

Treasurer's Monthly **INVESTMENT REPORT**

FEBRUARY 2018



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



COUNTY OF ORANGE

TREASURER'S INVESTMENT REPORT
For February 28, 2018

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



INTERDEPARTMENTAL COMMUNICATION

Date: March 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 *(Signature)*

Subject: Treasurer's Investment Report for the Month Ended February 28, 2018

Attached please find the Treasurer's Investment Report for the County of Orange for the month ended February 28, 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 February 28, 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 44 and 43, 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 1.16. The investments in all of the funds are marked to market daily to determine the value of the funds. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required.

ECONOMIC UPDATE

In February 2018, the job market added 313,000 new jobs, and January's job numbers were revised upward by 39,000 to 239,000. The U.S. unemployment rate for February was unchanged at 4.1%. The U.S. Gross Domestic Product fourth

quarter rate decreased again from the prior rate reported in January of 2.6% to 2.5%. The Empire State Manufacturing Index decreased to 13.1 from 17.7 in January, while the Philadelphia Fed Index increased to 25.8 from 22.2 in January. 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-eighth consecutive month in December, up 6.30% from a year ago. The index for pending home sales decreased 1.7% on a year-over-year basis in January. On February 5, Jerome Powell was sworn in as Chairman of the Board of Governors of the Federal Reserve System and as Chairman of the Federal Open Market Committee, the System's primary monetary policymaking body.

The 10-year Treasury rate rose from 2.72% in January to 2.87% in February. The short-term 90-day T-bill ended the month at 1.65%, up from 1.46% in January. The rate on the 2-year Treasury note was 2.25% at the end of February, up from 2.14% in January. Treasury interest rates continued to move higher in February based on strong economic data, rising growth expectations and the expectation of future interest rate hikes based on hawkish comments from the new Fed Chairman.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2017/2018 is 1.17% for both the OCIP and the OCEIP. The current net yield for fiscal year 2017/2018 for both OCIP and OCEIP is 1.11%. 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 month following. Both the January 2018 interest earnings, previously expected to be paid in March 2018, and the February 2018 interest earnings, are expected to be paid in April 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 February 28, 2018.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "A" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$551 million in County of Orange debt, which represents approximately 5.9% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had no compliance exceptions for the month of February 2018.

CREDIT UPDATE

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

I certify that this report includes all pooled and non-pooled investments as of February 28, 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

	FEBRUARY 2018	JANUARY 2018	INCREASE (DECREASE)	NET CHANGE %	FEBRUARY 2017	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 4,636,281,080	\$ 4,457,414,185	\$ 178,866,895	4.01%	\$ 4,297,940,588	\$ 338,340,492	7.87%
End Of Month Book Value ¹	\$ 4,657,503,841	\$ 4,476,864,650	\$ 180,639,191	4.03%	\$ 4,304,594,985	\$ 352,908,856	8.20%
Monthly Average Balance	\$ 4,521,249,420	\$ 4,674,719,400	\$ (153,469,980)	-3.28%	\$ 4,217,383,777	\$ 303,865,643	7.21%
Year-To-Date Average Balance	\$ 4,335,011,492	\$ 4,308,406,073	\$ 26,605,418	0.62%	\$ 3,986,586,669	\$ 348,424,822	8.74%
Monthly Accrued Earnings ³	\$ 4,923,407	\$ 4,885,553	\$ 37,854	0.77%	\$ 3,040,342	\$ 1,883,065	61.94%
Monthly Net Yield ³	1.36%	1.17%	0.19%	16.40%	0.87%	0.49%	55.95%
Year-To-Date Net Yield ³	1.11%	1.08%	0.03%	3.19%	0.74%	0.37%	49.50%
Annual Estimated Gross Yield ⁴	1.24%	1.24%	0.00%	0.00%	0.87%	0.37%	42.86%
Weighted Average Maturity (WAM) ⁵	313	321	(8)	-2.43%	358	(45)	-12.57%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,2}	\$ 4,681,617,960	\$ 4,977,732,065	\$ (296,114,105)	-5.95%	\$ 4,034,862,936	\$ 646,755,024	16.03%
End Of Month Book Value ^{1,2}	\$ 4,704,350,049	\$ 4,998,258,865	\$ (293,908,816)	-5.88%	\$ 4,050,156,920	\$ 654,193,129	16.15%
Monthly Average Balance ²	\$ 4,822,854,870	\$ 5,115,984,472	\$ (293,129,602)	-5.73%	\$ 4,185,099,022	\$ 637,755,848	15.24%
Year-To-Date Average Balance ²	\$ 4,525,363,182	\$ 4,482,864,369	\$ 42,498,813	0.95%	\$ 3,991,128,250	\$ 534,234,932	13.39%
Monthly Accrued Earnings ³	\$ 5,299,430	\$ 5,460,733	\$ (161,303)	-2.95%	\$ 3,098,239	\$ 2,201,192	71.05%
Monthly Net Yield ³	1.35%	1.18%	0.17%	14.58%	0.90%	0.45%	50.39%
Year-To-Date Net Yield ³	1.11%	1.08%	0.03%	3.12%	0.74%	0.37%	50.61%
Annual Estimated Gross Yield ⁴	1.24%	1.24%	0.00%	0.00%	0.87%	0.37%	41.76%
Weighted Average Maturity (WAM) ⁵	324	302	22	7.20%	393	(69)	-17.56%

¹ Market values provided by Bloomberg and Northern Trust. The OCIP and OCEIP market values in January 2018 and February 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 OCEIP market value, book value, monthly average and year-to-date average balances were higher than the prior year primarily due to a net increase of school and community college districts bond funds of \$396 million and an increase in school districts secured tax apportionments of \$205 million.

³ In February 2018, OCIP and OCEIP monthly net yields were higher than January 2018 as interest rates rose based on strong economic data, rising growth expectations and the expectation of future interest rate hikes. The OCIP and OCEIP monthly accrued earnings, monthly net yields 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% and expectations of future interest rate increases 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 February 2017 are reported at the actual annual gross yields for FY 16/17, and their annual estimated gross yields for February 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 The OCIP and OCEIP WAMs in February 2018 were lower than in February 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: February 28, 2018

INVESTMENT STATISTICS - By Investment Pool⁽¹⁾

DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 2/28/18	MONTHLY Gross Yield	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,636,281,080	COST (Capital) \$ 4,661,355,917	313	1.40%	1.42%	1.00
	MONTHLY AVG Balance \$ 4,521,249,420	BOOK Value \$ 4,657,503,841				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,681,617,960	COST (Capital) \$ 4,708,800,947	324	1.40%	1.41%	1.00
	MONTHLY AVG Balance \$ 4,822,854,870	BOOK Value \$ 4,704,350,049				

INVESTMENT STATISTICS - Non Pooled Investments⁽²⁾

DESCRIPTION	CURRENT BALANCE		INVESTMENT BALANCES AT COST	
Specific Investment Funds:				
283, 505, FVSD, CCCD	MARKET Value \$ 95,823,399	COST (Capital) \$ 96,627,468	John Wayne Airport Investment Fund	\$ 50,719,363
	MONTHLY AVG Balance \$ 95,953,178	BOOK Value \$ 96,583,495	Fountain Valley School District Fund 40	34,810,654
			Repurchase Agreement	1,081,500
			CCCD Series 2017E Bonds	10,015,951
				\$ 96,627,468

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 1,394,839,165	OCIP	\$ 4,663,791,572
County Cash	2,435,655	OCEIP	4,716,396,566
EXTENDED FUND	6,702,959,616	Specific Investment Funds	96,627,468
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash	16,375,839
Educational Money Market Fund	1,272,358,083		
Educational Cash	7,595,619		
NON-POOLED INVESTMENTS & CASH			
Non-Pooled Investments	96,627,468		
Non-Pooled Cash	16,375,839		
	\$ 9,493,191,445		\$ 9,493,191,445

KEY POOL STATISTICS

INTEREST RATE YIELD	WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	1.32%	OCMMF
OCEMMF - MONTHLY GROSS YIELD	1.37%	OCEMMF
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	1.47%	JOHN WAYNE AIRPORT WAM
OCIP - YTD NET YIELD ⁽³⁾	1.11%	LGIP WAM (Standard & Poors)
OCEIP - YTD NET YIELD ⁽³⁾	1.11%	
90-DAY T-BILL YIELD - MONTHLY AVERAGE	1.57%	

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH ENDED: February 28, 2018

INVESTMENT STATISTICS - By Investment Fund⁽⁴⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 2/28/18	MONTHLY Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,396,683,700 COST (Capital) \$ 1,394,839,165 MONTHLY AVG Balance \$ 1,268,903,214 BOOK Value \$ 1,396,020,461	44	1.40%	1.32%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,273,494,829 COST (Capital) \$ 1,272,358,083 MONTHLY AVG Balance \$ 1,394,991,992 BOOK Value \$ 1,273,202,395	43	1.39%	1.37%	1.00
<u>Extended Fund</u>	MARKET Value \$ 6,647,720,511 COST (Capital) \$ 6,702,959,616 MONTHLY AVG Balance \$ 6,680,209,084 BOOK Value \$ 6,692,631,034	428	1.40%	1.46%	0.99

