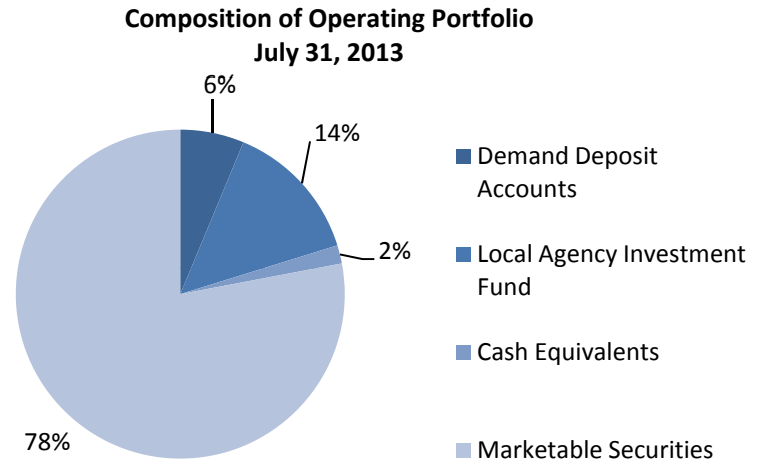
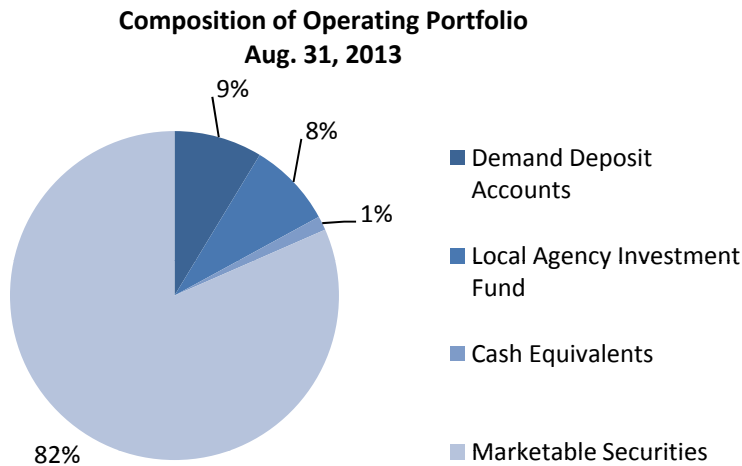




Portfolios	Aug. 31, 2013								
	Amortized Cost	Unrealized Gains/(Loss)	Fair Value	Accrued Interest	Market Value	% Total	YTM @ Cost	YTM @ Market	Notes
<b>Operating Portfolios</b>									
Short-term Portfolio									
Demand Deposit Accounts	\$ 16,529,769	\$ -	\$ 16,529,769	\$ -	\$ 16,529,769	8.68%	0.54%	0.54%	(1)
Local Agency Investment Fund	15,923,529	-	15,923,529	-	15,923,529	8.37%	0.24%	0.24%	(2)
Medium-term Portfolio									
Cash Equivalents	2,646,428	-	2,646,428	-	2,646,428	1.39%	0.02%	0.02%	
Marketable Securities	155,206,712	(525,608)	154,681,103	556,591	155,237,695	81.56%	0.78%	0.71%	
<b>TOTAL OPERATING FUNDS</b>	<b>\$ 190,306,438</b>	<b>\$ (525,608)</b>	<b>\$ 189,780,830</b>	<b>\$ 556,591</b>	<b>\$ 190,337,421</b>	<b>100.00%</b>			
<b>Bond Fund Portfolios</b>									
2011 Civic Center COPs	\$ 1,157,494	\$ -	\$ 1,157,494	\$ -	\$ 1,157,494	17.90%	0.01%	0.01%	
Assessment Districts	2,211,870	-	2,211,870	-	2,211,870	34.21%	0.01%	0.01%	
Special Improvement Districts	3,096,212	-	3,096,212	-	3,096,212	47.89%	0.01%	0.01%	
<b>TOTAL BOND FUNDS WITH FISCAL AGENT</b>	<b>\$ 6,465,575</b>	<b>\$ -</b>	<b>\$ 6,465,575</b>	<b>\$ -</b>	<b>\$ 6,465,575</b>	<b>100.00%</b>			
<b>TOTAL CASH &amp; INVESTMENTS</b>	<b>\$ 196,772,013</b>	<b>\$ (525,608)</b>	<b>\$ 196,246,405</b>	<b>\$ 556,591</b>	<b>\$ 196,802,996</b>				



Notes:

- (1) Yield offsets bank fees
- (2) LAIF Yield is available Quarterly

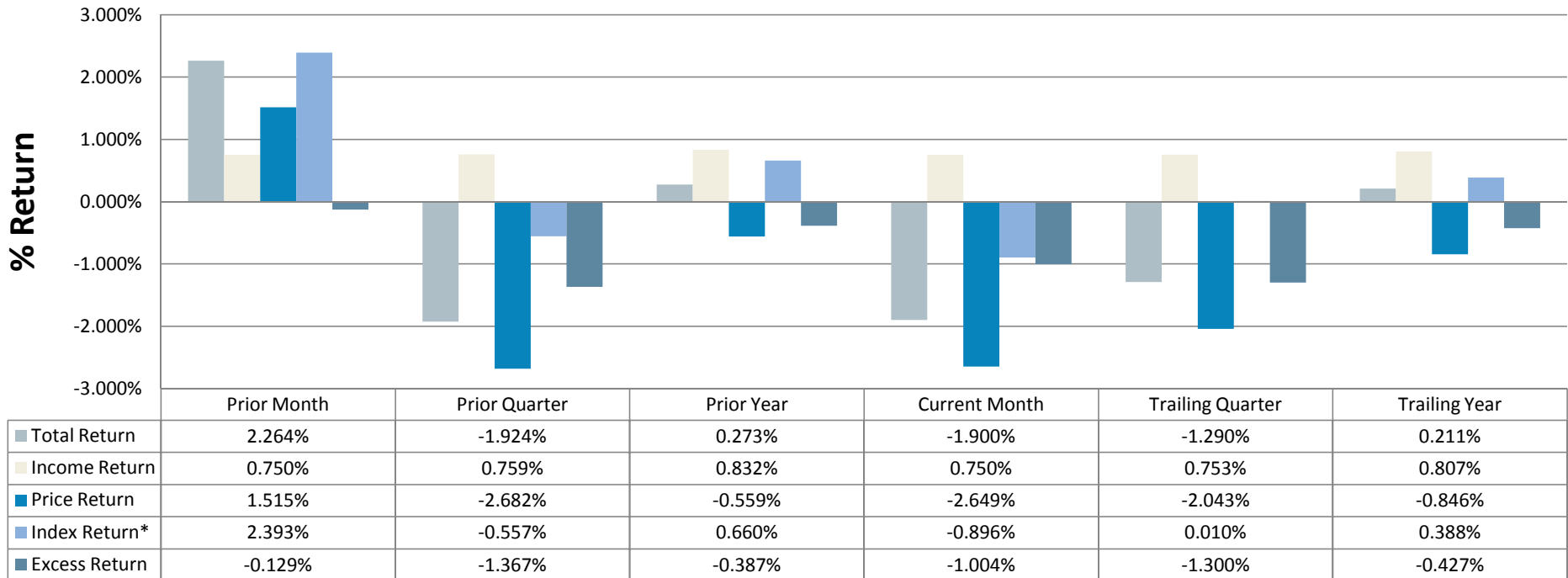


**Managed Investment Portfolio (MIP) by Security Type  
for the Month Ended**

**Aug. 31, 2013**

Security Type	Par Value	Original Cost	Amortization Cost	Unreal Gain/Loss	Fair Value	Accrued Interest	Market Value	% of Portfolio	YTM @ Cost	YTM @ Market
<b>Cash Equivalents</b>	-	846,849	846,849	-	846,849	-	846,849	0.54%	0.01%	0.01%
<b>Marketable Securities</b>										
Agency	72,895,000	73,822,392	73,461,665	(506,799)	72,954,865	215,748	73,170,613	46.34%	0.77%	0.80%
U.S. Government	37,015,000	38,325,997	37,887,880	12,194	37,900,074	130,765	38,030,839	24.09%	0.58%	0.41%
Corporate Notes	34,699,000	35,997,079	35,515,062	(25,850)	35,489,212	208,913	35,698,125	22.61%	1.11%	0.95%
Commercial Paper	5,800,000	5,795,563	5,797,823	-	5,797,823	-	5,797,823	3.67%	0.23%	0.23%
Agency Discount Note	1,600,000	1,598,130	1,598,918	640	1,599,558	-	1,599,558	1.01%	0.14%	0.06%
Asset-Backed Security	1,545,000	1,544,906	1,544,944	(5,794)	1,539,150	340	1,539,490	0.98%	0.53%	0.81%
Certificate of Deposit	1,200,000	1,200,000	1,200,000	-	1,200,000	825	1,200,825	0.76%	0.55%	0.55%
<b>Total Marketable Securities</b>	<b>154,754,000</b>	<b>158,284,067</b>	<b>157,006,291</b>	<b>(525,608)</b>	<b>156,480,682</b>	<b>556,591</b>	<b>157,037,273</b>	<b>99.46%</b>	<b>0.78%</b>	<b>0.71%</b>
<b>GRAND TOTAL (MIP)</b>	<b>154,754,000</b>	<b>159,130,916</b>	<b>157,853,140</b>	<b>(525,608)</b>	<b>157,327,532</b>	<b>556,591</b>	<b>157,884,123</b>	<b>100.00%</b>	<b>0.77%</b>	<b>0.70%</b>

**Annualized Portfolio Trend**



\*Benchmark Index: BofA ML 1-3 Year US Gov/Corp A Rated and Above



**Risk Summary of Managed Investment Portfolio  
for the Month Ended**

**Aug. 31, 2013**

Summary	
Cash	846,849
Fixed Income	157,037,273
Duration	1.932
Convexity	-0.001
Weighted Avg Life	1.981
Weighted Avg Maturity	2.138
Weighted Avg Eff Maturity	1.689
Yield	0.704%
Purchase Yield	0.765%
Avg Credit Rating	AA

