

Treasurer's Monthly **INVESTMENT REPORT**

JANUARY 2018



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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For January 31, 2018**

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



INTERDEPARTMENTAL COMMUNICATION

Date: February 15, 2018

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

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

Subject: Treasurer's Investment Report for the Month Ended January 31, 2018

Attached please find the Treasurer's Investment Report for the County of Orange for the month ended January 31, 2018. 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 January 31, 2018. 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 Fund 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 Fund, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, on March 6, 2017, reaffirmed their highest rating of AAA on the Orange County and the Educational Money Market Funds. The County Treasurer also established the Extended Fund that is invested to meet cash needs between one and five years out. 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 is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 55 and 44, respectively. The maximum maturity of investments for the John Wayne Airport Investment Fund is 15 months, with a maximum WAM of 90 days, and a current WAM of 89. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.30), and the duration is currently at 1.14. The investments in all of the funds are marked to market daily to determine the value of the funds. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required.

ECONOMIC UPDATE

In January 2018, the job market added 200,000 new jobs, and December's job numbers were revised upward by 12,000 to 160,000. The U.S. unemployment rate for January was unchanged at 4.1%. The U.S. Gross Domestic Product fourth quarter decreased from the prior reported rate of 3.2% to 2.6%. The Empire State Manufacturing Index decreased

slightly to 17.7 from 18.0 in December, while the Philadelphia Fed Index decreased to 22.2 from 26.2 in December. 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 sixty-seventh consecutive month in November, up 6.41% from a year ago. The index for pending home sales decreased 1.8% on a year-over-year basis in December.

The 10-year Treasury interest rate rose from 2.40% in December to 2.72% in January. The short-term 90-day T-bill ended the month at 1.46%, up from 1.39% in December. The interest rate on the 2-year Treasury note was 2.14% at the end of January, up from 1.89% in December. Treasury interest rates moved higher in January due to an improving global growth outlook, expectations for higher inflation, an increase in the supply of Treasuries and a growing likelihood of an interest increase in the Benchmark Federal Fund Rate in March 2018.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2017/2018 is 1.14% for both the OCIP and the OCEIP. The current net yield for fiscal year 2017/2018 for both OCIP and OCEIP is 1.08%. The revised forecasted gross and net yields for fiscal year 2017/2018 for both OCIP and OCEIP are 1.24% and 1.18%, respectively.

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 following month. The December 2017 interest income that was expected to be paid in January 2018 is now expected to be paid in March 2018. In addition, the interest earnings for January 2018 are expected to be paid in March 2018. The investment administrative fee for fiscal year 2017/2018 is estimated at 6.0 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. There are no temporary transfers outstanding as of January 31, 2018.

PORFTOLIO 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 individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. On January 12, 2018, the Investment Pools purchased \$375 million of unrated County of Orange Taxable Pension Obligation Bonds Series 2018A debt in a private placement bringing the total market value of holdings to \$645 million, which represents approximately 6.8% of the total pooled funds. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

During January 2018, there was one Investment Policy Statement (IPS) compliance exception. The total holdings of the County of Orange Municipal Debt, exceeded the 10% limit in the Extended Fund, but was corrected and back in compliance with the IPS limit as of January 31, 2018.

CREDIT UPDATE

During January 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 pooled and non-pooled investments as of January 31, 2018 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 14, 2017. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	JANUARY 2018	DECEMBER 2017	INCREASE (DECREASE)	NET CHANGE %	JANUARY 2017	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value ^{1,2}	\$ 4,457,414,185	\$ 5,051,177,152	\$ (593,762,967)	-11.75%	\$ 4,115,913,802	\$ 341,500,383	8.30%
End Of Month Book Value ^{1,2}	\$ 4,476,864,650	\$ 5,067,583,251	\$ (590,718,601)	-11.66%	\$ 4,122,022,500	\$ 354,842,150	8.61%
Monthly Average Balance ²	\$ 4,674,719,400	\$ 5,364,747,174	\$ (690,027,774)	-12.86%	\$ 4,265,192,160	\$ 409,527,240	9.60%
Year-To-Date Average Balance	\$ 4,308,406,073	\$ 4,247,353,852	\$ 61,052,221	1.44%	\$ 3,953,615,654	\$ 354,790,419	8.97%
Monthly Accrued Earnings ³	\$ 4,885,553	\$ 5,218,424	\$ (332,872)	-6.38%	\$ 3,057,176	\$ 1,828,377	59.81%
Monthly Net Yield ³	1.17%	1.07%	0.10%	9.44%	0.78%	0.39%	50.13%
Year-To-Date Net Yield ³	1.08%	1.06%	0.02%	1.65%	0.73%	0.35%	48.48%
Annual Estimated Gross Yield ⁴	1.24%	1.24%	0.00%	0.00%	0.87%	0.37%	42.86%
Weighted Average Maturity (WAM) ⁵	321	236	85	36.21%	364	(43)	-11.87%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value ¹	\$ 4,977,732,065	\$ 5,120,285,071	\$ (142,553,006)	-2.78%	\$ 4,309,364,542	\$ 668,367,523	15.51%
End Of Month Book Value ¹	\$ 4,998,258,865	\$ 5,137,293,954	\$ (139,035,089)	-2.71%	\$ 4,315,817,312	\$ 682,441,553	15.81%
Monthly Average Balance ²	\$ 5,115,984,472	\$ 4,467,819,643	\$ 648,164,829	14.51%	\$ 4,476,491,493	\$ 639,492,979	14.29%
Year-To-Date Average Balance ²	\$ 4,482,864,369	\$ 4,377,344,352	\$ 105,520,017	2.41%	\$ 3,963,418,140	\$ 519,446,230	13.11%
Monthly Accrued Earnings ³	\$ 5,460,733	\$ 4,461,667	\$ 999,066	22.39%	\$ 3,188,254	\$ 2,272,478	71.28%
Monthly Net Yield ³	1.18%	1.10%	0.08%	7.66%	0.76%	0.42%	55.06%
Year-To-Date Net Yield ³	1.08%	1.06%	0.02%	1.92%	0.72%	0.36%	50.53%
Annual Estimated Gross Yield ⁴	1.24%	1.24%	0.00%	0.00%	0.87%	0.37%	42.86%
Weighted Average Maturity (WAM) ⁵	302	237	66	27.67%	360	(58)	-16.04%

¹ Market values provided by Bloomberg and Northern Trust. The OCIP and OCEIP market values in December 2017 and January 2018 are slightly lower than book values due to the recent Federal Reserve short-term rate increases, but both have a net asset value of 1.00 and have sufficient liquidity to meet projected cash flow needs.

² In January 2018, OCIP market value, book value, and the monthly average balance were lower than December 2017 primarily due to distributions of secured property tax receipts. The January 2018 OCEIP monthly average balance increased from the prior month primarily due to the receipt of secured property tax revenues of \$930 million in mid December and another \$200 million in early January. OCEIP market value, book value, monthly and year-to-date average balances were higher than the prior year primarily due to a net increase in investments of \$428 million from school and community college districts issuing bonds and an increase in secured tax apportionments of \$205 million since 2017.

³ In January 2018, OCEIP monthly accrued earnings were higher than December 2017 due to higher monthly average pool balance from incoming property tax receipts. The OCIP and OCEIP monthly and year-to-date net yields were higher than the prior year primarily due to the three 2017 increases in the Federal Reserve short-term rates totaling 0.75% offset by purchases of shorter-term securities that added more value due to the flattening of the yield curve.

⁴ The OCIP and OCEIP annual estimated gross yields for January 2017 are reported at the actual annual gross yields for FY 16/17, and their annual estimated gross yields for January 2018 are reported at the revised gross yield forecast of 1.24%. The OCIP and OCEIP annual estimated gross yields for FY 17/18 are higher than FY 16/17 primarily due to increases in the Federal Reserve short-term rate of 0.75% offset slightly by lower WAMs.

⁵ In January 2018, OCIP and OCEIP WAMs were higher than in December 2017 primarily due to a temporary decrease in shorter-term maturities related to December receipt of secured property tax being distributed to County Agencies, Cities, and School and Community College Districts in January. The OCIP and OCEIP WAMs in January 2018 were lower than in January 2017 primarily from purchases of shorter-term securities that added more value due to the flattening of the yield curve.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH ENDED: January 31, 2018

INVESTMENT STATISTICS - By Investment Pool ⁽¹⁾						
DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 1/31/18	MONTHLY Gross Yield	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,457,414,185	COST (Capital) \$ 4,482,936,717	321	1.34%	1.23%	1.00
	MONTHLY AVG Balance \$ 4,674,719,400	BOOK Value \$ 4,476,864,650				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,977,732,065	COST (Capital) \$ 5,005,046,814	302	1.34%	1.24%	1.00
	MONTHLY AVG Balance \$ 5,115,984,472	BOOK Value \$ 4,998,258,865				
INVESTMENT STATISTICS - Non Pooled Investments ⁽²⁾						
DESCRIPTION	CURRENT BALANCE		INVESTMENT BALANCES AT COST			
Specific Investment Funds:						
283, 505, FVSD, CCCD	MARKET Value \$ 91,902,686	COST (Capital) \$ 92,544,795	John Wayne Airport Investment Fund	\$ 50,655,802	Fountain Valley School District Fund 40	34,810,654
	MONTHLY AVG Balance \$ 91,006,096	BOOK Value \$ 92,454,310	Repurchase Agreement	1,081,500	CCCD Series 2017E Bonds	5,996,839
						\$ 92,544,795
MONTH END TOTALS						
INVESTMENTS & CASH			INVESTMENTS & CASH			
COUNTY MONEY MARKET FUND (OCMMF)						
County Money Market Fund	\$ 1,243,895,631		OCIP	\$ 4,490,377,886	OCEIP	5,008,905,611
County Cash	7,441,169					
EXTENDED FUND	6,651,078,997		Specific Investment Funds	92,544,795	Non-Pooled Cash	22,023,316
EDUCATIONAL MONEY MARKET FUND (OCEMMF)						
Educational Money Market Fund	1,593,008,903					
Educational Cash	3,858,797					
NON-POOLED INVESTMENTS & CASH						
Non-Pooled Investments	92,544,795					
Non-Pooled Cash	22,023,316					
	\$ 9,613,851,608					\$ 9,613,851,608
KEY POOL STATISTICS						
INTEREST RATE YIELD			WEIGHTED AVERAGE MATURITY (WAM)			
OCMMF - MONTHLY GROSS YIELD	1.21%		OCMMF			55
OCEMMF - MONTHLY GROSS YIELD	1.28%		OCEMMF			44
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	1.27%		JOHN WAYNE AIRPORT WAM			89
OCIP - YTD NET YIELD ⁽³⁾	1.08%		LGIP WAM (Standard & Poors)			39
OCEIP - YTD NET YIELD ⁽³⁾	1.08%					
90-DAY T-BILL YIELD - MONTHLY AVERAGE	1.42%					

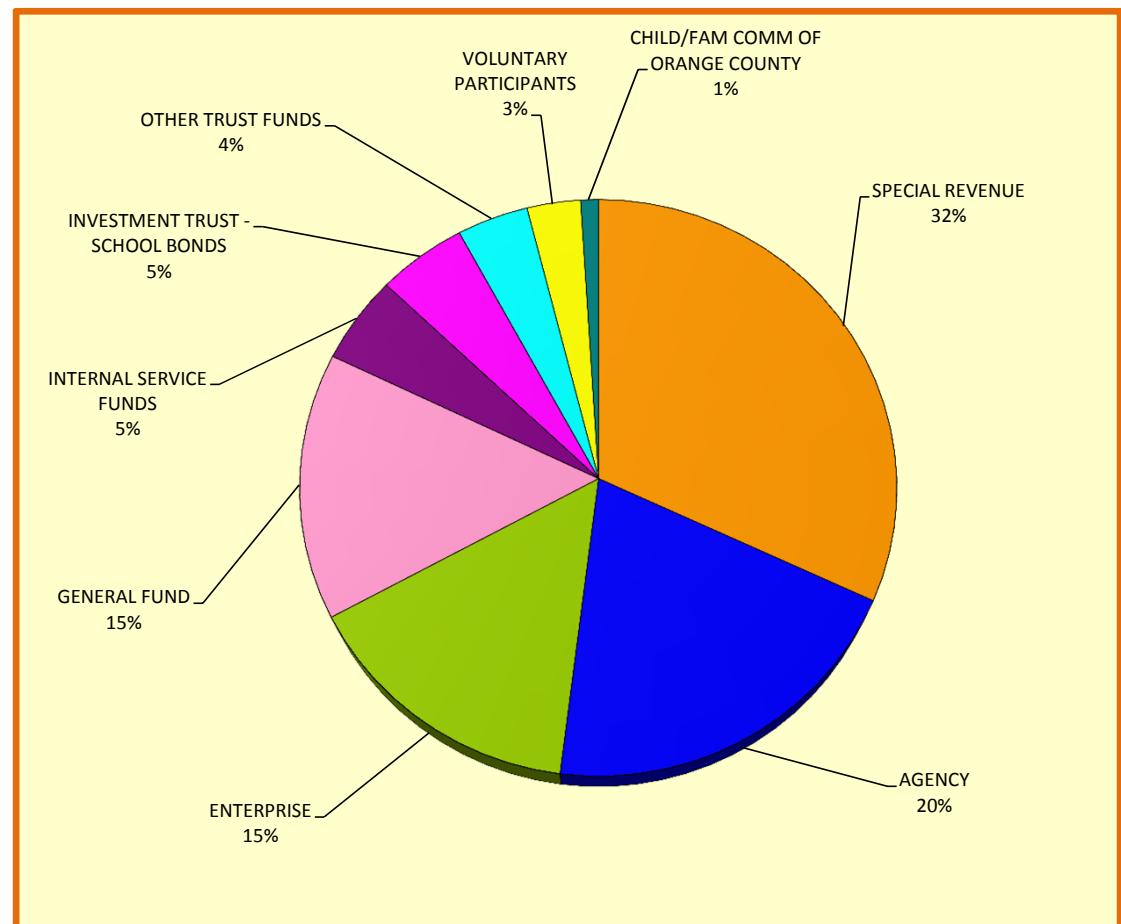
ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH ENDED: January 31, 2018

INVESTMENT STATISTICS - By Investment Fund ⁽⁴⁾						
DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 1/31/18	MONTHLY Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,245,291,533 COST (Capital) \$ 1,243,895,631 MONTHLY AVG Balance \$ 1,616,236,518 BOOK Value \$ 1,244,886,514		55	1.32%	1.21%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,594,050,298 COST (Capital) \$ 1,593,008,903 MONTHLY AVG Balance \$ 2,035,659,254 BOOK Value \$ 1,593,661,135		44	1.31%	1.28%	1.00
<u>Extended Fund</u>	MARKET Value \$ 6,595,804,419 COST (Capital) \$ 6,651,078,997 MONTHLY AVG Balance \$ 6,138,808,100 BOOK Value \$ 6,636,575,866		423	1.35%	1.24%	0.99
ALLOCATION OF EXTENDED FUND						
<u>Extended Fund</u> <i>OCIP Share</i>	MARKET Value \$ 3,212,122,652 COST (Capital) \$ 3,239,041,086 MONTHLY AVG Balance \$ 3,058,482,882 BOOK Value \$ 3,231,978,136		423	1.35%	1.24%	0.99
<i>OCEIP Share</i>	MARKET Value \$ 3,383,681,767 COST (Capital) \$ 3,412,037,911 MONTHLY AVG Balance \$ 3,080,325,218 BOOK Value \$ 3,404,597,730		423	1.35%	1.24%	0.99
<i>Modified Duration</i>		1.14				

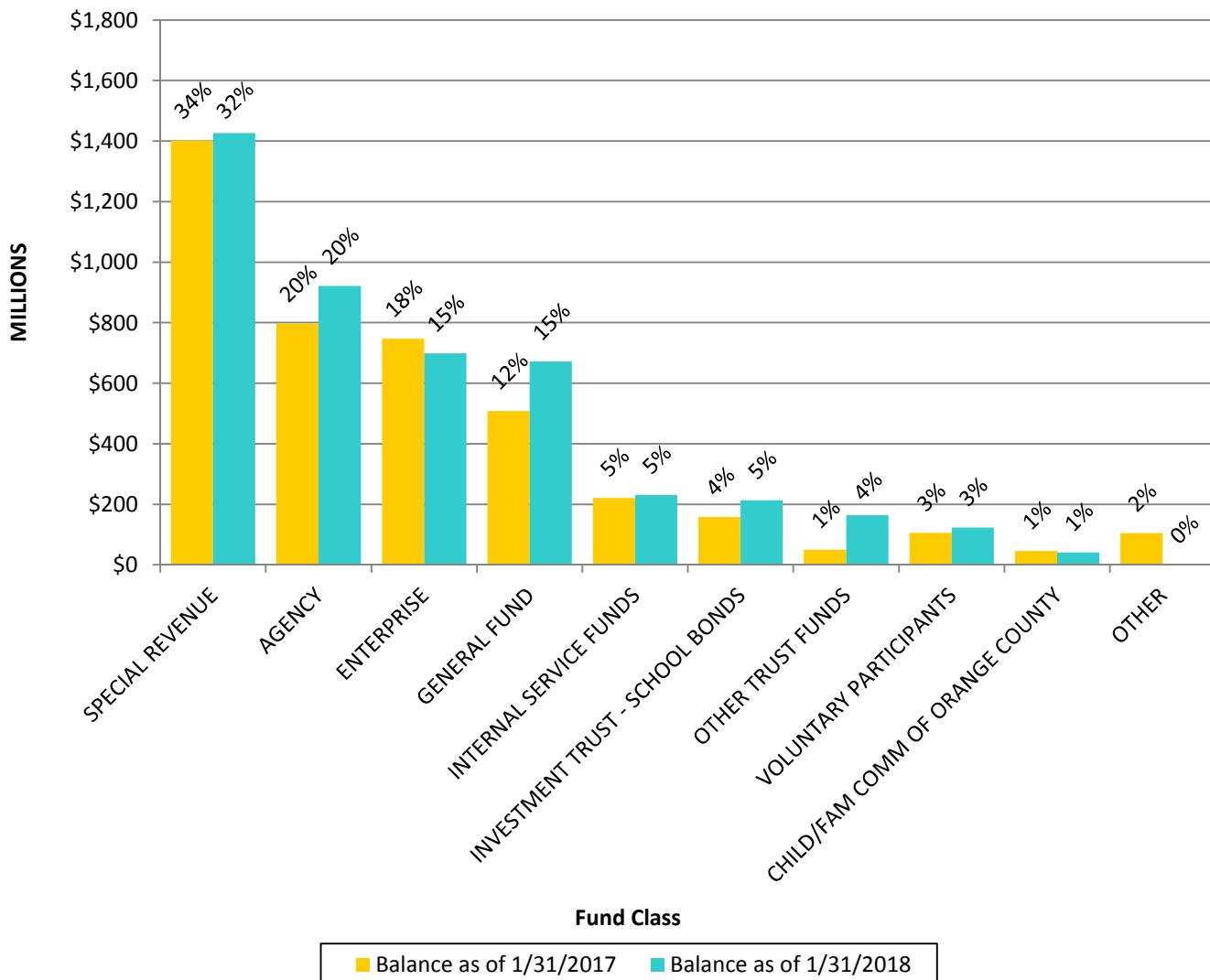
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.
- (3) The Net Yield differs from the Monthly Gross Yield as it includes the Treasury administrative fees.
- (4) 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. The Extended Fund Market Value is lower than Book Value causing the NAV to be lower than 1.00 due to the three Federal Reserve short-term rate increases of 0.75% in 2017. When the Extended Fund is combined with the OCMMF and OCEMMF, both OCIP and OCEIP have a NAV of 1.00.

ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JANUARY 31, 2018

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,426,431,169
AGENCY	921,646,141
ENTERPRISE	698,844,731
GENERAL FUND	671,616,664
INTERNAL SERVICE FUNDS	230,483,067
INVESTMENT TRUST - SCHOOL BONDS	212,828,036
OTHER TRUST FUNDS	164,291,314
VOLUNTARY PARTICIPANTS	123,631,225
CHILD/FAM COMM OF ORANGE COUNTY	40,605,539
TOTAL	\$ 4,490,377,886

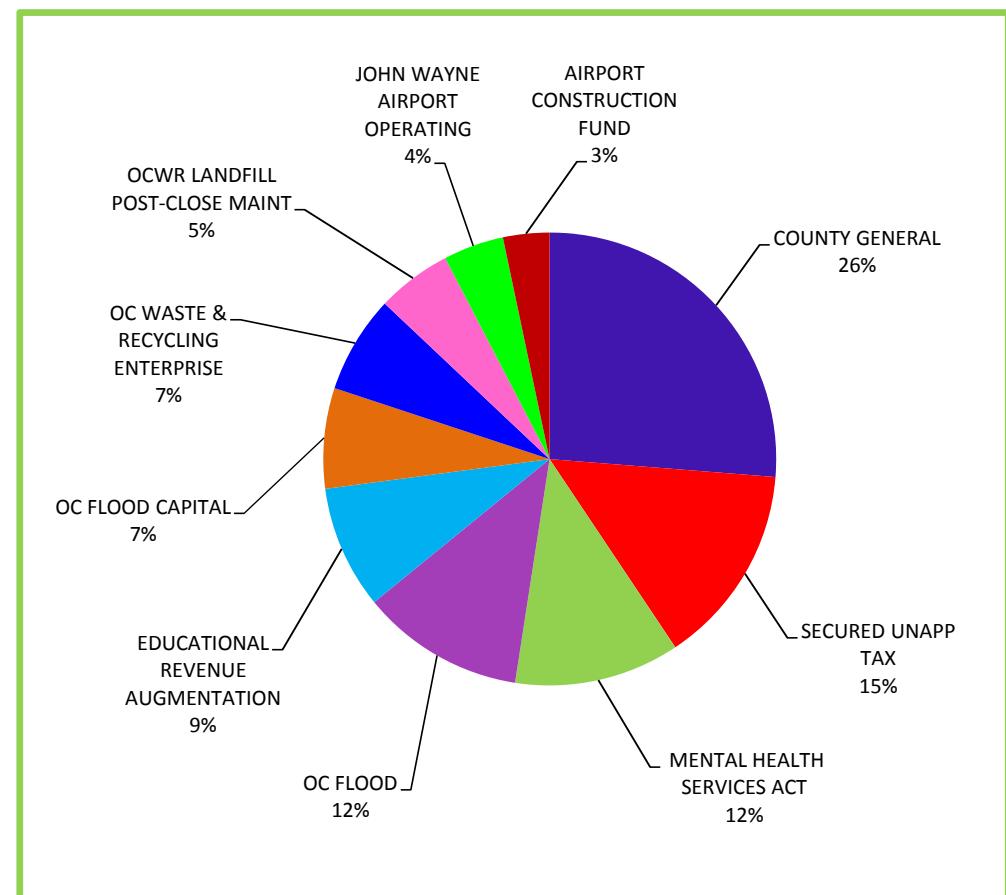


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JANUARY 31**



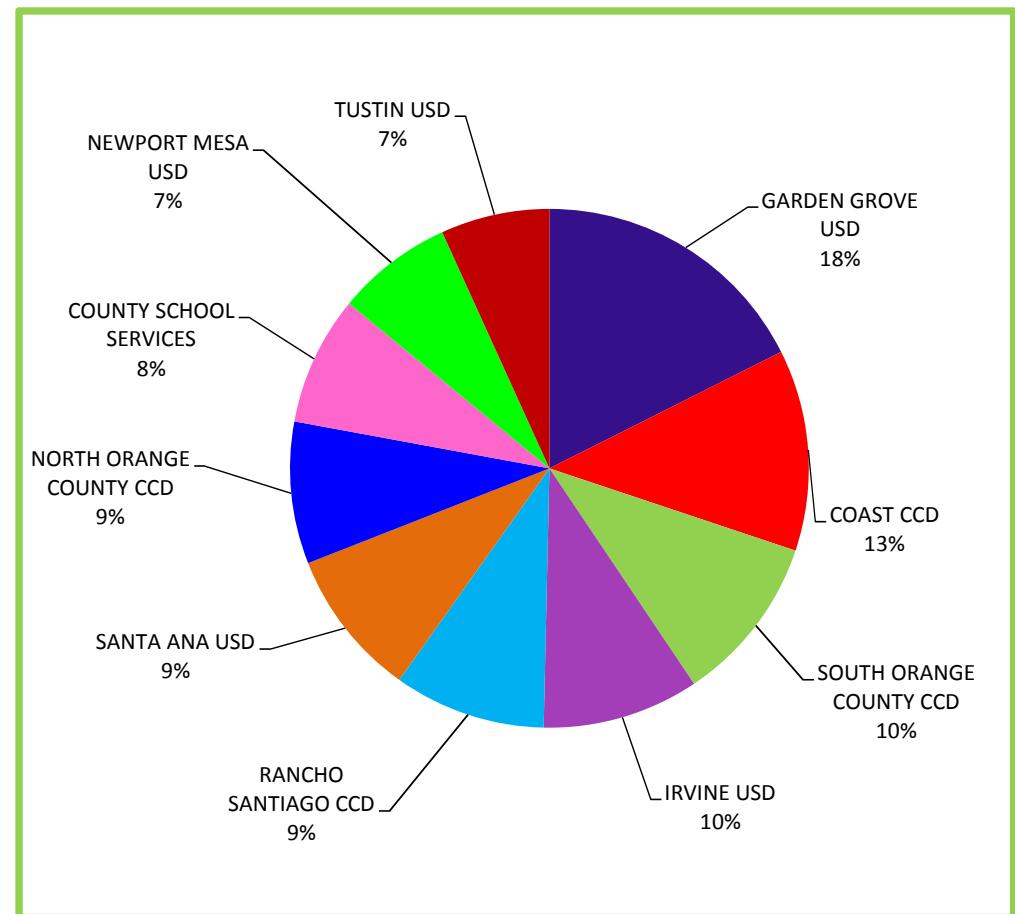
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JANUARY 2018**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 626,440,426
673	SECURED UNAPP TAX	342,738,752
13Y	MENTAL HEALTH SERVICES ACT	281,932,660
400	OC FLOOD	278,153,544
664	EDUCATIONAL REVENUE AUGMENTATION	209,503,181
404	OC FLOOD - CAPITAL	171,198,866
299	OC WASTE & RECYCLING ENTERPRISE	165,727,291
279	OCWR LANDFILL POST-CLOSE MAINT	127,672,946
280	JOHN WAYNE AIRPORT OPERATING	102,732,028
281	AIRPORT CONSTRUCTION FUND	79,082,451
TOTAL		\$ 2,385,182,145

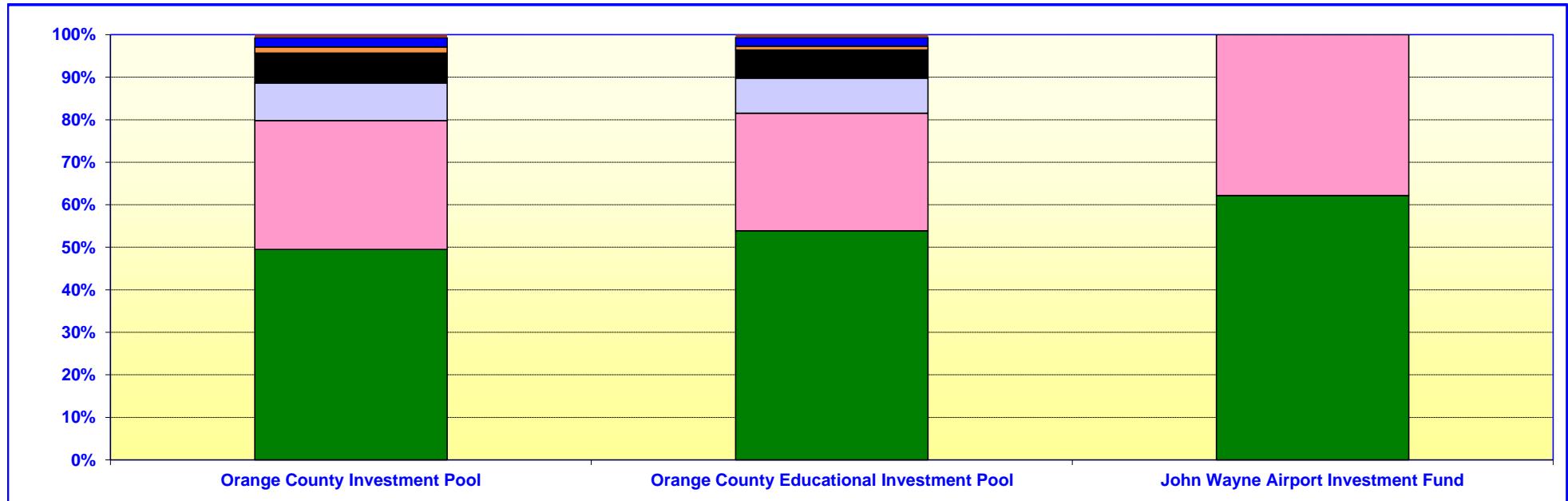


**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JANUARY 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE
72	GARDEN GROVE USD	\$ 544,019,265
90	COAST CCD	388,226,216
96	SOUTH ORANGE COUNTY CCD	323,086,040
75	IRVINE USD	301,803,207
92	RANCHO SANTIAGO CCD	292,766,769
84	SANTA ANA USD	285,400,372
88	NORTH ORANGE COUNTY CCD	273,719,048
94	COUNTY SCHOOL SERVICES	249,303,683
78	NEWPORT MESA USD	224,540,138
87	TUSTIN USD	210,018,910
TOTAL		\$ 3,092,883,648



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE - By Percentage Holdings
January 31, 2018



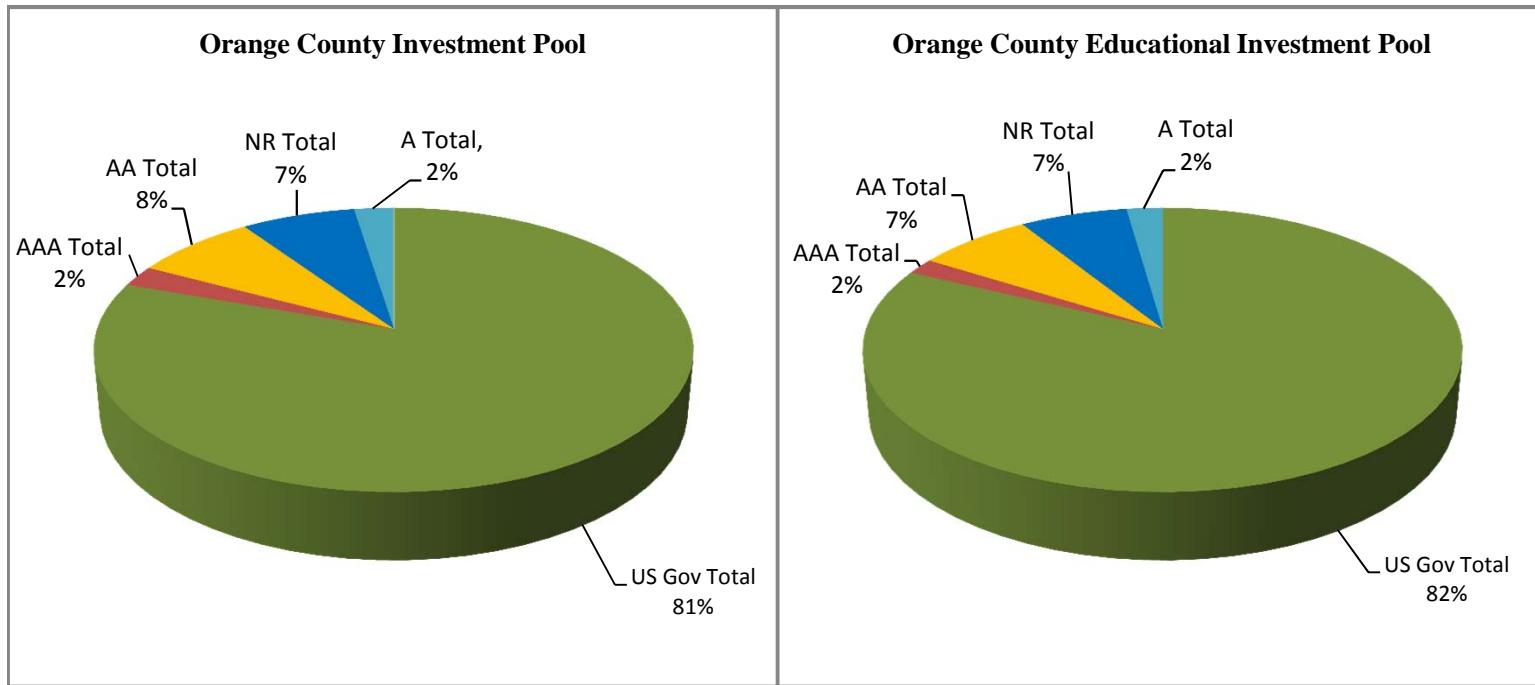
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,206,226	49.50%
U. S. TREASURIES	1,350,909	30.31%
MEDIUM-TERM NOTES	393,901	8.84%
MUNICIPAL DEBT	313,930	7.04%
CERTIFICATES OF DEPOSIT	96,877	2.17%
MONEY MARKET MUTUAL FUNDS	64,297	1.44%
LOCAL AGENCY INVESTMENT FUND	31,274	0.70%
Total	\$ 4,457,414	100.00%

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,682,630	53.89%
U. S. TREASURIES	1,375,232	27.63%
MEDIUM-TERM NOTES	409,851	8.24%
MUNICIPAL DEBT	330,697	6.64%
CERTIFICATES OF DEPOSIT	102,051	2.05%
MONEY MARKET MUTUAL FUNDS	44,327	0.89%
LOCAL AGENCY INVESTMENT FUND	32,944	0.66%
Total	\$ 4,977,732	100.00%

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 31,487	62.20%
U. S. TREASURIES	19,126	37.78%
MONEY MARKET MUTUAL FUNDS	7	0.02%
Total	\$ 50,620	100.00%