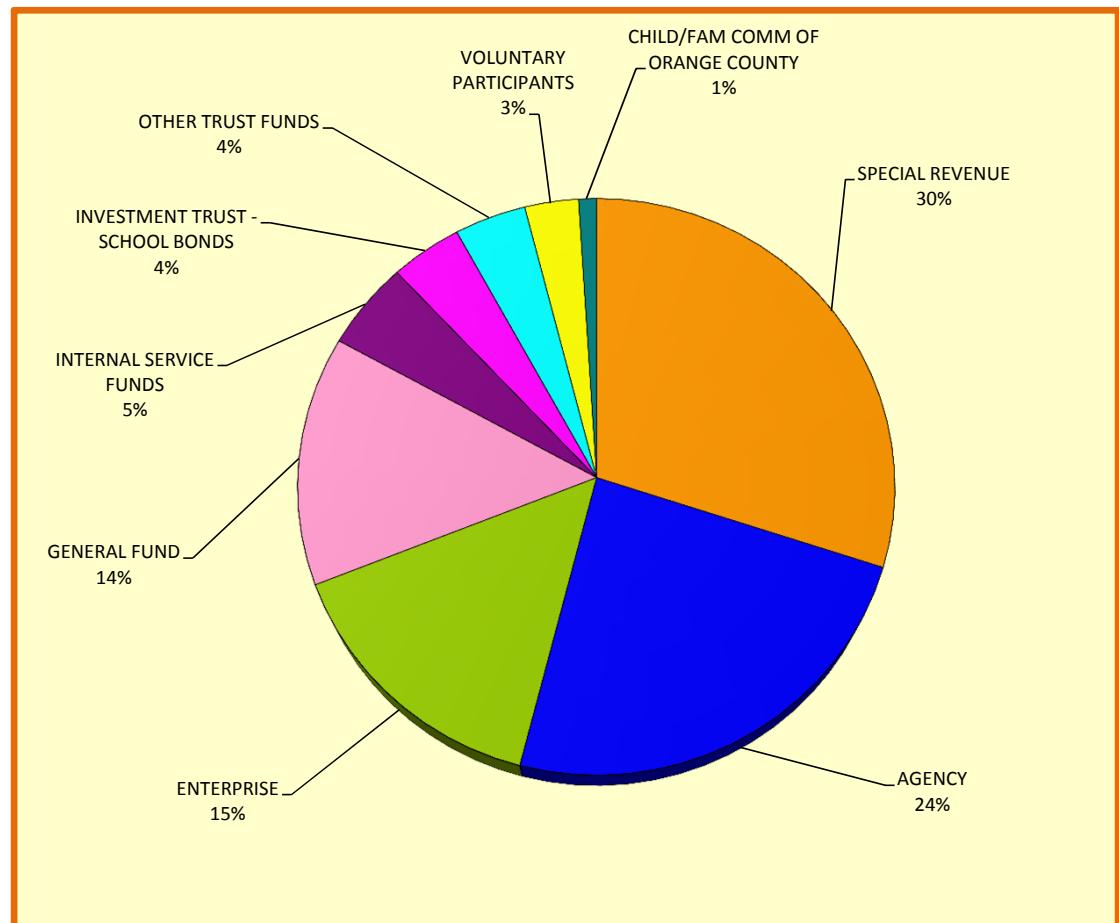
ALLOCATION OF EXTENDED FUND

<u>Extended Fund</u> <u>OCIP Share</u>	MARKET Value \$ 3,239,597,380 COST (Capital) \$ 3,266,516,752 MONTHLY AVG Balance \$ 3,252,346,206 BOOK Value \$ 3,261,483,380	428	1.40%	1.46%	0.99
<u>OCEIP Share</u>	MARKET Value \$ 3,408,123,131 COST (Capital) \$ 3,436,442,864 MONTHLY AVG Balance \$ 3,427,862,878 BOOK Value \$ 3,431,147,654	428	1.40%	1.46%	0.99
<u>Modified Duration</u>		1.16			

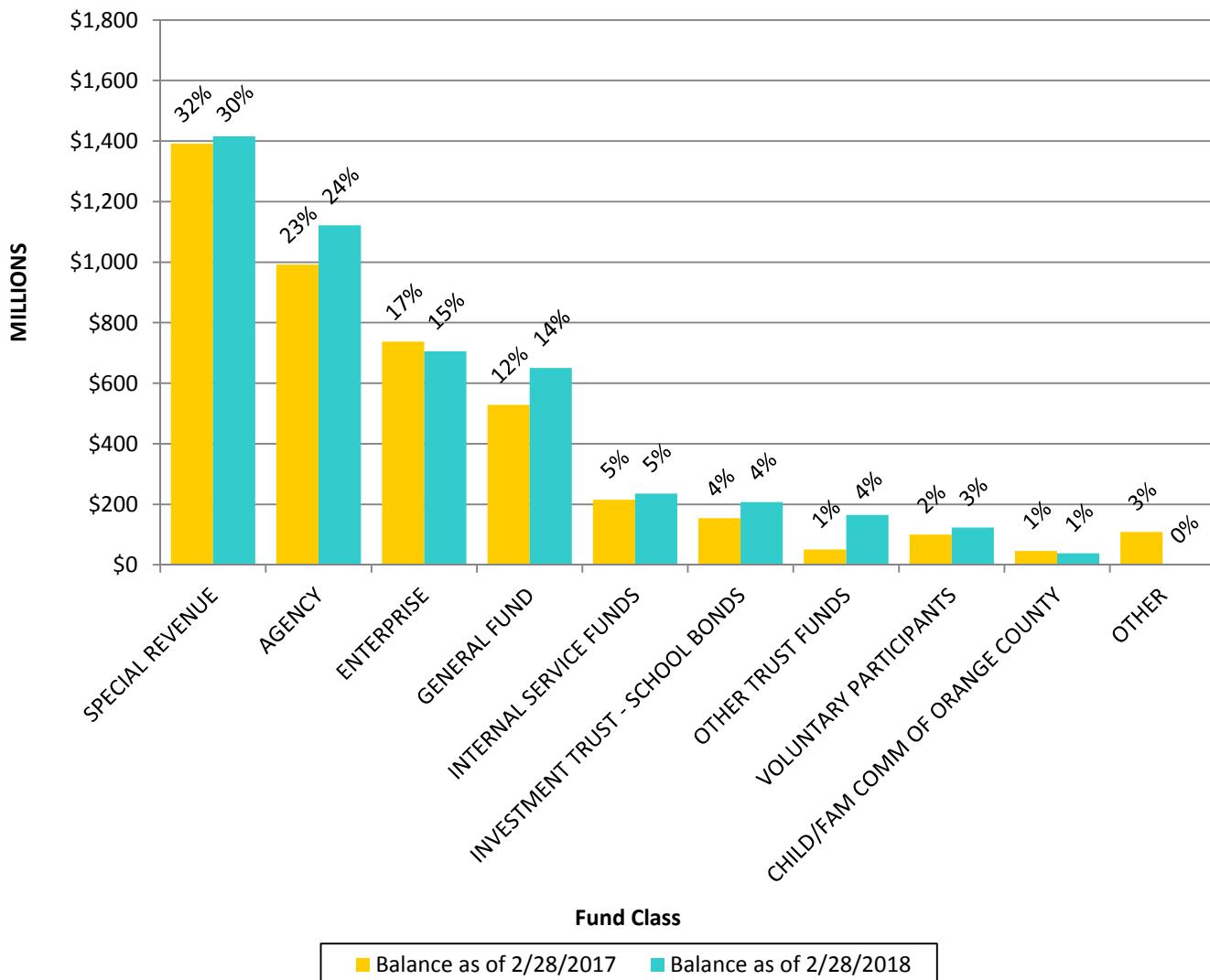
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing 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 FEBRUARY 28, 2018

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,416,087,121
AGENCY	1,121,157,320
ENTERPRISE	705,758,615
GENERAL FUND	650,781,838
INTERNAL SERVICE FUNDS	235,664,541
INVESTMENT TRUST - SCHOOL BONDS	207,442,148
OTHER TRUST FUNDS	165,164,625
VOLUNTARY PARTICIPANTS	123,624,919
CHILD/FAM COMM OF ORANGE COUNTY	38,110,445
TOTAL	\$ 4,663,791,572