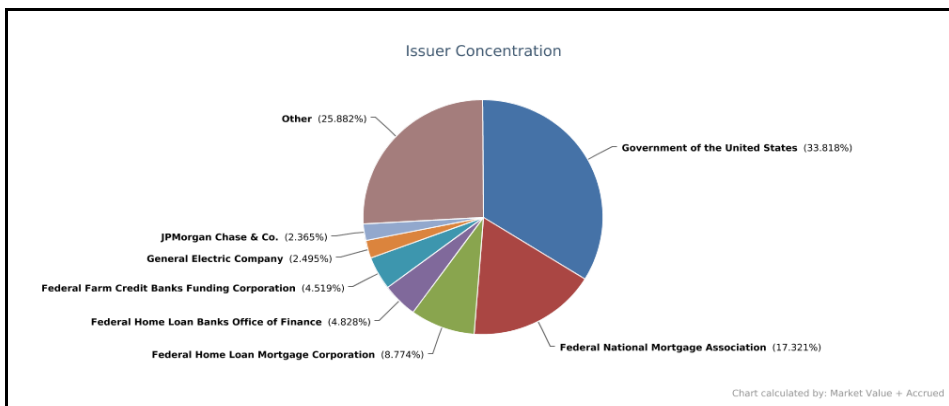
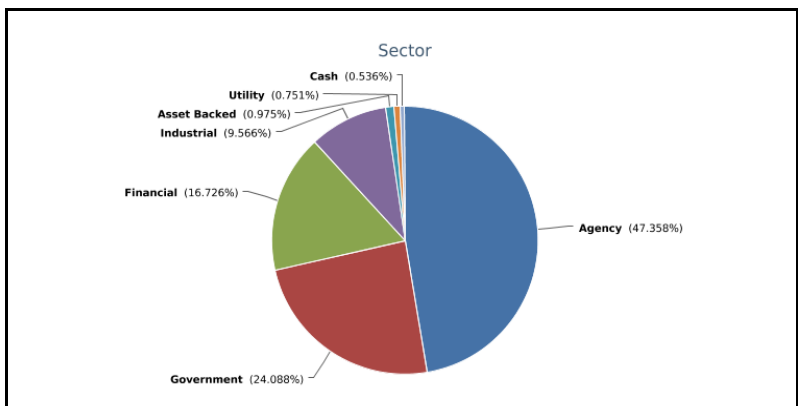
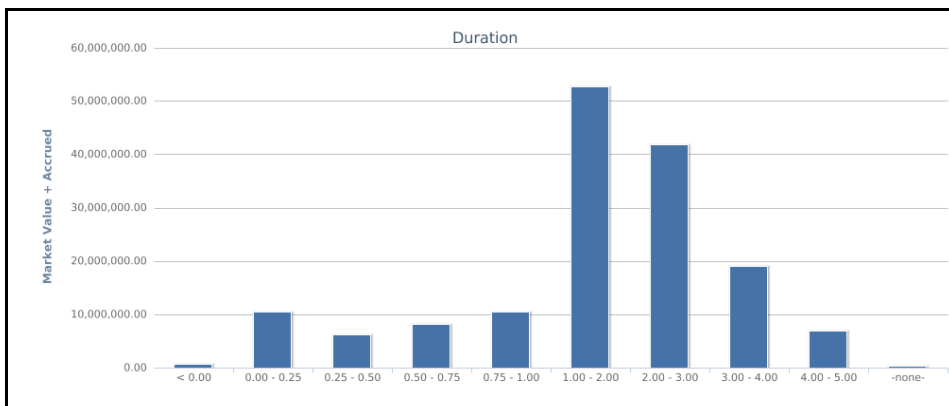
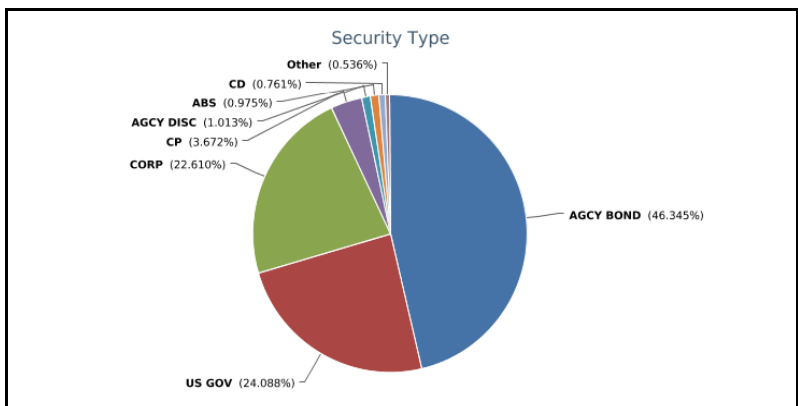
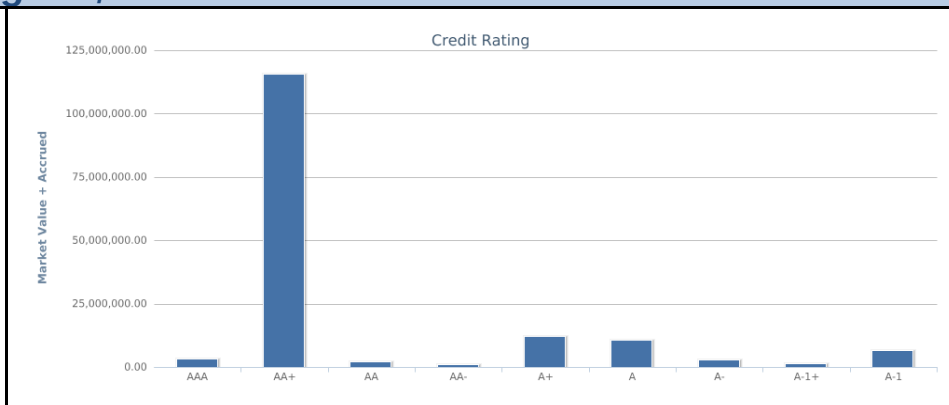


Chart calculated by: Market Value + Accrued



**Managed Investment Portfolio (MIP) Compliance Status  
for the Month Ended**

**Aug. 31, 2013**

<b>Status</b>	<b>Account</b>	<b>Policy Name</b>	<b>Rules</b>	<b>Compliant Rules</b>	<b>Violating Rules</b>
Compliant	Medium Term Portfolio	Statement of Investment Policy	23	23	0
City of Newport Beach	CNB- Operating Funds				
Category Name	Status	Rule Name	Limit Value	Actual Value	
Concentration	Compliant	Bankers Acceptance Concentration	20.000	---	
Concentration	Compliant	Bankers Acceptances Rated Below (LT) A / A2 (ST) A-1/P-1	0.000	---	
Concentration	Compliant	CD	30.000	0.761	
Concentration	Compliant	Commercial Paper	25.000	3.672	
Concentration	Non-Compliant	CP and CDs Rated Below A/A2 or A1/P1	0.000	---	
Concentration	Compliant	Issuer Concentration Except for Agency, Repo, FDIC	5.000	2.495	
Concentration	Compliant	Max Concentration in MBS (%)	20.000	---	
Concentration	Compliant	Max Concentration of Corps (%)	30.000	27.043	
Concentration	Compliant	Max Concentration of Funds Assets	10.000	0.032	
Concentration	Compliant	Max Concentration of MMF	20.000	0.518	
Concentration	Compliant	Max Concentration of Munis (%)	15.000	---	
Concentration	Compliant	Max Issuer Concentration of Corporate Bonds (%)	5.000	2.495	
Concentration	Compliant	Minimum Issue Size for CD's - In Billions	10.000	1000000.000	
Concentration	Compliant	Minimum Issue Size for CP's - In Millions	500.000	10000.000	
Concentration	Compliant	Munis Rated Below A/A2	0.000	---	
Concentration	Compliant	Repos	20.000	---	
Maturity	Compliant	Max Effective Maturity for Repos (in years)	0.082	---	
Maturity	Compliant	Max Final Maturity (from Settle) for Munis	3.000	---	
Maturity	Compliant	Max Final Maturity for CP (in years)	0.740	0.572	
Maturity	Compliant	Max Final Maturity From Settle Date (in years)	5.000	5.000	
Maturity	Compliant	Max Final Maturity From Settle for Corp excl CD	4.000	3.928	
Maturity	Compliant	Max Maturity CD	2.000	0.991	
Maturity	Compliant	Max Maturity of Bankers Acceptances	0.493	---	

**I verify that this investment portfolio is in conformity with California laws and the City's Investment Policy.**

**/S/ Dan Matusiewicz**  
**Dan Matusiewicz**  
**Finance Director**



Managed Investment Portfolio (MIP) Financials  
for the Month Ended

**Aug. 31, 2013**

	Managed Investment Portfolio		Chandler		Cutwater		PFM	
	07/31/2013	08/31/2013	07/31/2013	08/31/2013	07/31/2013	08/31/2013	07/31/2013	08/31/2013
<b>Balance Sheet</b>								
Book Value	159,327,296.21	157,853,139.97	53,423,227.33	51,834,330.47	53,384,996.23	53,460,460.81	52,519,072.64	52,558,348.69
Accrued Balance	657,140.95	556,591.15	232,902.06	180,586.60	260,875.24	220,270.01	163,363.65	155,734.54
<b>Book Value + Accrued</b>	<b>159,984,437.16</b>	<b>158,409,731.12</b>	<b>53,656,129.40</b>	<b>52,014,917.07</b>	<b>53,645,871.47</b>	<b>53,680,730.82</b>	<b>52,682,436.29</b>	<b>52,714,083.23</b>
Net Unrealized Gain/Loss	(147,112.39)	(525,608.46)	233,870.88	101,676.62	(421,108.29)	(593,315.48)	40,125.02	(33,969.60)
<b>Market Value + Accrued</b>	<b>159,837,324.76</b>	<b>157,884,122.66</b>	<b>53,890,000.27</b>	<b>52,116,593.69</b>	<b>53,224,763.19</b>	<b>53,087,415.34</b>	<b>52,722,561.30</b>	<b>52,680,113.63</b>
	Managed Investment Portfolio		Chandler		Cutwater		PFM	
	<u>Begin Date</u>	<u>08/01/2013</u>	<u>Begin Date</u>	<u>08/01/2013</u>	<u>Begin Date</u>	<u>08/01/2013</u>	<u>Begin Date</u>	<u>08/01/2013</u>
<b>Income Statement</b>	<u>End Date</u>	<u>08/31/2013</u>	<u>End Date</u>	<u>08/31/2013</u>	<u>End Date</u>	<u>08/31/2013</u>	<u>End Date</u>	<u>08/31/2013</u>
Net Amortization/Accretion Income		(109,364.13)		(22,670.81)		(35,324.42)		(51,368.91)
Interest Income	209,339.28		66,292.37		70,183.76		72,863.15	
Dividend Income	0.00		0.00		0.00		0.00	
Income	0.00		0.00		0.00		0.00	
<b>Income Subtotal</b>		<b>209,339.28</b>		<b>66,292.37</b>		<b>70,183.76</b>		<b>72,863.15</b>
Net Realized Gain/Loss	25,318.81		15,166.11		0.00		10,152.70	
Net Holding Gain/Loss	(378,496.07)		(132,194.26)		(172,207.20)		(74,094.62)	
Impairment Loss	0.00		0.00		0.00		0.00	
<b>Net Gain/Loss</b>		<b>(353,177.26)</b>		<b>(117,028.14)</b>		<b>(172,207.20)</b>		<b>(63,941.92)</b>
Expense	0.00		0.00		0.00		0.00	
<b>Net Income</b>		<b>(253,202.11)</b>		<b>(73,406.58)</b>		<b>(137,347.85)</b>		<b>(42,447.67)</b>
Transfers In/Out		(500,000.00)		(500,000.00)		0.00		0.00
Change in Unrealized Gain/Loss		0.00		0.00		0.00		0.00

