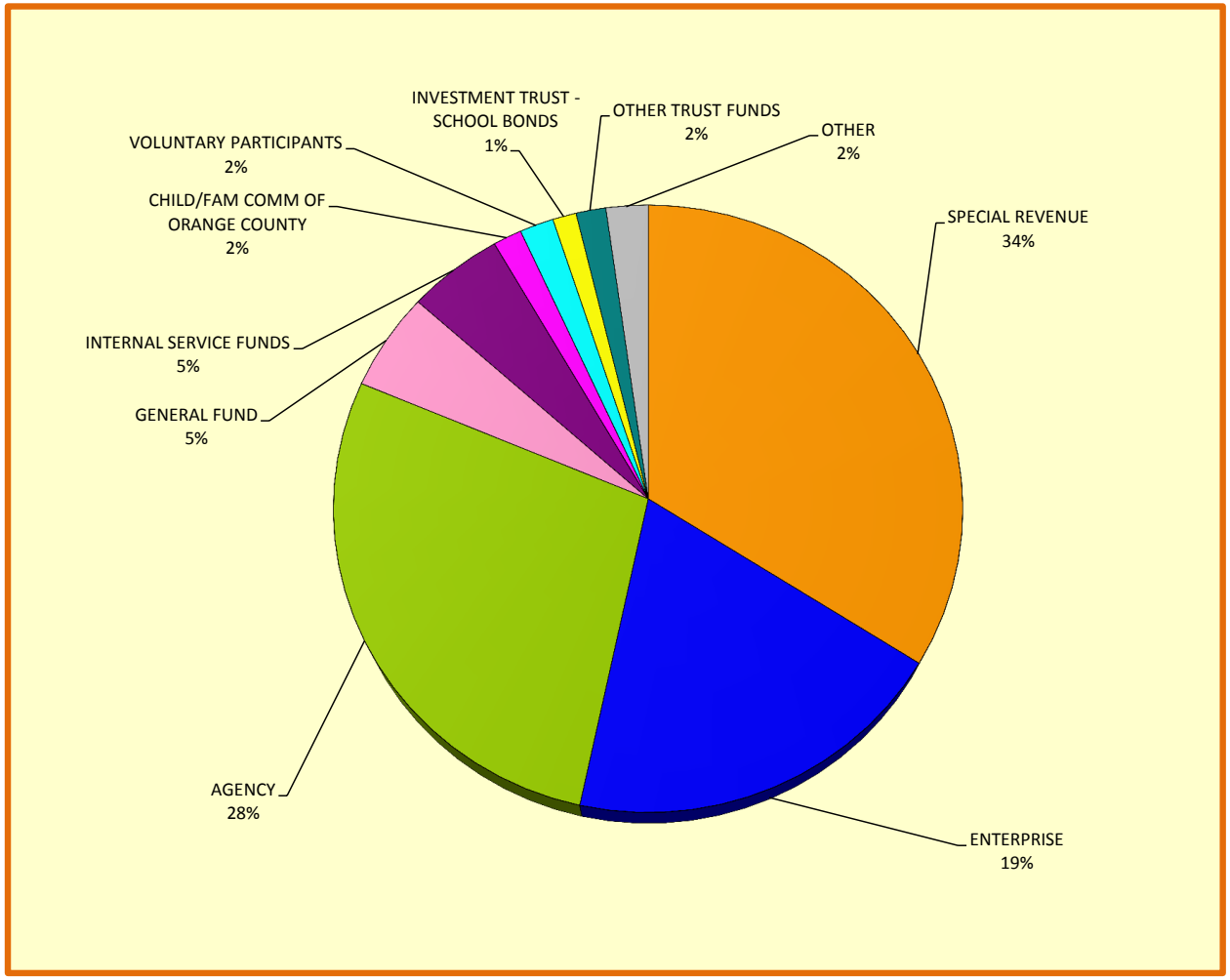
** Specific non pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.

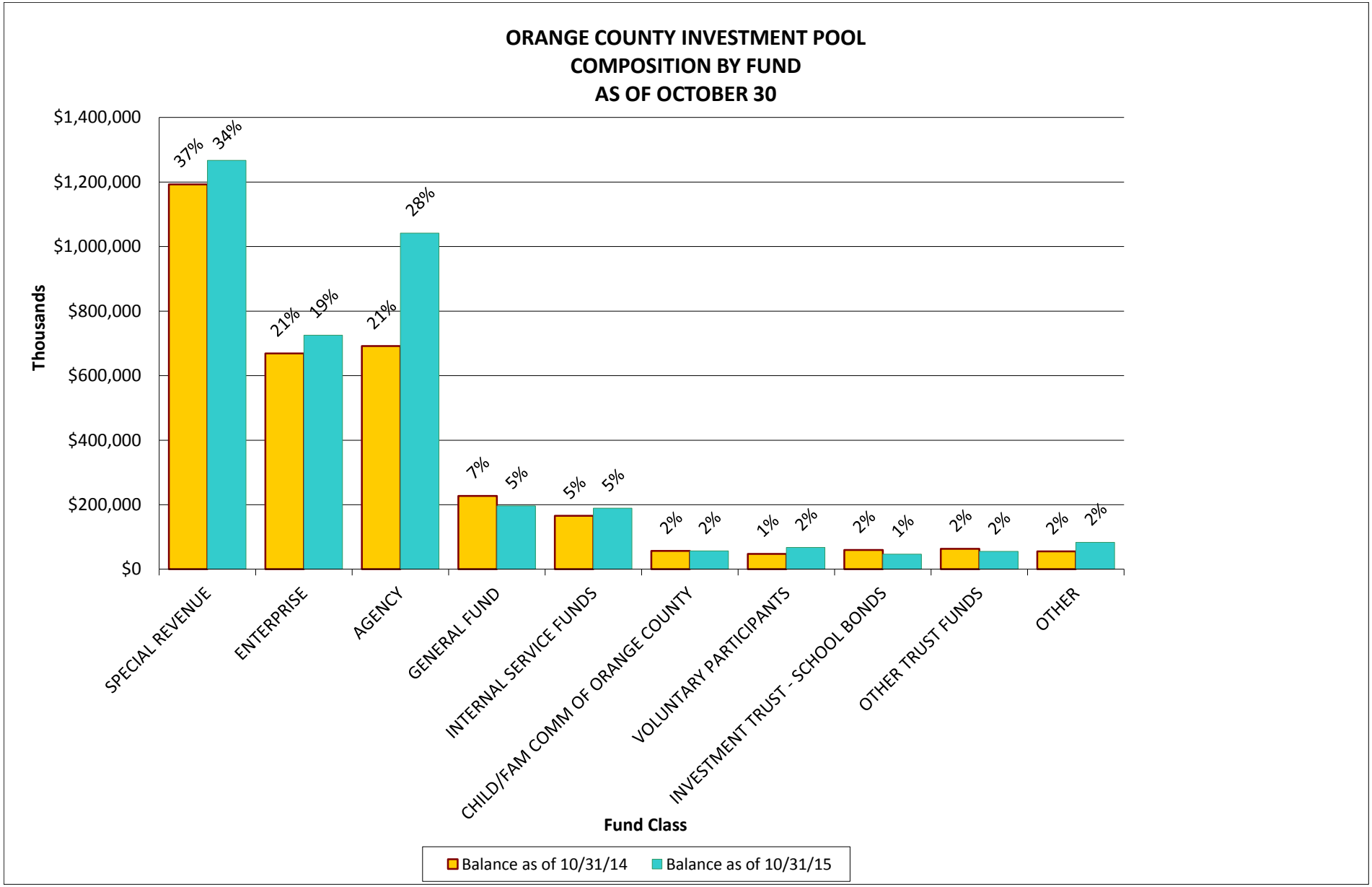
*** The Net Yield differs from the monthly average yield as it includes the Treasury administration fees.

****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.

ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF OCTOBER 31, 2015

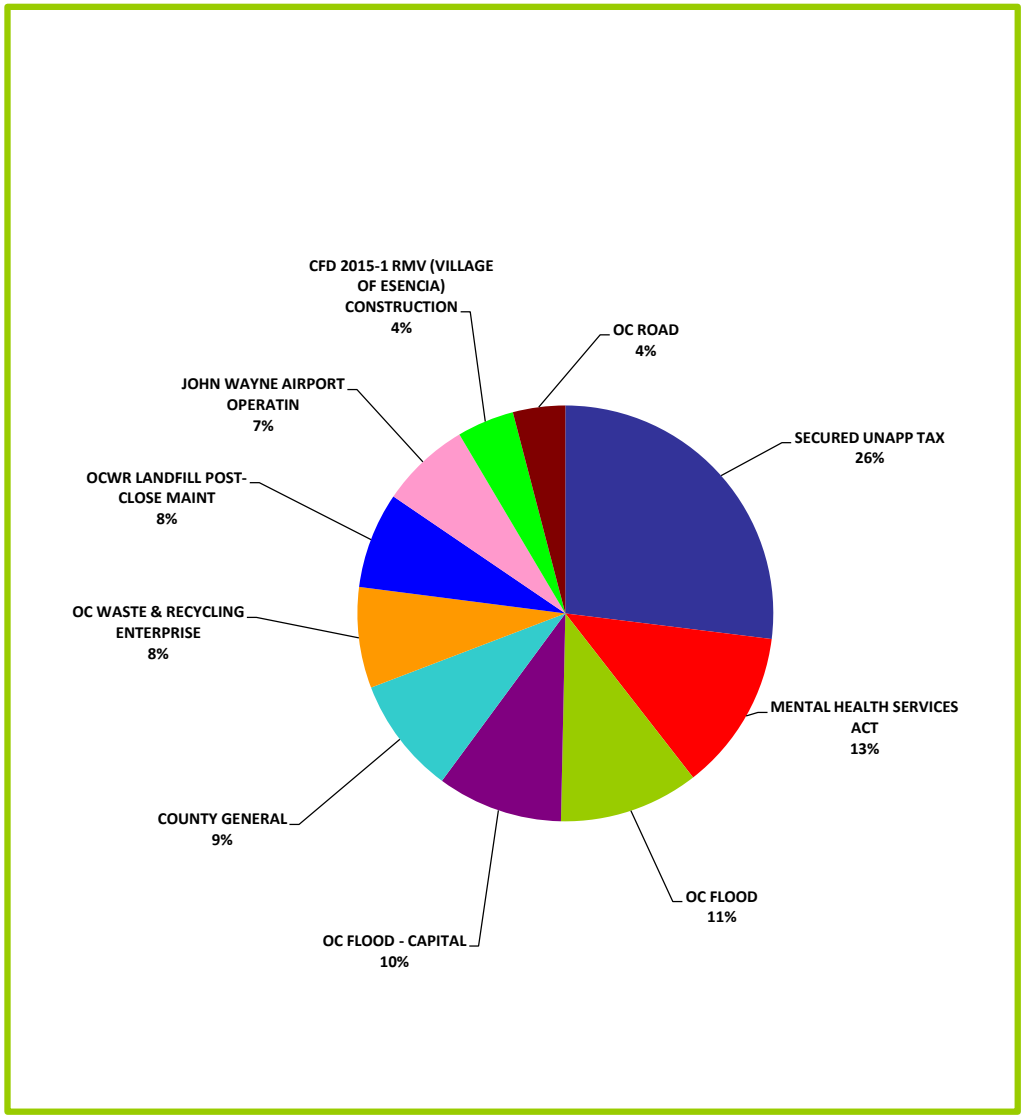
FUNDS	BALANCE	
SPECIAL REVENUE	$	1,267,037,879
ENTERPRISE		725,394,848
AGENCY		1,041,647,853
GENERAL FUND		196,458,452
INVESTMENT TRUST - SCHOOL BONDS		46,661,653
INTERNAL SERVICE FUNDS		189,063,652
CHILD/FAM COMM OF ORANGE COUNTY		56,841,046
VOLUNTARY PARTICIPANTS		67,326,118
OTHER TRUST FUNDS		55,415,089
OTHER		83,277,365
TOTAL	**$**	**3,729,123,955**




ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF OCTOBER 30
Thousands
$1,400,000
$1,200,000
$1,000,000
$800,000
$600,000
$400,000
$200,000
$0
37%
34%
21%
19%
21%
28%
7%
5%
5%
5%
2%
2%
1%
2%
2%
1%
2%
2%
2%
2%
SPECIAL REVENUE
ENTERPRISE
AGENCY
GENERAL FUND
INTERNAL SERVICE FUNDS
CHILD/FAM COMM OF ORANGE COUNTY
VOLUNTARY PARTICIPANTS
INVESTMENT TRUST - SCHOOL BONDS
OTHER TRUST FUNDS
OTHER
Fund Class
Balance as of 10/31/14
Balance as of 10/31/15

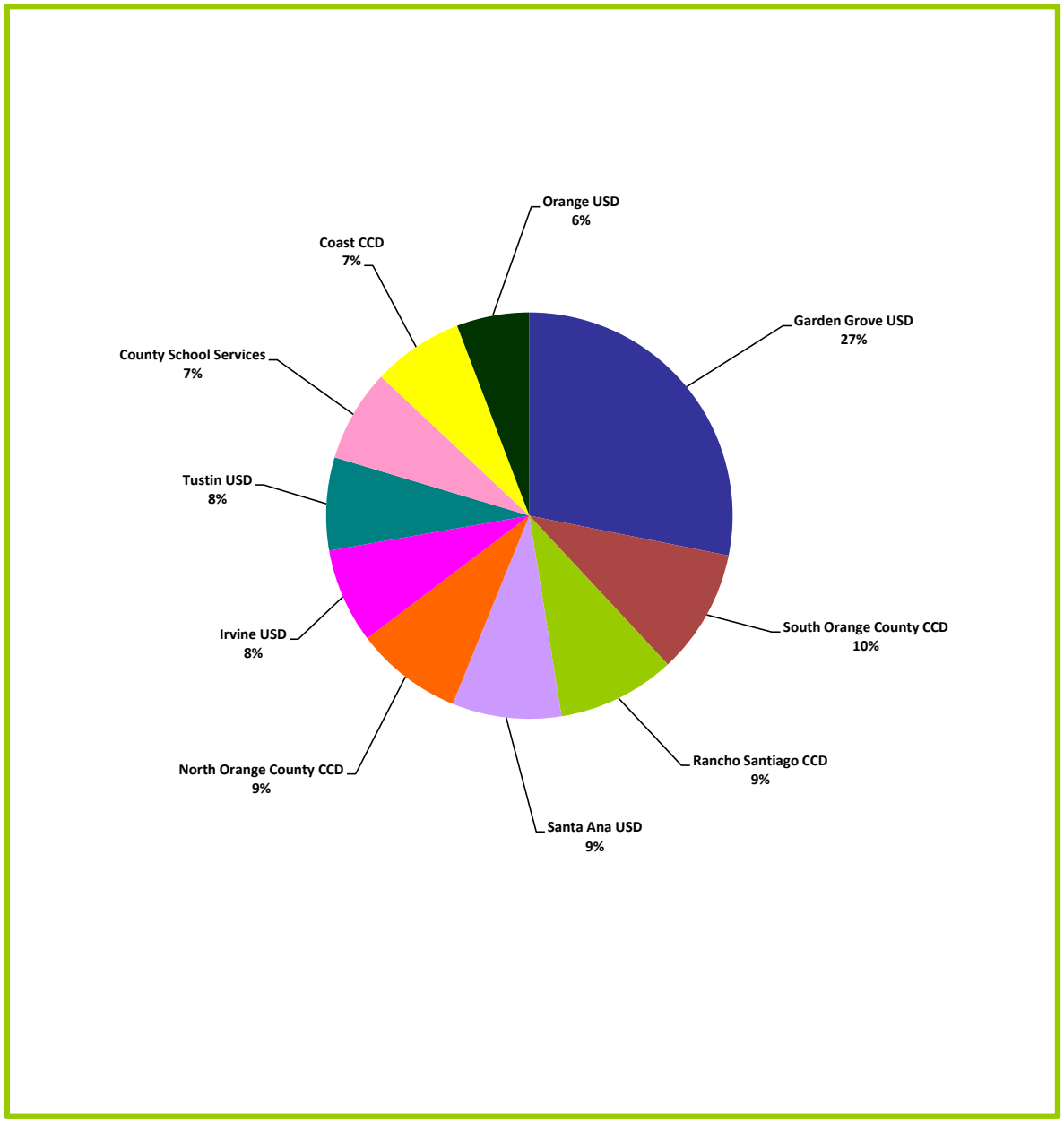
ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF OCTOBER 31, 2015

FUND #	FUND NAME	BALANCE
673	SECURED UNAPP TAX	$ 532,118,485
13Y	MENTAL HEALTH SERVICES ACT	246,645,298
400	OC FLOOD	214,447,729
404	OC FLOOD - CAPITAL	192,838,192
100	COUNTY GENERAL	179,235,894
299	OC WASTE & RECYCLING ENTERPRISE	154,706,953
279	OCWR LANDFILL POST-CLOSE MAINT	147,469,443
280	JOHN WAYNE AIRPORT OPERATING	137,788,445
540	CFD 2015-1 RMV (VILLAGE OF ESENCIA) CONSTRUCTION	87,701,058
115	OC ROAD	80,171,043
	TOTAL	**$ 1,973,122,540**



ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF OCTOBER 31, 2015

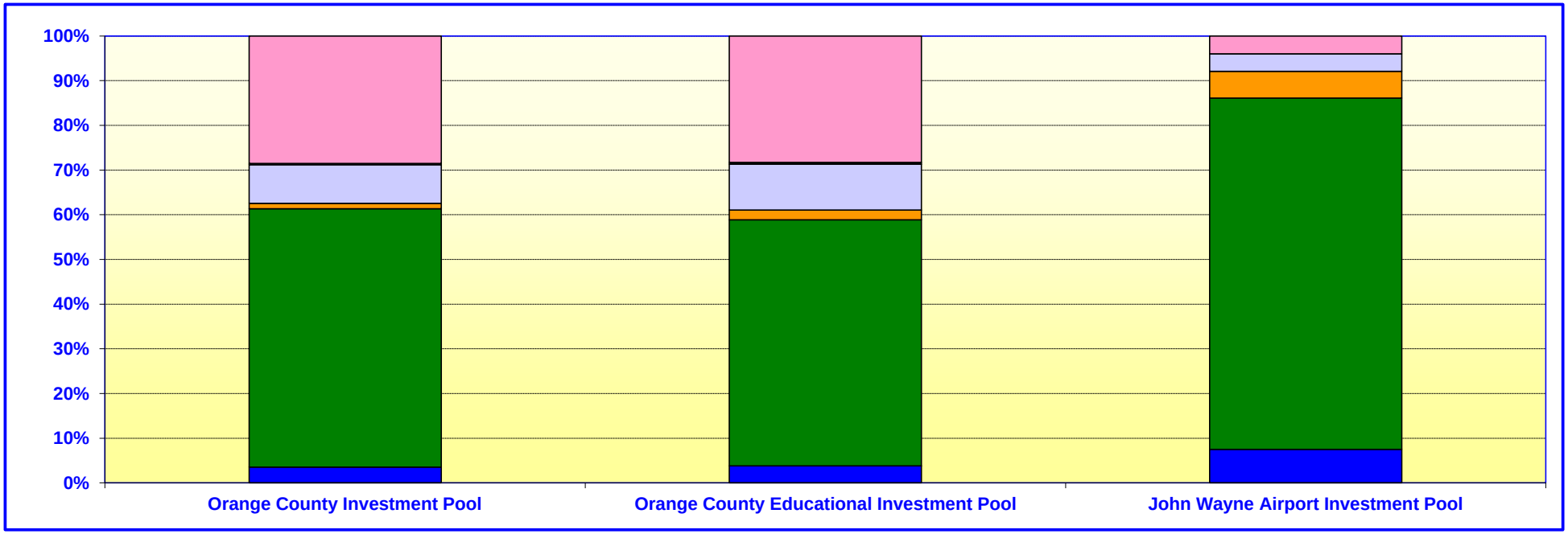
DISTRICT #	SCHOOL DISTRICT	BALANCE
72	Garden Grove USD	$ 637,831,018
96	South Orange County CCD	224,899,004
92	Rancho Santiago CCD	212,843,885
84	Santa Ana USD	196,875,752
88	North Orange County CCD	193,311,761
75	Irvine USD	171,246,961
87	Tustin USD	167,428,721
94	County School Services	166,601,514
90	Coast CCD	163,967,275
80	Orange USD	130,965,678
	TOTAL	**$2,265,971,569**



ORANGE COUNTY TREASURER - TAX COLLECTOR

BY INVESTMENT TYPE - By Percentage Holdings

October 31, 2015



Orange County Investment Pool

	In Thousands	%
U.S. GOVERNMENT AGENCIES	$ 2,116,977	57.80%
U.S. TREASURIES	1,043,739	28.50%
MEDIUM - TERM NOTES	314,502	8.59%
MONEY MARKET FUNDS	45,537	1.24%
MUNICIPAL DEBT	12,370	0.34%
CERTIFICATES OF DEPOSIT	129,198	3.53%
	$ 3,662,323	100.00%

Orange County Educational Investment Pool

	In Thousands	%
U.S. GOVERNMENT AGENCIES	$ 1,771,477	55.07%
U.S. TREASURIES	909,722	28.28%
MEDIUM - TERM NOTES	329,869	10.25%
MONEY MARKET FUNDS	71,161	2.21%
MUNICIPAL DEBT	12,656	0.40%
CERTIFICATES OF DEPOSIT	122,029	3.79%
	$ 3,216,914	100.00%

John Wayne Airport Investment Pool

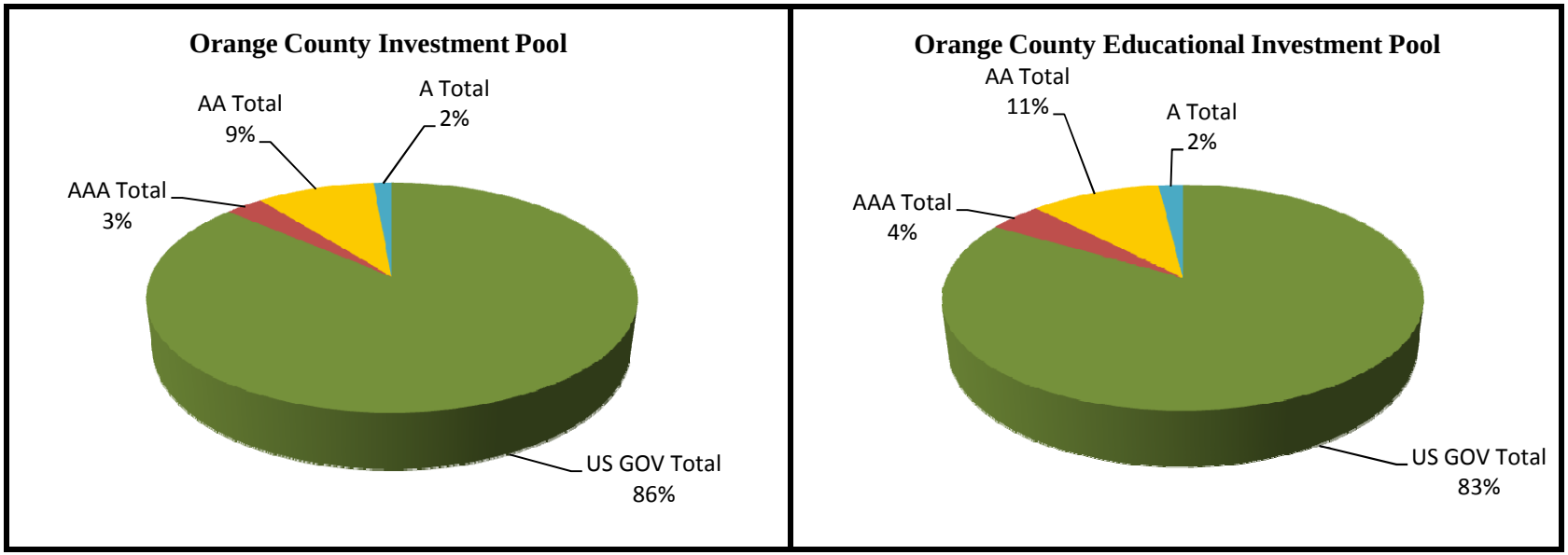
	In Thousands	%
U.S. GOVERNMENT AGENCIES	$ 39,304	78.62%
U.S. TREASURIES	2,000	4.00%
MEDIUM - TERM NOTES	1,950	3.90%
MONEY MARKET FUNDS	2,989	5.98%
CERTIFICATES OF DEPOSIT	3,750	7.50%
	$ 49,993	100.00%

Calculated Using Market Value at 10/31/2015

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

October 31, 2015



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

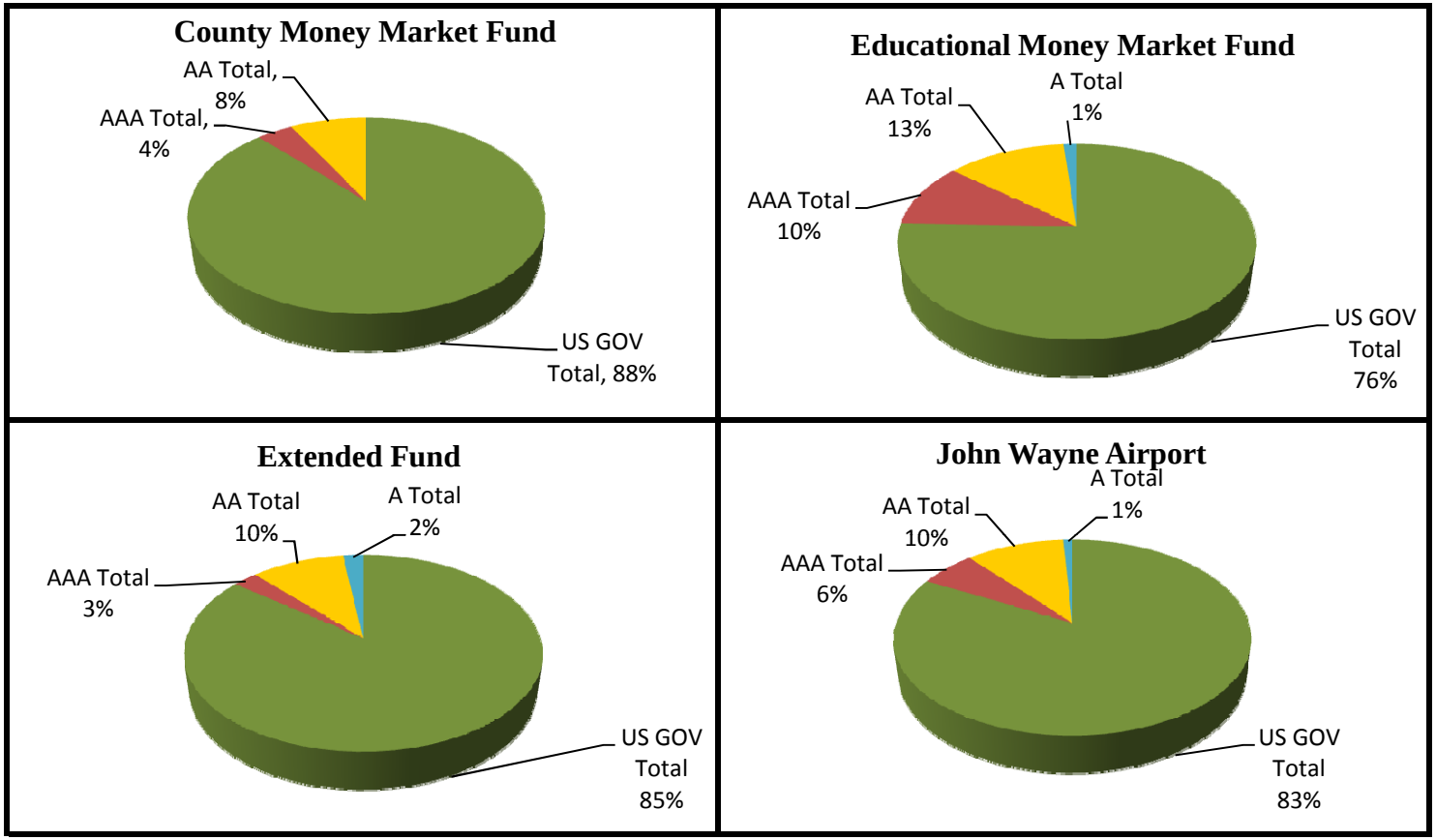
A Includes A+,A- & A

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

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

October 31, 2015



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

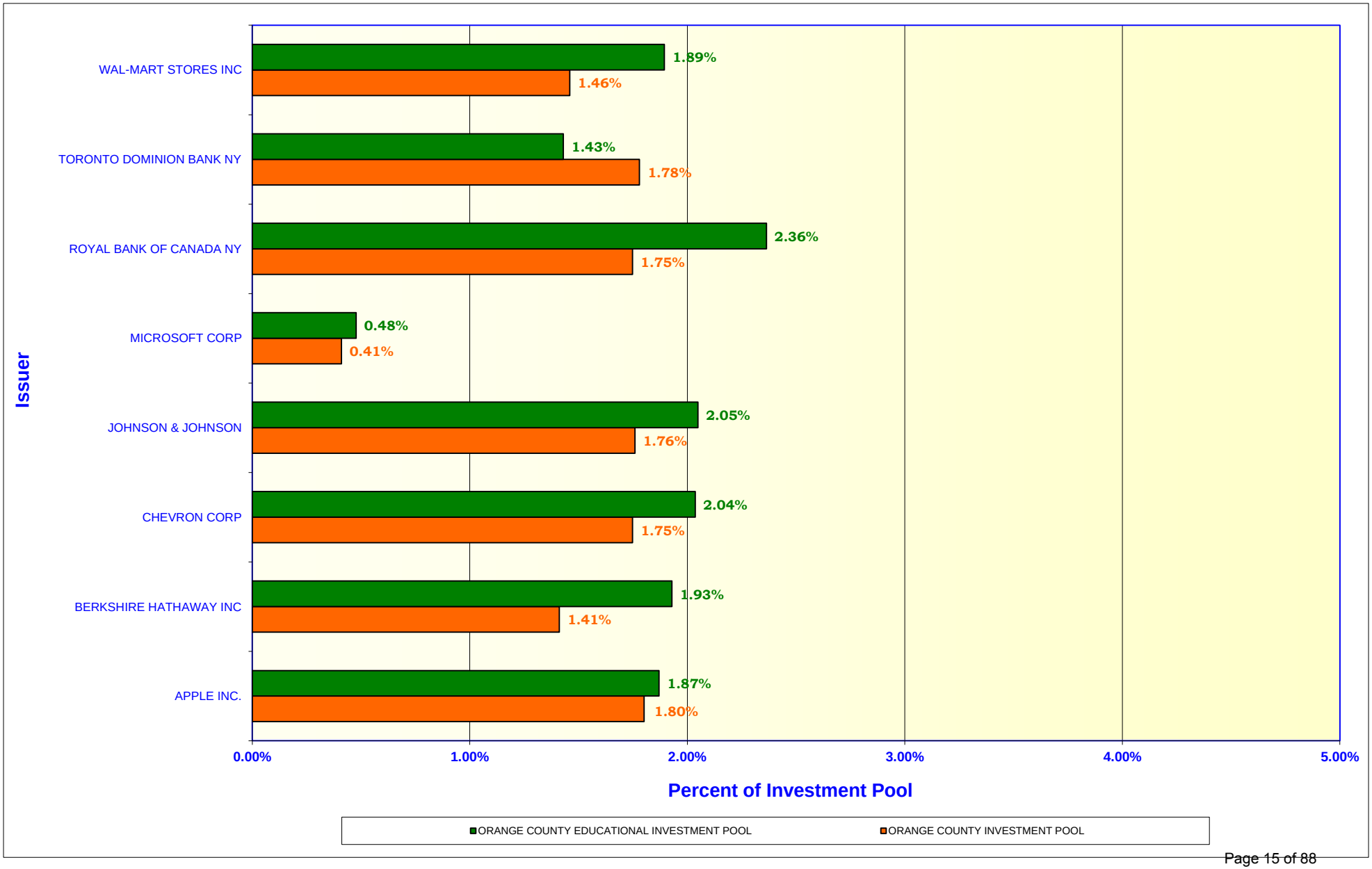
A Includes A+,A- & A

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

ORANGE COUNTY TREASURER - TAX COLLECTOR

ISSUER CONCENTRATION-By Investment Pool

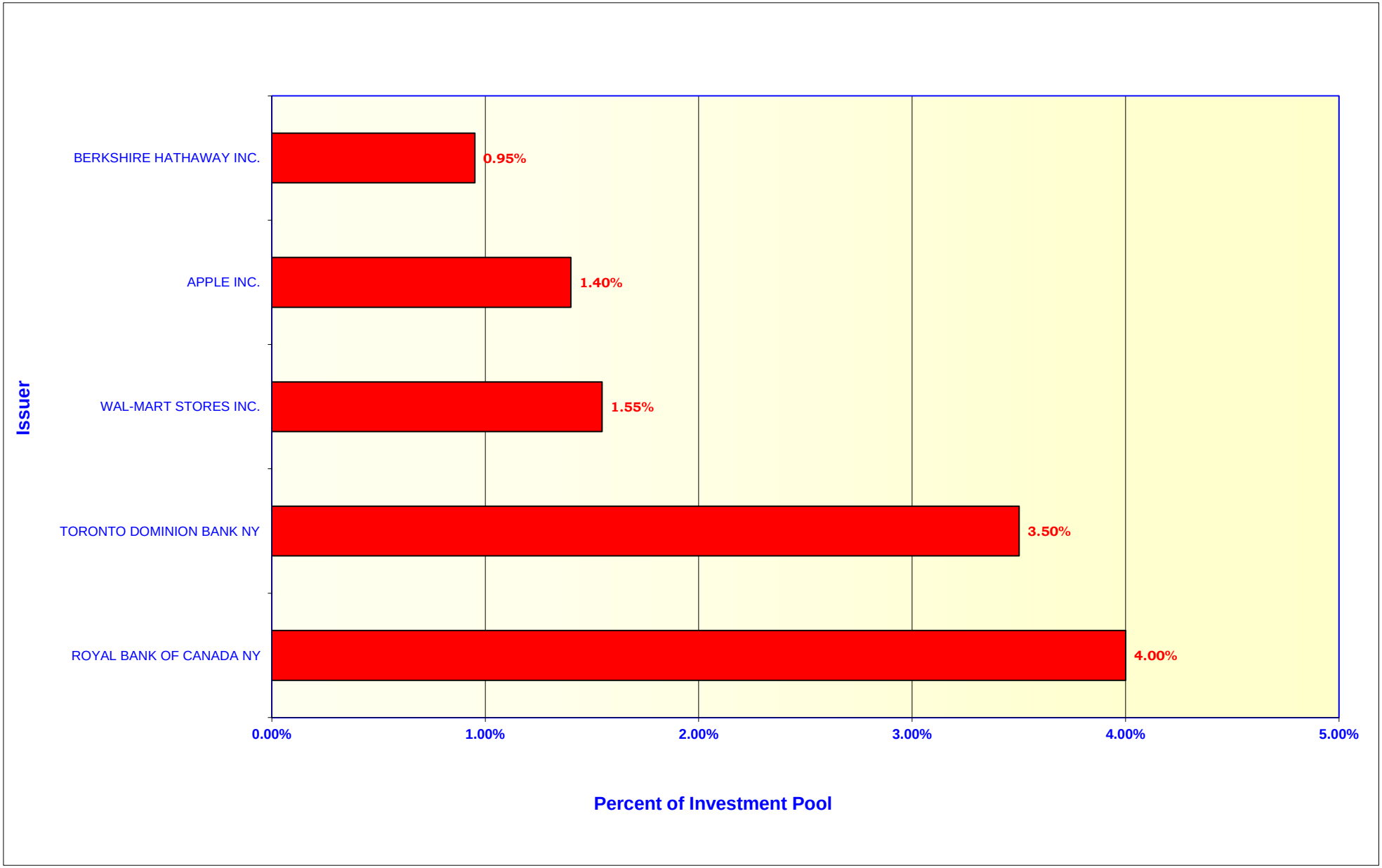
October 31, 2015



ORANGE COUNTY TREASURER - TAX COLLECTOR

ISSUER CONCENTRATION - JOHN WAYNE AIRPORT INVESTMENT POOL

October 31, 2015



ORANGE COUNTY TREASURER-TAX COLLECTOR
APPROVED ISSUER LIST - OCIP, OCEIP, and JWA
October 31, 2015

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
CHEVRON CORPORATION	A-1+	P-1	NR	AA	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORP	A-1+	P-1	F1+	AAA	Aaa	AA+
WAL-MART STORES INC	A-1+	P-1	F1+	AA	Aa2	AA
ISSUERS ON HOLD						
BERKSHIRE HATHAWAY INC ***	A-1+	P-1	NR	AA	Aa2	A+
BERKSHIRE HATHAWAY FINANCE	NR	P-1	NR	NR	Aa2	A+
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 2015 A *	NR	NR	F1+	AA-	NR	AA