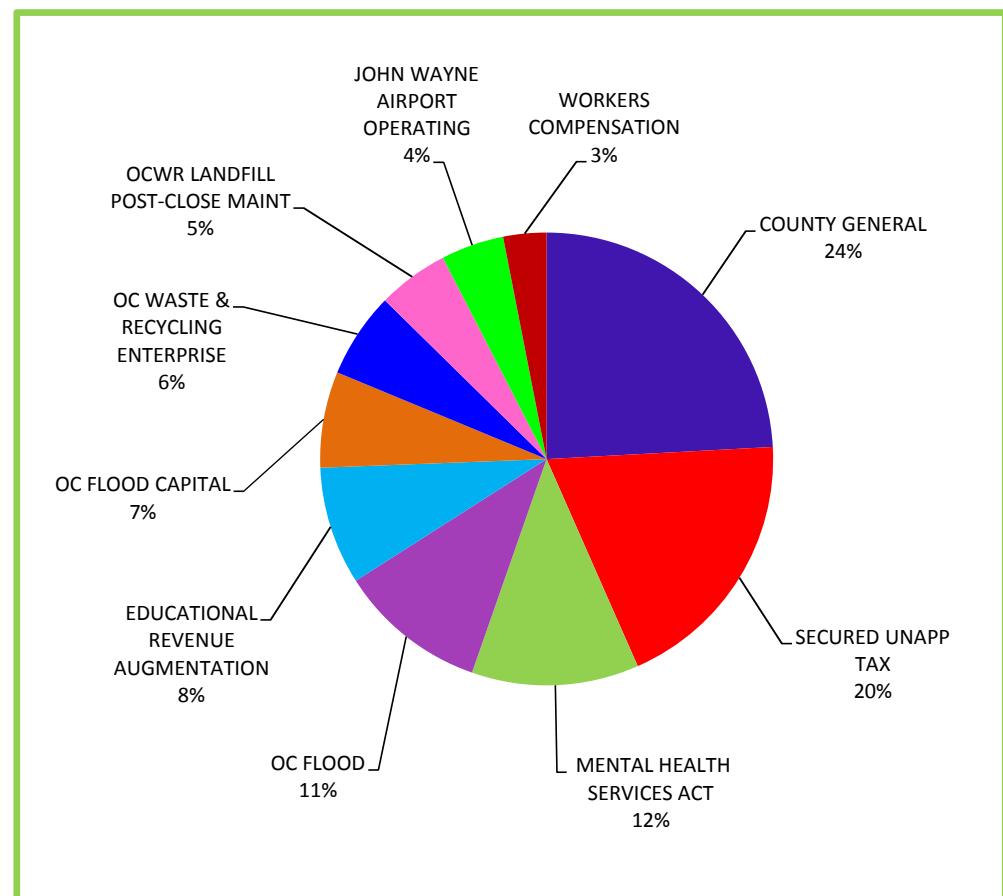


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF FEBRUARY 28**



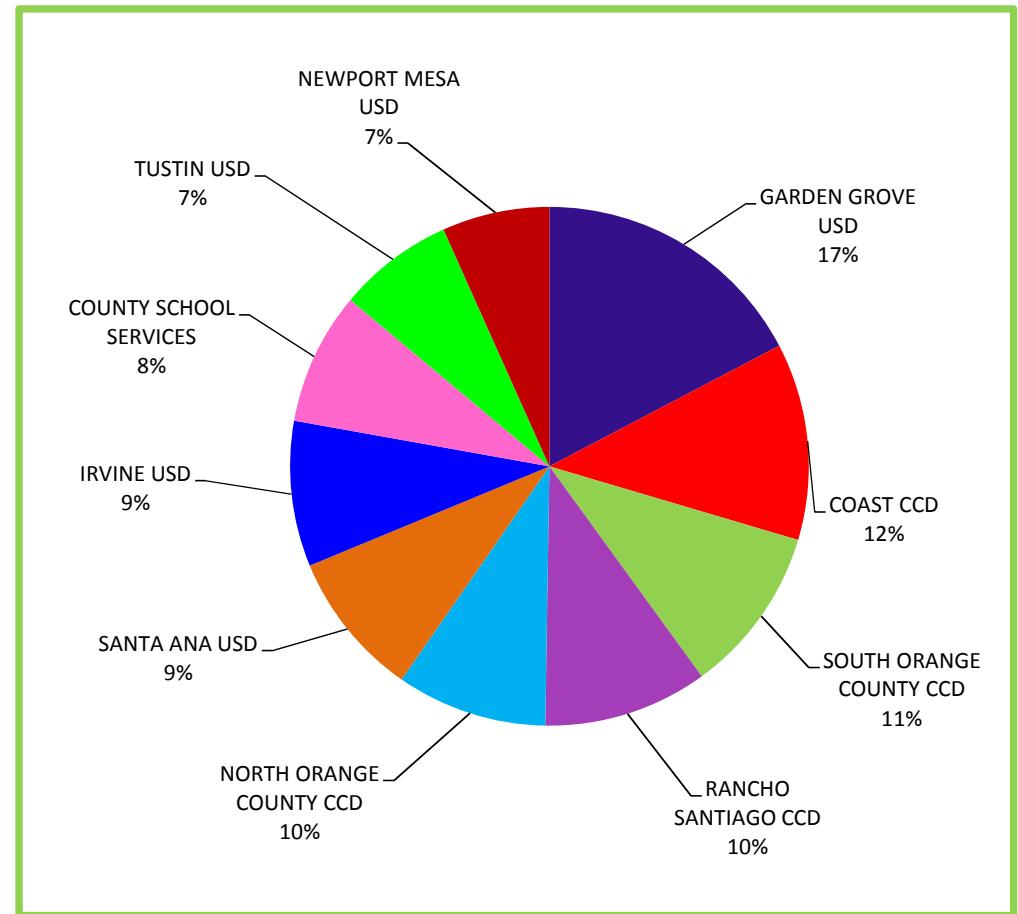
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 2018**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 604,238,675
673	SECURED UNAPP TAX	482,113,620
13Y	MENTAL HEALTH SERVICES ACT	298,657,531
400	OC FLOOD	265,166,399
664	EDUCATIONAL REVENUE AUGMENTATION	210,895,146
404	OC FLOOD - CAPITAL	171,364,787
299	OC WASTE & RECYCLING ENTERPRISE	152,616,638
279	OCWR LANDFILL POST-CLOSE MAINT	127,439,652
280	JOHN WAYNE AIRPORT OPERATING	112,114,758
293	WORKERS COMPENSATION	77,397,363
TOTAL		\$ 2,502,004,569

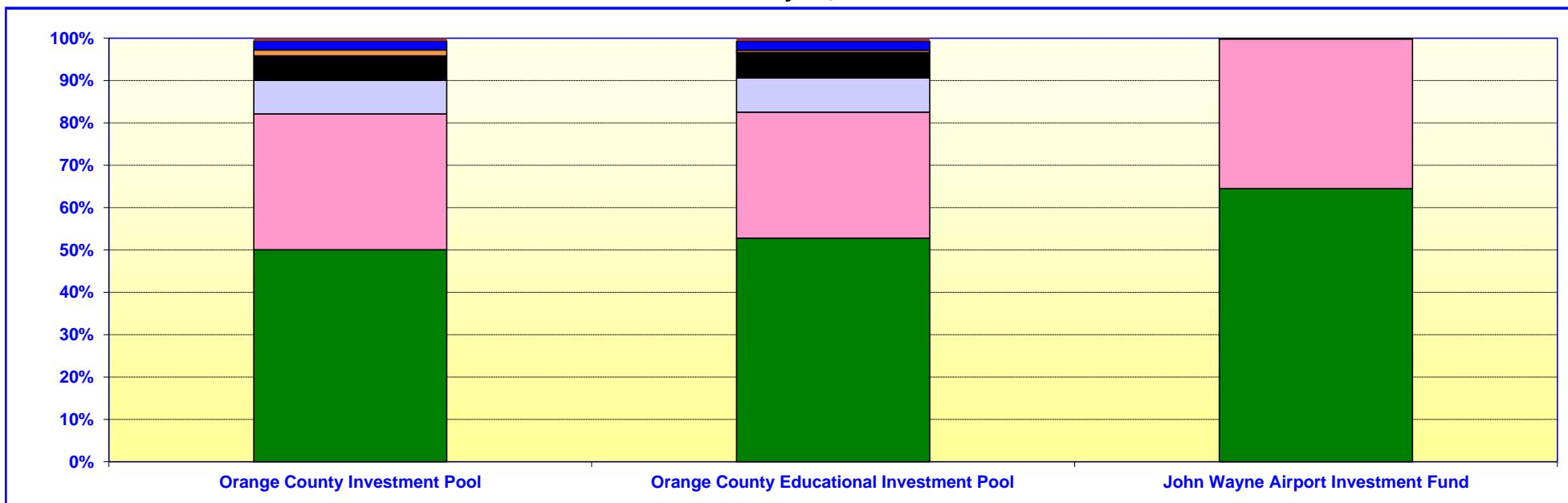


**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE
72	GARDEN GROVE USD	\$ 516,727,113
90	COAST CCD	365,963,249
96	SOUTH ORANGE COUNTY CCD	311,264,896
92	RANCHO SANTIAGO CCD	305,133,061
88	NORTH ORANGE COUNTY CCD	280,701,472
84	SANTA ANA USD	271,418,528
75	IRVINE USD	270,115,104
94	COUNTY SCHOOL SERVICES	246,866,693
87	TUSTIN USD	215,256,273
78	NEWPORT MESA USD	200,011,051
TOTAL		\$ 2,983,457,440



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE - By Percentage Holdings
February 28, 2018



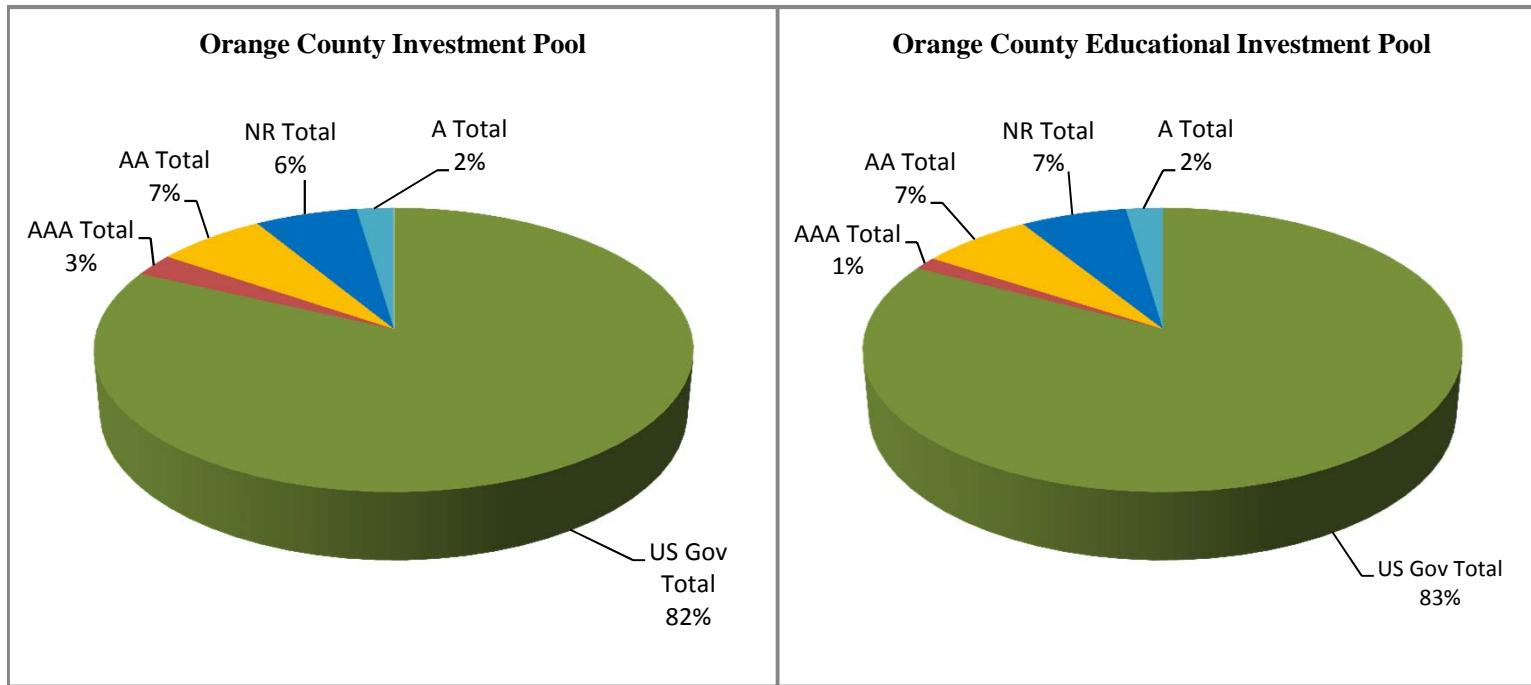
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,319,768	50.04%
U. S. TREASURIES	1,488,116	32.10%
MEDIUM-TERM NOTES	366,277	7.90%
MUNICIPAL DEBT	268,616	5.79%
CERTIFICATES OF DEPOSIT	96,905	2.09%
MONEY MARKET MUTUAL FUNDS	65,289	1.40%
LOCAL AGENCY INVESTMENT FUND	31,310	0.68%
Total	\$ 4,636,281	100.00%