Calculated Using Market Value at 1/31/2018

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
January 31, 2018



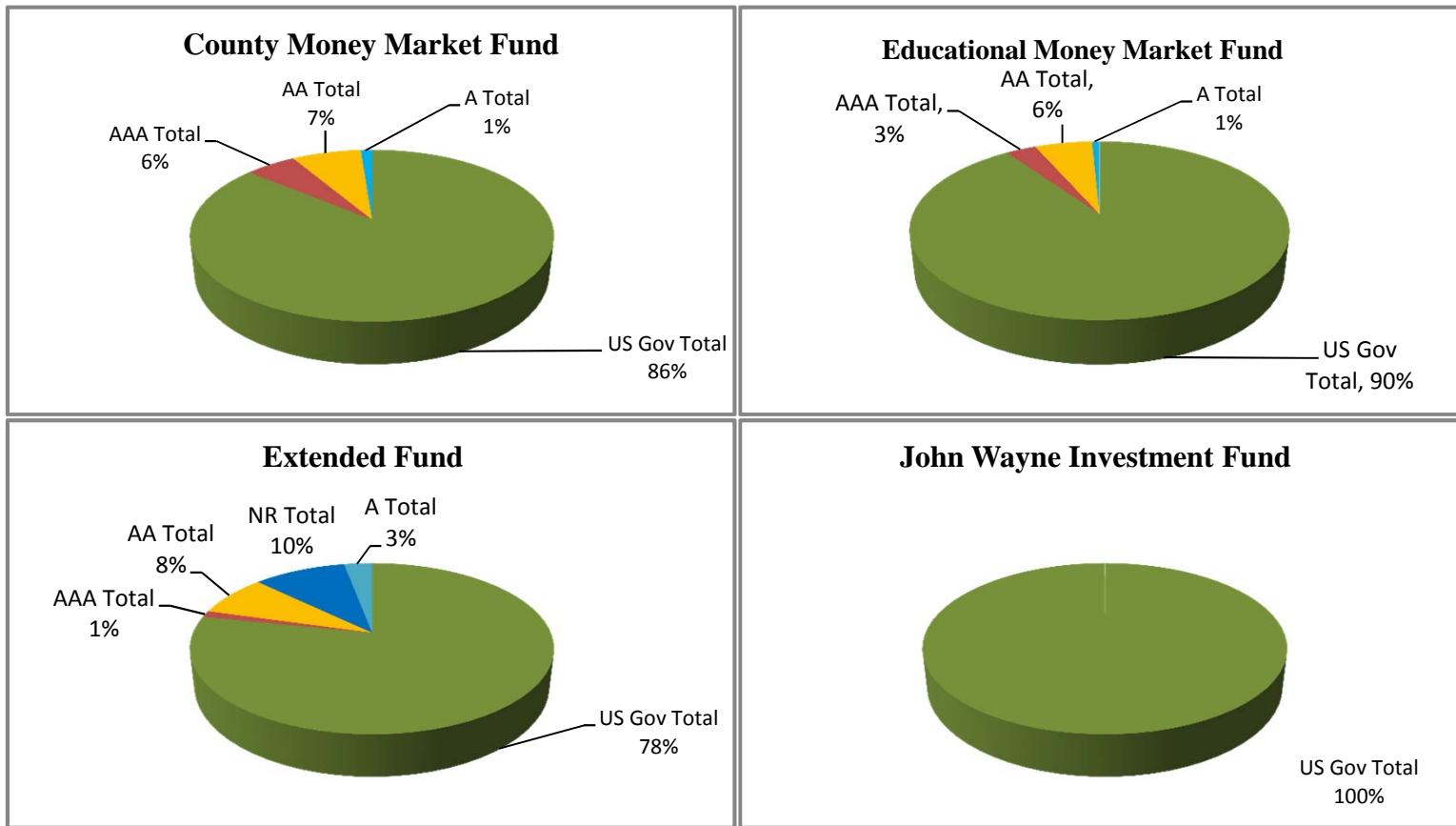
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds Series 2017A

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
January 31, 2018



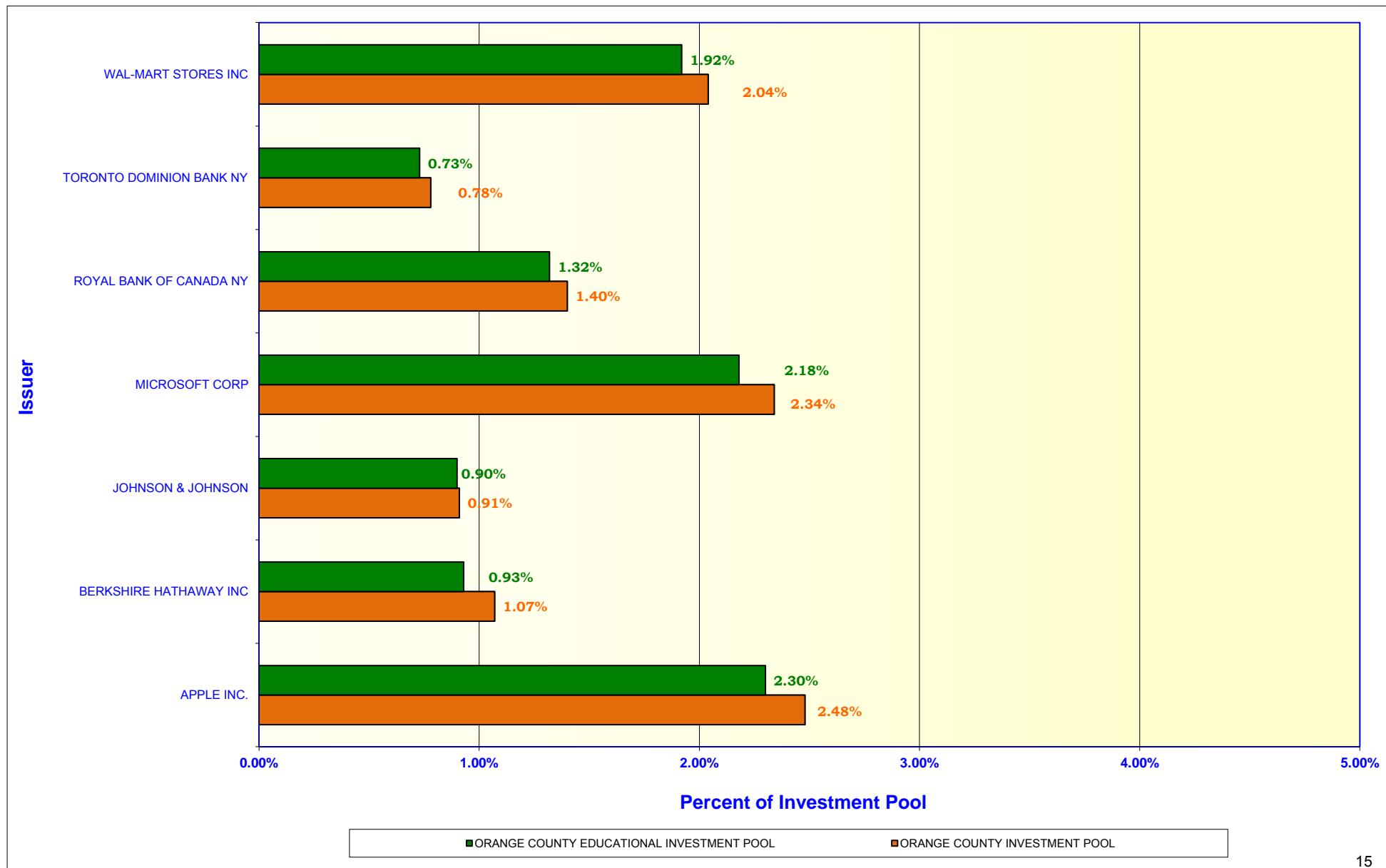
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds Series 2017A

ORANGE COUNTY TREASURER - TAX COLLECTOR
MEDIUM-TERM NOTES / CERTIFICATES OF DEPOSIT
ISSUER CONCENTRATION-By Investment Pool
January 31, 2018



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

January 31, 2018

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 CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
WAL-MART STORES INC	A-1+	P-1	F1+	AA	Aa2	AA
BERKSHIRE HATHAWAY INC *	A-1+	P-1	NR	AA	Aa2	A+
BERKSHIRE HATHAWAY FINANCE *	NR	NR	NR	NR	Aa2	A+
ISSUERS ON HOLD						
ROYAL BANK OF CANADA NY (JULY, 2016) **	A-1+	P-1	F1+	AA-	A1	AA
TORONTO DOMINION BANK NY (MARCH, 2017) ***	A-1+	P-1	F1+	AA-	Aa2	AA-
MUNICIPAL BONDS						
ORANGE CNTY CA PENSION OBLG 2017 A	NR	NR	NR	NR	NR	NR
ORANGE CNTY CA PENSION OBLG 2018 A	NR	NR	NR	NR	NR	NR
STATE POOL - LOCAL AGENCY INVESTMENT FUND						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR
MONEY MARKET MUTUAL FUNDS ****						
NAME OF FUND	S & P	Moody's	Fitch			
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm	Aaa-mf		AAAmmf		
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm	Aaa-mf		NR		
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm	Aaa-mf		NR		
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm	NR		NR		

* Further purchase restrictions apply due to Investment Policy Statement rating limits.

** Moody's downgraded its L/T Rating from Aa3 to A1 on May 10, 2017 and kept the issuer rating Outlook on Negative. On Negative Outlook (S&P - June 6.

*** Moody's downgraded its L/T Rating from Aa1 to Aa2 on May 10, 2017 and kept the issuer rating Outlook on Negative. On Negative Outlook (Moody's - June 11, 2014).

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

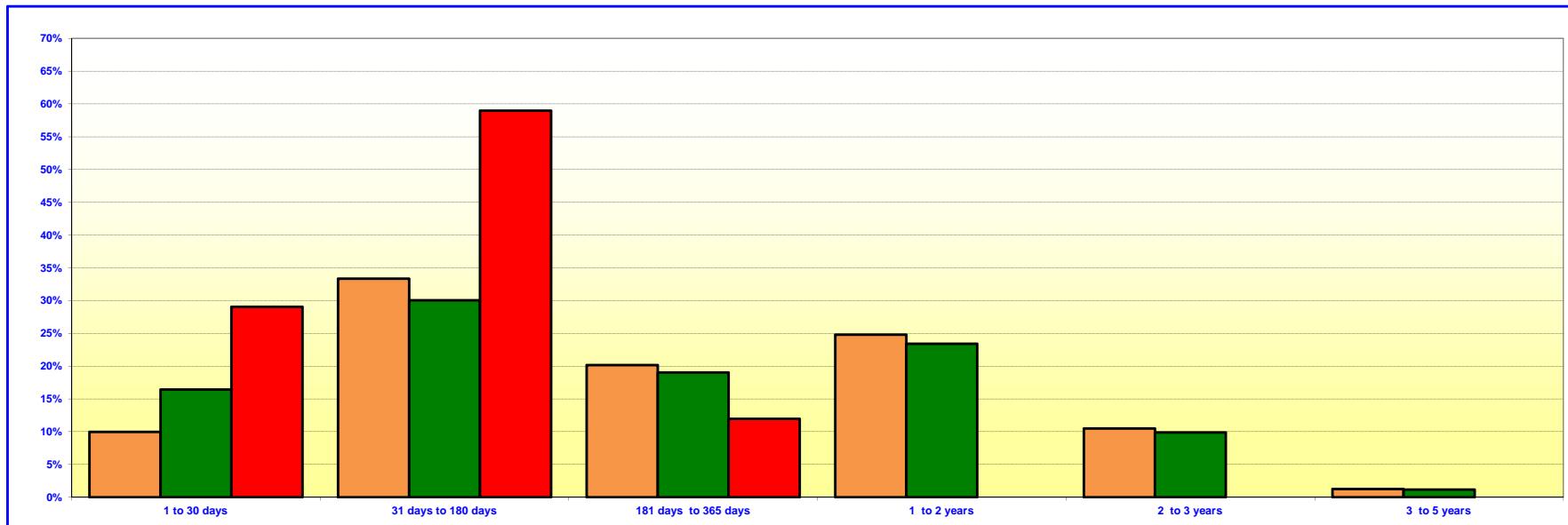
**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended January 31, 2018**

During January 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.

ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION

January 31, 2018



ORANGE COUNTY INVESTMENT POOL		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 447,127	9.98%
31 TO 180 DAYS	1,492,472	33.32%
181 TO 365 DAYS	903,272	20.17%
1 YEAR TO 2 YEARS	1,110,608	24.79%
2 YEARS TO 3 YEARS	469,385	10.48%
3 YEARS TO 5 YEARS	56,491	1.26%
TOTAL	\$ 4,479,355	100.00%

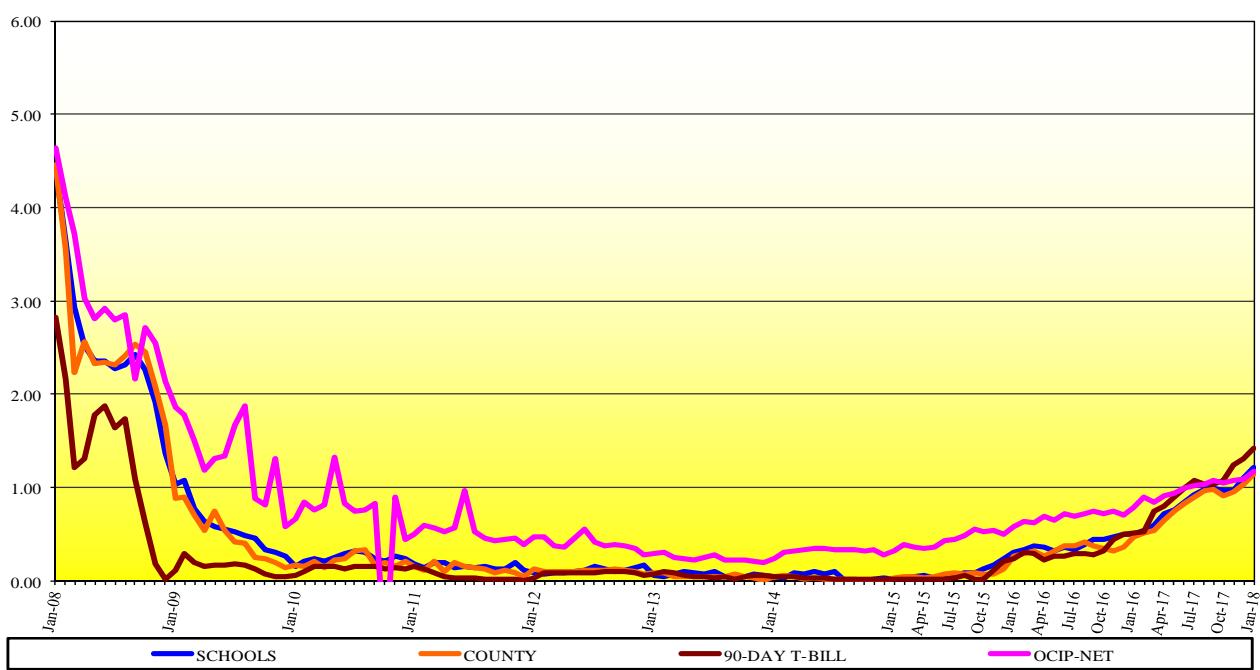
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 822,331	16.45%
31 TO 180 DAYS	1,502,635	30.05%
181 TO 365 DAYS	951,479	19.03%
1 YEAR TO 2 YEARS	1,169,925	23.40%
2 YEARS TO 3 YEARS	494,454	9.89%
3 YEARS TO 5 YEARS	59,509	1.18%
TOTAL	\$ 5,000,333	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 14,682	29.05%
31 TO 180 DAYS	29,811	58.99%
181 TO 365 DAYS	6,045	11.96%
1 YEAR TO 2 YEARS	-	0.00%
TOTAL	\$ 50,538	100.00%

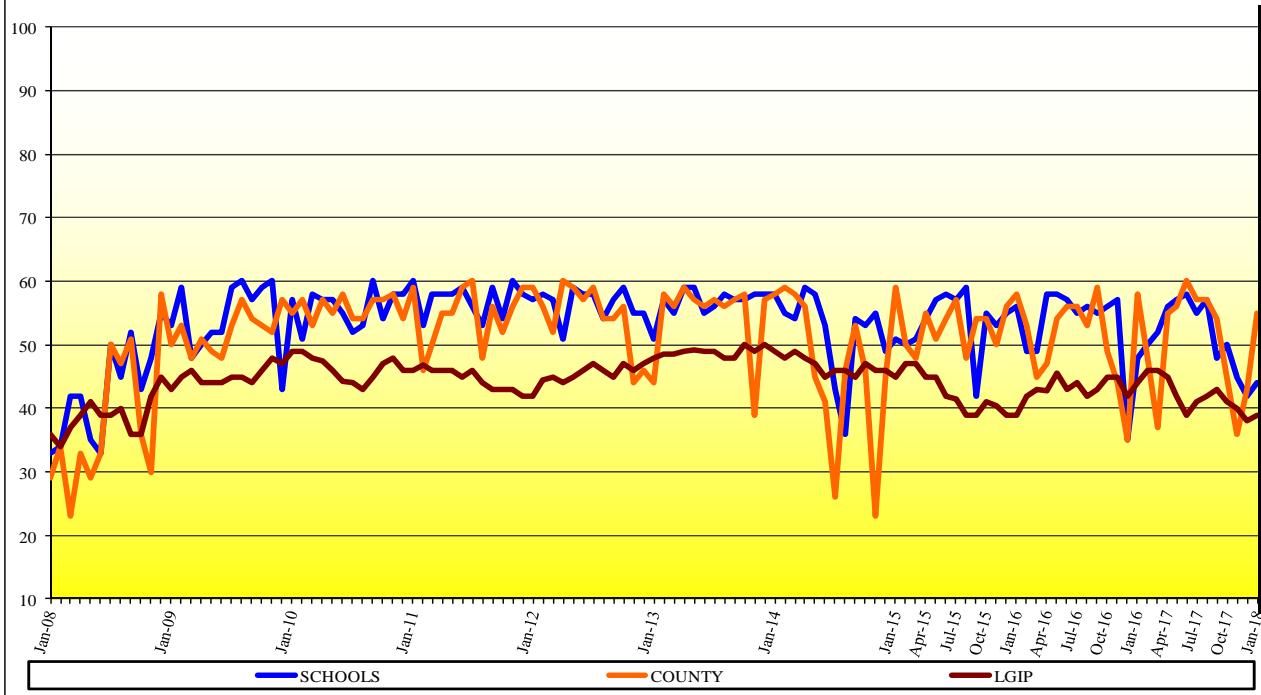
1 Maturity Limits are calculated using face value. All final maturities are in compliance with the IPS during January.

2 Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. The Orange County Investment Pool, Orange County Educational Investment Pool and JWA Investment Fund did not hold any Floating Rate Notes as of 1/31/2018.

**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)**
For The Period January 2008 to January 2018



**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES
WEIGHTED AVERAGE MATURITY (WAM)**
For The Period January 2008 to January 2018



•For the Month Ended January 31, 2018, S&P LGIP – 1.25; S&P LGIP WAM -39; 90-Day T-Bill – 1.42; OCIP – Net – 1.171

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

February 1, 2017 - January 31, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month January 2018</i>				
County Pool - Money Market Fund	\$ 1,245,291,533	\$ 1,659,517	1.21%	55
Educational Pool - Money Market Fund	\$ 1,594,050,298	\$ 2,213,711	1.28%	44
Extended Fund	\$ 6,595,804,419	\$ 6,473,087	1.24%	423
<i>December 2017</i>				
County Pool - Money Market Fund	\$ 2,128,947,374	\$ 2,182,701	1.10%	43
Educational Pool - Money Market Fund	\$ 2,136,417,171	\$ 1,446,683	1.17%	42
Extended Fund	\$ 5,906,097,678	\$ 6,050,707	1.18%	375
<i>November 2017</i>				
County Pool - Money Market Fund	\$ 1,459,897,098	\$ 1,124,024	1.02%	36
Educational Pool - Money Market Fund	\$ 1,154,471,530	\$ 889,369	1.03%	45
Extended Fund	\$ 5,996,926,512	\$ 5,910,266	1.19%	399
<i>October 2017</i>				
County Pool - Money Market Fund	\$ 1,387,117,541	\$ 938,038	0.97%	45
Educational Pool - Money Market Fund	\$ 1,008,484,106	\$ 1,026,340	1.03%	50
Extended Fund	\$ 5,975,091,002	\$ 5,972,076	1.17%	416
<i>September 2017</i>				
County Pool - Money Market Fund	\$ 885,572,484	\$ 752,100	1.05%	54
Educational Pool - Money Market Fund	\$ 1,319,525,808	\$ 1,129,853	1.06%	48
Extended Fund	\$ 5,974,063,472	\$ 5,798,039	1.18%	443
<i>August 2017</i>				
County Pool - Money Market Fund	\$ 912,746,691	\$ 748,603	1.03%	57
Educational Pool - Money Market Fund	\$ 1,342,259,072	\$ 1,320,805	1.04%	57
Extended Fund	\$ 5,975,786,893	\$ 5,754,302	1.13%	454
<i>July 2017</i>				
County Pool - Money Market Fund	\$ 925,588,577	\$ 869,951	0.96%	57
Educational Pool - Money Market Fund	\$ 1,625,874,675	\$ 1,449,778	0.99%	55
Extended Fund	\$ 5,820,623,739	\$ 5,661,871	1.13%	464
<i>June 2017</i>				
County Pool - Money Market Fund	\$ 1,127,901,842	\$ 1,015,069	0.90%	60
Educational Pool - Money Market Fund	\$ 1,821,324,948	\$ 1,188,057	0.91%	58
Extended Fund	\$ 5,876,238,402	\$ 5,545,780	1.14%	487
<i>May 2017</i>				
County Pool - Money Market Fund	\$ 1,559,912,721	\$ 1,190,993	0.81%	56
Educational Pool - Money Market Fund	\$ 1,631,429,543	\$ 1,157,267	0.82%	57
Extended Fund	\$ 5,888,812,000	\$ 5,545,463	1.10%	494
<i>April 2017</i>				
County Pool - Money Market Fund	\$ 1,928,898,078	\$ 1,427,058	0.72%	56
Educational Pool - Money Market Fund	\$ 1,810,058,617	\$ 946,118	0.78%	56
Extended Fund	\$ 5,884,169,552	\$ 5,396,950	1.11%	488
<i>March 2017</i>				
County Pool - Money Market Fund	\$ 1,742,756,895	\$ 707,012	0.60%	37
Educational Pool - Money Market Fund	\$ 1,278,498,097	\$ 590,948	0.66%	52
Extended Fund	\$ 5,874,437,878	\$ 5,301,507	1.06%	511
<i>February 2017</i>				
County Pool - Money Market Fund	\$ 1,420,356,645	\$ 588,259	0.58%	48
Educational Pool - Money Market Fund	\$ 1,036,250,434	\$ 539,611	0.60%	50
Extended Fund	\$ 5,876,196,444	\$ 5,010,710	1.11%	511
<i>Fiscal Year July 1, 2017 - June 30, 2018</i>	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
Orange County Investment Pool	\$ 4,262,922,932	\$ 28,980,668	1.14%	317
Orange County Educational Investment Pool	\$ 4,504,311,022	\$ 30,391,124	1.14%	306

ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING JULY 31, 2018

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 primarily relying on historical trends involving deposits and withdrawals and known future cash flows. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

The Cash Availability Projection for the six months ending July 31, 2018, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
January 2018 - Ending Cash					\$ 7,441,169
February	\$ 432,679,177	\$ 290,440,767	\$ 317,533,571		413,027,542
March	468,463,177	431,693,802	616,213,662		696,970,859
April	464,435,571	1,906,280,802	1,614,712,041		1,452,975,191
May	301,539,599	280,075,262	739,601,934		1,294,988,118
June	195,192,371	244,422,467	713,887,741		1,020,715,215
July	92,693,276	283,413,826	577,760,394		819,061,923

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
January 2018 - Ending Cash					\$ 3,858,797
February	\$ 768,373,647	\$ 248,607,550	\$ 676,872,842		343,967,152
March	672,820,343	576,000,765	730,405,350		862,382,910
April	289,600,310	984,398,462	715,149,074		1,421,232,608
May	292,945,659	383,245,588	718,490,829		1,378,933,026
June	210,400,691	701,515,298	672,813,841		1,618,035,174
July	99,708,551	211,481,841	549,212,278		1,380,013,288

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month Ended January 31, 2018

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 10,386,275,795
Cash Receipts:	
County	700,362,920
School and Community College Districts	758,290,872
Total Cash Receipts	1,458,653,792
Cash Disbursements:	
County	1,349,077,558
School and Community College Districts	893,122,602
Total Cash Disbursements	2,242,200,160
Net Change in Cost Value of Pooled Assets	(783,546,368)
Net Increase in Non-Pooled Investments	3,978,877
Net Increase in Non-Pooled Cash	7,143,304
Treasurer's Accountability at the End of the Period:	\$ 9,613,851,608
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
O.C. Investment Pool	\$ 4,482,936,717
O.C. Educational Investment Pool	5,005,046,814
Total Orange County Investment Pools	9,487,983,531
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	50,655,802
Non-Pooled Investments - Fountain Valley School District Fund 40	34,810,654
Non-Pooled Investments - CCCD Series 2017E Bonds	5,996,839
Non-Pooled Investments - Other	1,081,500
Total Non-Pooled Investments	92,544,795
Cash:	
Cash in banks - County	7,364,230
Cash in banks - Schools	3,858,797
Cash in banks - OC Sheriff	11,304,859
Cash in banks - John Wayne Airport	10,718,457
Cash - Other	76,939
Total Cash	33,323,282
Total Assets in the Treasury at the End of the Period:	\$ 9,613,851,608

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY**
January 31, 2018

Investment Policy (IPS) Guidelines		County Money Market Fund		Extended Fund		Educational Money Market Fund		John Wayne Airport (JWA) Investment Fund	
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	\$ -	0.00%	\$ 198,928,074	3.02%	\$ -	0.00%	\$ -	0.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
100%	U.S. Government Agencies	657,824,481	52.83%	3,179,502,719	48.20%	1,051,528,758	65.97%	31,486,959	62.20%
\$65MM	LAIF	-	0.00%	64,217,822	0.97%	-	0.00%	-	0.00%
30%	Medium-Term Notes	109,124,360	8.76%	584,764,536	8.87%	109,863,470	6.89%	-	0.00%
20%	Money Market Mutual Funds	64,296,770	5.16%	-	0.00%	44,326,924	2.78%	7,463	0.02%
30%	Municipal Debt	-	0.00%	644,627,088	9.77%	-	0.00%	-	0.00%
20%	Repurchase Agreement	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
100%	U.S. Treasuries	414,045,922	33.25%	1,923,764,180	29.17%	388,331,146	24.36%	19,126,084	37.78%
		\$ 1,245,291,533	100.00%	\$ 6,595,804,419	100.00%	\$ 1,594,050,298	100.00%	\$ 50,620,506	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	County Money Market Fund	Extended Fund	Educational Money Market Fund	John Wayne Airport (JWA) Investment Fund
5%	Percentage Limits				
20%	Issuer Limit	Yes	No ⁽⁷⁾	Yes	Yes
50%	Money Market Mutual Fund Issuer	Yes ⁽³⁾	N/A	Yes ⁽³⁾	Yes
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/54.58	N/A	Yes/43.56	N/A
>Merrill 1-3 Year Index+25% ^(2.30)	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/89.30
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.14	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/318	N/A	Yes/365	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/288
	Final Maturity - Extended Fund	N/A	Yes/1,581	N/A	N/A
A-1/≥ A	Quality Limits				
≥ A-1/P-1/F2	MMF Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA ⁽²⁾	Short Term Debt/No Split Ratings	Yes	N/A	Yes	Yes
	Extended Fund Short Term/Long Term	N/A	Yes ⁽⁶⁾	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 and JWA	Yes/1.0003	N/A	Yes/1.0002	Yes/0.9999

(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 the 2018 IPS policy approved by the Board of Supervisors on November 14, 2017 effective on January 1, 2018.

(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 50% limit per IPS for the Extended Fund and the JWA Investment Fund and from the Rating Agency limit of 33% for the two Money Market Funds.

(5) IPS states all pools, except short-term pools, shall have an effective duration not to exceed a leading 1-3 year index +25%. Duration provided above (1.14) is a modified duration, which does not take into consideration all embedded options such as callable bonds or mortgage backed bonds. This presentation is not considered materially different from the effective duration requirement specified in IPS.

(6) Securities issued by Royal Bank of Canada NY were rated above 'AA' at the time of purchase and are in compliance with IPS.

(7) Issuer Limit for the County of Orange was 10.75% on January 12, 2018 exceeding the 10% IPS limit and remained out of compliance for 10 business days. The issuer concentration percentage was at 9.77% and back in compliance with the IPS as of January 31, 2018.

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
January 31, 2018

COMPLIANCE CATEGORY	PERFORMED BY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	ACIA	Performance Evaluation-Cal Govt. Code 27134	Annual audit of calendar year 2015 completed. Annual audit of calendar year 2016 in progress.
Quarterly Schedule of Assets Review	ACIA	Performance Evaluation-Cal Govt. Code 26920(a)	September 30, 2017 and December 31, 2017 in progress.
Annual Schedule of Assets Audit	ACIA	Performance Evaluation-Cal Govt. Code 26920(b)	Annual audit as of June 30, 2017 in progress.
Quarterly Continuous Compliance Auditing	ACIA	TOC Directive	September 30, 2017 completed.
Treasury Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	Annual review of fees for FY 14/15, FY 15/16 and FY 16/17 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Annual review of calendar year 2016 completed.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	All 2017 IPS certifications received for active approved brokers (one broker removed).
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions/Form 700	FY 17/18 identified two compliance incidents as of January 31, 2018
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made one change at the October 18, 2017 meeting. The BOS approved on November 14, 2017.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 18, 2017 meeting and did not make any additional changes. The BOS approved on November 14, 2017.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2017 Annual Report is scheduled for the BOS meeting on February 27, 2018.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 18, 2017.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2017.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2016 (one submitted in January 2017).
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All TOC members and designated employees are in compliance for calendar year 2016. A designated employee submitted an Assuming Office Statement in calendar year 2017 late.

LEGEND	
Auditor-Controller Internal Audit	ACIA
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 January 31, 2018

In January 2018, the County of Orange issued \$375 million of Pension Obligation Bonds (2018 POBs) that were sold 100% to the County Treasurer on behalf of the pooled funds in an unrated private placement. Because the debt was unrated, 100% of the bonds were purchased in the Extended Fund, in order to maintain the AAA rating of the two Money Market Funds. Consistent with all other investment purchases, the Credit Investment Committee did a thorough review of the County of Orange credit, and based on that review, approved the 2018 POBs for purchase by the pooled funds. The Investment Policy Statement (IPS) limits the percentage ownership in County of Orange debt to 10% by individual pool. The County of Orange debt in the Extended Fund totaled \$646 million, representing 10.75% of the Extended Fund on the date of the purchase of the 2018 POBs. The issuer concentration percentage remained over 10% for ten business days. The County of Orange debt in the Extended Fund was back in compliance with the IPS and represented 9.77% of the Extended Fund as of January 31, 2018.