MONEY MARKET MUTUAL FUNDS **			
NAME OF FUND	S & P	Moody's	Fitch
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

* Further purchase restrictions apply due to additional trading limits.

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

*** S&P placed their S/T and L/T Ratings on CreditWatch-Negative on August 11, 2015.

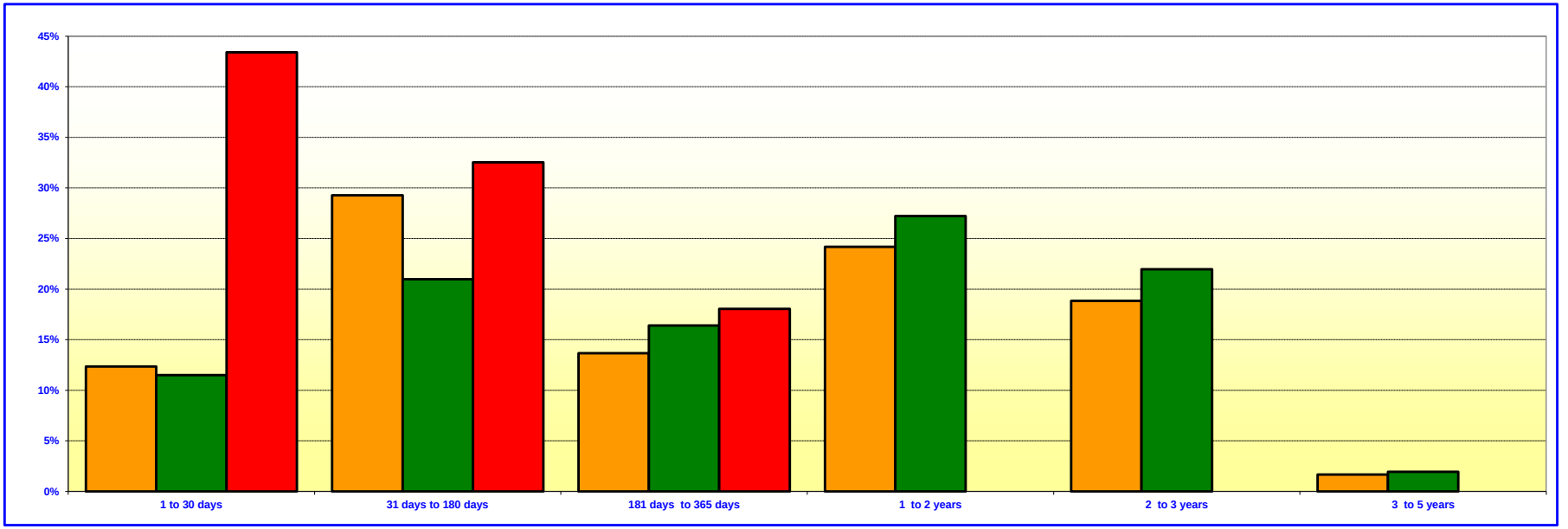
Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended October 31, 2015

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

ORANGE COUNTY TREASURER - TAX COLLECTOR

MATURITIES DISTRIBUTION

October 31, 2015



ORANGE COUNTY INVESTMENT POOL

	In Thousands	%
1 TO 30 DAYS	$ 450,184	12.35%
31 TO 180 DAYS	1,067,970	29.28%
181 TO 365 DAYS	498,328	13.67%
1 YEAR TO 2 YEARS	881,895	24.18%
2 YEARS TO 3 YEARS	687,402	18.85%
3 YEARS TO 5 YEARS	60,837	1.67%
TOTAL	$ 3,646,616	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL

	In Thousands	%
1 TO 30 DAYS	$ 367,689	11.49%
31 TO 180 DAYS	670,910	20.96%
181 TO 365 DAYS	525,254	16.41%
1 YEAR TO 2 YEARS	871,363	27.22%
2 YEARS TO 3 YEARS	703,298	21.97%
3 YEARS TO 5 YEARS	62,243	1.95%
TOTAL	$ 3,200,757	100.00%

JOHN WAYNE AIRPORT INVESTMENT POOL

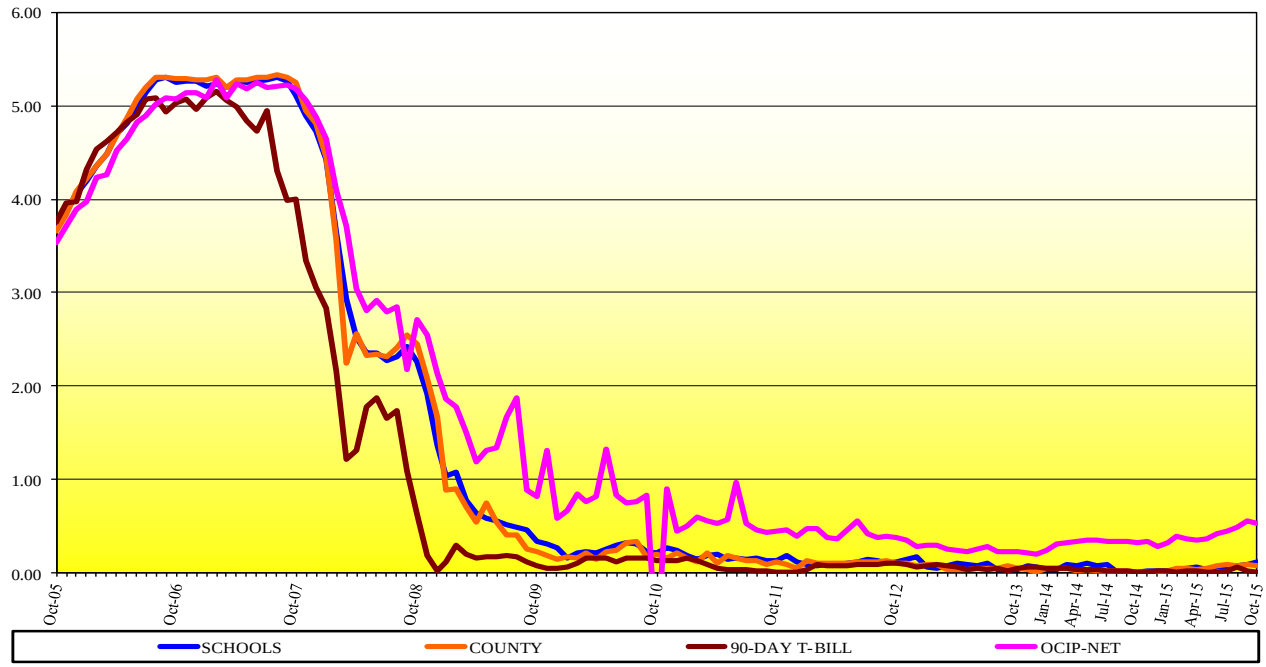
	In Thousands	%
1 TO 30 DAYS	$ 21,660	43.41%
31 TO 180 DAYS	16,238	32.54%
181 TO 365 DAYS	9,002	18.04%
1 YEAR TO 2 YEARS	3,000	6.01%
TOTAL	$ 49,900	100.00%

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

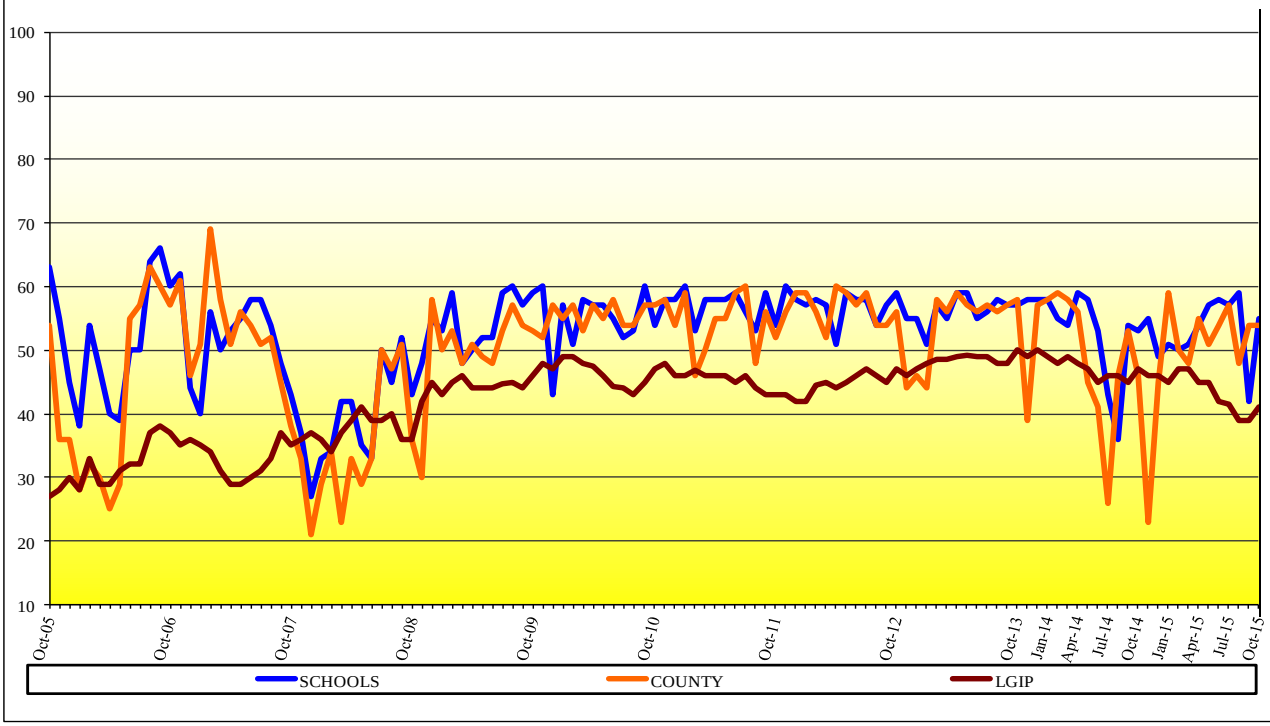
Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date.

At 10/31/2015, Floating Rate Notes comprise 4.52%, 4.37%, and 17.03% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Pool respectively.

ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)
For The Period October 2005 to October 2015



ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES
WEIGHTED AVERAGE MATURITY (WAM)
For The Period October 2005 to October 2015



•As of October 31, 2015, LGIP – 0.10; LGIP WAM -41; 90-Day T-Bill – 0.01; OCIP – Net – 0.51

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

November 1, 2014 - October 31, 2015

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
Current Month - October 2015				
County Pool - Money Market Fund	$ 1,185,411,400	$ 109,405	0.14%	54
Educational Pool - Money Market Fund	$ 682,726,683	$ 129,140	0.19%	55
Extended Fund	$ 5,011,099,512	$ 3,290,416	0.76%	523
September 2015				
County Pool - Money Market Fund	$ 608,245,209	$ 86,306	0.16%	54
Educational Pool - Money Market Fund	$ 874,192,632	$ 108,276	0.16%	42
Extended Fund	$ 5,145,759,506	$ 3,260,310	0.76%	540
August 2015				
County Pool - Money Market Fund	$ 687,583,790	$ 72,659	0.14%	48
Educational Pool - Money Market Fund	$ 818,603,048	$ 124,322	0.15%	59
Extended Fund	$ 5,173,822,816	$ 3,020,818	0.68%	500
July 2015				
County Pool - Money Market Fund	$ 643,407,422	$ 109,675	0.16%	57
Educational Pool - Money Market Fund	$ 1,069,060,825	$ 130,058	0.13%	57
Extended Fund	$ 5,216,709,734	$ 2,850,260	0.64%	504
June 2015				
County Pool - Money Market Fund	$ 916,190,702	$ 107,234	0.14%	54
Educational Pool - Money Market Fund	$ 1,167,943,414	$ 125,916	0.12%	58
Extended Fund	$ 5,216,439,679	$ 2,696,501	0.63%	510
May 2015				
County Pool - Money Market Fund	$ 1,107,145,730	$ 108,147	0.11%	51
Educational Pool - Money Market Fund	$ 1,421,862,870	$ 132,950	0.10%	57
Extended Fund	$ 5,194,393,431	$ 2,593,743	0.59%	519
April 2015				
County Pool - Money Market Fund	$ 1,348,477,701	$ 112,099	0.09%	55
Educational Pool - Money Market Fund	$ 1,678,234,559	$ 128,187	0.12%	54
Extended Fund	$ 5,207,327,217	$ 2,508,094	0.59%	498
March 2015				
County Pool - Money Market Fund	$ 1,185,441,628	$ 81,093	0.11%	48
Educational Pool - Money Market Fund	$ 1,151,754,378	$ 106,877	0.11%	51
Extended Fund	$ 5,205,839,829	$ 2,524,909	0.57%	511
February 2015				
County Pool - Money Market Fund	$ 909,925,797	$ 70,952	0.11%	50
Educational Pool - Money Market Fund	$ 1,193,304,289	$ 105,399	0.10%	50
Extended Fund	$ 5,195,087,451	$ 2,332,495	0.59%	536
January 2015				
County Pool - Money Market Fund	$ 802,966,222	$ 85,487	0.10%	59
Educational Pool - Money Market Fund	$ 1,438,167,807	$ 118,676	0.09%	51
Extended Fund	$ 5,161,441,369	$ 2,222,688	0.52%	506
December 2014				
County Pool - Money Market Fund	$ 1,398,035,090	$ 86,496	0.07%	45
Educational Pool - Money Market Fund	$ 1,709,695,733	$ 93,974	0.10%	49
Extended Fund	$ 4,996,676,299	$ 2,228,375	0.52%	522
November 2014				
County Pool - Money Market Fund	$ 1,208,671,629	$ 43,399	0.06%	23
Educational Pool - Money Market Fund	$ 572,558,526	$ 52,529	0.09%	55
Extended Fund	$ 5,000,580,448	$ 2,189,886	0.53%	533
Fiscal Year July 1, 2015 - June 30, 2016	**Average Month End Market Value Balance**	**YTD Interest Income**	**YTD Gross Yield**	**YTD Average**
Orange County Investment Pool	$ 3,345,138,574	$ 6,602,824	0.58%	410
Orange County Educational Investment Pool	$ 3,434,017,071	$ 6,688,820	0.56%	401

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING APRIL 30, 2016

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 April 30, 2016, 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
October 2015 - Ending Cash				$ 61,663,763
November	$ 551,496,116	$ 1,034,241,770	$ 636,512,005	1,010,889,645
December	279,942,051	2,145,189,370	2,067,959,149	1,368,061,917
January	415,823,213	447,321,792	1,000,212,995	1,230,993,926
February	85,763,397	490,129,367	356,361,472	1,450,525,218
March	210,979,818	875,184,431	558,372,000	1,978,317,466
April	89,905,671	1,865,871,067	1,790,516,944	2,143,577,260

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL

Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
October 2015 - Ending Cash				$ 20,446,806
November	$ 376,175,639	$ 485,317,675	$ 611,173,896	270,766,223
December	199,921,581	1,437,252,468	462,651,072	1,445,289,200
January	107,013,025	463,523,497	800,200,045	1,215,625,677
February	100,520,484	258,921,811	617,901,533	957,166,440
March	180,840,984	543,713,191	682,025,690	999,694,925
April	88,347,254	1,133,927,466	646,026,512	1,575,943,133

ORANGE COUNTY TREASURER-TAX COLLECTOR

STATEMENT OF ACCOUNTABILITY

FOR THE MONTH ENDED: OCTOBER 31, 2015

Treasurer's Accountability at the Beginning of the Month		**$6,990,494,144**	
Cash Receipts:			
County	**$925,238,010**		
Schools	**418,412,006**		
Total Cash Receipts		**1,343,650,016**	
Cash Disbursements:			
County	**520,202,397**		
Schools	**645,463,576**		
Total Cash Disbursements		**1,165,665,973**	
Net Change in Book Value of Pooled Assets		**177,984,043**	
Net Increase in Specific Investments		**81,199,305**	
Treasurer's Accountability at the End of the Month			**$7,249,677,492**

Assets in the Treasury at the end of the period:

O.C. Investment Pool	**$3,666,357,373**
O.C. Educational Investment Pool	**3,221,208,512**
Non Pooled Investments - John Wayne Airport	**50,040,515**
Non Pooled Investments - General Fund - Tax Exempt Non AMT	**200,841,312**
Non Pooled Investments - Fountain Valley School District Fund 40	**27,949,566**
Non Pooled Investments - other	**1,169,647**
Cash in banks - County	**61,535,193**
Cash in banks - Schools	**20,446,806**
Cash in vault	**128,568**
	$7,249,677,492

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
October 31, 2015

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
30%	Negotiable Certificates of Deposit	$ 49,998,942	4.22%	$ 160,229,864	3.20%	$ 40,998,463	6.01%	$ 3,750,448	7.50%
40%	Commercial Paper	-	0.00%	-	0.00%		0.00%		0.00%
100%	U.S. Government Agencies	865,425,820	73.01%	2,532,042,331	50.53%	490,985,622	71.92%	39,304,305	78.62%
30%	Medium-Term Notes	45,434,506	3.83%	544,356,148	10.86%	54,579,771	7.99%	1,949,910	3.90%
20%	Money Market Funds	45,536,940	3.84%	-	0.00%	71,160,781	10.42%	2,988,691	5.98%
30%	Municipal Debt	-	0.00%	25,027,000	0.50%	-	0.00%	-	0.00%
100%	Repurchase Agreement	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
100%	U.S. Treasuries	179,015,192	15.10%	1,749,444,169	34.91%	25,002,046	3.66%	1,999,999	4.00%
		$ 1,185,411,400	100.00%	$ 5,011,099,512	100.00%	$ 682,726,683	100.00%	$ 49,993,353	100.00%

Investment Policy Guidelines	Compliance Category (Yes/No)	County Money Market Fund	Extended Fund	Educational Money Market Fund	John Wayne Airport Investment Pool
	Percentage Limits				
5%	Issuer Limit	*Yes*	*Yes*	*Yes*	*Yes*
20%	Money Market Mutual Fund Issuer	*Yes* (3)	*N/A*	*Yes* (3)	*Yes*
33%	Government Agencies Issuer	*Yes*	*Yes*	*Yes*	*Yes*
See Above	Diversification Limit	*Yes*	*Yes*	*Yes*	*Yes*
	Maturity/Duration Limits				
60 Days	Weighted Average Maturity	*Yes/54.38*	*N/A*	*Yes/55.38*	*Yes/54.43*
>Merrill 1-3 Year Index+25% (2.31)	Duration	*N/A*	*Yes/1.40*	*N/A*	*N/A*
13 Months/397 days	Final Maturity - Money Market Fund	*Yes/373*	*N/A*	*Yes/373*	*Yes/373*
5 Years/1826 days	Final Maturity - Extended Fund	*N/A*	*Yes/1146*	*N/A*	*N/A*
	Quality Limits				
A-1/≥ A	MMF Short Term/Long Term	*Yes*	*N/A*	*Yes*	*Yes*
≥ A-1/P-1/F2	Short Term Debt/No Split Ratings	*Yes*	*N/A*	*Yes*	*Yes*
A-1/≥ AA (2)	Extended Fund Short Term/Long Term	*N/A*	*Yes*	*N/A*	*N/A*
Approved Issuer List	Authorized Issuer	*Yes*	*Yes*	*Yes*	*Yes*
Broker/Dealer List	Authorized Financial Dealer/Institution	*Yes*	*Yes*	*Yes*	*Yes*
0.995 - 1.005	Net Asset Value - Money Market Fund	*Yes/1.0001*	*N/A*	*Yes/1.0001*	*Yes/1.0001*

(1) All investments are marked to market in compliance with the narrow valuation range prescribed by the IPS and market values are provided by Bloomberg Professional Services and Northern Trust.
(2) Excludes US Government Debt per IPS policy approved by the Board of Supervisors on December 16, 2014.
(3) Rating Agency requirements limit investment in each Money Market Mutual Fund to 10%.
NA Not applicable

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
October 31, 2015

COMPLIANCE CATEGORY	PERFORMED BY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	AC	Performance Evaluation-Cal Govt. Code 27134	Annual audit of calendar year 2014 completed.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	Quarter ended September 30, 2015 in process.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	Annual audit as of June 30, 2015 in process.
Quarterly Continuous Compliance Auditing	AC	TOC Directive	Quarter ended September 30, 2015 in process.
Treasury Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	Annual review of fees for FY 13/14 completed. FY 14/15 in process.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar Year 2014 completed.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	All but one 2015 IPS certifications received. The non-compliant broker was removed from the list of approved brokers in November 2015.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	TTC indentified one compliance incident for FY 14/15 in JWA Pool. FY 15/16 identified zero compliance incidents as of October 31, 2015.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	TOC reviewed Bylaws and made one change at the October 28, 2015 meeting. BOS approval scheduled for December 15, 2015.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	TOC reviewed proposed IPS changes at the October 28, 2015 meeting and did not make any additional changes. BOS approval scheduled for December 15, 2015.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	TOC 2014 Annual Report was presented to BOS on March 10, 2015.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 28, 2015.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	TOC members are in compliance for 2016.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	TOC members are in compliance for Calendar Year 2014.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	TOC members are in compliance for Calendar Year 2014.

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

Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended October 31, 2015

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 04-Nov-2015 11:21 am
Print Date: 04-Nov-2015
As at date: 04-Nov-2015

Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2015

User: mtaylor

* Market values provided by Bloomberg & Northern Trust

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															
County Money Mkt Fnd															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
		11/1/15		AAAm	Aaa-mf	AAAmmf	41,143.07		0.0400	41,143.07	0.00	0.00	41,143.07	41,143.07	0.00
GOLDMAN SACHS - COUNTY MMF															
		11/1/15		AAAm	Aaa-mf	NR	193,707.17		0.0300	193,707.17	0.00	0.00	193,707.17	193,707.17	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
		11/1/15		AAAm	Aaa-mf	NR	45,302,089.70		0.0400	45,302,089.70	0.00	0.00	45,302,089.70	45,302,089.70	0.00
Subtotal for FUNDS:							**45,536,939.94**		**0.0400**	**45,536,939.94**	**0.00**	**0.00**	**45,536,939.94**	**45,536,939.94**	**0.00**
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TD SECURITIES															
808625	10/20/15	1/7/16	89113EF92	A-1+	P-1	F1+	15,000,000.00	0.1600	0.1600	15,000,000.00	0.00	800.00	15,000,000.00	14,999,827.35	(172.65)
TORONTO DOMINION BANK NY / TD SECURITIES															
799854	8/28/15	8/30/16	89113EYV2	A-1+	P-1	F1+	5,000,000.00	0.6600	0.6600	5,000,000.00	0.00	5,958.33	5,000,000.00	5,000,178.75	178.75
TORONTO DOMINION BANK NY / TD SECURITIES															
801296	9/8/15	10/5/16	89113EZE9	A-1+	P-1	F1+	5,000,000.00	0.7500	0.7500	5,000,000.00	0.00	5,625.00	5,000,000.00	5,001,750.00	1,750.00
TORONTO DOMINION BANK NY / TD SECURITIES															
805631	10/1/15	10/5/16	89113EC95	A-1+	P-1	F1+	5,000,000.00	0.6600	0.6600	5,000,000.00	0.00	2,841.67	5,000,000.00	4,997,535.90	(2,464.10)
Subtotal for YANKEE CD:							**30,000,000.00**	**0.4250**	**0.4250**	**30,000,000.00**	**0.00**	**15,225.00**	**30,000,000.00**	**29,999,292.00**	**(708.00)**
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
751699	12/1/14	12/1/15	78009NSN7	A-1+	P-1	F1+	15,000,000.00	0.2830	0.2830	15,000,000.00	0.00	3,655.41	15,000,000.00	14,999,850.00	(150.00)
ROYAL BANK OF CANADA NY / RBC															
790217	7/7/15	1/7/16	78009NVK9	A-1+	P-1	F1+	5,000,000.00	0.3492	0.3492	5,000,000.00	0.00	1,212.67	5,000,000.00	4,999,800.00	(200.00)
Subtotal for YANKEE CD FLOATER:							**20,000,000.00**	**0.2996**	**0.2996**	**20,000,000.00**	**0.00**	**4,868.08**	**20,000,000.00**	**19,999,650.00**	**(350.00)**
Subtotal for CERTIFICATES OF DEPOSIT:							**50,000,000.00**	**0.3748**	**0.3748**	**50,000,000.00**	**0.00**	**20,093.08**	**50,000,000.00**	**49,998,942.00**	**(1,058.00)**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / GOLDMAN SACHS															
775112	4/13/15	11/3/15	313396NU3	A-1	P-1	F1+	5,000,000.00		0.1650	4,995,325.00	0.00	4,629.17	4,999,954.17	5,000,000.00	45.83
FHLB DISC CORP / BARCLAYS CAPITAL															
804117	9/24/15	11/9/15	313384PA1	A-1	P-1	F1+	20,000,000.00		0.0500	19,998,722.22	0.00	1,055.56	19,999,777.78	19,999,900.00	122.22
FHLB DISC CORP / UBS FINANCIAL SERVICES															
803341	9/21/15	11/10/15	313384PB9	A-1	P-1	F1+	10,000,000.00		0.0900	9,998,750.00	0.00	1,025.00	9,999,775.00	9,999,940.00	165.00

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															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BARCLAYS CAPITAL															
803835	9/22/15	11/10/15	313384PB9	A-1	P-1	F1+	6,000,000.00		0.0850	5,999,305.83	0.00	566.67	5,999,872.50	5,999,964.00	91.50
FHLB DISC CORP / JEFFERIES & COMPANY															
804553	9/25/15	11/10/15	313384PB9	A-1	P-1	F1+	10,000,000.00		0.0750	9,999,041.67	0.00	770.83	9,999,812.50	9,999,940.00	127.50
FED FARM CR BK / JP MORGAN CHASE & CO															
807946	10/15/15	11/10/15	313312PB0	A-1	P-1	F1+	7,400,000.00		0.0350	7,399,812.94	0.00	122.31	7,399,935.25	7,399,955.60	20.35
FED FARM CR BK / JEFFERIES & COMPANY															
809408	10/23/15	11/10/15	313312PB0	A-1	P-1	F1+	20,000,000.00		0.0300	19,999,700.00	0.00	150.00	19,999,850.00	19,999,880.00	30.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
809409	10/23/15	11/10/15	313312PB0	A-1	P-1	F1+	20,000,000.00		0.0300	19,999,700.00	0.00	150.00	19,999,850.00	19,999,880.00	30.00
FED FARM CR BK / DEUTSCHE															
809410	10/23/15	11/10/15	313312PB0	A-1	P-1	F1+	20,000,000.00		0.0300	19,999,700.00	0.00	150.00	19,999,850.00	19,999,880.00	30.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
809411	10/23/15	11/10/15	313312PB0	A-1	P-1	F1+	20,000,000.00		0.0300	19,999,700.00	0.00	150.00	19,999,850.00	19,999,880.00	30.00
FNMA DISCOUNT / JP MORGAN CHASE & CO															
797834	8/18/15	11/12/15	313588PD1	A-1	P-1	F1+	10,000,000.00		0.1700	9,995,938.89	0.00	3,541.67	9,999,480.56	9,999,900.00	419.44
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
798357	8/20/15	11/12/15	313588PD1	A-1	P-1	F1+	12,000,000.00		0.1700	11,995,240.00	0.00	4,136.67	11,999,376.67	11,999,880.00	503.33
FHLB DISC CORP / MORGAN STANLEY															
803054	9/17/15	11/12/15	313384PD5	A-1	P-1	F1+	6,000,000.00		0.2100	5,998,040.00	0.00	1,575.00	5,999,615.00	5,999,958.00	343.00
FREDDIE DISCOUNT / DEUTSCHE															
805921	10/2/15	11/12/15	313396PD9	A-1	P-1	F1+	9,000,000.00		0.0600	8,999,385.00	0.00	450.00	8,999,835.00	8,999,910.00	75.00
FNMA DISCOUNT / DEUTSCHE															
807944	10/15/15	11/12/15	313588PD1	A-1	P-1	F1+	1,600,000.00		0.0300	1,599,962.67	0.00	22.66	1,599,985.33	1,599,984.00	(1.33)
FARM CREDIT DISCOUNT NOTE / CITIGROUP GLOBAL MARKETS															
808408	10/19/15	11/12/15	313312PD6	A-1	P-1	F1+	10,000,000.00		0.0250	9,999,833.33	0.00	90.28	9,999,923.61	9,999,900.00	(23.61)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
806973	10/8/15	12/1/15	313384PY9	A-1	P-1	F1+	20,000,000.00		0.0400	19,998,800.00	0.00	533.33	19,999,333.33	19,999,360.00	26.67
FHLB DISC CORP / MORGAN STANLEY															
807036	10/9/15	12/1/15	313384PY9	A-1	P-1	F1+	25,000,000.00		0.0400	24,998,527.78	0.00	638.89	24,999,166.67	24,999,200.00	33.33
FHLB DISC CORP / DEUTSCHE															
805634	10/1/15	12/3/15	313384QA0	A-1	P-1	F1+	1,100,000.00		0.0900	1,099,826.75	0.00	85.25	1,099,912.00	1,099,967.00	55.00
FHLB DISC CORP / FTN FINANCIAL															