# GAAP GL Balance Sheet by Lot(Medium Term portfolio)

As of 08/31/2013

## CE

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
CE CNB-Cutwater	38141W315 GOLDMAN SACH FIN SQ TR OB-AD	464,871.16 464,871.16	USD MMFUND	CE ---	---	---	464,871.16 0.00	464,871.16
CE CNB-Cutwater	4497WOW46 ING (U.S.) Funding LLC	800,000.00 800,000.00	USD CP	CE ---	06/25/2013	09/04/2013 0.00	799,985.33 0.00	799,985.33
CE CNB-PFM	60934N104 FEDERATED GOVT OBLI FD-IS	33,439.10 33,439.10	USD MMFUND	CE ---	---	---	33,439.10 0.00	33,439.10
CE CNB-Chandler	60934N104 FEDERATED GOVT OBLI FD-IS	320,075.56 320,075.56	USD MMFUND	CE ---	---	---	320,075.56 0.00	320,075.56
CE CNB-Cutwater	83365RY17 Societe Generale North America, Inc.	1,000,000.00 1,000,000.00	USD CP	CE ---	08/27/2013	11/01/2013 0.00	999,593.33 0.00	999,593.33
CE CNB-Cutwater	CCYUSD Receivable	3.26 3.26	USD CASH	RCV ---	---	---	3.26 0.00	3.26
CE CNB-Cutwater	CCYUSD Cash	0.00 0.00	USD CASH	Cash ---	---	---	0.00 0.00	0.00
CE CNB-Chandler	CCYUSD Cash	-0.00 -0.00	USD CASH	Cash ---	---	---	-0.00 0.00	-0.00
CE CNB-Chandler	CCYUSD Receivable	7,038.90 7,038.90	USD CASH	RCV ---	---	---	7,038.90 0.00	7,038.90
CE CNB-PFM	CCYUSD Cash	-0.00 -0.00	USD CASH	Cash ---	---	---	-0.00 0.00	-0.00
CE CNB-PFM	CCYUSD Receivable	21,421.38 21,421.38	USD CASH	RCV ---	---	---	21,421.38 0.00	21,421.38
<b>CE</b> ---	---	<b>2,646,849.36</b> <b>2,646,849.36</b>	<b>USD</b> ---	---	---	---	<b>2,646,428.03</b> <b>0.00</b>	<b>2,646,428.03</b>

## MS

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	037833AH3 APPLE INC	550,000.00 550,000.00	USD CORP	LT ---	05/22/2013	05/03/2016 811.25	548,660.99 -5,189.49	543,471.50
MS CNB-PFM	037833AH3 APPLE INC	980,000.00 980,000.00	USD CORP	LT ---	05/03/2013	05/03/2016 1,445.50	978,419.37 -10,051.97	968,367.40
MS CNB-Chandler	06406HBX6 BANK OF NEW YORK MELLON	355,000.00 355,000.00	USD CORP	LT ---	11/23/2012	07/28/2016 748.46	369,395.15 -3,979.45	365,415.70
MS CNB-Chandler	06406HBX6 BANK OF NEW YORK MELLON	130,000.00 130,000.00	USD CORP	LT ---	11/23/2012	07/28/2016 274.08	135,103.51 -1,289.31	133,814.20
MS CNB-PFM	06538BYT4 The Bank of Tokyo-Mitsubishi UFJ, Ltd.	1,000,000.00 1,000,000.00	USD CP	ST ---	07/30/2013	11/27/2013 0.00	999,444.16 0.00	999,444.16
MS CNB-Cutwater	084664AT8 BERKSHIRE HATHAWAY FIN	1,000,000.00 1,000,000.00	USD CORP	LT ---	01/23/2012	01/15/2015 6,197.22	1,055,043.78 216.22	1,055,260.00
MS CNB-Cutwater	084664BN0 BERKSHIRE HATHAWAY FIN	250,000.00 250,000.00	USD CORP	LT ---	01/23/2012	12/15/2015 1,293.06	257,731.90 1,615.60	259,347.50
MS CNB-PFM	084664BX8 BERKSHIRE HATHAWAY FIN	675,000.00 675,000.00	USD CORP	LT ---	08/15/2013	08/15/2016 285.00	674,647.69 -3,171.19	671,476.50
MS CNB-Chandler	084670AV0 BERKSHIRE HATHAWAY INC	400,000.00 400,000.00	USD CORP	LT ---	06/20/2012	02/11/2015 711.11	413,938.09 -154.09	413,784.00
MS CNB-Cutwater	084670AV0 BERKSHIRE HATHAWAY INC	500,000.00 500,000.00	USD CORP	LT ---	01/04/2012	02/11/2015 888.89	515,636.98 1,593.02	517,230.00
MS CNB-PFM	084670BA5 BERKSHIRE HATHAWAY INC	755,000.00 755,000.00	USD CORP	ST ---	08/10/2011	08/15/2014 343.76	755,000.00 3,684.40	758,684.40
MS CNB-Chandler	09247XAK7 BLACKROCK INC	490,000.00 490,000.00	USD CORP	LT ---	05/29/2012	06/01/2015 1,684.38	490,454.41 4,523.99	494,978.40
MS CNB-Chandler	09247XAK7 BLACKROCK INC	245,000.00 245,000.00	USD CORP	LT ---	05/22/2012	06/01/2015 842.19	244,835.38 2,653.82	247,489.20
MS CNB-PFM	14912L5N7 CATERPILLAR FINANCIAL SE	285,000.00 285,000.00	USD CORP	LT ---	02/25/2013	02/26/2016 27.71	284,733.64 -2,107.69	282,625.95
MS CNB-Chandler	161571FL3 CHAIT 2012-A5 A5	560,000.00 560,000.00	USD ABS	LT ---	03/22/2013	08/15/2017 146.84	560,000.00 -2,738.40	557,261.60

# GAAP GL Balance Sheet by Lot(Medium Term portfolio)

As of 08/31/2013

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	166764AC4 CHEVRON CORP	675,000.00 675,000.00	USD CORP	LT 08/15/2013	08/20/2013 ---	06/24/2016 1,116.81	675,313.75 -1,083.25	674,230.50
MS CNB-Chandler	191216AX8 COCA-COLA CO/THE	350,000.00 350,000.00	USD CORP	LT 03/13/2012	03/16/2012 ---	03/13/2015 1,225.00	349,623.04 1,500.46	351,123.50
MS CNB-Chandler	191216AX8 COCA-COLA CO/THE	350,000.00 350,000.00	USD CORP	LT 03/09/2012	03/14/2012 ---	03/13/2015 1,225.00	349,798.40 1,325.10	351,123.50
MS CNB-PFM	22549TDF2 Credit Suisse Group AG	1,200,000.00 1,200,000.00	USD CD	ST 07/17/2013	07/18/2013 ---	07/14/2014 825.00	1,200,000.00 0.00	1,200,000.00
MS CNB-Chandler	24422ERA9 JOHN DEERE CAPITAL CORP	145,000.00 145,000.00	USD CORP	ST 02/28/2011	03/03/2011 ---	03/03/2014 1,147.11	144,975.32 1,003.43	145,978.75
MS CNB-PFM	24422ERV3 JOHN DEERE CAPITAL CORP	375,000.00 375,000.00	USD CORP	LT 09/04/2012	09/07/2012 ---	09/04/2015 1,290.62	374,828.20 171.80	375,000.00
MS CNB-Chandler	24422ERZ4 JOHN DEERE CAPITAL CORP	215,000.00 215,000.00	USD CORP	LT 01/17/2013	01/23/2013 ---	01/22/2016 174.69	214,817.95 -1,239.10	213,578.85
MS CNB-Chandler	254687AW6 WALT DISNEY COMPANY/THE	515,000.00 515,000.00	USD CORP	ST 02/23/2011	02/28/2011 ---	12/15/2013 4,892.50	519,798.86 1,607.74	521,406.60
MS CNB-Chandler	254687AW6 WALT DISNEY COMPANY/THE	40,000.00 40,000.00	USD CORP	ST 02/28/2011	03/03/2011 ---	12/15/2013 380.00	40,369.49 128.11	40,497.60
MS CNB-PFM	25468PCU8 WALT DISNEY COMPANY/THE	205,000.00 205,000.00	USD CORP	LT 11/27/2012	11/30/2012 ---	12/01/2015 230.62	203,853.42 322.48	204,175.90
MS CNB-Chandler	278642AA1 EBAY INC	575,000.00 575,000.00	USD CORP	ST 04/28/2011	04/29/2011 ---	10/15/2013 1,900.69	574,889.94 604.56	575,494.50
MS CNB-Cutwater	31315PSX8 FARMER MAC	3,565,000.00 3,565,000.00	USD AGCY BOND	LT 09/24/2012	09/25/2012 ---	08/23/2017 815.99	3,588,531.37 -137,753.97	3,450,777.40
MS CNB-Chandler	31331J6C2 FEDERAL FARM CREDIT BANK	645,000.00 645,000.00	USD AGCY BOND	LT 03/28/2011	03/29/2011 ---	12/22/2015 2,905.19	646,174.32 23,877.48	670,051.80
MS CNB-Chandler	31331KAH3 FEDERAL FARM CREDIT BANK	1,100,000.00 1,100,000.00	USD AGCY BOND	ST 02/04/2011	02/09/2011 ---	02/27/2014 137.50	1,098,029.61 7,184.39	1,105,214.00
MS CNB-Chandler	31331KB82 FEDERAL FARM CREDIT BANK	1,100,000.00 1,100,000.00	USD AGCY BOND	ST 10/28/2011	10/31/2011 ---	10/03/2013 1,582.78	1,099,914.69 305.31	1,100,220.00
MS CNB-Chandler	31331KET3 FEDERAL FARM CREDIT BANK	635,000.00 635,000.00	USD AGCY BOND	ST 03/28/2011	03/30/2011 ---	09/23/2013 2,731.21	634,954.68 362.82	635,317.50
MS CNB-Chandler	313370SZ2 FEDERAL HOME LOAN BANK	520,000.00 520,000.00	USD AGCY BOND	LT 01/04/2013	01/09/2013 ---	09/08/2017 5,622.50	547,890.41 -11,099.61	536,790.80
MS CNB-Chandler	313371UC8 FEDERAL HOME LOAN BANK	1,000,000.00 1,000,000.00	USD AGCY BOND	ST 01/11/2011	01/12/2011 ---	12/27/2013 1,555.56	999,081.94 3,388.06	1,002,470.00
MS CNB-Chandler	313373SZ6 FEDERAL HOME LOAN BANK	660,000.00 660,000.00	USD AGCY BOND	LT 12/24/2012	12/26/2012 ---	06/10/2016 3,155.62	688,617.53 -4,877.33	683,740.20
MS CNB-Chandler	3133786Q9 FEDERAL HOME LOAN BANK	1,000,000.00 1,000,000.00	USD AGCY BOND	LT 10/17/2012	10/18/2012 ---	02/13/2017 500.00	1,008,491.39 -11,861.39	996,630.00
MS CNB-Cutwater	313378A43 FEDERAL HOME LOAN BANK	400,000.00 400,000.00	USD AGCY BOND	LT 03/15/2013	03/18/2013 ---	03/09/2018 2,627.78	407,257.89 -12,717.89	394,540.00
MS CNB-Chandler	313379FW4 FEDERAL HOME LOAN BANK	550,000.00 550,000.00	USD AGCY BOND	LT 09/14/2012	09/17/2012 ---	06/09/2017 1,252.78	553,726.15 -10,177.65	543,548.50
MS CNB-Chandler	313382B77 FEDERAL HOME LOAN BANK	1,000,000.00 1,000,000.00	USD AGCY BOND	LT 02/22/2013	02/25/2013 ---	02/12/2016 221.67	999,008.80 -6,508.80	992,500.00
MS CNB-PFM	313383V81 FEDERAL HOME LOAN BANK	1,385,000.00 1,385,000.00	USD AGCY BOND	LT 08/08/2013	08/09/2013 ---	08/28/2015 43.28	1,385,001.69 -1,511.34	1,383,490.35
MS CNB-Chandler	313397TM3 FREDDIE MAC DISCOUNT NT	600,000.00 600,000.00	USD AGCY DISC	ST 04/24/2013	04/24/2013 ---	02/24/2014 0.00	599,604.00 234.00	599,838.00
MS CNB-Chandler	3133EADW5 FEDERAL FARM CREDIT BANK	625,000.00 625,000.00	USD AGCY BOND	LT 03/23/2012	03/26/2012 ---	08/17/2015 133.68	622,461.98 3,756.78	626,218.75
MS CNB-Chandler	3133EADW5 FEDERAL FARM CREDIT BANK	550,000.00 550,000.00	USD AGCY BOND	LT 04/27/2012	04/30/2012 ---	08/17/2015 117.64	549,511.77 1,560.73	551,072.50
MS CNB-Chandler	3133EAY28 FEDERAL FARM CREDIT BANK	690,000.00 690,000.00	USD AGCY BOND	LT 09/21/2012	09/26/2012 ---	09/21/2017 2,545.33	690,495.70 -21,533.80	668,961.90
MS CNB-Cutwater	3133EAY28 FEDERAL FARM CREDIT BANK	1,000,000.00 1,000,000.00	USD AGCY BOND	LT 10/17/2012	10/18/2012 ---	09/21/2017 3,688.89	998,745.02 -29,235.02	969,510.00
MS CNB-Chandler	3133ECFV1 FEDERAL FARM CREDIT BANK	800,000.00 800,000.00	USD AGCY BOND	LT 03/27/2013	03/27/2013 ---	01/29/2016 305.78	799,667.32 -6,339.32	793,328.00
MS CNB-Chandler	3133XXP43 FEDERAL HOME LOAN BANK	1,000,000.00 1,000,000.00	USD AGCY BOND	LT 08/10/2011	08/11/2011 ---	03/11/2016 14,756.94	1,049,961.53 9,848.47	1,059,810.00