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 08-Feb-2018 03:32 pm

Print Date: 08-Feb-2018

As at date: 08-Feb-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

Page 1 of 29

User: JH

As of 31-Jan-2018

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
FUNDS															
GOLDMAN SACHS - COUNTY MMF															
	2/1/18			AAAm	Aaa-mf	NR	162,340.89	1.2100	162,340.89	0.00	0.00	162,340.89	162,340.89	0.00	
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	2/1/18			AAAm	Aaa-mf	NR	9,450,600.88	1.2170	9,450,600.88	0.00	0.00	9,450,600.88	9,450,600.88	0.00	
INVESCO STIC GOVERNMENT & AGENCY															
	2/1/18			AAAm	Aaa-mf	AAAmmf	54,683,828.37	1.2460	54,683,828.37	0.00	0.00	54,683,828.37	54,683,828.37	0.00	
Subtotal for FUNDS:								64,296,770.14	1.2416	64,296,770.14	0.00	0.00	64,296,770.14	64,296,770.14	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
935870	12/29/17	2/5/18	313397SS1	A-1+	P-1	F1+	11,000,000.00	1.2700	10,985,253.89	0.00	13,193.89	10,998,447.78	10,998,416.00	(31.78)	
FHLB DISC CORP / TD SECURITIES															
937369	1/10/18	2/7/18	313385SU1	A-1+	P-1	NR	4,877,000.00	1.2900	4,872,106.74	0.00	3,844.70	4,875,951.44	4,875,941.69	(9.75)	
FHLB DISC CORP / TD SECURITIES															
938346	1/17/18	2/7/18	313385SU1	A-1+	P-1	NR	20,000,000.00	1.3300	19,984,483.33	0.00	11,083.34	19,995,566.67	19,995,660.00	93.33	
FHLB DISC CORP / JEFFERIES & COMPANY															
931814	12/5/17	2/8/18	313385SV9	A-1+	P-1	NR	15,000,000.00	1.2500	14,966,145.83	0.00	30,208.34	14,996,354.17	14,996,250.00	(104.17)	
FREDDIE DISCOUNT / FTN FINANCIAL															
919841	9/19/17	2/9/18	313397SW2	A-1+	P-1	F1+	15,000,000.00	1.0900	14,935,054.17	0.00	61,312.50	14,996,366.67	14,995,650.00	(716.67)	
FREDDIE DISCOUNT / MORGAN STANLEY															
929305	11/16/17	2/9/18	313397SW2	A-1+	P-1	F1+	4,000,000.00	1.2400	3,988,288.89	0.00	10,608.89	3,998,897.78	3,998,840.00	(57.78)	
FHLB DISC CORP / TD SECURITIES															
932328	12/7/17	2/9/18	313385SW7	A-1+	P-1	NR	25,000,000.00	1.2750	24,943,333.33	0.00	49,583.34	24,992,916.67	24,992,775.00	(141.67)	
FHLB DISC CORP / TD SECURITIES															
938345	1/17/18	2/9/18	313385SW7	A-1+	P-1	NR	20,000,000.00	1.3300	19,983,005.56	0.00	11,083.34	19,994,088.89	19,994,220.00	131.11	
FHLB DISC CORP / JEFFERIES & COMPANY															
931567	12/4/17	2/12/18	313385SZ0	A-1+	P-1	NR	15,000,000.00	1.2600	14,963,250.00	0.00	30,975.00	14,994,225.00	14,994,045.00	(180.00)	
FED FARM CR BK / FTN FINANCIAL															
894517	4/13/17	2/14/18	313313TB4	A-1+	P-1	F1+	18,000,000.00	1.0600	17,837,290.00	0.00	155,820.00	17,993,110.00	17,991,540.00	(1,570.00)	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
938344	1/17/18	2/14/18	313385TB2	A-1+	P-1	NR	7,200,000.00	1.3350	7,192,524.00	0.00	4,005.00	7,196,529.00	7,196,623.20	94.20	
FHLB DISC CORP / BNY Mellon Capital Market															
931425	12/1/17	2/21/18	313385TJ5	A-1+	P-1	NR	10,000,000.00	1.2650	9,971,186.11	0.00	21,786.11	9,992,972.22	9,992,780.00	(192.22)	
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
890943	3/23/17	2/22/18	313313TK4	A-1+	P-1	F1+	10,000,000.00	1.0400	9,902,933.33	0.00	91,000.00	9,993,933.33	9,992,400.00	(1,533.33)	
FHLB DISC CORP / Mizuho Securities USA Inc															
931424	12/1/17	2/23/18	313385TL0	A-1+	P-1	NR	30,000,000.00	1.2650	29,911,450.00	0.00	65,358.33	29,976,808.33	29,976,180.00	(628.33)	
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
934460	12/20/17	2/26/18	313589TP8	A-1+	P-1	F1+	10,000,000.00	1.2700	9,976,011.11	0.00	15,169.45	9,991,180.56	9,991,000.00	(180.56)	
FNMA DISCOUNT / TD SECURITIES															
934463	12/20/17	3/5/18	313589TW3	A-1+	P-1	F1+	5,000,000.00	1.2850	4,986,614.58	0.00	7,674.31	4,994,288.89	4,994,100.00	(188.89)	
FNMA DISCOUNT / JEFFERIES & COMPANY															
934465	12/20/17	3/5/18	313589TW3	A-1+	P-1	F1+	25,000,000.00	1.2850	24,933,072.92	0.00	38,371.53	24,971,444.45	24,970,500.00	(944.45)	
FHLB DISC CORP / BNY Mellon Capital Market															
932330	12/7/17	3/6/18	313385TX4	A-1+	P-1	NR	20,000,000.00	1.3000	19,935,722.22	0.00	40,444.45	19,976,166.67	19,975,620.00	(546.67)	
FHLB DISC CORP / BNY Mellon Capital Market															
932332	12/7/17	3/6/18	313385TX4	A-1+	P-1	NR	30,000,000.00	1.3000	29,903,583.33	0.00	60,666.67	29,964,250.00	29,963,430.00	(820.00)	
FHLB DISC CORP / UBS															
932600	12/8/17	3/6/18	313385TX4	A-1+	P-1	NR	25,000,000.00	1.2750	24,922,083.33	0.00	48,697.92	24,970,781.25	24,969,525.00	(1,256.25)	
FHLB DISC CORP / UBS															
932776	12/11/17	3/6/18	313385TX4	A-1+	P-1	NR	40,000,000.00	1.2800	39,879,111.11	0.00	73,955.56	39,953,066.67	39,951,240.00	(1,826.67)	
FHLB DISC CORP / FTN FINANCIAL															
933251	12/13/17	3/6/18	313385TX4	A-1+	P-1	NR	25,000,000.00	1.3000	24,925,069.44	0.00	45,138.89	24,970,208.33	24,969,525.00	(683.33)	
FNMA DISCOUNT / JEFFERIES & COMPANY															
933982	12/18/17	3/6/18	313589TX1	A-1+	P-1	F1+	20,000,000.00	1.2800	19,944,533.33	0.00	32,000.00	19,976,533.33	19,975,600.00	(933.33)	
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
933250	12/13/17	3/8/18	313385TZ9	A-1+	P-1	NR	25,000,000.00	1.3000	24,923,263.89	0.00	45,138.89	24,968,402.78	24,967,750.00	(652.78)	
FHLB DISC CORP / FTN FINANCIAL															
932598	12/8/17	3/9/18	313385UA2	A-1+	P-1	NR	30,000,000.00	1.3090	29,900,734.17	0.00	59,995.83	29,960,730.00	29,960,100.00	(630.00)	
FED FARM CR BK / BNY Mellon Capital Market															
895408	4/19/17	3/12/18	313313UD8	A-1+	P-1	F1+	5,000,000.00	1.0700	4,951,404.17	0.00	42,800.00	4,994,204.17	4,992,800.00	(1,404.17)	
FNMA DISCOUNT / CASTLE OAK SECURITIES															
932331	12/7/17	3/23/18	313589UQ4	A-1+	P-1	F1+	10,000,000.00	1.2900	9,962,016.67	0.00	20,066.66	9,982,083.33	9,981,500.00	(583.33)	
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
938053	1/16/18	4/10/18	313397VJ7	A-1+	P-1	F1+	1,010,000.00	1.4250	1,006,641.75	0.00	639.67	1,007,281.42	1,007,293.20	11.78	
FHLB DISC CORP / BARCLAYS CAPITAL															
937370	1/10/18	4/11/18	313385VK9	A-1+	P-1	NR	10,000,000.00	1.4050	9,964,484.72	0.00	8,586.11	9,973,070.83	9,972,780.00	(290.83)	

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
938340	1/17/18	4/16/18	313397VQ1	A-1+	P-1	F1+	5,000,000.00	1.4230	4,982,410.14	0.00	2,964.58	4,985,374.72	4,985,400.00		25.28
FNMA DISCOUNT / FTN FINANCIAL															
935188	12/26/17	4/17/18	313589VR1	A-1+	P-1	F1+	30,000,000.00	1.3200	29,876,800.00	0.00	40,700.00	29,917,500.00	29,911,200.00		(6,300.00)
FNMA DISCOUNT / Mizuho Securities USA Inc															
936268	1/3/18	4/17/18	313589VR1	A-1+	P-1	F1+	50,000,000.00	1.3900	49,799,222.22	0.00	55,986.11	49,855,208.33	49,852,000.00		(3,208.33)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
936719	1/5/18	4/17/18	313397VR9	A-1+	P-1	F1+	20,000,000.00	1.3650	19,922,650.00	0.00	20,475.00	19,943,125.00	19,940,800.00		(2,325.00)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
936908	1/8/18	4/17/18	313397VR9	A-1+	P-1	F1+	15,000,000.00	1.3650	14,943,693.75	0.00	13,650.00	14,957,343.75	14,955,600.00		(1,743.75)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
937363	1/10/18	4/17/18	313397VR9	A-1+	P-1	F1+	10,000,000.00	1.3650	9,963,220.83	0.00	8,341.67	9,971,562.50	9,970,400.00		(1,162.50)
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
938840	1/19/18	4/18/18	313589VS9	A-1+	P-1	F1+	10,000,000.00	1.4200	9,964,894.44	0.00	5,127.78	9,970,022.22	9,970,000.00		(22.22)
FHLB DISC CORP / JEFFERIES & COMPANY															
937368	1/10/18	4/19/18	313385VT0	A-1+	P-1	NR	10,000,000.00	1.4150	9,961,087.50	0.00	8,647.22	9,969,734.72	9,969,600.00		(134.72)
Subtotal for DISCOUNT NOTES:							636,087,000.00	0.0000	1.2937	633,964,630.80	0.00	1,255,101.07	635,219,731.87	635,189,084.09	(30,647.78)
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DEUTSCHE															
925832	10/26/17	2/20/18	3133EEQM5	AA+	Aaa	AAA	1,487,000.00	1.1100	1.1600	1,486,610.87	324.27	4,355.67	1,486,935.14	1,486,762.08	(173.06)
FED HM LN BK BD / FTN FINANCIAL															
893071	4/5/17	4/3/18	3130AB3S3	AA+	Aaa	NR	10,900,000.00	1.1250	1.1074	10,901,885.70	(1,559.13)	40,193.75	10,900,326.57	10,891,280.00	(9,046.57)
FANNIE MAE / FTN FINANCIAL															
897524	5/2/17	5/21/18	3135G0WJ8	AA+	Aaa	AAA	2,858,000.00	0.8750	1.1816	2,848,854.40	6,491.20	4,862.57	2,855,345.60	2,852,626.96	(2,718.64)
FANNIE MAE / FTN FINANCIAL															
899213	5/12/17	5/21/18	3135G0WJ8	AA+	Aaa	AAA	4,000,000.00	0.8750	1.2176	3,986,080.00	9,770.41	6,805.56	3,995,850.41	3,992,480.00	(3,370.41)
FREDDIE MAC / JP MORGAN CHASE & CO															
932775	12/11/17	6/13/18	3137EABP3	AA+	Aaa	AAA	412,000.00	4.8750	1.4962	418,984.71	(1,918.88)	2,678.00	417,065.83	416,927.52	(138.31)
FED FARM CR BK / FTN FINANCIAL															
929530	11/17/17	6/14/18	3133EFSH1	AA+	Aaa	AAA	3,000,000.00	1.1700	1.4733	2,994,801.00	1,858.58	4,582.50	2,996,659.58	2,995,320.00	(1,339.58)
Subtotal for GOVT AGENCY-FIX-30/360:							22,657,000.00	1.1225	1.1952	22,637,216.68	14,966.45	63,478.05	22,652,183.13	22,635,396.56	(16,786.57)
Subtotal for GOVERNMENT AGENCY:							658,744,000.00	0.0386	1.2903	656,601,847.48	14,966.45	1,318,579.12	657,871,915.00	657,824,480.65	(47,434.35)

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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO

887114	2/28/17	2/9/18	084670BH0	AA	Aa2	A+	2,500,000.00	1.5500	1.2844	2,506,225.00	(6,078.96)	18,513.89	2,500,146.04	2,499,800.00	(346.04)
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WAL-MART STORES INC / BNY Mellon Capital Market

882107	1/25/17	2/15/18	931142CJ0	AA	Aa2	AA	4,500,000.00	5.8000	1.2498	4,714,011.00	(206,126.38)	120,350.00	4,507,884.62	4,510,305.00	2,420.38
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APPLE INC. / TD SECURITIES

887854	3/3/17	2/23/18	037833BN9	AA+	Aa1	NR	1,142,000.00	1.3000	1.1412	1,143,747.26	(1,637.43)	6,515.74	1,142,109.83	1,142,319.76	209.93
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APPLE INC. / GREAT PACIFIC SECURITIES

892826	4/4/17	2/23/18	037833BN9	AA+	Aa1	NR	2,500,000.00	1.3000	1.2197	2,501,755.83	(1,634.74)	14,263.89	2,500,121.09	2,500,700.00	578.91
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BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO

894519	4/13/17	3/7/18	084664CE9	AA	Aa2	A+	5,500,000.00	1.4500	1.3229	5,506,215.00	(5,524.44)	31,900.00	5,500,690.56	5,499,065.00	(1,625.56)
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WAL-MART STORES INC / BNY Mellon Capital Market

890705	3/22/17	4/11/18	931142DF7	AA	Aa2	AA	3,500,000.00	1.1250	1.3310	3,492,482.00	6,129.45	12,031.25	3,498,611.45	3,494,470.00	(4,141.45)
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WAL-MART STORES INC / BNY Mellon Capital Market

924640	10/19/17	4/11/18	931142DF7	AA	Aa2	AA	3,250,000.00	1.1250	1.3200	3,246,750.00	1,927.33	10,359.38	3,248,677.33	3,244,865.00	(3,812.33)
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MICROSOFT CORP / BNY Mellon Capital Market

896148	4/24/17	5/1/18	594918AS3	AAA	Aaa	AA+	4,178,000.00	1.0000	1.2196	4,168,729.02	6,997.44	10,445.00	4,175,726.46	4,172,359.70	(3,366.76)
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MICROSOFT CORP / GREAT PACIFIC SECURITIES

903818	6/13/17	5/1/18	594918AS3	AAA	Aaa	AA+	2,522,000.00	1.0000	1.3030	2,515,303.11	4,801.54	6,305.00	2,520,104.65	2,518,595.30	(1,509.35)
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APPLE INC. / BNY Mellon Capital Market

893665	4/7/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,695,000.00	1.0000	1.2617	3,684,727.90	7,823.83	9,032.22	3,692,551.73	3,687,979.50	(4,572.23)
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APPLE INC. / UBS FINANCIAL SERVICES

893843	4/10/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2618	4,986,200.00	10,485.12	12,222.22	4,996,685.12	4,990,500.00	(6,185.12)
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APPLE INC. / JP MORGAN CHASE & CO

900836	5/24/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2957	4,986,200.00	10,054.87	12,222.22	4,996,254.87	4,990,500.00	(5,754.87)
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APPLE INC. / JP MORGAN CHASE & CO

904583	6/16/17	5/3/18	037833AJ9	AA+	Aa1	NR	8,119,000.00	1.0000	1.3332	8,095,373.71	16,769.45	19,846.44	8,112,143.16	8,103,573.90	(8,569.26)
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APPLE INC. / MORGAN STANLEY

907914	7/5/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.3958	4,983,750.00	11,233.22	12,222.22	4,994,983.22	4,990,500.00	(4,483.22)
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APPLE INC. / GREAT PACIFIC SECURITIES

934217	12/19/17	5/3/18	037833AJ9	AA+	Aa1	NR	7,500,000.00	1.0000	1.5700	7,483,800.00	5,077.61	8,750.00	7,488,877.61	7,485,750.00	(3,127.61)
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JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES

909905	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(49,773.89)	5,722.22	2,542,515.19	2,548,525.00	6,009.81
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BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
925831	10/26/17	8/15/18	084670BX5	AA	Aa2	A+	2,931,000.00	1.1500	1.4164	2,924,775.52	2,046.11	8,894.77	2,926,821.63	2,919,100.14	(7,721.49)
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
927436	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	2,000,000.00	2.0000	1.4828	2,007,922.94	(2,413.80)	9,444.44	2,005,509.14	2,000,480.00	(5,029.14)
MICROSOFT CORP / JP MORGAN CHASE & CO															
924003	10/16/17	11/3/18	594918BF0	AAA	Aaa	AA+	9,548,000.00	1.3000	1.4746	9,530,718.12	4,813.26	30,341.42	9,535,531.38	9,505,988.80	(29,542.58)
MICROSOFT CORP / JP MORGAN CHASE & CO															
931566	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,116,000.00	1.3000	1.7404	10,075,738.32	6,975.43	20,822.10	10,082,713.75	10,071,489.60	(11,224.15)
WAL-MART STORES INC / JP MORGAN CHASE & CO															
936917	1/8/18	12/15/18	931142DJ9	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(257.64)	9,406.04	7,553,517.36	7,552,265.00	(1,252.36)
Subtotal for MEDIUM-TERM NOTE:							98,551,000.00	1.5406	1.4346	98,700,488.81	(178,312.62)	389,610.46	98,522,176.19	98,429,131.70	(93,044.49)
MEDIUM-TERM NOTE FLOATER															
BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO															
937145	1/9/18	3/7/18	084664CF6	AA	Aa2	A+	2,050,000.00	2.0653	1.6348	2,051,383.75	(558.36)	2,705.00	2,050,825.39	2,052,173.00	1,347.61
Subtotal for MEDIUM-TERM NOTE FLOATER:							2,050,000.00	2.0653	1.6348	2,051,383.75	(558.36)	2,705.00	2,050,825.39	2,052,173.00	1,347.61
MEDIUM-TERM NOTE STEP UP															
WAL-MART STORES INC / GREAT PACIFIC SECURITIES															
906489	6/27/17	6/1/18	931142BB8	AA	Aa2	AA	3,000,000.00	5.4980	1.2608	3,116,433.18	(74,600.90)	98,047.67	3,041,832.28	3,050,490.00	8,657.72
WAL-MART STORES INC / GREAT PACIFIC SECURITIES															
927433	11/6/17	6/1/18	931142BB8	AA	Aa2	AA	5,500,000.00	5.4980	1.4000	5,627,504.47	(53,588.84)	73,077.58	5,573,915.63	5,592,565.00	18,649.37
Subtotal for MEDIUM-TERM NOTE STEP UP:							8,500,000.00	5.4980	1.3509	8,743,937.65	(128,189.74)	171,125.25	8,615,747.91	8,643,055.00	27,307.09
Subtotal for MEDIUM-TERM NOTES:							109,101,000.00	1.8587	1.4318	109,495,810.21	(307,060.72)	563,440.71	109,188,749.49	109,124,359.70	(64,389.79)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
932110	12/6/17	3/8/18	912796NU9	AA+	Aaa	AAA	25,000,000.00	1.2700		24,918,861.11	0.00	50,270.83	24,918,861.11	24,966,750.00	47,888.89
US TREASURY N/B / FTN FINANCIAL															
932329	12/7/17	3/8/18	912796NU9	AA+	Aaa	AAA	15,000,000.00	1.2560		14,952,376.67	0.00	29,306.66	14,952,376.67	14,980,050.00	27,673.33
US TREASURY N/B / TD SECURITIES															
932597	12/8/17	3/8/18	912796NU9	AA+	Aaa	AAA	25,000,000.00	1.2480		24,922,000.00	0.00	47,666.67	24,922,000.00	24,966,750.00	44,750.00
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
933557	12/15/17	3/8/18	912796NU9	AA+	Aaa	AAA	10,000,000.00	1.2745		9,970,615.69	0.00	16,993.34	9,970,615.69	9,986,700.00	16,084.31

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

U. S. TREASURIES

TREASURY BILL

US TREASURY N/B / MORGAN STANLEY

934467	12/20/17	3/8/18	912796NU9	AA+	Aaa	AAA	25,000,000.00	1.3310	24,927,904.17	0.00	39,745.14	24,927,904.17	24,966,750.00	38,845.83
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US TREASURY N/B / Mizuho Securities USA Inc

935648	12/28/17	3/29/18	912796LS6	AA+	Aaa	AAA	25,000,000.00	1.4320	24,909,505.56	0.00	34,805.55	24,909,505.56	24,948,789.00	39,283.44
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US TREASURY N/B / CITIGROUP GLOBAL MARKETS

935651	12/28/17	3/29/18	912796LS6	AA+	Aaa	AAA	25,000,000.00	1.4520	24,908,241.75	0.00	35,291.63	24,908,241.75	24,948,789.00	40,547.25
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US TREASURY N/B / BNY Mellon Capital Market

935874	12/29/17	4/12/18	912796PA1	AA+	Aaa	AAA	30,000,000.00	1.3300	29,884,733.33	0.00	37,683.33	29,884,733.33	29,919,866.10	35,132.77
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US TREASURY N/B / Mizuho Securities USA Inc

933252	12/13/17	4/19/18	912796PB9	AA+	Aaa	AAA	25,000,000.00	1.3200	24,883,583.33	0.00	45,833.33	24,883,583.33	24,925,283.75	41,700.42
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US TREASURY N/B / Mizuho Securities USA Inc

933504	12/14/17	4/19/18	912796PB9	AA+	Aaa	AAA	25,000,000.00	1.3200	24,884,500.00	0.00	44,916.67	24,884,500.00	24,925,283.75	40,783.75
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US TREASURY N/B / MORGAN STANLEY

934933	12/22/17	4/19/18	912796PB9	AA+	Aaa	AAA	20,000,000.00	1.3620	19,910,713.33	0.00	31,023.33	19,910,713.33	19,940,227.00	29,513.67
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US TREASURY N/B / Mizuho Securities USA Inc

935647	12/28/17	4/19/18	912796PB9	AA+	Aaa	AAA	30,000,000.00	1.3550	29,873,533.33	0.00	39,520.83	29,873,533.33	29,910,340.50	36,807.17
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US TREASURY N/B / BNY Mellon Capital Market

936916	1/8/18	4/19/18	912796PB9	AA+	Aaa	AAA	20,000,000.00	1.3750	19,922,847.22	0.00	18,333.33	19,922,847.22	19,940,227.00	17,379.78
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US TREASURY N/B / Mizuho Securities USA Inc

938634	1/18/18	4/19/18	912796PB9	AA+	Aaa	AAA	15,000,000.00	1.4150	14,946,347.92	0.00	8,254.17	14,946,347.92	14,955,170.25	8,822.33
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US TREASURY N/B / JEFFERIES & COMPANY

938839	1/19/18	4/19/18	912796PB9	AA+	Aaa	AAA	30,000,000.00	1.4210	29,893,425.00	0.00	15,394.17	29,893,425.00	29,910,340.50	16,915.50
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US TREASURY N/B / Mizuho Securities USA Inc

934466	12/20/17	5/10/18	912796PF0	AA+	Aaa	AAA	15,000,000.00	1.3950	14,918,043.75	0.00	24,993.75	14,918,043.75	14,941,064.10	23,020.35
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US TREASURY N/B / JEFFERIES & COMPANY

934931	12/22/17	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00	1.3975	9,946,040.97	0.00	15,915.97	9,946,040.97	9,960,709.40	14,668.43
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Subtotal for TREASURY BILL:							370,000,000.00	0.0000	1.3512	368,573,273.13	0.00	535,948.70	368,573,273.13	369,093,090.35	519,817.22
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TREASURY BOND

US TREASURY N/B / JEFFERIES & COMPANY

935185	12/26/17	2/28/18	912828UR9	AA+	Aaa	AAA	15,000,000.00	0.7500	1.3005	14,985,351.56	8,468.63	11,498.62	14,993,820.19	14,993,261.70	(558.49)
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US TREASURY N/B / Mizuho Securities USA Inc

934688	12/21/17	3/31/18	912828UU2	AA+	Aaa	AAA	15,000,000.00	0.7500	1.4042	14,973,046.88	11,320.31	12,980.77	14,984,367.19	14,984,765.70	398.51
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US TREASURY N/B / Mizuho Securities USA Inc

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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

U. S. TREASURIES

TREASURY BOND

934464	12/20/17	5/31/18	912828VE7	AA+	Aaa	AAA	15,000,000.00	1.0000	1.4586	14,969,531.25	8,087.38	17,719.78	14,977,618.63	14,974,804.65	(2,813.98)
Subtotal for TREASURY BOND:															
							45,000,000.00	0.8333	1.3878	44,927,929.69	27,876.32	42,199.17	44,955,806.01	44,952,832.05	(2,973.96)
Subtotal for U. S. TREASURIES:															
							415,000,000.00	0.0904	1.3552	413,501,202.82	27,876.32	578,147.87	413,529,079.14	414,045,922.40	516,843.26
Total County Money Mkt Fnd :															
							1,247,141,770.14	0.2131	1.3218	1,243,895,630.65	(264,217.95)	2,460,167.70	1,244,886,513.77	1,245,291,532.89	405,019.12
Net Asset Value (NAV):															
														1.000325	

Educational Money Mkt Fnd

FUNDS

GOLDMAN SACHS - EDUCATIONAL MMF

2/1/18	AAAm	Aaa-mf	NR	86,783.33	1.2100	86,783.33	0.00	0.00	86,783.33	86,783.33	0.00
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MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF

2/1/18	AAAm	Aaa-mf	NR	89,854.71	1.2170	89,854.71	0.00	0.00	89,854.71	89,854.71	0.00
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INVESCO STIC GOVERNMENT & AGENCY

2/1/18	AAAm	Aaa-mf	AAAmmf	44,150,285.93	1.2460	44,150,285.93	0.00	0.00	44,150,285.93	44,150,285.93	0.00
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Subtotal for FUNDS:

				44,326,923.97	1.2459	44,326,923.97	0.00	0.00	44,326,923.97	44,326,923.97	0.00
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GOVERNMENT AGENCY

DISCOUNT NOTES

FNMA DISCOUNT / JP MORGAN CHASE & CO

934707	12/21/17	2/2/18	313589SP9	A-1+	P-1	F1+	15,000,000.00	1.2300	14,977,962.50	0.00	21,525.00	14,999,487.50	14,999,400.00	(87.50)
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FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS

934919	12/22/17	2/2/18	313397SP7	A-1+	P-1	F1+	8,300,000.00	1.3000	8,287,411.67	0.00	12,288.61	8,299,700.28	8,299,668.00	(32.28)
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FHLB DISC CORP / TD SECURITIES

936095	1/2/18	2/2/18	313385SP2	A-1+	P-1	NR	23,104,000.00	1.2950	23,078,235.83	0.00	24,933.07	23,103,168.90	23,103,168.26	(0.64)
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FNMA DISCOUNT / TD SECURITIES

934704	12/21/17	2/5/18	313589SS3	A-1+	P-1	F1+	10,000,000.00	1.2300	9,984,283.33	0.00	14,350.00	9,998,633.33	9,998,560.00	(73.33)
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FHLB DISC CORP / JEFFERIES & COMPANY

936093	1/2/18	2/5/18	313385SS6	A-1+	P-1	NR	30,000,000.00	1.2950	29,963,308.33	0.00	32,375.00	29,995,683.33	29,995,680.00	(3.33)
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FNMA DISCOUNT / MORGAN STANLEY

934705	12/21/17	2/6/18	313589ST1	A-1+	P-1	F1+	10,000,000.00	1.2300	9,983,941.67	0.00	14,350.00	9,998,291.67	9,998,200.00	(91.67)
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FHLB DISC CORP / MORGAN STANLEY

927850	11/8/17	2/7/18	313385SU1	A-1+	P-1	NR	15,000,000.00	1.2150	14,953,931.25	0.00	43,031.25	14,996,962.50	14,996,745.00	(217.50)
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FNMA DISCOUNT / Mizuho Securities USA Inc

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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

GOVERNMENT AGENCY

DISCOUNT NOTES

934206	12/19/17	2/7/18	313589SU8	A-1+	P-1	F1+	30,000,000.00	1.2500	29,947,916.67	0.00	45,833.33	29,993,750.00	29,993,400.00	(350.00)
FNMA DISCOUNT / JP MORGAN CHASE & CO														
934216	12/19/17	2/7/18	313589SU8	A-1+	P-1	F1+	30,000,000.00	1.2500	29,947,916.67	0.00	45,833.33	29,993,750.00	29,993,400.00	(350.00)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS														
933955	12/18/17	2/8/18	313397SV4	A-1+	P-1	F1+	15,000,000.00	1.2800	14,972,266.67	0.00	24,000.00	14,996,266.67	14,996,250.00	(16.67)
FHLB DISC CORP / FTN FINANCIAL														
928382	11/10/17	2/9/18	313385SW7	A-1+	P-1	NR	15,000,000.00	1.2340	14,953,210.83	0.00	42,675.84	14,995,886.67	14,995,665.00	(221.67)
FHLB DISC CORP / TD SECURITIES														
933986	12/18/17	2/9/18	313385SW7	A-1+	P-1	NR	30,800,000.00	1.3000	30,741,052.22	0.00	50,050.00	30,791,102.22	30,791,098.80	(3.42)
FNMA DISCOUNT / BNY Mellon Capital Market														
934207	12/19/17	2/9/18	313589SW4	A-1+	P-1	F1+	50,000,000.00	1.2500	49,909,722.22	0.00	76,388.89	49,986,111.11	49,985,500.00	(611.11)
FNMA DISCOUNT / BNY Mellon Capital Market														
934209	12/19/17	2/9/18	313589SW4	A-1+	P-1	F1+	10,000,000.00	1.2500	9,981,944.44	0.00	15,277.78	9,997,222.22	9,997,100.00	(122.22)
FHLB DISC CORP / Mizuho Securities USA Inc														
936097	1/2/18	2/9/18	313385SW7	A-1+	P-1	NR	25,000,000.00	1.2800	24,966,222.22	0.00	26,666.67	24,992,888.89	24,992,775.00	(113.89)
FNMA DISCOUNT / JEFFERIES & COMPANY														
933971	12/18/17	2/13/18	313589TA1	A-1+	P-1	F1+	15,000,000.00	1.2300	14,970,787.50	0.00	23,062.50	14,993,850.00	14,993,550.00	(300.00)
FHLB DISC CORP / FTN FINANCIAL														
934456	12/20/17	2/14/18	313385TB2	A-1+	P-1	NR	10,000,000.00	1.3010	9,979,762.22	0.00	15,539.72	9,995,301.94	9,995,310.00	8.06
FHLB DISC CORP / DEUTSCHE														
934692	12/21/17	2/14/18	313385TB2	A-1+	P-1	NR	10,000,000.00	1.3100	9,979,986.11	0.00	15,283.33	9,995,269.44	9,995,310.00	40.56
FHLB DISC CORP / JEFFERIES & COMPANY														
933975	12/18/17	2/16/18	313385TD8	A-1+	P-1	NR	10,000,000.00	1.3000	9,978,333.33	0.00	16,250.00	9,994,583.33	9,994,580.00	(3.33)
FHLB DISC CORP / TD SECURITIES														
934219	12/19/17	2/20/18	313385TH9	A-1+	P-1	NR	15,000,000.00	1.3050	14,965,743.75	0.00	23,925.00	14,989,668.75	14,989,650.00	(18.75)
FHLB DISC CORP / JEFFERIES & COMPANY														
935414	12/27/17	2/21/18	313385TJ5	A-1+	P-1	NR	15,000,000.00	1.3050	14,969,550.00	0.00	19,575.00	14,989,125.00	14,989,170.00	45.00
FHLB DISC CORP / UBS														
934936	12/22/17	2/23/18	313385TL0	A-1+	P-1	NR	35,000,000.00	1.2800	34,921,600.00	0.00	51,022.22	34,972,622.22	34,972,210.00	(412.22)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS														
934205	12/19/17	2/26/18	313589TP8	A-1+	P-1	F1+	15,000,000.00	1.2800	14,963,200.00	0.00	23,466.67	14,986,666.67	14,986,500.00	(166.67)
FED FARM CR BK / FTN FINANCIAL														
895149	4/18/17	2/27/18	313313TQ1	A-1+	P-1	F1+	15,000,000.00	1.0600	14,860,875.00	0.00	127,641.67	14,988,516.67	14,985,915.00	(2,601.67)

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
930802	11/29/17	2/28/18	313385TR7	A-1+	P-1	NR	15,000,000.00	1.2890	14,951,125.42	0.00	34,373.33	14,985,498.75	14,985,375.00	(123.75)	
FNMA DISCOUNT / TD SECURITIES															
933976	12/18/17	3/2/18	313589TT0	A-1+	P-1	F1+	10,000,000.00	1.2700	9,973,894.44	0.00	15,875.00	9,989,769.44	9,989,300.00	(469.44)	
FHLB DISC CORP / TD SECURITIES															
934937	12/22/17	3/2/18	313385TT3	A-1+	P-1	NR	5,825,000.00	1.3200	5,810,049.17	0.00	8,756.91	5,818,806.08	5,818,761.43	(44.65)	
FHLB DISC CORP / CASTLE OAK SECURITIES															
935411	12/27/17	3/5/18	313385TW6	A-1+	P-1	NR	20,000,000.00	1.3150	19,950,322.22	0.00	26,300.00	19,976,622.22	19,976,400.00	(222.22)	
FED FARM CR BK / BNY Mellon Capital Market															
895157	4/18/17	3/7/18	313313TY4	A-1+	P-1	F1+	10,000,000.00	1.0700	9,903,997.22	0.00	85,897.22	9,989,894.44	9,987,400.00	(2,494.44)	
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
933972	12/18/17	3/7/18	313589TY9	A-1+	P-1	F1+	15,000,000.00	1.2800	14,957,866.67	0.00	24,000.00	14,981,866.67	14,981,100.00	(766.67)	
FNMA DISCOUNT / UBS FINANCIAL															
933992	12/18/17	3/7/18	313589TY9	A-1+	P-1	F1+	50,000,000.00	1.2800	49,859,555.56	0.00	80,000.00	49,939,555.56	49,937,000.00	(2,555.56)	
FNMA DISCOUNT / JP MORGAN CHASE & CO															
933983	12/18/17	3/9/18	313589UA9	A-1+	P-1	F1+	25,000,000.00	1.2800	24,928,000.00	0.00	40,000.00	24,968,000.00	24,968,500.00	500.00	
FHLB DISC CORP / FTN FINANCIAL															
934938	12/22/17	3/9/18	313385UA2	A-1+	P-1	NR	50,000,000.00	1.3000	49,860,972.22	0.00	74,027.78	49,935,000.00	49,933,500.00	(1,500.00)	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
935644	12/28/17	3/9/18	313385UA2	A-1+	P-1	NR	30,000,000.00	1.3150	29,922,195.83	0.00	38,354.17	29,960,550.00	29,960,100.00	(450.00)	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
935875	12/29/17	3/9/18	313385UA2	A-1+	P-1	NR	45,000,000.00	1.3100	44,885,375.00	0.00	55,675.00	44,941,050.00	44,940,150.00	(900.00)	
FHLB DISC CORP / JP MORGAN CHASE & CO															
936498	1/4/18	3/12/18	313385UD6	A-1+	P-1	NR	15,000,000.00	1.3350	14,962,731.25	0.00	15,575.00	14,978,306.25	14,978,385.00	78.75	
FED FARM CR BK / Mizuho Securities USA Inc															
934699	12/21/17	3/13/18	313313UE6	A-1+	P-1	F1+	10,000,000.00	1.2900	9,970,616.67	0.00	15,050.00	9,985,666.67	9,985,200.00	(466.67)	
FHLB DISC CORP / FTN FINANCIAL															
936500	1/4/18	3/14/18	313385UF1	A-1+	P-1	NR	10,000,000.00	1.3350	9,974,412.50	0.00	10,383.33	9,984,795.83	9,984,900.00	104.17	
FHLB DISC CORP / UBS															
933967	12/18/17	3/16/18	313385UH7	A-1+	P-1	NR	15,000,000.00	1.3200	14,951,600.00	0.00	24,750.00	14,976,350.00	14,976,165.00	(185.00)	
FHLB DISC CORP / CASTLE OAK SECURITIES															
936919	1/8/18	3/19/18	313385UL8	A-1+	P-1	NR	10,000,000.00	1.3150	9,974,430.56	0.00	8,766.67	9,983,197.23	9,983,010.00	(187.23)	
FHLB DISC CORP / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
933968	12/18/17	3/20/18	313385UM6	A-1+	P-1	NR	15,000,000.00	1.3200	14,949,400.00	0.00	24,750.00	14,974,150.00	14,973,960.00	(190.00)	
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
933969	12/18/17	3/21/18	313385UN4	A-1+	P-1	NR	15,000,000.00	1.3200	14,948,850.00	0.00	24,750.00	14,973,600.00	14,973,405.00	(195.00)	
FHLB DISC CORP / BNY Mellon Capital Market															
937137	1/9/18	3/26/18	313385UT1	A-1+	P-1	NR	13,000,000.00	1.3500	12,962,950.00	0.00	11,212.50	12,974,162.50	12,974,546.00	383.50	
FHLB DISC CORP / BNY Mellon Capital Market															
937142	1/9/18	3/27/18	313385UU8	A-1+	P-1	NR	15,000,000.00	1.3500	14,956,687.50	0.00	12,937.50	14,969,625.00	14,970,150.00	525.00	
FHLB DISC CORP / RBC															
938838	1/19/18	4/2/18	313385VA1	A-1+	P-1	NR	12,750,000.00	1.3800	12,714,321.25	0.00	6,353.75	12,720,675.00	12,719,782.50	(892.50)	
FHLB DISC CORP / RBC															
937371	1/10/18	4/3/18	313385VB9	A-1+	P-1	NR	10,000,000.00	1.3750	9,968,298.61	0.00	8,402.78	9,976,701.39	9,975,940.00	(761.39)	
FHLB DISC CORP / BARCLAYS CAPITAL															
938836	1/19/18	4/4/18	313385VC7	A-1+	P-1	NR	12,000,000.00	1.4100	11,964,750.00	0.00	6,110.00	11,970,860.00	11,970,600.00	(260.00)	
FHLB DISC CORP / BANK OF AMERICA															
937372	1/10/18	4/6/18	313385VE3	A-1+	P-1	NR	10,000,000.00	1.3750	9,967,152.78	0.00	8,402.78	9,975,555.56	9,974,760.00	(795.56)	
FHLB DISC CORP / BARCLAYS CAPITAL															
938835	1/19/18	4/6/18	313385VE3	A-1+	P-1	NR	6,500,000.00	1.4150	6,480,327.57	0.00	3,321.32	6,483,648.89	6,483,594.00	(54.89)	
FREDDIE DISCOUNT / MORGAN STANLEY															
937129	1/9/18	4/10/18	313397VJ7	A-1+	P-1	F1+	20,000,000.00	1.3900	19,929,727.78	0.00	17,761.11	19,947,488.89	19,946,400.00	(1,088.89)	
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
937374	1/10/18	4/11/18	313385VK9	A-1+	P-1	NR	10,000,000.00	1.4140	9,964,257.22	0.00	8,641.11	9,972,898.33	9,972,780.00	(118.33)	
FHLB DISC CORP / JP MORGAN CHASE & CO															
938343	1/17/18	4/13/18	313385VM5	A-1+	P-1	NR	20,000,000.00	1.4500	19,930,722.22	0.00	12,083.33	19,942,805.55	19,944,000.00	1,194.45	
FHLB DISC CORP / CASTLE OAK SECURITIES															
938342	1/17/18	4/16/18	313385VQ6	A-1+	P-1	NR	9,525,000.00	1.4350	9,491,208.74	0.00	5,695.16	9,496,903.90	9,497,187.00	283.10	
FHLB DISC CORP / BARCLAYS CAPITAL															
938341	1/17/18	4/18/18	313385V52	A-1+	P-1	NR	10,921,000.00	1.4500	10,880,971.50	0.00	6,598.10	10,887,569.60	10,888,258.84	689.24	
FHLB DISC CORP / CASTLE OAK SECURITIES															
938837	1/19/18	4/20/18	313385VU7	A-1+	P-1	NR	3,000,000.00	1.4440	2,989,049.67	0.00	1,564.33	2,990,614.00	2,990,769.00	155.00	
FHLB DISC CORP / FTN FINANCIAL															
937365	1/10/18	4/26/18	313385WA0	A-1+	P-1	NR	12,000,000.00	1.4200	11,949,826.67	0.00	10,413.33	11,960,240.00	11,960,280.00	40.00	
Subtotal for DISCOUNT NOTES:							987,725,000.00	0.0000	1.2981	985,124,810.67	0.00	1,532,126.39	986,656,937.06	986,640,463.83	(16,473.23)
GOVT AGENCY-FIX-30/360															

