Treasurer's Monthly INVESTMENT REPORT

FEBRUARY 2016

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

COUNTY OF ORANGE

TREASURER'S INVESTMENT REPORT
For February 29, 2016

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

INTERDEPARTMENTAL COMMUNICATION

Date: March 15, 2016

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

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

Subject: Treasurer's Investment Report for the Month Ended February 29, 2016

Attached, please find the Treasurer's Investment Report for the County of Orange for the month ended February 29, 2016. 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 February 29, 2016. 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 53, 49 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% (2.35). The duration is currently at 1.29. The investments in all of the funds are marked to market daily to determine the value of the funds. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required.

ECONOMIC UPDATE

In February, the job market added 242,000 new jobs, and January's job numbers were revised upward by 21,000 to 172,000. The U.S. unemployment rate was unchanged at 4.9%. U.S. gross domestic product (GDP) was revised up in the fourth quarter of 2015 to a 1.0% annualized rate from 0.7%. Both the Empire State Manufacturing Index and the Philadelphia Fed Index remained negative at -16.6 and -2.8 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 forty-third consecutive month in December, up 5.74% from a year ago. The index for pending home sales decreased 0.9% on a year-over-year basis in January. The 10-year Treasury rate decreased 18 basis points in February to 1.74%.

The short-term 90-day T-bill ended the month at 0.32%, up from 0.31% in January and the rate on the 2-year Treasury note was 0.78% at the end of February, unchanged from January.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2015/2016 is 0.60% for the Orange County Investment Pool and 0.61% for the Orange County Educational Investment Pool. The current net yield for fiscal year 2015/2016 is 0.53% and 0.54 % respectively. The forecasted gross yield for the fiscal year 2015/2016 for the Orange County Investment Pool and Orange County Educational Investment Pool is expected to be 0.70% and the forecasted net yield is expected to be 0.63%.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Each month, the County Treasurer apportions the accrued interest earnings to each pool participant. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution will generally be paid in the months following. The February 2016 interest apportionment is expected to be paid by March 31, 2016. 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 $40 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 $178 million in AA rated County of Orange debt, which represents approximately 2.28% of assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had no compliance exceptions for the month of February 2016.

CREDIT UPDATE

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

I certify that this report includes all pool and non-pooled investments as of February 29, 2016 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on December 15, 2015. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures
cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	FEBRUARY 2016	JANUARY 2016	INCREASE (DECREASE)	NET CHANGE %	FEBRUARY 2015	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value[1,2]	$ 3,882,197,428	$ 3,700,764,571	$ 181,432,857	4.90%	$ 3,491,253,075	$ 390,944,353	11.20%
End Of Month Book Value[2]	$ 3,879,363,466	$ 3,699,044,843	$ 180,318,623	4.87%	$ 3,489,999,817	$ 389,363,649	11.16%
Monthly Average Balance[2]	$ 3,785,406,926	$ 3,862,112,428	$ (76,705,502)	-1.99%	$ 3,407,967,003	$ 377,439,923	11.08%
Year-To-Date Average Balance	$ 3,630,373,948	$ 3,608,226,379	$ 22,147,568	0.61%	$ 3,337,940,464	$ 292,433,484	8.76%
Monthly Accrued Earnings[3]	$ 2,136,866	$ 2,158,705	$ (21,840)	-1.01%	$ 1,228,220	$ 908,646	73.98%
Monthly Net Yield[3]	0.65%	0.59%	0.06%	10.07%	0.41%	0.24%	57.32%
Year-To-Date Net Yield[3]	0.53%	0.51%	0.02%	3.12%	0.33%	0.20%	60.00%
Annual Estimated Gross Yield[4]	0.70%	0.70%	0.00%	0.00%	0.40%	0.30%	75.00%
Weighted Average Maturity (WAM)[5]	345	361	(16)	-4.43%	409	(64)	-15.65%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value[1]	$ 3,949,367,730	$ 4,264,725,927	$ (315,358,197)	-7.39%	$ 3,807,064,462	$ 142,303,268	3.74%
End Of Month Book Value	$ 3,946,351,452	$ 4,262,849,047	$ (316,497,595)	-7.42%	$ 3,805,786,123	$ 140,565,329	3.69%
Monthly Average Balance	$ 4,083,130,292	$ 4,347,461,145	$ (264,330,853)	-6.08%	$ 3,935,082,657	$ 148,047,635	3.76%
Year-To-Date Average Balance	$ 3,694,022,821	$ 3,638,436,040	$ 55,586,782	1.53%	$ 3,550,632,130	$ 143,390,691	4.04%
Monthly Accrued Earnings[3]	$ 2,287,393	$ 2,347,473	$ (60,080)	-2.56%	$ 1,280,627	$ 1,006,766	78.62%
Monthly Net Yield[3]	0.63%	0.56%	0.07%	11.76%	0.36%	0.27%	74.17%
Year-To-Date Net Yield[3]	0.54%	0.52%	0.01%	2.67%	0.33%	0.21%	63.03%
Annual Estimated Gross Yield[4]	0.70%	0.70%	0.00%	0.00%	0.40%	0.30%	75.00%
Weighted Average Maturity (WAM)[5]	338	321	17	5.30%	384	(46)	-11.98%

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

[2] In February 2016, OCIP End of Month Market and Book Values, Monthly Average Balance and Year-To-Date Average Balance were higher than February 2015 due to higher secured property tax receipts and issuance of new County CFD bonds.

[3] In February 2016, OCIP and OCEIP Monthly Net Yield was higher than January 2016 and Monthly Accrued Earnings, Monthly Net Yield and Year-To-Date Net Yield were higher than February 2015 primarily due to investments in longer-term, higher yielding securities and slightly higher short-term interest rates.

[4] Annual Estimated Gross Yield for February 2015 is reported at the actual annual gross yield for FY14/15, and the Annual Estimated Gross Yield for February 2016 is reported at the latest forecasted yield of 0.70%. The Annual Estimated Gross Yield for FY 15/16 is higher than FY 14/15 due to an increase in the short-term Federal Funds Rate of 0.25% on December 17, 2015, and reductions in excess liquidity and improved cash management while maintaining the same high credit quality of securities.

[5] In February 2016, OCIP and OCEIP WAM were lower than February 2015 primarily due to maturities of longer-term investments and purchases of investments of shorter duration.

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH ENDED: FEBRUARY 29, 2016

INVESTMENT STATISTICS - By Investment Pool*

DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 2/29/16	MONTHLY Gross Yield	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value	$ 3,882,197,428	345	0.70%		1.00
	COST (Capital)	$ 3,890,154,994			0.71%	
	MONTHLY AVG Balance	$ 3,785,406,926				
	BOOK Value	$ 3,879,363,466				
Orange County Educational Investment Pool (OCEIP)	MARKET Value	$ 3,949,367,730	338	0.69%		1.00
	COST (Capital)	$ 3,957,366,311			0.70%	
	MONTHLY AVG Balance	$ 4,083,130,292				
	BOOK Value	$ 3,946,351,452				

INVESTMENT STATISTICS - Non Pooled Investments **

DESCRIPTION	CURRENT BALANCE		INVESTMENT BALANCES AT COST	
Specific Investment Funds:	MARKET Value	$ 303,771,015	County General -Tax Exempt Non AMT	$ 221,088,398
100, 15B, 283, 505, 650 FVSD	COST (Capital)	$ 303,677,834	John Wayne Airport Investment Pool	49,992,634
	MONTHLY AVG Balance	$ 303,572,669	Repurchase Agreement	1,081,500
	BOOK Value	$ 303,512,632	Fountain Valley School District Fund 40	31,429,247
			GNMA Mortgage-Backed Securities	86,055
				$ 303,677,834

MONTH END TOTALS

INVESTMENTS & CASH		FUND ACCOUNTING & SPECIFIC INVESTMENTS	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	$ 1,357,088,749	County Funds	$ 3,881,537,626
County Cash ***	(8,617,368)	Educational Funds	3,961,327,667
EXTENDED FUND	5,071,066,245	Specific Investment Funds	303,677,834
EDUCATIONAL MONEY MARKET FUND (OCEMMF)			
Educational Money Market Fund	1,419,366,311		
Educational Cash	3,961,356		
NON-POOLED INVESTMENTS			
Non Pooled Investments @ Cost	303,677,834		
	$ 8,146,543,127		$ 8,146,543,127

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	0.36%	OCMMF	53
OCEMMF - MONTHLY GROSS YIELD	0.41%	OCEMMF	49
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.43%	JOHN WAYNE AIRPORT WAM	54
OCIP - YTD NET YIELD****	0.53%	LGIP WAM (Standard & Poors)	42
OCEIP - YTD NET YIELD****	0.54%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.30%		

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH ENDED: FEBRUARY 29, 2016

INVESTMENT STATISTICS - By Investment Fund*

DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 2/29/16	MONTHLY Gross Yield	Current NAV
County Money Market Fund (OCMMF)	MARKET Value	$ 1,356,697,509	53	0.36%		1.00
	COST (Capital)	$ 1,357,088,749			0.36%	
	MONTHLY AVG Balance	$ 1,255,913,524				
	BOOK Value	$ 1,356,582,918				
Educational Money Market Fund (OCEMMF)	MARKET Value	$ 1,418,948,794	49	0.39%		1.00
	COST (Capital)	$ 1,419,366,311			0.41%	
	MONTHLY AVG Balance	$ 1,545,130,292				
	BOOK Value	$ 1,418,657,183				
Extended Fund	MARKET Value	$ 5,055,918,854	501	0.88%		1.00
	COST (Capital)	$ 5,071,066,245			0.89%	
	MONTHLY AVG Balance	$ 5,067,493,401				
	BOOK Value	$ 5,050,474,818				

ALLOCATION OF EXTENDED FUND

Extended Fund						
OCIP Share	MARKET Value	$ 2,525,499,918	501	0.88%		1.00
	COST (Capital)	$ 2,533,066,245			0.89%	
	MONTHLY AVG Balance	$ 2,529,493,401				
	BOOK Value	$ 2,522,780,548				
OCEIP Share	MARKET Value	$ 2,530,418,936	501	0.88%		1.00
	COST (Capital)	$ 2,538,000,000			0.89%	
	MONTHLY AVG Balance	$ 2,538,000,000				
	BOOK Value	$ 2,527,694,269				
Effective Duration		1.29				

* 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.

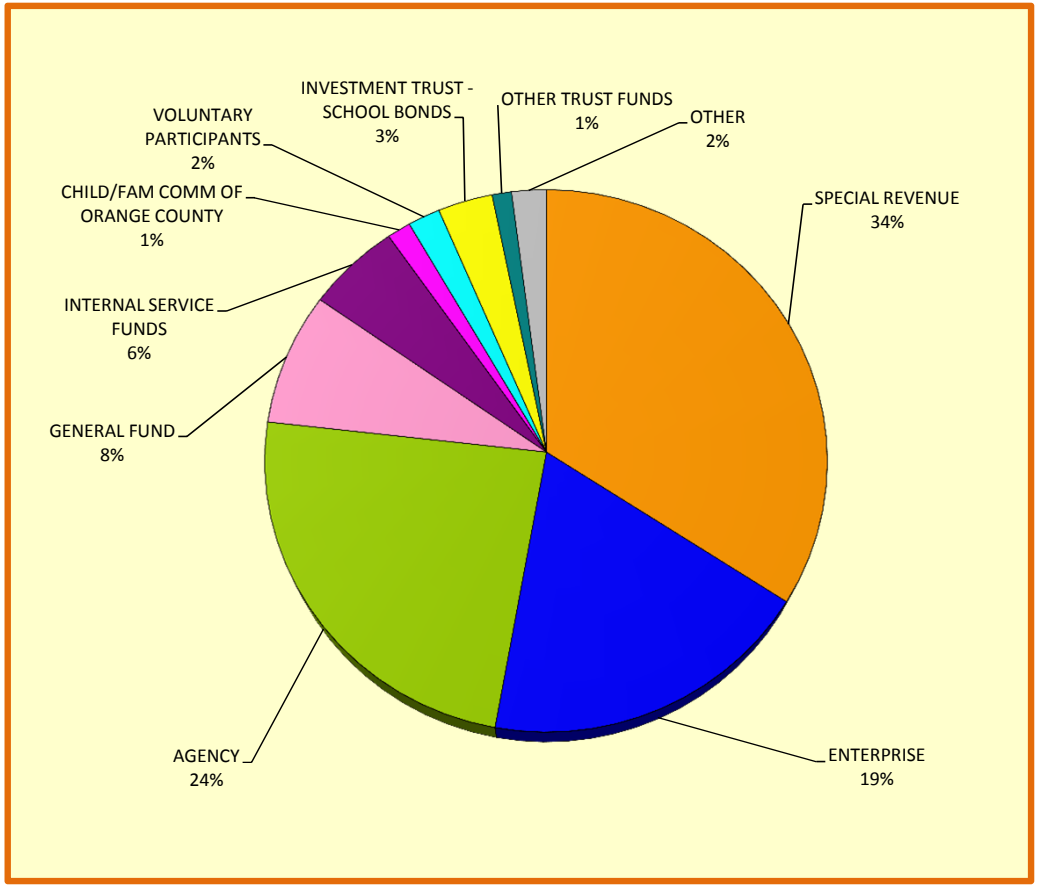
*** The negative accounting book balance is a timing difference due to cash received by the County on February 29, but not booked until March 1, the next business day. The bank balance on February 29 was $15,166,338.

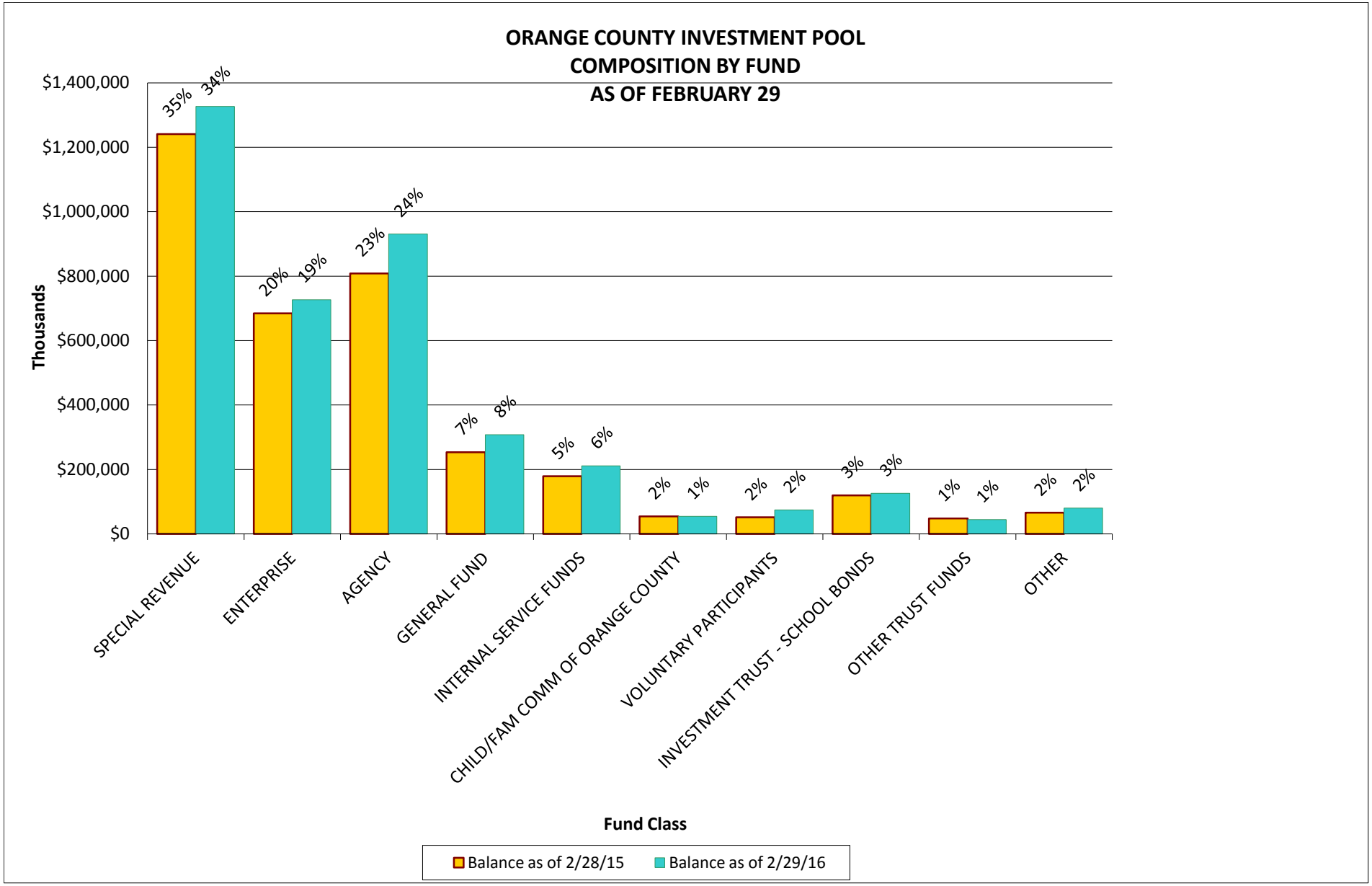
**** The Net Yield differs from the monthly average yield as it includes the Treasury administration fees.

***** 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 FEBRUARY 29, 2016

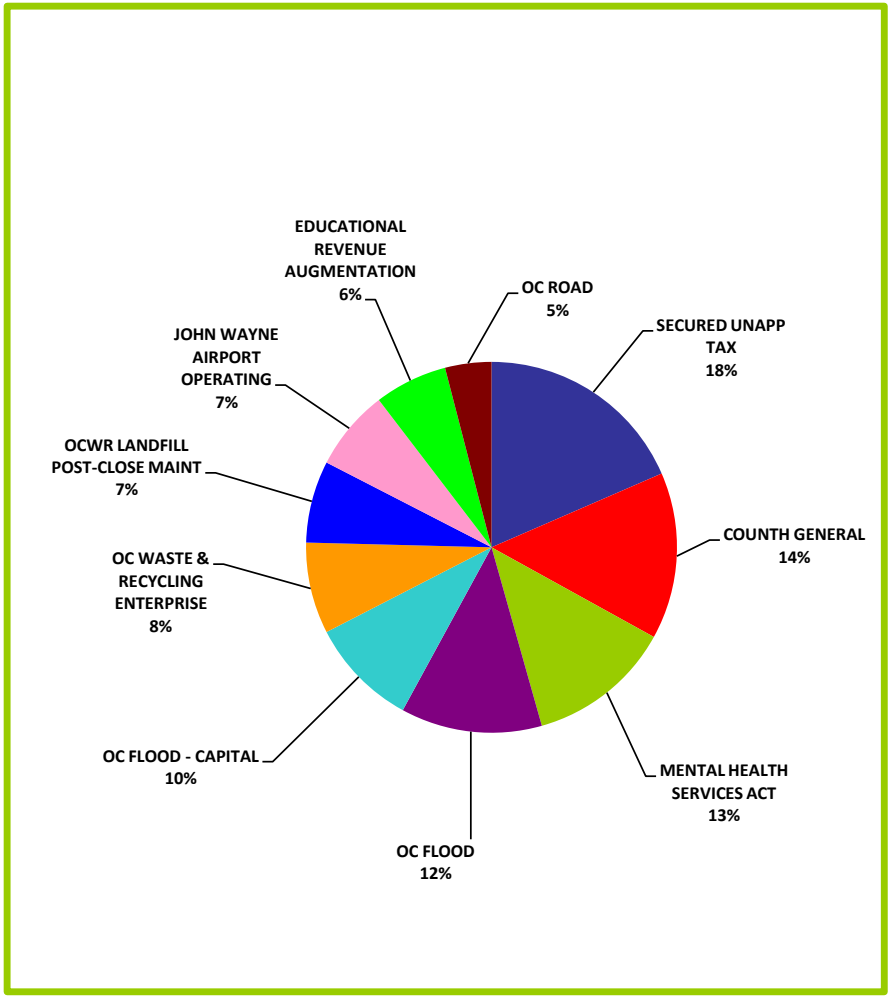
FUNDS		BALANCE
SPECIAL REVENUE	$	1,326,503,913
ENTERPRISE		726,830,096
AGENCY		930,856,536
GENERAL FUND		308,063,501
INVESTMENT TRUST - SCHOOL BONDS		126,047,074
INTERNAL SERVICE FUNDS		210,972,396
CHILD/FAM COMM OF ORANGE COUNTY		54,639,290
VOLUNTARY PARTICIPANTS		74,299,266
OTHER TRUST FUNDS		44,636,119
OTHER		79,925,761
TOTAL	**$**	**3,882,773,952**




ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF FEBRUARY 29
Thousands
$1,400,000
$1,200,000
$1,000,000
$800,000
$600,000
$400,000
$200,000
$0
35%
34%
20%
19%
23%
24%
7%
8%
5%
6%
2%
1%
2%
2%
3%
3%
1%
1%
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 2/28/15
Balance as of 2/29/16

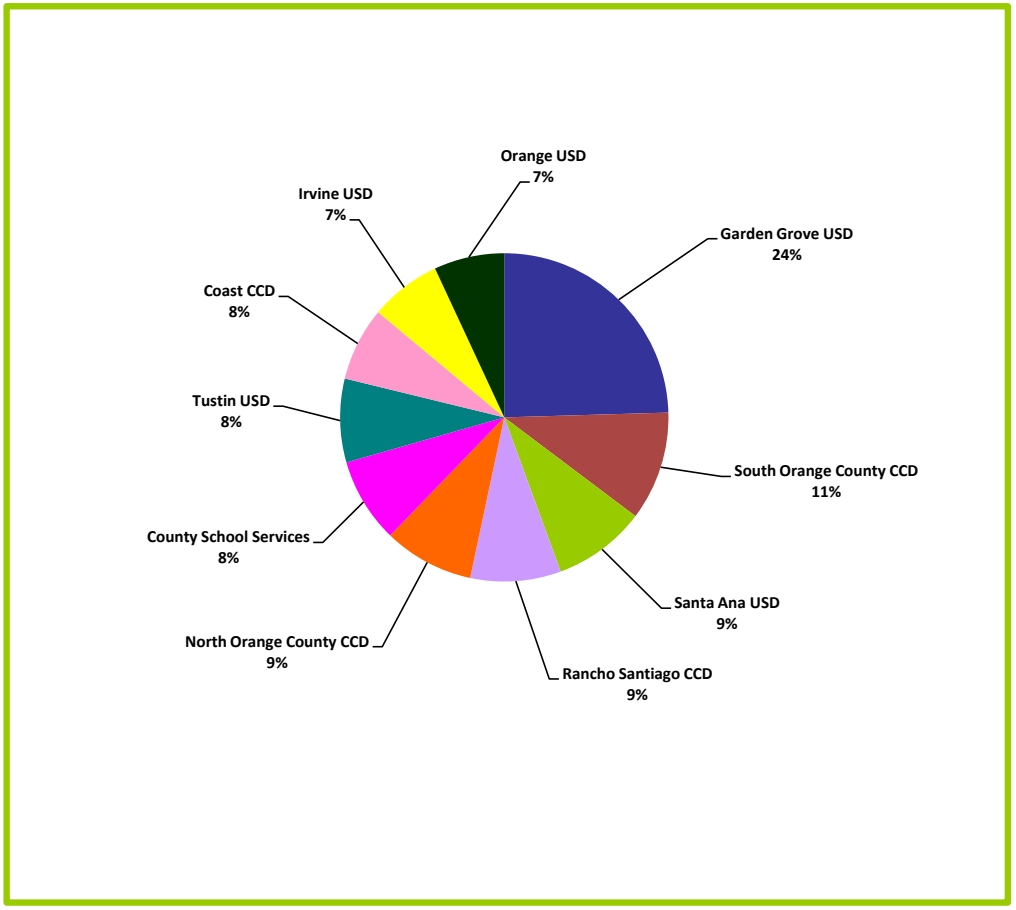
ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 29, 2016

FUND #	FUND NAME	BALANCE
673	SECURED UNAPP TAX	$ 369,689,902
100	COUNTY GENERAL	290,841,577
13Y	MENTAL HEALTH SERVICES ACT	251,884,425
400	OC FLOOD	246,218,427
404	OC FLOOD - CAPITAL	190,123,706
299	OC WASTE & RECYCLING ENTERPRISE	159,237,598
279	OCWR LANDFILL POST-CLOSE MAINT	142,890,304
280	JOHN WAYNE AIRPORT OPERATING	141,058,521
664	EDUCATIONAL REVENUE AUGMENTATION	127,078,059
115	OC ROAD	80,691,911
	TOTAL	**$ 1,999,714,430**



ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 29, 2016

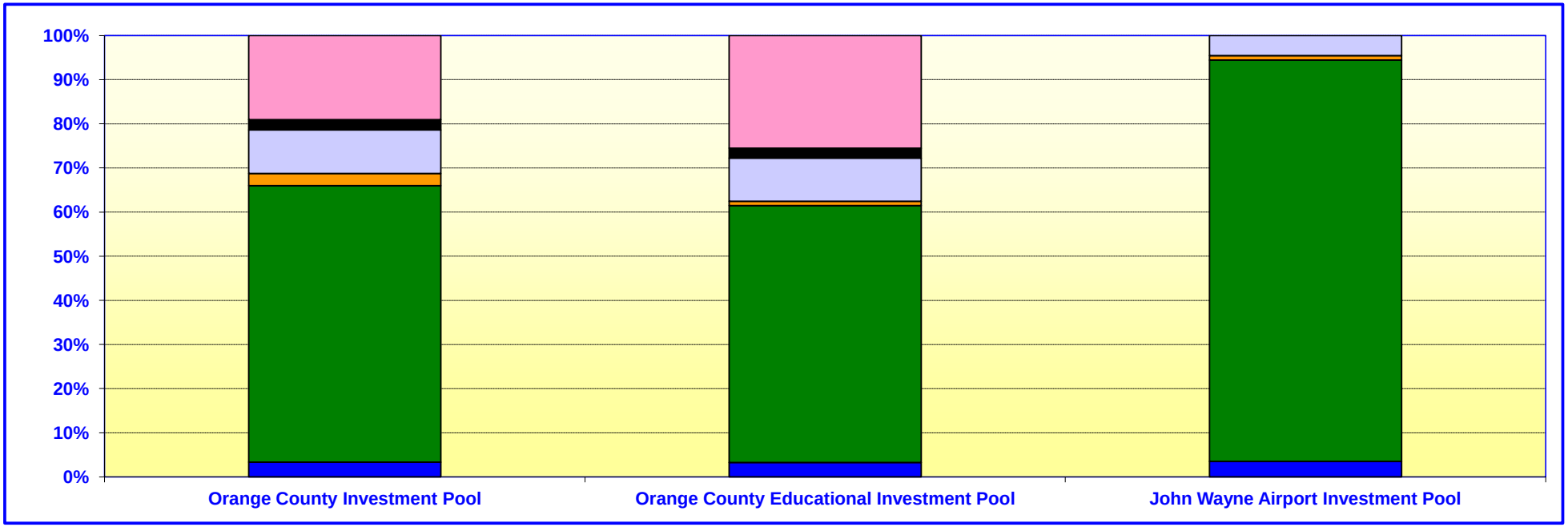
DISTRICT #	SCHOOL DISTRICT	BALANCE
72	Garden Grove USD	$ 636,118,713
96	South Orange County CCD	278,306,069
84	Santa Ana USD	237,476,967
92	Rancho Santiago CCD	231,067,145
88	North Orange County CCD	230,615,304
94	County School Services	216,416,794
87	Tustin USD	213,475,113
90	Coast CCD	188,090,336
75	Irvine USD	181,698,205
80	Orange USD	179,702,539
	TOTAL	**$ 2,592,967,185**