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															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
805925	10/2/15	12/3/15	313384QA0	A-1	P-1	F1+	20,000,000.00		0.0700	19,997,588.89	0.00	1,166.67	19,998,755.56	19,999,400.00	644.44
FHLB DISC CORP / FTN FINANCIAL															
805926	10/2/15	12/3/15	313384QA0	A-1	P-1	F1+	5,000,000.00		0.0700	4,999,397.22	0.00	291.67	4,999,688.89	4,999,850.00	161.11
FHLB DISC CORP / FTN FINANCIAL															
806122	10/5/15	12/3/15	313384QA0	A-1	P-1	F1+	9,000,000.00		0.0750	8,998,893.75	0.00	506.25	8,999,400.00	8,999,730.00	330.00
FHLB DISC CORP / DEUTSCHE															
806974	10/8/15	12/16/15	313384QP7	A-1	P-1	F1+	10,000,000.00		0.0750	9,998,562.50	0.00	500.00	9,999,062.50	9,999,510.00	447.50
FREDDIE DISCOUNT / JP MORGAN CHASE & CO															
806112	10/5/15	12/18/15	313396QR7	A-1	P-1	F1+	2,500,000.00		0.1100	2,499,434.72	0.00	206.25	2,499,640.97	2,499,875.00	234.03
FHLB DISC CORP / MORGAN STANLEY															
807665	10/14/15	12/28/15	313384RB7	A-1	P-1	F1+	12,000,000.00		0.0800	11,998,000.00	0.00	480.00	11,998,480.00	11,999,256.00	776.00
FHLB DISC CORP / BARCLAYS CAPITAL															
807669	10/14/15	12/29/15	313384RC5	A-1	P-1	F1+	12,000,000.00		0.0800	11,997,973.33	0.00	480.00	11,998,453.33	11,999,280.00	826.67
FHLB DISC CORP / JEFFERIES & COMPANY															
808007	10/16/15	12/31/15	313384RE1	A-1	P-1	F1+	20,000,000.00		0.0750	19,996,833.33	0.00	666.67	19,997,500.00	19,998,600.00	1,100.00
FHLB DISC CORP / BARCLAYS CAPITAL															
808877	10/21/15	12/31/15	313384RE1	A-1	P-1	F1+	23,000,000.00		0.0600	22,997,278.33	0.00	421.67	22,997,700.00	22,998,390.00	690.00
FHLB DISC CORP / JEFFERIES & COMPANY															
808405	10/19/15	1/4/16	313384RJ0	A-1	P-1	F1+	25,000,000.00		0.0950	24,994,920.14	0.00	857.64	24,995,777.78	24,996,050.00	272.22
FHLB DISC CORP / JEFFERIES & COMPANY															
809928	10/27/15	1/4/16	313384RJ0	A-1	P-1	F1+	2,100,000.00		0.1000	2,099,597.50	0.00	29.17	2,099,626.67	2,099,668.20	41.53
FHLB DISC CORP / MORGAN STANLEY															
809929	10/27/15	1/5/16	313384RK7	A-1	P-1	F1+	28,000,000.00		0.0850	27,995,372.22	0.00	330.56	27,995,702.78	27,995,520.00	(182.78)
FHLB DISC CORP / GOLDMAN SACHS GROUP INC															
806694	10/7/15	1/6/16	313384RL5	A-1	P-1	F1+	20,000,000.00		0.1050	19,994,691.67	0.00	1,458.33	19,996,150.00	19,996,740.00	590.00
FREDDIE DISCOUNT / DEUTSCHE															
806695	10/7/15	1/6/16	313396RL9	A-1	P-1	F1+	30,000,000.00		0.1150	29,991,279.17	0.00	2,395.83	29,993,675.00	29,995,110.00	1,435.00
FREDDIE DISCOUNT / RBS GREENWICH CAPITAL															
806386	10/6/15	1/7/16	313396RM7	A-1	P-1	F1+	22,449,000.00		0.1100	22,442,620.74	0.00	1,783.45	22,444,404.19	22,445,183.67	779.48
FHLB DISC CORP / JEFFERIES & COMPANY															
808170	10/16/15	1/7/16	313384RM3	A-1	P-1	F1+	10,000,000.00		0.0900	9,997,925.00	0.00	400.00	9,998,325.00	9,998,300.00	(25.00)
FHLB DISC CORP / DEUTSCHE															
808407	10/19/15	1/7/16	313384RM3	A-1	P-1	F1+	10,000,000.00		0.0900	9,998,000.00	0.00	325.00	9,998,325.00	9,998,300.00	(25.00)

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															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
806975	10/8/15	1/12/16	313396RS4	A-1	P-1	F1+	2,600,000.00		0.0850	2,599,410.67	0.00	147.33	2,599,558.00	2,599,537.20	(20.80)
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
807384	10/13/15	1/12/16	313396RS4	A-1	P-1	F1+	1,200,000.00		0.0850	1,199,742.17	0.00	53.83	1,199,796.00	1,199,786.40	(9.60)
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
808046	10/16/15	1/12/16	313396RS4	A-1	P-1	F1+	4,900,000.00		0.0900	4,898,922.00	0.00	196.00	4,899,118.00	4,899,127.80	9.80
FHLB DISC CORP / TD SECURITIES															
809191	10/22/15	1/12/16	313384RS0	A-1	P-1	F1+	20,000,000.00		0.1100	19,994,988.89	0.00	611.11	19,995,600.00	19,996,400.00	800.00
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
807385	10/13/15	1/13/16	313396RT2	A-1	P-1	F1+	2,600,000.00		0.0900	2,599,402.00	0.00	123.50	2,599,525.50	2,599,532.00	6.50
FNMA DISCOUNT / RBS GREENWICH CAPITAL															
807666	10/14/15	1/13/16	313588RT4	A-1	P-1	F1+	25,000,000.00		0.0700	24,995,576.39	0.00	875.00	24,996,451.39	24,995,500.00	(951.39)
FREDDIE DISCOUNT / DEUTSCHE															
807667	10/14/15	1/13/16	313396RT2	A-1	P-1	F1+	6,500,000.00		0.1000	6,498,356.94	0.00	325.00	6,498,681.94	6,498,830.00	148.06
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
807668	10/14/15	1/13/16	313396RT2	A-1	P-1	F1+	2,100,000.00		0.0900	2,099,522.25	0.00	94.50	2,099,616.75	2,099,622.00	5.25
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
807945	10/15/15	1/14/16	313396RU9	A-1	P-1	F1+	25,000,000.00		0.0900	24,994,312.50	0.00	1,062.50	24,995,375.00	24,995,425.00	50.00
FNMA DISCOUNT / BARCLAYS CAPITAL															
809930	10/27/15	1/14/16	313588RU1	A-1	P-1	F1+	1,400,000.00		0.0900	1,399,723.50	0.00	17.50	1,399,741.00	1,399,743.80	2.80
FNMA DISCOUNT / BARCLAYS CAPITAL															
810580	10/29/15	1/14/16	313588RU1	A-1	P-1	F1+	5,070,000.00		0.0900	5,069,024.03	0.00	38.02	5,069,062.05	5,069,072.19	10.14
FREDDIE DISCOUNT / FTN FINANCIAL															
807386	10/13/15	1/15/16	313396RV7	A-1	P-1	F1+	1,522,000.00		0.1150	1,521,542.98	0.00	92.38	1,521,635.36	1,521,710.82	75.46
FNMA DISCOUNT / JP MORGAN CHASE & CO.															
809646	10/26/15	1/15/16	313588RV9	A-1	P-1	F1+	5,000,000.00		0.0700	4,999,212.50	0.00	58.33	4,999,270.83	4,999,050.00	(220.83)
FNMA DISCOUNT / MORGAN STANLEY															
806114	10/5/15	2/12/16	313588SZ9	A-1	P-1	F1+	20,000,000.00		0.1300	19,990,611.11	0.00	1,950.00	19,992,561.11	19,993,200.00	638.89
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
809915	10/27/15	3/8/16	313396UA9	A-1	P-1	F1+	40,000,000.00		0.1300	39,980,788.89	0.00	722.22	39,981,511.11	39,974,000.00	(7,511.11)
Subtotal for DISCOUNT NOTES:							**657,041,000.00**	**0.0000**	**0.0827**	**656,914,817.41**	**0.00**	**38,509.67**	**656,953,327.08**	**656,956,578.68**	**3,251.60**
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / JP MORGAN CHASE & CO															

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															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
754510	12/15/14	12/15/15	3130A3S96	AA+	Aaa	AAA	5,000,000.00	0.2700	0.2939	4,998,810.00	1,044.56	5,100.00	4,999,854.56	5,000,900.00	1,045.44
FANNIE MAE / DEUTSCHE															
771616	3/24/15	12/21/15	3135G0SB0	AA+	Aaa	AAA	9,000,000.00	0.3750	0.2648	9,007,341.84	(5,966.96)	12,187.50	9,001,374.88	9,002,700.00	1,325.12
FANNIE MAE / DEUTSCHE															
782208	5/21/15	12/21/15	3135G0SB0	AA+	Aaa	AAA	6,000,000.00	0.3750	0.1834	6,006,698.04	(5,103.27)	8,125.00	6,001,594.77	6,001,800.00	205.23
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
753255	12/8/14	1/4/16	3130A3PB4	AA+	Aaa	AAA	10,000,000.00	0.2300	0.2537	9,997,460.00	2,125.44	7,475.00	9,999,585.44	10,001,400.00	1,814.56
FANNIE MAE / JEFFERIES & COMPANY															
773418	4/2/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	15,000,000.00	0.5000	0.3546	15,021,633.45	(12,629.58)	6,458.33	15,009,003.87	15,018,900.00	9,896.13
FREDDIE MAC / DEUTSCHE															
800395	9/1/15	5/13/16	3137EADQ9	AA+	Aaa	AAA	4,410,000.00	0.5000	0.3837	4,413,579.11	(852.17)	3,675.00	4,412,726.94	4,414,057.20	1,330.26
FED FARM CR BK / JP MORGAN CHASE & CO.															
792452	7/20/15	8/11/16	3133EE4G2	AA+	Aaa	AAA	5,000,000.00	0.4000	0.4000	5,000,000.00	0.00	5,611.11	5,000,000.00	4,997,950.00	(2,050.00)
FED FARM CR BK / DEUTSCHE															
800398	9/1/15	8/25/16	31331V2U9	AA+	Aaa	AAA	1,125,000.00	5.1250	0.4859	1,176,134.59	(8,666.88)	9,609.38	1,167,467.71	1,168,087.50	619.79
FED FARM CR BK / JP MORGAN CHASE & CO															
800888	9/3/15	8/25/16	31331V2U9	AA+	Aaa	AAA	7,578,000.00	5.1250	0.4865	7,920,449.82	(56,426.39)	62,571.13	7,864,023.43	7,868,237.40	4,213.97
Subtotal for GOVT AGENCY-FIX-30/360:							**63,113,000.00**	**1.0391**	**0.3285**	**63,542,106.85**	**(86,475.25)**	**120,812.45**	**63,455,631.60**	**63,474,032.10**	**18,400.50**
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
765788	2/19/15	1/19/16	3133EEQU7	AA+	Aaa	AAA	50,000,000.00	0.1518	0.1710	50,000,000.00	0.00	2,739.93	50,000,000.00	49,996,500.00	(3,500.00)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
767589	3/2/15	3/2/16	3133EERN2	AA+	Aaa	AAA	15,000,000.00	0.1500	0.1576	14,998,857.60	761.60	3,750.00	14,999,619.20	14,998,350.00	(1,269.20)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
767597	3/2/15	3/2/16	3133EERE2	AA+	Aaa	AAA	20,000,000.00	0.1480	0.1507	19,999,460.00	360.00	2,466.67	19,999,820.00	19,998,000.00	(1,820.00)
FED FARM CR BK / DEUTSCHE															
770645	3/18/15	4/18/16	3133EETY6	AA+	Aaa	AAA	16,000,000.00	0.1468	0.1711	15,998,564.48	824.43	913.11	15,999,388.91	15,996,960.00	(2,428.91)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
798096	8/19/15	6/20/16	3133EDA77	AA+	Aaa	AAA	4,000,000.00	0.2700	0.1688	4,003,395.88	(821.23)	1,260.00	4,002,574.65	4,001,400.00	(1,174.65)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
810345	10/28/15	11/7/16	3133ED6T4	AA+	Aaa	AAA	40,000,000.00	0.3000	0.2949	40,002,078.40	(22.11)	1,333.34	40,002,056.29	40,004,000.00	1,943.71
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							**145,000,000.00**	**0.1947**	**0.2010**	**145,002,356.36**	**1,102.69**	**12,463.05**	**145,003,459.05**	**144,995,210.00**	**(8,249.05)**

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															
County Money Mkt Fnd															
Subtotal for GOVERNMENT AGENCY:							**865,154,000.00**	**0.1084**	**0.1205**	**865,459,280.62**	**(85,372.56)**	**171,785.17**	**865,412,417.73**	**865,425,820.78**	**13,403.05**
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
WAL-MART STORES INC / MORGAN STANLEY															
772627	3/30/15	4/11/16	931142DE0	AA	Aa2	AA	7,000,000.00	0.6000	0.4073	7,013,860.00	(7,882.64)	2,333.33	7,005,977.36	7,007,210.00	1,232.64
APPLE INC. / CASTLE OAK SECURITIES															
775105	4/13/15	5/3/16	037833AH3	AA+	Aa1		10,000,000.00	0.4500	0.4059	10,004,640.00	(2,417.68)	22,250.00	10,002,222.32	10,006,800.00	4,577.68
APPLE INC. / CASTLE OAK SECURITIES															
775106	4/13/15	5/3/16	037833AH3	AA+	Aa1		1,935,000.00	0.4500	0.4063	1,935,890.10	(463.79)	4,305.38	1,935,426.31	1,936,315.80	889.49
APPLE INC. / MORGAN STANLEY															
786751	6/17/15	5/3/16	037833AH3	AA+	Aa1		6,000,000.00	0.4500	0.5174	5,996,460.00	1,501.14	10,050.00	5,997,961.14	6,004,080.00	6,118.86
APPLE INC. / RBC															
790972	7/10/15	5/3/16	037833AH3	AA+	Aa1		5,000,000.00	0.4500	0.4066	5,001,760.00	(666.76)	6,937.50	5,001,093.24	5,003,400.00	2,306.76
WAL-MART STORES INC / MORGAN STANLEY															
783712	6/1/15	6/1/16	931142BB8	AA	Aa2	AA	15,000,000.00	5.3190	0.3534	15,741,300.00	(308,875.00)	332,437.50	15,432,425.00	15,476,700.00	44,275.00
Subtotal for MEDIUM TERM NOTE:							**44,935,000.00**	**2.0987**	**0.4035**	**45,693,910.10**	**(318,804.73)**	**378,313.71**	**45,375,105.37**	**45,434,505.80**	**59,400.43**
Subtotal for MEDIUM TERM NOTES:							**44,935,000.00**	**2.0987**	**0.4035**	**45,693,910.10**	**(318,804.73)**	**378,313.71**	**45,375,105.37**	**45,434,505.80**	**59,400.43**
TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
809648	10/26/15	11/5/15	912796GM5	AA+	Aaa	AAA	50,000,000.00		0.0500	49,999,305.56	0.00	416.66	49,999,305.56	49,999,979.00	673.44
US TREASURY N/B / BARCLAYS CAPITAL															
808406	10/19/15	11/12/15	912796FG9	AA+	Aaa	AAA	15,000,000.00		0.0750	14,999,250.00	0.00	406.25	14,999,250.00	14,999,986.50	736.50
US TREASURY N/B / MORGAN STANLEY															
808626	10/20/15	11/12/15	912796FG9	AA+	Aaa	AAA	10,000,000.00		0.1150	9,999,265.28	0.00	383.33	9,999,265.28	9,999,991.00	725.72
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
808627	10/20/15	11/12/15	912796FG9	AA+	Aaa	AAA	30,000,000.00		0.0785	29,998,495.42	0.00	785.00	29,998,495.42	29,999,973.00	1,477.58
US TREASURY N/B / BARCLAYS CAPITAL															
810348	10/28/15	1/7/16	912796FP9	AA+	Aaa	AAA	10,000,000.00		0.0400	9,999,211.11	0.00	44.44	9,999,211.11	9,998,897.90	(313.21)
US TREASURY N/B / DEUTSCHE															
810850	10/30/15	1/7/16	912796FP9	AA+	Aaa	AAA	50,000,000.00		0.0700	49,993,291.67	0.00	194.44	49,993,291.67	49,994,489.50	1,197.83
Subtotal for TREASURY BILL:							**165,000,000.00**	**0.0000**	**0.0668**	**164,988,819.04**	**0.00**	**2,230.12**	**164,988,819.04**	**164,993,316.90**	**4,497.86**
TREASURY BOND															
US TREASURY N/B / CASTLE OAK SECURITIES															

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															
County Money Mkt Fnd															
TREASURIES															
TREASURY BOND															
809192	10/22/15	11/15/15	912828EN6	AA+	Aaa	AAA	14,000,000.00	4.5000	0.1077	14,040,082.00	(16,700.83)	17,119.57	14,023,381.17	14,021,875.00	(1,506.17)
Subtotal for TREASURY BOND:							**14,000,000.00**	**4.5000**	**0.1077**	**14,040,082.00**	**(16,700.83)**	**17,119.57**	**14,023,381.17**	**14,021,875.00**	**(1,506.17)**
Subtotal for TREASURIES:							**179,000,000.00**	**0.3520**	**0.0700**	**179,028,901.04**	**(16,700.83)**	**19,349.69**	**179,012,200.21**	**179,015,191.90**	**2,991.69**
Total County Money Mkt Fnd :							**1,184,625,939.94**	**0.2278**	**0.1312**	**1,185,719,031.70**	**(420,878.12)**	**589,541.65**	**1,185,336,663.25**	**1,185,411,400.42**	**74,737.17**
Net Asset Value (NAV):															**1.000063**
Educational Money Mkt Fnd															
FUNDS															
GOLDMAN SACHS - EDUCATIONAL MMF															
	11/1/15			AAAm	Aaa-mf	NR	10,001.46		0.0300	10,001.46	0.00	0.00	10,001.46	10,001.46	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	11/1/15			AAAm	Aaa-mf	AAAmmf	17,846,858.81		0.0400	17,846,858.81	0.00	0.00	17,846,858.81	17,846,858.81	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	11/1/15			AAAm	Aaa-mf	NR	53,303,920.35		0.0400	53,303,920.35	0.00	0.00	53,303,920.35	53,303,920.35	0.00
Subtotal for FUNDS:							**71,160,780.62**		**0.0400**	**71,160,780.62**	**0.00**	**0.00**	**71,160,780.62**	**71,160,780.62**	**0.00**
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TD SECURITIES															
799556	8/27/15	8/31/16	89113EYP5	A-1+	P-1	F1+	5,000,000.00	0.7000	0.7000	5,000,000.00	0.00	6,416.67	5,000,000.00	5,001,782.80	1,782.80
TORONTO DOMINION BANK NY / TD SECURITIES															
805632	10/1/15	10/5/16	89113EC95	A-1+	P-1	F1+	5,000,000.00	0.6600	0.6600	5,000,000.00	0.00	2,841.67	5,000,000.00	4,997,535.90	(2,464.10)
Subtotal for YANKEE CD:							**10,000,000.00**	**0.6800**	**0.6800**	**10,000,000.00**	**0.00**	**9,258.34**	**10,000,000.00**	**9,999,318.70**	**(681.30)**
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
797833	8/18/15	11/10/15	78009NSG2	A-1+	P-1	F1+	5,000,000.00	0.2930	0.2713	5,000,250.00	(223.21)	773.19	5,000,026.79	4,999,950.00	(76.79)
ROYAL BANK OF CANADA NY / RBC															
797829	8/18/15	11/19/15	78009NSK3	A-1+	P-1	F1+	6,000,000.00	0.3060	0.2893	6,000,300.00	(241.94)	663.00	6,000,058.06	5,999,844.00	(214.06)
ROYAL BANK OF CANADA NY / RBC															
751698	12/1/14	12/1/15	78009NSN7	A-1+	P-1	F1+	5,000,000.00	0.2830	0.2830	5,000,000.00	0.00	1,218.47	5,000,000.00	4,999,950.00	(50.00)
ROYAL BANK OF CANADA NY / RBC															
790216	7/7/15	1/7/16	78009NVK9	A-1+	P-1	F1+	15,000,000.00	0.3492	0.3492	15,000,000.00	0.00	3,638.02	15,000,000.00	14,999,400.00	(600.00)
Subtotal for YANKEE CD FLOATER:							**31,000,000.00**	**0.3211**	**0.3144**	**31,000,550.00**	**(465.15)**	**6,292.68**	**31,000,084.85**	**30,999,144.00**	**(940.85)**

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															
Educational Money Mkt Fnd															
Subtotal for CERTIFICATES OF DEPOSIT:							**41,000,000.00**	**0.4087**	**0.4036**	**41,000,550.00**	**(465.15)**	**15,551.02**	**41,000,084.85**	**40,998,462.70**	**(1,622.15)**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / UBS FINANCIAL SERVICES															
803342	9/21/15	11/3/15	313588NU5	A-1	P-1	F1+	10,000,000.00		0.2000	9,997,611.11	0.00	2,277.78	9,999,888.89	9,999,990.00	101.11
FREDDIE DISCOUNT / DEUTSCHE															
805346	9/30/15	11/4/15	313396NV1	A-1	P-1	F1+	10,000,000.00		0.0400	9,999,611.11	0.00	355.56	9,999,966.67	9,999,990.00	23.33
FHLB DISC CORP / BARCLAYS CAPITAL															
795467	8/4/15	11/9/15	313384PA1	A-1	P-1	F1+	8,300,000.00		0.1200	8,297,316.33	0.00	2,462.34	8,299,778.67	8,299,958.50	179.83
FREDDIE DISCOUNT / DEUTSCHE															
806110	10/5/15	11/18/15	313396PK3	A-1	P-1	F1+	5,500,000.00		0.0400	5,499,731.11	0.00	165.00	5,499,896.11	5,499,945.00	48.89
FNMA DISCOUNT / DEUTSCHE															
806111	10/5/15	11/18/15	313588PK5	A-1	P-1	F1+	4,000,000.00		0.0400	3,999,804.44	0.00	120.00	3,999,924.44	3,999,960.00	35.56
FHLB DISC CORP / BARCLAYS CAPITAL															
805344	9/30/15	11/20/15	313384PM5	A-1	P-1	F1+	10,000,000.00		0.0500	9,999,291.67	0.00	444.44	9,999,736.11	9,999,870.00	133.89
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
805633	10/1/15	11/20/15	313384PM5	A-1	P-1	F1+	13,000,000.00		0.0600	12,998,916.67	0.00	671.66	12,999,588.33	12,999,831.00	242.67
FARM CREDIT DISCOUNT NOTE / FTN FINANCIAL															
805635	10/1/15	11/23/15	313312PQ7	A-1	P-1	F1+	11,800,000.00		0.0750	11,798,697.08	0.00	762.09	11,799,459.17	11,799,823.00	363.83
FHLB DISC CORP / MORGAN STANLEY															
810347	10/28/15	11/25/15	313384PS2	A-1	P-1	F1+	50,000,000.00		0.0350	49,998,638.89	0.00	194.44	49,998,833.33	49,999,200.00	366.67
FED FARM CR BK / BARCLAYS CAPITAL															
807037	10/9/15	11/27/15	313312PU8	A-1	P-1	F1+	15,000,000.00		0.0500	14,998,979.17	0.00	479.17	14,999,458.34	14,999,700.00	241.66
FREDDIE DISCOUNT / FTN FINANCIAL															
806696	10/7/15	11/30/15	313396PX5	A-1	P-1	F1+	12,000,000.00		0.0550	11,999,010.00	0.00	458.33	11,999,468.33	11,999,760.00	291.67
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
806976	10/8/15	12/2/15	313384PZ6	A-1	P-1	F1+	9,000,000.00		0.0600	8,999,175.00	0.00	360.00	8,999,535.00	8,999,730.00	195.00
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
803840	9/22/15	12/3/15	313396QA4	A-1	P-1	F1+	8,000,000.00		0.1200	7,998,080.00	0.00	1,066.67	7,999,146.67	7,999,760.00	613.33
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
807389	10/13/15	12/4/15	313396QB2	A-1	P-1	F1+	7,000,000.00		0.0600	6,999,393.33	0.00	221.67	6,999,615.00	6,999,720.00	105.00
FHLB DISC CORP / BANK OF AMERICA															
806977	10/8/15	12/9/15	313384QG7	A-1	P-1	F1+	7,000,000.00		0.0550	6,999,336.94	0.00	256.67	6,999,593.61	6,999,713.00	119.39
FNMA DISCOUNT / BARCLAYS CAPITAL															
806978	10/8/15	12/9/15	313588QG3	A-1	P-1	F1+	3,000,000.00		0.0550	2,999,715.83	0.00	110.00	2,999,825.83	2,999,880.00	54.17

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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
810578	10/29/15	12/14/15	313588QM0	A-1	P-1	F1+	19,000,000.00		0.0640	18,998,446.22	0.00	101.33	18,998,547.55	18,999,050.00	502.45
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
806118	10/5/15	12/15/15	313396QN6	A-1	P-1	F1+	4,903,000.00		0.0850	4,902,178.07	0.00	312.56	4,902,490.63	4,902,754.85	264.22
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
810343	10/28/15	12/23/15	313384QW2	A-1	P-1	F1+	15,000,000.00		0.0700	14,998,366.67	0.00	116.67	14,998,483.34	14,999,100.00	616.66
FHLB DISC CORP / JEFFERIES & COMPANY															
810344	10/28/15	12/23/15	313384QW2	A-1	P-1	F1+	10,000,000.00		0.0800	9,998,755.56	0.00	88.89	9,998,844.45	9,999,400.00	555.55
FNMA DISCOUNT / BARCLAYS CAPITAL															
805345	9/30/15	12/30/15	313588RD9	A-1	P-1	F1+	6,000,000.00		0.1100	5,998,331.67	0.00	586.67	5,998,918.34	5,999,640.00	721.66
FNMA DISCOUNT / TDSI															
810581	10/29/15	12/30/15	313588RD9	A-1	P-1	F1+	5,000,000.00		0.0800	4,999,311.11	0.00	33.33	4,999,344.44	4,999,700.00	355.56
FNMA DISCOUNT / JP MORGAN CHASE & CO															
810847	10/30/15	1/4/16	313588RJ6	A-1	P-1	F1+	7,900,000.00		0.0700	7,898,986.17	0.00	30.72	7,899,016.89	7,898,751.80	(265.09)
FHLB DISC CORP / JEFFERIES & COMPANY															
810341	10/28/15	1/8/16	313384RN1	A-1	P-1	F1+	14,500,000.00		0.1000	14,497,100.00	0.00	161.11	14,497,261.11	14,497,564.00	302.89
FNMA DISCOUNT / JEFFERIES & COMPANY															
810849	10/30/15	1/13/16	313588RT4	A-1	P-1	F1+	9,290,000.00		0.1100	9,287,871.04	0.00	56.77	9,287,927.81	9,288,327.80	399.99
FNMA DISCOUNT / BARCLAYS CAPITAL															
806387	10/6/15	2/5/16	313588SS5	A-1	P-1	F1+	20,000,000.00		0.1300	19,991,188.89	0.00	1,877.78	19,993,066.67	19,993,600.00	533.33
FNMA DISCOUNT / BARCLAYS CAPITAL															
810340	10/28/15	2/17/16	313588TE5	A-1	P-1	F1+	15,000,000.00		0.1200	14,994,400.00	0.00	200.00	14,994,600.00	14,994,600.00	0.00
Subtotal for DISCOUNT NOTES:							**310,193,000.00**	**0.0000**	**0.0759**	**310,148,244.08**	**0.00**	**13,971.65**	**310,162,215.73**	**310,169,318.95**	**7,103.22**
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / DEUTSCHE															
806106	10/5/15	11/17/15	3134A4VG6	AA+	Aaa	AAA	10,000,000.00	4.7500	0.1000	10,054,194.00	(33,548.67)	34,305.56	10,020,645.33	10,019,350.00	(1,295.33)
FED FARM CR BK / DEUTSCHE															
782217	5/21/15	12/16/15	31331VGU4	AA+	Aaa	AAA	2,900,000.00	4.8750	0.1835	2,977,394.91	(60,405.78)	53,015.63	2,916,989.13	2,915,399.00	(1,590.13)
FANNIE MAE / DEUTSCHE															
806105	10/5/15	12/21/15	3135G0SB0	AA+	Aaa	AAA	7,846,000.00	0.3750	0.1300	7,850,026.33	(1,377.43)	2,124.96	7,848,648.90	7,848,353.80	(295.10)
FANNIE MAE / JEFFERIES & COMPANY															
773417	4/2/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	15,000,000.00	0.5000	0.3546	15,021,633.45	(12,629.58)	6,458.33	15,009,003.87	15,018,900.00	9,896.13
FANNIE MAE / CITIGROUP GLOBAL MARKETS															