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Issuer / Broker																
UNITED STATES DOLLAR																
Educational Money Mkt Fnd																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
FED FARM CR BK / FTN FINANCIAL																
919155	9/14/17	2/12/18	3133EFZR1	AA+	Aaa	AAA	2,000,000.00	0.8000	1.1402	1,997,020.00	2,758.51	6,088.89	1,999,778.51	1,999,000.00	(778.51)	
FANNIE MAE / BNY Mellon Capital Market																
934457	12/20/17	2/15/18	31398AMD1	AA+	Aaa	AAA	15,000,000.00	4.0650	1.3103	15,061,470.00	(45,823.09)	69,443.75	15,015,646.91	15,061,500.00	45,853.09	
FANNIE MAE / FTN FINANCIAL																
882529	1/27/17	2/27/18	3136G1DG1	AA+	Aaa	AAA	5,000,000.00	1.0500	0.9169	5,007,150.00	(6,673.33)	22,458.33	5,000,476.67	4,996,700.00	(3,776.67)	
FREDDIE MAC / FTN FINANCIAL																
897526	5/2/17	3/7/18	3137EADP1	AA+	Aaa	AAA	2,121,000.00	0.8750	1.1375	2,116,312.59	4,134.14	7,423.50	2,120,446.73	2,119,388.04	(1,058.69)	
FED HM LN BK BD / JP MORGAN CHASE & CO																
935643	12/28/17	3/9/18	313378A43	AA+	Aaa	NR	1,040,000.00	1.3750	1.4000	1,039,936.94	29.31	1,310.83	1,039,966.25	1,040,041.60	75.35	
FANNIE MAE / FTN FINANCIAL																
886631	2/24/17	3/13/18	3136G1G52	AA+	Aaa	AAA	2,000,000.00	1.2500	0.9500	2,006,268.00	(5,573.39)	9,583.33	2,000,694.61	1,999,420.00	(1,274.61)	
FANNIE MAE / JP MORGAN CHASE & CO																
935655	12/28/17	3/28/18	3136G1GZ6	AA+	Aaa	AAA	225,000.00	1.0000	1.4500	224,745.76	93.22	206.25	224,838.98	224,730.00	(108.98)	
FED FARM CR BK / FTN FINANCIAL																
895675	4/20/17	4/2/18	3133EEWH9	AA+	Aaa	AAA	2,500,000.00	1.0000	1.1234	2,497,090.00	2,390.96	8,263.89	2,499,480.96	2,497,425.00	(2,055.96)	
FED HM LN BK BD / FTN FINANCIAL																
893070	4/5/17	4/3/18	3130AB3S3	AA+	Aaa	NR	10,000,000.00	1.1250	1.1074	10,001,730.00	(1,430.39)	36,875.00	10,000,299.61	9,992,000.00	(8,299.61)	
FED FARM CR BK / BNY Mellon Capital Market																
938339	1/17/18	4/6/18	3133EGKJ3	AA+	Aaa	AAA	23,000,000.00	0.7400	1.4250	22,965,383.39	6,134.59	6,618.89	22,971,517.98	22,961,590.00	(9,927.98)	
Subtotal for GOVT AGENCY-FIX-30/360:								62,886,000.00	1.6634	1.2606	62,917,106.68	(43,959.47)	168,272.66	62,873,147.21	62,891,794.64	18,647.43
GOV'T AGY - CALLABLE																
FANNIE MAE / FTN FINANCIAL																
899219	5/12/17	5/25/18	3135G0XK4	AA+	Aaa	AAA	2,000,000.00	1.0500	1.2576	1,995,738.00	4,262.00	3,850.00	2,000,000.00	1,996,500.00	(3,500.00)	
Subtotal for GOV'T AGY - CALLABLE:								2,000,000.00	1.0500	1.2576	1,995,738.00	4,262.00	3,850.00	2,000,000.00	1,996,500.00	(3,500.00)
Subtotal for GOVERNMENT AGENCY:								1,052,611,000.00	0.1014	1.2958	1,050,037,655.35	(39,697.47)	1,704,249.05	1,051,530,084.27	1,051,528,758.47	(1,325.80)
MEDIUM-TERM NOTES																
MEDIUM-TERM NOTE																
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES																
883649	2/6/17	2/9/18	084670BH0	AA	Aa2	A+	1,043,000.00	1.5500	1.3235	1,045,358.12	(2,306.15)	7,723.99	1,043,051.97	1,042,916.56	(135.41)	
BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO																
887113	2/28/17	2/9/18	084670BH0	AA	Aa2	A+	3,056,000.00	1.5500	1.2844	3,063,609.44	(7,430.92)	22,631.38	3,056,178.52	3,055,755.52	(423.00)	

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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

WAL-MART STORES INC / BNY Mellon Capital Market

882108	1/25/17	2/15/18	931142CJ0	AA	Aa2	AA	4,500,000.00	5.8000	1.2498	4,714,011.00	(206,126.38)	120,350.00	4,507,884.62	4,510,305.00	2,420.38
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WAL-MART STORES INC / JP MORGAN CHASE & CO

886849	2/27/17	2/15/18	931142CJ0	AA	Aa2	AA	2,404,000.00	5.8000	1.2165	2,509,559.64	(101,312.99)	64,293.64	2,408,246.65	2,409,505.16	1,258.51
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WAL-MART STORES INC / GREAT PACIFIC SECURITIES

889403	3/14/17	2/15/18	931142CJ0	AA	Aa2	AA	1,247,000.00	5.8000	1.2527	1,298,662.41	(49,477.29)	33,350.32	1,249,185.12	1,249,855.63	670.51
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APPLE INC. / GREAT PACIFIC SECURITIES

892636	4/3/17	2/23/18	037833BN9	AA+	Aa1	NR	2,590,000.00	1.3000	1.2094	2,592,058.66	(1,917.13)	14,777.39	2,590,141.53	2,590,725.20	583.67
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WAL-MART STORES INC / BNY Mellon Capital Market

890706	3/22/17	4/11/18	931142DF7	AA	Aa2	AA	3,500,000.00	1.1250	1.3310	3,492,482.00	6,129.45	12,031.25	3,498,611.45	3,494,470.00	(4,141.45)
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MICROSOFT CORP / BNY Mellon Capital Market

896149	4/24/17	5/1/18	594918AS3	AAA	Aaa	AA+	4,178,000.00	1.0000	1.2196	4,168,729.02	6,997.44	10,445.00	4,175,726.46	4,172,359.70	(3,366.76)
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MICROSOFT CORP / DAIWA CAPITAL MARKETS

907008	6/29/17	5/1/18	594918AS3	AAA	Aaa	AA+	10,000,000.00	1.0000	1.3448	9,971,300.00	20,147.02	25,000.00	9,991,447.02	9,986,500.00	(4,947.02)
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MICROSOFT CORP / GREAT PACIFIC SECURITIES

921681	9/29/17	5/1/18	594918AS3	AAA	Aaa	AA+	2,050,000.00	1.0000	1.3317	2,046,019.68	2,290.56	5,125.00	2,048,310.24	2,047,232.50	(1,077.74)
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APPLE INC. / BNY Mellon Capital Market

893666	4/7/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,695,000.00	1.0000	1.2617	3,684,727.90	7,823.83	9,032.22	3,692,551.73	3,687,979.50	(4,572.23)
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APPLE INC. / UBS FINANCIAL SERVICES

893859	4/10/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2618	4,986,200.00	10,485.12	12,222.22	4,996,685.12	4,990,500.00	(6,185.12)
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APPLE INC. / JP MORGAN CHASE & CO

900835	5/24/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2957	4,986,200.00	10,054.87	12,222.22	4,996,254.87	4,990,500.00	(5,754.87)
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APPLE INC. / JP MORGAN CHASE & CO

904584	6/16/17	5/3/18	037833AJ9	AA+	Aa1	NR	6,000,000.00	1.0000	1.3332	5,982,540.00	12,392.74	14,666.67	5,994,932.74	5,988,600.00	(6,332.74)
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APPLE INC. / GREAT PACIFIC SECURITIES

907007	6/29/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,487,000.00	1.0000	1.3343	5,471,627.46	10,720.32	13,412.67	5,482,347.78	5,476,574.70	(5,773.08)
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APPLE INC. / MORGAN STANLEY

907917	7/5/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,000,000.00	1.0000	1.3958	2,990,250.00	6,739.93	7,333.33	2,996,989.93	2,994,300.00	(2,689.93)
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APPLE INC. / GREAT PACIFIC SECURITIES

934218	12/19/17	5/3/18	037833AJ9	AA+	Aa1	NR	7,500,000.00	1.0000	1.5700	7,483,800.00	5,077.61	8,750.00	7,488,877.61	7,485,750.00	(3,127.61)
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BERKSHIRE HATHAWAY INC / BNY Mellon Capital Market

901302	5/26/17	5/15/18	084664BE0	AA	Aa2	A+	3,975,000.00	5.4000	1.3651	4,128,919.95	(108,052.69)	45,315.00	4,020,867.26	4,034,267.25	13,399.99
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JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

909906	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(49,773.89)	5,722.22	2,542,515.19	2,548,525.00	6,009.81	
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES																
918492	9/11/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,000,000.00	5.1500	1.3647	2,063,311.04	(29,156.40)	4,577.78	2,034,154.64	2,038,820.00	4,665.36	
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES																
927437	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	3,825,000.00	2.0000	1.4828	3,840,152.62	(4,616.39)	18,062.50	3,835,536.23	3,825,918.00	(9,618.23)	
MICROSOFT CORP / JP MORGAN CHASE & CO																
931568	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,000,000.00	1.3000	1.7404	9,960,200.00	6,895.44	20,583.34	9,967,095.44	9,956,000.00	(11,095.44)	
Subtotal for MEDIUM-TERM NOTE:								92,550,000.00	1.9247	1.3818	93,072,008.02	(454,415.90)	487,628.14	92,617,592.12	92,577,359.72	(40,232.40)

MEDIUM-TERM NOTE STEP UP

WAL-MART STORES INC / GREAT PACIFIC SECURITIES																
906490	6/27/17	6/1/18	931142BB8	AA	Aa2	AA	17,000,000.00	5.4980	1.2608	17,659,788.02	(422,738.43)	555,603.45	17,237,049.59	17,286,110.00	49,060.41	
Subtotal for MEDIUM-TERM NOTE STEP UP:																
Subtotal for MEDIUM-TERM NOTES:								109,550,000.00	2.4792	1.3631	110,731,796.04	(877,154.33)	1,043,231.59	109,854,641.71	109,863,469.72	8,828.01

U. S. TREASURIES

TREASURY BILL

US TREASURY N/B / JP MORGAN CHASE & CO															
933970	12/18/17	2/1/18	912796J6	AA+	Aaa	AAA	15,000,000.00		1.2201	14,977,123.13	0.00	22,876.87	14,977,123.13	14,999,520.00	22,396.87
US TREASURY N/B / Mizuho Securities USA Inc															
933965	12/18/17	2/15/18	912796NS4	AA+	Aaa	AAA	15,000,000.00		1.2600	14,969,025.00	0.00	23,625.00	14,969,025.00	14,992,558.65	23,533.65
US TREASURY N/B / BNY Mellon Capital Market															
934204	12/19/17	2/22/18	912796NT2	AA+	Aaa	AAA	20,000,000.00		1.2645	19,954,337.50	0.00	30,910.00	19,954,337.50	19,985,096.60	30,759.10
US TREASURY N/B / RBC															
933980	12/18/17	3/1/18	912796LN7	AA+	Aaa	AAA	15,000,000.00		1.2730	14,961,279.58	0.00	23,868.75	14,961,279.58	14,983,627.05	22,347.47
US TREASURY N/B / Mizuho Securities USA Inc															
933993	12/18/17	3/8/18	912796NU9	AA+	Aaa	AAA	30,000,000.00		1.2760	29,914,933.33	0.00	47,850.00	29,914,933.33	29,960,100.00	45,166.67
US TREASURY N/B / BNY Mellon Capital Market															
933994	12/18/17	3/15/18	912796NW5	AA+	Aaa	AAA	30,000,000.00		1.2900	29,906,475.00	0.00	48,375.00	29,906,475.00	29,953,013.40	46,538.40
US TREASURY N/B / BNY Mellon Capital Market															
934458	12/20/17	3/15/18	912796NW5	AA+	Aaa	AAA	5,000,000.00		1.3205	4,984,410.76	0.00	7,886.32	4,984,410.76	4,992,168.90	7,758.14
US TREASURY N/B / JP MORGAN CHASE & CO															
934459	12/20/17	3/22/18	912796NX3	AA+	Aaa	AAA	10,000,000.00		1.3550	9,965,372.22	0.00	16,184.72	9,965,372.22	9,981,822.90	16,450.68
US TREASURY N/B / BNP PARIBAS															

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Issuer / Broker																
UNITED STATES DOLLAR																
Educational Money Mkt Fnd																
U. S. TREASURIES																
TREASURY BILL																
934693	12/21/17	3/22/18	912796NX3	AA+	Aaa	AAA	10,000,000.00	1.3390		9,966,153.06	0.00	15,621.66	9,966,153.06	9,981,822.90	15,669.84	
US TREASURY N/B / Mizuho Securities USA Inc																
934696	12/21/17	3/22/18	912796NX3	AA+	Aaa	AAA	15,000,000.00	1.3350		14,949,381.30	0.00	23,362.48	14,949,381.30	14,972,734.35	23,353.05	
US TREASURY N/B / CITIGROUP GLOBAL MARKETS																
935652	12/28/17	3/29/18	912796LS6	AA+	Aaa	AAA	10,000,000.00	1.4520		9,963,296.70	0.00	14,116.65	9,963,296.70	9,979,515.60	16,218.90	
US TREASURY N/B / JP MORGAN CHASE & CO																
935878	12/29/17	3/29/18	912796LS6	AA+	Aaa	AAA	10,000,000.00	1.4250		9,964,375.00	0.00	13,458.33	9,964,375.00	9,979,515.60	15,140.60	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
937135	1/9/18	3/29/18	912796LS6	AA+	Aaa	AAA	25,000,000.00	1.3600		24,925,388.89	0.00	21,722.22	24,925,388.89	24,948,789.00	23,400.11	
US TREASURY N/B / DEUTSCHE																
937136	1/9/18	3/29/18	912796LS6	AA+	Aaa	AAA	25,000,000.00	1.3550		24,925,663.19	0.00	21,642.36	24,925,663.19	24,948,789.00	23,125.81	
US TREASURY N/B / DEUTSCHE																
937143	1/9/18	3/29/18	912796LS6	AA+	Aaa	AAA	50,000,000.00	1.3550		49,851,326.39	0.00	43,284.72	49,851,326.39	49,897,578.00	46,251.61	
US TREASURY N/B / TD SECURITIES																
937373	1/10/18	4/12/18	912796PA1	AA+	Aaa	AAA	11,000,000.00	1.4200		10,960,082.22	0.00	9,545.56	10,960,082.22	10,970,617.57	10,535.35	
US TREASURY N/B / DEUTSCHE																
937818	1/12/18	5/31/18	912796PH6	AA+	Aaa	AAA	10,000,000.00	1.4660		9,943,396.11	0.00	8,144.44	9,943,396.11	9,951,083.30	7,687.19	
Subtotal for TREASURY BILL:								306,000,000.00	0.0000	1.3294	305,082,019.38	0.00	392,475.08	305,082,019.38	305,478,352.82	396,333.44
TREASURY BOND																
US TREASURY N/B / BNY Mellon Capital Market																
933997	12/18/17	2/15/18	912828H94	AA+	Aaa	AAA	10,000,000.00	1.0000	1.2886	9,995,312.50	3,575.21	12,228.26	9,998,887.71	9,999,023.40	135.69	
US TREASURY N/B / CITIGROUP GLOBAL MARKETS																
933996	12/18/17	2/28/18	912828UR9	AA+	Aaa	AAA	30,000,000.00	0.7500	1.2591	29,969,531.25	19,042.97	27,969.61	29,988,574.22	29,986,523.40	(2,050.82)	
US TREASURY N/B / BNY Mellon Capital Market																
937366	1/10/18	4/30/18	912828UZ1	AA+	Aaa	AAA	20,000,000.00	0.6250	1.4366	19,950,781.25	9,843.75	7,596.69	19,960,625.00	19,961,328.20	703.20	
US TREASURY N/B / BNY Mellon Capital Market																
937643	1/11/18	4/30/18	912828UZ1	AA+	Aaa	AAA	3,000,000.00	0.6250	1.4441	2,992,617.19	1,422.38	1,087.71	2,994,039.57	2,994,199.23	159.66	
US TREASURY N/B / DEUTSCHE																
938050	1/16/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8729	9,961,718.75	1,611.84	414.36	9,963,330.59	9,955,859.40	(7,471.19)	
US TREASURY N/B / JEFFERIES & COMPANY																
938633	1/18/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8864	9,960,546.88	1,461.23	414.36	9,962,008.11	9,955,859.40	(6,148.71)	
Subtotal for TREASURY BOND:								83,000,000.00	0.9262	1.4616	82,830,507.82	36,957.38	49,710.99	82,867,465.20	82,852,793.03	(14,672.17)

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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

Subtotal for U. S. TREASURIES:	389,000,000.00	0.1976	1.3576	387,912,527.20	36,957.38	442,186.07	387,949,484.58	388,331,145.85	381,661.27
Total Educational Money Mkt Fnd :	1,595,487,923.97	0.2853	1.3141	1,593,008,902.56	(879,894.42)	3,189,666.71	1,593,661,134.53	1,594,050,298.01	389,163.48
Net Asset Value (NAV):									

1.000244

Extended Fund

FUNDS

LAIF - EXTENDED FUND

2/1/18	NR	64,217,822.24	1.3500	64,217,822.24	0.00	0.00	64,217,822.24	64,217,822.24	0.00
Subtotal for FUNDS:									

CERTIFICATES OF DEPOSIT

YANKEE CD-30/360

ROYAL BANK OF CANADA NY / RBC

794626	7/30/15	7/30/18	78009NVR4	AA-	Aa3	AA	38,000,000.00	1.6930	1.6930	38,000,000.00	0.00	1,787.06	38,000,000.00	38,021,052.00	21,052.00
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ROYAL BANK OF CANADA NY / RBC

794627	7/30/15	7/30/18	78009NVR4	AA-	Aa3	AA	50,000,000.00	1.6930	1.6930	50,000,000.00	0.00	2,351.39	50,000,000.00	50,027,700.00	27,700.00
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ROYAL BANK OF CANADA NY / RBC

925851	3/31/16	3/29/19	78009NB21	AA-	Aa3	AA	40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	233,020.00	40,000,000.00	39,857,880.00	(142,120.00)
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Subtotal for YANKEE CD-30/360:

128,000,000.00	1.7011	1.7011	128,000,000.00	0.00	237,158.45	128,000,000.00	127,906,632.00	(93,368.00)
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YANKEE CD-ACT/360

TORONTO DOMINION BANK NY / TD SECURITIES

918487	9/10/15	9/10/18	89113EZG4	AA-	Aa1	AA-	50,000,000.00	1.7500	1.7500	50,000,000.00	0.00	350,000.00	50,000,000.00	50,015,100.00	15,100.00
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TORONTO DOMINION BANK NY / TD SECURITIES

918488	9/10/15	9/10/18	89113EZG4	AA-	Aa1	AA-	21,000,000.00	1.7500	1.7500	21,000,000.00	0.00	147,000.00	21,000,000.00	21,006,342.00	6,342.00
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Subtotal for YANKEE CD-ACT/360:

71,000,000.00	1.7500	1.7500	71,000,000.00	0.00	497,000.00	71,000,000.00	71,021,442.00	21,442.00
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Subtotal for CERTIFICATES OF DEPOSIT:

199,000,000.00	1.7186	1.7186	199,000,000.00	0.00	734,158.45	199,000,000.00	198,928,074.00	(71,926.00)
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GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

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	102,978.33	24,600,000.00	24,595,818.00	(4,182.00)
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FED HM LN BK BD / BARCLAYS CAPITAL

828098	2/18/16	3/19/18	3130A7CX1	AA+	Aaa	NR	25,000,000.00	0.8750	0.8901	24,992,250.00	7,254.66	80,208.33	24,999,504.66	24,986,250.00	(13,254.66)
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FED HM LN BK BD / BARCLAYS CAPITAL

828099	2/18/16	3/19/18	3130A7CX1	AA+	Aaa	NR	50,000,000.00	0.8750	0.8901	49,984,500.00	14,509.32	160,416.67	49,999,009.32	49,972,500.00	(26,509.32)
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FED FARM CR BK / BANK OF AMERICA

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

836752	4/12/16	4/18/18	3133EF3B1	AA+	Aaa	AAA	50,000,000.00	0.7500	0.8181	49,932,000.00	60,787.88	107,291.67	49,992,787.88	49,923,500.00	(69,287.88)
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FED FARM CR BK / BANK OF AMERICA

836753	4/12/16	4/18/18	3133EF3B1	AA+	Aaa	AAA	50,000,000.00	0.7500	0.8181	49,932,000.00	60,787.88	107,291.67	49,992,787.88	49,923,500.00	(69,287.88)
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FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

804836	9/28/15	4/25/18	3130A4GJ5	AA+	Aaa	NR	18,450,000.00	1.1250	0.9299	18,541,327.50	(83,051.87)	55,350.00	18,458,275.63	18,436,900.50	(21,375.13)
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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	(43,380.12)	34,833.33	19,005,639.88	18,973,590.00	(32,049.88)
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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	2,770.28	36,666.67	19,999,610.28	19,972,200.00	(27,410.28)
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FED HM LN BK BD / CASTLE OAK SECURITIES

781217	5/15/15	6/8/18	313379DT3	AA+	Aaa	NR	6,750,000.00	1.2500	1.0800	6,784,472.25	(30,503.10)	12,421.88	6,753,969.15	6,743,520.00	(10,449.15)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

789023	6/30/15	6/8/18	313379DT3	AA+	Aaa	NR	21,000,000.00	1.2500	1.0880	21,098,070.00	(86,297.89)	38,645.83	21,011,772.11	20,979,840.00	(31,932.11)
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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	(2,855,444.18)	208,000.00	32,447,115.82	32,382,720.00	(64,395.82)
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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	(115,980.95)	43,920.00	36,017,939.05	35,927,280.00	(90,659.05)
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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	(13,355.05)	5,856.00	4,802,254.55	4,790,304.00	(11,950.55)
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FED HM LN BK BD / BARCLAYS CAPITAL

850035	6/30/16	6/29/18	3130A8NC3	AA+	Aaa	NR	34,000,000.00	0.7200	0.7200	34,000,000.00	0.00	21,760.00	34,000,000.00	33,879,640.00	(120,360.00)
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FED HM LN BK BD / JEFFERIES & COMPANY

850036	6/30/16	6/29/18	3130A8NC3	AA+	Aaa	NR	33,000,000.00	0.7200	0.7200	33,000,000.00	0.00	21,120.00	33,000,000.00	32,883,180.00	(116,820.00)
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FED HM LN BK BD / DEUTSCHE

850037	6/30/16	6/29/18	3130A8NC3	AA+	Aaa	NR	33,000,000.00	0.7200	0.7200	33,000,000.00	0.00	21,120.00	33,000,000.00	32,883,180.00	(116,820.00)
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FED HM LN BK BD / MORGAN STANLEY

860084	9/1/16	6/29/18	3130A9C74	AA+	Aaa	NR	50,000,000.00	0.9150	0.9151	50,000,000.00	0.00	40,666.67	50,000,000.00	49,863,000.00	(137,000.00)
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FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

858841	8/25/16	7/13/18	3130A97C9	AA+	Aaa	NR	50,000,000.00	0.8250	0.8428	49,983,482.68	12,570.70	20,625.00	49,996,053.38	49,843,000.00	(153,053.38)
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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	7,913.83	61,493.06	10,998,343.83	10,967,880.00	(30,463.83)
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FED HM LN BK BD / BARCLAYS CAPITAL

851199	7/8/16	8/7/18	3130A8PK3	AA+	Aaa	NR	25,000,000.00	0.6250	0.7259	24,948,000.00	39,086.78	75,520.83	24,987,086.78	24,864,000.00	(123,086.78)
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ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FED HM LN BK BD / BARCLAYS CAPITAL

851200	7/8/16	8/7/18	3130A8PK3	AA+	Aaa	NR	50,000,000.00	0.6250	0.7259	49,896,000.00	78,173.56	151,041.67	49,974,173.56	49,728,000.00	(246,173.56)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

797836	8/18/15	8/14/18	3130A6AL1	AA+	Aaa	NR	23,500,000.00	1.1500	1.1561	23,495,770.00	3,471.27	125,365.97	23,499,241.27	23,424,330.00	(74,911.27)
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FED HM LN BK BD / DEUTSCHE

803288	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	6,500,000.00	1.1250	1.2180	6,482,255.00	14,067.37	27,828.13	6,496,322.37	6,475,820.00	(20,502.37)
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FED HM LN BK BD / DEUTSCHE

803289	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	19,000,000.00	1.1250	1.2044	18,955,730.00	35,095.08	81,343.75	18,990,825.08	18,929,320.00	(61,505.08)
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FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

858844	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	25,000,000.00	0.8750	0.8872	24,993,750.00	4,282.87	74,739.58	24,998,032.87	24,853,250.00	(144,782.87)
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FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

858845	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	50,000,000.00	0.8750	0.8872	49,987,500.00	8,565.74	149,479.17	49,996,065.74	49,706,500.00	(289,565.74)
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FED HM LN BK BD / MORGAN STANLEY

860083	9/1/16	9/28/18	3130A9C82	AA+	Aaa	NR	50,000,000.00	0.9350	0.9351	50,000,000.00	0.00	159,729.17	50,000,000.00	49,724,000.00	(276,000.00)
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FREDDIE MAC / JP MORGAN CHASE & CO

864161	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	40,000,000.00	0.8750	0.8770	39,998,400.00	1,073.33	119,583.33	39,999,473.33	39,756,800.00	(242,673.33)
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FREDDIE MAC / JP MORGAN CHASE & CO

864162	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,341.67	149,479.17	49,999,341.67	49,696,000.00	(303,341.67)
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FREDDIE MAC / JP MORGAN CHASE & CO

864163	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,341.67	149,479.17	49,999,341.67	49,696,000.00	(303,341.67)
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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	31,236.70	79,687.50	24,990,736.70	24,879,250.00	(111,486.70)
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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	62,473.40	159,375.00	49,981,473.40	49,758,500.00	(222,973.40)
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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	5,186.59	31,875.00	9,998,456.59	9,951,700.00	(46,756.59)
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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	5,502.56	33,468.75	10,498,362.56	10,449,285.00	(49,077.56)
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FREDDIE MAC / JP MORGAN CHASE & CO

864482	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	3,944.20	147,048.61	49,997,794.20	49,635,500.00	(362,294.20)
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FREDDIE MAC / JP MORGAN CHASE & CO

864483	9/30/16	10/30/18	3134GAQP2	AA+	Aa2	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	3,944.20	147,048.61	49,997,794.20	49,635,500.00	(362,294.20)
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FREDDIE MAC / JP MORGAN CHASE & CO

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

864484	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8810	29,996,310.00	2,366.52	88,229.17	29,998,676.52	29,781,300.00	(217,376.52)
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FANNIE MAE / TD SECURITIES

866789	10/17/16	11/27/18	3135G0YT4	AA+	Aaa	AAA	25,000,000.00	1.6250	0.9323	25,361,092.25	(220,456.32)	72,222.22	25,140,635.93	24,955,750.00	(184,885.93)
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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	53,698.48	73,437.50	49,979,198.48	49,692,000.00	(287,198.48)
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FED HM LN BK BD / BANK OF AMERICA

874919	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	20,000,000.00	1.2500	1.2521	19,999,200.00	435.88	10,416.67	19,999,635.88	19,871,200.00	(128,435.88)
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FED HM LN BK BD / BANK OF AMERICA

874920	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,089.71	26,041.67	49,999,089.71	49,678,000.00	(321,089.71)
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FED HM LN BK BD / BANK OF AMERICA

874921	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,089.71	26,041.67	49,999,089.71	49,678,000.00	(321,089.71)
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FED HM LN BK BD / BNY Mellon Capital Market

874922	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	15,000,000.00	1.2500	1.2521	14,999,400.00	326.91	7,812.50	14,999,726.91	14,903,400.00	(96,326.91)
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FED HM LN BK BD / DEUTSCHE

882759	1/30/17	1/17/19	3130AAMC9	AA+	Aaa	NR	35,505,000.00	1.2500	1.3281	35,451,387.45	27,375.01	17,259.38	35,478,762.46	35,271,022.05	(207,740.41)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

882760	1/30/17	1/17/19	3130AAMC9	AA+	Aaa	NR	25,000,000.00	1.2500	1.3281	24,962,250.00	19,275.46	12,152.78	24,981,525.46	24,835,250.00	(146,275.46)
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FANNIE MAE / JP MORGAN CHASE & CO.