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,470,782	52.78%
U. S. TREASURIES	1,393,735	29.77%
MEDIUM-TERM NOTES	375,424	8.03%
MUNICIPAL DEBT	282,589	6.04%
CERTIFICATES OF DEPOSIT	101,947	2.17%
MONEY MARKET MUTUAL FUNDS	24,203	0.51%
LOCAL AGENCY INVESTMENT FUND	32,938	0.70%
Total	\$ 4,681,618	100.00%

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 32,720	64.50%
U. S. TREASURIES	17,914	35.32%
MONEY MARKET MUTUAL FUNDS	90	0.18%
Total	\$ 50,724	100.00%

Calculated Using Market Value at 2/28/2018

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
February 28, 2018



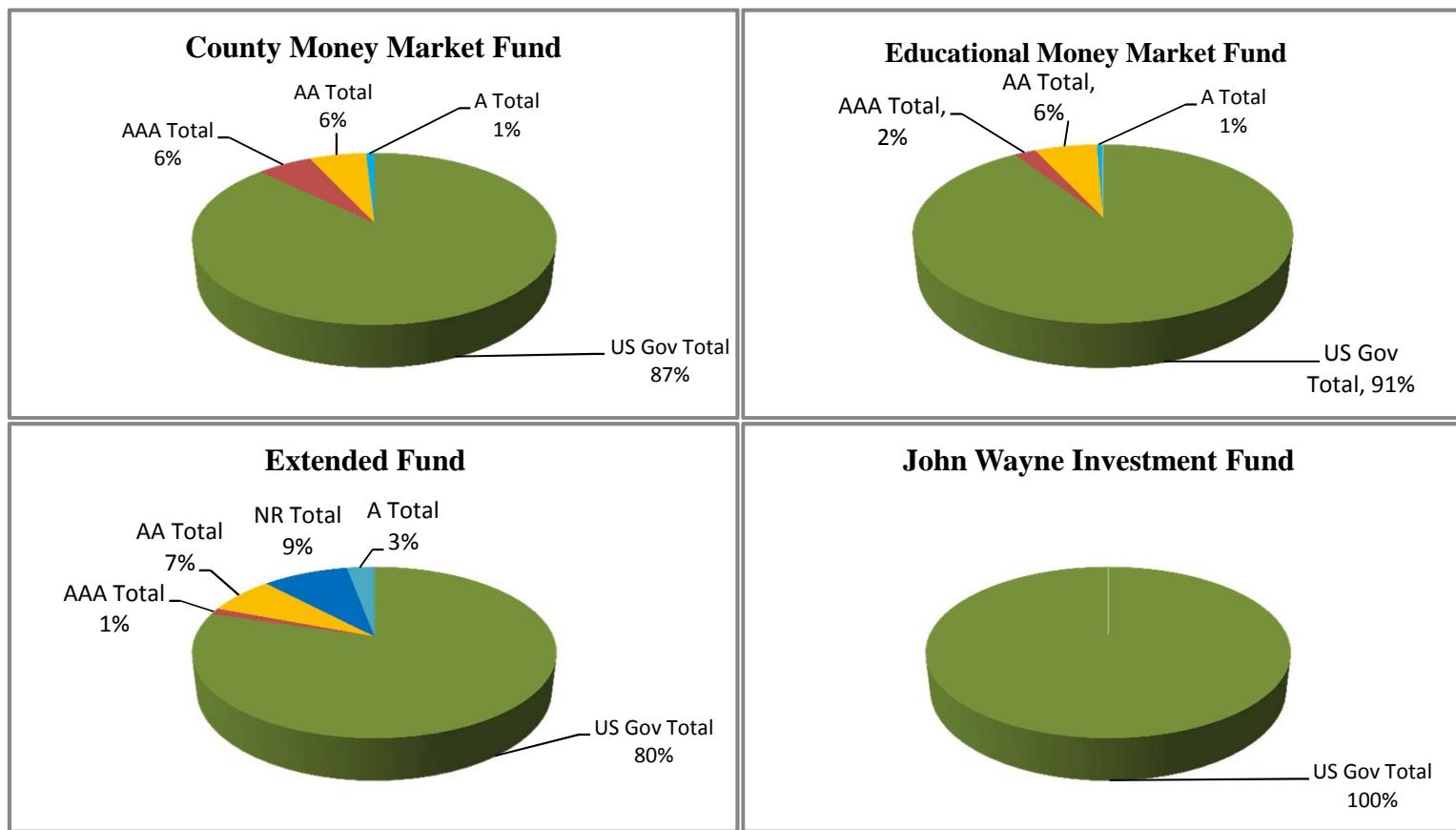
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
February 28, 2018



US GOV Includes Agency & Treasury Debt

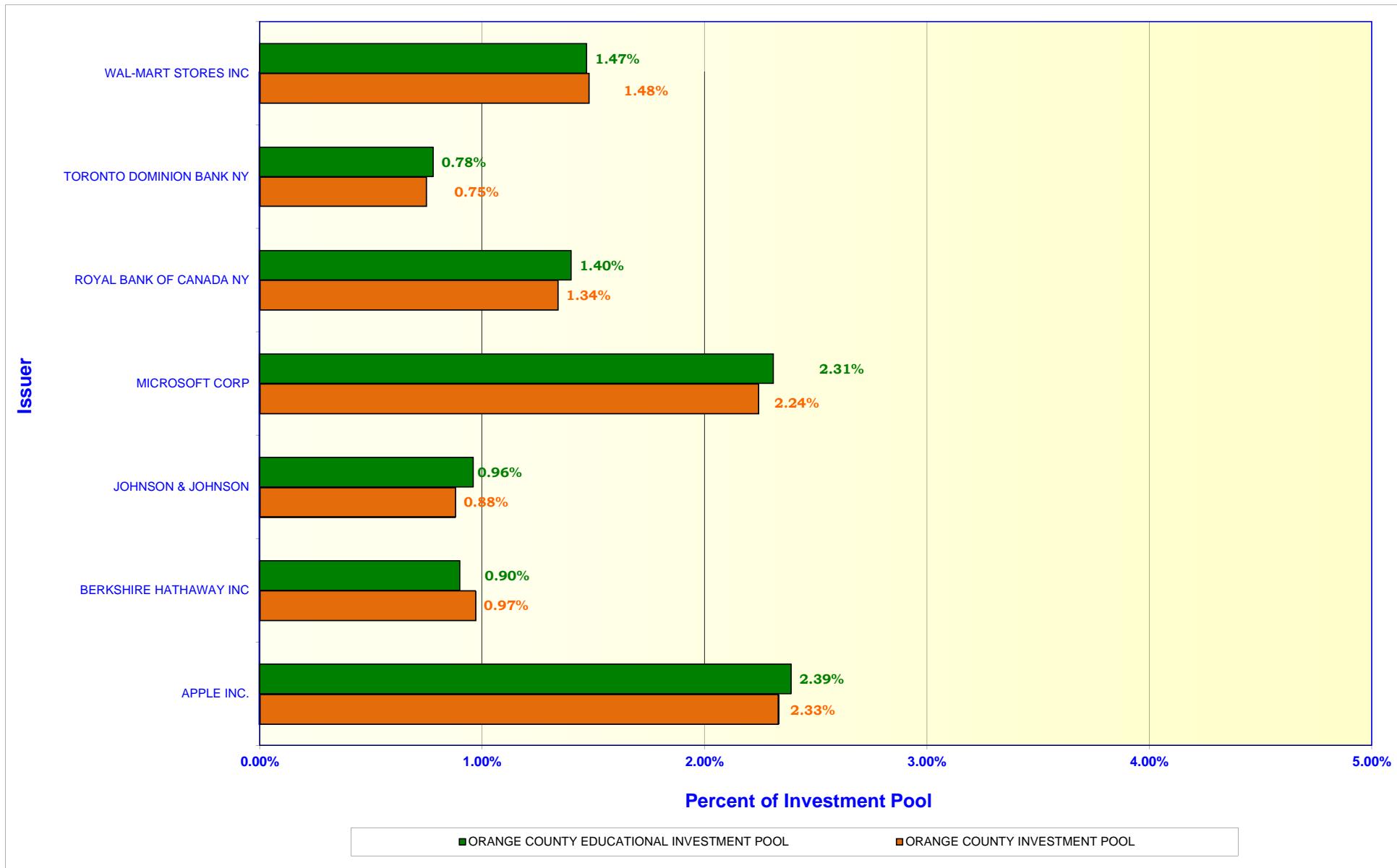
AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

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

February 28, 2018



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

February 28, 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, 2016).