# GAAP GL Balance Sheet by Lot(Medium Term portfolio)

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General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-PFM	3134A4VC5 FREDDIE MAC	2,085,000.00 2,085,000.00	USD AGCY BOND	LT 04/03/2013	04/04/2013 ---	07/17/2015 11,148.96	2,242,144.67 -2,083.22	2,240,061.45
MS CNB-PFM	3134G2WG3 FREDDIE MAC	2,300,000.00 2,300,000.00	USD AGCY BOND	LT 09/28/2011	09/30/2011 ---	09/22/2014 7,618.75	2,301,643.71 11,696.29	2,313,340.00
MS CNB-PFM	3134G2WG3 FREDDIE MAC	1,005,000.00 1,005,000.00	USD AGCY BOND	LT 08/30/2011	08/31/2011 ---	09/22/2014 3,329.06	1,006,830.43 3,998.57	1,010,829.00
MS CNB-Cutwater	3134G3GY0 FREDDIE MAC	1,500,000.00 1,500,000.00	USD AGCY BOND	LT 01/03/2012	01/13/2012 ---	01/13/2016 2,250.00	1,500,357.84 4,187.16	1,504,545.00
MS CNB-Cutwater	3134G3JU5 FREDDIE MAC	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 01/18/2012	01/23/2012 ---	01/23/2017 4,750.00	2,012,192.87 4,027.13	2,016,220.00
MS CNB-Cutwater	3134G3RK8 FREDDIE MAC	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 06/13/2012	06/14/2012 ---	03/14/2016 9,277.78	2,003,735.30 2,344.70	2,006,080.00
MS CNB-Cutwater	3134G3WV8 FREDDIE MAC	2,000,000.00 2,000,000.00	USD AGCY BOND	LT 06/07/2012	06/08/2012 ---	06/06/2017 5,666.67	2,002,960.11 -16,580.11	1,986,380.00
MS CNB-PFM	3134G3ZA1 FREDDIE MAC	1,000,000.00 1,000,000.00	USD AGCY BOND	LT 07/30/2012	07/31/2012 ---	08/28/2015 41.67	1,000,751.39 -161.39	1,000,590.00
MS CNB-PFM	3134G42V9 FREDDIE MAC	1,145,000.00 1,145,000.00	USD AGCY BOND	LT 04/29/2013	04/30/2013 ---	04/29/2015 1,241.69	1,145,000.00 -458.00	1,144,542.00
MS CNB-Chandler	313589TU7 FANNIE DISCOUNT NOTE	1,000,000.00 1,000,000.00	USD AGCY DISC	ST 04/22/2013	04/22/2013 ---	03/03/2014 0.00	999,313.74 406.26	999,720.00
MS CNB-Chandler	3135G0BJ1 FANNIE MAE	1,150,000.00 1,150,000.00	USD AGCY BOND	ST 05/26/2011	05/27/2011 ---	06/27/2014 2,300.00	1,151,035.02 7,762.48	1,158,797.50
MS CNB-PFM	3135G0BY8 FANNIE MAE	970,000.00 970,000.00	USD AGCY BOND	ST 09/20/2012	09/21/2012 ---	08/28/2014 70.73	975,186.90 895.00	976,081.90
MS CNB-Chandler	3135G0DW0 FANNIE MAE	1,150,000.00 1,150,000.00	USD AGCY BOND	LT 09/29/2011	09/30/2011 ---	10/30/2014 2,415.80	1,149,362.52 5,628.48	1,154,991.00
MS CNB-Chandler	3135G0ES8 FANNIE MAE	1,000,000.00 1,000,000.00	USD AGCY BOND	LT 09/14/2012	09/17/2012 ---	11/15/2016 4,048.61	1,022,206.57 -10,736.57	1,011,470.00
MS CNB-PFM	3135G0NG4 FANNIE MAE	2,620,000.00 2,620,000.00	USD AGCY BOND	LT 08/02/2012	08/07/2012 ---	08/07/2015 873.33	2,619,830.82 640.78	2,620,471.60
MS CNB-Cutwater	3135G0PP2 FANNIE MAE	1,000,000.00 1,000,000.00	USD AGCY BOND	LT 10/18/2012	10/19/2012 ---	09/20/2017 4,472.22	1,000,151.91 -19,261.91	980,890.00
MS CNB-Cutwater	3135G0PP2 FANNIE MAE	250,000.00 250,000.00	USD AGCY BOND	LT 12/06/2012	12/07/2012 ---	09/20/2017 1,118.06	250,045.23 -4,822.73	245,222.50
MS CNB-PFM	3135G0SB0 FANNIE MAE	885,000.00 885,000.00	USD AGCY BOND	LT 11/14/2012	11/16/2012 ---	12/21/2015 645.31	883,463.67 -1,401.87	882,061.80
MS CNB-Chandler	3135G0UY7 FANNIE MAE	510,000.00 510,000.00	USD AGCY BOND	LT 04/24/2013	04/25/2013 ---	02/27/2017 56.67	513,920.12 -7,525.82	506,394.30
MS CNB-PFM	3135G0VA8 FANNIE MAE	2,050,000.00 2,050,000.00	USD AGCY BOND	LT 02/14/2013	02/15/2013 ---	03/30/2016 4,299.31	2,048,067.65 -9,055.65	2,039,012.00
MS CNB-Cutwater	3135G0VM2 FANNIE MAE	3,500,000.00 3,500,000.00	USD AGCY BOND	LT 04/11/2013	04/16/2013 ---	03/14/2017 12,177.08	3,504,324.23 -71,454.23	3,432,870.00
MS CNB-Cutwater	3135G0WY5 FANNIE MAE	4,500,000.00 4,500,000.00	USD AGCY BOND	LT 04/24/2013	05/14/2013 ---	11/14/2016 7,356.25	4,500,000.00 -56,160.00	4,443,840.00
MS CNB-Chandler	3135G0YE7 FANNIE MAE	425,000.00 425,000.00	USD AGCY BOND	LT 08/15/2013	08/16/2013 ---	08/26/2016 36.89	421,962.97 -396.97	421,566.00
MS CNB-Cutwater	3136FTS26 FANNIE MAE	1,800,000.00 1,800,000.00	USD AGCY BOND	LT 03/02/2012	03/05/2012 ---	11/28/2016 4,650.00	1,797,140.00 4,678.00	1,801,818.00
MS CNB-Cutwater	3136G0KG5 FANNIE MAE	1,000,000.00 1,000,000.00	USD AGCY BOND	LT 06/04/2012	06/05/2012 ---	06/04/2015 1,510.42	1,000,266.17 1,173.83	1,001,440.00
MS CNB-Cutwater	3136G1JV2 FANNIE MAE	2,695,000.00 2,695,000.00	USD AGCY BOND	LT 04/30/2013	05/01/2013 ---	04/17/2018 10,532.96	2,699,916.78 -105,009.08	2,594,907.70
MS CNB-Cutwater	3136G1KN8 FANNIE MAE	4,000,000.00 4,000,000.00	USD AGCY BOND	LT 04/30/2013	05/01/2013 ---	04/24/2018 21,166.67	4,064,758.31 -135,558.31	3,929,200.00
MS CNB-Chandler	3137EABX6 FREDDIE MAC	100,000.00 100,000.00	USD AGCY BOND	ST 02/23/2010	02/24/2010 ---	01/07/2014 375.00	100,128.58 686.42	100,815.00
MS CNB-Chandler	3137EABX6 FREDDIE MAC	245,000.00 245,000.00	USD AGCY BOND	ST 05/08/2009	05/11/2009 ---	01/07/2014 918.75	245,062.24 1,934.51	246,996.75
MS CNB-Chandler	3137EACB3 FREDDIE MAC	475,000.00 475,000.00	USD AGCY BOND	ST 07/28/2009	07/29/2009 ---	04/23/2014 4,222.22	474,065.10 8,093.15	482,158.25
MS CNB-Chandler	3137EACB3 FREDDIE MAC	320,000.00 320,000.00	USD AGCY BOND	ST 06/14/2011	06/17/2011 ---	04/23/2014 2,844.44	323,395.45 1,426.95	324,822.40