828824	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0799	24,941,000.00	38,025.85	107,638.89	24,979,025.85	24,742,250.00	(236,775.85)
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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	76,051.71	215,277.78	49,958,051.71	49,484,500.00	(473,551.71)
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FED HM LN BK BD / DEUTSCHE

887112	2/28/17	3/8/19	3133782M2	AA+	Aaa	NR	30,000,000.00	1.5000	1.3144	30,111,000.00	(50,634.25)	178,750.00	30,060,365.75	29,849,100.00	(211,265.75)
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FED HM LN BK BD / JP MORGAN CHASE & CO

888363	3/8/17	3/8/19	3133782M2	AA+	Aaa	NR	50,000,000.00	1.5000	1.4328	50,066,000.00	(29,608.33)	297,916.67	50,036,391.67	49,748,500.00	(287,891.67)
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FED HM LN BK BD / JP MORGAN CHASE & CO

892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(31,664.89)	56,082.81	7,571,903.21	7,520,286.30	(51,616.91)
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FED HM LN BK BD / BARCLAYS CAPITAL

889021	3/10/17	3/18/19	3130AAXX1	AA+	Aaa	NR	25,000,000.00	1.3750	1.4918	24,942,000.00	25,574.18	126,996.53	24,967,574.18	24,822,750.00	(144,824.18)
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FREDDIE MAC / MORGAN STANLEY

832959	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	15,000,000.00	1.1250	1.1359	14,995,050.00	3,004.08	49,687.50	14,998,054.08	14,840,550.00	(157,504.08)
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FREDDIE MAC / MORGAN STANLEY

832960	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1359	49,983,500.00	10,013.59	165,625.00	49,993,513.59	49,468,500.00	(525,013.59)
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ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FREDDIE MAC / DEUTSCHE

837917	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,379,000.00	(621,000.00)
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FREDDIE MAC / DEUTSCHE

837920	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,379,000.00	(621,000.00)
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FREDDIE MAC / DEUTSCHE

837921	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,379,000.00	(621,000.00)
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FREDDIE MAC / DEUTSCHE

837922	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,379,000.00	(621,000.00)
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FREDDIE MAC / DEUTSCHE

837923	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,379,000.00	(621,000.00)
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FREDDIE MAC / DEUTSCHE

837924	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,379,000.00	(621,000.00)
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FED FARM CR BK / BNY Mellon Capital Market

894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	15,279.20	183,040.00	47,976,543.20	47,608,320.00	(368,223.20)
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FED FARM CR BK / JEFFERIES & COMPANY

894938	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	12,000,000.00	1.3200	1.3648	11,989,440.00	4,165.33	45,760.00	11,993,605.33	11,902,080.00	(91,525.33)
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FED FARM CR BK / DEUTSCHE

839097	4/26/16	4/26/19	3133EF4Y0	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0000	25,000,000.00	0.00	65,972.22	25,000,000.00	24,744,750.00	(255,250.00)
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FED HM LN BK BD / BANK OF AMERICA NA

928434	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	23,943.42	86,625.00	35,955,903.42	35,690,580.00	(265,323.42)
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FED HM LN BK BD / GREAT PACIFIC SECURITIES

928455	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	8,000,000.00	1.3750	1.4691	7,984,880.00	5,320.76	19,250.00	7,990,200.76	7,931,240.00	(58,960.76)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

905576	6/22/17	6/14/19	313379EE5	AA+	Aaa	NR	10,000,000.00	1.6250	1.4331	10,037,280.00	(11,466.74)	21,215.28	10,025,813.26	9,942,000.00	(83,813.26)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

911721	7/28/17	6/14/19	313379EE5	AA+	Aaa	NR	19,000,000.00	1.6250	1.4206	19,071,592.00	(19,380.67)	40,309.03	19,052,211.33	18,889,800.00	(162,411.33)
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FED HM LN BK BD / MORGAN STANLEY

913615	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	15,000,000.00	1.6250	1.3954	15,062,400.00	(16,069.88)	31,822.92	15,046,330.12	14,913,000.00	(133,330.12)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

913616	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	21,000,000.00	1.6250	1.3957	21,087,255.00	(22,470.79)	44,552.08	21,064,784.21	20,878,200.00	(186,584.21)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

908718	7/12/17	7/12/19	3130ABRS7	AA+	Aaa	NR	15,000,000.00	1.4600	1.4906	14,991,000.00	2,487.50	11,558.33	14,993,487.50	14,861,100.00	(132,387.50)
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FREDDIE MAC / TD SECURITIES

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
853062	7/20/16	7/19/19	3137EAE1	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	30,894.81	7,291.67	24,970,394.81	24,565,125.00	(405,269.81)
FANNIE MAE / TD SECURITIES															
855142	8/2/16	8/2/19	3135G0N33	AA+	Aaa	AAA	15,000,000.00	0.8750	0.9319	14,974,800.00	12,576.67	65,260.42	14,987,376.67	14,729,550.00	(257,826.67)
FANNIE MAE / BARCLAYS CAPITAL															
872756	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	35,000,000.00	1.0000	1.4067	34,615,315.00	165,472.54	148,750.00	34,780,787.54	34,405,875.00	(374,912.54)
FANNIE MAE / BARCLAYS CAPITAL															
872757	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	50,000,000.00	1.0000	1.4108	49,445,000.00	238,733.67	212,500.00	49,683,733.67	49,151,250.00	(532,483.67)
FANNIE MAE / JP MORGAN CHASE & CO															
887105	2/28/17	8/28/19	3135G0P49	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3937	39,614,400.00	142,672.00	170,000.00	39,757,072.00	39,321,000.00	(436,072.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
916418	8/28/17	9/13/19	313380FB8	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	5,204.08	131,770.83	24,980,204.08	24,707,750.00	(272,454.08)
FED HM LN BK BD / DEUTSCHE															
920111	9/20/17	9/13/19	313380FB8	AA+	Aaa	NR	15,000,000.00	1.3750	1.4869	14,967,336.60	6,001.27	75,052.08	14,973,337.87	14,824,650.00	(148,687.87)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
896807	4/27/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	20,000,000.00	1.4400	1.4087	20,015,200.00	(4,658.61)	80,000.00	20,010,541.39	19,847,600.00	(162,941.39)
FED FARM CR BK / DEUTSCHE															
897277	5/1/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	40,000,000.00	1.4400	1.5016	39,940,400.00	18,080.90	160,000.00	39,958,480.90	39,695,200.00	(263,280.90)
FANNIE MAE / BARCLAYS CAPITAL															
868035	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	56,630.21	134,722.22	49,922,630.21	49,057,250.00	(865,380.21)
FANNIE MAE / BARCLAYS CAPITAL															
868036	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	56,630.21	134,722.22	49,922,630.21	49,057,250.00	(865,380.21)
FREDDIE MAC / CASTLE OAK SECURITIES															
927743	11/7/17	10/25/19	3134GBT2	AA+	Aaa	AAA	3,150,000.00	1.6250	1.7002	3,145,432.50	541.91	11,943.75	3,145,974.41	3,124,359.00	(21,615.41)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
916419	8/28/17	11/8/19	3130AC2Q6	AA+	Aaa	NR	10,000,000.00	1.4500	1.4460	10,000,900.30	(174.36)	33,430.56	10,000,725.94	9,892,700.00	(108,025.94)
FED HM LN BK BD / BANK OF AMERICA															
871866	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	4,629.87	145,138.89	49,993,129.87	49,332,750.00	(660,379.87)
FED HM LN BK BD / BANK OF AMERICA															
871867	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	4,629.87	145,138.89	49,993,129.87	49,332,750.00	(660,379.87)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
878363	12/30/16	11/15/19	3130AA3R7	AA+	Aaa	NR	45,000,000.00	1.3750	1.4929	44,851,050.00	56,270.00	130,625.00	44,907,320.00	44,399,475.00	(507,845.00)
FREDDIE MAC / JEFFERIES & COMPANY															
883202	2/1/17	1/17/20	3137EAEE5	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5496	19,971,360.00	9,672.05	11,666.67	19,981,032.05	19,747,300.00	(233,732.05)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / JP MORGAN CHASE & CO															
887109	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	9,866.67	318,750.00	49,977,866.67	49,304,750.00	(673,116.67)
FANNIE MAE / JP MORGAN CHASE & CO															
887110	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	9,866.67	318,750.00	49,977,866.67	49,304,750.00	(673,116.67)
FANNIE MAE / JP MORGAN CHASE & CO															
887111	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5219	19,987,200.00	3,946.67	127,500.00	19,991,146.67	19,721,900.00	(269,246.67)
FED FARM CR BK / DEUTSCHE															
897278	5/1/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	25,000,000.00	1.5500	1.5645	24,989,500.00	2,669.49	116,250.00	24,992,169.49	24,644,750.00	(347,419.49)
FED FARM CR BK / MORGAN STANLEY															
905308	6/21/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	5,500,000.00	1.5500	1.5789	5,495,600.00	956.52	25,575.00	5,496,556.52	5,421,845.00	(74,711.52)
FED FARM CR BK / JP MORGAN CHASE & CO															
898356	5/8/17	5/8/20	3133EHJA2	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5688	49,972,550.00	6,684.58	178,680.56	49,979,234.58	49,334,500.00	(644,734.58)
FED HM LN BK BD / DEUTSCHE															
902919	6/7/17	6/12/20	313383HU8	AA+	Aaa	NR	22,000,000.00	1.7500	1.5181	22,149,710.00	(32,287.69)	52,402.78	22,117,422.31	21,775,380.00	(342,042.31)
FED HM LN BK BD / DEUTSCHE															
903115	6/8/17	6/12/20	313383HU8	AA+	Aaa	NR	4,220,000.00	1.7500	1.5235	4,248,020.80	(6,022.92)	10,051.81	4,241,997.88	4,176,913.80	(65,084.08)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
905577	6/22/17	6/12/20	313383HU8	AA+	Aaa	NR	20,000,000.00	1.7500	1.5900	20,092,520.00	(18,936.34)	47,638.89	20,073,583.66	19,795,800.00	(277,783.66)
FED FARM CR BK / DEUTSCHE															
905575	6/22/17	6/15/20	3133EHNK5	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	2,197.80	15,466.73	7,851,429.60	7,727,716.20	(123,713.40)
FANNIE MAE / BARCLAYS CAPITAL															
912219	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	50,000,000.00	1.5000	1.6040	49,848,500.00	25,273.40	2,083.33	49,873,773.40	49,109,250.00	(764,523.40)
FANNIE MAE / BARCLAYS CAPITAL															
912220	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	10,000,000.00	1.5000	1.6040	9,969,700.00	5,054.68	416.67	9,974,754.68	9,821,850.00	(152,904.68)
FED HM LN BK BD / BNY Mellon Capital Market															
918099	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	15,000,000.00	1.3750	1.4829	14,951,850.00	6,259.50	70,468.75	14,958,109.50	14,648,550.00	(309,559.50)
FED HM LN BK BD / BARCLAYS CAPITAL															
918100	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.4829	29,903,700.00	12,519.00	140,937.50	29,916,219.00	29,297,100.00	(619,119.00)
FREDDIE MAC / TD SECURITIES															
921685	9/29/17	9/29/20	3137EAEJ4	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	3,066.94	82,604.17	14,975,916.94	14,746,725.00	(229,191.94)
FED FARM CR BK / BNY Mellon Capital Market															
923727	10/13/17	10/13/20	3133EHF57	AA+	Aaa	AAA	25,000,000.00	1.6800	1.6965	24,988,000.00	1,200.00	126,000.00	24,989,200.00	24,569,500.00	(419,700.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	337.15	19,791.67	4,995,537.15	4,942,625.00	(52,912.15)	
FREDDIE MAC / CITIGROUP GLOBAL MARKETS																
928974	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	25,000,000.00	1.8750	1.9080	24,976,000.00	1,685.77	98,958.33	24,977,685.77	24,713,125.00	(264,560.77)	
FED FARM CR BK / JEFFERIES & COMPANY																
930409	11/27/17	11/27/20	3133EHW58	AA+	Aaa	AAA	12,000,000.00	1.9000	1.9075	11,997,403.20	153.88	40,533.33	11,997,557.08	11,862,120.00	(135,437.08)	
FED HM LN BK BD / BANK OF AMERICA																
939799	1/25/18	12/11/20	313371U79	AA+	Aaa	NR	7,345,000.00	3.1250	2.2413	7,524,805.60	(1,041.35)	3,825.52	7,523,764.25	7,522,749.00	(1,015.25)	
Subtotal for GOVT AGENCY-FIX-30/360:								3,207,210,000.00	1.1903	1.1727	3,208,587,581.63	(2,017,602.68)	9,585,400.36	3,206,569,978.95	3,179,502,718.85	(27,067,260.10)
Subtotal for GOVERNMENT AGENCY:								3,207,210,000.00	1.1903	1.1727	3,208,587,581.63	(2,017,602.68)	9,585,400.36	3,206,569,978.95	3,179,502,718.85	(27,067,260.10)

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

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	(567,502.79)	111,604.57	4,180,411.42	4,182,556.17	2,144.75
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	(964,900.01)	189,056.48	7,081,601.31	7,085,188.01	3,586.70

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	(3,148,603.05)	668,611.11	25,045,396.95	25,057,250.00	11,853.05
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	10,807.48	10,670.00	3,103,291.64	3,099,095.68	(4,195.96)

APPLE INC. / MORGAN STANLEY

783479	5/29/15	5/3/18	037833AJ9	AA+	Aa1	NR	13,000,000.00	1.0000	1.2600	12,903,118.16	88,425.36	31,777.78	12,991,543.52	12,975,300.00	(16,243.52)
APPLE INC. / MORGAN STANLEY															
783480	5/29/15	5/3/18	037833AJ9	AA+	Aa1	NR	25,000,000.00	1.0000	1.2561	24,816,500.00	167,482.92	61,111.11	24,983,982.92	24,952,500.00	(31,482.92)

APPLE INC. / DAIWA CAPITAL MARKETS

792446	7/20/15	5/3/18	037833AJ9	AA+	Aa1	NR	10,000,000.00	1.0000	1.3879	9,894,300.00	96,004.69	24,444.44	9,990,304.69	9,981,000.00	(9,304.69)
APPLE INC. / JEFFERIES & COMPANY															
797118	8/13/15	5/3/18	037833AJ9	AA+	Aa1	NR	10,000,000.00	1.0000	1.4609	9,877,400.00	111,090.61	24,444.44	9,988,490.61	9,981,000.00	(7,490.61)

APPLE INC. / DAIWA CAPITAL MARKETS

797355	8/14/15	5/3/18	037833AJ9	AA+	Aa1	NR	10,000,000.00	1.0000	1.3992	9,893,800.00	96,220.02	24,444.44	9,990,020.02	9,981,000.00	(9,020.02)
APPLE INC. / MORGAN STANLEY															
797356	8/14/15	5/3/18	037833AJ9	AA+	Aa1	NR	9,000,000.00	1.0000	1.4102	8,901,810.00	88,962.75	22,000.00	8,990,772.75	8,982,900.00	(7,872.75)

BERKSHIRE HATHAWAY INC / MORGAN STANLEY

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

774634	4/9/15	5/15/18	084664BE0	AA	Aa2	A+	25,001,000.00	5.4000	1.1030	28,265,880.59	(2,960,626.48)	285,011.40	25,305,254.11	25,373,764.91	68,510.80
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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	21,513.96	46,655.56	16,997,543.96	17,002,210.00	4,666.04
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JOHNSON & JOHNSON / TD SECURITIES

866583	10/14/16	7/15/18	478160AU8	AAA	Aaa	AAA	16,000,000.00	5.1500	1.1044	17,120,320.00	(829,143.33)	36,622.22	16,291,176.67	16,310,560.00	19,383.33
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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	(435,854.24)	230,555.56	25,087,895.76	25,006,000.00	(81,895.76)
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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	26,185.19	111,222.22	34,991,185.19	34,846,000.00	(145,185.19)
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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	(246,768.96)	64,166.67	25,077,981.04	24,974,250.00	(103,731.04)
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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	(48,540.11)	21,572.83	8,421,598.64	8,396,342.85	(25,255.79)
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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	(32,795.71)	24,826.39	10,011,264.29	9,987,400.00	(23,864.29)
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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	(36,309.00)	24,826.39	10,012,471.00	9,987,400.00	(25,071.00)
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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	(39,587.58)	24,826.39	10,013,612.42	9,987,400.00	(26,212.42)
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WAL-MART STORES INC / MORGAN STANLEY

764157	2/9/15	12/15/18	931142D9J	AA	Aa2	AA	9,675,000.00	1.9500	1.2491	9,929,065.50	(196,506.65)	24,106.88	9,732,558.85	9,677,902.50	(54,656.35)
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WAL-MART STORES INC / JP MORGAN CHASE & CO

886124	2/22/17	12/15/18	931142D9J	AA	Aa2	AA	10,000,000.00	1.9500	1.3604	10,105,200.00	(54,613.78)	24,916.67	10,050,586.22	10,003,000.00	(47,586.22)
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WAL-MART STORES INC / BNY Mellon Capital Market

888364	3/8/17	12/15/18	931142D9J	AA	Aa2	AA	50,000,000.00	1.9500	1.4514	50,433,500.00	(219,812.40)	124,583.33	50,213,687.60	50,015,000.00	(198,687.60)
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WAL-MART STORES INC / BNY Mellon Capital Market

892284	3/31/17	2/1/19	931142CP6	AA	Aa2	AA	16,879,000.00	4.1250	1.4766	17,683,621.93	(365,737.24)	0.00	17,317,884.69	17,067,200.85	(250,683.84)
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APPLE INC. / COAK

884575	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	2,000,000.00	1.5500	1.5888	1,998,480.00	744.14	14,897.22	1,999,224.14	1,991,480.00	(7,744.14)
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APPLE INC. / GOLDMAN SACHS

884576	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	5,000,000.00	1.5500	1.5888	4,996,200.00	1,860.36	37,243.06	4,998,060.36	4,978,700.00	(19,360.36)
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APPLE INC. / CASTLE OAK SECURITIES

893848	4/10/17	2/8/19	037833CE8	AA+	Aa1	NR	3,000,000.00	1.5500	1.4640	3,004,617.00	(2,041.86)	22,345.83	3,002,575.14	2,987,220.00	(15,355.14)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

JOHNSON & JOHNSON / JP MORGAN CHASE & CO

883647	2/6/17	3/1/19	478160BR4	AAA	Aaa	AAA	10,000,000.00	1.1250	1.4137	9,941,300.00	27,971.14	46,875.00	9,969,271.14	9,908,000.00	(61,271.14)
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JOHNSON & JOHNSON / JP MORGAN CHASE & CO

886126	2/22/17	3/1/19	478160BR4	AAA	Aaa	AAA	14,000,000.00	1.1250	1.3404	13,939,940.00	27,929.14	65,625.00	13,967,869.14	13,871,200.00	(96,669.14)
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APPLE INC. / BNY Mellon Capital Market

874437	12/6/16	5/6/19	037833AQ3	AA+	Aa1	NR	6,691,000.00	2.1000	1.6876	6,756,036.52	(31,023.17)	33,176.21	6,725,013.35	6,708,062.05	(16,951.30)
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APPLE INC. / BNY Mellon Capital Market

880386	1/13/17	5/6/19	037833AQ3	AA+	Aa1	NR	7,000,000.00	2.1000	1.6239	7,075,320.00	(34,178.82)	34,708.33	7,041,141.18	7,017,850.00	(23,291.18)
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APPLE INC. / BNY Mellon Capital Market

885009	2/14/17	5/6/19	037833AQ3	AA+	Aa1	NR	10,000,000.00	2.1000	1.5517	10,119,500.00	(51,703.87)	49,583.33	10,067,796.13	10,025,500.00	(42,296.13)
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APPLE INC. / JP MORGAN CHASE & CO

889402	3/14/17	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	1.6824	5,043,750.00	(17,964.70)	24,791.67	5,025,785.30	5,012,750.00	(13,035.30)
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APPLE INC. / TD SECURITIES

893147	4/6/17	5/6/19	037833AQ3	AA+	Aa1	NR	5,214,000.00	2.1000	1.5601	5,271,458.28	(22,600.26)	25,852.75	5,248,858.02	5,227,295.70	(21,562.32)
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MICROSOFT CORP / JP MORGAN CHASE & CO

892290	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	15,000,000.00	1.1000	1.5800	14,833,650.00	58,919.72	79,291.67	14,892,569.72	14,806,500.00	(86,069.72)
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MICROSOFT CORP / GREAT PACIFIC SECURITIES

892291	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	10,000,000.00	1.1000	1.5890	9,887,039.70	40,009.55	52,861.11	9,927,049.25	9,871,000.00	(56,049.25)
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MICROSOFT CORP / GREAT PACIFIC SECURITIES

892292	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	7,475,000.00	1.1000	1.5890	7,390,562.18	29,907.14	39,513.68	7,420,469.32	7,378,572.50	(41,896.82)
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WAL-MART STORES INC / MORGAN STANLEY

924912	10/20/17	10/9/19	931142DY6	AA	Aa2	AA	4,000,000.00	1.7500	1.7512	3,999,920.00	11.40	19,638.89	3,999,931.40	3,978,640.00	(21,291.40)
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MICROSOFT CORP / TD SECURITIES

903350	6/9/17	2/6/20	594918BV5	AAA	Aaa	AA+	5,906,000.00	1.8500	1.6274	5,940,018.56	(8,246.92)	53,112.99	5,931,771.64	5,860,700.98	(71,070.66)
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APPLE INC. / JP MORGAN CHASE & CO

887108	2/28/17	2/7/20	037833AX8	AA+	Aa1	NR	5,000,000.00	1.5500	1.7601	4,970,000.00	9,433.43	37,027.78	4,979,433.43	4,928,550.00	(50,883.43)
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APPLE INC. / BNY Mellon Capital Market

892293	3/31/17	2/7/20	037833AX8	AA+	Aa1	NR	17,308,000.00	1.5500	1.7431	17,212,944.46	27,794.02	128,175.36	17,240,738.48	17,060,668.68	(180,069.80)
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MICROSOFT CORP / JP MORGAN CHASE & CO

896808	4/27/17	2/12/20	594918AY0	AAA	Aaa	AA+	30,000,000.00	1.8500	1.7358	30,092,700.00	(25,273.43)	260,541.67	30,067,426.57	29,984,700.00	(82,726.57)
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MICROSOFT CORP / DAIWA CAPITAL MARKETS

903351	6/9/17	2/12/20	594918AY0	AAA	Aaa	AA+	12,500,000.00	1.8500	1.6612	12,561,375.00	(14,786.09)	108,559.03	12,546,588.91	12,493,625.00	(52,963.91)
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MICROSOFT CORP / BARCLAYS CAPITAL

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>Extended Fund</u>																
MEDIUM-TERM NOTES																
MEDIUM-TERM NOTE																
940669	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	4,750,000.00	2.0000	2.3786	4,701,930.00	0.00	0.00	4,701,930.00	4,702,452.50	522.50	
MICROSOFT CORP / BARCLAYS CAPITAL																
940672	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	10,250,000.00	2.0000	2.3744	10,147,397.50	0.00	0.00	10,147,397.50	10,147,397.50	0.00	
JOHNSON & JOHNSON / JP MORGAN CHASE & CO																
928375	11/10/17	11/10/20	478160CH5	AAA	Aaa	AAA	5,000,000.00	1.9500	1.9869	4,994,650.00	401.25	21,937.50	4,995,051.25	4,970,250.00	(24,801.25)	
APPLE INC. / JP MORGAN CHASE & CO																
940012	1/26/18	11/13/20	037833DJ6	AA+	Aa1	NR	6,000,000.00	2.0000	2.3636	5,941,200.00	291.96	1,666.67	5,941,491.96	5,941,200.00	(291.96)	
Subtotal for MEDIUM-TERM NOTE:								585,400,000.00	2.1650	1.4482	596,131,113.82	(9,423,154.22)	3,369,481.63	586,707,959.60	584,764,535.88	(1,943,423.72)
Subtotal for MEDIUM-TERM NOTES:								585,400,000.00	2.1650	1.4482	596,131,113.82	(9,423,154.22)	3,369,481.63	586,707,959.60	584,764,535.88	(1,943,423.72)
MUNICIPAL DEBT																
ORANGE COUNTY POB 2017A																
COUNTY OF ORANGE /																
880382	1/13/17	2/1/18	68428LDT8	NR	NR	NR	95,000,000.00	1.3609	1.3607	95,000,000.00	0.00	0.00	95,000,000.00	94,993,350.00	(6,650.00)	
COUNTY OF ORANGE /																
880381	1/13/17	5/1/18	68428LDU5	NR	NR	NR	95,000,000.00	1.4609	1.4612	95,000,000.00	0.00	0.00	95,000,000.00	94,488,900.00	(511,100.00)	
COUNTY OF ORANGE /																
880384	1/13/17	6/29/18	68428LDV3	NR	NR	NR	80,540,000.00	1.4809	1.4810	80,540,000.00	0.00	0.00	80,540,000.00	79,799,837.40	(740,162.60)	
Subtotal for ORANGE COUNTY POB 2017A:								270,540,000.00	1.4317	1.4318	270,540,000.00	0.00	0.00	270,540,000.00	269,282,087.40	(1,257,912.60)
ORANGE COUNTY POB 2018																
COUNTY OF ORANGE /																
937824	1/12/18	7/31/18	68428LDW1	NR	NR	NR	20,000,000.00	1.8810	1.8810	20,000,000.00	0.00	19,855.00	20,000,000.00	20,000,000.00	0.00	
Subtotal for ORANGE COUNTY POB 2018:								20,000,000.00	1.8810	1.8810	20,000,000.00	0.00	19,855.00	20,000,000.00	20,000,000.00	0.00
ORANGE COUNTY POB 2018A																
COUNTY OF ORANGE /																
937826	1/12/18	10/31/18	68428LDX9	NR	NR	NR	118,448,000.00	2.1030	2.1039	118,448,000.00	0.00	131,467.41	118,448,000.00	118,448,000.00	0.00	
COUNTY OF ORANGE /																
937828	1/12/18	1/31/19	68428LDY7	NR	NR	NR	118,448,000.00	2.2030	2.2023	118,448,000.00	0.00	137,718.83	118,448,000.00	118,448,000.00	0.00	
COUNTY OF ORANGE /																
937832	1/12/18	4/30/19	68428LDZ4	NR	NR	NR	118,449,000.00	2.2530	2.2536	118,449,000.00	0.00	140,845.73	118,449,000.00	118,449,000.00	0.00	
Subtotal for ORANGE COUNTY POB 2018A:								355,345,000.00	2.1863	2.1866	355,345,000.00	0.00	410,031.97	355,345,000.00	355,345,000.00	0.00

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

Subtotal for MUNICIPAL DEBT:							645,885,000.00	1.8608	1.8610	645,885,000.00	0.00	429,886.97	645,885,000.00	644,627,087.40	(1,257,912.60)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
843887	5/25/16	2/28/18	912828UR9	AA+	Aaa	AAA	31,000,000.00	0.7500	0.8906	30,923,710.94	73,090.61	98,908.84	30,996,801.55	30,986,074.18	(10,727.37)
US TREASURY N/B / DEUTSCHE															
844746	5/31/16	2/28/18	912828UR9	AA+	Aaa	AAA	15,400,000.00	0.7500	0.8761	15,366,312.50	32,261.85	49,135.36	15,398,574.35	15,393,082.01	(5,492.34)
US TREASURY N/B / JEFFERIES & COMPANY															
846636	6/10/16	2/28/18	912828UR9	AA+	Aaa	AAA	46,900,000.00	0.7500	0.7248	46,920,152.34	(19,285.92)	149,639.50	46,900,866.42	46,878,931.58	(21,934.84)
US TREASURY N/B / BARCLAYS CAPITAL															
781912	5/20/15	4/15/18	912828K25	AA+	Aaa	AAA	25,000,000.00	0.7500	0.9756	24,838,867.19	150,046.39	56,146.98	24,988,913.58	24,966,797.00	(22,116.58)
US TREASURY N/B / JEFFERIES & COMPANY															
842106	5/13/16	5/31/18	912828VE7	AA+	Aaa	AAA	20,900,000.00	1.0000	0.7882	20,989,804.69	(75,517.58)	36,173.08	20,914,287.11	20,864,894.48	(49,392.63)
US TREASURY N/B / JEFFERIES & COMPANY															
842107	5/13/16	5/31/18	912828VE7	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7882	50,214,843.75	(180,664.06)	86,538.46	50,034,179.69	49,916,015.50	(118,164.19)
US TREASURY N/B / BARCLAYS CAPITAL															
842275	5/16/16	5/31/18	912828VE7	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7893	50,212,890.63	(178,885.28)	86,538.46	50,034,005.35	49,916,015.50	(117,989.85)
US TREASURY N/B / JEFFERIES & COMPANY															
842276	5/16/16	5/31/18	912828VE7	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7931	50,208,984.38	(175,602.98)	86,538.46	50,033,381.40	49,916,015.50	(117,365.90)
US TREASURY N/B / JEFFERIES & COMPANY															
842277	5/16/16	5/31/18	912828VE7	AA+	Aaa	AAA	44,000,000.00	1.0000	0.7912	44,185,625.00	(155,974.83)	76,153.85	44,029,650.17	43,926,093.64	(103,556.53)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
858056	8/19/16	8/31/18	912828RE2	AA+	Aaa	AAA	50,000,000.00	1.5000	0.7165	50,789,062.50	(564,679.50)	319,060.77	50,224,383.00	49,937,500.00	(286,883.00)
US TREASURY N/B / JEFFERIES & COMPANY															
803053	9/17/15	9/15/18	912828L40	AA+	Aaa	AAA	50,000,000.00	1.0000	1.1098	49,839,843.75	127,070.96	191,988.95	49,966,914.71	49,770,508.00	(196,406.71)
US TREASURY N/B / JP MORGAN CHASE & CO															
866790	10/17/16	10/31/18	912828WD8	AA+	Aaa	AAA	25,000,000.00	1.2500	0.8721	25,190,429.69	(120,810.23)	80,283.15	25,069,619.46	24,895,019.50	(174,599.96)
US TREASURY N/B / JP MORGAN CHASE & CO															
892295	3/31/17	10/31/18	912828RP7	AA+	Aaa	AAA	50,000,000.00	1.7500	1.1901	50,437,500.00	(231,973.23)	224,792.82	50,205,526.77	49,974,609.50	(230,917.27)
US TREASURY N/B / DEUTSCHE															
940011	1/26/18	11/15/18	912810EB0	AA+	Aaa	AAA	22,000,000.00	9.0000	1.7824	23,256,406.25	(25,728.46)	32,817.68	23,230,677.79	23,206,562.50	(24,115.29)
US TREASURY N/B / JP MORGAN CHASE & CO															
940208	1/29/18	11/15/18	912810EB0	AA+	Aaa	AAA	2,000,000.00	9.0000	1.7632	2,113,359.38	(1,172.68)	1,491.71	2,112,186.70	2,109,687.50	(2,499.20)
US TREASURY N/B / CASTLE OAK SECURITIES															
868926	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	50,000,000.00	1.2500	0.9366	50,322,265.50	(194,207.37)	108,173.08	50,128,058.13	49,749,023.50	(379,034.63)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

U. S. TREASURIES

TREASURY BOND

US TREASURY N/B / TD SECURITIES

868927	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	50,000,000.00	1.2500	0.9347	50,324,218.75	(195,384.46)	108,173.08	50,128,834.29	49,749,023.50	(379,810.79)
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US TREASURY N/B / TD SECURITIES

868928	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	14,000,000.00	1.2500	0.9385	14,089,687.50	(54,048.52)	30,288.46	14,035,638.98	13,929,726.58	(105,912.40)
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US TREASURY N/B / BARCLAYS CAPITAL

831817	3/11/16	1/15/19	912828N63	AA+	Aaa	AAA	32,000,000.00	1.1250	1.0824	32,038,750.00	(25,783.65)	16,906.08	32,012,966.35	31,759,375.04	(253,591.31)
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US TREASURY N/B / CITIGROUP GLOBAL MARKETS

834720	3/30/16	1/15/19	912828N63	AA+	Aaa	AAA	26,800,000.00	1.1250	0.9184	26,952,843.75	(100,748.13)	14,158.84	26,852,095.62	26,598,476.60	(253,619.02)
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US TREASURY N/B / CITIGROUP GLOBAL MARKETS

870224	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8568	50,591,796.88	(316,607.82)	292,472.38	50,275,189.06	49,679,687.50	(595,501.56)
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US TREASURY N/B / Mizuho Securities USA Inc

870225	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8958	50,546,875.00	(292,574.88)	292,472.38	50,254,300.12	49,679,687.50	(574,612.62)
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US TREASURY N/B / BARCLAYS CAPITAL

834991	3/31/16	3/31/19	912828C65	AA+	Aaa	AAA	11,300,000.00	1.6250	0.9224	11,534,386.72	(143,842.81)	62,553.57	11,390,543.91	11,251,224.57	(139,319.34)
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US TREASURY N/B / MORGAN STANLEY

897275	5/1/17	3/31/19	912828W97	AA+	Aaa	AAA	50,000,000.00	1.2500	1.2561	49,994,140.63	2,313.57	212,912.09	49,996,454.20	49,575,195.50	(421,258.70)
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US TREASURY N/B / JP MORGAN CHASE & CO

913614	8/10/17	3/31/19	912828W97	AA+	Aaa	AAA	20,000,000.00	1.2500	1.3174	19,978,125.00	6,401.55	85,164.84	19,984,526.55	19,830,078.20	(154,448.35)
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US TREASURY N/B / DEUTSCHE

914267	8/15/17	3/31/19	912828W97	AA+	Aaa	AAA	15,000,000.00	1.2500	1.3326	14,980,078.13	5,711.16	63,873.63	14,985,789.29	14,872,558.65	(113,230.64)
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US TREASURY N/B / JP MORGAN CHASE & CO

920110	9/20/17	3/31/19	912828W97	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3614	24,958,007.81	10,102.25	106,456.04	24,968,110.06	24,787,597.75	(180,512.31)
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US TREASURY N/B / DAIWA CAPITAL MARKETS

940401	1/30/18	3/31/19	912828SN1	AA+	Aaa	AAA	27,000,000.00	1.5000	1.9765	26,852,343.75	694.85	2,225.27	26,853,038.60	26,846,543.07	(6,495.53)
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US TREASURY N/B / JEFFERIES & COMPANY

840041	5/2/16	4/30/19	912828D23	AA+	Aaa	AAA	30,500,000.00	1.6250	0.9539	31,102,851.56	(352,996.34)	127,329.07	30,749,855.22	30,353,456.96	(396,398.27)
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US TREASURY N/B / BARCLAYS CAPITAL

840264	5/3/16	4/30/19	912828D23	AA+	Aaa	AAA	7,345,000.00	1.6250	0.8982	7,502,228.91	(92,004.83)	30,663.35	7,410,224.08	7,309,709.55	(100,514.53)
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US TREASURY N/B / JP MORGAN CHASE & CO

916416	8/28/17	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3231	24,969,726.56	7,791.69	80,283.15	24,977,518.25	24,764,648.50	(212,869.75)
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US TREASURY N/B / BANK OF AMERICA

940207	1/29/18	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.9926	24,771,484.38	1,503.39	2,589.78	24,772,987.77	24,764,648.50	(8,339.27)
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US TREASURY N/B / JEFFERIES & COMPANY

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 08-Feb-2018 03:32 pm

Print Date: 08-Feb-2018

As at date: 08-Feb-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Jan-2018

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* Market values provided by Bloomberg & Northern Trust

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

UNITED STATES DOLLAR

Extended Fund

U. S. TREASURIES

TREASURY BOND

882924	1/31/17	5/31/19	912828SX9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.3007	49,798,828.13	86,622.24	97,355.77	49,885,450.37	49,410,156.50	(475,293.87)
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US TREASURY N/B / JP MORGAN CHASE & CO.