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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
776701	4/21/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	15,000,000.00	0.5000	0.2808	15,030,900.00	(17,318.58)	6,458.33	15,013,581.42	15,018,900.00	5,318.58
FED FARM CR BK / JP MORGAN CHASE & CO.															
792451	7/20/15	8/11/16	3133EE4G2	AA+	Aaa	AAA	10,000,000.00	0.4000	0.4000	10,000,000.00	0.00	11,222.22	10,000,000.00	9,995,900.00	(4,100.00)
Subtotal for GOVT AGENCY-FIX-30/360:							**60,746,000.00**	**1.3759**	**0.2647**	**60,934,148.69**	**(125,280.04)**	**113,585.03**	**60,808,868.65**	**60,816,802.80**	**7,934.15**
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / CASTLE OAK SECURITIES															
810848	10/30/15	12/9/15	3133EEEU0	AA+	Aaa	AAA	5,000,000.00	0.1512	0.1016	5,000,275.00	(13.75)	34.93	5,000,261.25	5,000,350.00	88.75
FED FARM CR BK / DAIWA CAPITAL MARKETS															
765787	2/19/15	1/19/16	3133EEQU7	AA+	Aaa	AAA	35,000,000.00	0.1518	0.1710	35,000,000.00	0.00	1,917.95	35,000,000.00	34,997,550.00	(2,450.00)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
767588	3/2/15	3/2/16	3133EERN2	AA+	Aaa	AAA	10,000,000.00	0.1500	0.1576	9,999,238.40	507.73	2,500.00	9,999,746.13	9,998,900.00	(846.13)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
768128	3/4/15	3/29/16	3133EDMK5	AA+	Aaa	AAA	20,000,000.00	0.1400	0.1603	19,995,667.92	2,681.24	2,566.67	19,998,349.16	19,995,800.00	(2,549.16)
FED FARM CR BK / DEUTSCHE															
770646	3/18/15	4/18/16	3133EETY6	AA+	Aaa	AAA	15,000,000.00	0.1468	0.1711	14,998,654.20	772.90	856.04	14,999,427.10	14,997,150.00	(2,277.10)
FED FARM CR BK / BNP PARIBAS															
797570	8/17/15	6/20/16	3133EDA77	AA+	Aaa	AAA	15,000,000.00	0.2700	0.1739	15,012,177.00	(3,004.71)	4,725.00	15,009,172.29	15,005,250.00	(3,922.29)
FED FARM CR BK / BNP PARIBAS															
798356	8/20/15	6/20/16	3133EDA77	AA+	Aaa	AAA	10,000,000.00	0.2700	0.1789	10,007,620.00	(1,823.80)	3,150.00	10,005,796.20	10,003,500.00	(2,296.20)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
810339	10/28/15	11/7/16	3133ED6T4	AA+	Aaa	AAA	10,000,000.00	0.3000	0.2949	10,000,519.63	(5.53)	333.34	10,000,514.10	10,001,000.00	485.90
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							**120,000,000.00**	**0.1860**	**0.1766**	**120,014,152.15**	**(885.92)**	**16,083.93**	**120,013,266.23**	**119,999,500.00**	**(13,766.23)**
Subtotal for GOVERNMENT AGENCY:							**490,939,000.00**	**0.2157**	**0.1239**	**491,096,544.92**	**(126,165.96)**	**143,640.61**	**490,984,350.61**	**490,985,621.75**	**1,271.14**
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
WAL-MART STORES INC / MORGAN STANLEY															
772628	3/30/15	4/11/16	931142DE0	AA	Aa2	AA	6,550,000.00	0.6000	0.4073	6,562,969.00	(7,375.90)	2,183.33	6,555,593.10	6,556,746.50	1,153.40
APPLE INC. / CASTLE OAK SECURITIES															
775103	4/13/15	5/3/16	037833AH3	AA+	Aa1		5,000,000.00	0.4500	0.4059	5,002,320.00	(1,208.84)	11,125.00	5,001,111.16	5,003,400.00	2,288.84
APPLE INC. / RBC															
783477	5/29/15	5/3/16	037833AH3	AA+	Aa1		5,075,000.00	0.4500	0.4068	5,077,025.13	(921.62)	9,642.50	5,076,103.51	5,078,451.00	2,347.49
APPLE INC. / MORGAN STANLEY															

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															
Educational Money Mkt Fnd															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
786752	6/17/15	5/3/16	037833AH3	AA+	Aa1		6,082,000.00	0.4500	0.5174	6,078,411.62	1,521.65	10,187.35	6,079,933.27	6,086,135.76	6,202.49
WAL-MART STORES INC / MORGAN STANLEY															
783711	6/1/15	6/1/16	931142BB8	AA	Aa2	AA	15,000,000.00	5.3190	0.3534	15,741,300.00	(308,875.00)	332,437.50	15,432,425.00	15,476,700.00	44,275.00
BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES															
796625	8/11/15	8/15/16	084670BB3	AA	Aa2	A+	9,030,000.00	2.2000	0.6283	9,172,818.48	(31,388.68)	41,939.33	9,141,429.80	9,155,878.20	14,448.40
Subtotal for MEDIUM TERM NOTE:							**46,737,000.00**	**2.3718**	**0.4468**	**47,634,844.23**	**(348,248.39)**	**407,515.01**	**47,286,595.84**	**47,357,311.46**	**70,715.62**
MEDIUM TERM NOTE STEP UP															
WAL-MART STORES INC / MORGAN STANLEY															
788319	6/26/15	6/1/16	931142BB8	AA	Aa2	AA	7,000,000.00	5.3130	0.5797	7,311,990.00	(117,110.62)	132,234.67	7,194,879.38	7,222,460.00	27,580.62
Subtotal for MEDIUM TERM NOTE STEP UP:							**7,000,000.00**	**5.3130**	**0.5797**	**7,311,990.00**	**(117,110.62)**	**132,234.67**	**7,194,879.38**	**7,222,460.00**	**27,580.62**
Subtotal for MEDIUM TERM NOTES:							**53,737,000.00**	**2.7549**	**0.4641**	**54,946,834.23**	**(465,359.01)**	**539,749.68**	**54,481,475.22**	**54,579,771.46**	**98,296.24**
TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
809931	10/27/15	11/5/15	912796GM5	AA+	Aaa	AAA	10,000,000.00		0.0500	9,999,875.00	0.00	69.44	9,999,875.00	9,999,995.80	120.80
Subtotal for TREASURY BILL:							**10,000,000.00**	**0.0000**	**0.0500**	**9,999,875.00**	**0.00**	**69.44**	**9,999,875.00**	**9,999,995.80**	**120.80**
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
796127	8/7/15	10/31/15	912828PE4	AA+	Aaa	AAA	0.00	1.2500	0.0994	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / CASTLE OAK SECURITIES															
807670	10/14/15	11/15/15	912828TX8	AA+	Aaa	AAA	15,000,000.00	0.3750	0.0738	15,003,927.00	(2,208.94)	2,751.36	15,001,718.06	15,002,050.80	332.74
Subtotal for TREASURY BOND:							**15,000,000.00**	**0.3750**	**0.0738**	**15,003,927.00**	**(2,208.94)**	**2,751.36**	**15,001,718.06**	**15,002,050.80**	**332.74**
Subtotal for TREASURIES:							**25,000,000.00**	**0.2250**	**0.0643**	**25,003,802.00**	**(2,208.94)**	**2,820.80**	**25,001,593.06**	**25,002,046.60**	**453.54**
Total Educational Money Mkt Fnd :							**681,836,780.62**	**0.4053**	**0.1566**	**683,208,511.77**	**(594,199.06)**	**701,762.11**	**682,628,284.36**	**682,726,683.13**	**98,398.77**
Net Asset Value (NAV):															**1.000144**
Extended Fund															
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TD SECURITIES															
801807	9/10/15	9/10/18	89113EZG4	AA-	Aa1		50,000,000.00	1.7500	1.7500	50,000,000.00	0.00	126,388.89	50,000,000.00	50,130,000.00	130,000.00
TORONTO DOMINION BANK NY / TD SECURITIES															

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															
Extended Fund															
CERTIFICATES OF DEPOSIT															
YANKEE CD															
801808	9/10/15	9/10/18	89113EZG4	AA-	Aa1		21,000,000.00	1.7500	1.7500	21,000,000.00	0.00	53,083.33	21,000,000.00	21,054,600.00	54,600.00
Subtotal for YANKEE CD:							**71,000,000.00**	**1.7500**	**1.7500**	**71,000,000.00**	**0.00**	**179,472.22**	**71,000,000.00**	**71,184,600.00**	**184,600.00**
YANKEE CD-30/360															
ROYAL BANK OF CANADA NY / RBC															
794626	7/30/15	7/30/18	78009NVR4	A-1+	P-1	F1+	38,000,000.00	1.6930	1.6930	38,000,000.00	0.00	162,622.06	38,000,000.00	38,451,364.00	451,364.00
ROYAL BANK OF CANADA NY / RBC															
794627	7/30/15	7/30/18	78009NVR4	A-1+	P-1	F1+	50,000,000.00	1.6930	1.6930	50,000,000.00	0.00	213,976.39	50,000,000.00	50,593,900.00	593,900.00
Subtotal for YANKEE CD-30/360:							**88,000,000.00**	**1.6930**	**1.6930**	**88,000,000.00**	**0.00**	**376,598.45**	**88,000,000.00**	**89,045,264.00**	**1,045,264.00**
Subtotal for CERTIFICATES OF DEPOSIT:							**159,000,000.00**	**1.7185**	**1.7185**	**159,000,000.00**	**0.00**	**556,070.67**	**159,000,000.00**	**160,229,864.00**	**1,229,864.00**
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / JEFFERIES & COMPANY															
630250	12/27/12	11/3/15	3133ECBJ2	AA+	Aaa	AAA	19,575,000.00	0.4300	0.4370	19,571,085.00	3,858.48	38,579.06	19,574,943.48	19,577,349.00	2,405.52
FED FARM CR BK / JEFFERIES & COMPANY															
638821	2/19/13	11/3/15	3133ECBJ2	AA+	Aaa	AAA	10,000,000.00	0.4300	0.4443	9,996,100.00	3,840.73	19,708.33	9,999,940.73	10,001,200.00	1,259.27
FREDDIE MAC / RBC															
642207	3/8/13	11/3/15	3134G3W55	AA+	Aaa	AAA	20,000,000.00	0.4500	0.4310	20,010,200.00	(9,959.63)	39,250.00	20,000,240.37	20,004,400.00	4,159.63
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	(12,359.64)	22,361.11	10,000,240.36	10,002,000.00	1,759.64
FED HM LN BK BD / BARCLAYS CAPITAL															
663447	7/8/13	11/20/15	313380L96	AA+	Aaa	AAA	15,000,000.00	0.5000	0.5879	14,969,040.00	30,269.58	33,541.67	14,999,309.58	15,003,000.00	3,690.42
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
666909	7/26/13	11/20/15	313380L96	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4491	10,011,700.00	(11,433.45)	22,361.11	10,000,266.55	10,002,000.00	1,733.45
FREDDIE MAC / RBC															
632052	1/8/13	11/24/15	3134G3W55	AA+	Aaa	AAA	10,000,000.00	0.4500	0.4489	10,000,300.00	(293.34)	19,625.00	10,000,006.66	10,002,200.00	2,193.34
FREDDIE MAC / BNP PARIBAS															
632053	1/8/13	11/24/15	3134G3W55	AA+	Aaa	AAA	35,000,000.00	0.4500	0.4489	35,001,050.00	(1,026.69)	68,687.50	35,000,023.31	35,007,700.00	7,676.69
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	(4,100.62)	39,250.00	20,000,099.38	20,004,400.00	4,300.62
FED HM LN BK BD / JEFFERIES & COMPANY															
630251	12/27/12	12/11/15	313371NW2	AA+	Aaa	AAA	10,000,000.00	1.3750	0.4320	10,273,650.00	(263,362.41)	53,472.22	10,010,287.59	10,014,300.00	4,012.41
FED HM LN BK BD / JEFFERIES & COMPANY															

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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
632054	1/8/13	12/11/15	313371NW2	AA+	Aaa	AAA	11,000,000.00	1.3750	0.4494	11,295,526.00	(284,299.94)	58,819.44	11,011,226.06	11,015,730.00	4,503.94
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
660955	6/24/13	12/21/15	3135G0SB0	AA+	Aaa	AAA	15,000,000.00	0.3750	0.5928	14,919,300.00	76,201.67	20,312.50	14,995,501.67	15,004,500.00	8,998.33
FANNIE MAE / GOLDMAN SACHS GROUP INC															
666910	7/26/13	12/21/15	3135G0SB0	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4902	9,972,510.00	25,900.98	13,541.67	9,998,410.98	10,003,000.00	4,589.02
FANNIE MAE / GOLDMAN SACHS GROUP INC															
666911	7/26/13	12/21/15	3135G0SB0	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4952	9,971,320.00	27,022.20	13,541.67	9,998,342.20	10,003,000.00	4,657.80
FANNIE MAE / BNP PARIBAS															
666912	7/26/13	12/21/15	3135G0SB0	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4924	9,972,000.00	26,381.50	13,541.67	9,998,381.50	10,003,000.00	4,618.50
FED HM LN BK BD / BNP PARIBAS															
649011	4/17/13	3/11/16	313375RN9	AA+	Aaa	AAA	30,000,000.00	1.0000	0.4090	30,510,600.00	(447,019.54)	41,666.67	30,063,580.46	30,085,200.00	21,619.54
FED HM LN BK BD / CANTOR FITZGERALD															
645483	3/27/13	3/18/16	313382K85	AA+	Aaa	AAA	50,000,000.00	0.4500	0.4530	49,995,550.00	3,880.77	26,875.00	49,999,430.77	50,048,000.00	48,569.23
FED HM LN BK BD / CASTLE OAK SECURITIES															
672940	8/30/13	3/18/16	313382K85	AA+	Aaa	AAA	15,000,000.00	0.4500	0.7180	14,898,585.00	86,280.08	8,062.50	14,984,865.08	15,014,400.00	29,534.92
FANNIE MAE / BARCLAYS CAPITAL															
675626	9/16/13	3/30/16	3135G0VA8	AA+	Aaa	AAA	15,000,000.00	0.5000	0.7393	14,909,865.00	75,441.22	6,458.33	14,985,306.22	15,018,900.00	33,593.78
FANNIE MAE / DAIWA CAPITAL MARKETS															
707867	3/21/14	3/30/16	3135G0VA8	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4927	10,001,470.00	(1,169.55)	4,305.56	10,000,300.45	10,012,600.00	12,299.55
FREDDIE MAC / CRED SUIS SECURITIES															
652290	5/3/13	5/13/16	3137EADQ9	AA+	Aaa	AAA	20,000,000.00	0.5000	0.3924	20,064,700.00	(53,303.30)	46,666.67	20,011,396.70	20,018,400.00	7,003.30
FREDDIE MAC / JEFFERIES & COMPANY															
655818	5/23/13	5/13/16	3137EADQ9	AA+	Aaa	AAA	25,000,000.00	0.5000	0.4529	25,034,700.00	(28,473.46)	58,333.33	25,006,226.54	25,023,000.00	16,773.46
FREDDIE MAC / CRED SUIS SECURITIES															
656027	5/24/13	5/13/16	3137EADQ9	AA+	Aaa	AAA	25,000,000.00	0.5000	0.4628	25,027,375.00	(22,458.26)	58,333.33	25,004,916.74	25,023,000.00	18,083.26
FED HM LN BK BD / BARCLAYS CAPITAL															
653501	5/10/13	6/24/16	3133834R9	AA+	Aaa	AAA	15,000,000.00	0.3750	0.4321	14,973,450.00	21,046.31	19,843.75	14,994,496.31	15,003,900.00	9,403.69
FED HM LN BK BD / MORGAN STANLEY															
653744	5/13/13	6/24/16	3133834R9	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4709	9,970,400.00	23,447.64	13,229.17	9,993,847.64	10,002,600.00	8,752.36
FED HM LN BK BD / CRED SUIS SECURITIES															
654002	5/14/13	6/24/16	3133834R9	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4700	9,970,700.00	23,204.55	13,229.17	9,993,904.55	10,002,600.00	8,695.45
FANNIE MAE / JP MORGAN CHASE & CO															
654742	5/17/13	7/5/16	3135G0XP3	AA+	Aaa	AAA	15,000,000.00	0.3750	0.4861	14,948,250.00	40,555.85	18,125.00	14,988,805.85	14,996,625.00	7,819.15

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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / MORGAN STANLEY															
654811	5/20/13	7/5/16	3135G0XP3	AA+	Aaa	AAA	15,000,000.00	0.3750	0.4686	14,956,500.00	34,065.33	18,125.00	14,990,565.33	14,996,625.00	6,059.67
FED HM LN BK BD / MORGAN STANLEY															
732659	8/7/14	9/28/16	3130A2T97	AA+	Aaa	AAA	15,000,000.00	0.5000	0.6059	14,966,250.00	19,435.80	6,875.00	14,985,685.80	15,002,550.00	16,864.20
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
732660	8/7/14	9/28/16	3130A2T97	AA+	Aaa	AAA	15,000,000.00	0.5000	0.6059	14,966,250.00	19,435.80	6,875.00	14,985,685.80	15,002,550.00	16,864.20
FED HM LN BK BD / CASTLE OAK SECURITIES															
732661	8/7/14	9/28/16	3130A2T97	AA+	Aaa	AAA	20,000,000.00	0.5000	0.6059	19,955,000.00	25,914.40	9,166.67	19,980,914.40	20,003,400.00	22,485.60
FED HM LN BK BD / BNP PARIBAS															
740902	9/24/14	9/28/16	3130A2T97	AA+	Aaa	AAA	29,000,000.00	0.5000	0.6589	28,908,070.00	50,409.13	13,291.67	28,958,479.13	29,004,930.00	46,450.87
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
741161	9/25/14	9/28/16	3130A2T97	AA+	Aaa	AAA	35,000,000.00	0.5000	0.6660	34,884,255.00	63,395.60	16,041.67	34,947,650.60	35,005,950.00	58,299.40
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
741827	9/30/14	9/28/16	3130A2T97	AA+	Aaa	AAA	25,000,000.00	0.5000	0.6600	24,920,850.00	43,102.58	11,458.33	24,963,952.58	25,004,250.00	40,297.42
FREDDIE MAC / JP MORGAN CHASE & CO															
670678	8/16/13	10/14/16	3137EADS5	AA+	Aaa	AAA	10,000,000.00	0.8750	0.9277	9,983,640.00	11,429.00	4,131.94	9,995,069.00	10,037,300.00	42,231.00
FED HM LN BK BD / DEUTSCHE															
749770	11/17/14	11/23/16	3130A3J70	AA+	Aaa	AAA	15,000,000.00	0.6250	0.6450	14,994,000.00	2,842.98	41,145.83	14,996,842.98	15,018,000.00	21,157.02
FED HM LN BK BD / TD SECURITIES															
761386	1/23/15	11/23/16	3130A3J70	AA+	Aaa	AAA	20,000,000.00	0.6250	0.5743	20,018,432.00	(7,763.78)	54,861.12	20,010,668.22	20,024,000.00	13,331.78
FED HM LN BK BD / MORGAN STANLEY															
762149	1/28/15	11/23/16	3130A3J70	AA+	Aaa	AAA	50,000,000.00	0.6250	0.5785	50,042,000.00	(17,505.34)	137,152.78	50,024,494.66	50,060,000.00	35,505.34
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
748335	11/6/14	12/9/16	313371PV2	AA+	Aaa	AAA	50,000,000.00	1.6250	0.6358	51,026,000.00	(483,705.18)	320,486.11	50,542,294.82	50,590,000.00	47,705.18
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
753028	12/5/14	12/9/16	313371PV2	AA+	Aaa	AAA	20,000,000.00	1.6250	0.6504	20,388,800.00	(175,067.40)	128,194.44	20,213,732.60	20,236,000.00	22,267.40
FANNIE MAE / MORGAN STANLEY															
747530	11/3/14	12/15/16	31359M2D4	AA+	Aaa	AAA	50,000,000.00	4.8750	0.6363	54,448,500.00	(2,089,977.69)	920,833.33	52,358,522.31	52,438,250.00	79,727.69
FANNIE MAE / MORGAN STANLEY															
747539	11/3/14	1/30/17	3135G0GY3	AA+	Aaa	AAA	50,000,000.00	1.2500	0.7089	50,600,500.00	(266,392.81)	157,986.11	50,334,107.19	50,426,500.00	92,392.81
FANNIE MAE / MORGAN STANLEY															
756372	12/24/14	1/30/17	3135G0GY3	AA+	Aaa	AAA	22,000,000.00	1.2500	0.8216	22,195,800.00	(79,511.38)	69,513.89	22,116,288.62	22,187,660.00	71,371.38
FANNIE MAE / MORGAN STANLEY															

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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
756788	12/29/14	1/30/17	3135G0GY3	AA+	Aaa	AAA	5,500,000.00	1.2500	0.7860	5,552,690.00	(21,188.26)	17,378.47	5,531,501.74	5,546,915.00	15,413.26
FREDDIE MAC / MORGAN STANLEY															
762150	1/28/15	2/22/17	3137EADT3	AA+	Aaa	AAA	25,000,000.00	0.8750	0.6510	25,114,750.00	(42,105.85)	41,927.08	25,072,644.15	25,096,250.00	23,605.85
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	(190,258.61)	36,805.56	25,098,991.39	25,135,125.00	36,133.61
FREDDIE MAC / MORGAN STANLEY															
747529	11/3/14	3/8/17	3137EADC0	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7686	50,268,500.00	(113,755.03)	73,611.11	50,154,744.97	50,270,250.00	115,505.03
FREDDIE MAC / MORGAN STANLEY															
762148	1/28/15	3/8/17	3137EADC0	AA+	Aaa	AAA	50,000,000.00	1.0000	0.6636	50,352,000.00	(126,442.11)	73,611.11	50,225,557.89	50,270,250.00	44,692.11
FANNIE MAE / MORGAN STANLEY															
762139	1/28/15	4/20/17	3135G0ZB2	AA+	Aaa	AAA	50,000,000.00	0.7500	0.6756	50,082,000.00	(27,912.72)	11,458.33	50,054,087.28	50,083,000.00	28,912.72
FANNIE MAE / DEUTSCHE															
772424	3/27/15	4/27/17	3135G0JA2	AA+	Aaa	AAA	11,000,000.00	1.1250	0.6836	11,100,254.00	(28,605.81)	1,375.00	11,071,648.19	11,078,595.00	6,946.81
FREDDIE MAC / MORGAN STANLEY															
763222	2/3/15	5/12/17	3137EADF3	AA+	Aaa	AAA	50,000,000.00	1.2500	0.6656	50,658,500.00	(215,479.85)	293,402.78	50,443,020.15	50,447,750.00	4,729.85
FREDDIE MAC / MORGAN STANLEY															
764151	2/9/15	5/12/17	3137EADF3	AA+	Aaa	AAA	50,000,000.00	1.2500	0.7746	50,531,000.00	(171,121.77)	293,402.78	50,359,878.23	50,447,750.00	87,871.77
FREDDIE MAC / BNP PARIBAS															
644964	3/25/13	6/29/17	3137EADH9	AA+	Aaa	AAA	10,000,000.00	1.0000	0.7641	10,098,700.00	(60,223.73)	33,888.89	10,038,476.27	10,051,450.00	12,973.73
FREDDIE MAC / MORGAN STANLEY															
764149	2/9/15	6/29/17	3137EADH9	AA+	Aaa	AAA	17,000,000.00	1.0000	0.8224	17,071,230.00	(21,700.30)	57,611.11	17,049,529.70	17,087,465.00	37,935.30
FREDDIE MAC / MORGAN STANLEY															
773192	4/1/15	6/29/17	3137EADH9	AA+	Aaa	AAA	11,000,000.00	1.0000	0.6672	11,081,400.00	(21,155.94)	37,277.78	11,060,244.06	11,056,595.00	(3,649.06)
FREDDIE MAC / MORGAN STANLEY															
763223	2/3/15	7/28/17	3137EADJ5	AA+	Aaa	AAA	41,500,000.00	1.0000	0.7033	41,802,950.00	(90,715.75)	107,208.33	41,712,234.25	41,703,142.50	(9,091.75)
FREDDIE MAC / MORGAN STANLEY															
766011	2/20/15	7/28/17	3137EADJ5	AA+	Aaa	AAA	50,000,000.00	1.0000	0.8687	50,158,000.00	(45,168.56)	129,166.67	50,112,831.44	50,244,750.00	131,918.56
FANNIE MAE / MORGAN STANLEY															
764150	2/9/15	8/28/17	3135G0MZ3	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8754	49,999,500.00	142.55	76,562.50	49,999,642.55	50,124,250.00	124,607.45
FANNIE MAE / MORGAN STANLEY															
766012	2/20/15	8/28/17	3135G0MZ3	AA+	Aaa	AAA	7,000,000.00	0.8750	0.8890	6,997,550.00	677.26	10,718.75	6,998,227.26	7,017,395.00	19,167.74
FED FARM CR BK / DAIWA CAPITAL MARKETS															
804835	9/28/15	8/28/17	3133EFEU7	AA+	Aaa	AAA	50,000,000.00	0.7800	0.7953	49,985,500.00	693.48	35,750.00	49,986,193.48	50,116,000.00	129,806.52

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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BNP PARIBAS															
773855	4/6/15	9/25/17	3133EEQX1	AA+	Aaa	AAA	45,000,000.00	1.0000	0.7531	45,271,350.00	(62,572.27)	45,000.00	45,208,777.73	45,175,050.00	(33,727.73)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
782676	5/26/15	12/19/17	3134G6Z55	AA+	Aaa	AAA	50,000,000.00	0.9400	0.9400	50,000,000.00	0.00	172,333.33	50,000,000.00	50,003,000.00	3,000.00
FREDDIE MAC / DAIWA CAPITAL MARKETS															
782971	5/27/15	12/19/17	3134G6Z55	AA+	Aaa	AAA	50,000,000.00	0.9400	0.9353	50,006,000.00	(1,002.17)	172,333.33	50,004,997.83	50,003,000.00	(1,997.83)
FANNIE MAE / MORGAN STANLEY															
782268	5/22/15	12/20/17	3135G0RT2	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8982	49,970,500.00	5,054.42	159,201.39	49,975,554.42	50,037,000.00	61,445.58
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
804836	9/28/15	4/25/18	3130A4GJ5	AA+	Aaa	AAA	18,450,000.00	1.1250	0.9299	18,541,327.50	(3,251.14)	3,459.38	18,538,076.36	18,541,512.00	3,435.64
FED FARM CR BK / DAIWA CAPITAL MARKETS															
790495	7/8/15	6/1/18	3133EEP95	AA+	Aaa	AAA	19,000,000.00	1.1000	1.0093	19,049,020.00	(5,310.89)	65,602.77	19,043,709.11	19,090,820.00	47,110.89
FED FARM CR BK / DAIWA CAPITAL MARKETS															
803285	9/18/15	6/1/18	3133EEP95	AA+	Aaa	AAA	20,000,000.00	1.1000	1.1058	19,996,840.00	139.65	26,277.78	19,996,979.65	20,095,600.00	98,620.35
FED HM LN BK BD / CASTLE OAK SECURITIES															
781217	5/15/15	6/8/18	313379DT3	AA+	Aaa	AAA	6,750,000.00	1.2500	1.0800	6,784,472.25	(5,188.03)	33,515.63	6,779,284.22	6,794,583.75	15,299.53
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
789023	6/30/15	6/8/18	313379DT3	AA+	Aaa	AAA	21,000,000.00	1.2500	1.0880	21,098,070.00	(11,215.95)	88,229.16	21,086,854.05	21,138,705.00	51,850.95
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
804841	9/28/15	6/13/18	3137EABP3	AA+	Aaa	AAA	32,000,000.00	4.8750	1.0023	35,302,560.00	(111,778.95)	143,000.00	35,190,781.05	35,205,600.00	14,818.95
FED FARM CR BK / RBC															
789024	6/30/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	36,000,000.00	1.2200	1.0930	36,133,920.00	(15,073.79)	147,620.00	36,118,846.21	36,234,360.00	115,513.79
FED FARM CR BK / DAIWA CAPITAL MARKETS															
803286	9/18/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	4,800,000.00	1.2200	1.1003	4,815,609.60	(673.23)	6,994.67	4,814,936.37	4,831,248.00	16,311.63
FED FARM CR BK / BNP PARIBAS															
797579	8/17/15	8/6/18	3133EE6G0	AA+	Aaa	AAA	11,000,000.00	1.1500	1.1799	10,990,430.00	662.47	26,002.78	10,991,092.47	11,052,250.00	61,157.53
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
797836	8/18/15	8/14/18	3130A6AL1	AA+	Aaa	AAA	23,500,000.00	1.1500	1.1561	23,495,770.00	286.98	54,800.69	23,496,056.98	23,478,145.00	(17,911.98)
FED HM LN BK BD / DEUTSCHE															
803288	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	AAA	6,500,000.00	1.1250	1.2180	6,482,255.00	709.14	8,734.38	6,482,964.14	6,524,277.50	41,313.36
FED HM LN BK BD / DEUTSCHE															
803289	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	AAA	19,000,000.00	1.1250	1.2044	18,955,730.00	1,769.15	25,531.25	18,957,499.15	19,070,965.00	113,465.85
FANNIE MAE / BARCLAYS CAPITAL															

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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
800396	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	25,000,000.00	1.1250	1.1779	24,959,500.00	2,154.26	9,375.00	24,961,654.26	25,036,250.00	74,595.74
FANNIE MAE / BARCLAYS CAPITAL															
800397	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1779	49,919,000.00	4,308.51	18,750.00	49,923,308.51	50,072,500.00	149,191.49
FANNIE MAE / DAIWA CAPITAL MARKETS															
801102	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,000,000.00	1.1250	1.1471	9,993,270.00	340.99	3,750.00	9,993,610.99	10,014,500.00	20,889.01
FANNIE MAE / DEUTSCHE															
801103	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,500,000.00	1.1250	1.1473	10,492,860.00	361.76	3,937.50	10,493,221.76	10,515,225.00	22,003.24
Subtotal for GOVT AGENCY-FIX-30/360:							**1,958,075,000.00**	**1.0387**	**0.7344**	**1,971,943,331.35**	**(4,896,421.32)**	**5,253,465.61**	**1,967,046,910.03**	**1,969,626,492.75**	**2,579,582.72**
GOV'T AGY - CALLABLE															
FED HM LN BK BD / CASTLE OAK SECURITIES															
713537	4/22/14	12/30/15	3130A0GK0	AA+	Aaa	AAA	7,750,000.00	0.3750	0.3574	7,752,286.25	(2,286.25)	9,768.23	7,750,000.00	7,753,410.00	3,410.00
FANNIE MAE / RBC															
633778	1/17/13	9/20/17	3135G0PP2	AA+	Aaa	AAA	50,000,000.00	1.0000	0.9441	50,127,500.00	(127,500.00)	56,944.44	50,000,000.00	50,195,000.00	195,000.00
FANNIE MAE / RBC															
637076	2/6/13	9/20/17	3135G0PP2	AA+	Aaa	AAA	22,597,000.00	1.0000	1.0133	22,583,441.80	13,558.20	25,735.47	22,597,000.00	22,685,128.30	88,128.30
FANNIE MAE / BARCLAYS CAPITAL															
744808	10/17/14	10/17/17	3135G0ZV8	AA+	Aaa	AAA	50,000,000.00	2.0000	1.0662	51,375,000.00	(714,236.11)	38,888.89	50,660,763.89	50,760,000.00	99,236.11
FANNIE MAE / DAIWA CAPITAL MARKETS															
748336	11/6/14	11/7/17	3136G27J0	AA+	Aaa	AAA	50,000,000.00	1.5000	1.0227	50,704,000.00	(346,629.68)	362,500.00	50,357,370.32	50,106,500.00	(250,870.32)
FANNIE MAE / JEFFERIES & COMPANY															
748337	11/6/14	11/7/17	3136G27K7	AA+	Aaa	AAA	50,000,000.00	1.5000	1.0321	50,690,000.00	(339,736.48)	362,500.00	50,350,263.52	50,109,500.00	(240,763.52)
FANNIE MAE / RBC															
749261	11/13/14	11/14/17	3136G27L5	AA+	Aaa	AAA	50,000,000.00	1.5000	1.0529	50,659,000.00	(318,074.90)	347,916.67	50,340,925.10	50,245,000.00	(95,925.10)
FANNIE MAE / JEFFERIES & COMPANY															
751138	11/24/14	11/24/17	3136G2AU1	AA+	Aaa	AAA	30,000,000.00	1.7500	1.2374	30,451,500.00	(281,769.44)	228,958.33	30,169,730.56	30,255,300.00	85,569.44
FED HM LN BK BD / JEFFERIES & COMPANY															
755886	12/22/14	12/20/18	3130A3QB3	AA+	Aaa	AAA	50,000,000.00	2.0000	1.6365	50,700,000.00	(700,000.00)	363,888.89	50,000,000.00	50,289,000.00	289,000.00
Subtotal for GOV'T AGY - CALLABLE:							**360,347,000.00**	**1.5346**	**1.1115**	**365,042,728.05**	**(2,816,674.66)**	**1,797,100.92**	**362,226,053.39**	**362,398,838.30**	**172,784.91**
GOV'T AGY - STEP UP															
FED HM LN BK BD / JEFFERIES & COMPANY															
777698	4/27/15	4/27/18	3130A4YB2	AA+	Aaa	AAA	50,000,000.00	0.9000	0.9000	50,000,000.00	0.00	5,000.00	50,000,000.00	49,993,500.00	(6,500.00)
FREDDIE MAC / UBS FINANCIAL SERVICES															