*** Moody's downgraded its L/T Rating from Aa1 to Aa2 on May 10, 2017 and kept the issuer rating Outlook on Negative.

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

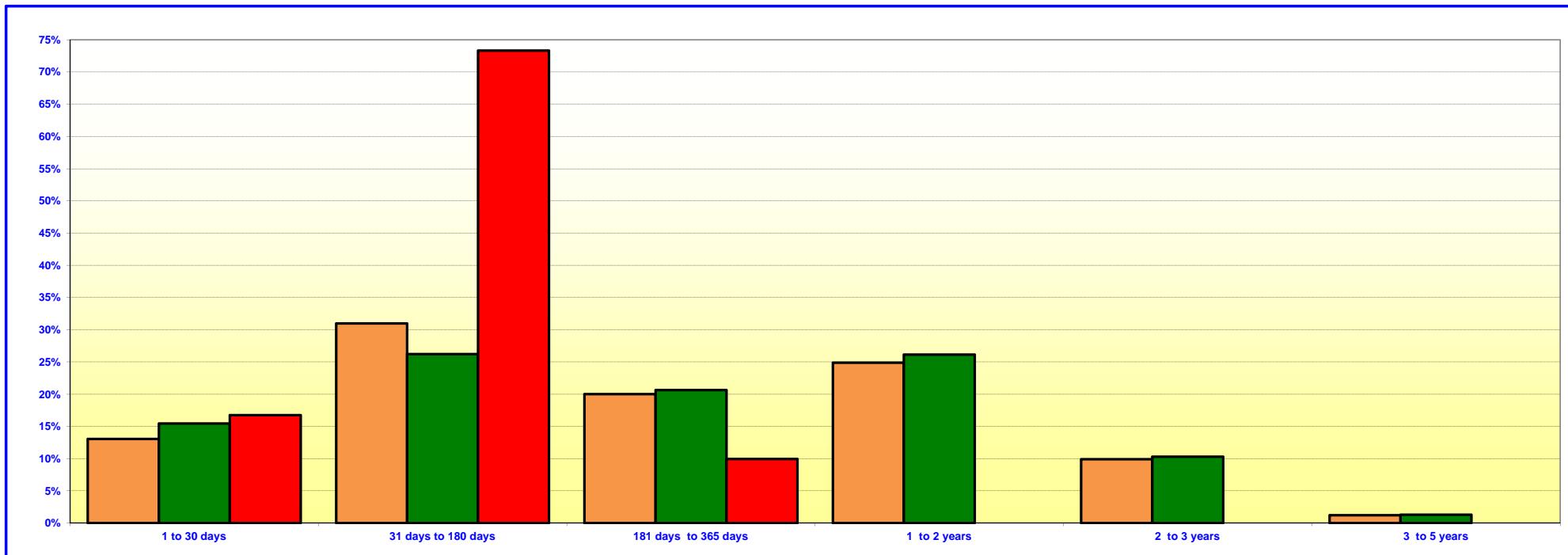
**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended February 28, 2018**

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

An ongoing credit analysis of all issuers owned in the Investment Pools is reviewed on a daily, monthly, quarterly, and annual basis.

ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION

February 28, 2018



ORANGE COUNTY INVESTMENT POOL		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 608,586	13.06%
31 TO 180 DAYS	1,443,945	30.98%
181 TO 365 DAYS	932,020	19.99%
1 YEAR TO 2 YEARS	1,159,524	24.87%
2 YEARS TO 3 YEARS	461,006	9.89%
3 YEARS TO 5 YEARS	56,530	1.21%
TOTAL	\$ 4,661,611	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 727,415	15.45%
31 TO 180 DAYS	1,234,438	26.22%
181 TO 365 DAYS	971,354	20.63%
1 YEAR TO 2 YEARS	1,229,844	26.13%
2 YEARS TO 3 YEARS	484,988	10.30%
3 YEARS TO 5 YEARS	59,470	1.27%
TOTAL	\$ 4,707,509	100.00%

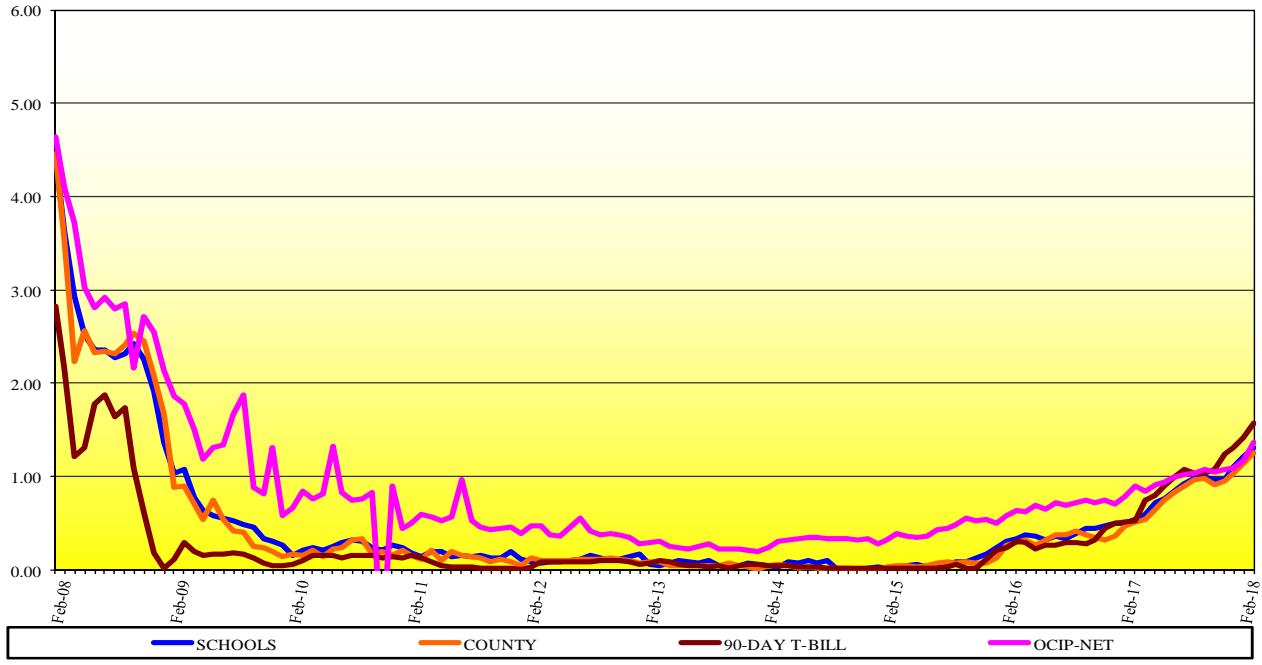
JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 8,486	16.73%
31 TO 180 DAYS	37,180	73.32%
181 TO 365 DAYS	5,045	9.95%
1 YEAR TO 2 YEARS	-	0.00%
TOTAL	\$ 50,711	100.00%

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

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 2/28/2018.

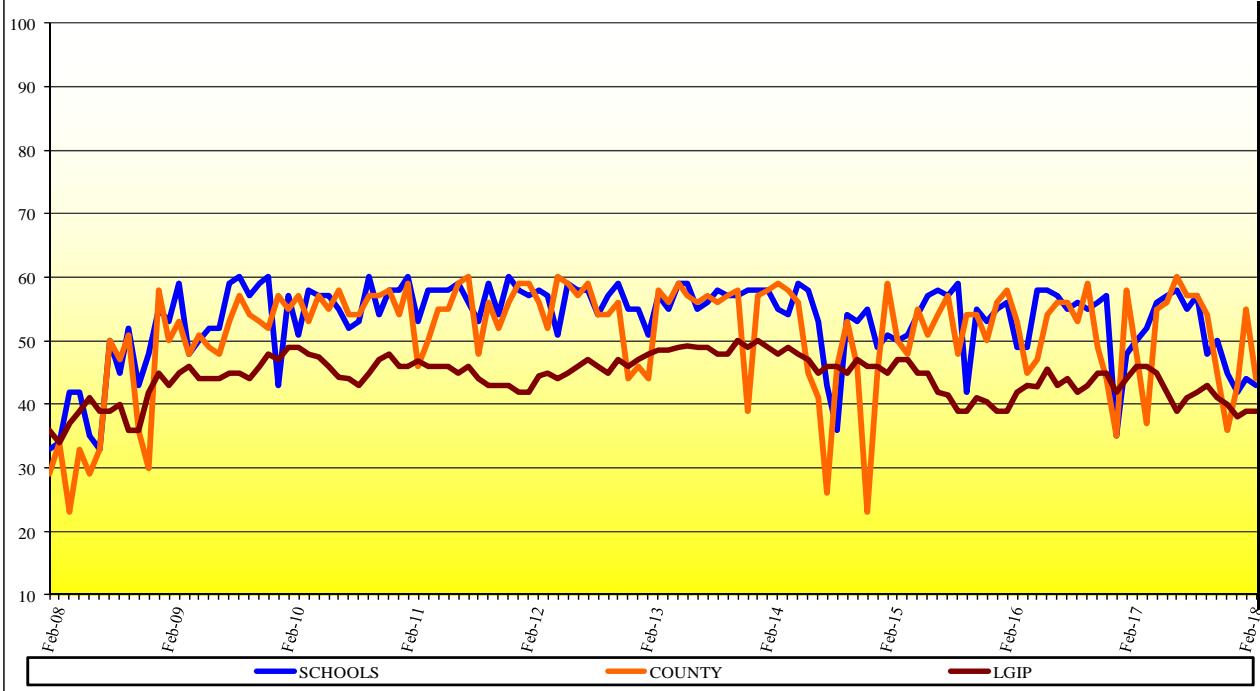
**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE/YIELD)**

For The Period February 2008 to February 2018



**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES
WEIGHTED AVERAGE MATURITY (WAM)**

For The Period February 2008 to February 2018



•For the Month Ended February 28, 2018, S&P LGIP – 1.34; S&P LGIP WAM -39; 90-Day T-Bill – 1.57; OCIP – Net – 1.363