920759	9/25/17	5/31/19	912828XS4	AA+	Aaa	AAA	40,000,000.00	1.2500	1.4102	39,893,750.00	22,359.30	86,538.46	39,916,109.30	39,593,750.00	(322,359.30)
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US TREASURY N/B / MORGAN STANLEY

897276	5/1/17	6/30/19	912828TC4	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3008	39,743,750.00	89,525.32	35,359.12	39,833,275.32	39,421,875.20	(411,400.12)
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US TREASURY N/B / MORGAN STANLEY

905031	6/20/17	6/30/19	912828WS5	AA+	Aaa	AAA	30,000,000.00	1.6250	1.3760	30,148,828.13	(45,452.92)	43,093.92	30,103,375.21	29,824,218.90	(279,156.31)
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US TREASURY N/B / JP MORGAN CHASE & CO

907330	6/30/17	6/30/19	912828XV7	AA+	Aaa	AAA	50,000,000.00	1.2500	1.3752	49,876,953.13	36,408.39	55,248.62	49,913,361.52	49,451,172.00	(462,189.52)
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US TREASURY N/B / BNY Mellon Capital Market

882927	1/31/17	7/31/19	912828WW6	AA+	Aaa	AAA	50,000,000.00	1.6250	1.3476	50,339,843.75	(136,534.37)	2,244.48	50,203,309.38	49,671,875.00	(531,434.38)
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US TREASURY N/B / BARCLAYS CAPITAL

926800	11/1/17	7/31/19	912828K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	23,977.14	1,899.17	49,857,961.52	49,489,258.00	(368,703.52)
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US TREASURY N/B / BNY Mellon Capital Market

916417	8/28/17	9/30/19	912828F39	AA+	Aaa	AAA	50,000,000.00	1.7500	1.3580	50,402,343.75	(82,788.95)	298,076.92	50,319,554.80	49,716,797.00	(602,757.80)
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US TREASURY N/B / MORGAN STANLEY

926799	11/1/17	4/30/20	912828K58	AA+	Aaa	AAA	5,000,000.00	1.3750	1.6684	4,964,257.81	3,609.53	17,472.37	4,967,867.34	4,908,789.05	(59,078.29)
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US TREASURY N/B / BNY Mellon Capital Market

937820	1/12/18	6/30/20	912828XH8	AA+	Aaa	AAA	35,000,000.00	1.6250	2.0508	34,643,164.06	7,929.69	31,422.65	34,651,093.75	34,500,976.65	(150,117.10)
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US TREASURY N/B / DEUTSCHE

939794	1/25/18	6/30/20	912828VJ6	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	524.06	3,625.69	9,934,117.81	9,914,843.80	(19,274.01)
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US TREASURY N/B / JP MORGAN CHASE & CO

939795	1/25/18	7/31/20	912828VP2	AA+	Aaa	AAA	20,000,000.00	2.0000	2.1554	19,924,218.75	577.85	1,104.97	19,924,796.60	19,878,125.00	(46,671.60)
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US TREASURY N/B / DEUTSCHE

939577	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1393	50,591,796.88	(5,068.92)	28,532.61	50,586,727.96	50,443,359.50	(143,368.46)
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US TREASURY N/B / BNY Mellon Capital Market

940010	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2005	23,237,187.50	(1,526.96)	9,843.75	23,235,660.54	23,203,945.37	(31,715.17)
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US TREASURY N/B / Mizuho Securities USA Inc

940198	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2217	35,341,796.88	(1,103.76)	7,489.81	35,340,693.12	35,310,351.65	(30,341.47)
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US TREASURY N/B / Mizuho Securities USA Inc

940400	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2100	29,291,132.81	(627.44)	4,137.23	29,290,505.37	29,257,148.51	(33,356.86)
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US TREASURY N/B / DEUTSCHE

939793	1/25/18	9/15/20	912828V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1750	24,498,046.88	3,644.89	6,647.10	24,501,691.77	24,439,453.25	(62,238.52)
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 08-Feb-2018 03:32 pm

Print Date: 08-Feb-2018

As at date: 08-Feb-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Jan-2018

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / BARCLAYS CAPITAL															
940677	1/31/18	9/15/20	9128282V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2626	6,062,921.88	143.09	235.50	6,063,064.97	6,060,984.41	(2,080.56)
US TREASURY N/B / JP MORGAN CHASE & CO															
940197	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2515	24,435,546.88	1,736.78	2,833.10	24,437,283.66	24,422,851.50	(14,432.16)
US TREASURY N/B / JP MORGAN CHASE & CO															
940200	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	45,000,000.00	1.3750	2.2177	44,022,656.25	3,007.21	5,099.59	44,025,663.46	43,961,132.70	(64,530.76)
US TREASURY N/B / BNY Mellon Capital Market															
940199	1/29/18	10/31/20	912828L99	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2655	24,409,179.69	1,761.89	2,848.76	24,410,941.58	24,395,507.75	(15,433.83)
US TREASURY N/B / JEFFERIES & COMPANY															
940676	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2646	25,238,281.25	(233.84)	1,812.85	25,238,047.41	25,218,750.00	(19,297.41)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
940196	1/29/18	11/30/20	912828A42	AA+	Aaa	AAA	20,000,000.00	2.0000	2.2685	19,853,125.00	425.31	3,296.70	19,853,550.31	19,835,156.20	(18,394.11)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
940399	1/30/18	11/30/20	912828A42	AA+	Aaa	AAA	15,000,000.00	2.0000	2.2601	14,893,359.38	206.07	1,648.35	14,893,565.45	14,876,367.15	(17,198.30)
US TREASURY N/B / Mizuho Securities USA Inc															
940013	1/26/18	12/31/20	912828N48	AA+	Aaa	AAA	25,000,000.00	1.7500	2.2487	24,648,437.50	1,971.38	7,251.38	24,650,408.88	24,606,445.25	(43,963.63)
US TREASURY N/B / Mizuho Securities USA Inc															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	2,087.68	23,480.66	49,627,087.68	49,408,203.00	(218,884.68)
US TREASURY N/B / BANK OF AMERICA															
939579	1/24/18	4/30/22	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	5,248.47	20,718.23	48,983,764.10	48,777,344.00	(206,420.10)
US TREASURY N/B / BNY Mellon Capital Market															
940195	1/29/18	5/31/22	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	702.38	2,472.53	15,630,077.38	15,606,875.04	(23,202.34)
Subtotal for TREASURY BOND:							1,935,345,000.00	1.5449	1.4224	1,937,257,478.87	(3,062,373.78)	4,014,693.45	1,934,195,105.09	1,923,764,180.23	(10,430,924.86)
Subtotal for U. S. TREASURIES:							1,935,345,000.00	1.5449	1.4224	1,937,257,478.87	(3,062,373.78)	4,014,693.45	1,934,195,105.09	1,923,764,180.23	(10,430,924.86)
Total Extended Fund :							6,637,057,822.24	1.4492	1.3549	6,651,078,996.56	(14,503,130.68)	18,133,620.86	6,636,575,865.88	6,595,804,418.60	(40,771,447.28)
Net Asset Value (NAV):															
Total Investments:							9,479,687,516.35	1.0907	1.3436	9,487,983,529.77	(15,647,243.05)	23,783,455.27	9,475,123,514.18	9,435,146,249.50	(39,977,264.68)

Report Parameters

Deals [Settlement Date] <= 31-Jan-2018

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

Run Date: 07-Feb-2018 02:27 pm

Print Date: 07-Feb-2018

As at date: 07-Feb-2018

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Jan-2018

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User: JH

* Market values provided by Bloomberg & Northern Trust

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

UNITED STATES DOLLAR

100-GF-Tax Ex-Non AMT

FUNDS

GS FIN TAX FREE-GF 100

2/20/17	AAAm	Aaa-mf	NR	0.00	0.4216	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:				0.00		0.00		0.00		0.00		0.00		0.00
Total 100-GF-Tax Ex-Non AMT :				0.00		0.00		0.00		0.00		0.00		0.00

Net Asset Value (NAV):

0.000000

283-John Wayne Airport

FUNDS

INVESCO STIC GOVERNMENT & AGENCY

2/1/18	AAAm	Aaa-mf	AAAmmf	972.31	1.2460	972.31	0.00	0.00	972.31	972.31	0.00
MORGAN STANLEY GOVT 8302-JWA MMF				1,644.44	1.2170	1,644.44	0.00	0.00	1,644.44	1,644.44	0.00
GOLDMAN SACHS - JWA MMF				4,846.24	1.2100	4,846.24	0.00	0.00	4,846.24	4,846.24	0.00
Subtotal for FUNDS:				7,462.99	1.2162	7,462.99	0.00	0.00	7,462.99	7,462.99	0.00

GOVERNMENT AGENCY

DISCOUNT NOTES

FED FARM CR BK / MORGAN STANLEY

902268	6/2/17	3/8/18	313313TZ1	A-1+	P-1	F1+	1,000,000.00	1.1400	991,165.00	0.00	7,726.67	998,891.67	998,710.00	(181.67)	
FHLB DISC CORP / UBS							1,750,000.00	1.4250	1,743,834.90	0.00	1,385.42	1,745,220.32	1,745,236.50	16.18	
FED FARM CR BK / MORGAN STANLEY							2,000,000.00	1.2100	1,976,741.11	0.00	15,730.00	1,992,471.11	1,990,860.00	(1,611.11)	
Subtotal for DISCOUNT NOTES:							4,750,000.00	0.0000	1.2745	4,711,741.01	0.00	24,842.09	4,736,583.10	4,734,806.50	(1,776.60)

GOVT AGENCY-FIX-30/360

FED FARM CR BK / FTN FINANCIAL

926798	11/1/17	2/12/18	3133EFZR1	AA+	Aaa	AAA	1,825,000.00	0.8000	1.1703	1,822,981.55	1,798.62	3,650.00	1,824,780.17	1,824,087.50	(692.67)
FED FARM CR BK / DEUTSCHE							2,500,000.00	1.1100	1.1600	2,499,345.78	545.18	7,322.92	2,499,890.96	2,499,600.00	(290.96)
FED FARM CR BK / FTN FINANCIAL							3,200,000.00	4.6700	1.1902	3,244,246.40	(36,312.56)	49,398.22	3,207,933.84	3,209,248.00	1,314.16
FANNIE MAE / JP MORGAN CHASE & CO							200,000.00	1.0500	1.4000	199,868.36	73.63	192.50	199,941.99	199,868.00	(73.99)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / JP MORGAN CHASE & CO															
935641	12/28/17	3/7/18	3137EADP1	AA+	Aaa	AAA	1,396,000.00	0.8750	1.4000	1,394,588.95	674.85	1,119.71	1,395,263.80	1,394,939.04	(324.76)
FED HM LN BK BD / FTN FINANCIAL															
918694	9/12/17	3/9/18	313378A43	AA+	Aaa	NR	1,000,000.00	1.3750	1.1501	1,001,067.00	(837.93)	5,309.03	1,000,229.07	1,000,040.00	(189.07)
FED FARM CR BK / BNY Mellon Capital Market															
938052	1/16/18	4/6/18	3133EGKJ3	AA+	Aaa	AAA	3,000,000.00	0.7400	1.4250	2,995,428.00	857.25	925.00	2,996,285.25	2,994,990.00	(1,295.25)
FED FARM CR BK / JP MORGAN CHASE & CO															
935654	12/28/17	4/18/18	3133EF3B1	AA+	Aaa	AAA	90,000.00	0.7500	1.4700	89,798.64	60.41	61.88	89,859.05	89,862.30	3.25
FANNIE MAE / DEUTSCHE															
933555	12/15/17	5/21/18	3135G0WJ8	AA+	Aaa	AAA	1,275,000.00	0.8750	1.5100	1,271,456.58	1,044.85	1,425.52	1,272,501.43	1,272,603.00	101.57
FED HM LN BK BD / FTN FINANCIAL															
934941	12/22/17	6/8/18	313373UU4	AA+	Aaa	NR	2,000,000.00	2.7500	1.5001	2,011,266.00	(2,646.83)	5,958.33	2,008,619.17	2,007,520.00	(1,099.17)
FREDDIE MAC / JP MORGAN CHASE & CO															
932774	12/11/17	6/13/18	3137EABP3	AA+	Aaa	AAA	2,000,000.00	4.8750	1.4962	2,033,906.38	(9,314.94)	13,000.00	2,024,591.44	2,023,920.00	(671.44)
FANNIE MAE / FTN FINANCIAL															
911145	7/26/17	7/20/18	3135G0E33	AA+	Aaa	AAA	1,000,000.00	1.1250	1.2639	998,646.00	707.60	343.75	999,353.60	997,760.00	(1,593.60)
FREDDIE MAC / FTN FINANCIAL															
923524	10/12/17	7/27/18	3134G8Y60	AA+	Aaa	AAA	1,000,000.00	1.0000	1.3616	997,158.00	1,086.94	111.11	998,244.94	996,540.00	(1,704.94)
FREDDIE MAC / DEUTSCHE															
936920	1/8/18	7/27/18	3134G92H9	AA+	Aaa	AAA	2,300,000.00	0.8500	1.6581	2,289,811.00	1,177.62	217.22	2,290,988.62	2,291,053.00	64.38
Subtotal for GOVT AGENCY-FIX-30/360:															
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / Mizuho Securities USA Inc															
934942	12/22/17	2/9/18	3130AAT57	AA+	Aaa	NR	1,950,000.00	1.0230	1.3305	1,949,181.00	685.29	2,271.91	1,949,866.29	1,949,922.00	55.71
FED HM LN BK BD / BNY Mellon Capital Market															
937380	1/10/18	3/26/18	3130A9M73	AA+	Aaa	NR	2,000,000.00	1.4550	1.4060	2,000,200.00	(58.67)	1,778.33	2,000,141.33	2,000,200.00	58.67
Subtotal for GOVT AGENCY-FLOAT-ACT/360:															
Subtotal for GOVERNMENT AGENCY:															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
928377	11/10/17	2/1/18	912796LJ6	AA+	Aaa	AAA	2,000,000.00	1.1849		1,994,536.29	0.00	5,463.71	1,994,536.29	1,999,936.00	5699.71

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNY Mellon Capital Market															
935650	12/28/17	3/29/18	912796LS6	AA+	Aaa	AAA	1,000,000.00	1.4555		996,320.82	0.00	1,415.07	996,320.82	997,951.56	1,630.74
Subtotal for TREASURY BILL:							3,000,000.00	0.0000	1.2751	2,990,857.11	0.00	6,878.78	2,990,857.11	2,997,887.56	7,030.45
TREASURY BOND															
US TREASURY N/B / BNY Mellon Capital Market															
922594	10/5/17	2/15/18	912828HR4	AA+	Aaa	AAA	3,000,000.00	3.5000	1.1287	3,025,546.88	(22,857.73)	33,953.80	3,002,689.15	3,002,285.16	(403.99)
US TREASURY N/B / JP MORGAN CHASE & CO															
924911	10/20/17	3/15/18	912828J68	AA+	Aaa	AAA	2,000,000.00	1.0000	1.1838	1,998,515.63	1,057.36	5,745.86	1,999,572.99	1,999,179.68	(393.31)
US TREASURY N/B / Mizuho Securities USA Inc															
928378	11/10/17	3/31/18	912828UU2	AA+	Aaa	AAA	2,000,000.00	0.7500	1.3266	1,995,546.88	2,621.34	3,420.33	1,998,168.22	1,997,968.76	(199.46)
US TREASURY N/B / JP MORGAN CHASE & CO															
931419	12/1/17	4/30/18	912828Q94	AA+	Aaa	AAA	2,000,000.00	0.7500	1.3654	1,994,921.88	2,098.96	2,569.06	1,997,020.84	1,996,796.88	(223.96)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
900469	5/22/17	5/15/18	912828XA3	AA+	Aaa	AAA	1,000,000.00	1.0000	1.1606	998,437.50	1,112.95	2,154.70	999,550.45	998,769.53	(780.92)
US TREASURY N/B / JP MORGAN CHASE & CO															
931420	12/1/17	7/31/18	912828S68	AA+	Aaa	AAA	2,000,000.00	0.7500	1.5190	1,989,843.75	2,602.01	41.44	1,992,445.76	1,991,328.12	(1,117.64)
US TREASURY N/B / JEFFERIES & COMPANY															
939039	1/22/18	11/15/18	912828M64	AA+	Aaa	AAA	2,100,000.00	1.2500	1.8138	2,090,484.38	320.39	725.14	2,090,804.77	2,090,197.26	(607.51)
US TREASURY N/B / DEUTSCHE															
940668	1/31/18	11/15/18	912810EB0	AA+	Aaa	AAA	1,945,000.00	9.0000	1.8251	2,053,494.53	(376.72)	483.56	2,053,117.81	2,051,671.09	(1,446.72)
Subtotal for TREASURY BOND:							16,045,000.00	2.3764	1.4145	16,146,791.43	(13,421.44)	49,093.89	16,133,369.99	16,128,196.49	(5,173.50)
Subtotal for U. S. TREASURIES:							19,045,000.00	2.0021	1.3925	19,137,648.54	(13,421.44)	55,972.67	19,124,227.10	19,126,084.05	1,856.95
Total 283-John Wayne Airport :							50,538,462.99	1.7364	1.3650	50,655,802.18	(53,880.13)	173,900.19	50,626,764.14	50,620,506.38	(6,257.76)
Net Asset Value (NAV):															
0.999876															
505-Foothill Rnch 87-4 DS															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
BAYERISCHE LANDESBK GIRO /															
26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	1,081,500.00	1,081,500.00	0.00
Subtotal for BAYERISCHE LANDESBK-REPO:							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	1,081,500.00	1,081,500.00	0.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

UNITED STATES DOLLAR

505-Foothill Rnch 87-4 DS

Subtotal for REPURCHASE AGREEMENTS:	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	1,081,500.00	1,081,500.00	0.00
Total 505-Foothill Rnch 87-4 DS :	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	1,081,500.00	1,081,500.00	0.00

Net Asset Value (NAV):

1.000000

650-Fountain Valley SD40

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

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	(12,033.64)	4,270.00	3,501,923.24	3,492,930.00	(8,993.24)
FANNIE MAE / MORGAN STANLEY															
Subtotal for GOVT AGENCY-FIX-30/360:															
794633	7/30/15	2/19/19	3135G0ZA4	AA+	Aaa	AAA	3,500,000.00	1.8750	1.3317	3,565,765.00	(46,328.59)	29,531.25	3,519,436.41	3,498,740.00	(20,696.41)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	NR	3,500,000.00	1.6250	1.4650	3,520,986.46	(13,564.42)	7,425.35	3,507,422.04	3,479,700.00	(27,722.04)
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	(557.04)	1,498.61	3,320,438.96	3,285,953.40	(34,485.56)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794638	7/30/15	7/29/20	3130A5Z77	AA+	Aaa	NR	3,500,000.00	1.8300	1.7810	3,508,150.38	(4,081.99)	355.83	3,504,068.39	3,482,745.00	(21,323.39)
FANNIE MAE / DEUTSCHE															
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	6,660.42	10,329.86	3,486,780.42	3,379,057.50	(107,722.92)
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	1,969.64	5,055.56	3,492,285.14	3,441,060.00	(51,225.14)
Subtotal for GOVT AGENCY-FIX-30/360:															
Subtotal for GOVERNMENT AGENCY:															

U. S. 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	8,134.49	132.94	3,487,814.96	3,404,023.46	(83,791.51)
US TREASURY N/B / DEUTSCHE															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	1,637.43	5,414.36	3,486,051.49	3,391,308.59	(94,742.91)
US TREASURY N/B / BANK OF AMERICA															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	613.01	3,867.40	3,446,882.54	3,417,832.04	(29,050.50)
Subtotal for TREASURY BOND:															
Subtotal for U. S. TREASURIES:															
Total 650-Fountain Valley SD40 :															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Net Asset Value (NAV):															
680-CCCD GOB SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	8.74	2,076.39	1,997,588.74	1,973,400.00	(24,188.74)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(3,927.18)	8,333.33	1,998,751.32	1,958,430.00	(40,321.32)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	22.17	4,635.56	1,996,602.17	1,995,500.00	(1,102.17)
Subtotal for GOVT AGENCY-FIX-30/360:															
Subtotal for GOVERNMENT AGENCY:															
Total 680-CCCD GOB SERIES 2017E :															
Net Asset Value (NAV):															
Total Investments:															
			91,939,962.99	1.8836	1.5445		92,544,794.96		(115,327.09)		287,745.51		92,454,309.96	91,902,686.36	(551,623.60)

Report Parameters

Deals [Settlement Date] <= 31-Jan-2018

Deals [Entity Name] include list 100-GF-Tax Ex-Non AMT, 283-John Wayne Airport, 505-Foothill Rnch 87-4 DS, 650-Fountain Valley SD40

, 680-CCCD GOB SERIES 2017E

Deals [Instrument Type] exclude list NT TREASURY S...

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
January 31, 2018

CERTIFICATES OF PARTICIPATION	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & POOR'S	FITCH	INTEREST			ACCRUED INTEREST
										RATE	BOOK VALUE	MARKET VALUE	
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH RESERVES	60934N674	Aaa-mf	AAAm	N/R	0.89%	\$ 294.26	\$ 294.26	\$ 0.22
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	11/15/96	11/15/18	U.S. TREASURY STRIPPED	912803AP8	N/R	N/R	N/R	0.00%	10,458.00	68,982.90	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	06/01/95	11/15/18	U.S. TREASURY STRIPPED	912833KT6	N/R	N/R	N/R	0.00%	43,923.12	289,487.10	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TREASURY BOND	06/01/95	11/15/18	US TREASURY BOND	912810EB0	Aaa	N/R	N/R	9.00%	2,558,237.10	2,371,300.62	42,168.75
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAm	0.94%	2,025,881.25	2,025,881.25	105.92
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAm	1.21%	5,000,805.13	5,000,805.13	2,497.27
COMMUNITY FACILITIES DISTRICTS													
1994C/2004A SOCOPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAm	1.21%	6,945,249.49	6,945,249.49	6,994.61
1999 SOCOPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAm	0.78%	610,398.70	610,398.70	397.03
2005 SOCOPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAm	0.78%	426.16	426.16	0.28
2014 SOCOPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAm	1.21%	6,701,087.37	6,701,087.37	6,748.71
2016-1 VILLAGE OF ESENCIA	U.S. Bank	MONEY MARKET			FIDELITY INSTI MM FDS GOVERNMENT I	3161715108	AAA-mf	AAAm	N/R	1.21%	58,893,178.12	58,893,178.12	62,707.49
ASSESSMENT DISTRICTS													
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAm	0.78%	1,572,659.04	1,572,659.04	1,022.92
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESTO STIT TREASURY PORTFOLIO	825252570	Aaa-mf	AAAm	AAAm	1.19%	89,528.06	89,528.06	89.36
NEWPORT COAST - 2003B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAm	0.78%	-	-	300.99
NEWPORT COAST - Group 1	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAm	0.78%	-	-	686.16
NEWPORT COAST - Group 2	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAm	0.78%	-	-	436.74
NEWPORT COAST - Group 3	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAm	0.78%	-	-	552.40
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLLGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAm	0.80%	448,291.29	448,291.29	298.23
NEWPORT COAST ESCROW - 2003B	U.S. BANK	MONEY MARKET	01/31/18	03/01/18	U.S. TREASURY BILL	912796LN7	P-1	A-1+	F1+	1.27%	4,251,409.22	4,248,364.23	-
NEWPORT COAST ESCROW - Group 1	U.S. BANK	MONEY MARKET	01/31/18	03/01/18	U.S. TREASURY BILL	912796LN7	P-1	A-1+	F1+	1.27%	11,882,160.28	11,882,034.45	-
NEWPORT COAST ESCROW - Group 2	U.S. BANK	MONEY MARKET	01/31/18	03/01/18	U.S. TREASURY BILL	912796LN7	P-1	A-1+	F1+	1.27%	7,663,718.69	7,663,637.52	-
NEWPORT COAST ESCROW - Group 3	U.S. BANK	MONEY MARKET	01/31/18	03/01/18	U.S. TREASURY BILL	912796LN7	P-1	A-1+	F1+	1.27%	9,385,857.77	9,385,758.36	-
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAm	1.21%	48,735.28	48,735.28	49.08
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAm	0.78%	1,546,762.82	1,546,762.82	1,006.08
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAm	1.21%	56.23	56.23	0.06
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAm	0.78%	826,741.52	826,741.52	537.75
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	9AMMF05B2 *	A1	AA-	AA	0.20%	3,754,963.64	3,754,963.64	637.82
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAm	1.21%	1,746,295.33	1,746,295.33	1,758.70
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAm	1.19%	14,280,806.49	14,280,806.49	14,218.01
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	0.86%	2,336.66	2,336.66	1.61
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FANNIE MAE	31364KQH6	Aaa	N/R	AAA	0.00%	21,491,472.17	46,407,376.47	-
2017A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAm	1.21%	96,936,713.43	96,936,713.43	6,415.29
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAm	1.21%	3,359.00	3,359.00	4.56
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAm	0.94%	76,491.32	76,491.32	5.75
TOTAL OF INVESTMENTS WITH TRUSTEES											\$ 258,798,296.94	\$ 283,828,002.24	\$ 149,643.79

*9AMMF05B2 is an US Bank internal identifier.

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
January 31, 2018

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	0.86%	\$ 2,336.66	\$ 2,336.66	\$ 1.61
FEDERATED US TREASURY CASH RESERVES			60934N674	0.89%	294.26	294.26	0.22
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	0.78%	4,556,988.24	4,556,988.24	4,942.35
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	0.94%	2,102,372.57	2,102,372.57	111.67
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.21%	117,382,301.26	117,382,301.26	24,468.28
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	0.80%	448,291.29	448,291.29	298.23
INVESCO STIT TREASURY PORTFOLIO			825252570	1.19%	89,528.06	89,528.06	89.36
US BANK MONEY MARKET DEPOSIT ACCOUNT			9AMMF05B2	*	3,754,963.64	3,754,963.64	637.82
FED GOVT OBLI FD-IS			60934N104	1.19%	14,280,806.49	14,280,806.49	14,218.01
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	1.21%	58,893,178.12	58,893,178.12	62,707.49
SUB-TOTAL MONEY MARKET FUNDS					201,511,060.59	201,511,060.59	107,475.04
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,371,300.62	42,168.75
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	68,982.90	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	289,487.10	-
U.S. TREASURY BILL	01/31/18	03/01/18	912796LN7	1.27%	33,183,145.96	33,179,794.56	-
SUB-TOTAL US TREASURIES					35,795,764.18	35,909,565.18	42,168.75
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	21,491,472.17	46,407,376.47	-
SUB-TOTAL US GOVERNMENT SECURITIES					21,491,472.17	46,407,376.47	-
TOTAL OF INVESTMENTS WITH TRUSTEES					\$ 258,798,296.94	\$ 283,828,002.24	\$ 149,643.79

*9AMMF05B2 is an US Bank internal identifier.

**JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE AND NON-POOLED CASH
FOR THE MONTH ENDED JAN 2018**

Prepared by: JWA Accounting
Date: 02/02/2018

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2009A AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.20% 31846V567		\$ 76,980.65	\$ 76,980.65	\$ 1,017,035.00	\$ 1,017,035.00	\$ 245,656.25	\$ 245,656.25
U.S. Treasury Note - Rate: 0.875% - Yield: 0.743% Dated: 9/15/2016 3/31/2018 Par Value: \$4,377,000.00 Premium: \$8,833.49 Accrued Interest: \$12,942.06 CUSIP: 912828Q45		4,373,323.32	4,385,833.49				
		\$ 4,450,303.97	\$ 4,462,814.14	\$ 1,017,035.00	\$ 1,017,035.00	\$ 245,656.25	\$ 245,656.25
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.20% 31846V567		\$ 106,913.87	\$ 106,913.87	\$ 3,821,000.86	\$ 3,821,000.86	\$ 410,179.17	\$ 410,179.17
U.S. Treasury Note - Rate: 0.875% - Yield: 0.700% Dated: 9/30/2016 3/31/2018 Par Value: \$9,434,000.00 Premium: \$24,591.89 Accrued Interest: \$27,893.94 CUSIP: 912828Q45		9,426,075.44	9,458,591.89				
		\$ 9,532,989.31	\$ 9,565,505.76	\$ 3,821,000.86	\$ 3,821,000.86	\$ 410,179.17	\$ 410,179.17

WELLS FARGO BANK

Cash - Market Rate and Checking Account N/A \$ 10,718,456.62 \$ 10,718,456.62
(Interest rate is variable)

(Note 1): First American Government Obligation Fund CI Z - Interest rate is variable.

Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended January 31, 2018

	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current Outstanding	Market Value**
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2017 Series A	01/13/17	02/01/18	1.36%	NR	\$ 95,000,000	Extended Fund*	\$ 95,000,000	\$ 94,993,350
Taxable Pension Obligation Bonds, 2017 Series A	01/13/17	05/01/18	1.46%	NR	95,000,000	Extended Fund*	95,000,000	94,488,900
Taxable Pension Obligation Bonds, 2017 Series A	01/13/17	06/29/18	1.48%	NR	80,540,000	Extended Fund*	80,540,000	79,799,837
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	07/31/18	1.88%	NR	20,000,000	Extended Fund*	20,000,000	20,000,000
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	10/31/18	2.10%	NR	118,448,000	Extended Fund*	118,448,000	118,448,000
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	118,448,000	Extended Fund*	118,448,000	118,448,000
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	118,449,000
					\$ 645,885,000		\$ 645,885,000	\$ 644,627,087

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 48.70%

Orange County Educational Investment Pool – 51.30%

**Market values provided by Bloomberg and Northern Trust

Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2017/2018

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 Union High	8/23/2016	12/31/2016	0.93%	15,000,000	Educational Money Market Fund	15,000,000	-
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	0.80%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.91%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.34%	60,000,000	Educational Money Market Fund	60,000,000	-
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				\$ 747,700,000		\$ 747,700,000	\$ -

* Interest 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-Jan-2018 To 31-Jan-2018

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												
920107	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				1.0100 / 1.0130					
				1/2/2018	1/2/2018	MAT		(20,000,000.00)	(19,941,644.44)	0.00	(58,355.56)	20,000,000.00
921683	US TREASURY N/B	/DEUTSCHE	CMB				1.0260 / 1.0288					
				1/2/2018	1/2/2018	MAT		(15,000,000.00)	(14,959,387.50)	0.00	(40,612.50)	15,000,000.00
922341	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.0400 / 1.0427					
				1/2/2018	1/2/2018	MAT		(8,334,000.00)	(8,312,331.60)	0.00	(21,668.40)	8,334,000.00
925828	FNMA DISCOUNT	/BNY Mellon Capital Market	AGDN				1.0500 / 1.0521					
				1/2/2018	1/2/2018	MAT		(25,000,000.00)	(24,950,416.67)	0.00	(49,583.33)	25,000,000.00
926794	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.0700 / 1.0720					
				1/2/2018	1/2/2018	MAT		(20,000,000.00)	(19,963,144.44)	0.00	(36,855.56)	20,000,000.00
928381	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.1150 / 1.1168					
				1/2/2018	1/2/2018	MAT		(10,000,000.00)	(9,983,584.72)	0.00	(16,415.28)	10,000,000.00
928531	FHLB DISC CORP	/UBS	AGDN				1.1150 / 1.1167					
				1/2/2018	1/2/2018	MAT		(15,000,000.00)	(14,976,770.83)	0.00	(23,229.17)	15,000,000.00
928971	US TREASURY N/B	/BNY Mellon Capital Market	CMB				1.1400 / 1.1417					
				1/2/2018	1/2/2018	MAT		(15,000,000.00)	(14,977,200.00)	0.00	(22,800.00)	15,000,000.00
932115	US TREASURY N/B	/DAIWA CAPITAL MARKETS	CMB				1.1250 / 1.1260					
				1/2/2018	1/2/2018	MAT		(50,000,000.00)	(49,957,812.50)	0.00	(42,187.50)	50,000,000.00
936101	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.2000 / 1.2000					
				1/3/2018	1/2/2018	PURC		50,000,000.00	49,998,333.35	0.00	0.00	(49,998,333.33)
936102	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.1100 / 1.1103					
				1/11/2018	1/2/2018	PURC		50,000,000.00	49,986,125.00	0.00	0.00	(49,986,125.00)
932104	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.2090 / 1.2101					
				1/3/2018	1/3/2018	MAT		(10,000,000.00)	(9,990,596.67)	0.00	(9,403.33)	10,000,000.00
932111	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.2100 / 1.2111					
				1/3/2018	1/3/2018	MAT		(23,894,000.00)	(23,871,513.09)	0.00	(22,486.91)	23,894,000.00

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

Transaction Date From 01-Jan-2018 To 31-Jan-2018

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												
936101 FHLB DISC CORP	/MORGAN STANLEY	AGDN			1/2000	/ 1.2000						
				1/3/2018	1/3/2018	MAT						
936268 FNMA DISCOUNT	/Mizuho Securities USA Inc	AGDN			1.3900	/ 1.3956		(50,000,000.00)	(49,998,333.33)	0.00	(1,666.67)	50,000,000.00
				4/17/2018	1/3/2018	PURC						
936270 FHLB DISC CORP	/FTN FINANCIAL	AGDN			1.2500	/ 1.2500		50,000,000.00	49,799,222.20	0.00	0.00	(49,799,222.22)
				1/4/2018	1/3/2018	PURC						
936271 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN			1.2500	/ 1.2500		50,000,000.00	49,998,263.90	0.00	0.00	(49,998,263.89)
				1/4/2018	1/3/2018	PURC						
936272 FHLB DISC CORP	/UBS	AGDN			1.2000	/ 1.2003		50,000,000.00	49,998,263.90	0.00	0.00	(49,998,263.89)
				1/11/2018	1/3/2018	PURC						
922592 US TREASURY N/B	/BNY Mellon Capital Market	TBILL			1.0450	/ 1.0478						
				1/4/2018	1/4/2018	MAT						
926090 FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN			1.0500	/ 1.0521						
				1/4/2018	1/4/2018	MAT						
926536 FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN			1.0500	/ 1.0520		(10,000,000.00)	(9,979,875.00)	0.00	(20,125.00)	10,000,000.00
				1/4/2018	1/4/2018	MAT						
928172 US TREASURY N/B	/BARCLAYS CAPITAL	TBILL			1.0900	/ 1.0919		(20,000,000.00)	(19,962,083.33)	0.00	(37,916.67)	20,000,000.00
				1/4/2018	1/4/2018	MAT						
929307 US TREASURY N/B	/MORGAN STANLEY	TBILL			1.1305	/ 1.1322		(25,000,000.00)	(24,957,611.11)	0.00	(42,388.89)	25,000,000.00
				1/4/2018	1/4/2018	MAT						
930197 US TREASURY N/B	/MORGAN STANLEY	TBILL			1.1050	/ 1.1063		(10,000,000.00)	(9,984,612.64)	0.00	(15,387.36)	10,000,000.00
				1/4/2018	1/4/2018	MAT						
931563 US TREASURY N/B	/JEFFERIES & COMPANY	TBILL			1.0800	/ 1.0810		(50,000,000.00)	(49,941,680.56)	0.00	(58,319.44)	50,000,000.00
				1/4/2018	1/4/2018	MAT						
931816 US TREASURY N/B	/DEUTSCHE	TBILL			1.1290	/ 1.1301		(25,000,000.00)	(24,976,750.00)	0.00	(23,250.00)	25,000,000.00
				1/4/2018	1/4/2018	MAT						
932112 US TREASURY N/B	/MORGAN STANLEY	TBILL			1.1655	/ 1.1666		(20,000,000.00)	(19,981,183.33)	0.00	(18,816.67)	20,000,000.00
				1/4/2018	1/4/2018	MAT						