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															
Extended Fund															
GOVERNMENT AGENCY															
GOV'T AGY - STEP UP															
778770	5/1/15	5/1/18	3134G6UM3	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8750	50,000,000.00	0.00	218,750.00	50,000,000.00	49,975,000.00	(25,000.00)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
778771	5/1/15	5/1/18	3134G6UM3	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8750	50,000,000.00	0.00	218,750.00	50,000,000.00	49,975,000.00	(25,000.00)
FREDDIE MAC / DEUTSCHE															
787533	6/22/15	6/22/18	3134G63P6	AA+	Aaa	AAA	50,000,000.00	1.0800	1.0800	50,000,000.00	0.00	193,500.00	50,000,000.00	50,073,500.00	73,500.00
Subtotal for GOV'T AGY - STEP UP:							**200,000,000.00**	**0.9325**	**0.9325**	**200,000,000.00**	**0.00**	**636,000.00**	**200,000,000.00**	**200,017,000.00**	**17,000.00**
Subtotal for GOVERNMENT AGENCY:							**2,518,422,000.00**	**1.1012**	**0.8040**	**2,536,986,059.40**	**(7,713,095.98)**	**7,686,566.53**	**2,529,272,963.42**	**2,532,042,331.05**	**2,769,367.63**
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
WAL-MART STORES INC / MORGAN STANLEY															
647978	4/11/13	4/11/16	931142DE0	AA	Aa2	AA	7,000,000.00	0.6000	0.6239	6,995,030.00	4,233.70	2,333.33	6,999,263.70	7,007,210.00	7,946.30
WAL-MART STORES INC / MORGAN STANLEY															
751139	11/24/14	4/11/16	931142DE0	AA	Aa2	AA	2,500,000.00	0.6000	0.5293	2,502,425.00	(1,644.32)	833.33	2,500,780.68	2,502,575.00	1,794.32
APPLE INC. / DAIWA CAPITAL MARKETS															
719591	5/27/14	5/3/16	037833AH3	AA+	Aa1		7,000,000.00	0.4500	0.4534	6,999,545.00	336.02	15,575.00	6,999,881.02	7,004,760.00	4,878.98
JOHNSON & JOHNSON / UBS FINANCIAL SERVICES															
647696	4/9/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5218	10,500,000.00	(413,082.44)	99,138.89	10,086,917.56	10,077,900.00	(9,017.56)
JOHNSON & JOHNSON / BNP PARIBAS															
652282	5/3/13	5/15/16	478160AY0	AAA	Aaa	AAA	16,600,000.00	2.1500	0.4861	17,430,664.00	(683,091.82)	164,570.56	16,747,572.18	16,729,314.00	(18,258.18)
JOHNSON & JOHNSON / BNP PARIBAS															
653503	5/10/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5204	10,486,680.00	(399,660.72)	99,138.89	10,087,019.28	10,077,900.00	(9,119.28)
JOHNSON & JOHNSON / BNP PARIBAS															
654001	5/14/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5212	10,484,670.00	(397,689.44)	99,138.89	10,086,980.56	10,077,900.00	(9,080.56)
JOHNSON & JOHNSON / BNP PARIBAS															
654750	5/17/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5665	10,469,500.00	(385,007.42)	99,138.89	10,084,492.58	10,077,900.00	(6,592.58)
JOHNSON & JOHNSON / BNP PARIBAS															
655819	5/23/13	5/15/16	478160AY0	AAA	Aaa	AAA	2,497,000.00	2.1500	0.5725	2,613,135.47	(95,118.42)	24,754.98	2,518,017.05	2,516,451.63	(1,565.42)
JOHNSON & JOHNSON / BNP PARIBAS															
657328	6/3/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.6532	10,436,600.00	(356,844.44)	99,138.89	10,079,755.56	10,077,900.00	(1,855.56)
CHEVRON CORP / BARCLAYS CAPITAL															
660960	6/24/13	6/24/16	166764AC4	AA	Aa1		5,000,000.00	0.8890	0.8890	5,000,000.00	0.00	15,680.97	5,000,000.00	5,013,350.00	13,350.00
CHEVRON CORP / RBC															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
661236	6/25/13	6/24/16	166764AC4	AA	Aa1		5,000,000.00	0.8890	0.8318	5,008,450.00	(6,625.30)	15,680.97	5,001,824.70	5,013,350.00	11,525.30
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
758785	1/8/15	1/31/17	084670BD9	AA	Aa2	A+	20,000,000.00	1.9000	1.0793	20,333,000.00	(131,494.61)	96,055.56	20,201,505.39	20,234,400.00	32,894.61
APPLE INC. / MORGAN STANLEY															
781653	5/19/15	5/5/17	037833AM2	AA+	Aa1		3,000,000.00	1.0500	0.7622	3,016,770.00	(3,848.07)	14,175.00	3,012,921.93	3,013,950.00	1,028.07
BERKSHIRE HATHAWAY INC / JEFFERIES & COMPANY															
753256	12/8/14	5/15/17	084664BS9	AA	Aa2	A+	10,554,000.00	1.6000	1.0639	10,689,682.22	(49,971.90)	77,865.07	10,639,710.32	10,642,020.36	2,310.04
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
762664	1/30/15	5/15/17	084664BS9	AA	Aa2	A+	3,597,000.00	1.6000	0.8999	3,653,976.48	(18,715.91)	26,537.87	3,635,260.57	3,626,998.98	(8,261.59)
JOHNSON & JOHNSON / BARCLAYS CAPITAL															
783482	5/29/15	8/15/17	478160AQ7	AAA	Aaa	AAA	14,510,000.00	5.5500	0.9280	15,974,204.10	(279,596.76)	170,008.83	15,694,607.34	15,707,945.60	13,338.26
CHEVRON CORP / MORGAN STANLEY															
775433	4/14/15	11/15/17	166764AL4	AA	Aa1		5,000,000.00	1.3450	1.0021	5,043,650.00	(9,236.36)	31,009.72	5,034,413.64	5,030,600.00	(3,813.64)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
789021	6/30/15	11/21/17	478160BL7	AAA	Aaa	AAA	10,981,000.00	1.1250	1.0828	10,991,871.19	(1,527.77)	41,521.91	10,990,343.42	11,044,799.61	54,456.19
WAL-MART STORES INC / MORGAN STANLEY															
764155	2/9/15	2/15/18	931142CJ0	AA	Aa2	AA	4,173,000.00	5.8000	1.1409	4,747,914.21	(138,699.38)	51,096.07	4,609,214.83	4,616,631.63	7,416.80
WAL-MART STORES INC / MORGAN STANLEY															
764156	2/9/15	2/15/18	931142CJ0	AA	Aa2	AA	7,069,000.00	5.8000	1.1249	8,046,501.32	(235,824.44)	86,555.98	7,810,676.88	7,820,505.39	9,828.51
WAL-MART STORES INC / RBC															
781913	5/20/15	2/15/18	931142CJ0	AA	Aa2	AA	25,000,000.00	5.8000	1.0502	28,194,000.00	(522,064.97)	306,111.11	27,671,935.03	27,657,750.00	(14,185.03)
CHEVRON CORP / BARCLAYS CAPITAL															
767869	3/3/15	3/2/18	166764AV2	AA	Aa1		30,000,000.00	1.3650	1.3650	30,000,000.00	0.00	67,112.50	30,000,000.00	30,089,400.00	89,400.00
CHEVRON CORP / RBC															
779245	5/5/15	3/2/18	166764AV2	AA	Aa1		7,000,000.00	1.3650	1.1919	7,033,530.00	(5,802.64)	15,659.58	7,027,727.36	7,020,860.00	(6,867.36)
CHEVRON CORP / RBC															
780466	5/12/15	3/2/18	166764AV2	AA	Aa1		14,000,000.00	1.3650	1.2629	14,039,200.00	(6,559.21)	31,319.17	14,032,640.79	14,041,720.00	9,079.21
CHEVRON CORP / CASTLE OAK SECURITIES															
794629	7/30/15	3/2/18	166764AV2	AA	Aa1		1,605,000.00	1.3650	1.4000	1,603,569.95	139.63	3,590.52	1,603,709.58	1,609,782.90	6,073.32
CHEVRON CORP / BANK OF AMERICA															
797837	8/18/15	3/2/18	166764AV2	AA	Aa1		10,000,000.00	1.3650	1.5185	9,961,900.00	3,043.00	22,370.83	9,964,943.00	10,029,800.00	64,857.00
WAL-MART STORES INC / MORGAN STANLEY															
764929	2/13/15	4/11/18	931142DF7	AA	Aa2	AA	3,104,000.00	1.1250	1.2449	3,092,484.16	2,610.80	1,940.00	3,095,094.96	3,116,509.12	21,414.16

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															
Extended Fund															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
APPLE INC. / MORGAN STANLEY															
783479	5/29/15	5/3/18	037833AJ9	AA+	Aa1		13,000,000.00	1.0000	1.2600	12,903,118.16	13,971.57	54,888.89	12,917,089.73	12,994,800.00	77,710.27
APPLE INC. / MORGAN STANLEY															
783480	5/29/15	5/3/18	037833AJ9	AA+	Aa1		25,000,000.00	1.0000	1.2561	24,816,500.00	26,463.00	105,555.55	24,842,963.00	24,990,000.00	147,037.00
APPLE INC. / DAIWA CAPITAL MARKETS															
792446	7/20/15	5/3/18	037833AJ9	AA+	Aa1		10,000,000.00	1.0000	1.3879	9,894,300.00	10,643.77	28,055.55	9,904,943.77	9,996,000.00	91,056.23
APPLE INC. / JEFFERIES & COMPANY															
797118	8/13/15	5/3/18	037833AJ9	AA+	Aa1		10,000,000.00	1.0000	1.4609	9,877,400.00	9,757.96	21,666.66	9,887,157.96	9,996,000.00	108,842.04
APPLE INC. / DAIWA CAPITAL MARKETS															
797355	8/14/15	5/3/18	037833AJ9	AA+	Aa1		10,000,000.00	1.0000	1.3992	9,893,800.00	8,352.81	21,388.88	9,902,152.81	9,996,000.00	93,847.19
APPLE INC. / MORGAN STANLEY															
797356	8/14/15	5/3/18	037833AJ9	AA+	Aa1		9,000,000.00	1.0000	1.4102	8,901,810.00	7,722.81	19,250.00	8,909,532.81	8,996,400.00	86,867.19
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
774634	4/9/15	5/15/18	084664BE0	AA	Aa2	A+	25,001,000.00	5.4000	1.1030	28,265,880.59	(590,955.09)	622,524.90	27,674,925.50	27,551,102.00	(123,823.50)
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
792448	7/20/15	5/15/18	084664BW0	AA	Aa2	A+	17,000,000.00	1.3000	1.3510	16,976,030.00	2,385.19	62,002.78	16,978,415.19	16,975,010.00	(3,405.19)
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
783478	5/29/15	8/15/18	084664BY6	AA	Aa2	A+	25,000,000.00	2.0000	1.3311	25,523,750.00	(68,866.78)	105,555.56	25,454,883.22	25,541,000.00	86,116.78
JOHNSON & JOHNSON / MORGAN STANLEY															
783481	5/29/15	12/5/18	478160BG8	AAA	Aaa	AAA	25,000,000.00	1.6500	1.2711	25,324,750.00	(38,990.52)	167,291.67	25,285,759.48	25,392,500.00	106,740.52
JOHNSON & JOHNSON / JEFFERIES & COMPANY															
796887	8/12/15	12/5/18	478160BG8	AAA	Aaa	AAA	8,405,000.00	1.6500	1.4096	8,470,138.75	(4,313.46)	30,433.11	8,465,825.29	8,536,958.50	71,133.21
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
797116	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4880	10,044,060.00	(2,880.70)	35,208.33	10,041,179.30	10,116,000.00	74,820.70
MICROSOFT CORP / JEFFERIES & COMPANY															
797117	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4734	10,048,780.00	(3,189.30)	35,208.33	10,045,590.70	10,116,000.00	70,409.30
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
797357	8/14/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4596	10,053,200.00	(3,436.58)	34,756.95	10,049,763.42	10,116,000.00	66,236.58
WAL-MART STORES INC / MORGAN STANLEY															
764157	2/9/15	12/15/18	931142DJ9	AA	Aa2	AA	9,675,000.00	1.9500	1.2491	9,929,065.50	(48,026.81)	71,272.50	9,881,038.69	9,895,493.25	14,454.56
Subtotal for MEDIUM TERM NOTE:							**482,271,000.00**	**2.1475**	**1.1144**	**496,271,536.10**	**(4,813,105.32)**	**3,193,112.97**	**491,458,430.78**	**492,689,447.97**	**1,231,017.19**
MEDIUM TERM NOTE-CALLABLE															
CHEVRON CORP / MORGAN STANLEY															

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															
Extended Fund															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE-CALLABLE															
750824	11/21/14	12/5/17	166764AA8	AA	Aa1		25,000,000.00	1.1040	1.3381	24,826,250.00	55,521.62	111,933.33	24,881,771.62	25,032,750.00	150,978.38
CHEVRON CORP / MORGAN STANLEY															
766007	2/20/15	6/24/18	166764AE0	AA	Aa1		9,932,000.00	1.7180	1.4788	10,009,171.64	(16,499.22)	60,195.09	9,992,672.42	10,070,750.04	78,077.62
CHEVRON CORP / MORGAN STANLEY															
767062	2/26/15	6/24/18	166764AE0	AA	Aa1		9,396,000.00	1.7180	1.3950	9,494,282.16	(20,615.69)	56,946.55	9,473,666.47	9,527,262.12	53,595.65
CHEVRON CORP / MORGAN STANLEY															
771341	3/23/15	6/24/18	166764AE0	AA	Aa1		6,939,000.00	1.7180	1.4917	6,988,613.85	(9,479.25)	42,055.35	6,979,134.60	7,035,937.83	56,803.23
Subtotal for MEDIUM TERM NOTE-CALLABLE:							**51,267,000.00**	**1.4186**	**1.3966**	**51,318,317.65**	**8,927.46**	**271,130.32**	**51,327,245.11**	**51,666,699.99**	**339,454.88**
Subtotal for MEDIUM TERM NOTES:							**533,538,000.00**	**2.0775**	**1.1415**	**547,589,853.75**	**(4,804,177.86)**	**3,464,243.29**	**542,785,675.89**	**544,356,147.96**	**1,570,472.07**
MUNICIPAL DEBT															
ORANGE COUNTY POB 2015A															
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
759548	1/13/15	6/30/16	68428LDK7	AA-		AA	25,000,000.00	0.8000	0.8030	25,000,000.00	0.00	48,888.89	25,000,000.00	25,027,000.00	27,000.00
Subtotal for ORANGE COUNTY POB 2015A:							**25,000,000.00**	**0.8000**	**0.8030**	**25,000,000.00**	**0.00**	**48,888.89**	**25,000,000.00**	**25,027,000.00**	**27,000.00**
Subtotal for MUNICIPAL DEBT:							**25,000,000.00**	**0.8000**	**0.8030**	**25,000,000.00**	**0.00**	**48,888.89**	**25,000,000.00**	**25,027,000.00**	**27,000.00**
TREASURIES															
TREASURY BOND															
US TREASURY N/B / BARCLAYS CAPITAL															
707634	3/20/14	10/31/15	912828WB2	AA+	Aaa	AAA	0.00	0.2500	0.3204	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / BARCLAYS CAPITAL															
713553	4/22/14	11/30/15	912828A26	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2646	49,988,281.25	11,139.80	52,595.63	49,999,421.05	50,007,812.50	8,391.45
US TREASURY N/B / NOMURA SECURITIES															
709493	3/31/14	12/31/15	912828A67	AA+	Aaa	AAA	25,000,000.00	0.2500	0.3395	24,960,937.50	35,400.39	21,174.87	24,996,337.89	25,007,812.50	11,474.61
US TREASURY N/B / BARCLAYS CAPITAL															
710251	4/3/14	12/31/15	912828A67	AA+	Aaa	AAA	25,000,000.00	0.2500	0.3399	24,960,937.50	35,383.14	21,174.87	24,996,320.64	25,007,812.50	11,491.86
US TREASURY N/B / BARCLAYS CAPITAL															
710252	4/3/14	12/31/15	912828A67	AA+	Aaa	AAA	40,000,000.00	0.2500	0.3444	39,934,375.00	59,443.68	33,879.78	39,993,818.68	40,012,500.00	18,681.32
US TREASURY N/B / BARCLAYS CAPITAL															
719342	5/23/14	1/15/16	912828UG3	AA+	Aaa	AAA	49,000,000.00	0.3750	0.2394	49,109,101.56	(95,509.17)	54,425.95	49,013,592.39	49,030,625.00	17,032.61
US TREASURY N/B / NOMURA SECURITIES															
719588	5/27/14	1/31/16	912828B41	AA+	Aaa	AAA	46,000,000.00	0.3750	0.2607	46,088,046.88	(74,997.59)	43,593.75	46,013,049.29	46,029,648.38	16,599.09
US TREASURY N/B / TDSI															

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															
Extended Fund															
TREASURIES															
TREASURY BOND															
709198	3/28/14	2/29/16	912828B82	AA+	Aaa	AAA	40,000,000.00	0.2500	0.4112	39,876,562.50	102,367.09	17,032.97	39,978,929.59	40,017,187.60	38,258.01
US TREASURY N/B / BANK OF AMERICA															
710978	4/8/14	2/29/16	912828B82	AA+	Aaa	AAA	40,000,000.00	0.2500	0.3618	39,915,625.00	69,743.50	17,032.97	39,985,368.50	40,017,187.60	31,819.10
US TREASURY N/B / NOMURA SECURITIES															
707633	3/20/14	3/15/16	912828US7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.4462	24,964,843.75	28,618.93	12,105.08	24,993,462.68	25,018,066.50	24,603.82
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
710977	4/8/14	3/31/16	912828C40	AA+	Aaa	AAA	42,400,000.00	0.3750	0.3988	42,380,125.00	15,724.07	13,977.19	42,395,849.07	42,428,984.22	33,135.15
US TREASURY N/B / DEUTSCHE															
713551	4/22/14	3/31/16	912828C40	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3892	49,986,328.13	10,760.09	16,482.54	49,997,088.22	50,034,179.50	37,091.28
US TREASURY N/B / NOMURA SECURITIES															
708938	3/27/14	4/15/16	912828UW8	AA+	Aaa	AAA	22,300,000.00	0.2500	0.4760	22,197,210.94	80,038.41	2,589.48	22,277,249.35	22,301,306.56	24,057.21
US TREASURY N/B / DEUTSCHE															
710967	4/8/14	4/15/16	912828UW8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.4231	24,913,085.94	67,364.28	2,903.01	24,980,450.22	25,001,464.75	21,014.53
US TREASURY N/B / MORGAN STANLEY															
710968	4/8/14	4/15/16	912828UW8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.4211	24,914,062.50	66,607.38	2,903.01	24,980,669.88	25,001,464.75	20,794.87
US TREASURY N/B / NOMURA SECURITIES															
710976	4/8/14	4/15/16	912828UW8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4211	49,828,125.00	133,214.77	5,806.01	49,961,339.77	50,002,929.50	41,589.73
US TREASURY N/B / NOMURA SECURITIES															
715852	5/5/14	4/30/16	912828C81	AA+	Aaa	AAA	25,000,000.00	0.3750	0.4462	24,964,843.75	26,391.40	257.55	24,991,235.15	25,013,672.00	22,436.85
US TREASURY N/B / BARCLAYS CAPITAL															
713545	4/22/14	5/15/16	912828VC1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4594	49,785,156.25	158,995.77	57,744.57	49,944,152.02	49,986,328.00	42,175.98
US TREASURY N/B / DEUTSCHE															
713546	4/22/14	5/15/16	912828VC1	AA+	Aaa	AAA	24,750,000.00	0.2500	0.4575	24,644,619.14	77,987.43	28,583.56	24,722,606.57	24,743,232.36	20,625.79
US TREASURY N/B / BARCLAYS CAPITAL															
721737	6/6/14	5/31/16	912828WM8	AA+	Aaa	AAA	14,000,000.00	0.3750	0.3987	13,993,437.50	4,643.53	22,112.77	13,998,081.03	14,004,921.84	6,840.81
US TREASURY N/B / JEFFERIES & COMPANY															
693754	12/31/13	6/30/16	912828QR4	AA+	Aaa	AAA	27,500,000.00	1.5000	0.5521	28,145,605.47	(474,293.49)	139,754.10	27,671,311.98	27,710,546.88	39,234.90
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
692230	12/20/13	7/15/16	912828VL1	AA+	Aaa	AAA	50,000,000.00	0.6250	0.5453	50,101,562.50	(73,735.67)	92,561.14	50,027,826.83	50,093,750.00	65,923.17
US TREASURY N/B / RBC															
726606	7/3/14	7/15/16	912828VL1	AA+	Aaa	AAA	25,000,000.00	0.6250	0.5012	25,062,500.00	(40,881.56)	46,280.57	25,021,618.44	25,046,875.00	25,256.56
US TREASURY N/B / DEUTSCHE															
726850	7/7/14	7/15/16	912828VL1	AA+	Aaa	AAA	25,000,000.00	0.6250	0.5414	25,041,992.19	(27,388.68)	46,280.57	25,014,603.51	25,046,875.00	32,271.49

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															
Extended Fund															
TREASURIES															
TREASURY BOND															
US TREASURY N/B / BARCLAYS CAPITAL															
731339	7/31/14	7/31/16	912828WX4	AA+	Aaa	AAA	25,000,000.00	0.5000	0.5649	24,967,773.44	20,191.20	31,589.67	24,987,964.64	25,021,484.50	33,519.86
US TREASURY N/B / DAIWA CAPITAL MARKETS															
697666	1/23/14	8/31/16	912828RF9	AA+	Aaa	AAA	20,000,000.00	1.0000	0.5657	20,168,750.00	(114,806.78)	34,254.14	20,053,943.22	20,095,312.60	41,369.38
US TREASURY N/B / DAIWA CAPITAL MARKETS															
735404	8/22/14	8/31/16	912828RF9	AA+	Aaa	AAA	50,000,000.00	1.0000	0.5377	50,464,750.00	(273,825.68)	85,164.84	50,190,924.32	50,238,281.50	47,357.18
US TREASURY N/B / BARCLAYS CAPITAL															
702988	2/24/14	9/30/16	912828RJ1	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5719	25,275,390.63	(178,467.06)	21,857.92	25,096,923.57	25,127,929.75	31,006.18
US TREASURY N/B / JEFFERIES & COMPANY															
705123	3/6/14	9/30/16	912828RJ1	AA+	Aaa	AAA	50,000,000.00	1.0000	0.5430	50,582,031.25	(375,004.16)	43,715.85	50,207,027.09	50,255,859.50	48,832.41
US TREASURY N/B / DAIWA CAPITAL MARKETS															
705392	3/7/14	9/30/16	912828RJ1	AA+	Aaa	AAA	50,000,000.00	1.0000	0.5685	50,548,828.13	(353,403.19)	43,715.85	50,195,424.94	50,255,859.50	60,434.56
US TREASURY N/B / DAIWA CAPITAL MARKETS															
700770	2/10/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5565	25,298,828.13	(189,097.48)	686.81	25,109,730.65	25,134,765.75	25,035.10
US TREASURY N/B / DAIWA CAPITAL MARKETS															
700771	2/10/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5594	25,296,875.00	(187,861.54)	1,366.12	25,109,013.46	25,134,765.75	25,752.29
US TREASURY N/B / BARCLAYS CAPITAL															
701292	2/13/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5985	25,269,531.25	(170,258.89)	1,366.12	25,099,272.36	25,134,765.75	35,493.39
US TREASURY N/B / BARCLAYS CAPITAL															
702989	2/24/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.6072	25,260,742.19	(163,629.03)	686.81	25,097,113.16	25,134,765.75	37,652.59
US TREASURY N/B / NOMURA SECURITIES															
705616	3/10/14	10/31/16	912828RM4	AA+	Aaa	AAA	50,000,000.00	1.0000	0.6565	50,449,218.75	(279,482.89)	2,732.24	50,169,735.86	50,269,531.50	99,795.64
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
705863	3/11/14	10/31/16	912828RM4	AA+	Aaa	AAA	20,000,000.00	1.0000	0.6546	20,180,468.75	(112,208.55)	1,092.90	20,068,260.20	20,107,812.60	39,552.40
US TREASURY N/B / JEFFERIES & COMPANY															
747527	11/3/14	10/31/16	912828RM4	AA+	Aaa	AAA	44,000,000.00	1.0000	0.5203	44,417,656.25	(208,254.42)	1,208.79	44,209,401.83	44,237,187.72	27,785.89
US TREASURY N/B / BARCLAYS CAPITAL															
701295	2/13/14	1/31/17	912828SC5	AA+	Aaa	AAA	25,000,000.00	0.8750	0.7082	25,122,070.31	(70,559.57)	55,281.93	25,051,510.74	25,110,351.50	58,840.76
US TREASURY N/B / BARCLAYS CAPITAL															
701622	2/14/14	1/31/17	912828SC5	AA+	Aaa	AAA	15,000,000.00	0.8750	0.7001	15,076,757.81	(44,337.92)	33,169.16	15,032,419.89	15,066,210.90	33,791.01
US TREASURY N/B / BARCLAYS CAPITAL															
703308	2/25/14	1/31/17	912828SC5	AA+	Aaa	AAA	35,000,000.00	0.8750	0.6929	35,184,570.31	(105,813.42)	77,394.70	35,078,756.89	35,154,492.10	75,735.21
US TREASURY N/B / BARCLAYS CAPITAL															

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															
Extended Fund															
TREASURIES															
TREASURY BOND															
693010	12/26/13	2/28/17	912828SJ0	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8962	29,980,078.13	11,592.47	44,958.56	29,991,670.60	30,131,250.00	139,579.40
US TREASURY N/B / DAIWA CAPITAL MARKETS															
703600	2/26/14	2/28/17	912828SJ0	AA+	Aaa	AAA	35,000,000.00	0.8750	0.7249	35,155,859.38	(87,014.39)	52,451.66	35,068,844.99	35,153,125.00	84,280.01
US TREASURY N/B / RBS GREENWICH CAPITAL															
705862	3/11/14	2/28/17	912828SJ0	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8016	30,064,453.13	(35,642.28)	44,711.54	30,028,810.85	30,131,250.00	102,439.15
US TREASURY N/B / GOLDMAN SACHS															
747528	11/3/14	2/28/17	912828SJ0	AA+	Aaa	AAA	50,000,000.00	0.8750	0.6679	50,238,281.25	(102,000.11)	74,519.23	50,136,281.14	50,218,750.00	82,468.86
US TREASURY N/B / DAIWA CAPITAL MARKETS															
768588	3/6/15	2/28/17	912828J35	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7265	49,777,343.75	73,706.90	42,582.42	49,851,050.65	49,960,937.50	109,886.85
US TREASURY N/B / BARCLAYS CAPITAL															
691409	12/17/13	3/31/17	912828SM3	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7984	50,326,171.88	(185,917.97)	43,715.85	50,140,253.91	50,294,922.00	154,668.09
US TREASURY N/B / BARCLAYS CAPITAL															
691410	12/17/13	3/31/17	912828SM3	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7984	50,326,171.88	(185,917.97)	43,715.85	50,140,253.91	50,294,922.00	154,668.09
US TREASURY N/B / MORGAN STANLEY															
691926	12/19/13	3/31/17	912828SM3	AA+	Aaa	AAA	30,000,000.00	1.0000	0.8499	30,145,312.50	(82,723.81)	26,373.63	30,062,588.69	30,176,953.20	114,364.51
US TREASURY N/B / BARCLAYS CAPITAL															
764416	2/10/15	6/15/17	912828WP1	AA+	Aaa	AAA	40,000,000.00	0.8750	0.8217	40,048,437.50	(14,938.67)	122,236.18	40,033,498.83	40,154,687.60	121,188.77
US TREASURY N/B / BARCLAYS CAPITAL															
781912	5/20/15	4/15/18	912828K25	AA+	Aaa	AAA	25,000,000.00	0.7500	0.9788	24,838,867.19	25,058.35	8,049.24	24,863,925.54	24,904,297.00	40,371.46
US TREASURY N/B / JEFFERIES & COMPANY															
803053	9/17/15	9/15/18	912828L40	AA+	Aaa	AAA	50,000,000.00	1.0000	1.1106	49,839,843.75	6,587.78	61,813.19	49,846,431.53	49,978,515.50	132,083.97
Subtotal for TREASURY BOND:							**1,744,950,000.00**	**0.6734**	**0.5640**	**1,750,062,427.79**	**(3,187,011.58)**	**1,751,663.14**	**1,746,875,416.21**	**1,749,444,169.40**	**2,568,753.19**
Subtotal for TREASURIES:							**1,744,950,000.00**	**0.6734**	**0.5640**	**1,750,062,427.79**	**(3,187,011.58)**	**1,751,663.14**	**1,746,875,416.21**	**1,749,444,169.40**	**2,568,753.19**
Total Extended Fund :							**4,980,910,000.00**	**1.0741**	**0.7853**	**5,018,638,340.94**	**(15,704,285.42)**	**13,507,432.52**	**5,002,934,055.52**	**5,011,099,512.41**	**8,165,456.89**
Net Asset Value (NAV):															**1.001632**
Total Investments:							**6,847,372,720.56**	**0.8611**	**0.6095**	**6,887,565,884.41**	**(16,719,362.60)**	**14,798,736.28**	**6,870,899,003.13**	**6,879,237,595.96**	**8,338,592.83**

Report Parameters

Deals [Settlement Date] <= 31-Oct-2015
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 - EDUCATIONAL MMF, INVESCO STIC...