# GAAP GL Balance Sheet by Lot(Medium Term portfolio)

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General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	3137EACB3 FREDDIE MAC	205,000.00 205,000.00	USD AGCY BOND	ST 02/03/2010	02/04/2010 ---	04/23/2014 1,822.22	205,211.68 2,877.67	208,089.35
MS CNB-Chandler	3137EACD9 FREDDIE MAC	175,000.00 175,000.00	USD AGCY BOND	ST 03/05/2010	03/08/2010 ---	07/28/2014 481.25	176,025.86 3,405.14	179,431.00
MS CNB-Chandler	3137EACD9 FREDDIE MAC	435,000.00 435,000.00	USD AGCY BOND	ST ---	04/29/2011 ---	07/28/2014 1,196.25	441,581.87 4,432.33	446,014.20
MS CNB-Chandler	3137EACD9 FREDDIE MAC	525,000.00 525,000.00	USD AGCY BOND	ST 02/03/2010	02/04/2010 ---	07/28/2014 1,443.75	527,597.38 10,695.62	538,293.00
MS CNB-Chandler	3137EACR8 FREDDIE MAC	250,000.00 250,000.00	USD AGCY BOND	ST 06/27/2011	06/29/2011 ---	02/25/2014 57.29	250,807.28 662.72	251,470.00
MS CNB-Chandler	3137EACR8 FREDDIE MAC	560,000.00 560,000.00	USD AGCY BOND	ST 04/28/2011	04/29/2011 ---	02/25/2014 128.33	560,697.90 2,594.90	563,292.80
MS CNB-Chandler	3137EACT4 FREDDIE MAC	550,000.00 550,000.00	USD AGCY BOND	LT ---	03/26/2012 ---	05/27/2016 3,590.28	571,319.73 4,541.27	575,861.00
MS CNB-Chandler	3137EACV9 FREDDIE MAC	950,000.00 950,000.00	USD AGCY BOND	ST 07/19/2011	07/20/2011 ---	08/27/2014 105.56	951,022.34 6,463.66	957,486.00
MS CNB-Chandler	3137EACW7 FREDDIE MAC	800,000.00 800,000.00	USD AGCY BOND	LT 11/08/2011	11/09/2011 ---	08/25/2016 266.67	818,851.65 6,492.35	825,344.00
MS CNB-Cutwater	31398A3K6 FANNIE MAE	1,500,000.00 1,500,000.00	USD AGCY BOND	ST 08/23/2011	08/25/2011 ---	03/14/2014 8,697.92	1,505,701.98 3,178.02	1,508,880.00
MS CNB-Chandler	31398A4M1 FANNIE MAE	1,125,000.00 1,125,000.00	USD AGCY BOND	LT ---	01/27/2012 ---	10/26/2015 6,347.66	1,144,092.26 7,941.49	1,152,033.75
MS CNB-Cutwater	31398A4M1 FANNIE MAE	750,000.00 750,000.00	USD AGCY BOND	LT 03/16/2012	03/19/2012 ---	10/26/2015 4,231.77	761,803.00 6,219.50	768,022.50
MS CNB-Chandler	31398AVZ2 FANNIE MAE	140,000.00 140,000.00	USD AGCY BOND	ST 08/29/2011	08/30/2011 ---	03/13/2014 1,796.67	141,688.17 249.43	141,937.60
MS CNB-Cutwater	36962G5M2 GENERAL ELEC CAP CORP	500,000.00 500,000.00	USD CORP	LT 10/11/2012	10/16/2012 ---	01/09/2015 1,552.78	508,902.09 812.91	509,715.00
MS CNB-PFM	36962G7A6 GENERAL ELEC CAP CORP	1,015,000.00 1,015,000.00	USD CORP	LT 07/09/2013	07/12/2013 ---	07/12/2016 1,321.59	1,015,000.00 3,836.70	1,018,836.70
MS CNB-Chandler	36962GK86 GENERAL ELEC CAP CORP	1,050,000.00 1,050,000.00	USD CORP	LT 06/27/2011	06/29/2011 ---	09/15/2014 22,997.92	1,081,377.83 13,688.17	1,095,066.00
MS CNB-PFM	36962GK86 GENERAL ELEC CAP CORP	145,000.00 145,000.00	USD CORP	LT 03/14/2013	03/19/2013 ---	09/15/2014 3,175.90	151,185.06 38.34	151,223.40
MS CNB-Cutwater	36962GY40 GENERAL ELEC CAP CORP	1,000,000.00 1,000,000.00	USD CORP	LT 01/15/2013	01/18/2013 ---	10/20/2016 19,559.03	1,124,498.44 -9,398.44	1,115,100.00
MS CNB-Cutwater	38143USC6 GOLDMAN SACHS GROUP INC	1,500,000.00 1,500,000.00	USD CORP	LT ---	11/07/2012 ---	02/07/2016 3,625.00	1,569,013.40 331.60	1,569,345.00
MS CNB-Cutwater	38259PAC6 GOOGLE INC	500,000.00 500,000.00	USD CORP	LT 10/11/2012	10/16/2012 ---	05/19/2016 3,010.42	520,223.39 -3,123.39	517,100.00
MS CNB-Chandler	38259PAC6 GOOGLE INC	140,000.00 140,000.00	USD CORP	LT 11/15/2012	11/20/2012 ---	05/19/2016 842.92	145,151.63 -363.63	144,788.00
MS CNB-Chandler	38259PAC6 GOOGLE INC	295,000.00 295,000.00	USD CORP	LT 11/15/2012	11/20/2012 ---	05/19/2016 1,776.15	305,862.08 -773.08	305,089.00
MS CNB-Chandler	40428HPG1 HSBC USA INC	860,000.00 860,000.00	USD CORP	LT ---	03/05/2012 ---	02/13/2015 1,021.25	864,912.92 13,981.28	878,894.20
MS CNB-Chandler	43813CAC4 HAROT 2012-4 A3	490,000.00 490,000.00	USD ABS	LT 10/11/2012	10/18/2012 ---	08/18/2016 92.01	489,970.63 -1,568.03	488,402.60
MS CNB-Cutwater	4497W0XB9 ING (U.S.) Funding LLC	800,000.00 800,000.00	USD CP	ST 06/25/2013	06/26/2013 ---	10/11/2013 0.00	799,786.67 0.00	799,786.67
MS CNB-Cutwater	4497W0XU7 ING (U.S.) Funding LLC	800,000.00 800,000.00	USD CP	ST 06/25/2013	06/26/2013 ---	10/28/2013 0.00	799,683.33 0.00	799,683.33
MS CNB-Chandler	458140AH3 INTEL CORP	625,000.00 625,000.00	USD CORP	LT ---	03/27/2013 ---	10/01/2016 5,078.12	644,787.38 -4,481.13	640,306.25
MS CNB-Chandler	459200HB0 IBM CORP	875,000.00 875,000.00	USD CORP	LT 02/29/2012	03/05/2012 ---	02/06/2015 334.20	873,122.87 2,874.63	875,997.50
MS CNB-PFM	46623EJR1 JPMORGAN CHASE & CO	970,000.00 970,000.00	USD CORP	LT 01/17/2013	01/23/2013 ---	10/15/2015 4,030.89	969,401.36 -419.86	968,981.50
MS CNB-PFM	46625HHN3 JPMORGAN CHASE & CO	315,000.00 315,000.00	USD CORP	ST 01/04/2012	01/09/2012 ---	06/01/2014 3,661.88	320,571.96 3,799.29	324,371.25
MS CNB-Cutwater	46625HHX1 JPMORGAN CHASE & CO	2,000,000.00 2,000,000.00	USD CORP	LT 10/19/2012	10/24/2012 ---	03/01/2016 34,500.00	2,104,987.16 -7,027.16	2,097,960.00

# GAAP GL Balance Sheet by Lot(Medium Term portfolio)

As of 08/31/2013

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-Chandler	4662J0Z21 JPMorgan Chase & Co.	300,000.00 300,000.00	USD CP	ST 05/07/2013	05/07/2013 ---	12/02/2013 0.00	299,770.00 0.00	299,770.00
MS CNB-Cutwater	478160AX2 JOHNSON & JOHNSON	1,000,000.00 1,000,000.00	USD CORP	ST 05/18/2011	05/20/2011 ---	05/15/2014 3,533.33	999,720.37 7,499.63	1,007,220.00
MS CNB-Cutwater	594918AB0 MICROSOFT CORP	1,000,000.00 1,000,000.00	USD CORP	ST 01/12/2011	01/18/2011 ---	06/01/2014 7,375.00	1,009,895.06 10,544.94	1,020,440.00
MS CNB-Chandler	594918AK0 MICROSOFT CORP	775,000.00 775,000.00	USD CORP	LT 05/10/2013	05/15/2013 ---	02/08/2016 1,237.85	811,746.42 -4,227.42	807,519.00
MS CNB-Chandler	674599CB9 OCCIDENTAL PETROLEUM COR	510,000.00 510,000.00	USD CORP	LT 03/08/2013	03/13/2013 ---	02/15/2017 396.67	520,730.98 -11,240.98	509,490.00
MS CNB-PFM	713448CE6 PEPSICO INC	310,000.00 310,000.00	USD CORP	LT 02/25/2013	02/28/2013 ---	02/26/2016 30.14	309,919.81 -2,579.61	307,340.20
MS CNB-Chandler	717081AR4 PFIZER INC	254,000.00 254,000.00	USD CORP	ST 12/15/2011	12/20/2011 ---	02/15/2014 508.00	258,350.57 650.69	259,001.26
MS CNB-PFM	717081DD2 PFIZER INC	1,000,000.00 1,000,000.00	USD CORP	LT 05/28/2013	06/03/2013 ---	01/15/2017 2,200.00	998,508.12 -8,728.12	989,780.00
MS CNB-Cutwater	718172AN9 PHILIP MORRIS INTL INC	1,000,000.00 1,000,000.00	USD CORP	LT 05/17/2013	05/22/2013 ---	03/20/2017 7,267.36	1,019,042.37 -25,732.37	993,310.00
MS CNB-Chandler	74005PAR5 PRAXAIR INC	247,000.00 247,000.00	USD CORP	LT 06/14/2012	06/20/2012 ---	03/30/2015 4,791.63	261,812.51 1,072.06	262,884.57
MS CNB-Cutwater	742651DN9 PRIVATE EXPORT FUNDING	1,250,000.00 1,250,000.00	USD CORP	LT 08/16/2013	08/21/2013 ---	02/15/2017 763.89	1,259,506.74 -4,244.24	1,255,262.50
MS CNB-Cutwater	742718DM8 PROCTER & GAMBLE CO/THE	930,000.00 930,000.00	USD CORP	LT 09/28/2011	09/29/2011 ---	02/15/2015 1,446.67	962,565.06 7,229.64	969,794.70
MS CNB-PFM	742718DU0 PROCTER & GAMBLE CO/THE	500,000.00 500,000.00	USD CORP	ST 08/10/2011	08/15/2011 ---	08/15/2014 155.56	499,341.10 2,763.90	502,105.00
MS CNB-Chandler	880591DY5 TENN VALLEY AUTHORITY	1,025,000.00 1,025,000.00	USD AGCY BOND	LT 06/14/2011	06/17/2011 ---	06/15/2015 9,467.01	1,077,833.13 18,271.12	1,096,104.25
MS CNB-Chandler	89231NAC7 TAOT 2012-B A3	495,000.00 495,000.00	USD ABS	LT 09/18/2012	09/26/2012 ---	07/15/2016 101.20	494,972.99 -1,487.69	493,485.30
MS CNB-Chandler	89233GYC4 Toyota Motor Credit Corporation	1,100,000.00 1,100,000.00	USD CP	ST 05/14/2013	05/15/2013 ---	11/12/2013 0.00	1,099,560.00 0.00	1,099,560.00
MS CNB-PFM	89236TAL9 TOYOTA MOTOR CREDIT CORP	510,000.00 510,000.00	USD CORP	LT 05/14/2013	05/17/2013 ---	05/17/2016 1,178.67	509,810.96 -2,534.36	507,276.60
MS CNB-PFM	912828DC1 US TREASURY N/B	345,000.00 345,000.00	USD US GOV	LT 04/23/2012	04/24/2012 ---	11/15/2014 4,342.97	361,147.95 536.25	361,684.20
MS CNB-PFM	912828DC1 US TREASURY N/B	1,885,000.00 1,885,000.00	USD US GOV	LT 05/21/2012	05/22/2012 ---	11/15/2014 23,728.97	1,972,557.49 3,601.11	1,976,158.60
MS CNB-PFM	912828DM9 US TREASURY N/B	2,120,000.00 2,120,000.00	USD US GOV	LT 04/25/2013	04/29/2013 ---	02/15/2015 3,917.39	2,236,000.02 -2,389.22	2,233,610.80
MS CNB-PFM	912828DV9 US TREASURY N/B	940,000.00 940,000.00	USD US GOV	LT 07/30/2012	07/31/2012 ---	05/15/2015 11,484.99	1,000,588.67 -626.07	999,962.60
MS CNB-Chandler	912828JW1 US TREASURY N/B	635,000.00 635,000.00	USD US GOV	ST 05/12/2010	05/13/2010 ---	12/31/2013 3,452.72	634,500.03 3,452.72	637,952.75
MS CNB-Chandler	912828JZ4 US TREASURY N/B	380,000.00 380,000.00	USD US GOV	ST 01/07/2010	01/08/2010 ---	01/31/2014 578.26	379,382.85 3,216.35	382,599.20
MS CNB-Chandler	912828JZ4 US TREASURY N/B	250,000.00 250,000.00	USD US GOV	ST 01/25/2010	01/26/2010 ---	01/31/2014 380.43	249,821.39 1,888.61	251,710.00
MS CNB-PFM	912828KZ2 US TREASURY N/B	1,855,000.00 1,855,000.00	USD US GOV	LT 05/10/2013	05/15/2013 ---	06/30/2016 10,320.96	2,003,557.10 -17,835.25	1,985,721.85
MS CNB-PFM	912828KZ2 US TREASURY N/B	745,000.00 745,000.00	USD US GOV	LT 05/22/2013	05/28/2013 ---	06/30/2016 4,145.07	803,862.11 -6,361.96	797,500.15
MS CNB-PFM	912828LS7 US TREASURY N/B	550,000.00 550,000.00	USD US GOV	LT 02/22/2012	02/23/2012 ---	10/31/2014 4,401.49	562,467.19 1,431.31	563,898.50
MS CNB-Chandler	912828LZ1 US TREASURY N/B	620,000.00 620,000.00	USD US GOV	LT 04/26/2010	04/27/2010 ---	11/30/2014 3,347.75	617,624.17 17,100.83	634,725.00
MS CNB-PFM	912828MH0 US TREASURY N/B	1,885,000.00 1,885,000.00	USD US GOV	LT 01/26/2012	01/27/2012 ---	01/31/2015 3,688.04	1,936,511.56 985.69	1,937,497.25
MS CNB-PFM	912828MH0 US TREASURY N/B	1,360,000.00 1,360,000.00	USD US GOV	LT 01/23/2012	01/26/2012 ---	01/31/2015 2,660.87	1,395,408.60 2,467.40	1,397,876.00
MS CNB-PFM	912828MH0 US TREASURY N/B	1,905,000.00 1,905,000.00	USD US GOV	LT 06/28/2012	06/29/2012 ---	01/31/2015 3,727.17	1,955,208.74 2,845.51	1,958,054.25