ORANGE COUNTY TREASURER - TAX COLLECTOR

BY INVESTMENT TYPE - By Percentage Holdings

February 29, 2016



Orange County Investment Pool

	In Thousands	%
U.S. GOVERNMENT AGENCIES	$ 2,431,425	62.63%
U.S. TREASURIES	740,588	19.08%
MEDIUM - TERM NOTES	383,310	9.87%
MONEY MARKET FUNDS	108,139	2.79%
MUNICIPAL DEBT	89,266	2.30%
CERTIFICATES OF DEPOSIT	129,469	3.33%
	$ 3,882,197	100.00%

Orange County Educational Investment Pool

	In Thousands	%
U.S. GOVERNMENT AGENCIES	$ 2,298,285	58.18%
U.S. TREASURIES	1,007,078	25.51%
MEDIUM - TERM NOTES	386,503	9.79%
MONEY MARKET FUNDS	38,780	0.98%
MUNICIPAL DEBT	89,086	2.26%
CERTIFICATES OF DEPOSIT	129,636	3.28%
	$ 3,949,368	100.00%

John Wayne Airport Investment Pool

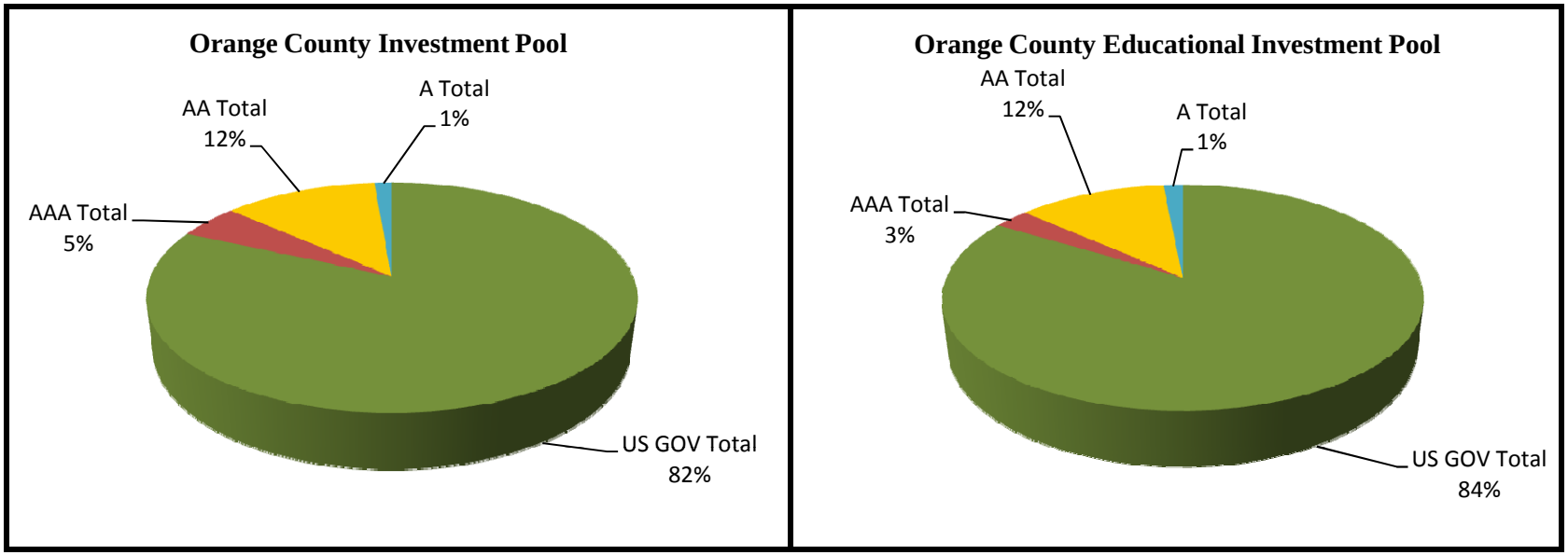
	In Thousands	%
U.S. GOVERNMENT AGENCIES	$ 45,357	90.91%
MEDIUM - TERM NOTES	2,273	4.56%
MONEY MARKET FUNDS	507	1.02%
CERTIFICATES OF DEPOSIT	1,749	3.51%
	$ 49,886	100.00%

Calculated Using Market Value at 2/29/2016

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

February 29, 2016



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

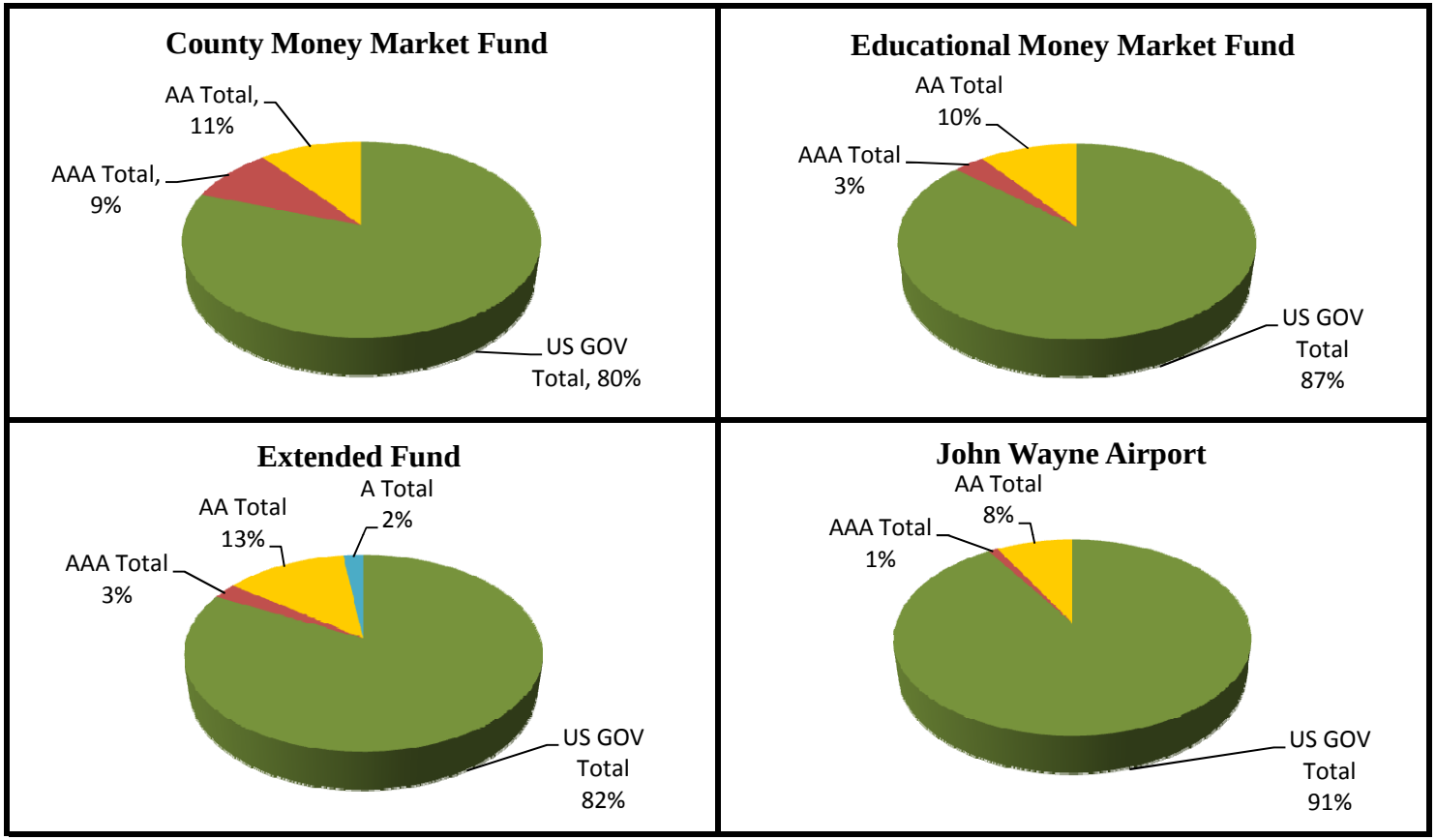
A Includes A+,A- & A

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

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

February 29, 2016



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

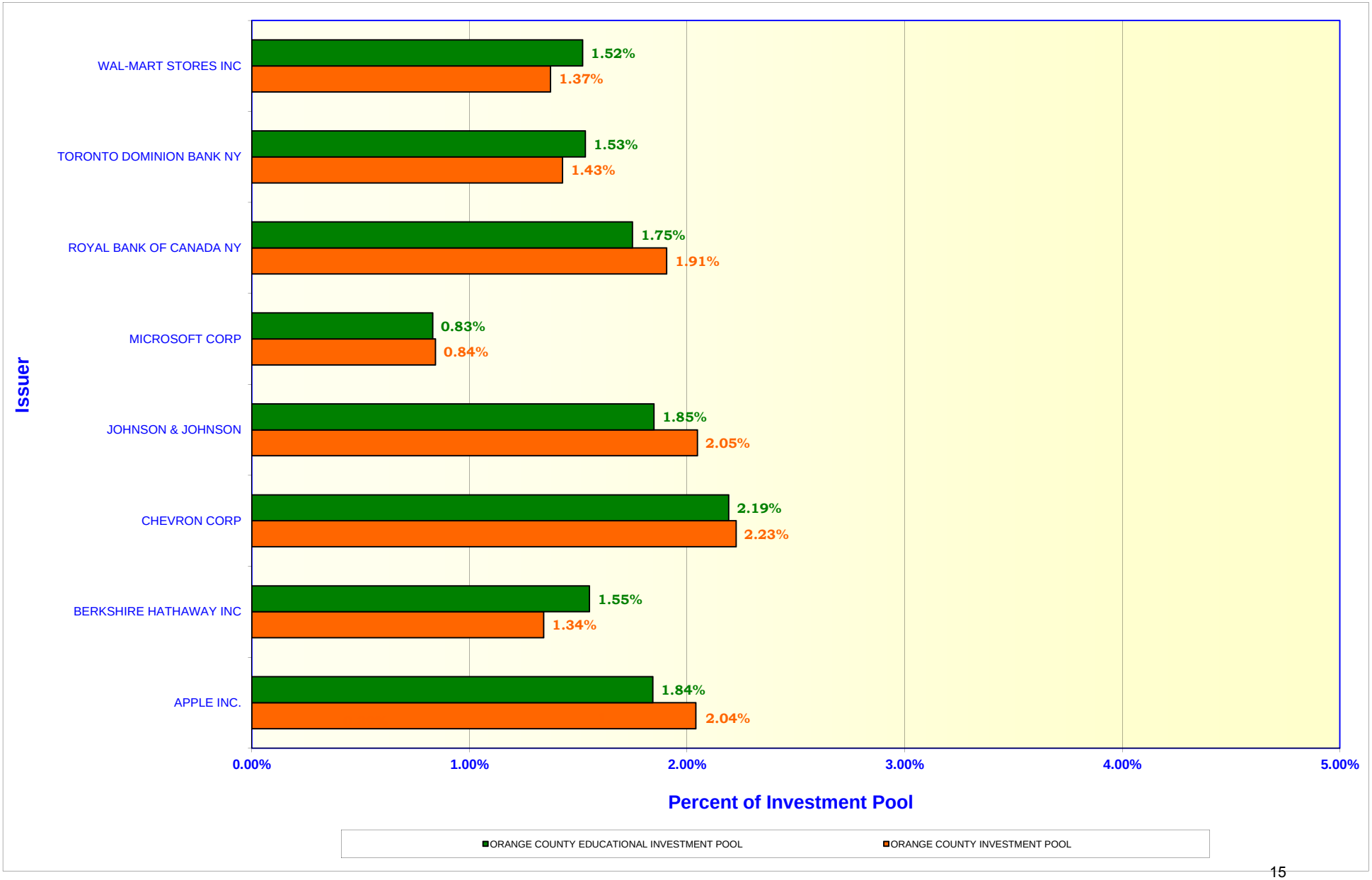
A Includes A+,A- & A

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

ORANGE COUNTY TREASURER - TAX COLLECTOR

ISSUER CONCENTRATION-By Investment Pool

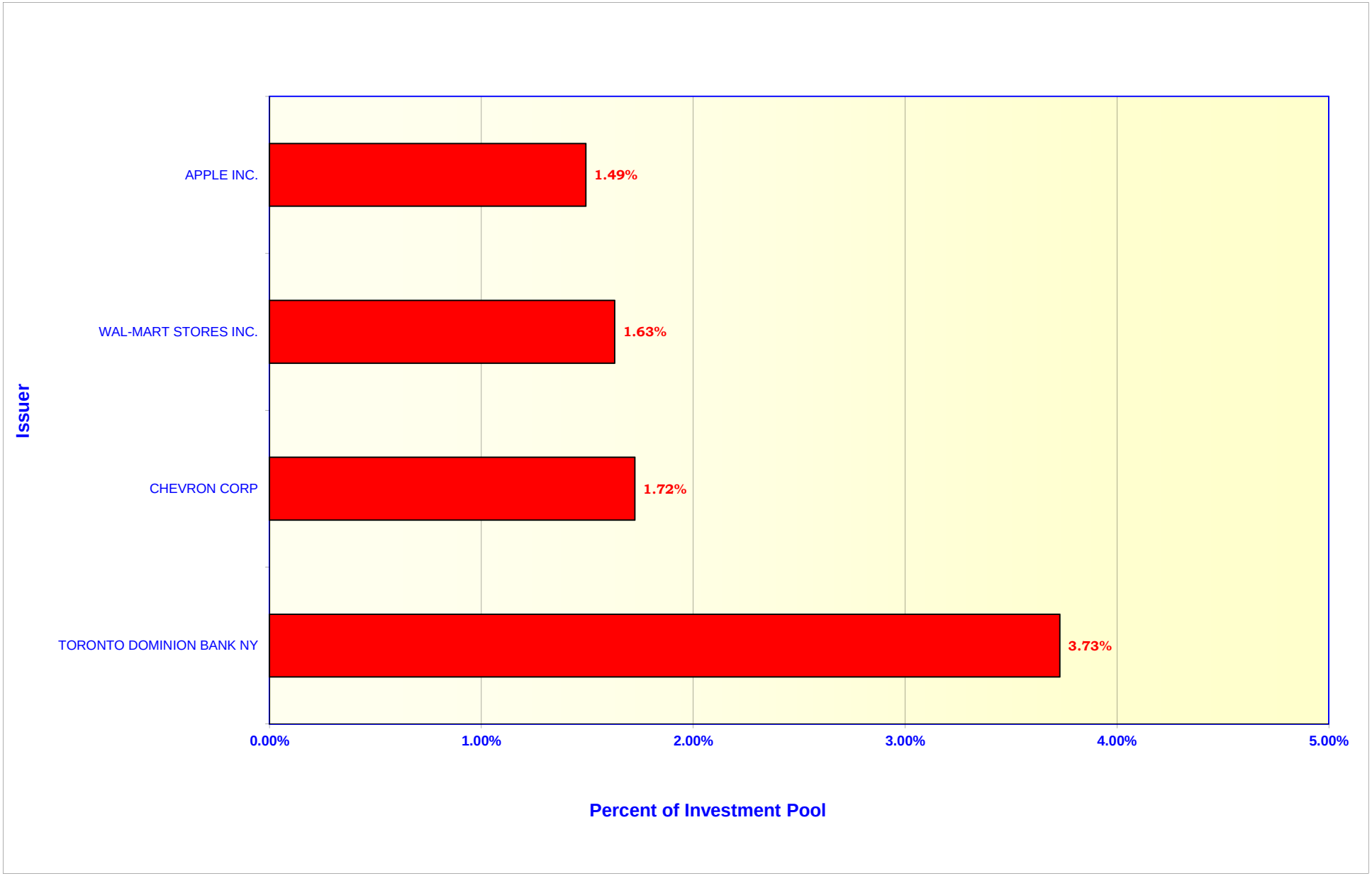
February 29, 2016



ORANGE COUNTY TREASURER - TAX COLLECTOR

ISSUER CONCENTRATION - JOHN WAYNE AIRPORT INVESTMENT POOL

February 29, 2016



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

February 29, 2016

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	NR	AA+	Aaa	NR
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
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+
CHEVRON CORPORATION***	A-1+	P-1	NR	AA-	Aa1	NR
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	Aa1	AA
ORANGE CNTY CA PENSION OBLG 2016 A	NR	NR	F1+	AA	Aa1	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

* 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 removed its CreditWatch Negative from its L/T Rating on February 19, 2016.

*** S&P downgraded its L/T Rating from AA to AA- on February 2, 2016. Moody's placed its L/T Rating on review for downgrade on February 25,

Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended February 29, 2016

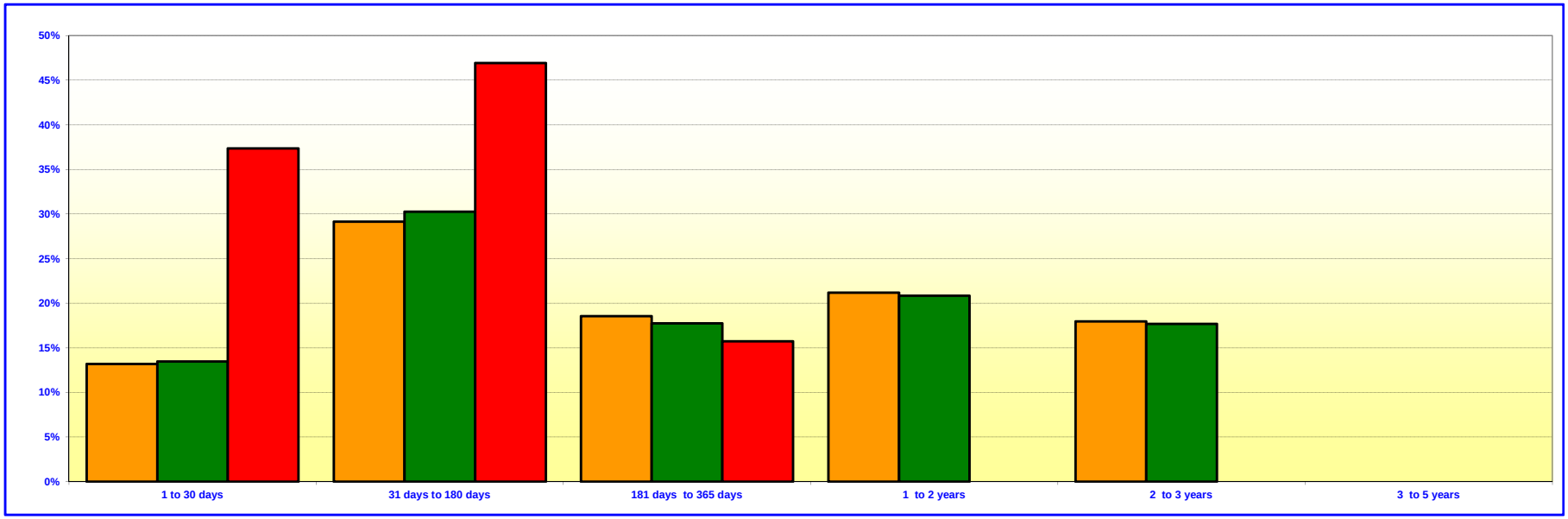
During February, there were no changes in the Treasurer's Approved Issuer List. However, the rating agencies did make two updates in the ratings of the following companies that the Credit Investment Committee had previously put on hold. (Chevron - January 25, 2016; Berkshire Hathaway Inc. and a subsidiary, Berkshire Hathaway Finance - September 4, 2015):

- Standard & Poor's downgraded Chevron Corporation (Chevron) from AA to AA- on February 2. Moody's placed Chevron on review for downgrade on February 25.
- Standard & Poor's changed its rating of Berkshire Hathaway Inc. from CreditWatch Negative to a Stable outlook on February 19, 2016.

ORANGE COUNTY TREASURER - TAX COLLECTOR

MATURITIES DISTRIBUTION

February 29, 2016



ORANGE COUNTY INVESTMENT POOL

	In Thousands	%
1 TO 30 DAYS	$ 510,318	13.19%
31 TO 180 DAYS	1,127,637	29.13%
181 TO 365 DAYS	717,625	18.55%
1 YEAR TO 2 YEARS	819,125	21.17%
2 YEARS TO 3 YEARS	694,902	17.96%
3 YEARS TO 5 YEARS	-	0.00%
TOTAL	$ 3,869,607	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL

	In Thousands	%
1 TO 30 DAYS	$ 529,776	13.46%
31 TO 180 DAYS	1,191,564	30.26%
181 TO 365 DAYS	698,227	17.74%
1 YEAR TO 2 YEARS	820,721	20.85%
2 YEARS TO 3 YEARS	696,255	17.69%
3 YEARS TO 5 YEARS	-	0.00%
TOTAL	$ 3,936,543	100.00%

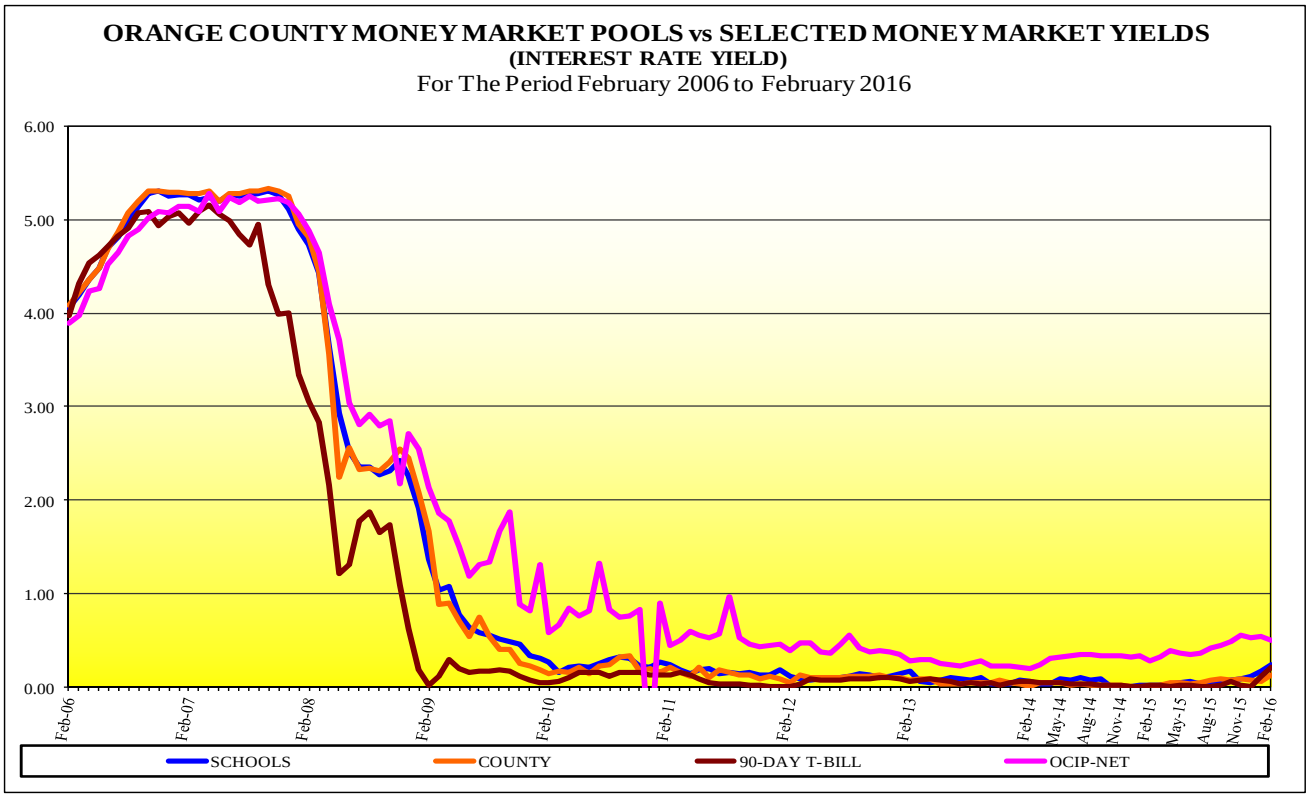
JOHN WAYNE AIRPORT INVESTMENT POOL

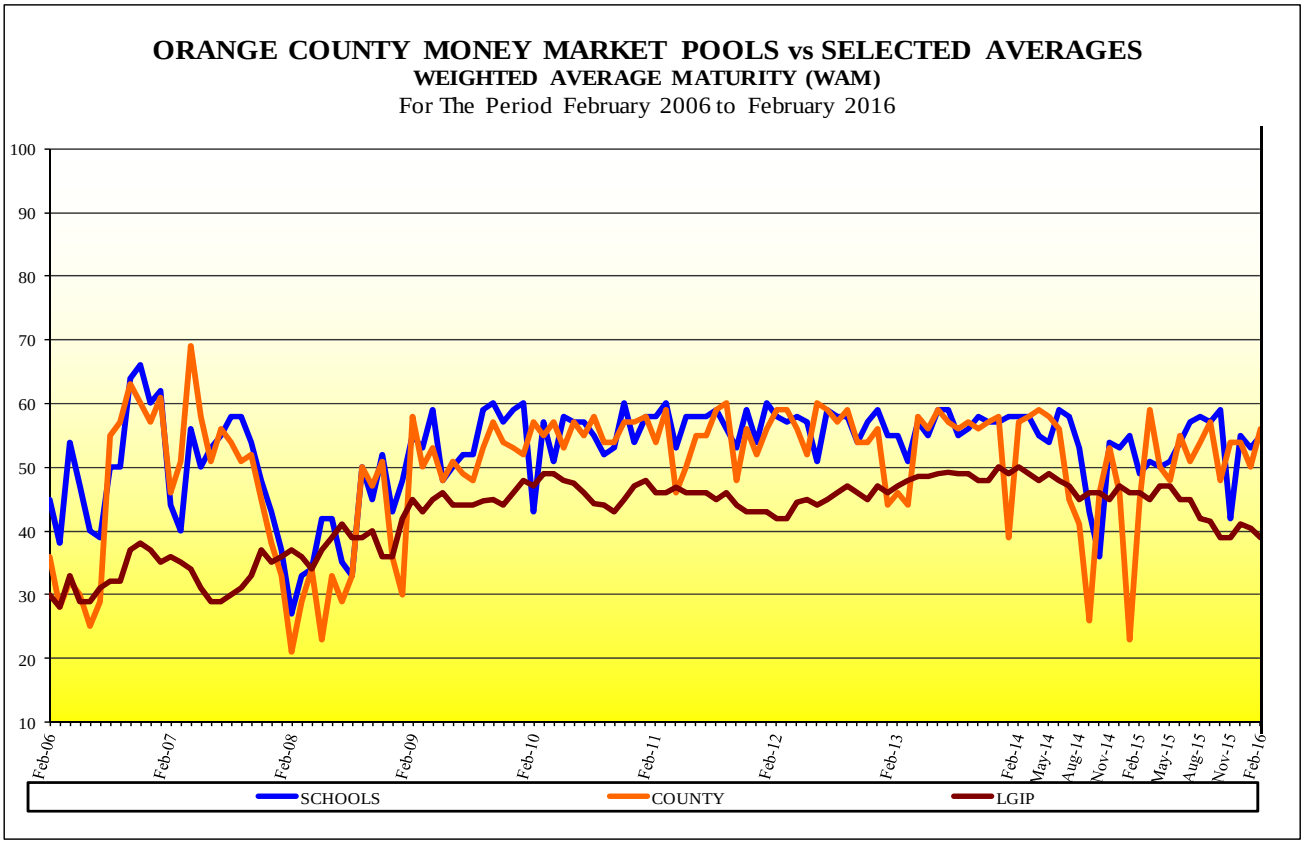
	In Thousands	%
1 TO 30 DAYS	$ 18,576	37.34%
31 TO 180 DAYS	23,346	46.92%
181 TO 365 DAYS	7,829	15.74%
1 YEAR TO 2 YEARS	-	0.00%
TOTAL	$ 49,751	100.00%

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 02/29/2016, Floating Rate Notes comprise 2.46%, 3.14%, and 22.11% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Pool respectively.