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

March 1, 2017 - February 28, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month February 2018</i>				
County Pool - Money Market Fund	\$ 1,396,683,700	\$ 1,284,889	1.32%	44
Educational Pool - Money Market Fund	\$ 1,273,494,829	\$ 1,464,904	1.37%	43
Extended Fund	\$ 6,647,720,511	\$ 7,473,044	1.46%	428
<i>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
Fiscal Year July 1, 2017 - June 30, 2018	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
Orange County Investment Pool	\$ 4,309,592,700	\$ 33,904,075	1.17%	316
Orange County Educational Investment Pool	\$ 4,526,474,389	\$ 35,690,554	1.17%	308

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING AUGUST 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 August 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	
February 2018 - Ending Cash				\$ 2,435,655	
March	\$ 595,387,430	\$ 431,693,802	\$ 637,220,946	392,295,941	
April	705,447,712	1,906,280,802	1,614,712,041	1,389,312,414	
May	362,946,184	281,140,059	738,537,137	1,294,861,520	
June	230,443,666	244,422,467	713,887,741	1,055,839,912	
July	92,983,340	283,413,826	577,760,394	854,476,684	
August	98,935,462	441,512,289	322,112,033	1,072,812,402	

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
February 2018 - Ending Cash				\$ 7,595,619	
March	\$ 704,617,144	\$ 576,000,765	\$ 730,405,350	557,808,178	
April	532,461,107	984,398,462	715,149,074	1,359,518,673	
May	335,873,389	383,245,588	718,490,829	1,360,146,821	
June	213,681,046	701,515,298	672,813,841	1,602,529,324	
July	99,888,487	211,481,841	549,212,278	1,364,687,374	
August	102,719,109	264,553,363	595,215,690	1,136,744,156	

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month Ended February 28, 2018

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 9,613,851,608
Cash Receipts:	
County	506,131,342
School and Community College Districts	360,386,130
Total Cash Receipts	866,517,472
Cash Disbursements:	
County	332,717,658
School and Community College Districts	652,895,174
Total Cash Disbursements	985,612,832
Net Change in Cost Value of Pooled Assets	(119,095,360)
Net Increase in Non-Pooled Investments	4,082,673
Net (Decrease) in Non-Pooled Cash	(5,647,476)
Treasurer's Accountability at the End of the Period:	\$ 9,493,191,445
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
O.C. Investment Pool	\$ 4,661,355,917
O.C. Educational Investment Pool	4,708,800,947
Total Orange County Investment Pools	9,370,156,864
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	50,719,363
Non-Pooled Investments - Fountain Valley School District Fund 40	34,810,654
Non-Pooled Investments - CCCD Series 2017E Bonds	10,015,951
Non-Pooled Investments - Other	1,081,500
Total Non-Pooled Investments	96,627,468
Cash:	
Cash in banks - County	2,351,752
Cash in banks - Schools	7,595,619
Cash in banks - OC Sheriff	11,028,039
Cash in banks - John Wayne Airport	5,347,800
Cash - Other	83,903
Total Cash	26,407,113
Total Assets in the Treasury at the End of the Period:	\$ 9,493,191,445

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
February 28, 2018

Investment Policy (IPS) Guidelines	Investment Type	County Money Market Fund		Extended Fund		Educational Money Market Fund		John Wayne Airport (JWA) Investment Fund	
Diversification Limit		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%	\$ 198,852,027	2.99%	\$ -	0.00%	\$ -	0.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
100%	U.S. Government Agencies	703,932,030	50.40%	3,315,729,191	49.88%	770,888,725	60.53%	32,719,952	64.50%
\$65MM	LAIF	-	0.00%	64,247,822	0.97%	-	0.00%	-	0.00%
30%	Medium-Term Notes	99,521,425	7.13%	547,388,449	8.23%	94,791,582	7.45%	-	0.00%
20%	Money Market Mutual Funds	65,288,972	4.67%	-	0.00%	24,203,146	1.90%	90,276	0.18%
30%	Municipal Debt	-	0.00%	551,205,522	8.29%	-	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	527,941,273	37.80%	1,970,297,500	29.64%	383,611,376	30.12%	17,914,044	35.32%
		\$ 1,396,683,700	100.00%	\$ 6,647,720,511	100.00%	\$ 1,273,494,829	100.00%	\$ 50,724,272	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	Yes	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
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/44.34	N/A	Yes/42.78	N/A
>Merrill 1-3 Year Index+25% (2.30)	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/88.96
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.16	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/290	N/A	Yes/380	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/260
	Final Maturity - Extended Fund	N/A	Yes/1,553	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/1.0005	N/A	Yes/1.0002	Yes/0.9996

(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 (1.16) 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.

NA Not applicable

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
February 28, 2018

COMPLIANCE CATEGORY	PERFORMED BY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	ACIA	Performance Evaluation-Cal Govt. Code 27134	Calendar year 2016 and six months ended 6/30/17 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)	June 30, 2017 in progress.
Quarterly Continuous Compliance Auditing	ACIA	TOC Directive	September 30, 2017 completed. December 31, 2017 in progress.
Treasury Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	FY 14/15, FY 15/16 and FY 16/17 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2016 completed. Calendar year 2017 in progress.
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 February 28, 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 was presented to 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 February 28, 2018**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 06-Mar-2018 05:33 pm

Print Date: 06-Mar-2018

As at date: 06-Mar-2018

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds

Page 1 of 30

User: JH

As of 28-Feb-2018

* Market values provided by Bloomberg & Northern Trust

7087

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															
	3/1/18			AAAm	Aaa-mf	NR	162,494.09		1.2700	162,494.09	0.00	0.00	162,494.09	162,494.09	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	3/1/18			AAAm	Aaa-mf	AAAmmf	65,125,564.00		1.3030	65,125,564.00	0.00	0.00	65,125,564.00	65,125,564.00	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	3/1/18			AAAm	Aaa-mf	NR	914.07		1.2730	914.07	0.00	0.00	914.07	914.07	0.00
Subtotal for FUNDS:								65,288,972.16	1.3029	65,288,972.16	0.00	0.00	65,288,972.16	65,288,972.16	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	12,671.53	4,999,286.11	4,999,200.00	(86.11)
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	63,357.64	24,996,430.56	24,996,000.00	(430.56)
FHLB DISC CORP / BARCLAY CAPITAL															
941806	2/7/18	3/5/18	313385TW6	A-1+	P-1	NR	11,200,000.00		1.3010	11,189,476.36	0.00	8,904.62	11,198,380.98	11,198,208.00	(172.98)
FHLB DISC CORP / JEFFERIES & COMPANY															
942308	2/9/18	3/5/18	313385TW6	A-1+	P-1	NR	1,900,000.00		1.3100	1,898,340.67	0.00	1,382.78	1,899,723.45	1,899,696.00	(27.45)
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	60,666.67	19,996,388.89	19,996,000.00	(388.89)
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	91,000.00	29,994,583.33	29,994,000.00	(583.33)
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	73,489.59	24,995,572.92	24,995,000.00	(572.92)
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	113,777.78	39,992,888.89	39,992,000.00	(888.89)
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	70,416.67	24,995,486.11	24,995,000.00	(486.11)
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	51,911.11	19,996,444.44	19,996,000.00	(444.44)
FHLB DISC CORP / JEFFERIES & COMPANY															
942309	2/9/18	3/6/18	313385TX4	A-1+	P-1	NR	2,800,000.00		1.3000	2,797,472.22	0.00	2,022.22	2,799,494.44	2,799,440.00	(54.44)
FHLB DISC CORP / FTN FINANCIAL															
942658	2/13/18	3/6/18	313385TX4	A-1+	P-1	NR	10,000,000.00		1.3100	9,992,358.33	0.00	5,822.22	9,998,180.55	9,998,000.00	(180.55)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	70,416.67	24,993,680.56	24,993,000.00	(680.56)	
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	90,539.16	29,991,273.33	29,990,280.00	(993.33)	
FHLB DISC CORP / BARCLAYS CAPITAL															
942083	2/8/18	3/9/18	313385UA2	A-1+	P-1	NR	5,000,000.00	1.3100	4,994,723.61	0.00	3,820.83	4,998,544.44	4,998,380.00	(164.44)	
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	46,961.11	4,998,365.28	4,997,750.00	(615.28)	
FHLB DISC CORP / UBS FINANCIAL															
942662	2/13/18	3/12/18	313385UD6	A-1+	P-1	NR	5,000,000.00	1.3300	4,995,012.50	0.00	2,955.56	4,997,968.06	4,997,770.00	(198.06)	
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	30,100.00	9,992,116.67	9,991,080.00	(1,036.67)	
FHLB DISC CORP / Mizuho Securities USA Inc															
942657	2/13/18	3/29/18	313385UW4	A-1+	P-1	NR	10,000,000.00	1.4350	9,982,461.11	0.00	6,377.78	9,988,838.89	9,988,600.00	(238.89)	
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	1,759.08	1,008,400.83	1,008,202.20	(198.63)	
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	19,513.89	9,983,998.61	9,981,780.00	(2,218.61)	
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	8,498.47	4,990,908.61	4,989,800.00	(1,108.61)	
FNMA DISCOUNT / FTN FINANCIAL															
941572	2/6/18	4/16/18	313589VQ3	A-1+	P-1	F1+	10,000,000.00	1.3800	9,973,550.00	0.00	8,816.67	9,982,366.67	9,979,600.00	(2,766.67)	
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
942706	2/14/18	4/16/18	313397VQ1	A-1+	P-1	F1+	1,500,000.00	1.5350	1,496,098.54	0.00	959.38	1,497,057.92	1,496,940.00	(117.92)	
FNMA DISCOUNT / FTN FINANCIAL															
943813	2/21/18	4/16/18	313589VQ3	A-1+	P-1	F1+	1,800,000.00	1.5200	1,795,896.00	0.00	608.00	1,796,504.00	1,796,328.00	(176.00)	
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	71,500.00	29,948,300.00	29,937,300.00	(11,000.00)	
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	110,041.67	49,909,263.89	49,895,500.00	(13,763.89)	
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	41,708.33	19,964,358.33	19,958,200.00	(6,158.33)	
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	29,575.00	14,973,268.75	14,968,650.00	(4,618.75)	