# GAAP GL Balance Sheet by Lot(Medium Term portfolio)

As of 08/31/2013

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
MS CNB-PFM	912828MR8 US TREASURY N/B	455,000.00 455,000.00	USD US GOV	LT 03/13/2012	03/14/2012 ---	02/28/2015 29.85	467,625.34 1,434.16	469,059.50
MS CNB-PFM	912828MZ0 US TREASURY N/B	530,000.00 530,000.00	USD US GOV	LT 10/04/2012	10/09/2012 ---	04/30/2015 4,464.67	549,380.07 -416.67	548,963.40
MS CNB-PFM	912828NF3 US TREASURY N/B	2,740,000.00 2,740,000.00	USD US GOV	LT 11/01/2012	11/06/2012 ---	05/31/2015 14,794.88	2,824,752.07 -743.67	2,824,008.40
MS CNB-PFM	912828NL0 US TREASURY N/B	1,910,000.00 1,910,000.00	USD US GOV	LT 06/28/2012	06/29/2012 ---	06/30/2015 6,130.94	1,960,062.84 1,946.46	1,962,009.30
MS CNB-Chandler	912828NV8 US TREASURY N/B	1,125,000.00 1,125,000.00	USD US GOV	LT 09/14/2011	09/15/2011 ---	08/31/2015 38.85	1,139,697.35 3,842.65	1,143,540.00
MS CNB-Chandler	912828PB0 US TREASURY N/B	1,000,000.00 1,000,000.00	USD US GOV	ST 04/05/2011	04/06/2011 ---	10/15/2013 1,898.91	999,332.80 1,177.20	1,000,510.00
MS CNB-Chandler	912828PE4 US TREASURY N/B	1,150,000.00 1,150,000.00	USD US GOV	LT 06/14/2011	06/17/2011 ---	10/31/2015 4,843.75	1,146,120.97 23,291.03	1,169,412.00
MS CNB-Chandler	912828PZ7 US TREASURY N/B	1,100,000.00 1,100,000.00	USD US GOV	ST 04/12/2011	04/13/2011 ---	03/15/2014 6,351.90	1,100,041.37 6,745.63	1,106,787.00
MS CNB-PFM	912828QF0 US TREASURY N/B	540,000.00 540,000.00	USD US GOV	LT 03/27/2013	03/28/2013 ---	04/30/2016 3,639.13	563,133.79 -3,979.99	559,153.80
MS CNB-PFM	912828QF0 US TREASURY N/B	285,000.00 285,000.00	USD US GOV	LT 04/05/2013	04/11/2013 ---	04/30/2016 1,920.65	297,517.72 -2,408.77	295,108.95
MS CNB-PFM	912828QS2 US TREASURY N/B	780,000.00 780,000.00	USD US GOV	ST 08/15/2012	08/16/2012 ---	06/15/2014 1,246.72	782,859.25 915.95	783,775.20
MS CNB-Cutwater	912828RB8 US TREASURY N/B	1,250,000.00 1,250,000.00	USD US GOV	ST 08/10/2011	08/15/2011 ---	08/15/2014 288.72	1,252,273.61 1,776.39	1,254,050.00
MS CNB-PFM	912828RF9 US TREASURY N/B	3,200,000.00 3,200,000.00	USD US GOV	LT 08/29/2013	08/30/2013 ---	08/31/2016 88.40	3,217,593.37 422.63	3,218,016.00
MS CNB-Cutwater	912828RG7 US TREASURY N/B	750,000.00 750,000.00	USD US GOV	LT 10/06/2011	10/07/2011 ---	09/15/2014 866.17	748,545.69 2,129.31	750,675.00
MS CNB-Chandler	912828RG7 US TREASURY N/B	700,000.00 700,000.00	USD US GOV	LT 12/15/2011	12/16/2011 ---	09/15/2014 808.42	699,306.71 1,323.29	700,630.00
MS CNB-Chandler	912828RJ1 US TREASURY N/B	850,000.00 850,000.00	USD US GOV	LT 01/07/2013	01/08/2013 ---	09/30/2016 3,576.50	861,660.50 -7,606.00	854,054.50
MS CNB-Chandler	912828SE1 US TREASURY N/B	650,000.00 650,000.00	USD US GOV	LT 06/13/2012	06/15/2012 ---	02/15/2015 75.07	648,697.52 1,048.98	649,746.50
MS CNB-Chandler	912828TG5 US TREASURY N/B	1,100,000.00 1,100,000.00	USD US GOV	LT 05/07/2013	05/09/2013 ---	07/31/2017 478.26	1,095,786.39 -26,718.39	1,069,068.00
MS CNB-Chandler	912828UC2 US TREASURY N/B	425,000.00 425,000.00	USD US GOV	LT 01/30/2013	01/31/2013 ---	12/15/2015 226.43	423,478.68 -1,003.18	422,475.50
MS CNB-PFM	912828VH0 US TREASURY N/B	1,000,000.00 1,000,000.00	USD US GOV	LT 07/26/2013	07/29/2013 ---	06/30/2015 641.98	1,001,375.99 -1,295.99	1,000,080.00
MS CNB-Chandler	931142CX9 WAL-MART STORES INC	775,000.00 775,000.00	USD CORP	LT 05/10/2013	05/15/2013 ---	10/25/2015 4,068.75	792,636.10 -2,570.10	790,066.00
MS CNB-Cutwater	949746JE2 WELLS FARGO & COMPANY	241,000.00 241,000.00	USD CORP	LT 04/29/2013	05/03/2013 ---	09/15/2016 5,695.30	268,745.40 -3,529.72	265,215.68
MS CNB-Cutwater	949746JE2 WELLS FARGO & COMPANY	737,000.00 737,000.00	USD CORP	LT 04/29/2013	05/03/2013 ---	09/15/2016 17,416.74	822,318.24 -11,264.48	811,053.76
MS CNB-Chandler	94974BEU0 WELLS FARGO & COMPANY	1,050,000.00 1,050,000.00	USD CORP	LT 11/08/2011	11/14/2011 ---	04/15/2015 14,379.17	1,080,252.73 16,661.27	1,096,914.00
MS CNB-PFM	94974BFL9 WELLS FARGO & COMPANY	760,000.00 760,000.00	USD CORP	LT 07/22/2013	07/29/2013 ---	07/20/2016 844.44	759,292.55 -2,081.75	757,210.80
<b>MS</b> ---	---	<b>152,954,000.00</b> <b>152,954,000.00</b>	<b>USD</b> ---	---	---	---	<b>155,206,711.94</b> <b>-525,608.46</b>	<b>154,681,103.48</b>

## Summary

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
---	---	155,600,849.36	USD	---	---	---	157,853,139.97	157,327,531.50
---	---	155,600,849.36	---	---	---	556,591.15	-525,608.46	