• As of February 29,2016, LGIP – 0.28; LGIP WAM -42; 90-Day T-Bill – 0.30; OCIP – Net – 0.528

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

March 1, 2015 - February 29, 2016

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
Current Month - February 2016				
County Pool - Money Market Fund	$ 1,356,697,509	$ 358,060	0.36%	53
Educational Pool - Money Market Fund	$ 1,418,948,794	$ 502,610	0.41%	49
Extended Fund	$ 5,055,918,854	$ 3,563,588	0.89%	501
January 2016				
County Pool - Money Market Fund	$ 1,181,133,064	$ 378,119	0.33%	58
Educational Pool - Money Market Fund	$ 1,734,538,876	$ 564,397	0.37%	56
Extended Fund	$ 5,049,818,559	$ 3,563,663	0.83%	503
December 2015				
County Pool - Money Market Fund	$ 1,720,712,911	$ 294,202	0.20%	56
Educational Pool - Money Market Fund	$ 1,925,021,216	$ 321,451	0.31%	55
Extended Fund	$ 5,036,016,892	$ 3,442,794	0.80%	525
November 2015				
County Pool - Money Market Fund	$ 1,494,036,511	$ 139,050	0.14%	50
Educational Pool - Money Market Fund	$ 628,302,751	$ 135,146	0.24%	53
Extended Fund	$ 5,037,742,541	$ 3,334,886	0.81%	532
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
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	$ 3,650,033,621	$ 14,707,081	0.60%	379
Orange County Educational Investment Pool	$ 3,694,405,261	$ 15,182,528	0.61%	378

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING AUGUST 31, 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 August 31, 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
February 2016 - Ending Cash				$ (8,617,368) *
March	$ 562,857,060	$ 868,818,432	$ 558,372,000	864,686,123
April	488,499,289	1,865,871,067	1,790,516,944	1,428,539,536
May	371,361,884	342,979,619	626,869,129	1,516,011,909
June	133,973,059	328,965,944	648,420,068	1,330,530,845
July	65,803,510	262,058,818	597,309,740	1,061,083,433
August	107,016,079	417,529,846	408,462,097	1,177,167,261

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL

Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
February 2016 - Ending Cash				$ 3,961,356
March	$ 762,257,605	$ 530,056,200	$ 682,025,690	614,249,471
April	398,094,740	1,120,735,949	626,026,512	1,507,053,648
May	293,168,671	315,787,405	647,757,787	1,468,251,937
June	171,469,389	405,639,584	663,133,872	1,382,227,037
July	65,933,879	270,299,578	490,946,018	1,227,514,476
August	102,213,769	201,754,431	537,954,351	993,528,325

* The negative accounting book balance is a timing difference due to cash received by the County on February 29, but not booked until March 1, the next business day. The cash balance on February 29 was $15,166,337.85.

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month Ended February 29, 2016

	Month
Treasurer's Accountability at the Beginning of the Period:	**$8,296,906,761**
Cash Receipts:	
County	512,609,026
School and Community College Districts	309,613,882
Total Cash Receipts	822,222,908
Cash Disbursements:	
County	349,700,746
School and Community College Districts	626,279,023
Total Cash Disbursements	975,979,769
Net Change in Book Value of Pooled Assets	(153,756,861)
Net Increase in Non Pooled Investments	3,393,227
Treasurer's Accountability at the End of the Period:	**$8,146,543,127**
Assets in the Treasury at the End of the Period (at Book Value):	
Pooled Investments:	
O.C. Investment Pool	$ 3,890,154,994
O.C. Educational Investment Pool	3,957,366,311
Total Orange County Investment Pools	7,847,521,305
Non Pooled Investments:	
Non Pooled Investments - John Wayne Airport	49,992,634
Non Pooled Investments - General Fund - Tax Exempt Non AMT	221,088,398
Non Pooled Investments - Fountain Valley School District Fund 40	31,429,247
Non Pooled Investments - other	1,167,555
Total Non Pooled Investments	303,677,834
Cash:	
Cash in banks-County *	(8,672,597)
Cash in banks-Schools	3,961,356
Cash in vault	55,229
Total Cash	(4,656,012)
Total Assets in the Treasury at the End of the Period:	**$ 8,146,543,127**

* The negative accounting book balance is a timing difference due to cash received by the County on February 29, but not booked until March 1, the next business day. The cash balance on February 29 was $15,166,338.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
February 29, 2016

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	$ 49,976,200	3.68%	$ 159,141,430	3.15%	$ 49,987,840	3.52%	$ 1,749,276	3.50%
40%	Commercial Paper	-	0.00%	-	0.00%		0.00%		0.00%
100%	U.S. Government Agencies	1,078,522,519	79.50%	2,708,439,532	53.56%	942,747,945	66.44%	45,356,895	90.92%
30%	Medium-Term Notes	82,798,120	6.10%	601,608,028	11.90%	85,406,300	6.02%	2,272,790	4.56%
20%	Money Market Mutual Funds	108,139,282	7.97%	-	0.00%	38,779,476	2.73%	506,805	1.02%
30%	Municipal Debt	27,244,786	2.01%	124,163,307	2.46%	26,944,366	1.90%	-	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	10,016,602	0.74%	1,462,566,557	28.93%	275,082,867	19.39%	-	0.00%
		$ 1,356,697,509	100.00%	$ 5,055,918,854	100.00%	$ 1,418,948,794	100.00%	$ 49,885,766	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% (4)	Government Agencies Issuer	*Yes*	*Yes*	*Yes*	*Yes*
See Above	Diversification Limit	*Yes*	*Yes*	*Yes*	*Yes*
	Maturity/Duration Limits				
60 Days	Weighted Average Maturity	*Yes/53.27*	*N/A*	*Yes/48.52*	*Yes/54.27*
>Merrill 1-3 Year Index+25% (2.35)	Duration	*N/A*	*Yes/1.29*	*N/A*	*N/A*
13 Months/397 days	Final Maturity - Money Market Fund	*Yes/338*	*N/A*	*Yes/338*	*Yes/336*
5 Years/1826 days	Final Maturity - Extended Fund	*N/A*	*Yes/1093*	*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/1.0002*	*Yes/1.0002*

(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 15, 2015.
(3) Rating Agency requirements limit investment in each Money Market Mutual Fund to 10%.
(4) GSE issuers rated 'AA-' or higher with final maturities of 30 days or less are excluded from the calculation of the 33% limit.
NA Not applicable

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
February 29, 2016

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 completed, December 31, 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 completed, December 31, 2015 in process.
Treasury Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	Annual review of fees for 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	A letter and the IPS certifications have been mailed to all authorized Broker/Dealers for 2016.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	FY 15/16 identified zero compliance incidents as of February 29, 2016.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	TOC reviewed Bylaws and made one change at the October 28, 2015 meeting. BOS approved on 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 approved on December 15, 2015.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	TOC 2015 Annual Report was presented to BOS on February 9, 2016.
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 February 29, 2016

During February, 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: 02-Mar-2016 10:28 am
Print Date: 02-Mar-2016
As at date: 02-Mar-2016

Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 29-Feb-2016

User: uphan

* 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															
		3/1/16		AAAm	Aaa-mf	AAAmmf	62,252,219.80		0.2600	62,252,219.80	0.00	0.00	62,252,219.80	62,252,219.80	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
		3/1/16		AAAm	Aaa-mf	NR	662,271.43		0.2310	662,271.43	0.00	0.00	662,271.43	662,271.43	0.00
GOLDMAN SACHS - COUNTY MMF															
		3/1/16		AAAm	Aaa-mf	NR	45,224,791.19		0.2600	45,224,791.19	0.00	0.00	45,224,791.19	45,224,791.19	0.00
Subtotal for FUNDS:							**108,139,282.42**		**0.2598**	**108,139,282.42**	**0.00**	**0.00**	**108,139,282.42**	**108,139,282.42**	**0.00**
CERTIFICATES OF DEPOSIT															
YANKEE CD															
ROYAL BANK OF CANADA NY / RBC															
820247	12/29/15	6/30/16	78009NYQ3	A-1+	P-1	F1+	10,000,000.00	0.8550	0.8550	10,000,000.00	0.00	14,962.50	10,000,000.00	9,999,000.00	(1,000.00)
ROYAL BANK OF CANADA NY / RBC															
815148	11/25/15	8/29/16	78009NXK7	A-1+	P-1	F1+	20,000,000.00	0.7700	0.7700	20,000,000.00	0.00	41,494.44	20,000,000.00	19,998,000.00	(2,000.00)
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	17,050.00	5,000,000.00	4,994,400.00	(5,600.00)
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	18,229.17	5,000,000.00	4,994,200.00	(5,800.00)
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	13,933.33	5,000,000.00	4,991,500.00	(8,500.00)
TORONTO DOMINION BANK NY / TDSI															
824361	1/25/16	12/23/16	89113E2U9	A-1+	P-1	F1+	5,000,000.00	1.0200	1.0200	5,000,000.00	0.00	5,100.00	5,000,000.00	4,999,100.00	(900.00)
Subtotal for YANKEE CD:							**50,000,000.00**	**0.7880**	**0.7880**	**50,000,000.00**	**0.00**	**110,769.44**	**50,000,000.00**	**49,976,200.00**	**(23,800.00)**
Subtotal for CERTIFICATES OF DEPOSIT:							**50,000,000.00**	**0.7880**	**0.7880**	**50,000,000.00**	**0.00**	**110,769.44**	**50,000,000.00**	**49,976,200.00**	**(23,800.00)**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / JEFFERIES & COMPANY															
825556	2/1/16	3/2/16	313384TU3	A-1	P-1	F1+	5,200,000.00		0.3000	5,198,700.00	0.00	1,256.67	5,199,956.67	5,199,958.40	1.73
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	18,200.00	39,998,988.89	39,997,840.00	(1,148.89)
FREDDIE DISCOUNT / JP MORGAN CHASE & CO															
811569	11/4/15	3/8/16	313396UA9	A-1	P-1	F1+	30,000,000.00		0.1600	29,983,333.33	0.00	15,733.34	29,999,066.67	29,998,380.00	(686.67)
FHLB DISC CORP / BARCLAYS CAPITAL															
823565	1/20/16	3/8/16	313384UA5	A-1	P-1	F1+	45,000,000.00		0.2700	44,983,800.00	0.00	13,837.50	44,997,637.50	44,997,570.00	(67.50)

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 / FTN FINANCIAL															
823870	1/21/16	3/8/16	313384UA5	A-1	P-1	F1+	20,000,000.00		0.3000	19,992,166.67	0.00	6,666.66	19,998,833.33	19,998,920.00	86.67
FREDDIE DISCOUNT / CASTLE OAK SECURITIES															
814892	11/24/15	3/10/16	313396UC5	A-1	P-1	F1+	30,000,000.00		0.2300	29,979,491.67	0.00	18,783.33	29,998,275.00	29,997,900.00	(375.00)
FREDDIE DISCOUNT / BANK OF AMERICA															
815143	11/25/15	3/10/16	313396UC5	A-1	P-1	F1+	40,000,000.00		0.2300	39,972,911.11	0.00	24,788.89	39,997,700.00	39,997,200.00	(500.00)
FHLB DISC CORP / JP MORGAN CHASE & CO.															
826446	2/5/16	3/10/16	313384UC1	A-1	P-1	F1+	20,000,000.00		0.2800	19,994,711.11	0.00	3,888.89	19,998,600.00	19,998,600.00	0.00
FREDDIE DISCOUNT / DEUTSCHE															
814893	11/24/15	3/11/16	313396UD3	A-1	P-1	F1+	24,000,000.00		0.2300	23,983,440.00	0.00	15,026.67	23,998,466.67	23,998,080.00	(386.67)
FHLB DISC CORP / FTN FINANCIAL															
826709	2/8/16	3/11/16	313384UD9	A-1	P-1	F1+	20,000,000.00		0.2750	19,995,111.11	0.00	3,361.11	19,998,472.22	19,998,440.00	(32.22)
FHLB DISC CORP / FTN FINANCIAL															
819619	12/23/15	3/28/16	313384UW7	A-1	P-1	F1+	15,000,000.00		0.3800	14,984,800.00	0.00	10,925.00	14,995,725.00	14,996,850.00	1,125.00
FHLB DISC CORP / BARCLAYS CAPITAL															
820022	12/28/15	4/18/16	313384VT3	A-1	P-1	F1+	15,000,000.00		0.4000	14,981,333.33	0.00	10,666.67	14,992,000.00	14,993,550.00	1,550.00
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
820254	12/29/15	4/19/16	313588VU6	A-1	P-1	F1+	50,000,000.00		0.3500	49,945,555.56	0.00	30,625.00	49,976,180.56	49,978,000.00	1,819.44
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
827668	2/16/16	4/19/16	313384VU0	A-1	P-1	F1+	36,700,000.00		0.3100	36,680,090.25	0.00	4,424.39	36,684,514.64	36,683,852.00	(662.64)
FHLB DISC CORP / JEFFERIES & COMPANY															
828095	2/18/16	4/19/16	313384VU0	A-1	P-1	F1+	10,000,000.00		0.3000	9,994,916.67	0.00	1,000.00	9,995,916.67	9,995,600.00	(316.67)
FHLB DISC CORP / FTN FINANCIAL															
828364	2/19/16	4/19/16	313384VU0	A-1	P-1	F1+	10,000,000.00		0.3300	9,994,500.00	0.00	1,008.33	9,995,508.33	9,995,600.00	91.67
FHLB DISC CORP / MORGAN STANLEY															
829079	2/25/16	4/19/16	313384VU0	A-1	P-1	F1+	10,000,000.00		0.3150	9,995,275.00	0.00	437.50	9,995,712.50	9,995,600.00	(112.50)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
829359	2/26/16	4/19/16	313384VU0	A-1	P-1	F1+	50,000,000.00		0.3375	49,975,156.25	0.00	1,875.00	49,977,031.25	49,978,000.00	968.75
FREDDIE DISCOUNT / FTN FINANCIAL															
817903	12/14/15	4/21/16	313396VW0	A-1	P-1	F1+	50,000,000.00		0.4700	49,915,791.67	0.00	50,916.66	49,966,708.33	49,977,000.00	10,291.67
FNMA DISCOUNT / BARCLAYS CAPITAL															
829042	2/24/16	4/21/16	313588VW2	A-1	P-1	F1+	25,000,000.00		0.2950	24,988,322.92	0.00	1,229.17	24,989,552.09	24,988,500.00	(1,052.09)
FNMA DISCOUNT / 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															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
829043	2/24/16	4/21/16	313588VW2	A-1	P-1	F1+	25,000,000.00		0.2950	24,988,322.92	0.00	1,229.17	24,989,552.09	24,988,500.00	(1,052.09)
FREDDIE DISCOUNT / DEUTSCHE															
815157	11/25/15	4/22/16	313396VX8	A-1	P-1	F1+	35,000,000.00		0.2800	34,959,438.89	0.00	26,405.55	34,985,844.44	34,983,550.00	(2,294.44)
FHLB DISC CORP / DEUTSCHE															
827843	2/17/16	4/25/16	313384WA3	A-1	P-1	F1+	6,000,000.00		0.3150	5,996,430.00	0.00	682.50	5,997,112.50	5,997,018.00	(94.50)
FHLB DISC CORP / JEFFERIES & COMPANY															
827846	2/17/16	4/26/16	313384WB1	A-1	P-1	F1+	10,000,000.00		0.3150	9,993,962.50	0.00	1,137.50	9,995,100.00	9,994,940.00	(160.00)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
824843	1/27/16	4/27/16	313588WC5	A-1	P-1	F1+	41,000,000.00		0.3300	40,965,799.17	0.00	12,778.33	40,978,577.50	40,979,090.00	512.50
FHLB DISC CORP / RBC															
827845	2/17/16	4/29/16	313384WE5	A-1	P-1	F1+	25,000,000.00		0.3150	24,984,250.00	0.00	2,843.75	24,987,093.75	24,986,675.00	(418.75)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
827667	2/16/16	5/4/16	313384WK1	A-1	P-1	F1+	18,000,000.00		0.3250	17,987,325.00	0.00	2,275.00	17,989,600.00	17,988,804.00	(796.00)
FHLB DISC CORP / UBS FINANCIAL SERVICES															
828565	2/22/16	5/6/16	313384WM7	A-1	P-1	F1+	20,000,000.00		0.3350	19,986,227.78	0.00	1,488.89	19,987,716.67	19,987,160.00	(556.67)
FARM CREDIT DISCOUNT NOTE / BARCLAYS CAPITAL															
818064	12/15/15	5/9/16	313312WQ9	A-1	P-1	F1+	25,000,000.00		0.5100	24,948,291.67	0.00	27,270.83	24,975,562.50	24,983,225.00	7,662.50
FNMA DISCOUNT / UBS FINANCIAL SERVICES															
824570	1/26/16	5/12/16	313588WT8	A-1	P-1	F1+	20,000,000.00		0.3100	19,981,572.22	0.00	6,027.78	19,987,600.00	19,986,000.00	(1,600.00)
FHLB DISC CORP / MORGAN STANLEY															
827666	2/16/16	5/12/16	313384WT2	A-1	P-1	F1+	20,000,000.00		0.3350	19,983,994.44	0.00	2,605.56	19,986,600.00	19,986,000.00	(600.00)
FHLB DISC CORP / BANK OF AMERICA															
819811	12/24/15	5/20/16	313384XB0	A-1	P-1	F1+	17,000,000.00		0.5000	16,965,055.56	0.00	16,055.55	16,981,111.11	16,986,740.00	5,628.89
FNMA DISCOUNT / JP MORGAN CHASE & CO.															
825555	2/1/16	5/24/16	313588XF7	A-1	P-1	F1+	10,000,000.00		0.3700	9,988,386.11	0.00	2,980.56	9,991,366.67	9,991,800.00	433.33
FNMA DISCOUNT / BARCLAYS CAPITAL															
826934	2/9/16	5/24/16	313588XF7	A-1	P-1	F1+	30,000,000.00		0.3400	29,970,250.00	0.00	5,950.00	29,976,200.00	29,975,400.00	(800.00)
FNMA DISCOUNT / BARCLAYS CAPITAL															
827138	2/10/16	5/26/16	313588XH3	A-1	P-1	F1+	10,000,000.00		0.3400	9,989,988.89	0.00	1,888.89	9,991,877.78	9,991,600.00	(277.78)
FNMA DISCOUNT / CASTLE OAK SECURITIES															
827844	2/17/16	5/31/16	313588XN0	A-1	P-1	F1+	13,000,000.00		0.3550	12,986,667.78	0.00	1,666.53	12,988,334.31	12,988,560.00	225.69
FHLB DISC CORP / DEUTSCHE															
824569	1/26/16	6/1/16	313384XP9	A-1	P-1	F1+	10,000,000.00		0.4500	9,984,125.00	0.00	4,375.00	9,988,500.00	9,990,540.00	2,040.00

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															
FNMA DISCOUNT / BARCLAYS CAPITAL															
826022	2/3/16	6/3/16	313588XR1	A-1	P-1	F1+	10,000,000.00		0.3800	9,987,227.78	0.00	2,850.00	9,990,077.78	9,990,300.00	222.22
FREDDIE DISCOUNT / DEUTSCHE															
826710	2/8/16	6/17/16	313396YF4	A-1	P-1	F1+	15,000,000.00		0.4100	14,977,791.67	0.00	3,758.33	14,981,550.00	14,983,350.00	1,800.00
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
819620	12/23/15	6/22/16	313588YL3	A-1	P-1	F1+	500,000.00		0.5650	498,571.81	0.00	541.46	499,113.27	499,420.00	306.73
FNMA DISCOUNT / GOLDMAN SACHS GROUP INC															
819810	12/24/15	6/22/16	313588YL3	A-1	P-1	F1+	5,538,000.00		0.5550	5,522,546.67	0.00	5,805.67	5,528,352.34	5,531,575.92	3,223.58
FNMA DISCOUNT / UBS															
818810	12/18/15	10/11/16	313588K38	A-1	P-1	F1+	652,000.00		0.6500	648,491.88	0.00	871.14	649,363.02	650,174.40	811.38
Subtotal for DISCOUNT NOTES:							**912,590,000.00**	**0.0000**	**0.3185**	**911,814,913.28**	**0.00**	**366,138.77**	**912,181,052.05**	**912,205,862.72**	**24,810.67**
GOVT AGENCY-FIX-30/360															
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	(19,881.02)	31,458.33	15,001,752.43	15,002,250.00	497.57
FANNIE MAE / BARCLAYS CAPITAL															
820264	12/29/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	3,037,000.00	0.5000	0.4196	3,037,577.03	(393.14)	2,615.19	3,037,183.89	3,037,455.55	271.66
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	(2,556.51)	6,615.00	4,411,022.60	4,410,727.65	(294.95)
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	1,111.11	5,000,000.00	4,992,550.00	(7,450.00)
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	(26,000.64)	960.94	1,150,133.95	1,150,081.88	(52.08)
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	(173,170.65)	6,472.88	7,747,279.17	7,746,951.51	(327.66)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
829357	2/26/16	8/26/16	3130A7DV4	AA+	Aaa	AAA	15,000,000.00	0.4900	0.4945	14,999,250.00	20.83	1,020.83	14,999,270.83	14,992,800.00	(6,470.83)
Subtotal for GOVT AGENCY-FIX-30/360:							**51,150,000.00**	**1.2742**	**0.4289**	**51,568,624.00**	**(221,981.13)**	**50,254.28**	**51,346,642.87**	**51,332,816.59**	**(13,826.28)**
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
767589	3/2/15	3/2/16	3133EERN2	AA+	Aaa	AAA	15,000,000.00	0.3560	0.1576	14,998,857.60	1,139.28	13,351.65	14,999,996.88	15,000,000.00	3.12
FED FARM CR BK / DAIWA CAPITAL MARKETS															
767597	3/2/15	3/2/16	3133EERE2	AA+	Aaa	AAA	20,000,000.00	0.3800	0.3827	19,999,460.00	538.52	5,911.11	19,999,998.52	20,000,000.00	1.48
FED FARM CR BK / 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															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
770645	3/18/15	4/18/16	3133EETY6	AA+	Aaa	AAA	16,000,000.00	0.3795	0.3838	15,998,564.48	1,261.96	2,024.00	15,999,826.44	15,997,280.00	(2,546.44)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
798096	8/19/15	6/20/16	3133EDA77	AA+	Aaa	AAA	4,000,000.00	0.5200	0.1688	4,003,395.88	(2,164.04)	4,160.00	4,001,231.84	4,001,160.00	(71.84)
FED FARM CR BK / TD SECURITIES															
821110	1/4/16	11/4/16	3133EFUM7	AA+	Aaa	AAA	20,000,000.00	0.5335	0.5325	20,000,000.00	0.00	7,706.11	20,000,000.00	20,002,200.00	2,200.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
810345	10/28/15	11/7/16	3133ED6T4	AA+	Aaa	AAA	40,000,000.00	0.5500	0.2949	40,002,078.40	(690.96)	14,055.56	40,001,387.44	39,983,200.00	(18,187.44)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							**115,000,000.00**	**0.4675**	**0.3416**	**115,002,356.36**	**84.76**	**47,208.43**	**115,002,441.12**	**114,983,840.00**	**(18,601.12)**
Subtotal for GOVERNMENT AGENCY:							**1,078,740,000.00**	**0.1103**	**0.3262**	**1,078,385,893.64**	**(221,896.37)**	**463,601.48**	**1,078,530,136.04**	**1,078,522,519.31**	**(7,616.73)**
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	(12,365.66)	16,333.33	7,001,494.34	7,001,400.00	(94.34)
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	(3,882.95)	14,750.00	10,000,757.05	9,999,900.00	(857.05)
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	(744.87)	2,854.13	1,935,145.23	1,934,980.65	(164.58)
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	2,845.44	8,850.00	5,999,305.44	5,999,940.00	634.56
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	(1,387.58)	7,375.00	5,000,372.42	4,999,950.00	(422.42)
JOHNSON & JOHNSON / RBC															
817904	12/14/15	5/15/16	478160AY0	AAA	Aaa	AAA	4,600,000.00	2.1500	0.5536	4,630,569.62	(15,588.48)	21,153.61	4,614,981.14	4,616,100.00	1,118.86
JOHNSON & JOHNSON / MORGAN STANLEY															
819604	12/23/15	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.6474	10,058,700.00	(28,109.86)	40,611.11	10,030,590.14	10,035,000.00	4,409.86
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	(555,975.00)	598,387.50	15,185,325.00	15,283,500.00	98,175.00
CHEVRON CORP / TD SECURITIES															
814129	11/19/15	6/24/16	166764AC4	AA-	Aa1		10,000,000.00	0.8890	0.4524	10,026,000.00	(12,334.88)	16,545.28	10,013,665.12	10,007,700.00	(5,965.12)
Subtotal for MEDIUM TERM NOTE:							**69,535,000.00**	**1.9355**	**0.4556**	**70,409,179.72**	**(627,543.84)**	**726,859.96**	**69,781,635.88**	**69,878,470.65**	**96,834.77**
MEDIUM TERM NOTE FLOATER															
APPLE INC. / RBC															