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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

GOVERNMENT AGENCY

DISCOUNT NOTES

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	18,958.34	9,982,179.17	9,979,100.00	(3,079.17)
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FHLB DISC CORP / GREAT PACIFIC SECURITIES

943093	2/15/18	4/17/18	313385VR4	A-1+	P-1	NR	20,000,000.00	1.5400	19,947,811.11	0.00	11,977.78	19,959,788.89	19,958,200.00	(1,588.89)
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FHLB DISC CORP / JP MORGAN CHASE & CO

943354	2/16/18	4/17/18	313385VR4	A-1+	P-1	NR	10,000,000.00	1.5200	9,974,666.67	0.00	5,488.89	9,980,155.56	9,979,100.00	(1,055.56)
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FHLB DISC CORP / JP MORGAN CHASE & CO

943356	2/16/18	4/17/18	313385VR4	A-1+	P-1	NR	10,000,000.00	1.5800	9,973,666.67	0.00	5,705.55	9,979,372.22	9,979,100.00	(272.22)
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FNMA DISCOUNT / BARCLAY CAPITAL

943812	2/21/18	4/17/18	313589VR1	A-1+	P-1	F1+	15,000,000.00	1.5200	14,965,166.67	0.00	5,066.67	14,970,233.34	14,968,650.00	(1,583.34)
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FHLB DISC CORP / GREAT PACIFIC SECURITIES

944073	2/22/18	4/17/18	313385VR4	A-1+	P-1	NR	10,000,000.00	1.5850	9,976,225.00	0.00	3,081.94	9,979,306.94	9,979,100.00	(206.94)
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FNMA DISCOUNT / JP MORGAN CHASE & CO

944343	2/23/18	4/17/18	313589VR1	A-1+	P-1	F1+	10,000,000.00	1.5200	9,977,622.22	0.00	2,533.33	9,980,155.55	9,979,100.00	(1,055.55)
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FHLB DISC CORP / GREAT PACIFIC SECURITIES

944516	2/26/18	4/17/18	313385VR4	A-1+	P-1	NR	10,000,000.00	1.5600	9,978,333.33	0.00	1,300.00	9,979,633.33	9,979,100.00	(533.33)
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FNMA DISCOUNT / BARCLAYS CAPITAL

944990	2/28/18	4/17/18	313589VR1	A-1+	P-1	F1+	10,000,000.00	1.5200	9,979,733.33	0.00	422.22	9,980,155.55	9,979,100.00	(1,055.55)
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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	16,172.22	9,981,066.66	9,978,700.00	(2,366.66)
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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	19,652.78	9,980,740.28	9,978,200.00	(2,540.28)
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FHLB DISC CORP / BARCLAYS CAPITAL

941353	2/5/18	4/20/18	313385VU7	A-1+	P-1	NR	10,000,000.00	1.4600	9,969,988.89	0.00	9,733.33	9,979,722.22	9,977,780.00	(1,942.22)
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FHLB DISC CORP / DEUTSCHE

941569	2/6/18	4/20/18	313385VU7	A-1+	P-1	NR	6,505,000.00	1.4650	6,485,675.63	0.00	6,088.50	6,491,764.13	6,490,545.89	(1,218.24)
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FHLB DISC CORP / GREAT PACIFIC SECURITIES

943355	2/16/18	4/20/18	313385VU7	A-1+	P-1	NR	20,000,000.00	1.5600	19,945,400.00	0.00	11,266.67	19,956,666.67	19,955,560.00	(1,106.67)
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FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS

943092	2/15/18	4/24/18	313589VY6	A-1+	P-1	F1+	7,000,000.00	1.5000	6,980,166.67	0.00	4,083.33	6,984,250.00	6,983,200.00	(1,050.00)
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FHLB DISC CORP / FTN FINANCIAL

942711	2/14/18	4/27/18	313385WB8	A-1+	P-1	NR	25,000,000.00	1.5800	24,921,000.00	0.00	16,458.33	24,937,458.33	24,936,675.00	(783.33)
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FHLB DISC CORP / FTN FINANCIAL

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Issuer / Broker																
UNITED STATES DOLLAR																
County Money Mkt Fnd																
GOVERNMENT AGENCY																
DISCOUNT NOTES																
944074	2/22/18	4/30/18	313385WE2	A-1+	P-1	NR	10,000,000.00	1.6100		9,970,036.11	0.00	3,130.56	9,973,166.67	9,973,330.00	163.33	
FHLB DISC CORP / Mizuho Securities USA Inc																
944712	2/27/18	5/10/18	313385WQ5	A-1+	P-1	NR	25,000,000.00	1.6300		24,918,500.00	0.00	2,263.89	24,920,763.89	24,918,750.00	(2,013.89)	
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS																
944709	2/27/18	5/14/18	313589WU3	A-1+	P-1	F1+	5,000,000.00	1.5900		4,983,216.67	0.00	441.67	4,983,658.34	4,982,850.00	(808.34)	
Subtotal for DISCOUNT NOTES:								683,715,000.00	0.0000	1.3938	681,614,912.82	0.00	1,243,400.43	682,858,313.25	682,783,845.09	(74,468.16)
GOVT AGENCY-FIX-30/360																
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	(1,717.15)	50,412.50	10,900,168.55	10,891,280.00	(8,888.55)	
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	7,215.13	6,946.53	2,856,069.53	2,853,084.24	(2,985.29)	
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	10,902.11	9,722.22	3,996,982.11	3,993,120.00	(3,862.11)	
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	(3,070.20)	4,351.75	415,914.51	415,740.96	(173.55)	
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	2,612.06	7,507.50	2,997,413.06	2,994,960.00	(2,453.06)	
Subtotal for GOVT AGENCY-FIX-30/360:								21,170,000.00	1.1234	1.1977	21,150,605.81	15,941.95	78,940.50	21,166,547.76	21,148,185.20	(18,362.56)
Subtotal for GOVERNMENT AGENCY:								704,885,000.00	0.0337	1.3880	702,765,518.63	15,941.95	1,322,340.93	704,024,861.01	703,932,030.29	(92,830.72)
MEDIUM-TERM NOTES																
MEDIUM-TERM NOTE																
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	(6,099.91)	38,545.83	5,500,115.09	5,499,670.00	(445.09)	
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	6,724.54	15,312.50	3,499,206.54	3,496,465.00	(2,741.54)	
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	2,494.19	13,406.25	3,249,244.19	3,246,717.50	(2,526.69)	
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	7,755.29	13,926.67	4,176,484.31	4,172,359.70	(4,124.61)	
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	5,433.33	8,406.67	2,520,736.44	2,518,595.30	(2,141.14)	
APPLE INC. / BNY Mellon Capital Market																