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

Transaction Date From 01-Jan-2018 To 31-Jan-2018

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												
932114	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.1700 / 1.1711					
932333	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	1/4/2018	1/4/2018	MAT	1.1345 / 1.1355	(50,000,000.00)	(49,952,875.00)	0.00	(47,125.00)	50,000,000.00
936270	FHLB DISC CORP	/FTN FINANCIAL	AGDN	1/4/2018	1/4/2018	MAT	1.2500 / 1.2500	(25,000,000.00)	(24,977,940.28)	0.00	(22,059.72)	25,000,000.00
936271	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	1/4/2018	1/4/2018	MAT	1.2500 / 1.2500	(50,000,000.00)	(49,998,263.89)	0.00	(1,736.11)	50,000,000.00
936501	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	1/4/2018	1/4/2018	MAT	1.2500 / 1.2500	(50,000,000.00)	(49,998,263.89)	0.00	(1,736.11)	50,000,000.00
936502	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	1/5/2018	1/4/2018	PURC	1.2600 / 1.2600	40,000,000.00	39,998,611.12	0.00	0.00	(39,998,611.11)
936503	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	1/5/2018	1/4/2018	PURC	1.2500 / 1.2500	11,150,000.00	11,149,609.75	0.00	0.00	(11,149,609.75)
936504	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	1/5/2018	1/4/2018	PURC	1.2750 / 1.2761	50,000,000.00	49,998,263.90	0.00	0.00	(49,998,263.89)
932599	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	1/29/2018	1/4/2018	PURC	1.2400 / 1.2412	20,000,000.00	19,982,291.66	0.00	0.00	(19,982,291.67)
936501	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	1/5/2018	1/5/2018	MAT	1.2500 / 1.2500	(20,000,000.00)	(19,980,711.11)	0.00	(19,288.89)	20,000,000.00
936502	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	1/5/2018	1/5/2018	MAT	1.2600 / 1.2600	(40,000,000.00)	(39,998,611.11)	0.00	(1,388.89)	40,000,000.00
936503	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	1/5/2018	1/5/2018	MAT	1.2500 / 1.2500	(11,150,000.00)	(11,149,609.75)	0.00	(390.25)	11,150,000.00
				1/5/2018	1/5/2018	MAT		(50,000,000.00)	(49,998,263.89)	0.00	(1,736.11)	50,000,000.00

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Fund: County Money Mkt Fnd												
936719	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.3650 / 1.3703					
936732	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	4/17/2018	1/5/2018	PURC	1.2500 / 1.2502	20,000,000.00	19,922,650.00	0.00	0.00	(19,922,650.00)
936734	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	1/9/2018	1/5/2018	PURC	1.2550 / 1.2552	16,700,000.00	16,697,680.55	0.00	0.00	(16,697,680.56)
936735	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	1/9/2018	1/5/2018	PURC	1.2550 / 1.2552	2,000,000.00	1,999,721.11	0.00	0.00	(1,999,721.11)
933235	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				1.4269 / 1.2700	2,500,000.00	2,499,651.39	0.00	0.00	(2,499,651.39)
				1/8/2018	1/8/2018	INT		0.00	0.00	0.00	(10,394.82)	10,394.82
				1/8/2018	1/8/2018	MAT		(8,460,000.00)	(8,462,632.56)	0.00	2,632.56	8,460,000.00
936908	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.3650 / 1.3701					
936913	FHLB DISC CORP	/MORGAN STANLEY	AGDN	4/17/2018	1/8/2018	PURC	1.2500 / 1.2500	15,000,000.00	14,943,693.75	0.00	0.00	(14,943,693.75)
936914	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	1/9/2018	1/8/2018	PURC	1.2500 / 1.2500	20,000,000.00	19,999,305.56	0.00	0.00	(19,999,305.56)
936915	FHLB DISC CORP	/FTN FINANCIAL	AGDN	1/9/2018	1/8/2018	PURC	1.2500 / 1.2500	50,000,000.00	49,998,263.90	0.00	0.00	(49,998,263.89)
936916	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	1/9/2018	1/8/2018	PURC	1.3750 / 1.3803	50,000,000.00	49,998,263.90	0.00	0.00	(49,998,263.89)
936917	WAL-MART STORES INC	/JP MORGAN CHASE & CO	MTN	4/19/2018	1/8/2018	PURC	1.9500 / 1.8953	20,000,000.00	19,922,847.22	0.00	0.00	(19,922,847.22)
930196	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	12/15/2018	1/8/2018	PURC	1.1900 / 1.1917	7,550,000.00	7,553,775.00	9,406.04	0.00	(7,563,181.04)
				1/9/2018	1/9/2018	MAT		(35,000,000.00)	(34,950,251.39)	0.00	(49,748.61)	35,000,000.00

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Fund: County Money Mkt Fnd												
932105 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN			1/2000	/ 1.2014						
934215 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		1/9/2018	1/9/2018	MAT	1.2500 / 1.2509	(30,000,000.00)	(29,966,000.00)	0.00	(34,000.00)	30,000,000.00
936732 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		1/9/2018	1/9/2018	MAT	1.2500 / 1.2502	(2,184,000.00)	(2,182,407.50)	0.00	(1,592.50)	2,184,000.00
936734 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		1/9/2018	1/9/2018	MAT	1.2550 / 1.2552	(16,700,000.00)	(16,697,680.56)	0.00	(2,319.44)	16,700,000.00
936735 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		1/9/2018	1/9/2018	MAT	1.2550 / 1.2552	(2,000,000.00)	(1,999,721.11)	0.00	(278.89)	2,000,000.00
936913 FHLB DISC CORP	/MORGAN STANLEY	AGDN		1/9/2018	1/9/2018	MAT	1.2500 / 1.2500	(2,500,000.00)	(2,499,651.39)	0.00	(348.61)	2,500,000.00
936914 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		1/9/2018	1/9/2018	MAT	1.2500 / 1.2500	(20,000,000.00)	(19,999,305.56)	0.00	(694.44)	20,000,000.00
936915 FHLB DISC CORP	/FTN FINANCIAL	AGDN		1/9/2018	1/9/2018	MAT	1.2500 / 1.2500	(50,000,000.00)	(49,998,263.89)	0.00	(1,736.11)	50,000,000.00
937134 FHLB DISC CORP	/DEUTSCHE	AGDN		1/9/2018	1/9/2018	MAT	1.2550 / 1.2551	(50,000,000.00)	(49,998,263.89)	0.00	(1,736.11)	50,000,000.00
937145 BERKSHIRE HATHAWAY INC	/JP MORGAN CHASE & CO	MTNF		1/12/2018	1/9/2018	PURC	2.0653 / 1.6348	8,400,000.00	8,399,121.50	0.00	0.00	(8,399,121.50)
928969 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		3/7/2018	1/9/2018	PURC	1.1800 / 1.1822	2,050,000.00	2,051,383.75	3,881.08	0.00	(2,055,264.83)
928970 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		1/10/2018	1/10/2018	MAT	1.1800 / 1.1822	(10,000,000.00)	(9,981,644.44)	0.00	(18,355.56)	10,000,000.00
932113 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		1/10/2018	1/10/2018	MAT	1.2000 / 1.2014	(10,000,000.00)	(9,988,333.33)	0.00	(11,666.67)	10,000,000.00

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Fund: County Money Mkt Fnd												
934929 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.2700 / 1.2709					
937363 FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN		1/10/2018	1/10/2018	MAT	1.3650 / 1.3700	(1,000,000.00)	(999,329.72)	0.00	(670.28)	1,000,000.00
937367 FHLB DISC CORP	/TD SECURITIES	AGDN		4/17/2018	1/10/2018	PURC	1.2900 / 1.2910	10,000,000.00	9,963,220.83	0.00	0.00	(9,963,220.83)
937368 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		1/31/2018	1/10/2018	PURC	1.4150 / 1.4205	2,000,000.00	1,998,495.00	0.00	0.00	(1,998,495.00)
937369 FHLB DISC CORP	/TD SECURITIES	AGDN		4/19/2018	1/10/2018	PURC	1.2900 / 1.2913	10,000,000.00	9,961,087.50	0.00	0.00	(9,961,087.50)
937370 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		2/7/2018	1/10/2018	PURC	1.4050 / 1.4100	4,877,000.00	4,872,106.74	0.00	0.00	(4,872,106.74)
928376 US TREASURY N/B	/BARCLAYS CAPITAL	TBILL		4/11/2018	1/10/2018	PURC	1.1150 / 1.1171	10,000,000.00	9,964,484.72	0.00	0.00	(9,964,484.72)
928532 US TREASURY N/B	/BNY Mellon Capital Market	TBILL		1/11/2018	1/11/2018	MAT	1.1105 / 1.1125	(15,000,000.00)	(14,971,195.83)	0.00	(28,804.17)	15,000,000.00
931423 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		1/11/2018	1/11/2018	MAT	1.1800 / 1.1816	(5,000,000.00)	(4,990,900.07)	0.00	(9,099.93)	5,000,000.00
936102 US TREASURY N/B	/Mizuho Securities USA Inc	TBILL		1/11/2018	1/11/2018	MAT	1.1100 / 1.1103	(25,000,000.00)	(24,966,402.78)	0.00	(33,597.22)	25,000,000.00
936272 FHLB DISC CORP	/UBS	AGDN		1/11/2018	1/11/2018	MAT	1.2000 / 1.2003	(50,000,000.00)	(49,986,125.00)	0.00	(13,875.00)	50,000,000.00
937644 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		1/11/2018	1/11/2018	MAT	1.2500 / 1.2500	(20,000,000.00)	(19,994,666.67)	0.00	(5,333.33)	20,000,000.00
923726 FHLB DISC CORP	/FTN FINANCIAL	AGDN		1/12/2018	1/11/2018	PURC	1.0870 / 1.0900	5,124,000.00	5,123,822.08	0.00	0.00	(5,123,822.08)
929529 FHLB DISC CORP	/FTN FINANCIAL	AGDN		1/12/2018	1/12/2018	MAT	1.2280 / 1.2304	(15,000,000.00)	(14,958,784.58)	0.00	(41,215.42)	15,000,000.00

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Fund:	County Money Mkt Fnd											
930807	BERKSHIRE HATHAWAY INC	/BNY Mellon Capital Market	MTNF	1/12/2018	1/12/2018	MAT	1.6567 / 1.3006	(10,000,000.00)	(9,980,897.78)	0.00	(19,102.22)	10,000,000.00
				1/12/2018	1/12/2018	INT		0.00	0.00	0.00	(25,402.27)	25,402.27
932773	BERKSHIRE HATHAWAY INC	/JP MORGAN CHASE & CO	MTNF	1/12/2018	1/12/2018	MAT	1.6567 / 1.4400	(6,000,000.00)	(6,002,586.00)	0.00	2,586.00	6,000,000.00
				1/12/2018	1/12/2018	INT		0.00	0.00	0.00	(6,350.57)	6,350.57
935416	BERKSHIRE HATHAWAY INC	/JP MORGAN CHASE & CO	MTNF			MAT	1.6567 / 1.5163	(1,500,000.00)	(1,500,283.23)	0.00	283.23	1,500,000.00
				1/12/2018	1/12/2018	INT		0.00	0.00	0.00	(6,388.67)	6,388.67
937134	FHLB DISC CORP	/DEUTSCHE	AGDN			MAT	1.2550 / 1.2551	(1,509,000.00)	(1,509,090.54)	0.00	90.54	1,509,000.00
937644	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	1/12/2018	1/12/2018	MAT	1.2500 / 1.2500	(8,400,000.00)	(8,399,121.50)	0.00	(878.50)	8,400,000.00
909905	JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN			MAT	5.1500 / 1.3784	(5,124,000.00)	(5,123,822.08)	0.00	(177.92)	5,124,000.00
932109	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	7/15/2018	1/15/2018	INT	1.2400 / 1.2418	0.00	0.00	0.00	(64,375.00)	64,375.00
938053	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN	1/16/2018	1/16/2018	MAT	1.4250 / 1.4298	(10,500,000.00)	(10,485,171.67)	0.00	(14,828.33)	10,500,000.00
935189	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	4/10/2018	1/16/2018	PURC	1.2600 / 1.2610	1,010,000.00	1,006,641.75	0.00	0.00	(1,006,641.75)
935649	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	1/17/2018	1/17/2018	MAT	1.2700 / 1.2709	(50,000,000.00)	(49,961,500.00)	0.00	(38,500.00)	50,000,000.00
938340	FREDDIE DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN	1/17/2018	1/17/2018	MAT	1.4230 / 1.4280	(7,000,000.00)	(6,995,061.11)	0.00	(4,938.89)	7,000,000.00

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Fund: County Money Mkt Fnd												
938344 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		4/16/2018	1/17/2018	PURC	1.3350 / 1.3364	5,000,000.00	4,982,410.14	0.00	0.00	(4,982,410.14)
938345 FHLB DISC CORP	/TD SECURITIES	AGDN		2/14/2018	1/17/2018	PURC	1.3300 / 1.3311	7,200,000.00	7,192,524.00	0.00	0.00	(7,192,524.00)
938346 FHLB DISC CORP	/TD SECURITIES	AGDN		2/9/2018	1/17/2018	PURC	1.3300 / 1.3310	20,000,000.00	19,983,005.56	0.00	0.00	(19,983,005.56)
938634 US TREASURY N/B	/Mizuho Securities USA Inc	TBILL		2/7/2018	1/17/2018	PURC	1.4150 / 1.4201	20,000,000.00	19,984,483.32	0.00	0.00	(19,984,483.33)
935873 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		4/19/2018	1/18/2018	PURC	1.2500 / 1.2509	15,000,000.00	14,946,347.93	0.00	0.00	(14,946,347.92)
938839 US TREASURY N/B	/JEFFERIES & COMPANY	TBILL		1/19/2018	1/19/2018	MAT	1.4210 / 1.4261	(20,000,000.00)	(19,985,416.67)	0.00	(14,583.33)	20,000,000.00
938840 FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN		4/19/2018	1/19/2018	PURC	1.4200 / 1.4250	30,000,000.00	29,893,425.00	0.00	0.00	(29,893,425.00)
935187 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		4/18/2018	1/19/2018	PURC	1.2700 / 1.2713	10,000,000.00	9,964,894.44	0.00	0.00	(9,964,894.44)
891958 FED FARM CR BK	/FTN FINANCIAL	AGDN		1/23/2018	1/23/2018	MAT	1.0400 / 1.0491	(2,500,000.00)	(2,497,530.56)	0.00	(2,469.44)	2,500,000.00
893842 FED FARM CR BK	/BNY Mellon Capital Market	AGDN		1/24/2018	1/24/2018	MAT	1.0500 / 1.0589	(10,000,000.00)	(9,913,333.33)	0.00	(86,666.67)	10,000,000.00
935186 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		1/24/2018	1/24/2018	MAT	1.2700 / 1.2713	(10,000,000.00)	(9,915,708.33)	0.00	(84,291.67)	10,000,000.00
935646 FED FARM CR BK	/BARCLAYS CAPITAL	AGDN		1/24/2018	1/24/2018	MAT	1.2700 / 1.2712	(1,000,000.00)	(998,976.94)	0.00	(1,023.06)	1,000,000.00
				1/24/2018	1/24/2018	MAT		(1,000,000.00)	(999,047.50)	0.00	(952.50)	1,000,000.00

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Fund: County Money Mkt Fnd												
	928533 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.1560 / 1.1587					
	891612 FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN	1/25/2018	1/25/2018	MAT	1.0300 / 1.0390	(5,000,000.00)	(4,988,279.44)	0.00	(11,720.56)	5,000,000.00
	934451 FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN	1/26/2018	1/26/2018	MAT	1.3000 / 1.3017	(10,000,000.00)	(9,913,022.22)	0.00	(86,977.78)	10,000,000.00
	931812 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	1/26/2018	1/26/2018	MAT	1.2500 / 1.2524	(1,015,000.00)	(1,013,643.85)	0.00	(1,356.15)	1,015,000.00
	936504 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	1/29/2018	1/29/2018	MAT	1.2750 / 1.2761	(25,000,000.00)	(24,952,256.94)	0.00	(47,743.06)	25,000,000.00
	929306 FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN	1/29/2018	1/29/2018	MAT	1.1600 / 1.1628	(20,000,000.00)	(19,982,291.67)	0.00	(17,708.33)	20,000,000.00
	930801 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	1/30/2018	1/30/2018	MAT	1.2200 / 1.2226	(10,000,000.00)	(9,975,833.33)	0.00	(24,166.67)	10,000,000.00
	931565 FHLB DISC CORP	/UBS	AGDN	1/30/2018	1/30/2018	MAT	1.2450 / 1.2475	(25,000,000.00)	(24,947,472.22)	0.00	(52,527.78)	25,000,000.00
	932337 FHLB DISC CORP	/FTN FINANCIAL	AGDN	1/30/2018	1/30/2018	MAT	1.2600 / 1.2624	(30,000,000.00)	(29,940,862.50)	0.00	(59,137.50)	30,000,000.00
	932342 FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/30/2018	1/30/2018	MAT	1.2600 / 1.2624	(50,000,000.00)	(49,905,500.00)	0.00	(94,500.00)	50,000,000.00
	922345 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	1/30/2018	1/30/2018	MAT	0.7500 / 1.1001	(25,000,000.00)	(24,952,750.00)	0.00	(47,250.00)	25,000,000.00
				1/31/2018	1/31/2018	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
				1/31/2018	1/31/2018	MAT		(25,000,000.00)	(24,971,679.68)	0.00	(28,320.32)	25,000,000.00
	937367 FHLB DISC CORP	/TD SECURITIES	AGDN	1/31/2018	1/31/2018	MAT	1.2900 / 1.2910	(2,000,000.00)	(1,998,495.00)	0.00	(1,505.00)	2,000,000.00

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Sub Total:													
Fund:	Extended Fund												
936099 FHLB DISC CORP	/UBS	AGDN			1/12/2018	1/2/2018	PURC	1.1000 / 1.1003	46,000,000.00	45,985,944.42	0.00	0.00	(45,985,944.44)
936100 FHLB DISC CORP	/UBS	AGDN			1/12/2018	1/2/2018	PURC	1.1000 / 1.1003	50,000,000.00	49,984,722.20	0.00	0.00	(49,984,722.22)
814435 FREDDIE MAC	/DAIWA CAPITAL MARKETS	AGNF1						0.7500 / 0.9804					
					1/12/2018	1/12/2018	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
					1/12/2018	1/12/2018	MAT		(20,000,000.00)	(19,955,733.33)	0.00	(44,266.67)	20,000,000.00
814436 FREDDIE MAC	/BNP PARIBAS	AGNF1			1/12/2018	1/12/2018	INT	0.7500 / 0.9904	0.00	0.00	0.00	(71,250.00)	71,250.00
					1/12/2018	1/12/2018	MAT		(19,000,000.00)	(18,953,956.67)	0.00	(46,043.33)	19,000,000.00
908718 FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1						1.4600 / 1.4906					
					7/12/2019	1/12/2018	INT		0.00	0.00	0.00	(109,500.00)	109,500.00
933556 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN						1.2500 / 1.2512					
					1/12/2018	1/12/2018	MAT		(50,000,000.00)	(49,951,388.89)	0.00	(48,611.11)	50,000,000.00
934212 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN						1.2650 / 1.2661					
					1/12/2018	1/12/2018	MAT		(50,000,000.00)	(49,957,833.33)	0.00	(42,166.67)	50,000,000.00
934213 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN						1.2650 / 1.2661					
					1/12/2018	1/12/2018	MAT		(50,000,000.00)	(49,957,833.33)	0.00	(42,166.67)	50,000,000.00
934214 FHLB DISC CORP	Mizuho Securities USA Inc	AGDN						1.2650 / 1.2661					
					1/12/2018	1/12/2018	MAT		(50,000,000.00)	(49,957,833.33)	0.00	(42,166.67)	50,000,000.00
934221 FHLB DISC CORP	Mizuho Securities USA Inc	AGDN						1.2650 / 1.2661					
					1/12/2018	1/12/2018	MAT		(50,000,000.00)	(49,957,833.33)	0.00	(42,166.67)	50,000,000.00
934468 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN						1.2650 / 1.2660					
					1/12/2018	1/12/2018	MAT		(40,000,000.00)	(39,966,266.67)	0.00	(33,733.33)	40,000,000.00
936099 FHLB DISC CORP	/UBS	AGDN			1/12/2018	1/12/2018	MAT	1.1000 / 1.1003	(50,000,000.00)	(49,959,590.28)	0.00	(40,409.72)	50,000,000.00
					1/12/2018	1/12/2018	MAT		(46,000,000.00)	(45,985,944.44)	0.00	(14,055.56)	46,000,000.00
936100 FHLB DISC CORP	/UBS	AGDN						1.1000 / 1.1003					

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Fund: Extended Fund												
937820 US TREASURY N/B	/BNY Mellon Capital Market	TRBD		1/12/2018	1/12/2018	MAT	1.6250 / 2.0508	(50,000,000.00)	(49,984,722.22)	0.00	(15,277.78)	50,000,000.00
937824 COUNTY OF ORANGE	/	OCPOB2018M		6/30/2020	1/12/2018	PURC	1.8810 / 1.8810	35,000,000.00	34,643,164.05	18,853.60	0.00	(34,662,017.65)
937826 COUNTY OF ORANGE	/	OCPOB2018		7/31/2018	1/12/2018	PURC	2.1030 / 2.1039	20,000,000.00	20,000,000.00	0.00	0.00	(20,000,000.00)
937828 COUNTY OF ORANGE	/	OCPOB2018		10/31/2018	1/12/2018	PURC	2.2030 / 2.2023	118,448,000.00	118,448,000.00	0.00	0.00	(118,448,000.00)
937832 COUNTY OF ORANGE	/	OCPOB2018		1/31/2019	1/12/2018	PURC	2.2530 / 2.2536	118,448,000.00	118,448,000.00	0.00	0.00	(118,448,000.00)
858841 FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1		4/30/2019	1/12/2018	PURC	0.8250 / 0.8428	118,449,000.00	118,449,000.00	0.00	0.00	(118,449,000.00)
831817 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD		7/13/2018	1/13/2018	INT	1.1250 / 1.0824	0.00	0.00	0.00	(206,250.00)	206,250.00
834720 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD		1/15/2019	1/15/2018	INT	1.1250 / 0.9184	0.00	0.00	0.00	(180,000.00)	180,000.00
866583 JOHNSON & JOHNSON	/TD SECURITIES	MTN		1/15/2019	1/15/2018	INT	5.1500 / 1.1044	0.00	0.00	0.00	(150,750.00)	150,750.00
874919 FED HM LN BK BD	/BANK OF AMERICA	AGNF1		7/15/2018	1/15/2018	INT	1.2500 / 1.2521	0.00	0.00	0.00	(412,000.00)	412,000.00
874920 FED HM LN BK BD	/BANK OF AMERICA	AGNF1		1/16/2019	1/16/2018	INT	1.2500 / 1.2521	0.00	0.00	0.00	(125,000.00)	125,000.00
874921 FED HM LN BK BD	/BANK OF AMERICA	AGNF1		1/16/2019	1/16/2018	INT	1.2500 / 1.2521	0.00	0.00	0.00	(312,500.00)	312,500.00
				1/16/2019	1/16/2018	INT		0.00	0.00	0.00	(312,500.00)	312,500.00

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Fund: Extended Fund												
874922 FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1			1.2500	/ 1.2521						
				1/16/2019	1/16/2018	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
882759 FED HM LN BK BD	/DEUTSCHE	AGNF1		1/17/2019	1/17/2018	INT	1.2500	/ 1.3281				
								0.00	0.00	0.00	(221,906.25)	221,906.25
882760 FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1			1.2500	/ 1.3281						
				1/17/2019	1/17/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
883202 FREDDIE MAC	/JEFFERIES & COMPANY	AGNF1			1.5000	/ 1.5496						
				1/17/2020	1/17/2018	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
853062 FREDDIE MAC	/TD SECURITIES	AGNF1		7/19/2019	1/19/2018	INT	0.8750	/ 0.9571				
								0.00	0.00	0.00	(109,375.00)	109,375.00
939577 US TREASURY N/B	/DEUTSCHE	TRBD		8/15/2020	1/24/2018	PURC	2.6250	/ 2.1393	50,000,000.00	50,591,796.85	577,785.36	
												(51,169,582.21)
939578 US TREASURY N/B	/Mizuho Securities USA Inc	TRBD		12/31/2021	1/24/2018	PURC	2.1250	/ 2.3254	50,000,000.00	49,625,000.00	70,441.99	
												(49,695,441.99)
939579 US TREASURY N/B	/BANK OF AMERICA	TRBD		4/30/2022	1/24/2018	PURC	1.8750	/ 2.3812	50,000,000.00	48,978,515.60	220,131.25	
												(49,198,646.85)
939793 US TREASURY N/B	/DEUTSCHE	TRBD		9/15/2020	1/25/2018	PURC	1.3750	/ 2.1750	25,000,000.00	24,498,046.88	125,345.30	
												(24,623,392.18)
939794 US TREASURY N/B	/DEUTSCHE	TRBD		6/30/2020	1/25/2018	PURC	1.8750	/ 2.1566	10,000,000.00	9,933,593.75	12,948.90	
												(9,946,542.65)
939795 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBD		7/31/2020	1/25/2018	PURC	2.0000	/ 2.1554	20,000,000.00	19,924,218.74	193,478.27	
												(20,117,697.01)
939799 FED HM LN BK BD	/BANK OF AMERICA	AGNF1		12/11/2020	1/25/2018	PURC	3.1250	/ 2.2413	7,345,000.00	7,552,859.42	28,053.82	
												(7,552,859.42)
940010 US TREASURY N/B	/BNY Mellon Capital Market	TRBD		8/15/2020	1/26/2018	PURC	2.6250	/ 2.2005	23,000,000.00	23,237,187.50	269,062.50	
												(23,506,250.00)
940011 US TREASURY N/B	/DEUTSCHE	TRBD		11/15/2018	1/26/2018	PURC	9.0000	/ 1.7824	22,000,000.00	23,256,406.25	393,812.15	
												(23,650,218.40)

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Fund: Extended Fund												
940012	APPLE INC.	/JP MORGAN CHASE & CO	MTN				2.0000 / 2.3636					
940013	US TREASURY N/B	/Mizuho Securities USA Inc	TRBD	11/13/2020	1/26/2018	PURC	1.7500 / 2.2487	6,000,000.00	5,941,200.00	24,333.33	0.00	(5,965,533.33)
940195	US TREASURY N/B	/BNY Mellon Capital Market	TRBD	12/31/2020	1/26/2018	PURC	1.8750 / 2.4410	25,000,000.00	24,648,437.50	31,422.65	0.00	(24,679,860.15)
940196	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD	5/31/2022	1/29/2018	PURC	2.0000 / 2.2685	16,000,000.00	15,629,374.99	49,450.56	0.00	(15,678,825.55)
940197	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBD	11/30/2020	1/29/2018	PURC	1.3750 / 2.2515	20,000,000.00	19,853,125.00	65,934.07	0.00	(19,919,059.07)
940198	US TREASURY N/B	/Mizuho Securities USA Inc	TRBD	9/30/2020	1/29/2018	PURC	2.6250 / 2.2217	25,000,000.00	24,435,546.88	114,268.54	0.00	(24,549,815.42)
940199	US TREASURY N/B	/BNY Mellon Capital Market	TRBD	8/15/2020	1/29/2018	PURC	1.3750 / 2.2655	35,000,000.00	35,341,796.88	416,932.74	0.00	(35,758,729.62)
940200	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBD	10/31/2020	1/29/2018	PURC	1.3750 / 2.2177	25,000,000.00	24,409,179.68	85,462.72	0.00	(24,494,642.40)
940207	US TREASURY N/B	/BANK OF AMERICA	TRBD	9/30/2020	1/29/2018	PURC	1.2500 / 1.9926	45,000,000.00	44,022,656.25	205,683.38	0.00	(44,228,339.63)
940208	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBD	4/30/2019	1/29/2018	PURC	9.0000 / 1.7632	25,000,000.00	24,771,484.38	77,693.37	0.00	(24,849,177.75)
794626	ROYAL BANK OF CANADA NY	/RBC	YCDSA	11/15/2018	1/29/2018	PURC	1.6930 / 1.6930	2,000,000.00	2,113,359.37	37,292.83	0.00	(2,150,652.20)
794627	ROYAL BANK OF CANADA NY	/RBC	YCDSA	7/30/2018	1/30/2018	INT	1.6930 / 1.6930	0.00	0.00	0.00	(321,670.00)	321,670.00
912219	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	7/30/2018	1/30/2018	INT	1.5000 / 1.6040	0.00	0.00	0.00	(423,250.00)	423,250.00

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Fund:	Extended Fund											
912220 FANNIE MAE	/BARCLAYS CAPITAL	AGNF1		7/30/2020	1/30/2018	INT	1.5000 / 1.6040	0.00	0.00	0.00	(372,916.67)	372,916.67
940399 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD		7/30/2020	1/30/2018	INT	2.0000 / 2.2601	0.00	0.00	0.00	(74,583.33)	74,583.33
940400 US TREASURY N/B	/Mizuho Securities USA Inc	TRBD		11/30/2020	1/30/2018	PURC	2.6250 / 2.2100	15,000,000.00	14,893,359.38	50,274.73	0.00	(14,943,634.11)
940401 US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD		8/15/2020	1/30/2018	PURC	1.5000 / 1.9765	29,000,000.00	29,291,132.80	347,527.18	0.00	(29,638,659.98)
882927 US TREASURY N/B	/BNY Mellon Capital Market	TRBD		3/31/2019	1/30/2018	PURC	1.6250 / 1.3476	27,000,000.00	26,852,343.75	135,741.76	0.00	(26,988,085.51)
926800 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD		7/31/2019	1/31/2018	INT	1.3750 / 1.5680	0.00	0.00	0.00	(406,250.00)	406,250.00
939795 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBD		7/31/2019	1/31/2018	INT	2.0000 / 2.1554	0.00	0.00	0.00	(343,750.00)	343,750.00
940669 MICROSOFT CORP	/BARCLAYS CAPITAL	MTN		7/31/2020	1/31/2018	INT	2.0000 / 2.3786	0.00	0.00	0.00	(200,000.00)	200,000.00
940672 MICROSOFT CORP	/BARCLAYS CAPITAL	MTN		11/3/2020	1/31/2018	PURC	2.0000 / 2.3744	4,750,000.00	4,701,930.00	23,222.22	0.00	(4,725,152.22)
940676 US TREASURY N/B	/JEFFERIES & COMPANY	TRBD		11/3/2020	1/31/2018	PURC	2.6250 / 2.2646	10,250,000.00	10,147,397.50	50,111.11	0.00	(10,197,508.61)
940677 US TREASURY N/B	/BARCLAYS CAPITAL	TRBD		11/15/2020	1/31/2018	PURC	1.3750 / 2.2626	25,000,000.00	25,238,281.25	139,589.09	0.00	(25,377,870.34)
				9/15/2020	1/31/2018	PURC		6,200,000.00	6,062,921.88	32,498.62	0.00	(6,095,420.50)
Sub Total:								679,890,000.00	677,278,880.63	3,797,352.08	(5,197,348.76)	(675,850,830.16)
Fund:	Educational Money Mkt Fnd											

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Fund: Educational Money Mkt Fnd													
921227 FHLB DISC CORP	/FTN FINANCIAL	AGDN			1/2/2018	1/2/2018	MAT	1.0500 / 1.0530	(25,000,000.00)	(24,929,270.83)	0.00	(70,729.17)	25,000,000.00
921682 US TREASURY N/B	/BARCLAYS CAPITAL	CMB			1/2/2018	1/2/2018	MAT	1.0250 / 1.0278	(15,000,000.00)	(14,959,427.08)	0.00	(40,572.92)	15,000,000.00
926094 FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN			1/2/2018	1/2/2018	MAT	1.0500 / 1.0521	(25,000,000.00)	(24,951,145.83)	0.00	(48,854.17)	25,000,000.00
927741 US TREASURY N/B	/JEFFERIES & COMPANY	CMB			1/2/2018	1/2/2018	MAT	1.0625 / 1.0643	(40,000,000.00)	(39,933,888.89)	0.00	(66,111.11)	40,000,000.00
934939 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN			1/2/2018	1/2/2018	MAT	1.2800 / 1.2805	(6,000,000.00)	(5,997,653.33)	0.00	(2,346.67)	6,000,000.00
936093 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN			1/2/2018	1/2/2018	MAT	1.2950 / 1.2966	30,000,000.00	29,963,308.32	0.00	0.00	(29,963,308.33)
936094 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN			2/5/2018	1/2/2018	PURC	1.2600 / 1.2601	5,200,000.00	5,199,454.00	0.00	0.00	(5,199,454.00)
936095 FHLB DISC CORP	/TD SECURITIES	AGDN			1/5/2018	1/2/2018	PURC	1.2950 / 1.2964	23,104,000.00	23,078,235.83	0.00	0.00	(23,078,235.83)
936096 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN			2/2/2018	1/2/2018	PURC	1.2550 / 1.2557	40,000,000.00	39,979,083.32	0.00	0.00	(39,979,083.33)
936097 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN			1/17/2018	1/2/2018	PURC	1.2800 / 1.2817	25,000,000.00	24,966,222.23	0.00	0.00	(24,966,222.22)
936098 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN			2/9/2018	1/2/2018	PURC	1.2650 / 1.2654	11,500,000.00	11,496,767.22	0.00	0.00	(11,496,767.22)
926091 FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN			1/10/2018	1/2/2018	PURC	1.0500 / 1.0521	(15,000,000.00)	(14,970,250.00)	0.00	(29,750.00)	15,000,000.00
922593 US TREASURY N/B	/MORGAN STANLEY	TBILL			1/3/2018	1/3/2018	MAT	1.0450 / 1.0478	(15,000,000.00)	(14,960,377.08)	0.00	(39,622.92)	15,000,000.00
					1/4/2018	1/4/2018	MAT						

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Fund: Educational Money Mkt Fnd												
936498 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN					1.3350 / 1.3383					
				3/12/2018	1/4/2018	PURC		15,000,000.00	14,962,731.26	0.00	0.00	(14,962,731.25)
936499 FHLB DISC CORP	/DEUTSCHE	AGDN		1/10/2018	1/4/2018	PURC	1.2550 / 1.2553	5,000,000.00	4,998,954.17	0.00	0.00	(4,998,954.17)
936500 FHLB DISC CORP	/FTN FINANCIAL	AGDN		3/14/2018	1/4/2018	PURC	1.3350 / 1.3384	10,000,000.00	9,974,412.50	0.00	0.00	(9,974,412.50)
928383 FHLB DISC CORP	/FTN FINANCIAL	AGDN		1/5/2018	1/5/2018	MAT	1.1400 / 1.1420	(14,000,000.00)	(13,975,173.33)	0.00	(24,826.67)	14,000,000.00
936094 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN		1/5/2018	1/5/2018	MAT	1.2600 / 1.2601					
926098 FNMA DISCOUNT	/Mizuho Securities USA Inc	AGDN					1.0600 / 1.0623	(5,200,000.00)	(5,199,454.00)	0.00	(546.00)	5,200,000.00
926293 FNMA DISCOUNT	/FTN FINANCIAL	AGDN		1/8/2018	1/8/2018	MAT	1.0700 / 1.0722	(20,000,000.00)	(19,957,011.11)	0.00	(42,988.89)	20,000,000.00
930575 FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN		1/8/2018	1/8/2018	MAT	1.1500 / 1.1515	(20,000,000.00)	(19,958,388.89)	0.00	(41,611.11)	20,000,000.00
936918 FHLB DISC CORP	/UBS	AGDN		1/8/2018	1/8/2018	MAT	1.2500 / 1.2500	(35,000,000.00)	(34,954,159.72)	0.00	(45,840.28)	35,000,000.00
936919 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		1/9/2018	1/8/2018	PURC	1.3150 / 1.3184	15,000,000.00	14,999,479.17	0.00	0.00	(14,999,479.17)
936918 FHLB DISC CORP	/UBS	AGDN		3/19/2018	1/8/2018	PURC		10,000,000.00	9,974,430.56	0.00	0.00	(9,974,430.56)
937129 FREDDIE DISCOUNT	/MORGAN STANLEY	AGDN		1/9/2018	1/9/2018	MAT	1.2500 / 1.2500	(15,000,000.00)	(14,999,479.17)	0.00	(520.83)	15,000,000.00
937135 US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL		4/10/2018	1/9/2018	PURC	1.3900 / 1.3949	20,000,000.00	19,929,727.78	0.00	0.00	(19,929,727.78)
937136 US TREASURY N/B	/DEUTSCHE	TBILL		3/29/2018	1/9/2018	PURC	1.3600 / 1.3641	25,000,000.00	24,925,388.90	0.00	0.00	(24,925,388.89)
				3/29/2018	1/9/2018	PURC	1.3550 / 1.3590	25,000,000.00	24,925,663.20	0.00	0.00	(24,925,663.19)