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															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE FLOATER															
818819	12/18/15	5/3/16	037833AF7	AA+	Aa1		7,915,000.00	0.3841	0.3964	7,914,627.36	201.28	2,280.11	7,914,828.64	7,917,849.40	3,020.76
APPLE INC. / TD SECURITIES															
818820	12/18/15	5/3/16	037833AF7	AA+	Aa1		5,000,000.00	0.3841	0.3972	4,999,750.00	135.04	1,440.38	4,999,885.04	5,001,800.00	1,914.96
Subtotal for MEDIUM TERM NOTE FLOATER:							**12,915,000.00**	**0.3841**	**0.3967**	**12,914,377.36**	**336.32**	**3,720.49**	**12,914,713.68**	**12,919,649.40**	**4,935.72**
Subtotal for MEDIUM TERM NOTES:							**82,450,000.00**	**1.6925**	**0.4463**	**83,323,557.08**	**(627,207.52)**	**730,580.45**	**82,696,349.56**	**82,798,120.05**	**101,770.49**
MUNICIPAL DEBT															
ORANGE COUNTY POB 2016A															
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
822665	1/13/16	8/1/16	68428LDL5	AA		AA	2,400,000.00	0.7530	0.7530	2,400,000.00	0.00	2,409.60	2,400,000.00	2,402,016.00	2,016.00
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
822657	1/13/16	11/1/16	68428LDM3	AA		AA	13,000,000.00	0.9380	0.9382	13,000,000.00	0.00	16,258.67	13,000,000.00	13,018,200.00	18,200.00
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
825335	1/29/16	11/1/16	68428LDM3	AA		AA	300,000.00	0.9380	0.9381	300,000.00	0.00	250.13	300,000.00	300,420.00	420.00
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
822668	1/13/16	2/1/17	68428LDN1	AA		AA	11,500,000.00	1.0880	1.0878	11,500,000.00	0.00	16,682.67	11,500,000.00	11,524,150.00	24,150.00
Subtotal for ORANGE COUNTY POB 2016A:							**27,200,000.00**	**0.9851**	**0.9851**	**27,200,000.00**	**0.00**	**35,601.07**	**27,200,000.00**	**27,244,786.00**	**44,786.00**
Subtotal for MUNICIPAL DEBT:							**27,200,000.00**	**0.9851**	**0.9851**	**27,200,000.00**	**0.00**	**35,601.07**	**27,200,000.00**	**27,244,786.00**	**44,786.00**
TREASURIES															
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
823875	1/21/16	3/31/16	912828KT6	AA+	Aaa	AAA	10,000,000.00	2.3750	0.2796	10,040,015.70	(22,866.11)	25,956.29	10,017,149.59	10,016,601.60	(547.99)
Subtotal for TREASURY BOND:							**10,000,000.00**	**2.3750**	**0.2796**	**10,040,015.70**	**(22,866.11)**	**25,956.29**	**10,017,149.59**	**10,016,601.60**	**(547.99)**
Subtotal for TREASURIES:							**10,000,000.00**	**2.3750**	**0.2796**	**10,040,015.70**	**(22,866.11)**	**25,956.29**	**10,017,149.59**	**10,016,601.60**	**(547.99)**
Total County Money Mkt Fnd :							**1,356,529,282.42**	**0.2569**	**0.3581**	**1,357,088,748.84**	**(871,970.00)**	**1,366,508.73**	**1,356,582,917.61**	**1,356,697,509.38**	**114,591.77**
Net Asset Value (NAV):															**1.000084**
Educational Money Mkt Fnd															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
		3/1/16		AAAm	Aaa-mf	NR	401,828.16		0.2310	401,828.16	0.00	0.00	401,828.16	401,828.16	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															

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															
FUNDS															
		3/1/16		AAAm	Aaa-mf	NR	1,370,109.69		0.2600	1,370,109.69	0.00	0.00	1,370,109.69	1,370,109.69	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		3/1/16		AAAm	Aaa-mf	AAAmmf	37,007,537.99		0.2600	37,007,537.99	0.00	0.00	37,007,537.99	37,007,537.99	0.00
Subtotal for FUNDS:							**38,779,475.84**		**0.2597**	**38,779,475.84**	**0.00**	**0.00**	**38,779,475.84**	**38,779,475.84**	**0.00**
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TDSI															
819385	12/22/15	5/31/16	89113EY83	A-1+	P-1	F1+	15,000,000.00	0.7300	0.7300	15,000,000.00	0.00	21,291.67	15,000,000.00	15,003,705.00	3,705.00
ROYAL BANK OF CANADA NY / RBC															
820257	12/29/15	6/30/16	78009NYQ3	A-1+	P-1	F1+	15,000,000.00	0.8550	0.8550	15,000,000.00	0.00	22,443.75	15,000,000.00	14,998,500.00	(1,500.00)
ROYAL BANK OF CANADA NY / RBC															
815147	11/25/15	8/29/16	78009NXK7	A-1+	P-1	F1+	5,000,000.00	0.7700	0.7700	5,000,000.00	0.00	10,373.61	5,000,000.00	4,999,500.00	(500.00)
ROYAL BANK OF CANADA NY / RBC															
815649	12/1/15	8/30/16	78009NXL5	A-1+	P-1	F1+	5,000,000.00	0.7700	0.7700	5,000,000.00	0.00	9,731.94	5,000,000.00	4,999,500.00	(500.00)
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	18,180.55	5,000,000.00	4,995,135.00	(4,865.00)
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	13,933.33	5,000,000.00	4,991,500.00	(8,500.00)
Subtotal for YANKEE CD:							**50,000,000.00**	**0.7655**	**0.7655**	**50,000,000.00**	**0.00**	**95,954.85**	**50,000,000.00**	**49,987,840.00**	**(12,160.00)**
Subtotal for CERTIFICATES OF DEPOSIT:							**50,000,000.00**	**0.7655**	**0.7655**	**50,000,000.00**	**0.00**	**95,954.85**	**50,000,000.00**	**49,987,840.00**	**(12,160.00)**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
818299	12/16/15	3/1/16	313588TT2	A-1	P-1	F1+	10,000,000.00		0.3800	9,991,977.78	0.00	8,022.22	10,000,000.00	10,000,000.00	0.00
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
818300	12/16/15	3/1/16	313588TT2	A-1	P-1	F1+	10,000,000.00		0.3800	9,991,977.78	0.00	8,022.22	10,000,000.00	10,000,000.00	0.00
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
825330	1/29/16	3/4/16	313384TW9	A-1	P-1	F1+	10,000,000.00		0.2900	9,997,180.56	0.00	2,577.77	9,999,758.33	9,999,770.00	11.67
FHLB DISC CORP / JP MORGAN CHASE & CO.															
825796	2/2/16	3/4/16	313384TW9	A-1	P-1	F1+	5,000,000.00		0.3200	4,998,622.22	0.00	1,244.45	4,999,866.67	4,999,885.00	18.33
FHLB DISC CORP / UBS FINANCIAL SERVICES															
825554	2/1/16	3/7/16	313384TZ2	A-1	P-1	F1+	50,000,000.00		0.2850	49,986,145.83	0.00	11,479.17	49,997,625.00	49,997,650.00	25.00
FHLB DISC CORP / RBC															

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															
826711	2/8/16	3/7/16	313384TZ2	A-1	P-1	F1+	15,000,000.00		0.2900	14,996,616.67	0.00	2,658.33	14,999,275.00	14,999,295.00	20.00
FHLB DISC CORP / JEFFERIES & COMPANY															
822674	1/13/16	3/9/16	313384UB3	A-1	P-1	F1+	15,000,000.00		0.3050	14,992,883.33	0.00	6,100.00	14,998,983.33	14,999,070.00	86.67
FHLB DISC CORP / FTN FINANCIAL															
824069	1/22/16	3/10/16	313384UC1	A-1	P-1	F1+	25,000,000.00		0.3000	24,990,000.00	0.00	8,125.00	24,998,125.00	24,998,250.00	125.00
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
824842	1/27/16	3/10/16	313384UC1	A-1	P-1	F1+	15,000,000.00		0.2900	14,994,804.17	0.00	4,108.33	14,998,912.50	14,998,950.00	37.50
FHLB DISC CORP / GOLDMAN SACHS GROUP INC															
823564	1/20/16	3/11/16	313384UD9	A-1	P-1	F1+	15,000,000.00		0.3000	14,993,625.00	0.00	5,125.00	14,998,750.00	14,998,830.00	80.00
FREDDIE DISCOUNT / DEUTSCHE															
825327	1/29/16	3/16/16	313396UJ0	A-1	P-1	F1+	10,425,000.00		0.2950	10,420,984.93	0.00	2,733.66	10,423,718.59	10,423,749.00	30.41
FNMA DISCOUNT / BARCLAYS CAPITAL															
826447	2/5/16	3/16/16	313588UJ2	A-1	P-1	F1+	6,278,000.00		0.2800	6,276,046.84	0.00	1,220.73	6,277,267.57	6,277,246.64	(20.93)
FREDDIE DISCOUNT / DEUTSCHE															
828365	2/19/16	3/18/16	313396UL5	A-1	P-1	F1+	11,000,000.00		0.2800	10,997,604.44	0.00	941.11	10,998,545.55	10,998,548.00	2.45
FHLB DISC CORP / JEFFERIES & COMPANY															
828097	2/18/16	3/22/16	313384UQ0	A-1	P-1	F1+	11,000,000.00		0.2850	10,997,126.25	0.00	1,045.00	10,998,171.25	10,998,207.00	35.75
FHLB DISC CORP / GOLDMAN SACHS															
825332	1/29/16	3/23/16	313384UR8	A-1	P-1	F1+	12,000,000.00		0.3150	11,994,330.00	0.00	3,360.00	11,997,690.00	11,997,948.00	258.00
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
818577	12/17/15	3/30/16	313384UY3	A-1	P-1	F1+	5,185,000.00		0.4600	5,178,109.71	0.00	4,968.96	5,183,078.67	5,183,807.45	728.78
FHLB DISC CORP / JEFFERIES & COMPANY															
820536	12/30/15	3/30/16	313384UY3	A-1	P-1	F1+	20,000,000.00		0.3500	19,982,305.56	0.00	12,055.55	19,994,361.11	19,995,400.00	1,038.89
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
820020	12/28/15	3/31/16	313384UZ0	A-1	P-1	F1+	20,000,000.00		0.3700	19,980,677.78	0.00	13,155.55	19,993,833.33	19,995,400.00	1,566.67
FNMA DISCOUNT / CASTLE OAK SECURITIES															
827184	2/11/16	4/7/16	313588VG7	A-1	P-1	F1+	15,000,000.00		0.2800	14,993,466.67	0.00	2,216.67	14,995,683.34	14,995,050.00	(633.34)
FHLB DISC CORP / FTN FINANCIAL															
829729	2/29/16	4/7/16	313384VG1	A-1	P-1	F1+	20,400,000.00		0.3000	20,393,540.00	0.00	170.00	20,393,710.00	20,393,186.40	(523.60)
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
818275	12/16/15	4/8/16	313396VH3	A-1	P-1	F1+	20,000,000.00		0.4500	19,971,500.00	0.00	19,000.00	19,990,500.00	19,993,200.00	2,700.00
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
818317	12/16/15	4/8/16	313396VH3	A-1	P-1	F1+	25,000,000.00		0.4500	24,964,375.00	0.00	23,750.00	24,988,125.00	24,991,500.00	3,375.00

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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / RBC															
819052	12/21/15	4/8/16	313396VH3	A-1	P-1	F1+	23,800,000.00		0.4200	23,769,734.33	0.00	19,714.34	23,789,448.67	23,791,908.00	2,459.33
FHLB DISC CORP / GOLDMAN SACHS GROUP INC															
829730	2/29/16	4/12/16	313384VM8	A-1	P-1	F1+	12,000,000.00		0.3100	11,995,556.67	0.00	103.33	11,995,660.00	11,995,440.00	(220.00)
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
820248	12/29/15	4/14/16	313396VP5	A-1	P-1	F1+	24,000,000.00		0.3800	23,972,893.33	0.00	15,960.00	23,988,853.33	23,990,400.00	1,546.67
FREDDIE DISCOUNT / GOLDMAN SACHS GROUP INC															
820249	12/29/15	4/14/16	313396VP5	A-1	P-1	F1+	15,000,000.00		0.3800	14,983,058.33	0.00	9,975.00	14,993,033.33	14,994,000.00	966.67
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
818279	12/16/15	4/15/16	313396VQ3	A-1	P-1	F1+	10,480,000.00		0.4500	10,464,149.00	0.00	9,956.00	10,474,105.00	10,475,703.20	1,598.20
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
818289	12/16/15	4/21/16	313396VW0	A-1	P-1	F1+	10,000,000.00		0.4700	9,983,419.44	0.00	9,922.22	9,993,341.66	9,995,400.00	2,058.34
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
818290	12/16/15	4/22/16	313396VX8	A-1	P-1	F1+	10,000,000.00		0.4700	9,983,288.89	0.00	9,922.22	9,993,211.11	9,995,300.00	2,088.89
FHLB DISC CORP / JEFFERIES & COMPANY															
824844	1/27/16	4/26/16	313384WB1	A-1	P-1	F1+	15,000,000.00		0.3900	14,985,375.00	0.00	5,525.00	14,990,900.00	14,992,410.00	1,510.00
FREDDIE DISCOUNT / RBC															
818280	12/16/15	4/29/16	313396WE9	A-1	P-1	F1+	50,000,000.00		0.4800	49,910,000.00	0.00	50,666.67	49,960,666.67	49,973,500.00	12,833.33
FHLB DISC CORP / FTN FINANCIAL															
828564	2/22/16	4/29/16	313384WE5	A-1	P-1	F1+	25,000,000.00		0.3300	24,984,645.83	0.00	1,833.33	24,986,479.16	24,986,675.00	195.84
FHLB DISC CORP / FTN FINANCIAL															
828823	2/23/16	4/29/16	313384WE5	A-1	P-1	F1+	15,000,000.00		0.3350	14,990,787.50	0.00	977.08	14,991,764.58	14,992,005.00	240.42
FREDDIE DISCOUNT / DEUTSCHE															
818573	12/17/15	5/2/16	313396WH2	A-1	P-1	F1+	14,000,000.00		0.5200	13,972,295.56	0.00	15,166.66	13,987,462.22	13,991,600.00	4,137.78
FED FARM CR BK / BARCLAYS CAPITAL															
818269	12/16/15	5/6/16	313312WM8	A-1	P-1	F1+	25,000,000.00		0.5100	24,949,708.33	0.00	26,916.67	24,976,625.00	24,984,000.00	7,375.00
FHLB DISC CORP / FTN FINANCIAL															
819622	12/23/15	5/6/16	313384WM7	A-1	P-1	F1+	15,000,000.00		0.5000	14,971,875.00	0.00	14,375.00	14,986,250.00	14,990,370.00	4,120.00
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
818569	12/17/15	5/10/16	313396WR0	A-1	P-1	F1+	15,000,000.00		0.5000	14,969,791.67	0.00	15,625.00	14,985,416.67	14,989,800.00	4,383.33
FREDDIE DISCOUNT / FTN FINANCIAL															
820265	12/29/15	5/10/16	313396WR0	A-1	P-1	F1+	15,000,000.00		0.4500	14,975,062.50	0.00	11,812.50	14,986,875.00	14,989,800.00	2,925.00
FHLB DISC CORP / 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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
818297	12/16/15	5/20/16	313384XB0	A-1	P-1	F1+	5,500,000.00		0.5600	5,486,653.33	0.00	6,502.22	5,493,155.55	5,495,710.00	2,554.45
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
820537	12/30/15	5/20/16	313384XB0	A-1	P-1	F1+	17,690,000.00		0.4900	17,655,809.16	0.00	14,928.39	17,670,737.55	17,676,201.80	5,464.25
FHLB DISC CORP / BARCLAYS CAPITAL															
823562	1/20/16	6/6/16	313384XU8	A-1	P-1	F1+	15,000,000.00		0.4300	14,975,275.00	0.00	7,345.83	14,982,620.83	14,985,045.00	2,424.17
FHLB DISC CORP / GOLDMAN SACHS GROUP INC															
820251	12/29/15	6/24/16	313384YN3	A-1	P-1	F1+	15,000,000.00		0.5750	14,957,354.17	0.00	15,093.75	14,972,447.92	14,982,300.00	9,852.08
FED FARM CR BK / JEFFERIES & COMPANY															
818278	12/16/15	9/12/16	313312F62	A-1	P-1	F1+	11,500,000.00		0.7200	11,437,670.00	0.00	17,480.00	11,455,150.00	11,472,595.50	17,445.50
Subtotal for DISCOUNT NOTES:							**705,258,000.00**	**0.0000**	**0.3920**	**704,458,303.56**	**0.00**	**421,880.93**	**704,880,184.49**	**704,975,105.99**	**94,921.50**
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / CASTLE OAK SECURITIES															
812857	11/12/15	3/14/16	3130A4BW1	AA+	Aaa	AAA	2,200,000.00	0.3400	0.3201	2,200,127.60	(114.00)	2,264.78	2,200,013.60	2,200,088.00	74.40
FANNIE MAE / CASTLE OAK SECURITIES															
824839	1/27/16	3/15/16	3135G0AL7	AA+	Aaa	AAA	22,275,000.00	2.2500	0.3354	22,331,756.70	(40,202.66)	47,334.38	22,291,554.04	22,289,478.75	(2,075.29)
FREDDIE MAC / DEUTSCHE															
826935	2/9/16	3/15/16	3134G4VH8	AA+	Aaa	AAA	5,000,000.00	0.4000	0.3500	5,000,295.80	(180.77)	1,222.22	5,000,115.03	5,000,125.00	9.97
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	(19,881.02)	31,458.33	15,001,752.43	15,002,250.00	497.57
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
776701	4/21/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	15,000,000.00	0.5000	0.2808	15,030,900.00	(28,256.64)	31,458.33	15,002,643.36	15,002,250.00	(393.36)
FANNIE MAE / CASTLE OAK SECURITIES															
819628	12/23/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	10,575,000.00	0.5000	0.4003	10,577,707.20	(1,897.83)	9,987.50	10,575,809.37	10,576,586.25	776.88
FED HM LN BK BD / TD SECURITIES															
820263	12/29/15	4/5/16	313373AZ5	AA+	Aaa	AAA	1,200,000.00	2.3300	0.4498	1,205,971.20	(3,856.40)	4,815.33	1,202,114.80	1,202,556.00	441.20
FANNIE MAE / CASTLE OAK SECURITIES															
825800	2/2/16	4/11/16	3135G0BA0	AA+	Aaa	AAA	9,300,000.00	2.3750	0.3550	9,335,935.20	(15,103.20)	17,792.71	9,320,832.00	9,320,785.50	(46.50)
FED FARM CR BK / DEUTSCHE															
824070	1/22/16	4/27/16	3133EDZ88	AA+	Aaa	AAA	8,300,000.00	0.2500	0.4000	8,296,620.74	1,387.28	2,247.91	8,298,008.02	8,297,261.00	(747.02)
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	2,222.22	10,000,000.00	9,985,100.00	(14,900.00)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
829358	2/26/16	8/26/16	3130A7DV4	AA+	Aaa	AAA	15,000,000.00	0.4900	0.4945	14,999,250.00	20.83	1,020.83	14,999,270.83	14,992,800.00	(6,470.83)

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															
FED FARM CR BK / CASTLE OAK SECURITIES															
820266	12/29/15	11/1/16	3133EDKJ0	AA+	Aaa	AAA	400,000.00	0.7000	0.8965	399,344.00	134.68	482.22	399,478.68	399,344.00	(134.68)
Subtotal for GOVT AGENCY-FIX-30/360:							**114,250,000.00**	**0.9781**	**0.3731**	**114,399,541.89**	**(107,949.73)**	**152,306.76**	**114,291,592.16**	**114,268,624.50**	**(22,967.66)**
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
767588	3/2/15	3/2/16	3133EERN2	AA+	Aaa	AAA	10,000,000.00	0.3560	0.1576	9,999,238.40	759.52	8,901.10	9,999,997.92	10,000,000.00	2.08
FED FARM CR BK / DAIWA CAPITAL MARKETS															
768128	3/4/15	3/29/16	3133EDMK5	AA+	Aaa	AAA	20,000,000.00	0.3900	0.1603	19,995,667.92	4,021.85	13,650.00	19,999,689.77	19,998,400.00	(1,289.77)
FED FARM CR BK / DEUTSCHE															
770646	3/18/15	4/18/16	3133EETY6	AA+	Aaa	AAA	15,000,000.00	0.3795	0.3838	14,998,654.20	1,183.08	1,897.50	14,999,837.28	14,997,450.00	(2,387.28)
FED FARM CR BK / BNP PARIBAS															
797570	8/17/15	6/20/16	3133EDA77	AA+	Aaa	AAA	15,000,000.00	0.5200	0.1739	15,012,177.00	(7,788.54)	15,600.00	15,004,388.46	15,004,350.00	(38.46)
FED FARM CR BK / BNP PARIBAS															
798356	8/20/15	6/20/16	3133EDA77	AA+	Aaa	AAA	10,000,000.00	0.5200	0.1789	10,007,620.00	(4,846.82)	10,400.00	10,002,773.18	10,002,900.00	126.82
FED FARM CR BK / BNP PARIBAS															
812062	11/6/15	6/20/16	3133EDA77	AA+	Aaa	AAA	15,000,000.00	0.5200	0.2498	15,001,884.90	(963.21)	15,600.00	15,000,921.69	15,004,350.00	3,428.31
FED FARM CR BK / CASTLE OAK SECURITIES															
820839	12/31/15	9/19/16	3133EDNQ1	AA+	Aaa	AAA	3,500,000.00	0.4400	0.5813	3,496,447.50	823.96	2,609.45	3,497,271.46	3,498,215.00	943.54
FED FARM CR BK / TD SECURITIES															
821107	1/4/16	11/4/16	3133EFUM7	AA+	Aaa	AAA	25,000,000.00	0.5335	0.5325	25,000,000.00	0.00	9,632.64	25,000,000.00	25,002,750.00	2,750.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
810339	10/28/15	11/7/16	3133ED6T4	AA+	Aaa	AAA	10,000,000.00	0.5500	0.2949	10,000,519.63	(172.75)	3,513.89	10,000,346.88	9,995,800.00	(4,546.88)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							**123,500,000.00**	**0.4715**	**0.2994**	**123,512,209.55**	**(6,982.91)**	**81,804.58**	**123,505,226.64**	**123,504,215.00**	**(1,011.64)**
Subtotal for GOVERNMENT AGENCY:							**943,008,000.00**	**0.1802**	**0.3776**	**942,370,055.00**	**(114,932.64)**	**655,992.27**	**942,677,003.29**	**942,747,945.49**	**70,942.20**
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	(11,570.73)	15,283.33	6,551,398.27	6,551,310.00	(88.27)
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	(1,941.47)	7,375.00	5,000,378.53	4,999,950.00	(428.53)
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	(1,649.21)	7,485.63	5,075,375.92	5,074,949.25	(426.67)

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															
APPLE INC. / MORGAN STANLEY															
786752	6/17/15	5/3/16	037833AH3	AA+	Aa1		6,082,000.00	0.4500	0.5174	6,078,411.62	2,884.33	8,970.95	6,081,295.95	6,081,939.18	643.23
JOHNSON & JOHNSON / MORGAN STANLEY															
819603	12/23/15	5/15/16	478160AY0	AAA	Aaa	AAA	8,000,000.00	2.1500	0.6474	8,046,960.00	(22,487.89)	32,488.89	8,024,472.11	8,028,000.00	3,527.89
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	(555,975.00)	598,387.50	15,185,325.00	15,283,500.00	98,175.00
CHEVRON CORP / TD SECURITIES															
814128	11/19/15	6/24/16	166764AC4	AA-	Aa1		10,000,000.00	0.8890	0.4524	10,026,000.00	(12,334.88)	16,545.28	10,013,665.12	10,007,700.00	(5,965.12)
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	(78,471.69)	8,829.33	9,094,346.79	9,095,919.00	1,572.21
Subtotal for MEDIUM TERM NOTE:							**64,737,000.00**	**2.1154**	**0.4725**	**65,707,804.23**	**(681,546.54)**	**695,365.91**	**65,026,257.69**	**65,123,267.43**	**97,009.74**
MEDIUM TERM NOTE FLOATER															
APPLE INC. / TD SECURITIES															
818817	12/18/15	5/3/16	037833AF7	AA+	Aa1		5,646,000.00	0.3841	0.3972	5,645,717.70	152.48	1,626.47	5,645,870.18	5,648,032.56	2,162.38
APPLE INC. / RBC															
818818	12/18/15	5/3/16	037833AF7	AA+	Aa1		7,500,000.00	0.3841	0.3964	7,499,646.90	190.73	2,160.56	7,499,837.63	7,502,700.00	2,862.37
Subtotal for MEDIUM TERM NOTE FLOATER:							**13,146,000.00**	**0.3841**	**0.3967**	**13,145,364.60**	**343.21**	**3,787.03**	**13,145,707.81**	**13,150,732.56**	**5,024.75**
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	(227,816.74)	257,237.75	7,084,173.26	7,132,300.00	48,126.74
Subtotal for MEDIUM TERM NOTE STEP UP:							**7,000,000.00**	**5.3130**	**0.5797**	**7,311,990.00**	**(227,816.74)**	**257,237.75**	**7,084,173.26**	**7,132,300.00**	**48,126.74**
Subtotal for MEDIUM TERM NOTES:							**84,883,000.00**	**2.1109**	**0.4696**	**86,165,158.83**	**(909,020.07)**	**956,390.69**	**85,256,138.76**	**85,406,299.99**	**150,161.23**
MUNICIPAL DEBT															
ORANGE COUNTY POB 2016A															
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
822666	1/13/16	8/1/16	68428LDL5	AA		AA	2,400,000.00	0.7530	0.7530	2,400,000.00	0.00	2,409.60	2,400,000.00	2,402,016.00	2,016.00
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
822660	1/13/16	11/1/16	68428LDM3	AA		AA	13,000,000.00	0.9380	0.9382	13,000,000.00	0.00	16,258.67	13,000,000.00	13,018,200.00	18,200.00
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
822670	1/13/16	2/1/17	68428LDN1	AA		AA	11,500,000.00	1.0880	1.0878	11,500,000.00	0.00	16,682.67	11,500,000.00	11,524,150.00	24,150.00

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															
Educational Money Mkt Fnd															
MUNICIPAL DEBT															
Subtotal for ORANGE COUNTY POB 2016A:							**26,900,000.00**	**0.9856**	**0.9856**	**26,900,000.00**	**0.00**	**35,350.94**	**26,900,000.00**	**26,944,366.00**	**44,366.00**
Subtotal for MUNICIPAL DEBT:							**26,900,000.00**	**0.9856**	**0.9856**	**26,900,000.00**	**0.00**	**35,350.94**	**26,900,000.00**	**26,944,366.00**	**44,366.00**
TREASURIES															
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															
822995	1/15/16	3/3/16	912796FZ7	AA+	Aaa	AAA	15,000,000.00		0.2100	14,995,800.00	0.00	4,025.00	14,995,800.00	14,999,903.10	4,103.10
US TREASURY N/B / BARCLAYS CAPITAL															
824841	1/27/16	3/10/16	912796HF9	AA+	Aaa	AAA	50,000,000.00		0.2560	49,984,711.11	0.00	12,088.89	49,984,711.11	49,997,743.00	13,031.89
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
825074	1/28/16	3/17/16	912796HG7	AA+	Aaa	AAA	20,000,000.00		0.2560	19,993,031.11	0.00	4,693.33	19,993,031.11	19,998,134.80	5,103.69
US TREASURY N/B / DEUTSCHE															
823346	1/19/16	3/31/16	912796GD5	AA+	Aaa	AAA	20,000,000.00		0.2260	19,990,960.00	0.00	5,273.33	19,990,960.00	19,996,082.00	5,122.00
US TREASURY N/B / BARCLAYS CAPITAL															
824067	1/22/16	3/31/16	912796GD5	AA+	Aaa	AAA	20,000,000.00		0.2550	19,990,225.00	0.00	5,525.00	19,990,225.00	19,996,082.00	5,857.00
Subtotal for TREASURY BILL:							**125,000,000.00**	**0.0000**	**0.2455**	**124,954,727.22**	**0.00**	**31,605.55**	**124,954,727.22**	**124,987,944.90**	**33,217.68**
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
818310	12/16/15	3/31/16	912828C40	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3207	50,007,812.50	(5,601.42)	38,934.43	50,002,211.08	50,001,953.00	(258.08)
US TREASURY N/B / JEFFERIES & COMPANY															
822931	1/14/16	3/31/16	912828C40	AA+	Aaa	AAA	50,000,000.00	0.3750	0.2542	50,012,675.00	(7,736.69)	24,077.87	50,004,938.31	50,001,953.00	(2,985.31)
US TREASURY N/B / JEFFERIES & COMPANY															
823874	1/21/16	3/31/16	912828KT6	AA+	Aaa	AAA	25,000,000.00	2.3750	0.2796	25,100,039.25	(57,165.29)	64,890.71	25,042,873.96	25,041,504.00	(1,369.96)
US TREASURY N/B / JEFFERIES & COMPANY															
824068	1/22/16	3/31/16	912828QA1	AA+	Aaa	AAA	15,000,000.00	2.2500	0.3196	15,054,492.19	(30,799.93)	35,963.12	15,023,692.26	15,023,144.55	(547.71)
US TREASURY N/B / RBC															
818311	12/16/15	9/30/16	912828RJ1	AA+	Aaa	AAA	10,000,000.00	1.0000	0.7214	10,021,875.00	(5,752.60)	20,765.03	10,016,122.40	10,026,367.20	10,244.80
Subtotal for TREASURY BOND:							**150,000,000.00**	**0.9375**	**0.3183**	**150,196,893.94**	**(107,055.93)**	**184,631.16**	**150,089,838.01**	**150,094,921.75**	**5,083.74**
Subtotal for TREASURIES:							**275,000,000.00**	**0.5114**	**0.2852**	**275,151,621.16**	**(107,055.93)**	**216,236.71**	**275,044,565.23**	**275,082,866.65**	**38,301.42**
Total Educational Money Mkt Fnd :							**1,418,570,475.84**	**0.3909**	**0.3872**	**1,419,366,310.83**	**(1,131,008.64)**	**1,959,925.46**	**1,418,657,183.12**	**1,418,948,793.97**	**291,610.85**
Net Asset Value (NAV):															**1.000206**
Extended Fund															
CERTIFICATES OF DEPOSIT															