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Pool/Non-Pooled Investments

As of 31-Oct-2015

Run Date: 04-Nov-2015 12:38 pm
Print Date: 04-Nov-2015
As at date: 04-Nov-2015

User: mtaylor

* Market values provided by Bloomberg & Northern Trust

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															
100-GF-Tax Ex-Non AMT															
FUNDS															
GS FIN TAX FREE-GF 100															
	11/1/15			AAAm	Aaa-mf	NR	200,841,312.23		0.0061	200,841,312.23	0.00	0.00	200,841,312.23	200,841,312.23	0.00
Subtotal for FUNDS:							**200,841,312.23**		**0.0061**	**200,841,312.23**	**0.00**	**0.00**	**200,841,312.23**	**200,841,312.23**	**0.00**
Total 100-GF-Tax Ex-Non AMT :							**200,841,312.23**		**0.0061**	**200,841,312.23**	**0.00**	**0.00**	**200,841,312.23**	**200,841,312.23**	**0.00**
Net Asset Value (NAV):															**1.000000**
15B-Housing 99A & 99B															
GOVERNMENT AGENCY															
MBS PASSTHROUGH															
GINNIE MAE /															
383458	10/20/15	9/20/29	36210RYF1	AA+	Aaa	AAA	88,147.19	6.2500	6.2500	88,147.19	0.00	168.34	88,147.19	91,449.18	3,301.99
Subtotal for MBS PASSTHROUGH:							**88,147.19**	**6.2500**	**6.2500**	**88,147.19**	**0.00**	**168.34**	**88,147.19**	**91,449.18**	**3,301.99**
Subtotal for GOVERNMENT AGENCY:							**88,147.19**	**6.2500**	**6.2500**	**88,147.19**	**0.00**	**168.34**	**88,147.19**	**91,449.18**	**3,301.99**
Total 15B-Housing 99A & 99B :							**88,147.19**	**6.2500**	**6.2500**	**88,147.19**	**0.00**	**168.34**	**88,147.19**	**91,449.18**	**3,301.99**
Net Asset Value (NAV):															**1.037460**
283-John Wayne Airport															
FUNDS															
GOLDMAN SACHS - JWA MMF															
	11/1/15			AAAm	Aaa-mf	NR	226.62		0.0300	226.62	0.00	0.00	226.62	226.62	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	11/1/15			AAAm	Aaa-mf	AAAmmf	7,085.78		0.0400	7,085.78	0.00	0.00	7,085.78	7,085.78	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	11/1/15			AAAm	Aaa-mf	NR	2,981,378.96		0.0400	2,981,378.96	0.00	0.00	2,981,378.96	2,981,378.96	0.00
Subtotal for FUNDS:							**2,988,691.36**		**0.0400**	**2,988,691.36**	**0.00**	**0.00**	**2,988,691.36**	**2,988,691.36**	**0.00**
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TD SECURITIES															
793621	7/27/15	7/25/16	89113EVC7	A-1+	P-1	F1+	1,500,000.00	0.5900	0.5900	1,500,000.00	0.00	2,384.58	1,500,000.00	1,499,900.34	(99.66)
TORONTO DOMINION BANK NY / TD SECURITIES															
808413	10/19/15	9/29/16	89112UXV8	A-1+	P-1	F1+	250,000.00	0.9000	0.8000	250,237.49	(8.92)	81.25	250,228.57	250,584.00	355.43
Subtotal for YANKEE CD:							**1,750,000.00**	**0.6343**	**0.6200**	**1,750,237.49**	**(8.92)**	**2,465.83**	**1,750,228.57**	**1,750,484.34**	**255.77**
YANKEE CD FLOATER															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Pool/Non-Pooled Investments

As of 31-Oct-2015

* Market values provided by Bloomberg & Northern Trust

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															
283-John Wayne Airport															
CERTIFICATES OF DEPOSIT															
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
797830	8/18/15	11/19/15	78009NSK3	A-1+	P-1	F1+	1,000,000.00	0.3060	0.2893	1,000,050.00	(40.32)	110.50	1,000,009.68	999,974.00	(35.68)
ROYAL BANK OF CANADA NY / RBC															
751697	12/1/14	12/1/15	78009NSN7	A-1+	P-1	F1+	1,000,000.00	0.2830	0.2830	1,000,000.00	0.00	243.70	1,000,000.00	999,990.00	(10.00)
Subtotal for YANKEE CD FLOATER:							**2,000,000.00**	**0.2945**	**0.2861**	**2,000,050.00**	**(40.32)**	**354.20**	**2,000,009.68**	**1,999,964.00**	**(45.68)**
Subtotal for CERTIFICATES OF DEPOSIT:							**3,750,000.00**	**0.4531**	**0.4419**	**3,750,287.49**	**(49.24)**	**2,820.03**	**3,750,238.25**	**3,750,448.34**	**210.09**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / BARCLAYS CAPITAL															
806116	10/5/15	11/2/15	313588NT8	A-1	P-1	F1+	500,000.00		0.0600	499,976.67	0.00	22.50	499,999.17	500,000.00	0.83
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
800653	9/2/15	11/4/15	313396NV1	A-1	P-1	F1+	3,000,000.00		0.1700	2,999,107.50	0.00	850.00	2,999,957.50	2,999,997.00	39.50
FHLB DISC CORP / BARCLAYS CAPITAL															
806115	10/5/15	11/5/15	313384NW5	A-1	P-1	F1+	400,000.00		0.0600	399,979.33	0.00	18.00	399,997.33	400,000.00	2.67
FHLB DISC CORP / JEFFERIES & COMPANY															
805924	10/2/15	11/6/15	313384NX3	A-1	P-1	F1+	134,000.00		0.1000	133,986.97	0.00	11.17	133,998.14	133,999.60	1.46
FHLB DISC CORP / JP MORGAN CHASE & CO															
801528	9/9/15	11/9/15	313384PA1	A-1	P-1	F1+	600,000.00		0.1800	599,817.00	0.00	159.00	599,976.00	599,997.00	21.00
FHLB DISC CORP / DEUTSCHE															
809187	10/22/15	11/10/15	313384PB9	A-1	P-1	F1+	700,000.00		0.0800	699,970.44	0.00	15.56	699,986.00	699,995.80	9.80
FHLB DISC CORP / DEUTSCHE															
809185	10/22/15	11/12/15	313384PD5	A-1	P-1	F1+	600,000.00		0.0800	599,972.00	0.00	13.33	599,985.33	599,995.80	10.47
FHLB DISC CORP / JEFFERIES & COMPANY															
802044	9/11/15	11/16/15	313384PH6	A-1	P-1	F1+	485,000.00		0.2000	484,822.17	0.00	137.41	484,959.58	484,995.15	35.57
FHLB DISC CORP / JP MORGAN CHASE & CO															
808171	10/16/15	11/16/15	313384PH6	A-1	P-1	F1+	700,000.00		0.0800	699,951.78	0.00	24.89	699,976.67	699,993.00	16.33
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
798104	8/19/15	11/25/15	313384PS2	A-1	P-1	F1+	1,100,000.00		0.1920	1,099,425.07	0.00	434.13	1,099,859.20	1,099,982.40	123.20
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
807947	10/15/15	11/25/15	313384PS2	A-1	P-1	F1+	1,000,000.00		0.2170	999,752.86	0.00	102.47	999,855.33	999,984.00	128.67
FHLB DISC CORP / DEUTSCHE															
809184	10/22/15	11/25/15	313384PS2	A-1	P-1	F1+	200,000.00		0.1200	199,977.33	0.00	6.67	199,984.00	199,996.80	12.80
FHLB DISC CORP / BARCLAYS CAPITAL															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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John Wayne Airport Investment Pool/Non-Pooled Investments

As of 31-Oct-2015

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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															
283-John Wayne Airport															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
805102	9/29/15	12/4/15	313384QB8	A-1	P-1	F1+	100,000.00		0.1500	99,972.50	0.00	13.75	99,986.25	99,996.00	9.75
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
805101	9/29/15	12/7/15	313396QE6	A-1	P-1	F1+	280,000.00		0.1500	279,919.50	0.00	38.50	279,958.00	279,989.08	31.08
FHLB DISC CORP / DEUTSCHE															
809186	10/22/15	1/13/16	313384RT8	A-1	P-1	F1+	800,000.00		0.1500	799,723.33	0.00	33.33	799,756.66	799,856.00	99.34
FHLB DISC CORP / BARCLAYS CAPITAL															
806117	10/5/15	1/14/16	313384RU5	A-1	P-1	F1+	600,000.00		0.1500	599,747.50	0.00	67.50	599,815.00	599,890.20	75.20
Subtotal for DISCOUNT NOTES:							**11,199,000.00**	**0.0000**	**0.1484**	**11,196,101.95**	**0.00**	**1,948.21**	**11,198,050.16**	**11,198,667.83**	**617.67**
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BNP PARIBAS															
778772	5/1/15	11/9/15	3133EA7L6	AA+	Aaa	AAA	1,000,000.00	0.4000	0.1700	1,001,200.04	(1,148.97)	1,911.11	1,000,051.07	1,000,250.00	198.93
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
804844	9/28/15	11/12/15	31398A5R9	AA+	Aaa	AAA	400,000.00	1.6250	0.1803	400,703.60	(527.70)	595.83	400,175.90	400,208.00	32.10
FED FARM CR BK / FTN FINANCIAL															
764678	2/11/15	11/16/15	31331J2S1	AA+	Aaa	AAA	200,000.00	1.5000	0.2224	201,949.00	(1,842.69)	1,375.00	200,106.31	200,109.00	2.69
FED FARM CR BK / DEUTSCHE															
779479	5/6/15	11/16/15	31331J2S1	AA+	Aaa	AAA	155,000.00	1.5000	0.1838	156,075.70	(990.78)	1,065.63	155,084.92	155,084.48	(0.44)
FREDDIE MAC / DEUTSCHE															
796356	8/10/15	11/17/15	3134A4VG6	AA+	Aaa	AAA	195,000.00	4.7500	0.2400	197,364.06	(1,974.11)	2,084.06	195,389.95	195,377.33	(12.63)
FREDDIE MAC / DEUTSCHE															
801099	9/4/15	11/17/15	3134A4VG6	AA+	Aaa	AAA	496,000.00	4.7500	0.2300	500,537.49	(3,542.97)	3,730.33	496,994.52	496,959.76	(34.76)
FREDDIE MAC / DEUTSCHE															
805630	10/1/15	11/17/15	3134A4VG6	AA+	Aaa	AAA	168,000.00	4.7500	0.1500	168,985.99	(643.04)	665.00	168,342.95	168,325.08	(17.87)
FREDDIE MAC / DEUTSCHE															
809412	10/23/15	11/17/15	3134A4VG6	AA+	Aaa	AAA	238,000.00	4.7500	0.0800	238,740.13	(246.71)	251.22	238,493.42	238,460.53	(32.89)
FREDDIE MAC / FTN FINANCIAL															
793893	7/28/15	11/24/15	3134G3W55	AA+	Aaa	AAA	100,000.00	0.4500	0.2801	100,052.30	(41.93)	116.25	100,010.37	100,022.00	11.63
FREDDIE MAC / FTN FINANCIAL															
799327	8/26/15	11/24/15	3134G3W55	AA+	Aaa	AAA	800,000.00	0.4500	0.1997	800,480.00	(354.55)	650.00	800,125.45	800,176.00	50.55
FREDDIE MAC / DEUTSCHE															
806980	10/8/15	11/24/15	3134G3W55	AA+	Aaa	AAA	1,000,000.00	0.4500	0.0587	1,000,498.17	(249.09)	287.50	1,000,249.08	1,000,220.00	(29.08)
FREDDIE MAC / DEUTSCHE															
806986	10/8/15	11/24/15	3134G3W55	AA+	Aaa	AAA	1,000,000.00	0.4500	0.0650	1,000,490.00	(245.00)	287.50	1,000,245.00	1,000,220.00	(25.00)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Pool/Non-Pooled Investments

As of 31-Oct-2015

* Market values provided by Bloomberg & Northern Trust

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															
283-John Wayne Airport															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
805103	9/29/15	11/27/15	313371MY9	AA+	Aaa	AAA	500,000.00	1.4000	0.1804	500,979.00	(540.14)	622.22	500,438.86	499,835.00	(603.86)
FED FARM CR BK / FTN FINANCIAL															
795465	8/4/15	12/15/15	31331YHN3	AA+	Aaa	AAA	500,000.00	4.5000	0.2202	507,772.00	(5,161.56)	5,437.50	502,610.44	502,755.00	144.56
FANNIE MAE / MORGAN STANLEY															
768129	3/4/15	12/21/15	3135G0SB0	AA+	Aaa	AAA	525,000.00	0.3750	0.2744	525,420.00	(346.83)	710.94	525,073.17	525,157.50	84.33
FANNIE MAE / DEUTSCHE															
768585	3/6/15	12/21/15	3135G0SB0	AA+	Aaa	AAA	500,000.00	0.3750	0.2543	500,476.83	(393.18)	677.08	500,083.65	500,150.00	66.35
FED HM LN BK BD / DEUTSCHE															
797343	8/14/15	12/21/15	3133XDTL5	AA+	Aaa	AAA	125,000.00	5.0000	0.2300	127,099.35	(1,272.83)	1,336.80	125,826.52	125,825.63	(0.90)
FANNIE MAE / DEUTSCHE															
797354	8/14/15	12/21/15	3135G0SB0	AA+	Aaa	AAA	283,000.00	0.3750	0.2300	283,140.90	(85.43)	226.99	283,055.47	283,084.90	29.43
FED HM LN BK BD / FTN FINANCIAL															
800889	9/3/15	12/21/15	3133XDTL5	AA+	Aaa	AAA	150,000.00	5.0000	0.3003	152,110.35	(1,133.34)	1,208.33	150,977.01	150,990.75	13.74
FANNIE MAE / FTN FINANCIAL															
801809	9/10/15	12/21/15	3135G0SB0	AA+	Aaa	AAA	500,000.00	0.3750	0.2510	500,170.00	(85.84)	265.62	500,084.16	500,150.00	65.84
FANNIE MAE / DEUTSCHE															
802284	9/14/15	12/21/15	3135G0SB0	AA+	Aaa	AAA	558,000.00	0.3750	0.2800	558,138.02	(66.88)	273.19	558,071.14	558,167.40	96.26
FED HM LN BK BD / DEUTSCHE															
804555	9/25/15	12/21/15	3133XDTL5	AA+	Aaa	AAA	185,000.00	5.0000	0.2500	187,095.23	(877.07)	925.00	186,218.16	186,221.93	3.77
FANNIE MAE / DEUTSCHE															
809420	10/23/15	12/21/15	3135G0SB0	AA+	Aaa	AAA	531,000.00	0.3750	0.1400	531,198.77	(27.42)	44.25	531,171.35	531,159.30	(12.05)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
805104	9/29/15	12/29/15	313370KN7	AA+	Aaa	AAA	775,000.00	1.9000	0.2200	778,246.48	(1,154.30)	1,308.89	777,092.18	778,247.25	1,155.07
FED HM LN BK BD / FTN FINANCIAL															
808172	10/16/15	12/30/15	3130A0GK0	AA+	Aaa	AAA	1,675,000.00	0.3750	0.1001	1,675,941.35	(190.81)	261.72	1,675,750.54	1,675,737.00	(13.54)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
753253	12/8/14	1/4/16	3130A3PB4	AA+	Aaa	AAA	1,000,000.00	0.2300	0.2537	999,746.00	212.54	747.50	999,958.54	1,000,140.00	181.46
FED FARM CR BK / JP MORGAN CHASE & CO															
808173	10/16/15	1/12/16	31331GJT7	AA+	Aaa	AAA	600,000.00	3.6800	0.1491	605,052.00	(881.16)	920.00	604,170.84	603,978.00	(192.84)
FREDDIE MAC / FTN FINANCIAL															
800890	9/3/15	1/19/16	3134A4ZT4	AA+	Aaa	AAA	850,000.00	4.7500	0.2802	864,319.10	(6,106.67)	6,504.86	858,212.43	858,308.75	96.32
FREDDIE MAC / DEUTSCHE															

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															
283-John Wayne Airport															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
809419	10/23/15	1/19/16	3134A4ZT4	AA+	Aaa	AAA	800,000.00	4.7500	0.1600	808,757.58	(814.66)	844.44	807,942.92	807,820.00	(122.92)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
804846	9/28/15	2/19/16	3130A0SD3	AA+	Aaa	AAA	1,100,000.00	0.3750	0.2600	1,100,470.67	(110.16)	378.12	1,100,360.51	1,100,715.00	354.49
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
804847	9/28/15	3/10/16	3136FPET0	AA+	Aaa	AAA	500,000.00	2.0000	0.3101	503,787.50	(771.53)	916.67	503,015.97	503,135.00	119.03
FANNIE MAE / DEUTSCHE															
806109	10/5/15	3/15/16	3135G0AL7	AA+	Aaa	AAA	514,000.00	2.2500	0.2500	518,555.90	(740.33)	835.25	517,815.57	517,968.08	152.51
FANNIE MAE / DEUTSCHE															
810851	10/30/15	3/15/16	31359MH89	AA+	Aaa	AAA	104,000.00	5.0000	0.3000	105,828.44	(13.54)	14.44	105,814.90	105,844.96	30.06
FANNIE MAE / DEUTSCHE															
804554	9/25/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	208,000.00	0.5000	0.3200	208,192.08	(37.38)	89.56	208,154.70	208,262.08	107.38
FED HM LN BK BD / JP MORGAN CHASE & CO.															
809650	10/26/15	5/26/16	3130A5FP9	AA+	Aaa	AAA	345,000.00	0.2500	0.2946	344,910.30	2.14	11.98	344,912.44	344,910.30	(2.14)
FREDDIE MAC / DEUTSCHE															
802285	9/14/15	5/27/16	3137EACT4	AA+	Aaa	AAA	625,000.00	2.5000	0.4248	634,089.81	(1,688.62)	2,039.93	632,401.19	632,606.25	205.06
FED HM LN BK BD / DEUTSCHE															
802850	9/16/15	6/10/16	313373SZ6	AA+	Aaa	AAA	625,000.00	2.1250	0.4262	632,764.03	(1,323.41)	1,660.16	631,440.62	631,575.00	134.38
FREDDIE MAC / DEUTSCHE															
796357	8/10/15	8/25/16	3137EACW7	AA+	Aaa	AAA	707,000.00	2.0000	0.5276	717,798.67	(2,332.51)	2,592.33	715,466.16	716,145.05	678.89
Subtotal for GOVT AGENCY-FIX-30/360:							**20,537,000.00**	**1.6748**	**0.2223**	**20,639,136.84**	**(37,748.46)**	**43,873.20**	**20,601,388.38**	**20,604,302.29**	**2,913.91**
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / DEUTSCHE															
770647	3/18/15	4/18/16	3133EETY6	AA+	Aaa	AAA	1,000,000.00	0.1468	0.1711	999,910.28	51.53	57.07	999,961.81	999,810.00	(151.81)
FED FARM CR BK / BNP PARIBAS															
797566	8/17/15	6/20/16	3133EDA77	AA+	Aaa	AAA	2,500,000.00	0.2700	0.1739	2,502,029.50	(500.79)	787.50	2,501,528.71	2,500,875.00	(653.71)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
798095	8/19/15	6/20/16	3133EDA77	AA+	Aaa	AAA	1,000,000.00	0.2700	0.1688	1,000,848.97	(205.31)	315.00	1,000,643.66	1,000,350.00	(293.66)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
810346	10/28/15	11/7/16	3133ED6T4	AA+	Aaa	AAA	3,000,000.00	0.3000	0.2949	3,000,155.89	(1.66)	100.00	3,000,154.23	3,000,300.00	145.77
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							**7,500,000.00**	**0.2656**	**0.2213**	**7,502,944.64**	**(656.23)**	**1,259.57**	**7,502,288.41**	**7,501,335.00**	**(953.41)**
Subtotal for GOVERNMENT AGENCY:							**39,236,000.00**	**0.9274**	**0.2010**	**39,338,183.43**	**(38,404.69)**	**47,080.98**	**39,301,726.95**	**39,304,305.12**	**2,578.17**
MEDIUM TERM NOTES															

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															
283-John Wayne Airport															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
BERKSHIRE HATHAWAY INC / TD SECURITIES															
792211	7/17/15	2/11/16	084670BG2	AA	Aa2	A+	475,000.00	0.8000	0.4302	475,992.75	(506.11)	844.44	475,486.64	475,598.50	111.86
APPLE INC. / CASTLE OAK SECURITIES															
775102	4/13/15	5/3/16	037833AH3	AA+	Aa1		700,000.00	0.4500	0.4063	700,322.00	(167.78)	1,557.50	700,154.22	700,476.00	321.78
WAL-MART STORES INC / MORGAN STANLEY															
783713	6/1/15	6/1/16	931142BB8	AA	Aa2	AA	750,000.00	5.3190	0.3534	787,065.00	(15,443.75)	16,621.88	771,621.25	773,835.00	2,213.75
Subtotal for MEDIUM TERM NOTE:							**1,925,000.00**	**2.4334**	**0.3916**	**1,963,379.75**	**(16,117.64)**	**19,023.82**	**1,947,262.11**	**1,949,909.50**	**2,647.39**
Subtotal for MEDIUM TERM NOTES:							**1,925,000.00**	**2.4334**	**0.3916**	**1,963,379.75**	**(16,117.64)**	**19,023.82**	**1,947,262.11**	**1,949,909.50**	**2,647.39**
TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
809649	10/26/15	11/5/15	912796GM5	AA+	Aaa	AAA	2,000,000.00		0.0500	1,999,972.22	0.00	16.67	1,999,972.22	1,999,999.16	26.94
Subtotal for TREASURY BILL:							**2,000,000.00**	**0.0000**	**0.0500**	**1,999,972.22**	**0.00**	**16.67**	**1,999,972.22**	**1,999,999.16**	**26.94**
Subtotal for TREASURIES:							**2,000,000.00**		**0.0500**	**1,999,972.22**	**0.00**	**16.67**	**1,999,972.22**	**1,999,999.16**	**26.94**
Total 283-John Wayne Airport :							**49,899,691.36**	**0.8571**	**0.2108**	**50,040,514.25**	**(54,571.57)**	**68,941.50**	**49,987,890.89**	**49,993,353.48**	**5,462.59**
Net Asset Value (NAV):															**1.000109**
505-Foothill Rnch 87-4 DS															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
BAYERISCHE LANDESBK GIRO /															
26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	14,341.89	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**	**14,341.89**	**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**	**14,341.89**	**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**	**14,341.89**	**1,081,500.00**	**1,081,500.00**	**0.00**
Net Asset Value (NAV):															**1.000000**
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / BNP PARIBAS															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Pool/Non-Pooled Investments

As of 31-Oct-2015

* Market values provided by Bloomberg & Northern Trust

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															
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
794632	7/30/15	1/30/17	3135G0GY3	AA+	Aaa	AAA	3,500,000.00	1.2500	0.5828	3,534,825.00	(5,868.66)	11,059.03	3,528,956.34	3,529,855.00	898.66
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794636	7/30/15	7/27/17	3130A5ZU6	AA+	Aaa	AAA	3,500,000.00	0.8000	0.7910	3,500,620.80	(78.79)	7,077.78	3,500,542.01	3,509,730.00	9,187.99
FREDDIE MAC / DAIWA CAPITAL MARKETS															
794637	7/30/15	1/12/18	3137EADN6	AA+	Aaa	AAA	3,500,000.00	0.7500	0.9360	3,484,265.61	1,623.39	6,635.42	3,485,889.00	3,490,515.00	4,626.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
794630	7/30/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	3,500,000.00	1.2200	1.0800	3,513,956.88	(1,215.38)	10,793.61	3,512,741.50	3,522,785.00	10,043.50
FANNIE MAE / MORGAN STANLEY															
794633	7/30/15	2/19/19	3135G0ZA4	AA+	Aaa	AAA	3,500,000.00	1.8750	1.3317	3,565,765.00	(4,679.14)	13,125.00	3,561,085.86	3,577,052.50	15,966.64
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	AAA	3,500,000.00	1.6250	1.4650	3,520,986.46	(1,369.99)	14,376.74	3,519,616.47	3,539,497.50	19,881.03
FANNIE MAE / MORGAN STANLEY															
794635	7/30/15	1/21/20	3135G0A78	AA+	Aaa	AAA	3,320,000.00	1.6250	1.6180	3,320,996.00	(56.26)	13,637.36	3,320,939.74	3,341,214.80	20,275.06
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794638	7/30/15	7/29/20	3130A5Z77	AA+	Aaa	AAA	3,500,000.00	1.8300	1.7810	3,508,150.38	(412.28)	16,190.41	3,507,738.10	3,537,100.00	29,361.90
Subtotal for GOVT AGENCY-FIX-30/360:							**27,820,000.00**	**1.3702**	**1.1955**	**27,949,566.13**	**(12,057.11)**	**92,895.35**	**27,937,509.02**	**28,047,749.80**	**110,240.78**
Subtotal for GOVERNMENT AGENCY:							**27,820,000.00**	**1.3702**	**1.1955**	**27,949,566.13**	**(12,057.11)**	**92,895.35**	**27,937,509.02**	**28,047,749.80**	**110,240.78**
Total 650-Fountain Valley SD40 :							**27,820,000.00**	**1.3702**	**1.1955**	**27,949,566.13**	**(12,057.11)**	**92,895.35**	**27,937,509.02**	**28,047,749.80**	**110,240.78**
Net Asset Value (NAV):															**1.003946**
Total Investments:							**279,730,650.78**	**0.3151**	**0.1628**	**280,001,039.80**	**(66,628.68)**	**176,347.08**	**279,936,359.33**	**280,055,364.69**	**119,005.36**

Report Parameters

Deals [Settlement Date] <= 31-Oct-2015
Deals [Entity Name] include list 100-GF-Tax Ex-Non AMT, 15B-Housing 99A & 99B, 283-John Wayne Airport, 505-Foothill Rnch 87-4 DS
, 650-Fountain Valley SD40
Bank Accounts [Account Name] exclude list BLACKROCK TE...

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
October 31, 2015

	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 AUTOMATED GOVT CASH RESERVES	60934N674	0.01%	$ 101,207.94	$ 101,207.94	-
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	67,775.40	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	06/01/95	11/15/18	U.S. TREASURY STRIPPED	912833KT6	0.00%	43,923.12	284,209.80	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TREASURY BOND	06/01/95	11/15/18	US TREASURY BOND	912810EB0	9.00%	2,558,237.10	2,781,135.89	$ 92,771.25
REDEVELOPMENT AGENCIES										
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	1,016,335.13	1,016,335.13	5.20
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.06%	3,634,854.62	3,634,854.62	174.95
COMMUNITY FACILITIES DISTRICTS										
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	9,908,453.64	9,908,453.64	134.84
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	2,145,357.33	2,145,357.33	10.97
2005 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	6.49	6.49	-
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.06%	6,643,931.53	6,643,931.53	319.79
ASSESSMENT DISTRICTS										
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	4,201,415.74	4,201,415.74	21.50
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO	825252570	0.02%	620,529.79	620,529.79	10.54
NEWPORT COAST - 2003B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	477,081.07	477,081.07	2.44
NEWPORT COAST - Group 1	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	1,087,588.94	1,087,588.94	5.56
NEWPORT COAST - Group 2	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	695,570.62	695,570.62	3.56
NEWPORT COAST - Group 3	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	886,109.92	886,109.92	4.53
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	0.00%	451,121.12	451,121.12	-
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	105,308.32	105,308.32	1.43
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	1,171,043.67	1,171,043.67	5.99
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	11,697.88	11,697.88	0.16
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	625,956.52	625,956.52	3.20
REVENUE BONDS										
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MMKT 5 - CT	9AMMF05B2	0.02%	3,744,011.71	3,744,011.71	63.60
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADVANTAGE TREASURY PLUS	94975H320	0.01%	13,659,841.97	13,659,841.97	110.56
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	INVEST AGREEMENT	11/22/05	01/17/17	NATIXIS FUNDING CORP.		5.005%	14,190,214.85	14,190,214.85	238,779.22
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			GOLDMAN SACHS FIN SQ MMKT	38143H209	0.01%	1,742,066.95	1,742,066.95	11.16
PENSION OBLIGATION BONDS (POBs)										
1996A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED AUTOMATED GOVT CASH RESERVES	60934N716	0.01%	2,283.35	2,283.35	-
1996A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/16	FED NATL MTG ASSN DISC NTS	31364KQG8	0.00%	12,318,511.27	25,910,906.04	-
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED AUTOMATED GOVT CASH RESERVES	60934N716	0.01%	2,327.68	2,327.68	-
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FED NATL MTG ASSN DISC NTS	31364KQH6	0.00%	33,915,347.27	73,033,547.00	-
2015-16 PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	95,136,219.44	95,136,219.44	31.39
TEETER PLAN										
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	33,663.78	33,663.78	0.01
TOTAL OF INVESTMENTS WITH TRUSTEES								$ 211,140,676.76	$ 264,371,774.13	$ 332,471.85

Note: Investment balances with trustee provided by County Executive Office - Public Finance Accounting

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
October 31, 2015

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED AUTOMATED GOVT CASH RESERVES			60934N716	0.01%	$ 4,611.03	$ 4,611.03	$ -
FEDERATED US TREASURY CASH SS			60934N674	0.01%	101,207.94	101,207.94	-
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	0.01%	11,290,130.30	11,290,130.30	57.75
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	0.01%	96,186,218.35	96,186,218.35	36.60
FIRST AMERICAN PRIME OBLIGATION FUND CL D			31846V708	0.02%	10,025,459.84	10,025,459.84	136.43
FIRST AMERICAN PRIME OBLIGATION FUND CL Z			31846V625	0.06%	10,278,786.15	10,278,786.15	494.74
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	0.00%	451,121.12	451,121.12	-
GOLDMAN SACHS FIN SQ MMKT			38143H209	0.01%	1,742,066.95	1,742,066.95	11.16
INVESCO STIT TREASURY PORTFOLIO			825252570	0.02%	620,529.79	620,529.79	10.54
US BANK MMKT 5 -CT			9AMMF05B2	0.02%	3,744,011.71	3,744,011.71	63.60
WELLS FARGO ADVANTAGE TREASURY PLUS			94975H320	0.01%	13,659,841.97	13,659,841.97	110.56
SUB-TOTAL MONEY MARKET FUNDS					148,103,985.15	148,103,985.15	921.38
INVESTMENT AGREEMENTS							
NATIXIS FUNDING CORP.	11/22/05	01/17/17		5.005%	14,190,214.85	14,190,214.85	238,779.22
SUB-TOTAL INVESTMENT AGREEMENTS					14,190,214.85	14,190,214.85	238,779.22
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,781,135.89	92,771.25
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	67,775.40	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	284,209.80	-
SUB-TOTAL US TREASURIES					2,612,618.22	3,133,121.09	92,771.25
GOVERNMENT SECURITIES							
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/16	31364KQG8	0.00%	12,318,511.27	25,910,906.04	-
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/21	31364KQH6	0.00%	33,915,347.27	73,033,547.00	-
SUB-TOTAL US GOVERNMENT SECURITIES					46,233,858.54	98,944,453.04	-
TOTAL OF INVESTMENTS WITH TRUSTEES					$ 211,140,676.76	$ 264,371,774.13	$ 332,471.85
					-	-	-

Note: Investment balances with trustee provided by County Executive Office - Public Finance Accounting

JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE
FOR THE MONTH ENDED OCTOBER 2015

Prepared by: Katherine Buranday
Date: 11/9/2015

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

Type of Investment / Interest Rate	Maturity	Reserve Fund Market	Reserve Fund Cost	Principal Acct. Market	Principal Acct. Cost	Interest Acct. Market	Interest Acct. Cost	Cost of Issuance Acct. Market	Cost of Issuance Acct. Cost
2009A AIRPORT REVENUE BONDS									
US Bank Mmkt 5 - Ct (Note 1) Interest Rate: 0.02% 9AMMF05B2		0.00	0.00	531,676.22	531,676.22	1,031,493.51	1,031,493.51	0.00	0.00
First American Gov't Obligation Fund - Y (Note 2) Interest Rate: 0.01% 31846V203		34,398.12	34,398.12						
U.S. Treasury Note - Rate: 0.875% - Yield: 0.420% Dated: 3/31/2015 Par Value: $4,350,000.00 Premium: $28,708.56 Accrued Interest: $4,810.22 CUSIP: 912828VW7	9/15/2016	4,366,138.50	4,378,708.56						
		$4,400,536.62	$4,413,106.68	$531,676.22	$531,676.22	$1,031,493.51	$1,031,493.51	$0.00	$0.00
2009B AIRPORT REVENUE BONDS									
US Bank Mmkt 5 - Ct (Note 1) Interest Rate: 0.02% 9AMMF05B2		0.00	0.00	1,978,368.82	1,978,368.82	2,361,842.39	2,361,842.39	0.00	0.00
First American Gov't Obligation Fund - Y (Note 2) Interest Rate: 0.01% 31846V203		197,538.54	197,538.54						
U.S. Treasury Note - Rate: 2.125% - Yield: 0.205% Dated: 9/30/2014 Par Value: $9,261,000.00 Premium: $221,853.37 Accrued Interest: $65,776.71 CUSIP: 912828PM6	12/31/2015	9,290,172.15	9,482,853.37						
		$9,487,710.69	$9,680,391.91	$1,978,368.82	$1,978,368.82	$2,361,842.39	$2,361,842.39	$0.00	$0.00
WELLS FARGO BANK									
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	$1,712,367.51	$1,712,367.51						

(Note 1): US Bank money market deposit account - Interest rate is variable.
(Note 2): First 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 October 31, 2015

	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current Outstanding	Market Value**
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2015 Series A	1/13/2015	6/30/2016	0.80%	AA-	$ 25,000,000	Extended Fund *	$ 25,000,000	$ 25,027,000
					$ 25,000,000		**$ 25,000,000**	**$ 25,027,000**

*** Percentage breakdown of Extended Fund ownership:**
Orange County Investment Pool - 49.43%
Orange County Educational Investment Pool - 50.57%
****Market values provided by Bloomberg and Northern Trust**

Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2015/2016

Temporary Transfer-from OCEIP	Transfer Date	Maturity	Int Rate*	Original Amount		Principal Paydown	Principal Outstanding
Anaheim Union High	4/30/2012	10/31/2012	0.56%	$ 55,000,000	Educational Money Market Fund	$ 55,000,000	$ -
Anaheim Union High	10/10/2012	1/31/2013	0.44%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.38%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.71%	17,000,000	Educational Money Market Fund	-	17,000,000
Anaheim City	4/29/2013	8/31/2013	0.38%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.34%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.47%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.46%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.71%	10,000,000	Educational Money Market Fund	-	10,000,000
Brea Olinda	4/30/2012	10/31/2012	0.56%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.36%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.34%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.46%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.71%	40,000,000	Educational Money Market Fund	-	40,000,000
Fullerton Joint Union High	4/30/2012	10/31/2012	0.56%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.38%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.56%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.38%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.47%	2,000,000	Educational Money Market Fund	2,000,000	-
Ocean View	4/29/2013	8/31/2013	0.38%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.44%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.38%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.56%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.38%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.47%	35,000,000	Educational Money Market Fund	35,000,000	-
Total Temporary Transfers				**$ 611,700,000**		**$ 544,700,000**	**$ 67,000,000**