# GAAP Trading Activity(Medium Term portfolio)

08/01/2013 - 08/31/2013

Account	Identifier	Description	Current Units	Currency	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
CNB-Cutwater	06406HBK4	BANK OF NEW YORK MELLON	-1,000,000.00	USD	Maturity	08/27/2013	08/27/2013	08/27/2013	100.00	-1,000,000.00	0.00	1,000,000.00
CNB-Chandler	06406HBK4	BANK OF NEW YORK MELLON	-250,000.00	USD	Maturity	08/27/2013	08/27/2013	08/27/2013	100.00	-250,000.00	0.00	250,000.00
CNB-PFM	084664BX8	BERKSHIRE HATHAWAY FIN	675,000.00	USD	Buy	08/06/2013	08/15/2013	08/15/2016	99.947	674,642.25	0.00	-674,642.25
CNB-PFM	084670BG2	BERKSHIRE HATHAWAY INC	-245,000.00	USD	Sell	08/06/2013	08/15/2013	02/11/2016	100.143	-245,350.35	-21.78	245,372.13
CNB-Chandler	166764AC4	CHEVRON CORP	675,000.00	USD	Buy	08/15/2013	08/20/2013	06/24/2016	100.047	675,317.25	933.45	-676,250.70
CNB-PFM	313383V81	FEDERAL HOME LOAN BANK	1,385,000.00	USD	Buy	08/08/2013	08/09/2013	08/28/2015	99.996	1,384,944.60	0.00	-1,384,944.60
CNB-PFM	31344VC5	FREDDIE MAC	-430,000.00	USD	Sell	08/06/2013	08/15/2013	07/17/2015	107.751	-463,329.30	-1,463.19	464,792.49
CNB-Cutwater	3134G3F21	FREDDIE MAC	-1,250,000.00	USD	Redemption	08/14/2013	08/14/2013	08/14/2017	100.00	-1,250,000.00	0.00	1,250,000.00
CNB-PFM	3135G0AP8	FANNIE MAE	-1,000,000.00	USD	Sell	08/29/2013	08/30/2013	02/27/2014	100.565	-1,005,650.00	-104.17	1,005,754.17
CNB-PFM	3135G0KM4	FANNIE MAE	-1,030,000.00	USD	Sell	08/08/2013	08/09/2013	05/27/2015	100.377	-1,033,883.10	-1,030.00	1,034,913.10
CNB-Chandler	3135G0YE7	FANNIE MAE	425,000.00	USD	Buy	08/15/2013	08/16/2013	08/26/2016	99.275	421,918.75	199.22	-422,117.97
CNB-Chandler	31398AXJ6	FANNIE MAE	-1,100,000.00	USD	Sell	08/15/2013	08/19/2013	05/15/2014	101.73	-1,119,030.00	-7,180.56	1,126,210.56
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	12,500.00	USD	Buy	08/14/2013	08/14/2013	08/31/2013	1.00	12,500.00	0.00	-12,500.00
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	1,250,000.00	USD	Buy	08/14/2013	08/14/2013	08/31/2013	1.00	1,250,000.00	0.00	-1,250,000.00
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	99,965.17	USD	Buy	08/22/2013	08/22/2013	08/31/2013	1.00	99,965.17	0.00	-99,965.17
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	34.83	USD	Buy	08/22/2013	08/22/2013	08/31/2013	1.00	34.83	0.00	-34.83
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	27,187.50	USD	Buy	08/07/2013	08/07/2013	08/31/2013	1.00	27,187.50	0.00	-27,187.50
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	1.14	USD	Buy	08/02/2013	08/02/2013	08/31/2013	1.00	1.14	0.00	-1.14
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	-286.46	USD	Sell	08/21/2013	08/21/2013	08/31/2013	1.00	-286.46	0.00	286.46
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	-1,259,587.50	USD	Sell	08/21/2013	08/21/2013	08/31/2013	1.00	-1,259,587.50	0.00	1,259,587.50
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	18,359.75	USD	Buy	08/23/2013	08/23/2013	08/31/2013	1.00	18,359.75	0.00	-18,359.75
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	19,400.00	USD	Buy	08/15/2013	08/15/2013	08/31/2013	1.00	19,400.00	0.00	-19,400.00
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	8,000.00	USD	Buy	08/12/2013	08/12/2013	08/31/2013	1.00	8,000.00	0.00	-8,000.00
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	440.00	USD	Buy	08/27/2013	08/27/2013	08/31/2013	1.00	440.00	0.00	-440.00
CNB-Cutwater	38141W315	GOLDMAN SACH FIN SQ TR OB-AD	25,625.00	USD	Buy	08/27/2013	08/27/2013	08/31/2013	1.00	25,625.00	0.00	-25,625.00
CNB-Cutwater	4497W0VN5	ING (U.S.) Funding LLC	-100,000.00	USD	Maturity	08/22/2013	08/22/2013	08/22/2013	100.00	-100,000.00	0.00	100,000.00
CNB-Chandler	494368AX1	KIMBERLY-CLARK CORP	-700,000.00	USD	Maturity	08/15/2013	08/15/2013	08/15/2013	100.00	-700,000.00	0.00	700,000.00
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	-675,317.25	USD	Sell	08/20/2013	08/20/2013	08/31/2013	1.00	-675,317.25	0.00	675,317.25
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	-199.22	USD	Sell	08/16/2013	08/16/2013	08/31/2013	1.00	-199.22	0.00	199.22
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	-421,918.75	USD	Sell	08/16/2013	08/16/2013	08/31/2013	1.00	-421,918.75	0.00	421,918.75
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	-1,815,744.53	USD	Sell	08/30/2013	08/30/2013	08/31/2013	1.00	-1,815,744.53	0.00	1,815,744.53
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	-412,039.34	USD	Sell	08/30/2013	08/30/2013	08/31/2013	1.00	-412,039.34	0.00	412,039.34
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	-721.12	USD	Sell	08/20/2013	08/20/2013	08/31/2013	1.00	-721.12	0.00	721.12
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	7,017.87	USD	Buy	08/28/2013	08/28/2013	08/31/2013	1.00	7,017.87	0.00	-7,017.87
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	6,550.00	USD	Buy	08/07/2013	08/07/2013	08/31/2013	1.00	6,550.00	0.00	-6,550.00
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	47,516.37	USD	Buy	08/15/2013	08/15/2013	08/31/2013	1.00	47,516.37	0.00	-47,516.37
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	2,059.30	USD	Buy	08/26/2013	08/26/2013	08/31/2013	1.00	2,059.30	0.00	-2,059.30
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	8,500.00	USD	Buy	08/12/2013	08/12/2013	08/31/2013	1.00	8,500.00	0.00	-8,500.00
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	980.00	USD	Buy	08/12/2013	08/12/2013	08/31/2013	1.00	980.00	0.00	-980.00
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	34,037.40	USD	Buy	08/15/2013	08/15/2013	08/31/2013	1.00	34,037.40	0.00	-34,037.40
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	9,687.50	USD	Buy	08/08/2013	08/08/2013	08/31/2013	1.00	9,687.50	0.00	-9,687.50
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	6,250.00	USD	Buy	08/27/2013	08/27/2013	08/31/2013	1.00	6,250.00	0.00	-6,250.00
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	21.02	USD	Buy	08/02/2013	08/02/2013	08/31/2013	1.00	21.02	0.00	-21.02
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	19,893.75	USD	Buy	08/27/2013	08/27/2013	08/31/2013	1.00	19,893.75	0.00	-19,893.75

# GAAP Trading Activity(Medium Term portfolio)

08/01/2013 - 08/31/2013

Account	Identifier	Description	Current Units	Currency	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	2.27	USD	Buy	08/02/2013	08/02/2013	08/31/2013	1.00	2.27	0.00	-2.27
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	-1,450,000.00	USD	Sell	08/27/2013	08/27/2013	08/31/2013	1.00	-1,450,000.00	0.00	1,450,000.00
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	18,793.23	USD	Buy	08/13/2013	08/13/2013	08/31/2013	1.00	18,793.23	0.00	-18,793.23
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	2,406.25	USD	Buy	08/06/2013	08/06/2013	08/31/2013	1.00	2,406.25	0.00	-2,406.25
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	625,000.00	USD	Buy	08/13/2013	08/13/2013	08/31/2013	1.00	625,000.00	0.00	-625,000.00
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	16,917.02	USD	Buy	08/09/2013	08/09/2013	08/31/2013	1.00	16,917.02	0.00	-16,917.02
CNB-PFM	60934N104	FEDERATED GOVT OBLI FD-IS	4,506.22	USD	Buy	08/09/2013	08/09/2013	08/31/2013	1.00	4,506.22	0.00	-4,506.22
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	28,955.09	USD	Buy	08/15/2013	08/15/2013	08/31/2013	1.00	28,955.09	0.00	-28,955.09
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	700,000.00	USD	Buy	08/15/2013	08/15/2013	08/31/2013	1.00	700,000.00	0.00	-700,000.00
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	13,841.75	USD	Buy	08/26/2013	08/26/2013	08/31/2013	1.00	13,841.75	0.00	-13,841.75
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	1,119,030.00	USD	Buy	08/19/2013	08/19/2013	08/31/2013	1.00	1,119,030.00	0.00	-1,119,030.00
CNB-Chandler	60934N104	FEDERATED GOVT OBLI FD-IS	10,411.81	USD	Buy	08/19/2013	08/19/2013	08/31/2013	1.00	10,411.81	0.00	-10,411.81
CNB-Cutwater	742651DN9	PRIVATE EXPORT FUNDING	1,250,000.00	USD	Buy	08/16/2013	08/21/2013	02/15/2017	100.767	1,259,587.50	286.46	-1,259,873.96
CNB-Cutwater	83365RY17	Societe Generale North America, Inc.	1,000,000.00	USD	Buy	08/26/2013	08/27/2013	11/01/2013	99.956	999,560.00	0.00	-999,560.00
CNB-Chandler	91159HGY0	US BANCORP	-625,000.00	USD	Call Redemption	08/13/2013	08/13/2013	09/13/2013	100.00	-625,000.00	-3,580.73	628,580.73
CNB-PFM	912828DC1	US TREASURY N/B	-350,000.00	USD	Sell	08/08/2013	08/09/2013	11/15/2014	105.137	-367,978.52	-3,476.22	371,454.74
CNB-PFM	912828RF9	US TREASURY N/B	3,200,000.00	USD	Buy	08/29/2013	08/30/2013	08/31/2016	100.551	3,217,625.00	15,913.04	-3,233,538.04
---	---	---	<b>-1,361,923.93</b>	<b>USD</b>	---	---	---	---	---	<b>-1,418,549.85</b>	<b>475.52</b>	<b>1,418,074.33</b>

\* Showing transactions with Trade Date within selected date range.

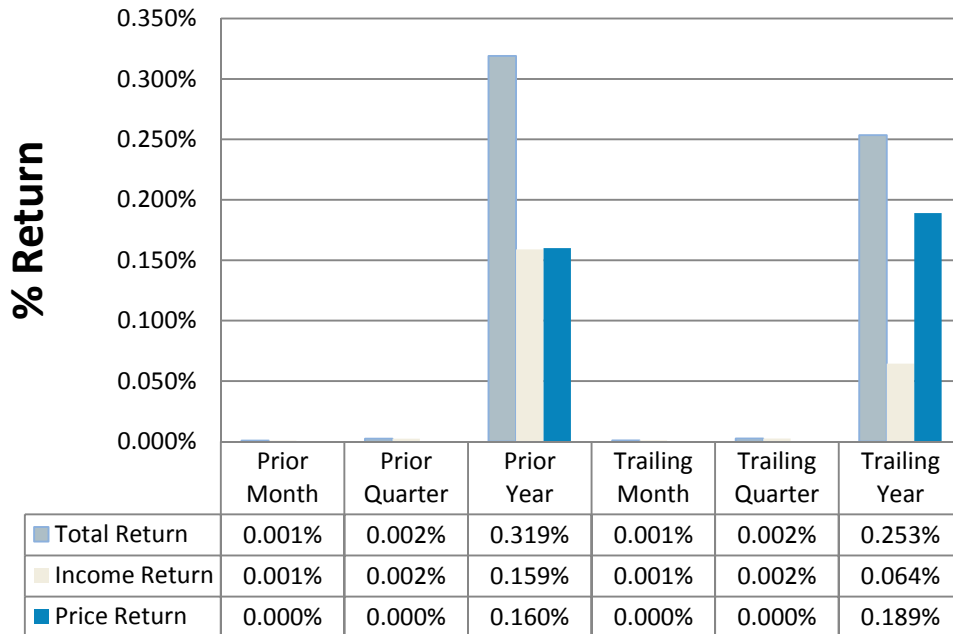


2011 Civic center COPs by Security Type  
for the Month Ended

**Aug. 31, 2013**

Security Type	Par Value	Original Cost	Amortization Cost	Unrealized Gain/Loss	Fair Value	Accrued Interest	Market Value	% of Portfolio	YTM @ Cost	YTM @ Market
Cash Equivalents	\$ -	\$ 1,157,494	\$ 1,157,494	\$ -	\$ 1,157,494	\$ -	\$ 1,157,494	100.00%	0.01%	0.01%
<b>GRAND TOTAL (COPs)</b>	<b>\$ -</b>	<b>\$ 1,157,494</b>	<b>\$ 1,157,494</b>	<b>\$ -</b>	<b>\$ 1,157,494</b>	<b>\$ -</b>	<b>\$ 1,157,494</b>	<b>100.00%</b>	<b>0.01%</b>	<b>0.01%</b>