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															
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	420,486.11	50,000,000.00	50,008,500.00	8,500.00
TORONTO DOMINION BANK NY / TD SECURITIES															
801808	9/10/15	9/10/18	89113EZG4	AA-	Aa1		21,000,000.00	1.7500	1.7500	21,000,000.00	0.00	176,604.17	21,000,000.00	21,003,570.00	3,570.00
Subtotal for YANKEE CD:							**71,000,000.00**	**1.7500**	**1.7500**	**71,000,000.00**	**0.00**	**597,090.28**	**71,000,000.00**	**71,012,070.00**	**12,070.00**
YANKEE CD-30/360															
ROYAL BANK OF CANADA NY / RBC															
794626	7/30/15	7/30/18	78009NVR4	AA-	Aa3		38,000,000.00	1.6930	1.6930	38,000,000.00	0.00	55,398.72	38,000,000.00	38,055,860.00	55,860.00
ROYAL BANK OF CANADA NY / RBC															
794627	7/30/15	7/30/18	78009NVR4	AA-	Aa3		50,000,000.00	1.6930	1.6930	50,000,000.00	0.00	72,893.06	50,000,000.00	50,073,500.00	73,500.00
Subtotal for YANKEE CD-30/360:							**88,000,000.00**	**1.6930**	**1.6930**	**88,000,000.00**	**0.00**	**128,291.78**	**88,000,000.00**	**88,129,360.00**	**129,360.00**
Subtotal for CERTIFICATES OF DEPOSIT:							**159,000,000.00**	**1.7185**	**1.7185**	**159,000,000.00**	**0.00**	**725,382.06**	**159,000,000.00**	**159,141,430.00**	**141,430.00**
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(505,709.20)	141,666.67	30,004,890.80	30,005,700.00	809.20
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	4,379.37	101,875.00	49,999,929.37	50,005,000.00	5,070.63
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	99,536.94	30,562.50	14,998,121.94	15,001,500.00	3,378.06
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	87,275.14	31,458.33	14,997,140.14	15,002,250.00	5,109.86
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	(1,411.52)	20,972.22	10,000,058.48	10,001,500.00	1,441.52
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	(60,426.24)	30,000.00	20,004,273.76	20,003,300.00	(973.76)
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	(32,365.05)	37,500.00	25,002,334.95	25,004,125.00	1,790.05
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	(25,531.22)	37,500.00	25,001,843.78	25,004,125.00	2,281.22
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	23,880.83	10,468.75	14,997,330.83	14,989,425.00	(7,905.83)
FED HM LN BK BD / 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															
653744	5/13/13	6/24/16	3133834R9	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4709	9,970,400.00	26,616.24	6,979.17	9,997,016.24	9,992,950.00	(4,066.24)
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	26,343.84	6,979.17	9,997,043.84	9,992,950.00	(4,093.84)
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	46,061.17	8,750.00	14,994,311.17	14,996,400.00	2,088.83
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	38,705.33	8,750.00	14,995,205.33	14,996,400.00	1,194.67
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	24,688.72	31,875.00	14,990,938.72	14,997,750.00	6,811.28
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	24,688.72	31,875.00	14,990,938.72	14,997,750.00	6,811.28
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	32,918.29	42,500.00	19,987,918.29	19,997,000.00	9,081.71
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	65,646.15	61,625.00	28,973,716.15	28,995,650.00	21,933.85
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	82,606.39	74,375.00	34,966,861.39	34,994,750.00	27,888.61
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	56,330.99	53,125.00	24,977,180.99	24,996,250.00	19,069.01
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	13,154.13	33,298.61	9,996,794.13	10,018,600.00	21,805.87
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	3,834.71	25,520.83	14,997,834.71	15,001,575.00	3,740.29
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	(11,115.05)	34,027.78	20,007,316.95	20,002,100.00	(5,216.95)
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	(25,200.00)	85,069.44	50,016,800.00	50,005,250.00	(11,550.00)
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	(647,211.16)	185,069.44	50,378,788.84	50,380,250.00	1,461.16
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	(239,509.39)	74,027.78	20,149,290.61	20,152,100.00	2,809.39
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	(2,790,528.87)	514,583.33	51,657,971.13	51,665,000.00	7,028.87

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(355,686.49)	53,819.44	50,244,813.51	50,279,500.00	34,686.49
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	(110,590.74)	23,680.56	22,085,209.26	22,122,980.00	37,770.74
FANNIE MAE / MORGAN STANLEY															
756788	12/29/14	1/30/17	3135G0GY3	AA+	Aaa	AAA	5,500,000.00	1.2500	0.7860	5,552,690.00	(29,607.43)	5,920.14	5,523,082.57	5,530,745.00	7,662.43
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	(60,613.91)	5,468.75	25,054,136.09	25,040,500.00	(13,636.09)
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	(214,650.74)	120,138.89	25,074,599.26	25,071,500.00	(3,099.26)
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	(151,885.21)	240,277.78	50,116,614.79	50,143,000.00	26,385.21
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	(182,021.05)	240,277.78	50,169,978.95	50,143,000.00	(26,978.95)
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	(40,182.04)	136,458.33	50,041,817.96	50,002,500.00	(39,317.96)
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	(44,646.45)	42,625.00	11,055,607.55	11,052,800.00	(2,807.55)
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	(311,963.37)	189,236.11	50,346,536.63	50,288,000.00	(58,536.63)
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	(249,498.15)	189,236.11	50,281,501.85	50,288,000.00	6,498.15
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	(67,944.72)	17,222.22	10,030,755.28	10,031,050.00	294.72
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	(31,639.37)	29,277.78	17,039,590.63	17,052,785.00	13,194.37
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	(33,245.05)	18,944.44	11,048,154.95	11,034,155.00	(13,999.95)
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	(131,334.75)	38,041.67	41,671,615.25	41,627,197.50	(44,417.75)
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	(66,763.10)	45,833.33	50,091,236.90	50,153,250.00	62,013.10
FANNIE MAE / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
764150	2/9/15	8/28/17	3135G0MZ3	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8754	49,999,500.00	207.83	3,645.83	49,999,707.83	50,069,000.00	69,292.17
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	1,001.05	510.42	6,998,551.05	7,009,660.00	11,108.95
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	3,215.22	3,250.00	49,988,715.22	50,027,000.00	38,284.78
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	(99,199.94)	195,000.00	45,172,150.06	45,150,750.00	(21,400.06)
FREDDIE MAC / TD SECURITIES															
817637	12/11/15	12/15/17	3137EADX4	AA+	Aaa	AAA	49,000,000.00	1.0000	1.0519	48,949,530.00	5,576.80	108,888.89	48,955,106.80	49,134,995.00	179,888.20
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	94,000.00	50,000,000.00	50,031,500.00	31,500.00
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	(1,783.08)	94,000.00	50,004,216.92	50,031,500.00	27,283.08
FED HM LN BK BD / TD SECURITIES															
814438	11/20/15	12/19/17	3130A6SW8	AA+	Aaa	AAA	30,000,000.00	1.0000	1.0001	30,000,000.00	0.00	60,000.00	30,000,000.00	30,088,500.00	88,500.00
FED HM LN BK BD / TD SECURITIES															
814439	11/20/15	12/19/17	3130A6SW8	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0001	50,000,000.00	0.00	100,000.00	50,000,000.00	50,147,500.00	147,500.00
FED HM LN BK BD / BARCLAYS CAPITAL															
814440	11/20/15	12/19/17	3130A6SW8	AA+	Aaa	AAA	10,000,000.00	1.0000	0.9821	10,003,700.00	(498.93)	20,000.00	10,003,201.07	10,029,500.00	26,298.93
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	8,869.07	86,284.72	49,979,369.07	50,039,500.00	60,130.93
FREDDIE MAC / DAIWA CAPITAL MARKETS															
814435	11/20/15	1/12/18	3137EADN6	AA+	Aaa	AAA	20,000,000.00	0.7500	0.9804	19,902,400.00	12,768.91	20,416.67	19,915,168.91	19,972,500.00	57,331.09
FREDDIE MAC / BNP PARIBAS															
814436	11/20/15	1/12/18	3137EADN6	AA+	Aaa	AAA	19,000,000.00	0.7500	0.9904	18,903,290.00	12,652.47	19,395.83	18,915,942.47	18,973,875.00	57,932.53
FED FARM CR BK / DAIWA CAPITAL MARKETS															
817902	12/14/15	3/14/18	3133EFSG3	AA+	Aaa	AAA	24,600,000.00	1.1000	1.1002	24,600,000.00	0.00	57,878.33	24,600,000.00	24,742,680.00	142,680.00
FED HM LN BK BD / BARCLAYS CAPITAL															
828098	2/18/16	3/19/18	3130A7CX1	AA+	Aaa	AAA	25,000,000.00	0.8750	0.8901	24,992,250.00	134.15	7,899.31	24,992,384.15	25,002,750.00	10,365.85
FED HM LN BK BD / BARCLAYS CAPITAL															
828099	2/18/16	3/19/18	3130A7CX1	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8901	49,984,500.00	268.31	15,798.61	49,984,768.31	50,005,500.00	20,731.69
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	(15,073.47)	72,646.88	18,526,254.03	18,556,087.50	29,833.47

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 / 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	(10,950.78)	52,250.00	19,038,069.22	19,037,240.00	(829.22)
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	529.37	55,000.00	19,997,369.37	20,039,200.00	41,830.63
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	(8,938.41)	19,453.13	6,775,533.84	6,795,967.50	20,433.66
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	(22,339.20)	60,520.83	21,075,730.80	21,143,010.00	67,279.20
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	(518,247.88)	338,000.00	34,784,312.12	34,876,000.00	91,687.88
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	(30,023.00)	80,520.00	36,103,897.00	36,142,632.00	38,735.00
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	(2,552.02)	10,736.00	4,813,057.58	4,819,017.60	5,960.02
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	1,736.74	8,784.72	10,992,166.74	11,053,350.00	61,183.26
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	758.73	12,761.81	23,496,528.73	23,649,930.00	153,401.27
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	2,688.14	33,109.38	6,484,943.14	6,525,350.00	40,406.86
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	6,706.33	96,781.25	18,962,436.33	19,074,100.00	111,663.67
FANNIE MAE / BARCLAYS CAPITAL															
800396	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	25,000,000.00	1.1250	1.1779	24,959,500.00	6,462.77	103,125.00	24,965,962.77	25,121,750.00	155,787.23
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	12,925.53	206,250.00	49,931,925.53	50,243,500.00	311,574.47
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	1,058.85	41,250.00	9,994,328.85	10,048,700.00	54,371.15
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	1,123.36	43,312.50	10,493,983.36	10,551,135.00	57,151.64
FANNIE MAE / DEUTSCHE															
811288	11/3/15	12/14/18	3135G0G72	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1740	49,925,500.00	7,842.11	120,312.50	49,933,342.11	50,200,750.00	267,407.89
FANNIE MAE / 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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
828824	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0799	24,941,000.00	435.83	3,472.22	24,941,435.83	24,992,875.00	51,439.17
FANNIE MAE / JP MORGAN CHASE & CO.															
828825	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0799	49,882,000.00	871.65	6,944.44	49,882,871.65	49,985,750.00	102,878.35
Subtotal for GOVT AGENCY-FIX-30/360:							**2,145,100,000.00**	**1.0777**	**0.8157**	**2,158,046,920.35**	**(6,386,386.80)**	**5,369,091.62**	**2,151,660,533.55**	**2,154,373,667.10**	**2,713,133.55**
GOV'T AGY - CALLABLE															
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)	223,611.11	50,000,000.00	50,111,000.00	111,000.00
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	101,058.81	22,597,000.00	22,647,165.34	50,165.34
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	(943,402.78)	372,222.22	50,431,597.22	50,512,500.00	80,902.78
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	(463,800.28)	237,500.00	50,240,199.72	50,093,000.00	(147,199.72)
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	(454,576.98)	237,500.00	50,235,423.02	50,095,000.00	(140,423.02)
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	(427,755.89)	222,916.67	50,231,244.11	50,189,500.00	(41,744.11)
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	(382,102.78)	141,458.33	30,069,397.22	30,110,700.00	41,302.78
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)	197,222.22	50,000,000.00	50,301,500.00	301,500.00
Subtotal for GOV'T AGY - CALLABLE:							**352,597,000.00**	**1.5601**	**1.1280**	**357,290,441.80**	**(3,485,580.51)**	**1,733,489.36**	**353,804,861.29**	**354,060,365.34**	**255,504.05**
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	155,000.00	50,000,000.00	49,983,000.00	(17,000.00)
FREDDIE MAC / UBS FINANCIAL SERVICES															
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	145,833.33	50,000,000.00	49,963,000.00	(37,000.00)
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	145,833.33	50,000,000.00	49,963,000.00	(37,000.00)
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	103,500.00	50,000,000.00	50,096,500.00	96,500.00
Subtotal for GOV'T AGY - STEP UP:							**200,000,000.00**	**0.9325**	**0.9325**	**200,000,000.00**	**0.00**	**550,166.66**	**200,000,000.00**	**200,005,500.00**	**5,500.00**

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															
Extended Fund															
Subtotal for GOVERNMENT AGENCY:							**2,697,697,000.00**	**1.1300**	**0.8652**	**2,715,337,362.15**	**(9,871,967.31)**	**7,652,747.64**	**2,705,465,394.84**	**2,708,439,532.44**	**2,974,137.60**
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	4,785.93	16,333.33	6,999,815.93	7,001,400.00	1,584.07
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	(2,229.83)	5,833.33	2,500,195.17	2,500,500.00	304.83
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	414.47	10,325.00	6,999,959.47	6,999,930.00	(29.47)
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	(466,845.88)	63,305.56	10,033,154.12	10,035,000.00	1,845.88
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	(774,373.58)	105,087.22	16,656,290.42	16,658,100.00	1,809.58
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	(453,487.08)	63,305.56	10,033,192.92	10,035,000.00	1,807.08
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	(451,491.85)	63,305.56	10,033,178.15	10,035,000.00	1,821.85
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	(437,270.87)	63,305.56	10,032,229.13	10,035,000.00	2,770.87
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	(108,118.66)	15,807.40	2,505,016.81	2,505,739.50	722.69
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	(406,177.78)	63,305.56	10,030,422.22	10,035,000.00	4,577.78
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	8,272.64	5,000,000.00	5,003,850.00	3,850.00
CHEVRON CORP / RBC															
661236	6/25/13	6/24/16	166764AC4	~~AA-~~	Aa1		5,000,000.00	0.8890	0.8318	5,008,450.00	(7,565.06)	8,272.64	5,000,884.94	5,003,850.00	2,965.06
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	(185,349.06)	32,722.22	20,147,650.94	20,178,000.00	30,349.06
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	(6,698.50)	10,062.50	3,010,071.50	3,007,530.00	(2,541.50)
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	(68,537.31)	49,721.07	10,621,144.91	10,641,809.28	20,664.37
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	(27,003.40)	16,945.87	3,626,973.08	3,626,927.04	(46.04)

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															
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	(500,331.05)	35,791.33	15,473,873.05	15,553,994.50	80,121.45
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	(14,862.57)	19,801.39	5,028,787.43	4,988,000.00	(40,787.43)
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	(3,042.92)	34,315.63	10,988,828.27	11,031,402.79	42,574.52
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	(202,225.81)	10,757.07	4,545,688.40	4,561,673.22	15,984.82
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	(343,835.64)	18,222.31	7,702,665.68	7,727,406.66	24,740.98
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	(911,181.73)	64,444.44	27,282,818.27	27,328,500.00	45,681.73
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	203,612.50	30,000,000.00	29,742,600.00	(257,400.00)
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	(9,758.98)	47,509.58	7,023,771.02	6,939,940.00	(83,831.02)
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	(11,216.63)	95,019.17	14,027,983.37	13,879,880.00	(148,103.37)
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	323.76	10,893.27	1,603,893.71	1,591,229.10	(12,664.61)
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	8,045.19	67,870.83	9,969,945.19	9,914,200.00	(55,745.19)
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	3,825.12	13,580.00	3,096,309.28	3,118,930.24	22,620.96
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	25,001.77	42,611.11	12,928,119.93	12,971,530.00	43,410.07
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	47,354.84	81,944.44	24,863,854.84	24,945,250.00	81,395.16
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	23,289.83	32,777.78	9,917,589.83	9,978,100.00	60,510.17
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	24,770.20	32,777.78	9,902,170.20	9,978,100.00	75,929.80
APPLE INC. / DAIWA CAPITAL 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															
Extended Fund															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
797355	8/14/15	5/3/18	037833AJ9	AA+	Aa1		10,000,000.00	1.0000	1.3992	9,893,800.00	21,370.17	32,777.78	9,915,170.17	9,978,100.00	62,929.83
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	19,758.36	29,500.00	8,921,568.36	8,980,290.00	58,721.64
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	(942,017.52)	397,515.90	27,323,863.07	27,324,342.93	479.86
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	5,219.08	65,072.22	16,981,249.08	17,046,750.00	65,500.92
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	(123,235.29)	22,222.22	25,400,514.71	25,485,000.00	84,485.29
MICROSOFT CORP / JP MORGAN CHASE & CO															
811289	11/3/15	11/3/18	594918BF0	AAA	Aaa	AA+	35,000,000.00	1.3000	1.3341	34,965,000.00	3,824.07	149,138.89	34,968,824.07	35,162,750.00	193,925.93
CHEVRON CORP / MORGAN STANLEY															
813559	11/17/15	11/16/18	166764BA7	AA-	Aa1		25,000,000.00	1.7900	1.7900	25,000,000.00	0.00	129,277.78	25,000,000.00	24,881,500.00	(118,500.00)
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	(69,772.51)	98,541.67	25,254,977.49	25,366,250.00	111,272.51
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	(10,865.56)	33,129.71	8,459,273.19	8,528,133.25	68,860.06
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	(7,312.56)	38,368.06	10,036,747.44	10,152,100.00	115,352.56
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	(8,095.93)	38,368.06	10,040,684.07	10,152,100.00	111,415.93
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	(8,792.28)	38,368.06	10,044,407.72	10,152,100.00	107,692.28
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	(70,023.82)	39,828.75	9,859,041.68	9,854,277.75	(4,763.93)
Subtotal for MEDIUM TERM NOTE:							**542,271,000.00**	**2.0763**	**1.1597**	**556,236,536.10**	**(6,443,736.87)**	**2,519,948.75**	**549,792,799.23**	**550,617,066.26**	**824,267.03**
MEDIUM TERM NOTE-CALLABLE															
CHEVRON CORP / MORGAN STANLEY															
750824	11/21/14	12/5/17	166764AA8	AA-	Aa1		25,000,000.00	1.1040	1.3381	24,826,250.00	75,117.48	65,933.33	24,901,367.48	24,802,500.00	(98,867.48)
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	(24,387.29)	31,756.47	9,984,784.35	9,902,303.32	(82,481.03)
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	(30,713.18)	30,042.67	9,463,568.98	9,367,905.96	(95,663.02)

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															
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	(14,697.18)	22,186.68	6,973,916.67	6,918,252.39	(55,664.28)
Subtotal for MEDIUM TERM NOTE-CALLABLE:							**51,267,000.00**	**1.4186**	**1.3966**	**51,318,317.65**	**5,319.83**	**149,919.15**	**51,323,637.48**	**50,990,961.67**	**(332,675.81)**
Subtotal for MEDIUM TERM NOTES:							**593,538,000.00**	**2.0195**	**1.1802**	**607,554,853.75**	**(6,438,417.04)**	**2,669,867.90**	**601,116,436.71**	**601,608,027.93**	**491,591.22**
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	0.8000	25,000,000.00	0.00	15,555.56	25,000,000.00	25,040,250.00	40,250.00
Subtotal for ORANGE COUNTY POB 2015A:							**25,000,000.00**	**0.8000**	**0.8000**	**25,000,000.00**	**0.00**	**15,555.56**	**25,000,000.00**	**25,040,250.00**	**40,250.00**
ORANGE COUNTY POB 2016A															
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
822667	1/13/16	2/1/17	68428LDN1	AA		AA	30,000,000.00	1.0880	1.0878	30,000,000.00	0.00	43,520.00	30,000,000.00	30,063,000.00	63,000.00
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
822663	1/13/16	5/1/17	68428LDP6	AA		AA	50,000,000.00	1.1880	1.1868	50,000,000.00	0.00	79,200.00	50,000,000.00	50,142,500.00	142,500.00
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
822664	1/13/16	5/1/17	68428LDP6	AA		AA	5,440,000.00	1.1880	1.1868	5,440,000.00	0.00	8,616.96	5,440,000.00	5,455,504.00	15,504.00
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
822662	1/13/16	6/30/17	68428LDQ4	AA		AA	13,425,000.00	1.2080	1.2060	13,425,000.00	0.00	21,623.20	13,425,000.00	13,462,053.00	37,053.00
Subtotal for ORANGE COUNTY POB 2016A:							**98,865,000.00**	**1.1604**	**1.1594**	**98,865,000.00**	**0.00**	**152,960.16**	**98,865,000.00**	**99,123,057.00**	**258,057.00**
Subtotal for MUNICIPAL DEBT:							**123,865,000.00**	**1.0876**	**1.0869**	**123,865,000.00**	**0.00**	**168,515.72**	**123,865,000.00**	**124,163,307.00**	**298,307.00**
TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
710977	4/8/14	3/31/16	912828C40	AA+	Aaa	AAA	400,000.00	0.3750	0.3988	399,812.50	179.72	630.46	399,992.22	400,015.62	23.40
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	13,093.37	78,807.13	49,999,421.50	50,001,953.00	2,531.50
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	96,621.72	21,020.49	22,293,832.66	22,298,693.44	4,860.78
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	81,614.42	23,565.57	24,994,700.36	24,998,535.25	3,834.89

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 / 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	80,697.41	23,565.57	24,994,759.91	24,998,535.25	3,775.34
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	161,394.82	47,131.15	49,989,519.82	49,997,070.50	7,550.68
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	32,250.77	31,421.70	24,997,094.52	25,002,441.50	5,346.98
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	193,473.35	36,744.51	49,978,629.60	49,993,164.00	14,534.40
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	94,898.68	18,188.53	24,739,517.82	24,746,616.18	7,098.36
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	5,738.79	13,268.44	13,999,176.29	14,001,093.82	1,917.53
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	(559,949.48)	69,877.05	27,585,655.99	27,599,902.28	14,246.29
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	(86,837.02)	39,491.76	50,014,725.48	50,037,109.50	22,384.02
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	(51,059.89)	19,745.88	25,011,440.11	25,018,554.75	7,114.64
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	(34,264.26)	19,745.88	25,007,727.93	25,018,554.75	10,826.82
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	25,525.55	10,302.20	24,993,298.99	25,004,394.50	11,095.51
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	(136,277.60)	1,098.90	20,032,472.40	20,048,046.80	15,574.40
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	(349,818.58)	1,358.70	50,114,931.42	50,120,117.00	5,185.58
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	(213,580.09)	104,508.20	25,061,810.54	25,065,918.00	4,107.46
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	(450,004.99)	209,016.39	50,132,026.26	50,131,836.00	(190.26)
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	(424,200.85)	209,016.39	50,124,627.28	50,131,836.00	7,208.72
US TREASURY N/B / DAIWA CAPITAL 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															
Extended Fund															
TREASURIES															
TREASURY BOND															
700770	2/10/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5565	25,298,828.13	(225,473.94)	83,791.21	25,073,354.19	25,068,359.50	(4,994.69)
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	(224,000.25)	84,016.39	25,072,874.75	25,068,359.50	(4,515.25)
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	(203,168.36)	84,016.39	25,066,362.89	25,068,359.50	1,996.61
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	(195,822.71)	83,791.21	25,064,919.48	25,068,359.50	3,440.02
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	(335,751.49)	168,032.79	50,113,467.26	50,136,719.00	23,251.74
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	(134,837.27)	67,213.11	20,045,631.48	20,054,687.60	9,056.12
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	(277,672.56)	147,472.53	44,139,983.69	44,120,312.72	(19,670.97)
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	(84,198.08)	18,028.85	25,037,872.23	25,046,386.75	8,514.52
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	(52,921.74)	10,817.31	15,023,836.07	15,027,832.05	3,995.98
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	(126,665.90)	25,240.38	35,057,904.41	35,064,941.45	7,037.04
US TREASURY N/B / BARCLAYS CAPITAL															
693010	12/26/13	2/28/17	912828SJ0	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8962	29,980,078.13	13,670.52	1,442.31	29,993,748.65	30,057,421.80	63,673.15
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	(104,190.15)	1,682.69	35,051,669.23	35,066,992.10	15,322.87
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	(42,830.14)	713.32	30,021,622.99	30,057,421.80	35,798.81
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	(136,000.15)	1,188.86	50,102,281.10	50,095,703.00	(6,578.10)
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	110,867.46	679.35	49,888,211.21	49,912,109.50	23,898.29
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	(218,806.97)	209,016.39	50,107,364.91	50,159,179.50	51,814.59
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	(218,806.97)	209,016.39	50,107,364.91	50,159,179.50	51,814.59

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 02-Mar-2016 10:28 am
Print Date: 02-Mar-2016
As at date: 02-Mar-2016

Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 29-Feb-2016

User: uphan

* 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															
Extended Fund															
TREASURIES															
TREASURY BOND															
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	(97,400.62)	126,098.90	30,047,911.88	30,095,507.70	47,595.82
US TREASURY N/B / BARCLAYS CAPITAL															
764416	2/10/15	6/15/17	912828WP1	AA+	Aaa	AAA	40,000,000.00	0.8750	1.0099	40,048,437.50	(21,785.56)	73,633.88	40,026,651.94	40,081,250.00	54,598.06
US TREASURY N/B / MORGAN STANLEY															
820827	12/31/15	12/31/17	912828PN4	AA+	Aaa	AAA	44,000,000.00	2.7500	1.1181	45,416,250.00	(118,182.28)	202,774.73	45,298,067.72	45,567,500.00	269,432.28
US TREASURY N/B / DEUTSCHE															
820828	12/31/15	12/31/17	912828PN4	AA+	Aaa	AAA	50,000,000.00	2.7500	1.1181	51,609,375.00	(134,298.05)	230,425.82	51,475,076.95	51,781,250.00	306,173.05
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	43,434.48	65,340.91	24,882,301.67	24,975,586.00	93,284.33
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	24,301.59	228,021.98	49,864,145.34	50,218,750.00	354,604.66
Subtotal for TREASURY BOND:							**1,456,950,000.00**	**0.9045**	**0.6660**	**1,465,309,029.35**	**(4,281,043.30)**	**3,100,960.60**	**1,461,027,986.05**	**1,462,566,556.61**	**1,538,570.56**
Subtotal for TREASURIES:							**1,456,950,000.00**	**0.9045**	**0.6660**	**1,465,309,029.35**	**(4,281,043.30)**	**3,100,960.60**	**1,461,027,986.05**	**1,462,566,556.61**	**1,538,570.56**
Total Extended Fund :							**5,031,050,000.00**	**1.1872**	**0.8771**	**5,071,066,245.25**	**(20,591,427.65)**	**14,317,473.92**	**5,050,474,817.60**	**5,055,918,853.98**	**5,444,036.38**
Net Asset Value (NAV):															**1.001078**
Total Investments:							**7,806,149,758.26**	**0.8808**	**0.6979**	**7,847,521,304.92**	**(22,594,406.29)**	**17,643,908.11**	**7,825,714,918.33**	**7,831,565,157.33**	**5,850,239.00**

Report Parameters

Deals [Settlement Date] <= 29-Feb-2016
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 29-Feb-2016

Run Date: 02-Mar-2016 10:56 am
Print Date: 02-Mar-2016
As at date: 02-Mar-2016
User: uphan

* 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															
	3/1/16			AAAm	Aaa-mf	NR	214,461,128.07		0.0061	214,461,128.07	0.00	0.00	214,461,128.07	214,461,128.07	0.00
Subtotal for FUNDS:							**214,461,128.07**		**0.0061**	**214,461,128.07**	**0.00**	**0.00**	**214,461,128.07**	**214,461,128.07**	**0.00**
MUNICIPAL DEBT															
REFUNDED MUNICIPAL BOND															
ILLINOIS ST TOLL HIGHWAY AUTH / JP MORGAN CHASE & CO.															
826024	2/3/16	7/1/16	452252DE6	AA	Aa3		6,500,000.00	5.0000	0.2318	6,627,270.00	(23,062.35)	24,211.41	6,604,207.65	6,602,245.00	(1,962.65)
Subtotal for REFUNDED MUNICIPAL BOND:							**6,500,000.00**	**5.0000**	**0.2318**	**6,627,270.00**	**(23,062.35)**	**24,211.41**	**6,604,207.65**	**6,602,245.00**	**(1,962.65)**
Subtotal for MUNICIPAL DEBT:							**6,500,000.00**	**5.0000**	**0.2318**	**6,627,270.00**	**(23,062.35)**	**24,211.41**	**6,604,207.65**	**6,602,245.00**	**(1,962.65)**
Total 100-GF-Tax Ex-Non AMT :							**220,961,128.07**	**0.1471**	**0.0127**	**221,088,398.07**	**(23,062.35)**	**24,211.41**	**221,065,335.72**	**221,063,373.07**	**(1,962.65)**
Net Asset Value (NAV):															**0.999991**
15B-Housing 99A & 99B															
GOVERNMENT AGENCY															
MBS PASSTHROUGH															
GINNIE MAE /															
383458	3/25/09	9/20/29	36210RYF1	AA+	Aaa	AAA	86,055.30	6.2500	6.2500	86,055.30	0.00	164.34	86,055.30	89,068.96	3,013.66
Subtotal for MBS PASSTHROUGH:							**86,055.30**	**6.2500**	**6.2500**	**86,055.30**	**0.00**	**164.34**	**86,055.30**	**89,068.96**	**3,013.66**
Subtotal for GOVERNMENT AGENCY:							**86,055.30**	**6.2500**	**6.2500**	**86,055.30**	**0.00**	**164.34**	**86,055.30**	**89,068.96**	**3,013.66**
Total 15B-Housing 99A & 99B :							**86,055.30**	**6.2500**	**6.2500**	**86,055.30**	**0.00**	**164.34**	**86,055.30**	**89,068.96**	**3,013.66**
Net Asset Value (NAV):															**1.035020**
283-John Wayne Airport															
FUNDS															
MORGAN STANLEY GOVT 8302-JWA MMF															
	3/1/16			AAAm	Aaa-mf	NR	5,790.65		0.2310	5,790.65	0.00	0.00	5,790.65	5,790.65	0.00
GOLDMAN SACHS - JWA MMF															
	3/1/16			AAAm	Aaa-mf	NR	77,899.46		0.2600	77,899.46	0.00	0.00	77,899.46	77,899.46	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	3/1/16			AAAm	Aaa-mf	AAAmmf	423,115.09		0.2600	423,115.09	0.00	0.00	423,115.09	423,115.09	0.00
Subtotal for FUNDS:							**506,805.20**		**0.2597**	**506,805.20**	**0.00**	**0.00**	**506,805.20**	**506,805.20**	**0.00**
CERTIFICATES OF DEPOSIT															

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
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	5,359.16	1,500,000.00	1,499,310.00	(690.00)
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	(91.98)	837.50	250,145.51	249,965.65	(179.86)
Subtotal for YANKEE CD:							**1,750,000.00**	**0.6343**	**0.6200**	**1,750,237.49**	**(91.98)**	**6,196.66**	**1,750,145.51**	**1,749,275.65**	**(869.86)**
Subtotal for CERTIFICATES OF DEPOSIT:							**1,750,000.00**	**0.6343**	**0.6200**	**1,750,237.49**	**(91.98)**	**6,196.66**	**1,750,145.51**	**1,749,275.65**	**(869.86)**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DEUTSCHE															
825552	2/1/16	3/3/16	313384TV1	A-1	P-1	F1+	200,000.00		0.3200	199,944.89	0.00	51.55	199,996.44	199,996.80	0.36
FHLB DISC CORP / DEUTSCHE															
826023	2/3/16	3/4/16	313384TW9	A-1	P-1	F1+	1,823,000.00		0.2800	1,822,574.63	0.00	382.83	1,822,957.46	1,822,958.07	0.61
FHLB DISC CORP / BARCLAYS CAPITAL															
827496	2/16/16	5/16/16	313384WX3	A-1	P-1	F1+	1,000,000.00		0.3700	999,075.00	0.00	143.89	999,218.89	999,260.00	41.11
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
822640	1/13/16	7/6/16	313396ZA4	A-1	P-1	F1+	672,000.00		0.5400	670,236.00	0.00	483.84	670,719.84	671,099.52	379.68
Subtotal for DISCOUNT NOTES:							**3,695,000.00**	**0.0000**	**0.3538**	**3,691,830.52**	**0.00**	**1,062.11**	**3,692,892.63**	**3,693,314.39**	**421.76**
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / JP MORGAN CHASE & CO															
824568	1/26/16	3/4/16	313378WB3	AA+	Aaa	AAA	500,000.00	0.8500	0.3201	500,279.00	(256.97)	413.19	500,022.03	500,280.00	257.97
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	(3,577.08)	4,250.00	500,210.42	500,350.00	139.58
FED HM LN BK BD / MORGAN STANLEY															
821949	1/8/16	3/11/16	313375RN9	AA+	Aaa	AAA	100,000.00	1.0000	0.4268	100,100.00	(84.13)	147.22	100,015.87	100,019.00	3.13
FED HM LN BK BD / DEUTSCHE															
823873	1/21/16	3/11/16	313375RN9	AA+	Aaa	AAA	1,505,000.00	1.0000	0.3400	1,506,376.37	(1,101.10)	1,672.22	1,505,275.27	1,505,285.95	10.68
FED HM LN BK BD / DEUTSCHE															
826221	2/4/16	3/11/16	3133XXP43	AA+	Aaa	AAA	1,210,000.00	3.1250	0.3500	1,213,456.32	(2,522.18)	2,835.93	1,210,934.14	1,210,937.75	3.61
FED HM LN BK BD / CASTLE OAK SECURITIES															
812856	11/12/15	3/14/16	3130A4BW1	AA+	Aaa	AAA	1,000,000.00	0.3400	0.3201	1,000,058.00	(51.82)	1,029.44	1,000,006.18	1,000,040.00	33.82
FANNIE MAE / DEUTSCHE															
806109	10/5/15	3/15/16	3135G0AL7	AA+	Aaa	AAA	514,000.00	2.2500	0.2500	518,555.90	(4,157.26)	4,690.25	514,398.64	514,334.10	(64.54)
FANNIE MAE / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
810851	10/30/15	3/15/16	31359MH89	AA+	Aaa	AAA	104,000.00	5.0000	0.3000	105,828.44	(1,638.82)	1,747.78	104,189.62	104,188.76	(0.86)
FANNIE MAE / DEUTSCHE															
816480	12/7/15	3/15/16	3135G0AL7	AA+	Aaa	AAA	250,000.00	2.2500	0.3700	251,274.28	(1,092.24)	1,312.50	250,182.04	250,162.50	(19.54)
FANNIE MAE / TD SECURITIES															
822647	1/13/16	3/15/16	3135G0AL7	AA+	Aaa	AAA	500,000.00	2.2500	0.4246	501,568.00	(1,213.94)	1,500.00	500,354.06	500,325.00	(29.06)
FANNIE MAE / DEUTSCHE															
824567	1/26/16	3/15/16	31359MH89	AA+	Aaa	AAA	396,000.00	5.0000	0.4719	398,434.45	(1,738.89)	1,925.00	396,695.56	396,718.74	23.18
FREDDIE MAC / MORGAN STANLEY															
825334	1/29/16	3/15/16	3134G4VH8	AA+	Aaa	AAA	133,000.00	0.4000	0.3290	133,011.97	(8.33)	47.29	133,003.64	133,003.33	(0.32)
FANNIE MAE / DEUTSCHE															
826021	2/3/16	3/15/16	31359MH89	AA+	Aaa	AAA	1,000,000.00	5.0000	0.3700	1,005,401.59	(3,601.06)	3,888.89	1,001,800.53	1,001,815.00	14.47
FANNIE MAE / DEUTSCHE															
826220	2/4/16	3/15/16	31359MH89	AA+	Aaa	AAA	1,105,000.00	5.0000	0.3600	1,110,839.49	(3,845.52)	4,143.75	1,106,993.97	1,107,005.58	11.61
FANNIE MAE / DEUTSCHE															
827182	2/11/16	3/15/16	3135G0AL7	AA+	Aaa	AAA	100,000.00	2.2500	0.3875	100,176.60	(103.88)	125.00	100,072.72	100,065.00	(7.72)
FED HM LN BK BD / MORGAN STANLEY															
823348	1/19/16	3/16/16	3130A4PF3	AA+	Aaa	AAA	300,000.00	0.2500	0.4013	299,928.00	53.05	87.50	299,981.05	299,928.00	(53.05)
FED HM LN BK BD / JP MORGAN CHASE & CO															
826712	2/8/16	3/22/16	3130A4EJ7	AA+	Aaa	AAA	1,500,000.00	0.3100	0.3252	1,499,985.00	7.84	297.08	1,499,992.84	1,499,985.00	(7.84)
FED FARM CR BK / MORGAN STANLEY															
820267	12/29/15	3/28/16	3133EAJU3	AA+	Aaa	AAA	100,000.00	1.0500	0.5003	100,134.00	(93.35)	180.83	100,040.65	100,059.00	18.35
FANNIE MAE / DEUTSCHE															
804554	9/25/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	208,000.00	0.5000	0.3200	208,192.08	(161.97)	436.22	208,030.11	208,031.20	1.09
FANNIE MAE / DEUTSCHE															
815402	11/30/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	867,000.00	0.5000	0.3500	867,423.72	(321.32)	1,095.79	867,102.40	867,130.05	27.65
FANNIE MAE / BARCLAYS CAPITAL															
819817	12/24/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	154,000.00	0.5000	0.4200	154,030.80	(21.50)	143.30	154,009.30	154,023.10	13.80
FANNIE MAE / BARCLAYS CAPITAL															
820261	12/29/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	2,000,000.00	0.5000	0.4196	2,000,380.00	(258.90)	1,722.22	2,000,121.10	2,000,300.00	178.90
FANNIE MAE / FTN FINANCIAL															
824364	1/25/16	3/30/16	3135G0VA8	AA+	Aaa	AAA	2,000,000.00	0.5000	0.3504	2,000,538.00	(297.97)	1,000.00	2,000,240.03	2,000,300.00	59.97
FANNIE MAE / DEUTSCHE															
824566	1/26/16	4/11/16	3135G0BA0	AA+	Aaa	AAA	359,000.00	2.3750	0.4300	360,446.84	(675.19)	828.94	359,771.65	359,802.37	30.72

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / DEUTSCHE															
827139	2/10/16	4/11/16	3135G0BA0	AA+	Aaa	AAA	229,000.00	2.3750	0.4200	229,756.78	(260.53)	317.26	229,496.25	229,511.82	15.57
FANNIE MAE / DEUTSCHE															
829041	2/24/16	4/11/16	3135G0BA0	AA+	Aaa	AAA	1,000,000.00	2.3750	0.3700	1,002,612.14	(389.04)	461.80	1,002,223.10	1,002,235.00	11.90
FREDDIE MAC / DEUTSCHE															
818308	12/16/15	4/18/16	3137EAAD1	AA+	Aaa	AAA	245,000.00	5.2500	0.5800	248,857.65	(2,371.51)	2,679.69	246,486.14	246,570.45	84.31
FREDDIE MAC / MORGAN STANLEY															
820262	12/29/15	4/18/16	3137EAAD1	AA+	Aaa	AAA	145,000.00	5.2500	0.5146	147,069.15	(1,176.95)	1,311.04	145,892.20	145,929.45	37.25
FREDDIE MAC / DEUTSCHE															
823871	1/21/16	4/18/16	3137EAAD1	AA+	Aaa	AAA	2,000,000.00	5.2500	0.3800	2,023,470.22	(10,790.91)	11,666.67	2,012,679.31	2,012,820.00	140.69
FREDDIE MAC / MORGAN STANLEY															
825799	2/2/16	4/18/16	3137EAAD1	AA+	Aaa	AAA	150,000.00	5.2500	0.5006	151,500.00	(572.37)	634.38	150,927.63	150,961.50	33.87
FREDDIE MAC / DEUTSCHE															
818309	12/16/15	5/13/16	3137EADQ9	AA+	Aaa	AAA	162,000.00	0.5000	0.6100	161,921.76	39.92	168.75	161,961.68	162,026.73	65.05
FREDDIE MAC / DEUTSCHE															
825551	2/1/16	5/13/16	3137EADQ9	AA+	Aaa	AAA	208,000.00	0.5000	0.4426	208,033.49	(9.85)	86.67	208,023.64	208,034.32	10.68
FREDDIE MAC / DEUTSCHE															
827847	2/17/16	5/13/16	3137EADQ9	AA+	Aaa	AAA	573,000.00	0.5000	0.3900	573,149.74	(24.38)	111.42	573,125.36	573,094.55	(30.82)
FED HM LN BK BD / DEUTSCHE															
824837	1/27/16	5/18/16	3133XFJF4	AA+	Aaa	AAA	350,000.00	5.3750	0.4600	355,286.90	(1,619.41)	1,776.74	353,667.49	353,701.25	33.76
FED HM LN BK BD / DEUTSCHE															
827849	2/17/16	5/18/16	3133XFJF4	AA+	Aaa	AAA	255,000.00	5.3750	0.3900	258,206.74	(493.34)	533.02	257,713.40	257,696.63	(16.78)
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	53.39	227.60	344,963.69	344,874.77	(88.93)
FREDDIE MAC / DEUTSCHE															
802285	9/14/15	5/27/16	3137EACT4	AA+	Aaa	AAA	625,000.00	2.5000	0.4248	634,089.81	(5,999.99)	4,079.86	628,089.82	628,162.50	72.68
FREDDIE MAC / DEUTSCHE															
827495	2/16/16	5/27/16	3137EACT4	AA+	Aaa	AAA	791,000.00	2.5000	0.4000	795,650.22	(690.63)	823.96	794,959.59	795,002.46	42.87
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	(4,852.52)	2,988.28	627,911.51	627,918.75	7.24
FED HM LN BK BD / DEUTSCHE															
827850	2/17/16	6/10/16	313373SZ6	AA+	Aaa	AAA	220,000.00	2.1250	0.4200	221,172.11	(145.22)	181.81	221,026.89	221,027.40	0.51
FED FARM CR BK / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
829731	2/29/16	6/22/16	3133EDVN9	AA+	Aaa	AAA	500,000.00	0.5000	0.4100	500,134.78	(2.39)	13.89	500,132.39	500,185.00	52.61
FANNIE MAE / DEUTSCHE															
819629	12/23/15	7/5/16	3135G0XP3	AA+	Aaa	AAA	123,000.00	0.3750	0.6601	122,813.59	66.02	71.75	122,879.61	122,970.48	90.87
FREDDIE MAC / DEUTSCHE															
818066	12/15/15	7/18/16	3137EAAG4	AA+	Aaa	AAA	740,000.00	5.5000	0.7254	760,816.71	(7,427.56)	4,861.39	753,389.15	754,089.60	700.45
FED HM LN BK BD / MORGAN STANLEY															
820813	12/31/15	8/15/16	3133MJQF0	AA+	Aaa	AAA	130,000.00	5.5000	0.7266	133,841.50	(1,028.97)	317.78	132,812.53	132,696.20	(116.33)
FREDDIE MAC / DEUTSCHE															
796357	8/10/15	8/25/16	3137EACW7	AA+	Aaa	AAA	707,000.00	2.0000	0.5276	717,798.67	(5,788.09)	235.67	712,010.58	712,093.94	83.35
FREDDIE MAC / DEUTSCHE															
819379	12/22/15	8/25/16	3137EACW7	AA+	Aaa	AAA	358,000.00	2.0000	0.6901	361,151.11	(894.76)	119.33	360,256.35	360,579.39	323.04
FREDDIE MAC / UBS FINANCIAL SERVICES															
819380	12/22/15	8/25/16	3137EACW7	AA+	Aaa	AAA	226,000.00	2.0000	0.6786	228,006.88	(569.85)	75.33	227,437.03	227,628.33	191.30
FED FARM CR BK / DEUTSCHE															
819630	12/23/15	8/25/16	31331V2U9	AA+	Aaa	AAA	125,000.00	5.1250	0.7111	128,692.22	(1,037.48)	106.77	127,654.74	127,786.88	132.14
FED FARM CR BK / DEUTSCHE															
821518	1/6/16	8/25/16	31331V2U9	AA+	Aaa	AAA	225,000.00	5.1250	0.6572	231,368.81	(1,529.63)	192.19	229,839.18	230,016.38	177.20
FED HM LN BK BD / DEUTSCHE															
827183	2/11/16	9/9/16	313370TW8	AA+	Aaa	AAA	500,000.00	2.0000	0.5071	504,300.30	(413.49)	555.56	503,886.81	503,772.50	(114.31)
FANNIE MAE / DEUTSCHE															
819386	12/22/15	9/15/16	31359MW41	AA+	Aaa	AAA	1,002,000.00	5.2500	0.7278	1,034,943.46	(8,642.96)	10,082.62	1,026,300.50	1,027,435.77	1,135.27
FANNIE MAE / DEUTSCHE															
825550	2/1/16	9/15/16	31359MW41	AA+	Aaa	AAA	183,000.00	5.2500	0.6279	188,243.11	(702.20)	800.63	187,540.91	187,645.46	104.55
FANNIE MAE / DEUTSCHE															
827848	2/17/16	9/15/16	31359MW41	AA+	Aaa	AAA	152,000.00	5.2500	0.5070	156,153.37	(279.55)	310.34	155,873.82	155,858.52	(15.30)
FANNIE MAE / DEUTSCHE															
829040	2/24/16	9/28/16	3135G0CM3	AA+	Aaa	AAA	778,000.00	1.2500	0.5271	781,332.49	(109.01)	189.10	781,223.48	781,228.70	5.22
FANNIE MAE / DEUTSCHE															
821517	1/6/16	11/15/16	3135G0ES8	AA+	Aaa	AAA	349,000.00	1.3750	0.7609	350,829.06	(325.56)	733.15	350,503.50	350,893.33	389.83
FANNIE MAE / MORGAN STANLEY															
821770	1/7/16	1/30/17	3135G0GY3	AA+	Aaa	AAA	115,000.00	1.2500	0.8251	115,516.35	(72.80)	123.78	115,443.55	115,642.85	199.30
Subtotal for GOVT AGENCY-FIX-30/360:							**30,541,000.00**	**2.3536**	**0.4260**	**30,744,599.80**	**(84,824.15)**	**82,358.57**	**30,659,775.65**	**30,664,180.28**	**4,404.63**
GOVT AGENCY-FLOAT-ACT/360															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Pool/Non-Pooled Investments

As of 29-Feb-2016

* 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-FLOAT-ACT/360															
FED FARM CR BK / DEUTSCHE															
770647	3/18/15	4/18/16	3133EETY6	AA+	Aaa	AAA	1,000,000.00	0.3795	0.3838	999,910.28	78.87	126.50	999,989.15	999,830.00	(159.15)
FED FARM CR BK / BNP PARIBAS															
797566	8/17/15	6/20/16	3133EDA77	AA+	Aaa	AAA	2,500,000.00	0.5200	0.1739	2,502,029.50	(1,298.09)	2,600.00	2,500,731.41	2,500,725.00	(6.41)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
798095	8/19/15	6/20/16	3133EDA77	AA+	Aaa	AAA	1,000,000.00	0.5200	0.1688	1,000,848.97	(541.01)	1,040.00	1,000,307.96	1,000,290.00	(17.96)
FED FARM CR BK / BNP PARIBAS															
812063	11/6/15	6/20/16	3133EDA77	AA+	Aaa	AAA	2,000,000.00	0.5200	0.2498	2,000,251.32	(128.43)	2,080.00	2,000,122.89	2,000,580.00	457.11
FED FARM CR BK / CASTLE OAK SECURITIES															
820838	12/31/15	9/19/16	3133EDNQ1	AA+	Aaa	AAA	1,500,000.00	0.4400	0.5813	1,498,477.50	353.13	1,118.33	1,498,830.63	1,499,235.00	404.37
FED FARM CR BK / DAIWA CAPITAL MARKETS															
810346	10/28/15	11/7/16	3133ED6T4	AA+	Aaa	AAA	3,000,000.00	0.5500	0.2949	3,000,155.89	(51.83)	1,054.17	3,000,104.06	2,998,740.00	(1,364.06)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							**11,000,000.00**	**0.5045**	**0.2949**	**11,001,673.46**	**(1,587.36)**	**8,019.00**	**11,000,086.10**	**10,999,400.00**	**(686.10)**
Subtotal for GOVERNMENT AGENCY:							**45,236,000.00**	**1.7117**	**0.3882**	**45,438,103.78**	**(86,411.51)**	**91,439.68**	**45,352,754.38**	**45,356,894.67**	**4,140.29**
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
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	(269.46)	1,032.50	700,052.54	699,993.00	(59.54)
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	(27,798.75)	29,919.38	759,266.25	764,175.00	4,908.75
CHEVRON CORP / TD SECURITIES															
814130	11/19/15	6/24/16	166764AC4	~~AA-~~	Aa1		808,000.00	0.8890	0.4524	810,100.80	(996.66)	1,336.86	809,104.14	808,622.16	(481.98)
Subtotal for MEDIUM TERM NOTE:							**2,258,000.00**	**2.2243**	**0.4052**	**2,297,487.80**	**(29,064.87)**	**32,288.74**	**2,268,422.93**	**2,272,790.16**	**4,367.23**
Subtotal for MEDIUM TERM NOTES:							**2,258,000.00**	**2.2243**	**0.4052**	**2,297,487.80**	**(29,064.87)**	**32,288.74**	**2,268,422.93**	**2,272,790.16**	**4,367.23**
Total 283-John Wayne Airport :							**49,750,805.20**	**1.6797**	**0.3958**	**49,992,634.27**	**(115,568.36)**	**129,925.08**	**49,878,128.02**	**49,885,765.68**	**7,637.66**
Net Asset Value (NAV):															**1.000153**
505-Foothill Rnch 87-4 DS															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
BAYERISCHE LANDESBK GIRO /															

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															
505-Foothill Rnch 87-4 DS															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	2,980.13	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**	**2,980.13**	**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**	**2,980.13**	**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**	**2,980.13**	**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															
794632	7/30/15	1/30/17	3135G0GY3	AA+	Aaa	AAA	3,500,000.00	1.2500	0.5828	3,534,825.00	(13,607.55)	3,767.36	3,521,217.45	3,519,565.00	(1,652.45)
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	(182.69)	2,644.44	3,500,438.11	3,503,710.00	3,271.89
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	3,764.12	3,572.92	3,488,029.73	3,495,187.50	7,157.77
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	(2,818.09)	7,828.33	3,511,138.79	3,513,867.00	2,728.21
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	(10,849.43)	2,187.50	3,554,915.57	3,588,795.00	33,879.43
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	(3,176.57)	12,164.93	3,517,809.89	3,559,307.50	41,497.61
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	(130.45)	5,994.44	3,320,865.55	3,374,116.00	53,250.45
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	(955.94)	5,693.33	3,507,194.44	3,571,330.00	64,135.56
Subtotal for GOVT AGENCY-FIX-30/360:							**27,820,000.00**	**1.3702**	**1.1955**	**27,949,566.13**	**(27,956.60)**	**43,853.25**	**27,921,609.53**	**28,125,878.00**	**204,268.47**
Subtotal for GOVERNMENT AGENCY:							**27,820,000.00**	**1.3702**	**1.1955**	**27,949,566.13**	**(27,956.60)**	**43,853.25**	**27,921,609.53**	**28,125,878.00**	**204,268.47**
TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
825557	2/1/16	1/31/21	912828N89	AA+	Aaa	AAA	3,500,000.00	1.3750	1.4960	3,479,680.47	322.71	3,834.13	3,480,003.18	3,525,429.71	45,426.53

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 02-Mar-2016 10:56 am
Print Date: 02-Mar-2016
As at date: 02-Mar-2016

Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Pool/Non-Pooled Investments
As of 29-Feb-2016

User: uphan

* 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															
TREASURIES															
Subtotal for TREASURY BOND:							3,500,000.00	1.3750	1.4960	3,479,680.47	322.71	3,834.13	3,480,003.18	3,525,429.71	45,426.53
Subtotal for TREASURIES:							3,500,000.00	1.3750	1.4960	3,479,680.47	322.71	3,834.13	3,480,003.18	3,525,429.71	45,426.53
Total 650-Fountain Valley SD40 :							31,320,000.00	1.3708	1.2290	31,429,246.60	(27,633.89)	47,687.38	31,401,612.71	31,651,307.71	249,695.00
Net Asset Value (NAV):															1.007952
Total Investments:							303,199,488.57	0.5483	0.2029	303,677,834.24	(166,264.60)	204,968.34	303,512,631.75	303,771,015.41	258,383.66