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Fund: Educational Money Mkt Fnd													
937137 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN					1.3500 / 1.3539						
937141 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		3/26/2018	1/9/2018	PURC	1.2500 / 1.2500	13,000,000.00	12,962,950.00	0.00	0.00	(12,962,950.00)	
937142 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		1/10/2018	1/9/2018	PURC	1.3500 / 1.3539	30,000,000.00	29,998,958.34	0.00	0.00	(29,998,958.33)	
937143 US TREASURY N/B	/DEUTSCHE	TBILL		3/27/2018	1/9/2018	PURC	1.3550 / 1.3590	15,000,000.00	14,956,687.50	0.00	0.00	(14,956,687.50)	
937144 FHLB DISC CORP	/DEUTSCHE	AGDN		3/29/2018	1/9/2018	PURC	1.2500 / 1.2500	50,000,000.00	49,851,326.40	0.00	0.00	(49,851,326.39)	
930576 FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN		1/10/2018	1/9/2018	PURC	1.1500 / 1.1516	40,000,000.00	39,998,611.12	0.00	0.00	(39,998,611.11)	
933979 FHLB DISC CORP	/DEUTSCHE	AGDN		1/10/2018	1/10/2018	MAT		(50,000,000.00)	(49,931,319.44)	0.00	(68,680.56)	50,000,000.00	
933981 FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN		1/10/2018	1/10/2018	MAT	1.2600 / 1.2610		(14,600,000.00)	(14,587,967.17)	0.00	(12,032.83)	14,600,000.00
934706 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN		1/10/2018	1/10/2018	MAT	1.2700 / 1.2709		(20,000,000.00)	(19,983,900.00)	0.00	(16,100.00)	20,000,000.00
936098 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		1/10/2018	1/10/2018	MAT	1.2650 / 1.2654		(10,000,000.00)	(9,992,944.44)	0.00	(7,055.56)	10,000,000.00
936499 FHLB DISC CORP	/DEUTSCHE	AGDN		1/10/2018	1/10/2018	MAT	1.2550 / 1.2553		(11,500,000.00)	(11,496,767.22)	0.00	(3,232.78)	11,500,000.00
937141 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		1/10/2018	1/10/2018	MAT	1.2500 / 1.2500		(5,000,000.00)	(4,998,954.17)	0.00	(1,045.83)	5,000,000.00
937144 FHLB DISC CORP	/DEUTSCHE	AGDN		1/10/2018	1/10/2018	MAT	1.2500 / 1.2500		(30,000,000.00)	(29,998,958.33)	0.00	(1,041.67)	30,000,000.00
937365 FHLB DISC CORP	/FTN FINANCIAL	AGDN		1/10/2018	1/10/2018	MAT	1.4200 / 1.4260		(40,000,000.00)	(39,998,611.11)	0.00	(1,388.89)	40,000,000.00
				4/26/2018	1/10/2018	PURC		12,000,000.00	11,949,826.67	0.00	0.00	(11,949,826.67)	

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Fund: Educational Money Mkt Fnd												
937366 US TREASURY N/B	/BNY Mellon Capital Market	TRBD			0.6250 / 1.4366							
				4/30/2018	1/10/2018	PURC		20,000,000.00	19,950,781.24	24,516.58	0.00	(19,975,297.82)
937371 FHLB DISC CORP	/RBC	AGDN		4/3/2018	1/10/2018	PURC	1.3750 / 1.3794		10,000,000.00	9,968,298.61	0.00	0.00
937372 FHLB DISC CORP	/BANK OF AMERICA	AGDN					1.3750 / 1.3795					(9,968,298.61)
937373 US TREASURY N/B	/TD SECURITIES	TBILL		4/6/2018	1/10/2018	PURC	1.4200 / 1.4252	10,000,000.00	9,967,152.78	0.00	0.00	(9,967,152.78)
937374 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN		4/12/2018	1/10/2018	PURC	1.4140 / 1.4191	11,000,000.00	10,960,082.22	0.00	0.00	(10,960,082.22)
927739 US TREASURY N/B	/BARCLAYS CAPITAL	TBILL		4/11/2018	1/10/2018	PURC	1.1100 / 1.1122	10,000,000.00	9,964,257.22	0.00	0.00	(9,964,257.22)
937643 US TREASURY N/B	/BNY Mellon Capital Market	TRBD		1/11/2018	1/11/2018	MAT	0.6250 / 1.4441	(15,000,000.00)	(14,969,937.50)	0.00	(30,062.50)	15,000,000.00
883421 BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTNF		4/30/2018	1/11/2018	PURC	1.3179 / 0.9915	3,000,000.00	2,992,617.19	3,729.28	0.00	(2,996,346.47)
				1/12/2018	1/12/2018	INT		0.00	0.00	0.00	(4,479.27)	4,479.27
				1/12/2018	1/12/2018	MAT		(1,058,000.00)	(1,061,248.04)	0.00	3,248.04	1,058,000.00
884572 FREDDIE MAC	/FTN	AGNF1		1/12/2018	1/12/2018	INT	0.7500 / 0.8587		0.00	0.00	(18,750.00)	18,750.00
				1/12/2018	1/12/2018	MAT		(5,000,000.00)	(4,997,812.50)	0.00	(2,187.50)	5,000,000.00
903562 FED FARM CR BK	/FTN FINANCIAL	AGNF1					3.1500 / 1.1736					
				1/12/2018	1/12/2018	INT		0.00	0.00	0.00	(63,000.00)	63,000.00
				1/12/2018	1/12/2018	MAT		(4,000,000.00)	(4,098,300.00)	0.00	98,300.00	4,000,000.00
916924 FREDDIE MAC	/FTN FINANCIAL	AGNF1					0.7500 / 1.1101					
				1/12/2018	1/12/2018	INT		0.00	0.00	0.00	(750.00)	750.00
				1/12/2018	1/12/2018	MAT		(200,000.00)	(199,917.80)	0.00	(82.20)	200,000.00
926096 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.1000 / 1.1026					
				1/12/2018	1/12/2018	MAT		(20,000,000.00)	(19,952,944.44)	0.00	(47,055.56)	20,000,000.00

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Fund: Educational Money Mkt Fnd												
927435 FHLB DISC CORP	/FTN FINANCIAL	AGDN			1/12/2018	1/12/2018	1.0900 / 1.0922					
								(10,000,000.00)	(9,979,713.89)	0.00	(20,286.11)	10,000,000.00
930808 BERKSHIRE HATHAWAY INC	/BNY Mellon Capital Market	MTNF			1/12/2018	1/12/2018	1.6567 / 1.3006					
					1/12/2018	1/12/2018	INT	0.00	0.00	0.00	(25,677.46)	25,677.46
					1/12/2018	1/12/2018	MAT	(6,065,000.00)	(6,067,614.02)	0.00	2,614.02	6,065,000.00
937818 US TREASURY N/B	/DEUTSCHE	TBILL			5/31/2018	1/12/2018	1.4660 / 1.4743					
								10,000,000.00	9,943,396.11	0.00	0.00	(9,943,396.11)
909906 JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN					5.1500 / 1.3784					
					7/15/2018	1/15/2018	INT	0.00	0.00	0.00	(64,375.00)	64,375.00
918492 JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN					5.1500 / 1.3647					
					7/15/2018	1/15/2018	INT	0.00	0.00	0.00	(51,500.00)	51,500.00
932103 FHLB DISC CORP	/FTN FINANCIAL	AGDN					1.2400 / 1.2418					
					1/16/2018	1/16/2018	MAT	(10,000,000.00)	(9,985,877.78)	0.00	(14,122.22)	10,000,000.00
938050 US TREASURY N/B	/DEUTSCHE	TRBD			1/31/2019	1/16/2018	PURC	1.5000 / 1.8729				
								10,000,000.00	9,961,718.75	68,885.87	0.00	(10,030,604.62)
938051 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN					1.3000 / 1.3001					
					1/19/2018	1/16/2018	PURC	10,000,000.00	9,998,916.67	0.00	0.00	(9,998,916.67)
933974 FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN					1.2400 / 1.2413					
					1/17/2018	1/17/2018	MAT	(10,000,000.00)	(9,989,666.67)	0.00	(10,333.33)	10,000,000.00
935872 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.2650 / 1.2658					
					1/17/2018	1/17/2018	MAT	(12,000,000.00)	(11,991,988.33)	0.00	(8,011.67)	12,000,000.00
936096 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN					1.2550 / 1.2557					
					1/17/2018	1/17/2018	MAT	(40,000,000.00)	(39,979,083.33)	0.00	(20,916.67)	40,000,000.00
938339 FED FARM CR BK	/BNY Mellon Capital Market	AGNF1					0.7400 / 1.4250					
					4/6/2018	1/17/2018	PURC	23,000,000.00	23,013,133.94	47,750.56	0.00	(23,013,133.95)

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Fund: Educational Money Mkt Fnd												
938341 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN					1.4500 / 1.4553					
				4/18/2018	1/17/2018	PURC		10,921,000.00	10,880,971.50	0.00	0.00	(10,880,971.50)
938342 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN					1.4350 / 1.4401					
				4/16/2018	1/17/2018	PURC		9,525,000.00	9,491,208.74	0.00	0.00	(9,491,208.74)
938343 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN					1.4500 / 1.4550					
				4/13/2018	1/17/2018	PURC		20,000,000.00	19,930,722.22	0.00	0.00	(19,930,722.22)
928534 US TREASURY N/B	/DEUTSCHE	TBILL					1.1390 / 1.1414					
				1/18/2018	1/18/2018	MAT		(5,000,000.00)	(4,989,559.17)	0.00	(10,440.83)	5,000,000.00
930803 FHLB DISC CORP	/UBS	AGDN					1.2250 / 1.2271					
				1/18/2018	1/18/2018	MAT		(15,000,000.00)	(14,974,479.17)	0.00	(25,520.83)	15,000,000.00
931138 FHLB DISC CORP	/FTN FINANCIAL	AGDN					1.2250 / 1.2270					
				1/18/2018	1/18/2018	MAT		(15,000,000.00)	(14,974,989.58)	0.00	(25,010.42)	15,000,000.00
938633 US TREASURY N/B	/JEFFERIES & COMPANY	TRBD					1.5000 / 1.8864					
				1/31/2019	1/18/2018	PURC		10,000,000.00	9,960,546.87	69,701.10	0.00	(10,030,247.97)
932101 FHLB DISC CORP	/FTN FINANCIAL	AGDN					1.2400 / 1.2419					
				1/19/2018	1/19/2018	MAT		(14,000,000.00)	(13,978,782.22)	0.00	(21,217.78)	14,000,000.00
935877 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN					1.2500 / 1.2509					
				1/19/2018	1/19/2018	MAT		(30,000,000.00)	(29,978,125.00)	0.00	(21,875.00)	30,000,000.00
938051 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN					1.3000 / 1.3001					
				1/19/2018	1/19/2018	MAT		(10,000,000.00)	(9,998,916.67)	0.00	(1,083.33)	10,000,000.00
938835 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN					1.4150 / 1.4193					
				4/6/2018	1/19/2018	PURC		6,500,000.00	6,480,327.57	0.00	0.00	(6,480,327.57)
938836 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN					1.4100 / 1.4142					
				4/4/2018	1/19/2018	PURC		12,000,000.00	11,964,750.00	0.00	0.00	(11,964,750.00)
938837 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN					1.4440 / 1.4493					
				4/20/2018	1/19/2018	PURC		3,000,000.00	2,989,049.67	0.00	0.00	(2,989,049.67)
938838 FHLB DISC CORP	/RBC	AGDN					1.3800 / 1.3839					
				4/2/2018	1/19/2018	PURC		12,750,000.00	12,714,321.25	0.00	0.00	(12,714,321.25)

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Fund: Educational Money Mkt Fnd													
926795 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN					1.1250 / 1.1279						
				1/22/2018	1/22/2018	MAT		(10,000,000.00)	(9,974,375.00)	0.00	(25,625.00)	10,000,000.00	
933978 FHLB DISC CORP	/DEUTSCHE	AGDN		1/23/2018	1/23/2018	MAT	1.2850 / 1.2867		(14,600,000.00)	(14,581,239.00)	0.00	(18,761.00)	14,600,000.00
891959 FED FARM CR BK	/FTN FINANCIAL	AGDN		1/24/2018	1/24/2018	MAT	1.0400 / 1.0491		(10,000,000.00)	(9,913,333.33)	0.00	(86,666.67)	10,000,000.00
930805 FHLB DISC CORP	/FTN FINANCIAL	AGDN		1/24/2018	1/24/2018	MAT	1.2500 / 1.2524		(50,000,000.00)	(49,902,777.78)	0.00	(97,222.22)	50,000,000.00
935412 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN					1.2800 / 1.2813						
				1/24/2018	1/24/2018	MAT		(10,000,000.00)	(9,990,044.44)	0.00	(9,955.56)	10,000,000.00	
935415 FHLB DISC CORP	/DEUTSCHE	AGDN		1/24/2018	1/24/2018	MAT	1.2720 / 1.2733		(40,000,000.00)	(39,960,426.67)	0.00	(39,573.33)	40,000,000.00
935642 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.2820 / 1.2832						
				1/24/2018	1/24/2018	MAT		(8,815,000.00)	(8,806,524.38)	0.00	(8,475.62)	8,815,000.00	
935876 FHLB DISC CORP	/DEUTSCHE	AGDN					1.2700 / 1.2712						
				1/24/2018	1/24/2018	MAT		(10,700,000.00)	(10,690,185.72)	0.00	(9,814.28)	10,700,000.00	
930573 US TREASURY N/B	/BANK OF AMERICA	TBILL					1.1470 / 1.1491						
				1/25/2018	1/25/2018	MAT		(35,000,000.00)	(34,935,321.94)	0.00	(64,678.06)	35,000,000.00	
891623 FED FARM CR BK	/FTN FINANCIAL	AGDN					1.0300 / 1.0390						
				1/26/2018	1/26/2018	MAT		(10,000,000.00)	(9,913,022.22)	0.00	(86,977.78)	10,000,000.00	
935879 FHLB DISC CORP	/UBS	AGDN					1.2650 / 1.2662						
				1/26/2018	1/26/2018	MAT		(50,000,000.00)	(49,950,805.56)	0.00	(49,194.44)	50,000,000.00	
933973 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN					1.2900 / 1.2919						
				1/29/2018	1/29/2018	MAT		(10,000,000.00)	(9,984,950.00)	0.00	(15,050.00)	10,000,000.00	
933987 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN					1.2800 / 1.2820						
				1/30/2018	1/30/2018	MAT		(15,000,000.00)	(14,977,066.67)	0.00	(22,933.33)	15,000,000.00	
930572 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN					1.2500 / 1.2528						
				1/31/2018	1/31/2018	MAT		(10,170,000.00)	(10,147,400.00)	0.00	(22,600.00)	10,170,000.00	

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												(Gain) / Loss
Fund: Educational Money Mkt Fnd												
930806 US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD					0.7500 / 1.2271					
				1/31/2018	1/31/2018	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
				1/31/2018	1/31/2018	MAT		(50,000,000.00)	(49,958,984.35)	0.00	(41,015.65)	50,000,000.00
931421 US TREASURY N/B	/DEUTSCHE	TRBD					0.7500 / 1.2192					
				1/31/2018	1/31/2018	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
				1/31/2018	1/31/2018	MAT		(15,000,000.00)	(14,988,281.25)	0.00	(11,718.75)	15,000,000.00
932106 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN					1.2650 / 1.2675					
				1/31/2018	1/31/2018	MAT		(15,000,000.00)	(14,970,483.33)	0.00	(29,516.67)	15,000,000.00
934461 US TREASURY N/B	/MORGAN STANLEY	TRBD					2.6250 / 1.2414					
				1/31/2018	1/31/2018	INT		0.00	0.00	0.00	(328,125.00)	328,125.00
				1/31/2018	1/31/2018	MAT		(25,000,000.00)	(25,039,062.50)	0.00	39,062.50	25,000,000.00
934462 US TREASURY N/B	/BNY Mellon Capital Market	TRBD					2.6250 / 1.2414					
				1/31/2018	1/31/2018	INT		0.00	0.00	0.00	(328,125.00)	328,125.00
				1/31/2018	1/31/2018	MAT		(25,000,000.00)	(25,039,062.50)	0.00	39,062.50	25,000,000.00
934690 FHLB DISC CORP	/FTN FINANCIAL	AGDN					1.2850 / 1.2869					
				1/31/2018	1/31/2018	MAT		(14,016,000.00)	(13,995,487.97)	0.00	(20,512.03)	14,016,000.00
934691 US TREASURY N/B	/DEUTSCHE	TRBD					0.8750 / 1.2919					
				1/31/2018	1/31/2018	INT		0.00	0.00	0.00	(109,375.00)	109,375.00
				1/31/2018	1/31/2018	MAT		(25,000,000.00)	(24,988,281.25)	0.00	(11,718.75)	25,000,000.00
934697 US TREASURY N/B	/BNY Mellon Capital Market	TRBD					2.6250 / 1.2430					
				1/31/2018	1/31/2018	INT		0.00	0.00	0.00	(262,500.00)	262,500.00
				1/31/2018	1/31/2018	MAT		(20,000,000.00)	(20,030,468.74)	0.00	30,468.74	20,000,000.00
934708 US TREASURY N/B	/JEFFERIES & COMPANY	TRBD					2.6250 / 1.2430					
				1/31/2018	1/31/2018	INT		0.00	0.00	0.00	(393,750.00)	393,750.00
				1/31/2018	1/31/2018	MAT		(30,000,000.00)	(30,045,703.11)	0.00	45,703.11	30,000,000.00
938050 US TREASURY N/B	/DEUTSCHE	TRBD					1.5000 / 1.8729					
				1/31/2019	1/31/2018	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
938633 US TREASURY N/B	/JEFFERIES & COMPANY	TRBD					1.5000 / 1.8864					
				1/31/2019	1/31/2018	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
Sub Total:								(535,424,000.00)	(535,462,873.92)	214,583.39	(3,280,811.78)	538,576,852.90

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Transaction Date From 01-Jan-2018 To 31-Jan-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
928379 US TREASURY N/B	/BARCLAYS CAPITAL	CMB					1.1000 / 1.1018					
914264 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		1/2/2018	1/2/2018	MAT	1.0900 / 1.0947	(2,000,000.00)	(1,996,761.11)	0.00	(3,238.89)	2,000,000.00
936920 FREDDIE MAC	/DEUTSCHE	AGNF1		1/5/2018	1/5/2018	MAT	0.8500 / 1.6581	(2,000,000.00)	(1,991,340.56)	0.00	(8,659.44)	2,000,000.00
937380 FED HM LN BK BD	/BNY Mellon Capital Market	AGN FLOAT1		7/27/2018	1/8/2018	PURC	1.4550 / 1.4060	2,300,000.00	2,298,554.19	8,743.19	0.00	(2,298,554.19)
916923 FREDDIE MAC	/FTN FINANCIAL	AGNF1		3/26/2018	1/10/2018	PURC	0.7500 / 1.1101	2,000,000.00	2,001,412.50	1,212.50	0.00	(2,001,412.50)
				1/12/2018	1/12/2018	INT		0.00	0.00	0.00	(6,750.00)	6,750.00
				1/12/2018	1/12/2018	MAT	1.4250 / 1.4300	(1,800,000.00)	(1,799,260.20)	0.00	(739.80)	1,800,000.00
937817 FHLB DISC CORP	/UBS	AGDN		4/11/2018	1/12/2018	PURC	1.4250 / 1.4300	1,750,000.00	1,743,834.90	0.00	0.00	(1,743,834.90)
922344 US TREASURY N/B	/BNY Mellon Capital Market	TRBD					0.8750 / 1.0549					
				1/15/2018	1/15/2018	INT		0.00	0.00	0.00	(13,125.00)	13,125.00
				1/15/2018	1/15/2018	MAT	1.0855 / 1.0885	(3,000,000.00)	(2,998,476.56)	0.00	(1,523.44)	3,000,000.00
938052 FED FARM CR BK	/BNY Mellon Capital Market	AGNF1					0.7400 / 1.4250					
				4/6/2018	1/16/2018	PURC		3,000,000.00	3,001,594.67	6,166.67	0.00	(3,001,594.67)
924642 US TREASURY N/B	/BNY Mellon Capital Market	TBILL					1.0855 / 1.0885					
				1/18/2018	1/18/2018	MAT		(2,000,000.00)	(1,994,512.19)	0.00	(5,487.81)	2,000,000.00
911145 FANNIE MAE	/FTN FINANCIAL	AGNF1					1.1250 / 1.2639					
				7/20/2018	1/20/2018	INT		0.00	0.00	0.00	(5,625.00)	5,625.00
939039 US TREASURY N/B	/JEFFERIES & COMPANY	TRBD					1.2500 / 1.8138					
				11/15/2018	1/22/2018	PURC		2,100,000.00	2,090,484.38	4,930.94	0.00	(2,095,415.32)
923524 FREDDIE MAC	/FTN FINANCIAL	AGNF1					1.0000 / 1.3616					
				7/27/2018	1/27/2018	INT		0.00	0.00	0.00	(5,000.00)	5,000.00
936920 FREDDIE MAC	/DEUTSCHE	AGNF1					0.8500 / 1.6581					
				7/27/2018	1/27/2018	INT		0.00	0.00	0.00	(9,775.00)	9,775.00
917620 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBD					0.7500 / 1.1004					
				1/31/2018	1/31/2018	INT		0.00	0.00	0.00	(7,500.00)	7,500.00

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Transaction Date From 01-Jan-2018 To 31-Jan-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
931420 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBD		1/31/2018	1/31/2018	MAT	0.7500 / 1.5190	(2,000,000.00)	(1,997,187.50)	0.00	(2,812.50)	2,000,000.00
940668 US TREASURY N/B	/DEUTSCHE	TRBD		7/31/2018	1/31/2018	INT	9.0000 / 1.8251	0.00	0.00	0.00	(7,500.00)	7,500.00
				11/15/2018	1/31/2018	PURC		1,945,000.00	2,053,494.53	37,234.39	0.00	(2,090,728.92)
Sub Total:								295,000.00	411,837.05	58,287.69	(77,736.88)	(376,265.50)
Fund: 650-Fountain Valley SD40												
882763 FANNIE MAE	/TD SECURITIES	AGNF1					2.0000 / 2.0592					
794637 FREDDIE MAC	/DAIWA CAPITAL MARKETS	AGNF1		1/5/2022	1/5/2018	INT	0.7500 / 0.9360	0.00	0.00	0.00	(35,000.00)	35,000.00
937819 US TREASURY N/B	/BANK OF AMERICA	TRBD		1/12/2018	1/12/2018	INT		0.00	0.00	0.00	(13,125.00)	13,125.00
				1/12/2018	1/12/2018	MAT		(3,500,000.00)	(3,485,578.11)	0.00	(14,421.89)	3,500,000.00
794635 FANNIE MAE	/MORGAN STANLEY	AGNF1		10/31/2022	1/12/2018	PURC	1.6250 / 1.6180	3,500,000.00	3,446,269.53	14,116.02	0.00	(3,460,385.55)
794638 FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1		1/21/2020	1/21/2018	INT	1.8300 / 1.7810	0.00	0.00	0.00	(26,975.00)	26,975.00
825557 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD		7/29/2020	1/29/2018	INT	1.3750 / 1.4960	0.00	0.00	0.00	(32,025.00)	32,025.00
				1/31/2021	1/31/2018	INT		0.00	0.00	0.00	(24,062.50)	24,062.50
Sub Total:								0.00	(39,308.58)	14,116.02	(145,609.39)	170,801.95
Fund: 680-CCCD GOB SERIES 2017E												
936269 FED FARM CR BK	/BANK OF AMERICA	AGNF1					2.9800 / 2.9971					
938650 FED FARM CR BK	/DEUTSCHE	AGNF1		1/3/2030	1/3/2018	PURC	2.8750 / 2.8890	2,000,000.00	1,996,580.00	0.00	0.00	(1,996,580.00)
				1/18/2028	1/18/2018	PURC		2,000,000.00	1,997,580.00	0.00	0.00	(1,997,580.00)
Sub Total:								4,000,000.00	3,994,160.00	0.00	0.00	(3,994,160.00)

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Transaction Date From 01-Jan-2018 To 31-Jan-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret)	Settlement (Gain) / Loss
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Grand Total: (629,448,000.00) (631,107,689.55) 4,097,626.30 (10,660,825.33) 637,762,815.35

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**County of Orange
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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Dec-2017 to 31-Dec-2017

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692 INVESTCO STIC GOVERNMENT & AGENCY							
12/4/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(8,005,333.56)		INVESTCO STIC GOVERNMENT & AGENCY	931562
12/5/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	4,186,878.46		INVESTCO STIC GOVERNMENT & AGENCY	931811
12/5/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	8,832,179.00		INVESTCO STIC GOVERNMENT & AGENCY	931821
12/6/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	53,628,878.99		INVESTCO STIC GOVERNMENT & AGENCY	932098
12/7/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(124,626,375.58)		INVESTCO STIC GOVERNMENT & AGENCY	932344
12/7/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	55,999,999.00		INVESTCO STIC GOVERNMENT & AGENCY	932349
12/8/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(97,900,995.96)		INVESTCO STIC GOVERNMENT & AGENCY	932608
12/11/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(13,728,419.76)		INVESTCO STIC GOVERNMENT & AGENCY	932771
12/13/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	30,199,254.78		INVESTCO STIC GOVERNMENT & AGENCY	933237
12/14/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	417,378.27		INVESTCO STIC GOVERNMENT & AGENCY	933497
12/19/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(30,000,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	934228
12/21/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(6,000,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	934711
Sub Total Amount Per Account:				(126,996,556.36)			
AIM#51103-694 INVESTCO STIC GOVERNMENT & AGENCY							
12/1/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(26,285,268.15)		INVESTCO STIC GOVERNMENT & AGENCY	931417
12/4/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(1,979,353.44)		INVESTCO STIC GOVERNMENT & AGENCY	931561
12/5/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(4,454,700.00)		INVESTCO STIC GOVERNMENT & AGENCY	931810
12/6/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(36,184,022.33)		INVESTCO STIC GOVERNMENT & AGENCY	932095
12/13/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	9,945,735.00		INVESTCO STIC GOVERNMENT & AGENCY	933239
12/14/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	142,781.00		INVESTCO STIC GOVERNMENT & AGENCY	933496
12/15/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(20,920,820.00)		INVESTCO STIC GOVERNMENT & AGENCY	933763
12/18/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	46,308,841.19		INVESTCO STIC GOVERNMENT & AGENCY	933960
12/19/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(49,085,549.30)		INVESTCO STIC GOVERNMENT & AGENCY	934227
12/20/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(9,000,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	934471
Sub Total Amount Per Account:				(91,512,356.03)			
AIM#51104-JWA INVESTCO STIC GOVERNMENT & AGENCY							
12/1/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(3,991,063.75)		INVESTCO STIC GOVERNMENT & AGENCY	931418
12/11/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(82,114.71)		INVESTCO STIC GOVERNMENT & AGENCY	932769
12/13/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	48,750.00		INVESTCO STIC GOVERNMENT & AGENCY	933240
12/27/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(200,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	935417
Sub Total Amount Per Account:				(4,224,428.46)			
GS283 GOLDMAN SACHS - JWA MMF							
12/8/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	2,015,625.00		GOLDMAN SACHS FINL SQ GOVT	932610
12/11/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(2,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	932770
12/15/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	737,799.67		GOLDMAN SACHS FINL SQ GOVT	933765
12/20/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	2,008,750.00		GOLDMAN SACHS FINL SQ GOVT	934473
12/21/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(1,999,933.33)		GOLDMAN SACHS FINL SQ GOVT	934710
12/22/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	35,031.37		GOLDMAN SACHS FINL SQ GOVT	934922
12/26/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	4,284.72		GOLDMAN SACHS FINL SQ GOVT	935194
12/27/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(799,895.42)		GOLDMAN SACHS FINL SQ GOVT	935418

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**County of Orange
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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Dec-2017 to 31-Dec-2017

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
Sub Total Amount Per Account:							
GS692 GOLDMAN SACHS - COUNTY MMF							
12/1/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(73,911,004.89)		GOLDMAN SACHS FINL SQ GOVT	931429
12/6/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	180,000,000.00		GOLDMAN SACHS FINL SQ GOVT	932096
12/7/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(216,600,000.00)		GOLDMAN SACHS FINL SQ GOVT	932343
12/15/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	23,395,324.54		GOLDMAN SACHS FINL SQ GOVT	933764
12/20/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	7,907,709.33		GOLDMAN SACHS FINL SQ GOVT	934472
12/21/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(31,147,024.16)		GOLDMAN SACHS FINL SQ GOVT	934709
12/22/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	84,534.42		GOLDMAN SACHS FINL SQ GOVT	934920
Sub Total Amount Per Account:							
GS694 GOLDMAN SACHS - EDUCATIONAL MMF							
12/8/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	5,872,096.00		GOLDMAN SACHS FINL SQ GOVT	932609
12/12/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(4,763,593.00)		GOLDMAN SACHS FINL SQ GOVT	932989
12/22/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	1,185,650.60		GOLDMAN SACHS FINL SQ GOVT	934921
12/26/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	1,520,749.07		GOLDMAN SACHS FINL SQ GOVT	935193
Sub Total Amount Per Account:							
LAIF - EXTENDED FUND LAIF - EXTENDED FUND							
12/1/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	214,000.00		LOCAL AGENCY INVESTMENT FUND	931416
12/5/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	276,000.00		LOCAL AGENCY INVESTMENT FUND	931809
12/6/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	244,000.00		LOCAL AGENCY INVESTMENT FUND	932097
12/8/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	174,000.00		LOCAL AGENCY INVESTMENT FUND	932622
12/12/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	405,000.00		LOCAL AGENCY INVESTMENT FUND	932999
12/13/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	780,000.00		LOCAL AGENCY INVESTMENT FUND	933236
12/14/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	810,000.00		LOCAL AGENCY INVESTMENT FUND	933495
12/15/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	34,000.00		LOCAL AGENCY INVESTMENT FUND	933762
12/19/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	1,081,000.00		LOCAL AGENCY INVESTMENT FUND	934226
12/20/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	260,000.00		LOCAL AGENCY INVESTMENT FUND	934474
12/26/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	249,000.00		LOCAL AGENCY INVESTMENT FUND	935192
12/29/2017	ACTUAL CASHFLOW		LOCAL AGENCY INVESTMENT FUND	589,000.00		LOCAL AGENCY INVESTMENT FUND	935869
Sub Total Amount Per Account:							
MORGAN 283 MORGAN STANLEY GOVT 8302-JWA MMF							
12/12/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	1,004,250.00	2984	MORGAN STANLEY INST LIQUIDITY FUND	932982
12/27/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(1,000,000.00)	5406	MORGAN STANLEY INST LIQUIDITY FUND	935405
12/28/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	314,819.86	5627	MORGAN STANLEY INST LIQUIDITY FUND	935626
Sub Total Amount Per Account:							
MORGAN 692 MORGAN STANLEY GOVT 8302-COUNTY MMF							
12/12/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	121,363,350.34	2987	MORGAN STANLEY INST LIQUIDITY FUND	932986
12/18/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	26,609,828.67	3957	MORGAN STANLEY INST LIQUIDITY FUND	933956
12/19/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(21,759,903.49)	4201	MORGAN STANLEY INST LIQUIDITY FUND	934200
12/22/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(10,365,133.58)	4743	MORGAN STANLEY INST LIQUIDITY FUND	934742

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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Dec-2017 to 31-Dec-2017

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
12/26/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(45,599,890.45)	5196	MORGAN STANLEY INST LIQUIDITY FUND	935195
12/27/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	9,389,978.64	5402	MORGAN STANLEY INST LIQUIDITY FUND	935401
12/28/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	66,399,452.75	5625	MORGAN STANLEY INST LIQUIDITY FUND	935624
12/29/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	20,466,527.11	5859	MORGAN STANLEY INST LIQUIDITY FUND	935858
12/29/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	2,595,921.00	5865	MORGAN STANLEY INST LIQUIDITY FUND	935864
Sub Total Amount Per Account:				169,100,130.99			
MORGAN 694	MORGAN STANLEY GOVT 8302-EDUCATIONAL MN						
12/7/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	6,130,436.00	2323	MORGAN STANLEY INST LIQUIDITY FUND	932322
12/11/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	2,469,590.00	2767	MORGAN STANLEY INST LIQUIDITY FUND	932766
12/18/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	150,000,000.00	3959	MORGAN STANLEY INST LIQUIDITY FUND	933958
12/20/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(151,462,710.75)	4453	MORGAN STANLEY INST LIQUIDITY FUND	934452
12/21/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(4,368,383.64)	4679	MORGAN STANLEY INST LIQUIDITY FUND	934678
12/27/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	108,409,796.34	5404	MORGAN STANLEY INST LIQUIDITY FUND	935403
12/28/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	38,554,140.17	5629	MORGAN STANLEY INST LIQUIDITY FUND	935628
12/29/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	(107,270,195.45)	5861	MORGAN STANLEY INST LIQUIDITY FUND	935860
12/29/2017	ACTUAL CASHFLOW		MONEY MARKET MUTUAL FUND	4,614,554.67	5867	MORGAN STANLEY INST LIQUIDITY FUND	935866
Sub Total Amount Per Account:				47,077,227.34			
Total Amount :				<u>(107,574,808.74)</u>			

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)
Foothill/Eastern TCA (10-14-16)
San Joaquin Hills TCA (10-14-16)
Foothill/Eastern TCA/RCC (11-17-16)
City of Laguna Woods (5-10-17)
City of Mission Viejo (10-2-17)
Placentia Library District (10-16-17)