**Annualized Portfolio Trend**



**Annualized Comparative Rates of Return**

	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.13%	0.11%	0.08%
Overnight Repo	0.13%	0.08%	0.04%
3 Month T-Bill	0.06%	0.04%	0.04%
6 Month T-Bill	0.09%	0.07%	0.06%
1 Year T-Note	0.15%	0.13%	0.13%
2 Year T-Note	0.28%	0.29%	0.35%
5 Year T-Note	0.91%	1.08%	1.52%

Excludes LAIF



**Risk Summary of 2011 Civic Center COPs  
for the Month Ended**

**Aug. 31, 2013**

Summary	
Cash	1,157,494
Fixed Income	-
Duration	0.000
Convexity	0.000
Weighted Avg Life	0.000
Weighted Avg Maturity	0.000
Weighted Avg Eff Maturity	0.000
Yield	0.010%
Purchase Yield	0.010%
Avg Credit Rating	AAA

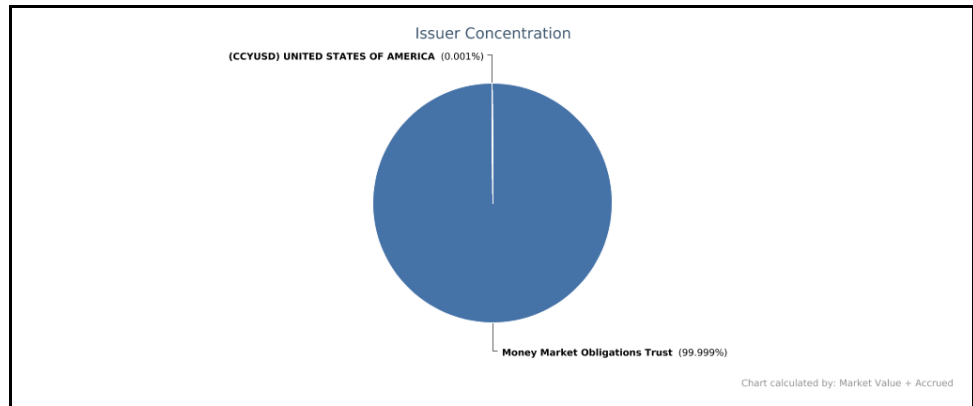
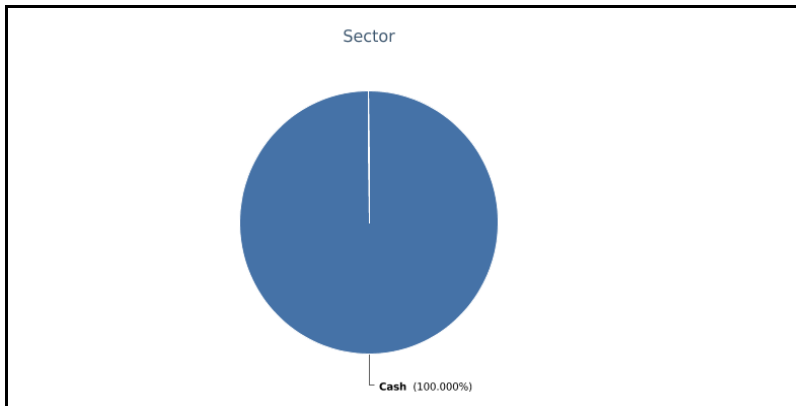
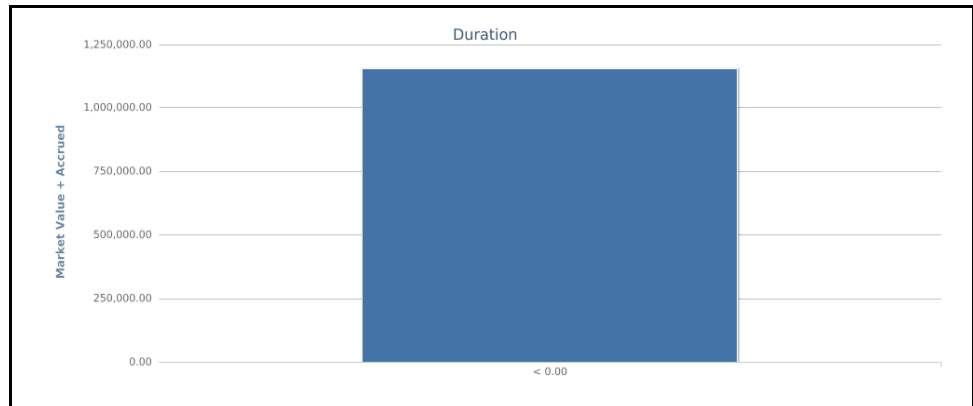
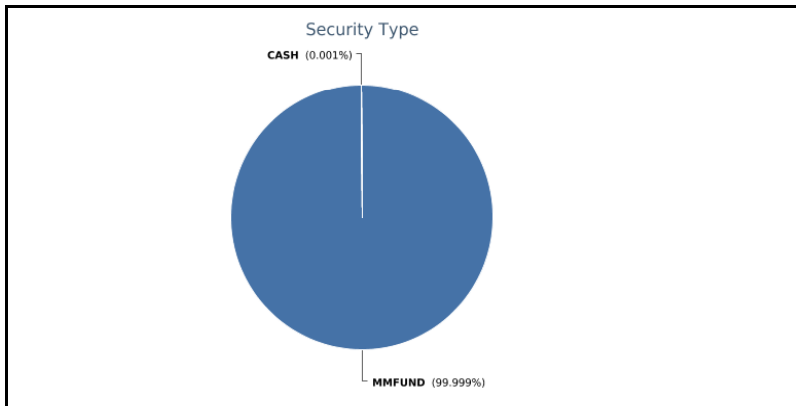
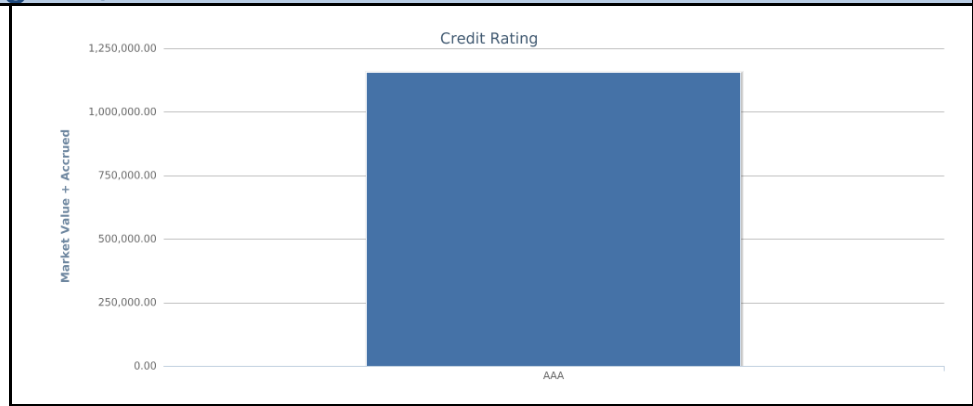


Chart calculated by: Market Value + Accrued

# GAAP GL Balance Sheet by Lot(Civic Center COPS)

As of 08/31/2013

## Cash

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
Cash	CCYUSD	-0.00	USD	Cash	---	---	-0.00	-0.00
Cash	Cash	-0.00	CASH	---	---	0.00	0.00	-0.00
Cash	CCYUSD	-0.00	USD	Cash	---	---	-0.00	-0.00
Cash	Cash	-0.00	CASH	---	---	0.00	0.00	-0.00
Cash	CCYUSD	0.00	USD	Cash	---	---	0.00	0.00
Cash	Cash	0.00	CASH	---	---	0.00	0.00	0.00
<b>Cash</b>	<b>CCYUSD</b>	<b>0.00</b>	<b>USD</b>	<b>Cash</b>	<b>---</b>	<b>---</b>	<b>0.00</b>	<b>0.00</b>
---	Cash	0.00	CASH	---	---	0.00	0.00	0.00

## CE

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
CE	60934N872	1,157,469.69	USD	CE	---	---	1,157,469.69	1,157,469.69
CE	Cash	1,157,469.69	MMFUND	---	---	0.00	0.00	1,157,469.69
CE	60934N872	14.28	USD	CE	07/02/2013	---	14.28	14.28
CE	Cash	14.28	MMFUND	---	---	0.00	0.00	14.28
<b>CE</b>	<b>60934N872</b>	<b>1,157,483.97</b>	<b>USD</b>	<b>CE</b>	<b>---</b>	<b>---</b>	<b>1,157,483.97</b>	<b>1,157,483.97</b>
---	Cash	1,157,483.97	MMFUND	---	---	0.00	0.00	1,157,483.97

## Receivable

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
Receivable	CCYUSD	9.91	USD	RCV	---	---	9.91	9.91
Receivable	Receivable	9.91	CASH	---	---	0.00	0.00	9.91
<b>Receivable</b>	<b>CCYUSD</b>	<b>9.91</b>	<b>USD</b>	<b>RCV</b>	<b>---</b>	<b>---</b>	<b>9.91</b>	<b>9.91</b>
---	Receivable	9.91	CASH	---	---	0.00	0.00	9.91

## Summary

General Ledger Grouping, Account	Identifier, Description	Original Units, Factorized Units	Currency, Security Type	BS Class, Trade Date	Settle Date, Amort Target Date	Maturity Date, Accrued Interest	Book Value, Net Unrealized Gain/Loss	Market Value
---	---	1,157,493.88	USD	---	---	---	1,157,493.88	1,157,493.88
---	---	1,157,493.88	---	---	---	0.00	0.00	1,157,493.88

\* Grouped By: General Ledger Grouping. \* Groups Sorted By: General Ledger Grouping.



# GAAP Trading Activity(Civic Center COPS)

08/01/2013 - 08/31/2013

<i>Account</i>	<i>Identifier</i>	<i>Description</i>	<i>Current Units</i>	<i>Currency</i>	<i>Transaction Type</i>	<i>Trade Date</i>	<i>Settle Date</i>	<i>Final Maturity</i>	<i>Price</i>	<i>Principal</i>	<i>Accrued Interest</i>	<i>Amount</i>
CNB-B Lease	60934N872	FEDERATED TREASURY OBLIGA-SS	9.87	USD	Buy	08/02/2013	08/02/2013	08/31/2013	1.00	9.87	0.00	-9.87
CNB-B Lease	60934N872	FEDERATED TREASURY OBLIGA-SS	117.77	USD	Buy	08/01/2013	08/01/2013	08/31/2013	1.00	117.77	0.00	-117.77
<b>CNB-B Lease</b>	<b>60934N872</b>	<b>FEDERATED TREASURY OBLIGA-SS</b>	<b>127.64</b>	<b>USD</b>	<b>Buy</b>	<b>---</b>	<b>---</b>	<b>08/31/2013</b>	<b>1.00</b>	<b>127.64</b>	<b>0.00</b>	<b>-127.64</b>

\* Showing transactions with Trade Date within selected date range.