Report Parameters

Deals [Settlement Date] <= 29-Feb-2016
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

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
February 29, 2016

	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%	$ 9.60	$ 9.60	$ -
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	68,444.60	-
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	286,929.30	-
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	2,737,100.47	59,036.25
REDEVELOPMENT AGENCIES										
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	2,026,036.95	2,026,036.95	9.69
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.28%	4,990,452.17	4,990,452.17	1,078.14
COMMUNITY FACILITIES DISTRICTS										
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	10,202,466.94	10,202,466.94	132.33
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	2,269,050.88	2,269,050.88	10.83
2005 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	0.01	0.01	3.04
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.28%	6,644,764.91	6,644,764.91	1,622.23
ASSESSMENT DISTRICTS										
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	4,421,943.38	4,421,943.38	20.33
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO	825252570	0.20%	620,529.79	620,529.79	90.21
NEWPORT COAST - 2003B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	603,235.20	603,235.20	2.40
NEWPORT COAST - Group 1	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	1,398,821.42	1,398,821.42	5.52
NEWPORT COAST - Group 2	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	897,235.03	897,235.03	3.53
NEWPORT COAST - Group 3	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	1,134,127.98	1,134,127.98	4.49
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	0.00%	592,112.40	592,112.40	-
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	281,368.37	281,368.37	1.76
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	1,171,067.44	1,171,067.44	5.61
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	67,281.94	67,281.94	0.22
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	625,969.22	625,969.22	3.00
REVENUE BONDS										
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MMKT 5 - CT	9AMMF05B2	0.09%	3,744,488.07	3,744,488.07	296.69
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADVANTAGE TREASURY PLUS	94975H320	0.01%	26,138,764.74	26,138,764.74	199.68
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	118,370.04
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			GOLDMAN SACHS FIN SQ MMKT	38143H209	0.25%	1,742,460.96	1,742,460.96	355.29
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%	12,318,576.23	25,934,356.95	-
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%	33,915,351.89	73,740,163.09	-
2015-16 PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	47.45	47.45	-
TEETER PLAN										
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	20,833.51	20,833.51	0.01
TOTAL OF INVESTMENTS WITH TRUSTEES								$ 132,634,440.58	$ 186,554,888.65	$ 181,251.29

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
February 29, 2016

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%	9.60	9.60	-
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	0.01%	12,521,450.56	12,521,450.56	58.75
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	0.01%	2,046,917.91	2,046,917.91	9.70
FIRST AMERICAN PRIME OBLIGATION FUND CL D			31846V708	0.02%	10,551,117.25	10,551,117.25	134.31
FIRST AMERICAN PRIME OBLIGATION FUND CL Z			31846V625	0.28%	11,635,217.08	11,635,217.08	2,700.37
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	0.00%	592,112.40	592,112.40	-
GOLDMAN SACHS FIN SQ MMKT			38143H209	0.25%	1,742,460.96	1,742,460.96	355.29
INVESCO STIT TREASURY PORTFOLIO			825252570	0.20%	620,529.79	620,529.79	90.21
US BANK MMKT 5 -CT			9AMMF05B2	0.09%	3,744,488.07	3,744,488.07	296.69
WELLS FARGO ADVANTAGE TREASURY PLUS			94975H320	0.01%	26,138,764.74	26,138,764.74	199.68
SUB-TOTAL MONEY MARKET FUNDS					69,597,679.39	69,597,679.39	3,845.00
INVESTMENT AGREEMENTS							
NATIXIS FUNDING CORP.	11/22/05	01/17/17		5.005%	14,190,214.85	14,190,214.85	118,370.04
SUB-TOTAL INVESTMENT AGREEMENTS					14,190,214.85	14,190,214.85	118,370.04
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,737,100.47	59,036.25
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	68,444.60	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	286,929.30	-
SUB-TOTAL US TREASURIES					2,612,618.22	3,092,474.37	59,036.25
GOVERNMENT SECURITIES							
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/16	31364KQG8	0.00%	12,318,576.23	25,934,356.95	-
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/21	31364KQH6	0.00%	33,915,351.89	73,740,163.09	-
SUB-TOTAL US GOVERNMENT SECURITIES					46,233,928.12	99,674,520.04	-
TOTAL OF INVESTMENTS WITH TRUSTEES					$ 132,634,440.58	$ 186,554,888.65	$ 181,251.29
					-	-	-

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

JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE
FOR THE MONTH ENDED FEBRUARY 2016

Prepared by: Katherine Buranday
Date: 3/8/2016

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: 0.09% 9AMMF05B2		$0.00	$0.00	$1,063,439.37	$1,063,439.37	$515,748.49	$515,748.49	$0.00	$0.00
First American Gov't Obligation Fund - Y (Note 2) Interest Rate: 0.01% 31846V203		34,398.83	34,398.83						
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: $17,463.19 CUSIP: 912828VW7	9/15/2016	4,357,830.00	4,378,708.56						
		$4,392,228.83	$4,413,107.39	$1,063,439.37	$1,063,439.37	$515,748.49	$515,748.49	$0.00	$0.00
2009B AIRPORT REVENUE BONDS									
US Bank Mmkt 5 - Ct (Note 1) Interest Rate: 0.09% 9AMMF05B2		$0.00	$0.00	$3,957,061.10	$3,957,061.10	$1,180,925.17	$1,180,925.17	$0.00	$0.00
First American Gov't Obligation Fund - Y (Note 2) Interest Rate: 0.01% 31846V203		198,746.21	198,746.21						
U.S. Treasury Note - Rate: 0.5% - Yield: 0.68% Dated: 12/31/2015 Par Value: $9,359,000.00 Discount: $12,568.20 Accrued Interest: $7,671.60 CUSIP: 912828F47	9/30/2016	9,356,098.71	9,346,431.80						
		$9,554,844.92	$9,545,178.01	$3,957,061.10	$3,957,061.10	$1,180,925.17	$1,180,925.17	$0.00	$0.00
WELLS FARGO BANK									
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	$699,399.28	$699,399.28						

(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 February 29, 2016

	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	$ 25,040,250
Taxable Pension Obligation Bonds, 2016 Series A	1/13/2016	8/1/2016	0.75%	AA	2,400,000	County Money Market Fund	2,400,000	2,402,016
Taxable Pension Obligation Bonds, 2016 Series A	1/13/2016	11/1/2016	0.94%	AA	13,300,000	County Money Market Fund	13,300,000	13,318,620
Taxable Pension Obligation Bonds, 2016 Series A	1/13/2016	2/1/2017	1.09%	AA	11,500,000	County Money Market Fund	11,500,000	11,524,150
Taxable Pension Obligation Bonds, 2016 Series A	1/13/2016	8/1/2016	0.75%	AA	2,400,000	Educational Money Market Fund	2,400,000	2,402,016
Taxable Pension Obligation Bonds, 2016 Series A	1/13/2016	11/1/2016	0.94%	AA	13,000,000	Educational Money Market Fund	13,000,000	13,018,200
Taxable Pension Obligation Bonds, 2016 Series A	1/13/2016	2/1/2017	1.09%	AA	11,500,000	Educational Money Market Fund	11,500,000	11,524,150
Taxable Pension Obligation Bonds, 2016 Series A	1/13/2016	2/1/2017	1.09%	AA	30,000,000	Extended Fund *	30,000,000	30,063,000
Taxable Pension Obligation Bonds, 2016 Series A	1/13/2016	5/1/2017	1.19%	AA	55,440,000	Extended Fund *	55,440,000	55,598,004
Taxable Pension Obligation Bonds, 2016 Series A	1/13/2016	6/30/2017	1.21%	AA	13,425,000	Extended Fund *	13,425,000	13,462,053
					$ 177,965,000		**$ 177,965,000**	**$ 178,352,459**

*** Percentage breakdown of Extended Fund ownership:**
Orange County Investment Pool - 49.95%
Orange County Educational Investment Pool - 50.05%
****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	0.76%	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	0.76%	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	0.73%	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	-
Savanna School District	11/2/2015	1/6/2016	0.76%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				**$ 612,700,000**		**$ 572,700,000**	**$ 40,000,000**

*** 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-Feb-2016 To 29-Feb-2016

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**											
825555	FNMA DISCOUNT	/JP MORGAN CHASE & CO.	AGDN				0.3700 / 0.3704					
				5/24/2016	2/1/2016	PURC		10,000,000.00	9,988,386.11	0.00	0.00	(9,988,386.11)
825556	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.3000 / 0.3001					
				3/2/2016	2/1/2016	PURC		5,200,000.00	5,198,700.00	0.00	0.00	(5,198,700.00)
767597	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.1269 / 0.1296					
				3/2/2016	2/2/2016	INT		0.00	0.00	0.00	(6,587.52)	6,587.52
825797	FHLB DISC CORP	/JP MORGAN CHASE & CO.	AGDN				0.2400 / 0.2400					
				2/11/2016	2/2/2016	PURC		5,000,000.00	4,999,700.00	0.00	0.00	(4,999,700.00)
825798	FED FARM CR BK	/DEUTSCHE	AGDN				0.2300 / 0.2300					
				2/9/2016	2/2/2016	PURC		10,000,000.00	9,999,552.78	0.00	0.00	(9,999,552.78)
818819	APPLE INC.	/RBC	MTNF				0.3841 / 0.3964					
				5/3/2016	2/3/2016	INT		0.00	0.00	0.00	(7,769.28)	7,769.28
818820	APPLE INC.	/TD SECURITIES	MTNF				0.3841 / 0.3972					
				5/3/2016	2/3/2016	INT		0.00	0.00	0.00	(4,907.94)	4,907.94
826022	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.3800 / 0.3805					
				6/3/2016	2/3/2016	PURC		10,000,000.00	9,987,227.78	0.00	0.00	(9,987,227.78)
821110	FED FARM CR BK	/TD SECURITIES	AGN FLOAT1				0.5325 / 0.5325					
				11/4/2016	2/4/2016	INT		0.00	0.00	0.00	(9,170.83)	9,170.83
826446	FHLB DISC CORP	/JP MORGAN CHASE & CO.	AGDN				0.2800 / 0.2801					
				3/10/2016	2/5/2016	PURC		20,000,000.00	19,994,711.10	0.00	0.00	(19,994,711.11)
810345	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.3000 / 0.2949					
				11/7/2016	2/7/2016	INT		0.00	0.00	0.00	(44,833.33)	44,833.33
819050	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				0.3000 / 0.3001					
				2/8/2016	2/8/2016	MAT		(15,000,000.00)	(14,993,875.00)	0.00	(6,125.00)	15,000,000.00
826709	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.2750 / 0.2751					
				3/11/2016	2/8/2016	PURC		20,000,000.00	19,995,111.10	0.00	0.00	(19,995,111.11)

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	**County Money Mkt Fnd**											
826710	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.4100 / 0.4106					
				6/17/2016	2/8/2016	PURC		15,000,000.00	14,977,791.68	0.00	0.00	(14,977,791.67)
825798	FED FARM CR BK	/DEUTSCHE	AGDN				0.2300 / 0.2300					
				2/9/2016	2/9/2016	MAT		(10,000,000.00)	(9,999,552.78)	0.00	(447.22)	10,000,000.00
826934	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.3400 / 0.3403					
				5/24/2016	2/9/2016	PURC		30,000,000.00	29,970,249.99	0.00	0.00	(29,970,250.00)
827138	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.3400 / 0.3403					
				5/26/2016	2/10/2016	PURC		10,000,000.00	9,989,988.89	0.00	0.00	(9,989,988.89)
792452	FED FARM CR BK	/JP MORGAN CHASE & CO.	AGNF1				0.4000 / 0.4000					
				8/11/2016	2/11/2016	INT		0.00	0.00	0.00	(11,166.67)	11,166.67
823356	FREDDIE DISCOUNT	/UBS FINANCIAL SERVICES	AGDN				0.2300 / 0.2300					
				2/11/2016	2/11/2016	MAT		(5,000,000.00)	(4,999,265.28)	0.00	(734.72)	5,000,000.00
823560	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.2000 / 0.2000					
				2/11/2016	2/11/2016	MAT		(25,000,000.00)	(24,996,944.44)	0.00	(3,055.56)	25,000,000.00
825797	FHLB DISC CORP	/JP MORGAN CHASE & CO.	AGDN				0.2400 / 0.2400					
				2/11/2016	2/11/2016	MAT		(5,000,000.00)	(4,999,700.00)	0.00	(300.00)	5,000,000.00
806114	FNMA DISCOUNT	/MORGAN STANLEY	AGDN				0.1300 / 0.1301					
				2/12/2016	2/12/2016	MAT		(10,000,000.00)	(9,995,305.56)	0.00	(4,694.44)	10,000,000.00
814131	FREDDIE DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.1850 / 0.1851					
				2/12/2016	2/12/2016	MAT		(2,300,000.00)	(2,298,995.35)	0.00	(1,004.65)	2,300,000.00
817389	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.4000 / 0.4003					
				2/12/2016	2/12/2016	MAT		(12,200,000.00)	(12,191,324.44)	0.00	(8,675.56)	12,200,000.00
820021	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.2400 / 0.2401					
				2/12/2016	2/12/2016	MAT		(12,000,000.00)	(11,996,320.00)	0.00	(3,680.00)	12,000,000.00
824363	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.2850 / 0.2850					

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	**County Money Mkt Fnd**											
				2/16/2016	2/16/2016	MAT		(10,000,000.00)	(9,998,258.33)	0.00	(1,741.67)	10,000,000.00
827666	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.3350 / 0.3353					
				5/12/2016	2/16/2016	PURC		20,000,000.00	19,983,994.44	0.00	0.00	(19,983,994.44)
827667	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.3250 / 0.3252					
				5/4/2016	2/16/2016	PURC		18,000,000.00	17,987,324.99	0.00	0.00	(17,987,325.00)
827668	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.3100 / 0.3102					
				4/19/2016	2/16/2016	PURC		36,700,000.00	36,680,090.25	0.00	0.00	(36,680,090.25)
814624	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.2000 / 0.2001					
				2/17/2016	2/17/2016	MAT		(15,000,000.00)	(14,992,833.33)	0.00	(7,166.67)	15,000,000.00
827843	FHLB DISC CORP	/DEUTSCHE	AGDN				0.3150 / 0.3152					
				4/25/2016	2/17/2016	PURC		6,000,000.00	5,996,430.00	0.00	0.00	(5,996,430.00)
827844	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN				0.3550 / 0.3554					
				5/31/2016	2/17/2016	PURC		13,000,000.00	12,986,667.79	0.00	0.00	(12,986,667.78)
827845	FHLB DISC CORP	/RBC	AGDN				0.3150 / 0.3152					
				4/29/2016	2/17/2016	PURC		25,000,000.00	24,984,250.00	0.00	0.00	(24,984,250.00)
827846	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.3150 / 0.3152					
				4/26/2016	2/17/2016	PURC		10,000,000.00	9,993,962.50	0.00	0.00	(9,993,962.50)
770645	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1				0.1270 / 0.1353					
				4/18/2016	2/18/2016	INT		0.00	0.00	0.00	(5,173.56)	5,173.56
828095	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.3000 / 0.3002					
				4/19/2016	2/18/2016	PURC		10,000,000.00	9,994,916.67	0.00	0.00	(9,994,916.67)
828364	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.3300 / 0.3302					
				4/19/2016	2/19/2016	PURC		10,000,000.00	9,994,500.00	0.00	0.00	(9,994,500.00)
828565	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.3350 / 0.3352					
				5/6/2016	2/22/2016	PURC		20,000,000.00	19,986,227.78	0.00	0.00	(19,986,227.78)
829042	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.2950 / 0.2951					

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	**County Money Mkt Fnd**											
				4/21/2016	2/24/2016	PURC		25,000,000.00	24,988,322.93	0.00	0.00	(24,988,322.92)
829043	FNMA DISCOUNT	/TD SECURITIES	AGDN				0.2950 / 0.2951					
				4/21/2016	2/24/2016	PURC		25,000,000.00	24,988,322.93	0.00	0.00	(24,988,322.92)
800398	FED FARM CR BK	/DEUTSCHE	AGNF1				5.1250 / 0.4859					
				8/25/2016	2/25/2016	INT		0.00	0.00	0.00	(28,828.13)	28,828.13
800888	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				5.1250 / 0.4865					
				8/25/2016	2/25/2016	INT		0.00	0.00	0.00	(194,186.25)	194,186.25
823357	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.2700 / 0.2701					
				2/25/2016	2/25/2016	MAT		(10,000,000.00)	(9,997,225.00)	0.00	(2,775.00)	10,000,000.00
829079	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.3150 / 0.3151					
				4/19/2016	2/25/2016	PURC		10,000,000.00	9,995,275.00	0.00	0.00	(9,995,275.00)
823355	FHLB DISC CORP	/DEUTSCHE	AGDN				0.2700 / 0.2701					
				2/26/2016	2/26/2016	MAT		(15,000,000.00)	(14,995,725.00)	0.00	(4,275.00)	15,000,000.00
829357	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				0.4900 / 0.4945					
				8/26/2016	2/26/2016	PURC		15,000,000.00	14,999,250.00	0.00	0.00	(14,999,250.00)
829359	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.3375 / 0.3377					
				4/19/2016	2/26/2016	PURC		50,000,000.00	49,975,156.25	0.00	0.00	(49,975,156.25)
						Sub Total:		**272,400,000.00**	**272,185,480.88**	**0.00**	**9,638,006.55**	**(281,823,487.45)**
Fund:	**Extended Fund**											
759548	COUNTY OF ORANGE	/JP MORGAN CHASE & CO	OCPOB2015				0.8000 / 0.8000					
				6/30/2016	2/3/2016	INT		0.00	0.00	0.00	(100,000.00)	100,000.00
797579	FED FARM CR BK	/BNP PARIBAS	AGNF1				1.1500 / 1.1799					
				8/6/2018	2/6/2016	INT		0.00	0.00	0.00	(63,250.00)	63,250.00
797836	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				1.1500 / 1.1561					
				8/14/2018	2/14/2016	INT		0.00	0.00	0.00	(135,125.00)	135,125.00
764155	WAL-MART STORES INC	/MORGAN STANLEY	MTN				5.8000 / 1.1409					
				2/15/2018	2/15/2016	INT		0.00	0.00	0.00	(121,017.00)	121,017.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	**Extended Fund**											
764156	WAL-MART STORES INC	/MORGAN STANLEY	MTN				5.8000 / 1.1249					
				2/15/2018	2/15/2016	INT		0.00	0.00	0.00	(205,001.00)	205,001.00
781913	WAL-MART STORES INC	/RBC	MTN				5.8000 / 1.0502					
				2/15/2018	2/15/2016	INT		0.00	0.00	0.00	(725,000.00)	725,000.00
783478	BERKSHIRE HATHAWAY INC	/MORGAN STANLEY	MTN				2.0000 / 1.3311					
				8/15/2018	2/15/2016	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
783482	JOHNSON & JOHNSON	/BARCLAYS CAPITAL	MTN				5.5500 / 0.9280					
				8/15/2017	2/15/2016	INT		0.00	0.00	0.00	(402,652.50)	402,652.50
709198	US TREASURY N/B	/TDSI	TRBD				0.2500 / 0.4112					
				2/29/2016	2/18/2016	SALE		(31,000,000.00)	(30,904,335.94)	0.00	(130,575.15) (1,496.88)	31,036,407.97
710978	US TREASURY N/B	/BANK OF AMERICA	TRBD				0.2500 / 0.3618					
				2/29/2016	2/18/2016	SALE		(40,000,000.00)	(39,915,625.00)	0.00	(131,353.02)	40,046,978.02
828098	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				0.8750 / 0.8901					
				3/19/2018	2/18/2016	PURC		25,000,000.00	24,992,250.00	0.00	0.00	(24,992,250.00)
828099	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				0.8750 / 0.8901					
				3/19/2018	2/18/2016	PURC		50,000,000.00	49,984,500.00	0.00	0.00	(49,984,500.00)
762150	FREDDIE MAC	/MORGAN STANLEY	AGNF1				0.8750 / 0.6510					
				2/22/2017	2/22/2016	INT		0.00	0.00	0.00	(109,375.00)	109,375.00
707633	US TREASURY N/B	/NOMURA SECURITIES	TRBD				0.3750 / 0.4462					
				3/15/2016	2/23/2016	SALE		(25,000,000.00)	(24,964,843.75)	0.00	(77,599.16)	25,042,442.91
709198	US TREASURY N/B	/TDSI	TRBD				0.2500 / 0.4112					
				2/29/2016	2/23/2016	SALE		(6,400,000.00)	(6,380,250.00)	0.00	(27,236.26)	6,407,486.26
710977	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD				0.3750 / 0.3988					
				3/31/2016	2/23/2016	SALE		(42,400,000.00)	(42,380,125.00)	0.00	315,656.50	42,064,468.50
828824	FANNIE MAE	/JP MORGAN CHASE & CO.	AGNF1				1.0000 / 1.0799					
				2/26/2019	2/23/2016	PURC		25,000,000.00	24,941,000.00	0.00	0.00	(24,941,000.00)

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Fund:	**Extended Fund**											
828825	FANNIE MAE	/JP MORGAN CHASE & CO.	AGNF1				1.0000 / 1.0799					
				2/26/2019	2/23/2016	PURC		50,000,000.00	49,882,000.00	0.00	0.00	(49,882,000.00)
828824	FANNIE MAE	/JP MORGAN CHASE & CO.	AGNF1				1.0000 / 1.0799					
				2/26/2019	2/26/2016	INT		0.00	0.00	0.00	(2,083.33)	2,083.33
828825	FANNIE MAE	/JP MORGAN CHASE & CO.	AGNF1				1.0000 / 1.0799					
				2/26/2019	2/26/2016	INT		0.00	0.00	0.00	(4,166.67)	4,166.67
693010	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.8750 / 0.8962					
				2/28/2017	2/28/2016	INT		0.00	0.00	0.00	(131,250.00)	131,250.00
697666	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				1.0000 / 0.5657					
				8/31/2016	2/28/2016	INT		0.00	0.00	0.00	(100,000.00)	100,000.00
703600	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				0.8750 / 0.7249					
				2/28/2017	2/28/2016	INT		0.00	0.00	0.00	(153,125.00)	153,125.00
764150	FANNIE MAE	/MORGAN STANLEY	AGNF1				0.8750 / 0.8754					
				8/28/2017	2/28/2016	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
766012	FANNIE MAE	/MORGAN STANLEY	AGNF1				0.8750 / 0.8890					
				8/28/2017	2/28/2016	INT		0.00	0.00	0.00	(30,625.00)	30,625.00
804835	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.7800 / 0.7953					
				8/28/2017	2/28/2016	INT		0.00	0.00	0.00	(162,500.00)	162,500.00
705862	US TREASURY N/B	/RBS GREENWICH CAPITAL	TRBD				0.8750 / 0.8016					
				2/28/2017	2/29/2016	INT		0.00	0.00	0.00	(131,250.00)	131,250.00
735404	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				1.0000 / 0.5377					
				8/31/2016	2/29/2016	INT		0.00	0.00	0.00	(250,000.00)	250,000.00

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Fund:	**Extended Fund**											
747528	US TREASURY N/B	/GOLDMAN SACHS	TRBD				0.8750 / 0.6679					
				2/28/2017	2/29/2016	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
768588	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD				0.5000 / 0.7265					
				2/28/2017	2/29/2016	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
						Sub Total:		**(77,400,000.00)**	**(77,090,531.19)**	**0.00**	**78,653,577.03**	**(1,563,045.84)**
Fund:	**Educational Money Mkt Fnd**											
823563	FNMA DISCOUNT	/DEUTSCHE	AGDN				0.2300 / 0.2300					
				2/1/2016	2/1/2016	MAT		(18,740,000.00)	(18,738,563.27)	0.00	(1,436.73)	18,740,000.00
825554	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.2850 / 0.2851					
				3/7/2016	2/1/2016	PURC		50,000,000.00	49,986,145.85	0.00	0.00	(49,986,145.83)
820826	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				0.1900 / 0.1900					
				2/2/2016	2/2/2016	MAT		(10,000,000.00)	(9,998,258.33)	0.00	(1,741.67)	10,000,000.00
825796	FHLB DISC CORP	/JP MORGAN CHASE & CO.	AGDN				0.3200 / 0.3201					
				3/4/2016	2/2/2016	PURC		5,000,000.00	4,998,622.22	0.00	0.00	(4,998,622.22)
825800	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1				2.3750 / 0.3550					
				4/11/2016	2/2/2016	PURC		9,300,000.00	9,404,038.33	0.00	0.00	(9,404,038.33)
818817	APPLE INC.	/TD SECURITIES	MTNF				0.3841 / 0.3972					
				5/3/2016	2/3/2016	INT		0.00	0.00	0.00	(5,542.05)	5,542.05
818818	APPLE INC.	/RBC	MTNF				0.3841 / 0.3964					
				5/3/2016	2/3/2016	INT		0.00	0.00	0.00	(7,361.92)	7,361.92
821768	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.2500 / 0.2500					
				2/3/2016	2/3/2016	MAT		(6,750,000.00)	(6,748,734.38)	0.00	(1,265.62)	6,750,000.00
822169	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.2450 / 0.2450					
				2/3/2016	2/3/2016	MAT		(11,100,000.00)	(11,098,262.54)	0.00	(1,737.46)	11,100,000.00
820825	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGDN				0.2000 / 0.2000					
				2/4/2016	2/4/2016	MAT		(15,000,000.00)	(14,997,083.33)	0.00	(2,916.67)	15,000,000.00

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Fund:	**Educational Money Mkt Fnd**											
821107	FED FARM CR BK	/TD SECURITIES	AGN FLOAT1				0.5325 / 0.5325					
				11/4/2016	2/4/2016	INT		0.00	0.00	0.00	(11,463.54)	11,463.54
806387	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.1300 / 0.1301					
				2/5/2016	2/5/2016	MAT		(20,000,000.00)	(19,991,188.89)	0.00	(8,811.11)	20,000,000.00
822168	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.2600 / 0.2600					
				2/5/2016	2/5/2016	MAT		(14,100,000.00)	(14,097,454.17)	0.00	(2,545.83)	14,100,000.00
822675	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.2600 / 0.2600					
				2/5/2016	2/5/2016	MAT		(15,000,000.00)	(14,997,508.33)	0.00	(2,491.67)	15,000,000.00
826447	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.2800 / 0.2801					
				3/16/2016	2/5/2016	PURC		6,278,000.00	6,276,046.84	0.00	0.00	(6,276,046.84)
810339	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.3000 / 0.2949					
				11/7/2016	2/7/2016	INT		0.00	0.00	0.00	(11,208.33)	11,208.33
818282	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.3300 / 0.3302					
				2/8/2016	2/8/2016	MAT		(8,300,000.00)	(8,295,891.50)	0.00	(4,108.50)	8,300,000.00
819053	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.2800 / 0.2801					
				2/8/2016	2/8/2016	MAT		(5,400,000.00)	(5,397,942.00)	0.00	(2,058.00)	5,400,000.00
826711	FHLB DISC CORP	/RBC	AGDN				0.2900 / 0.2901					
				3/7/2016	2/8/2016	PURC		15,000,000.00	14,996,616.68	0.00	0.00	(14,996,616.67)
826935	FREDDIE MAC	/DEUTSCHE	AGNF1				0.4000 / 0.3500					
				3/15/2016	2/9/2016	PURC		5,000,000.00	5,008,295.80	0.00	0.00	(5,008,295.80)
818277	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.3375 / 0.3377					
				2/10/2016	2/10/2016	MAT		(5,000,000.00)	(4,997,375.00)	0.00	(2,625.00)	5,000,000.00
818281	FHLB DISC CORP	/DAIWA	AGDN				0.3375 / 0.3377					
				2/10/2016	2/10/2016	MAT		(25,000,000.00)	(24,986,875.00)	0.00	(13,125.00)	25,000,000.00
818566	FREDDIE DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN				0.2600 / 0.2601					
				2/10/2016	2/10/2016	MAT		(5,185,000.00)	(5,182,940.40)	0.00	(2,059.60)	5,185,000.00