*** Int Rate is the Educational Investment Pool monthly apportionment gross yield for the last active month plus 10 basis points.**

**** Temporary Transfers are authorized by California Constitution Article XVI, and OC Board of Supervisors Resolutions 11-195, 13-016 and 15-016. These transactions are reported in the County's books as Due to/From other Governmental Entities within the School Fund #650.**

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

Transaction Date From 01-Oct-2015 To 31-Oct-2015

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	**County Money Mkt Fnd**											
751699	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2450 / 0.2450					
				12/1/2015	10/1/2015	INT		0.00	0.00	0.00	(3,587.50)	3,587.50
805631	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD				0.6600 / 0.6600					
				10/5/2016	10/1/2015	PURC		5,000,000.00	5,000,000.00	0.00	0.00	(5,000,000.00)
805634	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0900 / 0.0900					
				12/3/2015	10/1/2015	PURC		1,100,000.00	1,099,826.75	0.00	0.00	(1,099,826.75)
767597	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.1269 / 0.1296					
				3/2/2016	10/2/2015	INT		0.00	0.00	0.00	(2,559.18)	2,559.18
798103	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.1000 / 0.1000					
				10/2/2015	10/2/2015	MAT		(3,000,000.00)	(2,999,633.33)	0.00	(366.67)	3,000,000.00
805920	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				4.3750 / 0.0700					
				10/15/2015	10/2/2015	PURC		9,656,000.00	9,866,975.57	0.00	0.00	(9,866,975.57)
805921	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.0600 / 0.0600					
				11/12/2015	10/2/2015	PURC		9,000,000.00	8,999,385.00	0.00	0.00	(8,999,385.00)
805925	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.0700 / 0.0700					
				12/3/2015	10/2/2015	PURC		20,000,000.00	19,997,588.88	0.00	0.00	(19,997,588.89)
805926	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.0700 / 0.0700					
				12/3/2015	10/2/2015	PURC		5,000,000.00	4,999,397.22	0.00	0.00	(4,999,397.22)
793620	FREDDIE DISCOUNT	/TD SECURITIES	AGDN				0.0550 / 0.0550					
				10/5/2015	10/5/2015	MAT		(12,500,000.00)	(12,498,663.19)	0.00	(1,336.81)	12,500,000.00
797835	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.1000 / 0.1000					
				10/5/2015	10/5/2015	MAT		(2,000,000.00)	(1,999,733.33)	0.00	(266.67)	2,000,000.00
806108	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.0900 / 0.0399					
				10/8/2015	10/5/2015	PURC		15,000,000.00	15,004,450.05	0.00	0.00	(15,004,450.05)
806112	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.1100 / 0.1100					
				12/18/2015	10/5/2015	PURC		2,500,000.00	2,499,434.72	0.00	0.00	(2,499,434.72)

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

Transaction Date From 01-Oct-2015 To 31-Oct-2015

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	**County Money Mkt Fnd**											
806114	FNMA DISCOUNT	/MORGAN STANLEY	AGDN				0.1300 / 0.1301					
				2/12/2016	10/5/2015	PURC		20,000,000.00	19,990,611.10	0.00	0.00	(19,990,611.11)
806122	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.0750 / 0.0750					
				12/3/2015	10/5/2015	PURC		9,000,000.00	8,998,893.75	0.00	0.00	(8,998,893.75)
796626	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0800 / 0.0800					
				10/6/2015	10/6/2015	MAT		(5,500,000.00)	(5,499,315.56)	0.00	(684.44)	5,500,000.00
806386	FREDDIE DISCOUNT	/RBS GREENWICH CAPITAL	AGDN				0.1100 / 0.1100					
				1/7/2016	10/6/2015	PURC		22,449,000.00	22,442,620.74	0.00	0.00	(22,442,620.74)
790217	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3384 / 0.3384					
				1/7/2016	10/7/2015	INT		0.00	0.00	0.00	(1,406.70)	1,406.70
800101	FNMA DISCOUNT	/BANK OF AMERICA	AGDN				0.1000 / 0.1000					
				10/7/2015	10/7/2015	MAT		(4,000,000.00)	(3,999,588.89)	0.00	(411.11)	4,000,000.00
806694	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN				0.1050 / 0.1050					
				1/6/2016	10/7/2015	PURC		20,000,000.00	19,994,691.66	0.00	0.00	(19,994,691.67)
806695	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.1150 / 0.1150					
				1/6/2016	10/7/2015	PURC		30,000,000.00	29,991,279.18	0.00	0.00	(29,991,279.17)
806108	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.0900 / 0.0399					
				10/8/2015	10/8/2015	INT		0.00	0.00	0.00	(4,500.00)	4,500.00
				10/8/2015	10/8/2015	MAT		(15,000,000.00)	(15,004,450.05)	0.00	4,450.05	15,000,000.00
806973	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0400 / 0.0400					
				12/1/2015	10/8/2015	PURC		20,000,000.00	19,998,800.00	0.00	0.00	(19,998,800.00)
806974	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0750 / 0.0750					
				12/16/2015	10/8/2015	PURC		10,000,000.00	9,998,562.50	0.00	0.00	(9,998,562.50)
806975	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0850 / 0.0850					
				1/12/2016	10/8/2015	PURC		2,600,000.00	2,599,410.67	0.00	0.00	(2,599,410.67)
796123	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0650 / 0.0650					

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

Transaction Date From 01-Oct-2015 To 31-Oct-2015

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	**County Money Mkt Fnd**											
				10/9/2015	10/9/2015	MAT		(20,000,000.00)	(19,997,725.00)	0.00	(2,275.00)	20,000,000.00
796343	FNMA DISCOUNT	/RBC	AGDN				0.0800 / 0.0800					
				10/9/2015	10/9/2015	MAT		(10,000,000.00)	(9,998,666.67)	0.00	(1,333.33)	10,000,000.00
802283	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0800 / 0.0800					
				10/9/2015	10/9/2015	MAT		(6,000,000.00)	(5,999,666.67)	0.00	(333.33)	6,000,000.00
807036	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0400 / 0.0400					
				12/1/2015	10/9/2015	PURC		25,000,000.00	24,998,527.78	0.00	0.00	(24,998,527.78)
772627	WAL-MART STORES INC	/MORGAN STANLEY	MTN				0.6000 / 0.4073					
				4/11/2016	10/11/2015	INT		0.00	0.00	0.00	(21,000.00)	21,000.00
796344	FREDDIE DISCOUNT	/TD SECURITIES	AGDN				0.0650 / 0.0650					
				10/13/2015	10/13/2015	MAT		(12,000,000.00)	(11,998,613.33)	0.00	(1,386.67)	12,000,000.00
807384	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0850 / 0.0850					
				1/12/2016	10/13/2015	PURC		1,200,000.00	1,199,742.17	0.00	0.00	(1,199,742.17)
807385	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				1/13/2016	10/13/2015	PURC		2,600,000.00	2,599,402.00	0.00	0.00	(2,599,402.00)
807386	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				0.1150 / 0.1150					
				1/15/2016	10/13/2015	PURC		1,522,000.00	1,521,542.98	0.00	0.00	(1,521,542.98)
775431	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1240 / 0.1240					
				10/14/2015	10/14/2015	INT		0.00	0.00	0.00	(2,516.67)	2,516.67
				10/14/2015	10/14/2015	MAT		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
807665	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0800 / 0.0800					
				12/28/2015	10/14/2015	PURC		12,000,000.00	11,998,000.00	0.00	0.00	(11,998,000.00)
807666	FNMA DISCOUNT	/RBS GREENWICH CAPITAL	AGDN				0.0700 / 0.0700					
				1/13/2016	10/14/2015	PURC		25,000,000.00	24,995,576.40	0.00	0.00	(24,995,576.39)
807667	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.1000 / 0.1000					
				1/13/2016	10/14/2015	PURC		6,500,000.00	6,498,356.94	0.00	0.00	(6,498,356.94)
807668	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					

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Fund:	**County Money Mkt Fnd**											
				1/13/2016	10/14/2015	PURC		2,100,000.00	2,099,522.25	0.00	0.00	(2,099,522.25)
807669	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0800 / 0.0800					
				12/29/2015	10/14/2015	PURC		12,000,000.00	11,997,973.33	0.00	0.00	(11,997,973.33)
805920	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				4.3750 / 0.0700					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(211,225.00)	211,225.00
				10/15/2015	10/15/2015	MAT		(9,656,000.00)	(9,866,975.57)	0.00	210,975.57	9,656,000.00
807944	FNMA DISCOUNT	/DEUTSCHE	AGDN				0.0300 / 0.0300					
				11/12/2015	10/15/2015	PURC		1,600,000.00	1,599,962.67	0.00	0.00	(1,599,962.67)
807945	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				1/14/2016	10/15/2015	PURC		25,000,000.00	24,994,312.50	0.00	0.00	(24,994,312.50)
807946	FED FARM CR BK	/JP MORGAN CHASE & CO	AGDN				0.0350 / 0.0350					
				11/10/2015	10/15/2015	PURC		7,400,000.00	7,399,812.94	0.00	0.00	(7,399,812.94)
808007	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0750 / 0.0750					
				12/31/2015	10/16/2015	PURC		20,000,000.00	19,996,833.32	0.00	0.00	(19,996,833.33)
808046	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				1/12/2016	10/16/2015	PURC		4,900,000.00	4,898,922.00	0.00	0.00	(4,898,922.00)
808170	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0900 / 0.0900					
				1/7/2016	10/16/2015	PURC		10,000,000.00	9,997,925.00	0.00	0.00	(9,997,925.00)
770645	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1				0.1270 / 0.1353					
				4/18/2016	10/18/2015	INT		0.00	0.00	0.00	(2,170.67)	2,170.67
756772	FARM CREDIT DISCOUNT NOTE	/DAIWA CAPITAL MARKETS	AGDN				0.2600 / 0.2606					
				10/19/2015	10/19/2015	MAT		(14,725,000.00)	(14,693,733.92)	0.00	(31,266.08)	14,725,000.00
765788	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.1285 / 0.1285					
				1/19/2016	10/19/2015	INT		0.00	0.00	0.00	(7,125.00)	7,125.00
800879	FHLB DISC CORP	/DEUTSCHE	AGDN				0.1400 / 0.1400					
				10/23/2015	10/19/2015	SALE		(5,000,000.00)	(4,999,027.78)	0.00	(966.66)	4,999,994.44

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Fund:	**County Money Mkt Fnd**											
801303	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.1250 / 0.1250					
				10/23/2015	10/19/2015	SALE		(5,000,000.00)	(4,999,218.75)	0.00	(775.69)	4,999,994.44
802282	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN				0.1100 / 0.1100					
				10/23/2015	10/19/2015	SALE		(8,000,000.00)	(7,999,046.67)	0.00	(944.45)	7,999,991.12
808405	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0950 / 0.0950					
				1/4/2016	10/19/2015	PURC		25,000,000.00	24,994,920.15	0.00	0.00	(24,994,920.14)
808406	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0750 / 0.0750					
				11/12/2015	10/19/2015	PURC		15,000,000.00	14,999,250.00	0.00	0.00	(14,999,250.00)
808407	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0900 / 0.0900					
				1/7/2016	10/19/2015	PURC		10,000,000.00	9,998,000.00	0.00	0.00	(9,998,000.00)
808408	FARM CREDIT DISCOUNT NOTE	/CITIGROUP GLOBAL MARKETS	AGDN				0.0250 / 0.0250					
				11/12/2015	10/19/2015	PURC		10,000,000.00	9,999,833.33	0.00	0.00	(9,999,833.33)
808638	U.S. TREAS MMF - NT - COUNTY MMF	/	NTSWEEPMMF				0.0100 / 0.0100					
				10/20/2015	10/19/2015	PURC		9,999,833.33	9,999,833.33	0.00	0.00	(9,999,833.33)
808625	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD				0.1600 / 0.1600					
				1/7/2016	10/20/2015	PURC		15,000,000.00	15,000,000.00	0.00	0.00	(15,000,000.00)
808626	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.1150 / 0.1150					
				11/12/2015	10/20/2015	PURC		10,000,000.00	9,999,265.28	0.00	0.00	(9,999,265.28)
808627	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				0.0785 / 0.0785					
				11/12/2015	10/20/2015	PURC		30,000,000.00	29,998,495.41	0.00	0.00	(29,998,495.42)
808638	U.S. TREAS MMF - NT - COUNTY MMF	/	NTSWEEPMMF				0.0100 / 0.0100					
				10/20/2015	10/20/2015	INT		0.00	0.00	0.00	(2.74)	2.74

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Fund:	**County Money Mkt Fnd**											
				10/20/2015	10/20/2015	MAT		(9,999,833.33)	(9,999,833.33)	0.00	0.00	9,999,833.33
808877	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0600 / 0.0600					
				12/31/2015	10/21/2015	PURC		23,000,000.00	22,997,278.34	0.00	0.00	(22,997,278.33)
799322	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.1100 / 0.1100					
				10/29/2015	10/22/2015	SALE		(20,000,000.00)	(19,996,088.89)	0.00	(3,841.11)	19,999,930.00
809191	FHLB DISC CORP	/TD SECURITIES	AGDN				0.1100 / 0.1100					
				1/12/2016	10/22/2015	PURC		20,000,000.00	19,994,988.88	0.00	0.00	(19,994,988.89)
809192	US TREASURY N/B	/CASTLE OAK SECURITIES	TRBD				4.5000 / 0.1077					
				11/15/2015	10/22/2015	PURC		14,000,000.00	14,040,082.00	273,913.04	0.00	(14,313,995.04)
809408	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				0.0300 / 0.0300					
				11/10/2015	10/23/2015	PURC		20,000,000.00	19,999,700.00	0.00	0.00	(19,999,700.00)
809409	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				0.0300 / 0.0300					
				11/10/2015	10/23/2015	PURC		20,000,000.00	19,999,700.00	0.00	0.00	(19,999,700.00)
809410	FED FARM CR BK	/DEUTSCHE	AGDN				0.0300 / 0.0300					
				11/10/2015	10/23/2015	PURC		20,000,000.00	19,999,700.00	0.00	0.00	(19,999,700.00)
809411	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGDN				0.0300 / 0.0300					
				11/10/2015	10/23/2015	PURC		20,000,000.00	19,999,700.00	0.00	0.00	(19,999,700.00)
756789	FANNIE MAE	/UBS FINANCIAL SERVICES	AGNF1				1.6250 / 0.2736					
				10/26/2015	10/26/2015	INT		0.00	0.00	0.00	(32,760.00)	32,760.00
				10/26/2015	10/26/2015	MAT		(9,032,000.00)	(9,158,192.85)	0.00	5,126,192.85	4,032,000.00
809646	FNMA DISCOUNT	/JP MORGAN CHASE & CO.	AGDN				0.0700 / 0.0700					
				1/15/2016	10/26/2015	PURC		5,000,000.00	4,999,212.50	0.00	0.00	(4,999,212.50)
809648	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0500 / 0.0500					
				11/5/2015	10/26/2015	PURC		50,000,000.00	49,999,305.55	0.00	0.00	(49,999,305.56)
809915	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.1300 / 0.1301					
				3/8/2016	10/27/2015	PURC		40,000,000.00	39,980,788.88	0.00	0.00	(39,980,788.89)

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Fund:	**County Money Mkt Fnd**											
809928	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.1000 / 0.1000					
				1/4/2016	10/27/2015	PURC		2,100,000.00	2,099,597.50	0.00	0.00	(2,099,597.50)
809929	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0850 / 0.0850					
				1/5/2016	10/27/2015	PURC		28,000,000.00	27,995,372.22	0.00	0.00	(27,995,372.22)
809930	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				1/14/2016	10/27/2015	PURC		1,400,000.00	1,399,723.50	0.00	0.00	(1,399,723.50)
810345	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.3000 / 0.2949					
				11/7/2016	10/28/2015	PURC		40,000,000.00	40,029,411.72	0.00	0.00	(40,029,411.73)
810348	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0400 / 0.0400					
				1/7/2016	10/28/2015	PURC		10,000,000.00	9,999,211.11	0.00	0.00	(9,999,211.11)
801305	FHLB DISC CORP	/DEUTSCHE	AGDN				0.1200 / 0.1200					
				10/29/2015	10/29/2015	MAT		(10,000,000.00)	(9,998,300.00)	0.00	(1,700.00)	10,000,000.00
801529	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.1350 / 0.1350					
				10/29/2015	10/29/2015	MAT		(6,000,000.00)	(5,998,875.00)	0.00	(1,125.00)	6,000,000.00
802277	FREDDIE DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN				0.1100 / 0.1100					
				10/29/2015	10/29/2015	MAT		(5,000,000.00)	(4,999,312.50)	0.00	(687.50)	5,000,000.00
810580	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				1/14/2016	10/29/2015	PURC		5,070,000.00	5,069,024.03	0.00	0.00	(5,069,024.03)
810850	US TREASURY N/B	/DEUTSCHE	TBILL				0.0700 / 0.0700					
				1/7/2016	10/30/2015	PURC		50,000,000.00	49,993,291.65	0.00	0.00	(49,993,291.67)
					Sub Total:			**639,284,000.00**	**639,159,364.16**	**273,913.04**	**5,003,064.49**	**(644,436,341.77)**
Fund:	**Extended Fund**											
647978	WAL-MART STORES INC	/MORGAN STANLEY	MTN				0.6000 / 0.6239					
				4/11/2016	10/11/2015	INT		0.00	0.00	0.00	(21,000.00)	21,000.00
751139	WAL-MART STORES INC	/MORGAN STANLEY	MTN				0.6000 / 0.5293					
				4/11/2016	10/11/2015	INT		0.00	0.00	0.00	(7,500.00)	7,500.00

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Fund:	**Extended Fund**											
764929	WAL-MART STORES INC	/MORGAN STANLEY	MTN				1.1250 / 1.2449					
				4/11/2018	10/11/2015	INT		0.00	0.00	0.00	(17,460.00)	17,460.00
670678	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1				0.8750 / 0.9277					
				10/14/2016	10/14/2015	INT		0.00	0.00	0.00	(43,750.00)	43,750.00
708938	US TREASURY N/B	/NOMURA SECURITIES	TRBD				0.2500 / 0.4760					
				4/15/2016	10/15/2015	INT		0.00	0.00	0.00	(27,875.00)	27,875.00
710967	US TREASURY N/B	/DEUTSCHE	TRBD				0.2500 / 0.4231					
				4/15/2016	10/15/2015	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
710968	US TREASURY N/B	/MORGAN STANLEY	TRBD				0.2500 / 0.4211					
				4/15/2016	10/15/2015	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
710976	US TREASURY N/B	/NOMURA SECURITIES	TRBD				0.2500 / 0.4211					
				4/15/2016	10/15/2015	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
781912	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.7500 / 0.9788					
				4/15/2018	10/15/2015	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
744808	FANNIE MAE	/BARCLAYS CAPITAL	CALLGOVAGY				2.0000 / 1.0662					
				10/17/2017	10/17/2015	INT		0.00	0.00	0.00	(500,000.00)	500,000.00
800396	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.1250 / 1.1779					
				10/19/2018	10/19/2015	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
800397	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.1250 / 1.1779					
				10/19/2018	10/19/2015	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
801102	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1				1.1250 / 1.1471					
				10/19/2018	10/19/2015	INT		0.00	0.00	0.00	(15,000.00)	15,000.00
801103	FANNIE MAE	/DEUTSCHE	AGNF1				1.1250 / 1.1473					
				10/19/2018	10/19/2015	INT		0.00	0.00	0.00	(15,750.00)	15,750.00
762139	FANNIE MAE	/MORGAN STANLEY	AGNF1				0.7500 / 0.6756					
				4/20/2017	10/20/2015	INT		0.00	0.00	0.00	(187,500.00)	187,500.00

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Fund:	**Extended Fund**											
661817	WAL-MART STORES INC	/BNP PARIBAS	MTN				1.5000 / 0.7540					
				10/25/2015	10/25/2015	INT		0.00	0.00	0.00	(90,000.00)	90,000.00
				10/25/2015	10/25/2015	MAT		(12,000,000.00)	(12,206,136.00)	0.00	206,136.00	12,000,000.00
661818	WAL-MART STORES INC	/BNP PARIBAS	MTN				1.5000 / 0.7540					
				10/25/2015	10/25/2015	INT		0.00	0.00	0.00	(168,375.00)	168,375.00
				10/25/2015	10/25/2015	MAT		(22,450,000.00)	(22,835,646.10)	0.00	385,646.10	22,450,000.00
668434	WAL-MART STORES INC	/CRED SUIS SECURITIES	MTN				1.5000 / 0.5425					
				10/25/2015	10/25/2015	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
				10/25/2015	10/25/2015	MAT		(10,000,000.00)	(10,211,200.00)	0.00	211,200.00	10,000,000.00
804836	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				1.1250 / 0.9299					
				4/25/2018	10/25/2015	INT		0.00	0.00	0.00	(103,781.25)	103,781.25
619537	FANNIE MAE	/DEUTSCHE	AGNF1				1.6250 / 0.4941					
				10/26/2015	10/26/2015	INT		0.00	0.00	0.00	(121,875.00)	121,875.00
				10/26/2015	10/26/2015	MAT		(15,000,000.00)	(15,625,756.25)	0.00	625,756.25	15,000,000.00
736633	FANNIE MAE	/RBC	AGNF1				1.6250 / 0.2260					
				10/26/2015	10/26/2015	INT		0.00	0.00	0.00	(186,875.00)	186,875.00
				10/26/2015	10/26/2015	MAT		(23,000,000.00)	(23,499,699.92)	0.00	499,699.92	23,000,000.00
772424	FANNIE MAE	/DEUTSCHE	AGNF1				1.1250 / 0.6836					
				4/27/2017	10/27/2015	INT		0.00	0.00	0.00	(61,875.00)	61,875.00
777698	FED HM LN BK BD	/JEFFERIES & COMPANY	STEPGOVAGY				0.9000 / 0.9000					
				4/27/2018	10/27/2015	INT		0.00	0.00	0.00	(225,000.00)	225,000.00
700771	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				1.0000 / 0.5594					
				10/31/2016	10/30/2015	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
701292	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				1.0000 / 0.5985					
				10/31/2016	10/30/2015	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
705616	US TREASURY N/B	/NOMURA SECURITIES	TRBD				1.0000 / 0.6565					
				10/31/2016	10/30/2015	INT		0.00	0.00	0.00	(250,000.00)	250,000.00

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Fund:	**Extended Fund**											
705863	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD				1.0000 / 0.6546					
				10/31/2016	10/30/2015	INT		0.00	0.00	0.00	(100,000.00)	100,000.00
700770	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				1.0000 / 0.5565					
				10/31/2016	10/31/2015	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
702989	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				1.0000 / 0.6072					
				10/31/2016	10/31/2015	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
707634	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.2500 / 0.3204					
				10/31/2015	10/31/2015	INT		0.00	0.00	0.00	(62,841.53)	62,841.53
				10/31/2015	10/31/2015	MAT		(50,000,000.00)	(49,943,359.35)	0.00	(56,640.65)	50,000,000.00
715852	US TREASURY N/B	/NOMURA SECURITIES	TRBD				0.3750 / 0.4462					
				4/30/2016	10/31/2015	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
747527	US TREASURY N/B	/JEFFERIES & COMPANY	TRBD				1.0000 / 0.5203					
				10/31/2016	10/31/2015	INT		0.00	0.00	0.00	(220,000.00)	220,000.00
						Sub Total:		(132,450,000.00)	(134,321,797.62)	0.00	(1,507,785.16)	135,829,582.78
Fund:	**Educational Money Mkt Fnd**											
751698	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2450 / 0.2450					
				12/1/2015	10/1/2015	INT		0.00	0.00	0.00	(1,195.84)	1,195.84
805632	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD				0.6600 / 0.6600					
				10/5/2016	10/1/2015	PURC		5,000,000.00	5,000,000.00	0.00	0.00	(5,000,000.00)
805633	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0600 / 0.0600					
				11/20/2015	10/1/2015	PURC		13,000,000.00	12,998,916.67	0.00	0.00	(12,998,916.67)
805635	FARM CREDIT DISCOUNT NOTE	/FTN FINANCIAL	AGDN				0.0750 / 0.0750					
				11/23/2015	10/1/2015	PURC		11,800,000.00	11,798,697.08	0.00	0.00	(11,798,697.08)
805636	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0500 / 0.0500					

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Fund:	**Educational Money Mkt Fnd**											
				10/23/2015	10/1/2015	PURC		3,100,000.00	3,099,905.28	0.00	0.00	(3,099,905.28)
804060	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT1				0.1793 / 0.0593					
				10/5/2015	10/5/2015	INT		0.00	0.00	0.00	(1,643.58)	1,643.58
				10/5/2015	10/5/2015	MAT		(11,000,000.00)	(11,001,426.15)	0.00	1,426.15	11,000,000.00
806105	FANNIE MAE	/DEUTSCHE	AGNF1				0.3750 / 0.1300					
				12/21/2015	10/5/2015	PURC		7,846,000.00	7,858,526.16	0.00	0.00	(7,858,526.16)
806106	FREDDIE MAC	/DEUTSCHE	AGNF1				4.7500 / 0.1000					
				11/17/2015	10/5/2015	PURC		10,000,000.00	10,236,277.33	0.00	0.00	(10,236,277.33)
806107	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.0900 / 0.0399					
				10/8/2015	10/5/2015	PURC		10,000,000.00	10,002,966.70	0.00	0.00	(10,002,966.70)
806110	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.0400 / 0.0400					
				11/18/2015	10/5/2015	PURC		5,500,000.00	5,499,731.11	0.00	0.00	(5,499,731.11)
806111	FNMA DISCOUNT	/DEUTSCHE	AGDN				0.0400 / 0.0400					
				11/18/2015	10/5/2015	PURC		4,000,000.00	3,999,804.44	0.00	0.00	(3,999,804.44)
806118	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0850 / 0.0850					
				12/15/2015	10/5/2015	PURC		4,903,000.00	4,902,178.07	0.00	0.00	(4,902,178.07)
805106	TORONTO DOMINION BANK NY	/TD SECURITIES	YCDF				0.2893 / 0.2176					
				10/6/2015	10/6/2015	INT		0.00	0.00	0.00	(96.42)	96.42
				10/6/2015	10/6/2015	INT		0.00	0.00	0.00	(1,349.83)	1,349.83
				10/6/2015	10/6/2015	MAT		(6,000,000.00)	(6,001,192.38)	0.00	1,192.38	6,000,000.00
806387	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.1300 / 0.1301					
				2/5/2016	10/6/2015	PURC		20,000,000.00	19,991,188.88	0.00	0.00	(19,991,188.89)
763224	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				0.2200 / 0.1493					
				10/7/2015	10/7/2015	INT		0.00	0.00	0.00	(14,055.56)	14,055.56
				10/7/2015	10/7/2015	MAT		(25,000,000.00)	(25,016,055.75)	0.00	16,055.75	25,000,000.00
766010	FED HM LN BK BD	/BNP PARIBAS	AGN FLOAT1				0.2200 / 0.1593					
				10/7/2015	10/7/2015	INT		0.00	0.00	0.00	(598.77)	598.77
				10/7/2015	10/7/2015	MAT		(1,065,000.00)	(1,065,691.84)	0.00	691.84	1,065,000.00
776956	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.1200 / 0.1201					
				10/7/2015	10/7/2015	MAT		(11,000,000.00)	(10,993,840.00)	0.00	(6,160.00)	11,000,000.00

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Fund:	**Educational Money Mkt Fnd**											
790216	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3384 / 0.3384					
				1/7/2016	10/7/2015	INT		0.00	0.00	0.00	(4,220.10)	4,220.10
804059	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOAT1				0.2200 / 0.1428					
				10/7/2015	10/7/2015	INT		0.00	0.00	0.00	(7,027.78)	7,027.78
				10/7/2015	10/7/2015	MAT		(12,500,000.00)	(12,506,333.33)	0.00	6,333.33	12,500,000.00
806696	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				0.0550 / 0.0550					
				11/30/2015	10/7/2015	PURC		12,000,000.00	11,999,010.00	0.00	0.00	(11,999,010.00)
806107	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.0900 / 0.0399					
				10/8/2015	10/8/2015	INT		0.00	0.00	0.00	(3,000.00)	3,000.00
				10/8/2015	10/8/2015	MAT		(10,000,000.00)	(10,002,966.70)	0.00	2,966.70	10,000,000.00
806976	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0600 / 0.0600					
				12/2/2015	10/8/2015	PURC		9,000,000.00	8,999,175.00	0.00	0.00	(8,999,175.00)
806977	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0550 / 0.0550					
				12/9/2015	10/8/2015	PURC		7,000,000.00	6,999,336.94	0.00	0.00	(6,999,336.94)
806978	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0550 / 0.0550					
				12/9/2015	10/8/2015	PURC		3,000,000.00	2,999,715.83	0.00	0.00	(2,999,715.83)
802058	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0750 / 0.0750					
				10/9/2015	10/9/2015	MAT		(12,000,000.00)	(11,999,300.00)	0.00	(700.00)	12,000,000.00
807037	FED FARM CR BK	/BARCLAYS CAPITAL	AGDN				0.0500 / 0.0500					
				11/27/2015	10/9/2015	PURC		15,000,000.00	14,998,979.18	0.00	0.00	(14,998,979.17)
772628	WAL-MART STORES INC	/MORGAN STANLEY	MTN				0.6000 / 0.4073					
				4/11/2016	10/11/2015	INT		0.00	0.00	0.00	(19,650.00)	19,650.00
797571	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				0.1200 / 0.1200					
				10/13/2015	10/13/2015	MAT		(15,000,000.00)	(14,997,150.00)	0.00	(2,850.00)	15,000,000.00
797833	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2815 / 0.2598					

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Fund:	**Educational Money Mkt Fnd**											
				11/10/2015	10/13/2015	INT		0.00	0.00	0.00	(1,342.92)	1,342.92
807389	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0600 / 0.0600					
				12/4/2015	10/13/2015	PURC		7,000,000.00	6,999,393.33	0.00	0.00	(6,999,393.33)
775432	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1240 / 0.1240					
				10/14/2015	10/14/2015	INT		0.00	0.00	0.00	(2,516.67)	2,516.67
				10/14/2015	10/14/2015	MAT		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
807670	US TREASURY N/B	/CASTLE OAK SECURITIES	TRBD				0.3750 / 0.0738					
				11/15/2015	10/14/2015	PURC		15,000,000.00	15,003,927.00	23,233.70	0.00	(15,027,160.70)
782201	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.1050 / 0.1050					
				10/15/2015	10/15/2015	MAT		(4,000,000.00)	(3,998,285.00)	0.00	(1,715.00)	4,000,000.00
782206	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.1300					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(119,481.25)	119,481.25
				10/15/2015	10/15/2015	MAT		(5,462,000.00)	(5,578,519.97)	0.00	116,519.97	5,462,000.00
796126	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.1250					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(115,587.50)	115,587.50
				10/15/2015	10/15/2015	MAT		(5,284,000.00)	(5,398,294.14)	0.00	114,294.14	5,284,000.00
800103	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.1400					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(92,071.88)	92,071.88
				10/15/2015	10/15/2015	MAT		(4,209,000.00)	(4,300,319.34)	0.00	91,319.34	4,209,000.00
804842	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.0800					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(109,375.00)	109,375.00
				10/15/2015	10/15/2015	MAT		(5,000,000.00)	(5,109,181.99)	0.00	109,181.99	5,000,000.00
739341	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				0.2000 / 0.2379					
				10/16/2015	10/16/2015	INT		0.00	0.00	0.00	(10,000.00)	10,000.00
				10/16/2015	10/16/2015	MAT		(10,000,000.00)	(9,995,900.00)	0.00	(4,100.00)	10,000,000.00
741394	FREDDIE MAC	/BNP PARIBAS	AGN FLOAT1				0.1336 / 0.1130					
				10/16/2015	10/16/2015	INT		0.00	0.00	0.00	(472.50)	472.50
				10/16/2015	10/16/2015	MAT		(3,000,000.00)	(3,000,771.33)	0.00	771.33	3,000,000.00
770646	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1				0.1270 / 0.1353					
				4/18/2016	10/18/2015	INT		0.00	0.00	0.00	(2,035.00)	2,035.00