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Fund:	**Educational Money Mkt Fnd**											
818572	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.3350 / 0.3352					
				2/10/2016	2/10/2016	MAT		(25,000,000.00)	(24,987,204.86)	0.00	(12,795.14)	25,000,000.00
820252	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.2300 / 0.2301					
				2/10/2016	2/10/2016	MAT		(14,453,000.00)	(14,449,029.44)	0.00	(3,970.56)	14,453,000.00
821509	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.2650 / 0.2651					
				2/10/2016	2/10/2016	MAT		(14,000,000.00)	(13,996,393.06)	0.00	(3,606.94)	14,000,000.00
792451	FED FARM CR BK	/JP MORGAN CHASE & CO.	AGNF1				0.4000 / 0.4000					
				8/11/2016	2/11/2016	INT		0.00	0.00	0.00	(22,333.33)	22,333.33
822933	US TREASURY N/B	/DEUTSCHE	TBILL				0.2200 / 0.2200					
				2/11/2016	2/11/2016	MAT		(20,000,000.00)	(19,996,577.78)	0.00	(3,422.22)	20,000,000.00
827184	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN				0.2800 / 0.2801					
				4/7/2016	2/11/2016	PURC		15,000,000.00	14,993,466.68	0.00	0.00	(14,993,466.67)
821508	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.3000 / 0.3001					
				2/12/2016	2/12/2016	MAT		(25,000,000.00)	(24,992,291.67)	0.00	(7,708.33)	25,000,000.00
796625	BERKSHIRE HATHAWAY INC	/CASTLE OAK SECURITIES	MTN				2.2000 / 0.6283					
				8/15/2016	2/15/2016	INT		0.00	0.00	0.00	(99,330.00)	99,330.00
820253	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.2500 / 0.2501					
				2/16/2016	2/16/2016	MAT		(6,750,000.00)	(6,747,703.13)	0.00	(2,296.87)	6,750,000.00
822997	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.2700 / 0.2701					
				2/16/2016	2/16/2016	MAT		(10,000,000.00)	(9,997,600.00)	0.00	(2,400.00)	10,000,000.00
823000	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.2650 / 0.2651					
				2/16/2016	2/16/2016	MAT		(10,000,000.00)	(9,997,644.44)	0.00	(2,355.56)	10,000,000.00
810340	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.1200 / 0.1200					
				2/17/2016	2/17/2016	MAT		(15,000,000.00)	(14,994,400.00)	0.00	(5,600.00)	15,000,000.00
770646	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1				0.1270 / 0.1353					
				4/18/2016	2/18/2016	INT		0.00	0.00	0.00	(4,850.21)	4,850.21

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Fund:	**Educational Money Mkt Fnd**											
820533	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				0.2400 / 0.2401					
				2/18/2016	2/18/2016	MAT		(15,000,000.00)	(14,995,000.00)	0.00	(5,000.00)	15,000,000.00
828097	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.2850 / 0.2851					
				3/22/2016	2/18/2016	PURC		11,000,000.00	10,997,126.25	0.00	0.00	(10,997,126.25)
821759	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.2650 / 0.2651					
				2/19/2016	2/19/2016	MAT		(10,000,000.00)	(9,996,834.72)	0.00	(3,165.28)	10,000,000.00
828363	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				1.1250 / 1.1169					
				2/26/2018	2/19/2016	PURC		8,000,000.00	8,044,530.72	0.00	0.00	(8,044,530.72)
828365	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.2800 / 0.2801					
				3/18/2016	2/19/2016	PURC		11,000,000.00	10,997,604.44	0.00	0.00	(10,997,604.44)
821769	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.2700 / 0.2701					
				2/22/2016	2/22/2016	MAT		(10,000,000.00)	(9,996,550.00)	0.00	(3,450.00)	10,000,000.00
828564	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.3300 / 0.3302					
				4/29/2016	2/22/2016	PURC		25,000,000.00	24,984,645.83	0.00	0.00	(24,984,645.83)
822673	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN				0.2650 / 0.2651					
				2/23/2016	2/23/2016	MAT		(6,000,000.00)	(5,998,189.17)	0.00	(1,810.83)	6,000,000.00
822999	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.2500 / 0.2501					
				2/23/2016	2/23/2016	MAT		(15,000,000.00)	(14,995,937.50)	0.00	(4,062.50)	15,000,000.00
828823	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.3350 / 0.3352					
				4/29/2016	2/23/2016	PURC		15,000,000.00	14,990,787.50	0.00	0.00	(14,990,787.50)
822671	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.2750 / 0.2751					
				2/24/2016	2/24/2016	MAT		(10,000,000.00)	(9,996,791.67)	0.00	(3,208.33)	10,000,000.00
812548	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				0.2100 / 0.2101					
				2/25/2016	2/25/2016	MAT		(15,000,000.00)	(14,990,637.50)	0.00	(9,362.50)	15,000,000.00
820821	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGDN				0.2400 / 0.2401					

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Fund:	**Educational Money Mkt Fnd**											
				2/25/2016	2/25/2016	MAT		(15,000,000.00)	(14,994,400.00)	0.00	(5,600.00)	15,000,000.00
821505	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.2700 / 0.2701					
				2/26/2016	2/26/2016	MAT		(10,000,000.00)	(9,996,175.00)	0.00	(3,825.00)	10,000,000.00
828363	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				1.1250 / 1.1169					
				2/26/2018	2/26/2016	EPAY PRI		(8,000,000.00)	(8,044,530.72)	0.00	0.00	8,044,530.72
				2/26/2018	2/26/2016	INT		0.00	0.00	0.00	(45,000.00)	45,000.00
829358	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				0.4900 / 0.4945					
				8/26/2016	2/26/2016	PURC		15,000,000.00	14,999,250.00	0.00	0.00	(14,999,250.00)
821103	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.3000 / 0.3001					
				2/29/2016	2/29/2016	MAT		(42,000,000.00)	(41,980,400.00)	0.00	(19,600.00)	42,000,000.00
822932	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.2500 / 0.2498					
				2/29/2016	2/29/2016	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				2/29/2016	2/29/2016	MAT		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
829729	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.3000 / 0.3001					
				4/7/2016	2/29/2016	PURC		20,400,000.00	20,393,539.99	0.00	0.00	(20,393,540.00)
829730	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN				0.3100 / 0.3101					
				4/12/2016	2/29/2016	PURC		12,000,000.00	11,995,556.66	0.00	0.00	(11,995,556.67)
						Sub Total:		**(252,800,000.00)**	**(252,606,094.02)**	**0.00**	**(382,252.30)**	**252,988,346.33**
Fund:	**283-John Wayne Airport**											
825550	FANNIE MAE	/DEUTSCHE	AGNF1				5.2500 / 0.6279					
				9/15/2016	2/1/2016	PURC		183,000.00	191,872.61	0.00	0.00	(191,872.61)
825551	FREDDIE MAC	/DEUTSCHE	AGNF1				0.5000 / 0.4426					
				5/13/2016	2/1/2016	PURC		208,000.00	208,258.82	0.00	0.00	(208,258.82)
825552	FHLB DISC CORP	/DEUTSCHE	AGDN				0.3200 / 0.3201					
				3/3/2016	2/1/2016	PURC		200,000.00	199,944.89	0.00	0.00	(199,944.89)
825553	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				0.2700 / 0.2700					
				2/11/2016	2/1/2016	PURC		1,955,000.00	1,954,853.38	0.00	0.00	(1,954,853.38)
825777	U.S. TREAS MMF - NT - JWA	/	NTSWEEPJWA				0.1989 / 0.1989					

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Fund:	**283-John Wayne Airport**											
				2/1/2016	2/1/2016	INT		0.00	0.00	0.00	(2.18)	2.18
				2/1/2016	2/1/2016	MAT		(133,209.99)	(133,209.99)	0.00	0.00	133,209.99
825811	U.S. TREAS MMF - NT - JWA	/	NTSWEEPJWA				0.1989 / 0.1989					
				2/2/2016	2/1/2016	PURC		191,872.61	191,872.61	0.00	0.00	(191,872.61)
816174	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.2800 / 0.2801					
				2/2/2016	2/2/2016	MAT		(400,000.00)	(399,810.22)	0.00	(189.78)	400,000.00
825795	FNMA DISCOUNT	/JP MORGAN CHASE & CO.	AGDN				0.3000 / 0.3000					
				2/9/2016	2/2/2016	PURC		636,000.00	635,962.90	0.00	0.00	(635,962.90)
825799	FREDDIE MAC	/MORGAN STANLEY	AGNF1				5.2500 / 0.5006					
				4/18/2016	2/2/2016	PURC		150,000.00	153,775.00	0.00	0.00	(153,775.00)
825811	U.S. TREAS MMF - NT - JWA	/	NTSWEEPJWA				0.1989 / 0.1989					
				2/2/2016	2/2/2016	INT		0.00	0.00	0.00	(1.05)	1.05
				2/2/2016	2/2/2016	MAT		(191,872.61)	(191,872.61)	0.00	0.00	191,872.61
822672	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.2500 / 0.2500					
				2/3/2016	2/3/2016	MAT		(3,900,000.00)	(3,899,431.25)	0.00	(568.75)	3,900,000.00
826021	FANNIE MAE	/DEUTSCHE	AGNF1				5.0000 / 0.3700					
				3/15/2016	2/3/2016	PURC		1,000,000.00	1,024,568.26	0.00	0.00	(1,024,568.26)
826023	FHLB DISC CORP	/DEUTSCHE	AGDN				0.2800 / 0.2801					
				3/4/2016	2/3/2016	PURC		1,823,000.00	1,822,574.63	0.00	0.00	(1,822,574.63)
826220	FANNIE MAE	/DEUTSCHE	AGNF1				5.0000 / 0.3600					
				3/15/2016	2/4/2016	PURC		1,105,000.00	1,132,172.13	0.00	0.00	(1,132,172.13)
826221	FED HM LN BK BD	/DEUTSCHE	AGNF1				3.1250 / 0.3500					
				3/11/2016	2/4/2016	PURC		1,210,000.00	1,228,476.29	0.00	0.00	(1,228,476.29)
811813	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.1300 / 0.1300					
				2/5/2016	2/5/2016	MAT		(2,185,000.00)	(2,184,274.09)	0.00	(725.91)	2,185,000.00
810346	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.3000 / 0.2949					
				11/7/2016	2/7/2016	INT		0.00	0.00	0.00	(3,362.50)	3,362.50
826712	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				0.3100 / 0.3252					

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Fund:	**283-John Wayne Airport**											
				3/22/2016	2/8/2016	PURC		1,500,000.00	1,501,741.67	0.00	0.00	(1,501,741.67)
825795	FNMA DISCOUNT	/JP MORGAN CHASE & CO.	AGDN				0.3000 / 0.3000					
				2/9/2016	2/9/2016	MAT		(636,000.00)	(635,962.90)	0.00	(37.10)	636,000.00
826936	FREDDIE MAC	/CASTLE OAK SECURITIES	CALLGOVAGY				3.0000 / 2.9974					
				8/13/2027	2/9/2016	PURC		1,000,000.00	1,014,916.67	0.00	0.00	(1,014,916.67)
827139	FANNIE MAE	/DEUTSCHE	AGNF1				2.3750 / 0.4200					
				4/11/2016	2/10/2016	PURC		229,000.00	231,554.59	0.00	0.00	(231,554.59)
829766	U.S. TREAS MMF - NT - JWA	/	NTSWEEPJWA				0.2428 / 0.2428					
				2/11/2016	2/10/2016	PURC		231,554.59	231,554.59	0.00	0.00	(231,554.59)
792211	BERKSHIRE HATHAWAY INC	/TD SECURITIES	MTN				0.8000 / 0.4302					
				2/11/2016	2/11/2016	INT		0.00	0.00	0.00	(1,900.00)	1,900.00
				2/11/2016	2/11/2016	MAT		(475,000.00)	(475,992.75)	0.00	992.75	475,000.00
825553	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				0.2700 / 0.2700					
				2/11/2016	2/11/2016	MAT		(1,955,000.00)	(1,954,853.38)	0.00	(146.62)	1,955,000.00
827182	FANNIE MAE	/DEUTSCHE	AGNF1				2.2500 / 0.3875					
				3/15/2016	2/11/2016	PURC		100,000.00	101,089.10	0.00	0.00	(101,089.10)
827183	FED HM LN BK BD	/DEUTSCHE	AGNF1				2.0000 / 0.5071					
				9/9/2016	2/11/2016	PURC		500,000.00	508,522.52	0.00	0.00	(508,522.52)
829766	U.S. TREAS MMF - NT - JWA	/	NTSWEEPJWA				0.2428 / 0.2428					
				2/11/2016	2/11/2016	INT		0.00	0.00	0.00	(1.54)	1.54
				2/11/2016	2/11/2016	MAT		(231,554.59)	(231,554.59)	0.00	0.00	231,554.59
826936	FREDDIE MAC	/CASTLE OAK SECURITIES	CALLGOVAGY				3.0000 / 2.9974					
				8/13/2027	2/13/2016	EPAY PRI		(1,000,000.00)	(1,014,916.67)	0.00	0.00	1,014,916.67
				8/13/2027	2/13/2016	INT		0.00	0.00	0.00	(15,000.00)	15,000.00
820813	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				5.5000 / 0.7266					
				8/15/2016	2/15/2016	INT		0.00	0.00	0.00	(3,575.00)	3,575.00
819627	FED FARM CR BK	/MORGAN STANLEY	AGNF1				5.0000 / 0.4736					
				2/16/2016	2/16/2016	INT		0.00	0.00	0.00	(3,625.00)	3,625.00
				2/16/2016	2/16/2016	MAT		(145,000.00)	(148,517.54)	0.00	3,517.54	145,000.00

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Fund:	**283-John Wayne Airport**											
827495	FREDDIE MAC	/DEUTSCHE	AGNF1				2.5000 / 0.4000					
				5/27/2016	2/16/2016	PURC		791,000.00	799,989.73	0.00	0.00	(799,989.73)
827496	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.3700 / 0.3703					
				5/16/2016	2/16/2016	PURC		1,000,000.00	999,075.00	0.00	0.00	(999,075.00)
825333	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.2650 / 0.2650					
				2/17/2016	2/17/2016	MAT		(1,121,000.00)	(1,120,843.22)	0.00	(156.78)	1,121,000.00
827847	FREDDIE MAC	/DEUTSCHE	AGNF1				0.5000 / 0.3900					
				5/13/2016	2/17/2016	PURC		573,000.00	573,897.82	0.00	0.00	(573,897.82)
827848	FANNIE MAE	/DEUTSCHE	AGNF1				5.2500 / 0.5070					
				9/15/2016	2/17/2016	PURC		152,000.00	159,522.70	0.00	0.00	(159,522.70)
827849	FED HM LN BK BD	/DEUTSCHE	AGNF1				5.3750 / 0.3900					
				5/18/2016	2/17/2016	PURC		255,000.00	261,595.23	0.00	0.00	(261,595.23)
827850	FED HM LN BK BD	/DEUTSCHE	AGNF1				2.1250 / 0.4200					
				6/10/2016	2/17/2016	PURC		220,000.00	222,042.18	0.00	0.00	(222,042.18)
770647	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1				0.1270 / 0.1353					
				4/18/2016	2/18/2016	INT		0.00	0.00	0.00	(323.35)	323.35
804846	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				0.3750 / 0.2600					
				2/19/2016	2/19/2016	INT		0.00	0.00	0.00	(2,062.50)	2,062.50
				2/19/2016	2/19/2016	MAT		(1,100,000.00)	(1,100,917.55)	0.00	917.55	1,100,000.00
823349	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.3750 / 0.3000					
				2/19/2016	2/19/2016	INT		0.00	0.00	0.00	(937.50)	937.50
				2/19/2016	2/19/2016	MAT		(500,000.00)	(500,808.13)	0.00	808.13	500,000.00
829040	FANNIE MAE	/DEUTSCHE	AGNF1				1.2500 / 0.5271					
				9/28/2016	2/24/2016	PURC		778,000.00	785,276.52	0.00	0.00	(785,276.52)
829041	FANNIE MAE	/DEUTSCHE	AGNF1				2.3750 / 0.3700					
				4/11/2016	2/24/2016	PURC		1,000,000.00	1,011,386.45	0.00	0.00	(1,011,386.45)
796357	FREDDIE MAC	/DEUTSCHE	AGNF1				2.0000 / 0.5276					
				8/25/2016	2/25/2016	INT		0.00	0.00	0.00	(7,070.00)	7,070.00
819379	FREDDIE MAC	/DEUTSCHE	AGNF1				2.0000 / 0.6901					
				8/25/2016	2/25/2016	INT		0.00	0.00	0.00	(3,580.00)	3,580.00

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Fund:	**283-John Wayne Airport**											
819380	FREDDIE MAC	/UBS FINANCIAL SERVICES	AGNF1				2.0000 / 0.6786					
				8/25/2016	2/25/2016	INT		0.00	0.00	0.00	(2,260.00)	2,260.00
819630	FED FARM CR BK	/DEUTSCHE	AGNF1				5.1250 / 0.7111					
				8/25/2016	2/25/2016	INT		0.00	0.00	0.00	(3,203.13)	3,203.13
821518	FED FARM CR BK	/DEUTSCHE	AGNF1				5.1250 / 0.6572					
				8/25/2016	2/25/2016	INT		0.00	0.00	0.00	(5,765.63)	5,765.63
829731	FED FARM CR BK	/DEUTSCHE	AGNF1				0.5000 / 0.4100					
				6/22/2016	2/29/2016	PURC		500,000.00	500,600.06	0.00	0.00	(500,600.06)
						Sub Total:		**3,517,790.01**	**3,654,131.46**	**0.00**	**(48,258.35)**	**(3,605,873.11)**
Fund:	**505-Foothill Rnch 87-4 DS**											
26091	BAYERISCHE LANDESBK GIRO	/	BAYERISCHE				6.2000 / 0.0000					
				8/15/2019	2/15/2016	INT		0.00	0.00	0.00	(33,712.76)	33,712.76
						Sub Total:		**0.00**	**0.00**	**0.00**	**(33,712.76)**	**33,712.76**
Fund:	**100-GF-Tax Ex-Non AMT**											
826024	ILLINOIS ST TOLL HIGHWAY AUTH	/JP MORGAN CHASE & CO.	REFMUNIBND				5.0000 / 4.8140					
				1/1/2031	2/3/2016	PURC		6,500,000.00	6,656,158.89	0.00	0.00	(6,656,158.89)
						Sub Total:		**6,500,000.00**	**6,656,158.89**	**0.00**	**0.00**	**(6,656,158.89)**
Fund:	**15B-Housing 99A & 99B**											
383458	GINNIE MAE	/	MBS				6.2500 / 777.6803					
				9/20/2029	2/20/2016	SALE		(134,943.41)	(135,060.55)	0.00	0.00	527.39
				9/20/2029	2/20/2016	INT		0.00	0.00	0.00	(450.95)	450.95
						Sub Total:		**(134,943.41)**	**(135,060.55)**	**0.00**	**(450.95)**	**978.34**
Fund:	**650-Fountain Valley SD40**											
825557	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD				1.3750 / 1.4960					
				1/31/2021	2/1/2016	PURC		3,500,000.00	3,479,680.47	132.21	0.00	(3,479,812.68)
794633	FANNIE MAE	/MORGAN STANLEY	AGNF1				1.8750 / 1.3317					
				2/19/2019	2/19/2016	INT		0.00	0.00	0.00	(32,812.50)	32,812.50
						Sub Total:		**3,500,000.00**	**3,479,680.47**	**132.21**	**(32,812.50)**	**(3,447,000.18)**

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Grand Total:								**(44,417,153.40)**	**(43,856,234.06)**	**132.21**	**87,794,096.72**	**(44,072,528.04)**

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MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

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Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692	**INVESCO STIC GOVERNMENT & AGENCY**						
2/11/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	56,768,920.00		INVESCO STICK GOVT & AGY PORTFOLIO	827185
2/16/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	21,832,662.31		INVESCO STICK GOVT & AGY PORTFOLIO	827678
2/17/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,986,889.28)		INVESCO STICK GOVT & AGY PORTFOLIO	827840
2/18/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(18,327,354.68)		INVESCO STICK GOVT & AGY PORTFOLIO	828093
2/19/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	59,012.00		INVESCO STICK GOVT & AGY PORTFOLIO	828360
2/22/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(14,071,714.78)		INVESCO STICK GOVT & AGY PORTFOLIO	828566
2/23/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	10,000,050.67		INVESCO STICK GOVT & AGY PORTFOLIO	828821
2/25/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	8,489,739.00		INVESCO STICK GOVT & AGY PORTFOLIO	829076
2/29/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	6,375,405.00		INVESCO STICK GOVT & AGY PORTFOLIO	829726
		Sub Total Amount Per Account:		**62,139,830.24**			
AIM#51103-694	**INVESCO STIC GOVERNMENT & AGENCY**						
2/11/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	13,413,041.33		INVESCO STICK GOVT & AGY PORTFOLIO	827186
2/16/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	30,726,470.00		INVESCO STICK GOVT & AGY PORTFOLIO	827679
2/17/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	1,278,035.00		INVESCO STICK GOVT & AGY PORTFOLIO	827841
2/18/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	1,546,247.75		INVESCO STICK GOVT & AGY PORTFOLIO	828094
2/19/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(11,225,392.66)		INVESCO STICK GOVT & AGY PORTFOLIO	828361
2/22/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(10,090,107.83)		INVESCO STICK GOVT & AGY PORTFOLIO	828567
2/23/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	1,361,351.50		INVESCO STICK GOVT & AGY PORTFOLIO	828822
2/24/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	10,434,864.00		INVESCO STICK GOVT & AGY PORTFOLIO	829037
2/25/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	7,029,062.00		INVESCO STICK GOVT & AGY PORTFOLIO	829077
2/29/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(7,602,515.67)		INVESCO STICK GOVT & AGY PORTFOLIO	829727
		Sub Total Amount Per Account:		**36,871,055.42**			
AIM#51104-JWA	**INVESCO STIC GOVERNMENT & AGENCY**						
2/11/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	1,822,287.71		INVESCO STICK GOVT & AGY PORTFOLIO	827187
2/16/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(631,864.73)		INVESCO STICK GOVT & AGY PORTFOLIO	827680
2/17/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(96,057.93)		INVESCO STICK GOVT & AGY PORTFOLIO	827842
2/18/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	323.35		INVESCO STICK GOVT & AGY PORTFOLIO	828096
2/19/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	1,603,000.00		INVESCO STICK GOVT & AGY PORTFOLIO	828362
2/24/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,796,662.97)		INVESCO STICK GOVT & AGY PORTFOLIO	829038
2/25/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	21,878.75		INVESCO STICK GOVT & AGY PORTFOLIO	829078
2/29/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(500,600.05)		INVESCO STICK GOVT & AGY PORTFOLIO	829728
		Sub Total Amount Per Account:		**422,304.13**			
GS283	**GOLDMAN SACHS - JWA MMF**						
2/1/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,554,210.94)		GOLDMAN SACHS FINL SQ GOVT	825559
2/3/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	1,052,857.11		GOLDMAN SACHS FINL SQ GOVT	826027
2/4/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,300,000.00)		GOLDMAN SACHS FINL SQ GOVT	826224
2/5/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	2,185,000.00		GOLDMAN SACHS FINL SQ GOVT	826445
2/8/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,498,379.17)		GOLDMAN SACHS FINL SQ GOVT	826717

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2/9/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(378,916.00)		GOLDMAN SACHS FINL SQ GOVT	826938
2/10/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(231,554.59)		GOLDMAN SACHS FINL SQ GOVT	827141
		Sub Total Amount Per Account:		**(3,725,203.59)**			
GS692	**GOLDMAN SACHS - COUNTY MMF**						
2/3/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(499,283.78)		GOLDMAN SACHS FINL SQ GOVT	826025
2/4/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	2,675,332.00		GOLDMAN SACHS FINL SQ GOVT	826222
2/8/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(7,345,452.78)		GOLDMAN SACHS FINL SQ GOVT	826715
2/24/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(34,306,270.84)		GOLDMAN SACHS FINL SQ GOVT	829039
2/26/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(27,106,592.25)		GOLDMAN SACHS FINL SQ GOVT	829355
		Sub Total Amount Per Account:		**(66,582,267.65)**			
GS694	**GOLDMAN SACHS - EDUCATIONAL MMF**						
2/1/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(42,154,448.28)		GOLDMAN SACHS FINL SQ GOVT	825558
2/2/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(13,146,188.55)		GOLDMAN SACHS FINL SQ GOVT	825794
2/3/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	9,288,136.00		GOLDMAN SACHS FINL SQ GOVT	826026
2/4/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	1,999,608.00		GOLDMAN SACHS FINL SQ GOVT	826223
2/5/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(4,976,885.73)		GOLDMAN SACHS FINL SQ GOVT	826443
2/5/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,313,041.11)		GOLDMAN SACHS FINL SQ GOVT	826444
2/8/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,838,653.67)		GOLDMAN SACHS FINL SQ GOVT	826716
2/9/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(15,933,085.80)		GOLDMAN SACHS FINL SQ GOVT	826937
2/10/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,108,538.00)		GOLDMAN SACHS FINL SQ GOVT	827140
2/11/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	827188
2/26/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(10,589,873.00)		GOLDMAN SACHS FINL SQ GOVT	829356
		Sub Total Amount Per Account:		**(99,772,970.14)**			
MORGAN 283	**MORGAN STANLEY GOVT 8302-JWA MMF**						
2/2/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(389,728.03)	5793	MORGAN STANLEY INST LIQUIDITY FUND	825792
2/4/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(60,648.42)	6058	MORGAN STANLEY INST LIQUIDITY FUND	826057
		Sub Total Amount Per Account:		**(450,376.45)**			
MORGAN 692	**MORGAN STANLEY GOVT 8302-COUNTY MMF**						
2/1/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,690,408.11)	5549	MORGAN STANLEY INST LIQUIDITY FUND	825548
2/2/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,080,662.78)	5791	MORGAN STANLEY INST LIQUIDITY FUND	825790
2/5/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,313,041.11)	6442	MORGAN STANLEY INST LIQUIDITY FUND	826441
2/9/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	35,234,183.00	6931	MORGAN STANLEY INST LIQUIDITY FUND	826930
2/9/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(70,468,366.00)	6933	MORGAN STANLEY INST LIQUIDITY FUND	826932
2/10/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,008,433.89)	7137	MORGAN STANLEY INST LIQUIDITY FUND	827136
2/11/2016	ACTUAL CASHFLOW		Money Market Mutual Fund	(42,000,000.00)	7181	MORGAN STANLEY INST LIQUIDITY FUND	827180
		Sub Total Amount Per Account:		**(102,326,728.89)**			
		Total Amount :		**(173,424,356.93)**			

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)
City of Lake Forest (12-16-15)