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Fund:	**Educational Money Mkt Fnd**											
765787	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.1285 / 0.1285					
				1/19/2016	10/19/2015	INT		0.00	0.00	0.00	(4,987.50)	4,987.50
797829	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2780 / 0.2613					
				11/19/2015	10/19/2015	INT		0.00	0.00	0.00	(1,428.00)	1,428.00
804551	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.0200 / 0.0200					
				10/19/2015	10/19/2015	MAT		(10,000,000.00)	(9,999,866.67)	0.00	(133.33)	10,000,000.00
808409	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				1.0500 / 1.0415					
				4/27/2018	10/19/2015	PURC		2,500,000.00	2,513,066.67	0.00	0.00	(2,513,066.67)
741162	FANNIE MAE	/JP MORGAN CHASE & CO	AGN FLOAT1				0.1435 / 0.1081					
				10/21/2015	10/21/2015	INT		0.00	0.00	0.00	(1,974.17)	1,974.17
				10/21/2015	10/21/2015	MAT		(11,500,000.00)	(11,504,553.36)	0.00	4,553.36	11,500,000.00
776957	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.1500 / 0.1501					
				10/21/2015	10/21/2015	MAT		(10,000,000.00)	(9,992,416.67)	0.00	(7,583.33)	10,000,000.00
740357	FANNIE MAE	/BNP PARIBAS	AGNF1				0.5000 / 0.2281					
				10/22/2015	10/22/2015	INT		0.00	0.00	0.00	(15,000.00)	15,000.00
				10/22/2015	10/22/2015	MAT		(6,000,000.00)	(6,030,140.00)	0.00	30,140.00	6,000,000.00
801096	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.1500 / 0.1500					
				10/28/2015	10/22/2015	SALE		(10,000,000.00)	(9,997,750.00)	0.00	(2,233.33)	9,999,983.33
804552	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.0350 / 0.0350					
				10/22/2015	10/22/2015	MAT		(3,000,000.00)	(2,999,921.25)	0.00	(78.75)	3,000,000.00
804848	FREDDIE DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.0300 / 0.0300					
				10/23/2015	10/23/2015	MAT		(6,421,000.00)	(6,420,866.23)	0.00	(133.77)	6,421,000.00
805636	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0500 / 0.0500					
				10/23/2015	10/23/2015	MAT		(3,100,000.00)	(3,099,905.28)	0.00	(94.72)	3,100,000.00
796125	FANNIE MAE	/DEUTSCHE	AGNF1				1.6250 / 0.1300					

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Fund:	**Educational Money Mkt Fnd**											
				10/26/2015	10/26/2015	INT		0.00	0.00	0.00	(110,223.75)	110,223.75
				10/26/2015	10/26/2015	MAT		(13,566,000.00)	(13,672,273.98)	0.00	106,273.98	13,566,000.00
809645	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				2.0000 / 1.9951					
				4/30/2020	10/26/2015	PURC		7,750,000.00	7,788,663.50	0.00	0.00	(7,788,663.50)
809651	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				1.4500 / 1.4455					
				1/30/2019	10/26/2015	PURC		8,130,000.00	8,159,380.59	0.00	0.00	(8,159,380.59)
809655	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				2.1500 / 2.1441					
				7/30/2020	10/26/2015	PURC		6,000,000.00	6,032,182.99	0.00	0.00	(6,032,182.99)
808409	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				1.0500 / 1.0415					
				4/27/2018	10/27/2015	EPAY PRI		(2,500,000.00)	(2,513,066.67)	0.00	0.00	2,513,066.67
				4/27/2018	10/27/2015	INT		0.00	0.00	0.00	(13,125.00)	13,125.00
809931	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0500 / 0.0500					
				11/5/2015	10/27/2015	PURC		10,000,000.00	9,999,875.00	0.00	0.00	(9,999,875.00)
810339	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.3000 / 0.2949					
				11/7/2016	10/28/2015	PURC		10,000,000.00	10,007,352.96	0.00	0.00	(10,007,352.96)
810340	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.1200 / 0.1200					
				2/17/2016	10/28/2015	PURC		15,000,000.00	14,994,400.01	0.00	0.00	(14,994,400.00)
810341	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.1000 / 0.1000					
				1/8/2016	10/28/2015	PURC		14,500,000.00	14,497,100.00	0.00	0.00	(14,497,100.00)
810343	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0700 / 0.0700					
				12/23/2015	10/28/2015	PURC		15,000,000.00	14,998,366.67	0.00	0.00	(14,998,366.67)
810344	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0800 / 0.0800					
				12/23/2015	10/28/2015	PURC		10,000,000.00	9,998,755.56	0.00	0.00	(9,998,755.56)
810347	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0350 / 0.0350					
				11/25/2015	10/28/2015	PURC		50,000,000.00	49,998,638.90	0.00	0.00	(49,998,638.89)

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Fund:	**Educational Money Mkt Fnd**											
810578	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.0640 / 0.0640					
				12/14/2015	10/29/2015	PURC		19,000,000.00	18,998,446.22	0.00	0.00	(18,998,446.22)
810581	FNMA DISCOUNT	/TDSI	AGDN				0.0800 / 0.0800					
				12/30/2015	10/29/2015	PURC		5,000,000.00	4,999,311.11	0.00	0.00	(4,999,311.11)
799027	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.1500 / 0.1500					
				10/30/2015	10/30/2015	MAT		(10,000,000.00)	(9,997,250.00)	0.00	(2,750.00)	10,000,000.00
799557	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD				0.2000 / 0.2000					
				10/30/2015	10/30/2015	INT		0.00	0.00	0.00	(5,333.33)	5,333.33
				10/30/2015	10/30/2015	MAT		(15,000,000.00)	(15,000,000.00)	0.00	0.00	15,000,000.00
802280	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				0.1450 / 0.1450					
				10/30/2015	10/30/2015	MAT		(8,300,000.00)	(8,298,462.19)	0.00	(1,537.81)	8,300,000.00
802851	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.1450 / 0.1450					
				10/30/2015	10/30/2015	MAT		(15,000,000.00)	(14,997,341.67)	0.00	(2,658.33)	15,000,000.00
803055	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.1230 / 0.1230					
				10/30/2015	10/30/2015	MAT		(7,900,000.00)	(7,898,839.36)	0.00	(1,160.64)	7,900,000.00
804114	FARM CREDIT DISCOUNT NOTE	/DEUTSCHE	AGDN				0.0500 / 0.0500					
				10/30/2015	10/30/2015	MAT		(20,000,000.00)	(19,999,000.00)	0.00	(1,000.00)	20,000,000.00
804115	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0400 / 0.0400					
				10/30/2015	10/30/2015	MAT		(50,000,000.00)	(49,998,000.00)	0.00	(2,000.00)	50,000,000.00
804116	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0600 / 0.0600					
				10/30/2015	10/30/2015	MAT		(25,894,000.00)	(25,892,446.36)	0.00	(1,553.64)	25,894,000.00
805100	FREDDIE DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.0350 / 0.0350					
				10/30/2015	10/30/2015	MAT		(32,000,000.00)	(31,999,035.56)	0.00	(964.44)	32,000,000.00

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Fund:	**Educational Money Mkt Fnd**											
809645	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				2.0000 / 1.9951					
				4/30/2020	10/30/2015	EPAY PRI		(7,750,000.00)	(7,788,663.50)	0.00	0.00	7,788,663.50
				4/30/2020	10/30/2015	INT		0.00	0.00	0.00	(38,750.00)	38,750.00
809651	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				1.4500 / 1.4455					
				1/30/2019	10/30/2015	EPAY PRI		(8,130,000.00)	(8,159,380.59)	0.00	0.00	8,159,380.59
				1/30/2019	10/30/2015	INT		0.00	0.00	0.00	(29,471.25)	29,471.25
809655	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				2.1500 / 2.1441					
				7/30/2020	10/30/2015	EPAY PRI		(6,000,000.00)	(6,032,182.99)	0.00	0.00	6,032,182.99
				7/30/2020	10/30/2015	INT		0.00	0.00	0.00	(32,250.00)	32,250.00
810847	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.0700 / 0.0700					
				1/4/2016	10/30/2015	PURC		7,900,000.00	7,898,986.17	0.00	0.00	(7,898,986.17)
810848	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1512 / 0.1016					
				12/9/2015	10/30/2015	PURC		5,000,000.00	5,001,345.83	0.00	0.00	(5,001,345.83)
810849	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.1100 / 0.1100					
				1/13/2016	10/30/2015	PURC		9,290,000.00	9,287,871.04	0.00	0.00	(9,287,871.04)
796127	US TREASURY N/B	/JEFFERIES & COMPANY	TRBD				1.2500 / 0.0994					
				10/31/2015	10/31/2015	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
				10/31/2015	10/31/2015	MAT		(15,000,000.00)	(15,039,843.75)	0.00	39,843.75	15,000,000.00
						Sub Total:		**(99,362,000.00)**	**(99,734,961.79)**	**23,233.70**	**(249,856.68)**	**99,961,584.78**
Fund:	**283-John Wayne Airport**											
751697	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2450 / 0.2450					
				12/1/2015	10/1/2015	INT		0.00	0.00	0.00	(239.17)	239.17
805630	FREDDIE MAC	/DEUTSCHE	AGNF1				4.7500 / 0.1500					
				11/17/2015	10/1/2015	PURC		168,000.00	171,956.32	0.00	0.00	(171,956.32)
805922	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.1000 / 0.1000					
				10/23/2015	10/2/2015	PURC		100,000.00	99,994.17	0.00	0.00	(99,994.17)
805923	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.1000 / 0.1000					
				10/27/2015	10/2/2015	PURC		140,000.00	139,990.28	0.00	0.00	(139,990.28)

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Fund:	**283-John Wayne Airport**											
805924	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.1000 / 0.1000					
				11/6/2015	10/2/2015	PURC		134,000.00	133,986.97	0.00	0.00	(133,986.97)
806109	FANNIE MAE	/DEUTSCHE	AGNF1				2.2500 / 0.2500					
				3/15/2016	10/5/2015	PURC		514,000.00	519,198.40	0.00	0.00	(519,198.40)
806115	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0600 / 0.0600					
				11/5/2015	10/5/2015	PURC		400,000.00	399,979.33	0.00	0.00	(399,979.33)
806116	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0600 / 0.0600					
				11/2/2015	10/5/2015	PURC		500,000.00	499,976.67	0.00	0.00	(499,976.67)
806117	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.1500 / 0.1501					
				1/14/2016	10/5/2015	PURC		600,000.00	599,747.50	0.00	0.00	(599,747.50)
763225	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				0.2200 / 0.1493					
				10/7/2015	10/7/2015	INT		0.00	0.00	0.00	(1,686.67)	1,686.67
				10/7/2015	10/7/2015	MAT		(3,000,000.00)	(3,001,926.69)	0.00	1,926.69	3,000,000.00
766009	FED HM LN BK BD	/BNP PARIBAS	AGN FLOAT1				0.2200 / 0.1593					
				10/7/2015	10/7/2015	INT		0.00	0.00	0.00	(843.33)	843.33
				10/7/2015	10/7/2015	MAT		(1,500,000.00)	(1,500,974.41)	0.00	974.41	1,500,000.00
806980	FREDDIE MAC	/DEUTSCHE	AGNF1				0.4500 / 0.0587					
				11/24/2015	10/8/2015	PURC		1,000,000.00	1,002,173.17	0.00	0.00	(1,002,173.17)
806986	FREDDIE MAC	/DEUTSCHE	AGNF1				0.4500 / 0.0650					
				11/24/2015	10/8/2015	PURC		1,000,000.00	1,002,165.00	0.00	0.00	(1,002,165.00)
806987	FANNIE MAE	/DEUTSCHE	AGNF1				1.6250 / 0.0645					
				10/26/2015	10/8/2015	PURC		373,000.00	376,018.50	0.00	0.00	(376,018.50)
806989	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.0538					
				10/15/2015	10/8/2015	PURC		105,000.00	107,295.75	0.00	0.00	(107,295.75)
780463	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.1300 / 0.1301					
				10/9/2015	10/9/2015	MAT		(1,000,000.00)	(999,458.33)	0.00	(541.67)	1,000,000.00
773185	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.1929					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(7,109.38)	7,109.38
				10/15/2015	10/15/2015	MAT		(325,000.00)	(338,873.28)	0.00	13,873.28	325,000.00
782207	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.1300					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(6,562.50)	6,562.50

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Fund:	**283-John Wayne Airport**											
				10/15/2015	10/15/2015	MAT		(300,000.00)	(306,399.85)	0.00	6,399.85	300,000.00
784051	FED FARM CR BK	/TD SECURITIES	AGNF1				0.2300 / 0.1700					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(575.00)	575.00
				10/15/2015	10/15/2015	MAT		(500,000.00)	(500,256.09)	0.00	256.09	500,000.00
786486	FANNIE MAE	/MORGAN STANLEY	AGNF1				4.3750 / 0.1462					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(22,071.88)	22,071.88
				10/15/2015	10/15/2015	MAT		(1,009,000.00)	(1,030,565.55)	0.00	21,565.55	1,009,000.00
790970	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.1300					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(9,931.25)	9,931.25
				10/15/2015	10/15/2015	MAT		(454,000.00)	(463,768.80)	0.00	9,768.80	454,000.00
790971	FANNIE MAE	/DEUTSCHE	AGNF1				1.8750 / 0.1300					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(1,021.88)	1,021.88
				10/15/2015	10/15/2015	MAT		(109,000.00)	(109,983.35)	0.00	983.35	109,000.00
797345	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.1400					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(3,128.13)	3,128.13
				10/15/2015	10/15/2015	MAT		(143,000.00)	(146,092.90)	0.00	3,092.90	143,000.00
806989	FANNIE MAE	/DEUTSCHE	AGNF1				4.3750 / 0.0538					
				10/15/2015	10/15/2015	INT		0.00	0.00	0.00	(2,296.88)	2,296.88
				10/15/2015	10/15/2015	MAT		(105,000.00)	(107,295.75)	0.00	2,295.75	105,000.00
807947	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.2170 / 0.2171					
				11/25/2015	10/15/2015	PURC		1,000,000.00	999,752.86	0.00	0.00	(999,752.86)
741395	FREDDIE MAC	/BNP PARIBAS	AGN FLOAT1				0.1336 / 0.1130					
				10/16/2015	10/16/2015	INT		0.00	0.00	0.00	(315.00)	315.00
				10/16/2015	10/16/2015	MAT		(2,000,000.00)	(2,000,514.22)	0.00	514.22	2,000,000.00
767591	FREDDIE MAC	/BARCLAYS CAPITAL	AGN FLOAT1				0.1520 / 0.1506					
				10/16/2015	10/16/2015	INT		0.00	0.00	0.00	(31.50)	31.50
				10/16/2015	10/16/2015	MAT		(200,000.00)	(200,013.61)	0.00	13.61	200,000.00
808171	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.0800 / 0.0800					
				11/16/2015	10/16/2015	PURC		700,000.00	699,951.78	0.00	0.00	(699,951.78)
808172	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				0.3750 / 0.1001					
				12/30/2015	10/16/2015	PURC		1,675,000.00	1,677,790.83	0.00	0.00	(1,677,790.83)

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Fund:	**283-John Wayne Airport**											
808173	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				3.6800 / 0.1491					
				1/12/2016	10/16/2015	PURC		600,000.00	610,817.33	0.00	0.00	(610,817.33)
770647	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1				0.1270 / 0.1353					
				4/18/2016	10/18/2015	INT		0.00	0.00	0.00	(135.67)	135.67
797830	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2780 / 0.2613					
				11/19/2015	10/19/2015	INT		0.00	0.00	0.00	(238.00)	238.00
808412	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				1.0500 / 1.0415					
				4/27/2018	10/19/2015	PURC		2,500,000.00	2,513,066.67	0.00	0.00	(2,513,066.67)
808413	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD				0.9000 / 0.8000					
				9/29/2016	10/19/2015	PURC		250,000.00	250,237.49	125.00	0.00	(250,362.49)
799329	FANNIE MAE	/RBC	AGNF1				0.5000 / 0.1550					
				10/22/2015	10/22/2015	INT		0.00	0.00	0.00	(2,500.00)	2,500.00
				10/22/2015	10/22/2015	MAT		(1,000,000.00)	(1,002,254.03)	0.00	2,254.03	1,000,000.00
809184	FHLB DISC CORP	/DEUTSCHE	AGDN				0.1200 / 0.1200					
				11/25/2015	10/22/2015	PURC		200,000.00	199,977.33	0.00	0.00	(199,977.33)
809185	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0800 / 0.0800					
				11/12/2015	10/22/2015	PURC		600,000.00	599,972.00	0.00	0.00	(599,972.00)
809186	FHLB DISC CORP	/DEUTSCHE	AGDN				0.1500 / 0.1501					
				1/13/2016	10/22/2015	PURC		800,000.00	799,723.33	0.00	0.00	(799,723.33)
809187	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0800 / 0.0800					
				11/10/2015	10/22/2015	PURC		700,000.00	699,970.44	0.00	0.00	(699,970.44)
805922	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.1000 / 0.1000					
				10/23/2015	10/23/2015	MAT		(100,000.00)	(99,994.17)	0.00	(5.83)	100,000.00
809412	FREDDIE MAC	/DEUTSCHE	AGNF1				4.7500 / 0.0800					
				11/17/2015	10/23/2015	PURC		238,000.00	243,638.96	0.00	0.00	(243,638.96)
809419	FREDDIE MAC	/DEUTSCHE	AGNF1				4.7500 / 0.1600					
				1/19/2016	10/23/2015	PURC		800,000.00	818,679.80	0.00	0.00	(818,679.80)
809420	FANNIE MAE	/DEUTSCHE	AGNF1				0.3750 / 0.1400					
				12/21/2015	10/23/2015	PURC		531,000.00	531,873.58	0.00	0.00	(531,873.58)
767595	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				0.2015 / 0.1500					

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Fund:	**283-John Wayne Airport**											
				10/26/2015	10/26/2015	INT		0.00	0.00	0.00	(28.04)	28.04
				10/26/2015	10/26/2015	MAT		(150,000.00)	(150,053.54)	0.00	53.54	150,000.00
789028	FANNIE MAE	/DEUTSCHE	AGNF1				1.6250 / 0.1400					
				10/26/2015	10/26/2015	INT		0.00	0.00	0.00	(9,213.75)	9,213.75
				10/26/2015	10/26/2015	MAT		(1,134,000.00)	(1,142,689.39)	0.00	8,689.39	1,134,000.00
797344	FANNIE MAE	/DEUTSCHE	AGNF1				1.6250 / 0.1400					
				10/26/2015	10/26/2015	INT		0.00	0.00	0.00	(1,568.13)	1,568.13
				10/26/2015	10/26/2015	MAT		(193,000.00)	(194,512.91)	0.00	1,512.91	193,000.00
799559	FANNIE MAE	/RBC	AGNF1				1.6250 / 0.1550					
				10/26/2015	10/26/2015	INT		0.00	0.00	0.00	(19,735.63)	19,735.63
				10/26/2015	10/26/2015	MAT		(2,429,000.00)	(2,448,103.20)	0.00	19,103.20	2,429,000.00
806987	FANNIE MAE	/DEUTSCHE	AGNF1				1.6250 / 0.0645					
				10/26/2015	10/26/2015	INT		0.00	0.00	0.00	(3,030.63)	3,030.63
				10/26/2015	10/26/2015	MAT		(373,000.00)	(376,018.50)	0.00	3,018.50	373,000.00
809647	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				2.0500 / 2.0455					
				7/30/2020	10/26/2015	PURC		2,500,000.00	2,512,784.59	0.00	0.00	(2,512,784.59)
809649	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0500 / 0.0500					
				11/5/2015	10/26/2015	PURC		2,000,000.00	1,999,972.22	0.00	0.00	(1,999,972.22)
809650	FED HM LN BK BD	/JP MORGAN CHASE & CO.	AGNF1				0.2500 / 0.2946					
				5/26/2016	10/26/2015	PURC		345,000.00	345,269.68	0.00	0.00	(345,269.68)
805923	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.1000 / 0.1000					
				10/27/2015	10/27/2015	MAT		(140,000.00)	(139,990.28)	0.00	(9.72)	140,000.00
808412	FANNIE MAE	/JP MORGAN CHASE & CO	CALLGOVAGY				1.0500 / 1.0415					
				4/27/2018	10/27/2015	EPAY PRI		(2,500,000.00)	(2,513,066.67)	0.00	0.00	2,513,066.67
				4/27/2018	10/27/2015	INT		0.00	0.00	0.00	(13,125.00)	13,125.00
810346	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.3000 / 0.2949					
				11/7/2016	10/28/2015	PURC		3,000,000.00	3,002,205.89	0.00	0.00	(3,002,205.89)
809647	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				2.0500 / 2.0455					
				7/30/2020	10/30/2015	EPAY PRI		(2,500,000.00)	(2,512,784.59)	0.00	0.00	2,512,784.59
				7/30/2020	10/30/2015	INT		0.00	0.00	0.00	(12,812.50)	12,812.50

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Fund:	**283-John Wayne Airport**											
810851	FANNIE MAE	/DEUTSCHE	AGNF1				5.0000 / 0.3000					
				3/15/2016	10/30/2015	PURC		104,000.00	106,478.44	0.00	0.00	(106,478.44)
					Sub Total:			**2,413,000.00**	**2,379,055.17**	**125.00**	**(22,461.07)**	**(2,356,719.10)**
Fund:	**15B-Housing 99A & 99B**											
383458	GINNIE MAE	/	MBS				6.2500 / 816.1945					
				9/20/2029	10/20/2015	SALE		(134,943.41)	(135,060.55)	0.00	0.00	515.68
				9/20/2029	10/20/2015	INT		0.00	0.00	0.00	(461.79)	461.79
					Sub Total:			**(134,943.41)**	**(135,060.55)**	**0.00**	**(461.79)**	**977.47**
					Grand Total:			**409,750,056.59**	**407,346,599.37**	**297,271.74**	**3,222,499.79**	**(411,000,915.84)**

Deals [Transaction Type] = SE

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Oct-2015 to 31-Oct-2015

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692	**INVESCO STIC GOVERNMENT & AGENCY**						
10/1/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	3,636,163.25		INVESCO STIC GOVT & AGY PORTFOLIO	805651
10/2/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	6,500,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	805931
10/5/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	3,000,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	806135
10/6/2015	BANK TRANSFER		MONEY MARKET	2,000,000.00		WELLS FARGO BANK	806390
10/7/2015	BANK TRANSFER		MONEY MARKET	(19,194,637.97)		WELLS FARGO BANK	806718
10/8/2015	BANK TRANSFER		MONEY MARKET	5,268,164.83		WELLS FARGO BANK	806991
10/9/2015	BANK TRANSFER		MONEY MARKET	4,521,038.00		WELLS FARGO BANK	807040
10/13/2015	BANK TRANSFER		MONEY MARKET	12,438,655.85		WELLS FARGO BANK	807403
10/15/2015	BANK TRANSFER		MONEY MARKET	10,000,000.00		WELLS FARGO BANK	807942
10/19/2015	BANK TRANSFER		MONEY MARKET	6,000,000.00		WELLS FARGO BANK	808420
10/20/2015	BANK TRANSFER		MONEY MARKET	(31,175,129.70)		WELLS FARGO BANK	808631
10/21/2015	BANK TRANSFER		MONEY MARKET	14,307,202.67		WELLS FARGO BANK	808668
10/22/2015	BANK TRANSFER		MONEY MARKET	4,200,490.07		WELLS FARGO BANK	809193
10/23/2015	BANK TRANSFER		MONEY MARKET	(75,000,000.00)		WELLS FARGO BANK	809436
10/29/2015	BANK TRANSFER		MONEY MARKET	48,707,795.97		WELLS FARGO BANK	810582
10/30/2015	BANK TRANSFER		MONEY MARKET	(49,000,000.00)		WELLS FARGO BANK	810852
		Sub Total Amount Per Account:		**(53,790,257.03)**			
AIM#51103-694	**INVESCO STIC GOVERNMENT & AGENCY**						
10/1/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	7,000,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	805653
10/2/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	700,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	805933
10/5/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(37,535,311.81)		INVESCO STIC GOVT & AGY PORTFOLIO	806137
10/6/2015	BANK TRANSFER		MONEY MARKET	17,779,353.11		WELLS FARGO BANK	806391
10/7/2015	BANK TRANSFER		MONEY MARKET	(19,857,709.00)		WELLS FARGO BANK	806717
10/9/2015	BANK TRANSFER		MONEY MARKET	(48,120,508.00)		WELLS FARGO BANK	807041
10/28/2015	BANK TRANSFER		MONEY MARKET	51,767,317.00		WELLS FARGO BANK	810361
10/30/2015	BANK TRANSFER		MONEY MARKET	(33,931,226.04)		WELLS FARGO BANK	810853
		Sub Total Amount Per Account:		**(62,198,084.74)**			
AIM#51104-JWA	**INVESCO STIC GOVERNMENT & AGENCY**						
10/1/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(171,717.15)		INVESCO STIC GOVT & AGY PORTFOLIO	805655
10/2/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(373,971.42)		INVESCO STIC GOVT & AGY PORTFOLIO	805935
10/7/2015	BANK TRANSFER		MONEY MARKET	2,502,530.00		WELLS FARGO BANK	806716
10/8/2015	BANK TRANSFER		MONEY MARKET	(2,487,652.42)		WELLS FARGO BANK	806992
10/9/2015	BANK TRANSFER		MONEY MARKET	1,000,000.00		WELLS FARGO BANK	807042
10/15/2015	BANK TRANSFER		MONEY MARKET	1,997,944.02		WELLS FARGO BANK	807943
10/16/2015	BANK TRANSFER		MONEY MARKET	(788,213.42)		WELLS FARGO BANK	808006
10/19/2015	BANK TRANSFER		MONEY MARKET	(2,300,000.00)		WELLS FARGO BANK	808421

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Oct-2015 to 31-Oct-2015

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
		Sub Total Amount Per Account:		**(621,080.39)**			
MORGAN 283	**MORGAN STANLEY GOVT 8302-JWA MMF**						
10/5/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,018,901.66)	6128	MORGAN STANLEY INST LIQUIDITY FUN	806127
10/7/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	2,000,000.00	6711	MORGAN STANLEY INST LIQUIDITY FUN	806710
10/19/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(463,055.49)	8419	MORGAN STANLEY INST LIQUIDITY FUN	808418
10/22/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,297,143.12)	9183	MORGAN STANLEY INST LIQUIDITY FUN	809182
10/23/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,494,192.32)	9418	MORGAN STANLEY INST LIQUIDITY FUN	809417
10/26/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(545,450.32)	9644	MORGAN STANLEY INST LIQUIDITY FUN	809643
10/27/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	2,653,125.01	9927	MORGAN STANLEY INST LIQUIDITY FUN	809926
10/28/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,002,205.89)	0360	MORGAN STANLEY INST LIQUIDITY FUN	810359
10/30/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	2,406,334.06	0845	MORGAN STANLEY INST LIQUIDITY FUN	810844
		Sub Total Amount Per Account:		**(1,761,489.73)**			
MORGAN 692	**MORGAN STANLEY GOVT 8302-COUNTY MMF**						
10/2/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	5,419,149.29	5928	MORGAN STANLEY INST LIQUIDITY FUN	805927
10/5/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	3,464,544.37	6124	MORGAN STANLEY INST LIQUIDITY FUN	806123
10/6/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	1,029,914.26	6389	MORGAN STANLEY INST LIQUIDITY FUN	806388
10/8/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	6,000,000.00	6982	MORGAN STANLEY INST LIQUIDITY FUN	806981
10/14/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	150,200.09	7672	MORGAN STANLEY INST LIQUIDITY FUN	807671
10/15/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	7,503,830.89	7939	MORGAN STANLEY INST LIQUIDITY FUN	807938
10/16/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	1,797,195.67	8003	MORGAN STANLEY INST LIQUIDITY FUN	808002
10/19/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	5,142,246.53	142246.530	MORGAN STANLEY INST LIQUIDITY FUN	808414
10/21/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,500,000.00)	8667	MORGAN STANLEY INST LIQUIDITY FUN	808666
10/23/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(16,520,274.00)	9414	MORGAN STANLEY INST LIQUIDITY FUN	809413
10/26/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(33,353,923.06)	9640	MORGAN STANLEY INST LIQUIDITY FUN	809639
10/27/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	15,210,165.89	9923	MORGAN STANLEY INST LIQUIDITY FUN	809922
10/28/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	63,027,244.04	0356	MORGAN STANLEY INST LIQUIDITY FUN	810355
10/30/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(70,502,846.50)	0843	MORGAN STANLEY INST LIQUIDITY FUN	810842
		Sub Total Amount Per Account:		**(13,132,552.53)**			
MORGAN 694	**MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF**						
10/1/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	4,886,284.97		MORGAN STANLEY INST LIQUIDITY FUN	805657
10/2/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	350,711.00	5930	MORGAN STANLEY INST LIQUIDITY FUN	805929
10/5/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,000,000.00)	6126	MORGAN STANLEY INST LIQUIDITY FUN	806125
10/8/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,290,978.77)	6984	MORGAN STANLEY INST LIQUIDITY FUN	806983
10/9/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(38,506,387.17)	7039	MORGAN STANLEY INST LIQUIDITY FUN	807038
10/13/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(6,951,984.33)	7398	MORGAN STANLEY INST LIQUIDITY FUN	807397
10/14/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,561,984.70)	7674	MORGAN STANLEY INST LIQUIDITY FUN	807673
10/15/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,829,722.00)	7941	MORGAN STANLEY INST LIQUIDITY FUN	807940

County of Orange
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MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Oct-2015 to 31-Oct-2015

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
10/16/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	4,606,229.00	8005	MORGAN STANLEY INST LIQUIDITY FUN	808004
10/19/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	4,559,877.33	8417	MORGAN STANLEY INST LIQUIDITY FUN	808416
10/20/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,688,747.00)	8630	MORGAN STANLEY INST LIQUIDITY FUN	808629
10/21/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	14,957,751.00	8665	MORGAN STANLEY INST LIQUIDITY FUN	808664
10/22/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	5,251,887.33	9181	MORGAN STANLEY INST LIQUIDITY FUN	809180
10/23/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(12,619,394.00)	9416	MORGAN STANLEY INST LIQUIDITY FUN	809415
10/26/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(15,724,924.08)	9642	MORGAN STANLEY INST LIQUIDITY FUN	809641
10/27/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(14,886,588.00)	9925	MORGAN STANLEY INST LIQUIDITY FUN	809924
10/28/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	80,000,000.00	0358	MORGAN STANLEY INST LIQUIDITY FUN	810357
10/29/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(34,234,489.32)	0576	MORGAN STANLEY INST LIQUIDITY FUN	810575
		Sub Total Amount Per Account:		**(29,682,458.74)**			

Total Amount : **(161,185,923.16)**

MONTHLY TREASURER'S INVESTMENT REPORT
Distribution List

County of Orange Elected Officials
Honorable Sandra Hutchens, Sheriff-Coroner
Honorable Hugh Nguyen, Clerk-Recorder
Honorable Claude Parrish, Assessor
Honorable Anthony J. Rackauckas, Jr., District Attorney/Public Administrator
Honorable Eric Woolery, Auditor-Controller

Treasury Oversight Committee
Gary Capata
William "Andy" Dunn
Frank Kim
Al Mijares
Laura Parisi
Richard Rohm
Eric Woolery

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

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

State of California
CDIAC
Superior Court

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

Orange County Community College Districts (CCD)
Coast Community CCD
North Orange County CCD
Rancho-Santiago CCD
South Orange County CCD

Orange County Regional Occupational Programs (ROP)
Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)
Serrano Water District (6-22-99)
City of Villa Park (10-2-01)
City of Tustin (5-21-02)
Mesa Water District (8-9-02)
Orange County Water District (3-30-04)
Municipal Water District of OC (7-27-04)
Orange County Mosquito and Vector Control District (11-14-06)
Buena Park Library District (2-9-10)
Local Agency Formation Commission (10-5-10)
Villa Park Community Services Foundation (4-5-11)
City of Laguna Niguel (3-13-14)