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
893665	4/7/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,695,000.00	1.0000	1.2617	3,684,727.90	8,622.18	12,111.39	3,693,350.08	3,688,718.50	(4,631.58)
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	11,566.06	16,388.89	4,997,766.06	4,991,500.00	(6,266.06)
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	11,276.11	16,388.89	4,997,476.11	4,991,500.00	(5,976.11)
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	19,005.38	26,612.28	8,114,379.09	8,105,197.70	(9,181.39)
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	12,869.13	16,388.89	4,996,619.13	4,991,500.00	(5,119.13)
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	8,704.48	15,000.00	7,492,504.48	7,487,250.00	(5,254.48)
APPLE INC. / GREAT PACIFIC SECURITIES															
944514	2/26/18	5/3/18	037833AJ9	AA+	Aa1	NR	1,138,000.00	1.0000	1.8800	1,136,189.57	135.11	158.06	1,136,324.68	1,136,065.40	(259.28)
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	(57,551.06)	16,451.39	2,534,738.02	2,532,950.00	(1,788.02)
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
925831	10/26/17	8/15/18	084670BX5	AA	Aa2	A+	2,931,000.00	1.1500	1.4164	2,924,775.52	2,692.25	1,498.07	2,927,467.77	2,919,569.10	(7,898.67)
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	(3,265.73)	1,777.78	2,004,657.21	1,994,560.00	(10,097.21)
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	6,188.47	40,685.09	9,536,906.59	9,505,988.80	(30,917.79)
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	10,646.71	31,781.10	10,086,385.03	10,071,489.60	(14,895.43)
WAL-MART STORES INC / JP MORGAN CHASE & CO															
936917	1/8/18	12/15/18	931142D39	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(593.69)	21,674.79	7,553,181.31	7,552,265.00	(916.31)
Subtotal for MEDIUM-TERM NOTE:							89,047,000.00	1.3280	1.4636	88,970,939.29	46,602.84	306,514.54	89,017,542.13	88,902,361.60	(115,180.53)
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	(1,238.09)	5,998.04	2,050,145.66	2,050,553.50	407.84
Subtotal for MEDIUM-TERM NOTE FLOATER:							2,050,000.00	2.0653	1.6348	2,051,383.75	(1,238.09)	5,998.04	2,050,145.66	2,050,553.50	407.84
MEDIUM-TERM NOTE STEP UP															
WAL-MART STORES INC / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE STEP UP															
906489	6/27/17	6/1/18	931142BB8	AA	Aa2	AA	3,000,000.00	5.4980	1.2608	3,116,433.18	(85,058.97)	111,792.67	3,031,374.21	3,024,180.00	(7,194.21)
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	(70,835.82)	96,596.81	5,556,668.65	5,544,330.00	(12,338.65)
Subtotal for MEDIUM-TERM NOTE STEP UP:										8,500,000.00	5.4980	1.3509	8,743,937.65	(155,894.79)	208,389.48
Subtotal for MEDIUM-TERM NOTES:										99,597,000.00	1.6990	1.4575	99,766,260.69	(110,530.04)	520,902.06
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	74,965.28	24,918,861.11	24,993,507.00	74,645.89
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	43,960.00	14,952,376.67	14,996,104.20	43,727.53
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	71,933.33	24,922,000.00	24,993,507.00	71,507.00
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	26,906.12	9,970,615.69	9,997,402.80	26,787.11
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	65,625.69	24,927,904.17	24,993,507.00	65,602.83
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	62,650.00	24,909,505.56	24,970,295.25	60,789.69
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	63,524.94	24,908,241.75	24,970,295.25	62,053.50
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	68,716.67	29,884,733.33	29,946,227.70	61,494.37
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	71,500.00	24,883,583.33	24,947,036.00	63,452.67
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	70,583.33	24,884,500.00	24,947,036.00	62,536.00
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	52,210.00	19,910,713.33	19,957,628.80	46,915.47
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	71,137.50	29,873,533.33	29,936,443.20	62,909.87
US TREASURY N/B / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
936916	1/8/18	4/19/18	912796PB9	AA+	Aaa	AAA	20,000,000.00	1.3750	19,922,847.22	0.00	39,722.22	19,922,847.22	19,957,628.80	34,781.58	
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	24,762.50	14,946,347.92	14,968,221.60	21,873.68	
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	48,550.83	29,893,425.00	29,936,443.20	43,018.20	
US TREASURY N/B / Mizuho Securities USA Inc															
943096	2/15/18	4/19/18	912796PB9	AA+	Aaa	AAA	20,000,000.00	1.5150	19,946,975.00	0.00	11,783.33	19,946,975.00	19,957,628.80	10,653.80	
US TREASURY N/B / BARCLAY CAPITAL															
943097	2/15/18	4/19/18	912796PB9	AA+	Aaa	AAA	10,000,000.00	1.5150	9,973,487.50	0.00	5,891.67	9,973,487.50	9,978,814.40	5,326.90	
US TREASURY N/B / BARCLAY CAPITAL															
943351	2/16/18	4/19/18	912796PB9	AA+	Aaa	AAA	15,000,000.00	1.5150	14,960,862.50	0.00	8,206.25	14,960,862.50	14,968,221.60	7,359.10	
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
941570	2/6/18	4/26/18	912796LX5	AA+	Aaa	AAA	9,000,000.00	1.4255	8,971,846.38	0.00	8,196.62	8,971,846.38	8,978,270.13	6,423.75	
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	41,268.75	14,918,043.75	14,953,923.90	35,880.15	
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	26,785.42	9,946,040.97	9,969,282.60	23,241.63	
US TREASURY N/B / JEFFERIES & COMPANY															
942080	2/8/18	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00	1.4860	9,962,437.20	0.00	8,668.34	9,962,437.20	9,969,282.60	6,845.40	
US TREASURY N/B / FTN FINANCIAL															
944714	2/27/18	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00	1.5700	9,968,600.00	0.00	872.22	9,968,600.00	9,969,282.60	682.60	
US TREASURY N/B / TD SECURITIES															
944991	2/28/18	5/31/18	912796PH6	AA+	Aaa	AAA	10,000,000.00	1.6145	9,958,740.56	0.00	448.47	9,958,740.56	9,958,536.10	(204.46)	
US TREASURY N/B / MORGAN STANLEY															
944708	2/27/18	6/7/18	912796PJ2	AA+	Aaa	AAA	5,000,000.00	1.6080	4,977,666.67	0.00	446.67	4,977,666.67	4,977,836.70	170.03	
US TREASURY N/B / BARCLAYS CAPITAL															
944707	2/27/18	6/14/18	912796PL7	AA+	Aaa	AAA	30,000,000.00	1.6350	29,854,212.50	0.00	2,725.00	29,854,212.50	29,856,624.00	2,411.50	
Subtotal for TREASURY BILL:								489,000,000.00	0.0000	1.4003	487,148,101.44	0.00	972,041.15	487,148,101.44	488,048,987.23
															900,885.79
TREASURY BOND															
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	14,904,046.88	18,867.18	21,634.61	14,991,914.06	14,989,453.20	(2,460.86)	
US TREASURY N/B / Mizuho Securities USA Inc															
934464	12/20/17	5/31/18	912828VE7	AA+	Aaa	AAA	15,000,000.00	1.0000	14,969,531.25	13,353.59	29,258.24	14,982,884.84	14,975,683.65	(7,201.19)	

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / Mizuho Securities USA Inc															
944989	2/28/18	11/30/18	912828U40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.9711	9,927,734.38	262.78	274.73	9,927,997.16	9,927,148.40	(848.76)
Subtotal for TREASURY BOND:							40,000,000.00	0.9063	1.5663	39,870,312.51	32,483.55	51,167.58	39,902,796.06	39,892,285.25	(10,510.81)
Subtotal for U. S. TREASURIES:							529,000,000.00	0.0685	1.4129	527,018,413.95	32,483.55	1,023,208.73	527,050,897.50	527,941,272.48	890,374.98
Total County Money Mkt Fnd :							1,398,770,972.16	0.1639	1.3984	1,394,839,165.43	(62,104.54)	2,866,451.72	1,396,020,461.32	1,396,683,700.03	663,238.71
Net Asset Value (NAV):															
Educational Money Mkt Fnd															
FUNDS															
GOLDMAN SACHS - EDUCATIONAL MMF															
3/1/18				AAAm	Aaa-mf	NR	62,156.52	1.2700	62,156.52	0.00	0.00	62,156.52	62,156.52	0.00	
INVESCO STIC GOVERNMENT & AGENCY															
3/1/18				AAAm	Aaa-mf	AAAmmf	24,051,050.62	1.3030	24,051,050.62	0.00	0.00	24,051,050.62	24,051,050.62	0.00	
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
3/1/18				AAAm	Aaa-mf	NR	89,939.06	1.2730	89,939.06	0.00	0.00	89,939.06	89,939.06	0.00	
Subtotal for FUNDS:							24,203,146.20	1.3028	24,203,146.20	0.00	0.00	24,203,146.20	24,203,146.20	0.00	
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	25,752.78	9,999,647.22	9,999,600.00	(47.22)	
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	14,737.25	5,824,786.42	5,824,761.18	(25.24)	
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	46,755.56	19,997,077.78	19,996,800.00	(277.78)	
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	94,219.45	9,998,216.67	9,997,600.00	(616.67)	
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	38,933.33	14,996,800.00	14,996,400.00	(400.00)	
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	129,777.77	49,989,333.33	49,988,000.00	(1,333.33)	
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	64,888.89	24,992,888.89	24,992,000.00	(888.89)	

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	124,583.34	49,985,555.56	49,983,800.00	(1,755.56)	
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	69,037.50	29,991,233.33	29,990,280.00	(953.33)	
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	101,525.00	44,986,900.00	44,985,420.00	(1,480.00)	
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	31,150.00	14,993,881.25	14,993,310.00	(571.25)	
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	25,083.33	9,995,700.00	9,995,100.00	(600.00)	
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	20,766.67	9,995,179.17	9,994,700.00	(479.17)	
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	40,150.00	14,991,750.00	14,990,880.00	(870.00)	
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	18,994.44	9,993,425.00	9,992,700.00	(725.00)	
FHLB DISC CORP / FTN FINANCIAL															
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	40,150.00	14,989,550.00	14,988,435.00	(1,115.00)	
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	40,150.00	14,989,000.00	14,987,835.00	(1,165.00)	
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	24,862.50	12,987,812.50	12,986,870.00	(942.50)	
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	28,687.50	14,985,375.00	14,984,250.00	(1,125.00)	
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	20,038.75	12,734,360.00	12,731,869.50	(2,490.50)	
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	19,097.22	9,987,395.83	9,985,330.00	(2,065.83)	
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	19,270.00	11,984,020.00	11,981,880.00	(2,140.00)	
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	19,097.22	9,986,250.00	9,984,000.00	(2,250.00)	
FHLB DISC CORP / BARCLAYS CAPITAL															

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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

GOVERNMENT AGENCY

DISCOUNT NOTES

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	10,474.93	6,490,802.50	6,489,600.00	(1,202.50)
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FHLB DISC CORP / BARCLAYS CAPITAL

941164	2/2/18	4/6/18	313385VE3	A-1+	P-1	NR	33,500,000.00	1.3850	33,418,804.38	0.00	34,798.12	33,453,602.50	33,446,400.00	(7,202.50)
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FHLB DISC CORP / UBS

941163	2/2/18	4/9/18	313385VH6	A-1+	P-1	NR	15,000,000.00	1.3800	14,962,050.00	0.00	15,525.00	14,977,575.00	14,974,050.00	(3,525.00)
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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	39,383.33	19,969,111.11	19,964,400.00	(4,711.11)
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FNMA DISCOUNT / CASTLE OAK SECURITIES

941351	2/5/18	4/10/18	313589VJ9	A-1+	P-1	F1+	5,000,000.00	1.3200	4,988,266.67	0.00	4,400.00	4,992,666.67	4,991,100.00	(1,566.67)
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FNMA DISCOUNT / BARCLAYS CAPITAL

941571	2/6/18	4/10/18	313589VJ9	A-1+	P-1	F1+	5,000,000.00	1.3400	4,988,275.00	0.00	4,280.56	4,992,555.56	4,991,100.00	(1,455.56)
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FHLB DISC CORP / UBS

943094	2/15/18	4/10/18	313385VJ2	A-1+	P-1	NR	10,000,000.00	1.5250	9,977,125.00	0.00	5,930.56	9,983,055.56	9,982,200.00	(855.56)
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FHLB DISC CORP / DEUTSCHE

944344	2/23/18	4/10/18	313385VJ2	A-1+	P-1	NR	12,000,000.00	1.5600	11,976,080.00	0.00	3,120.00	11,979,200.00	11,978,640.00	(560.00)
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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	19,638.89	9,983,896.11	9,981,780.00	(2,116.11)
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FHLB DISC CORP / Mizuho Securities USA Inc

941165	2/2/18	4/11/18	313385VK9	A-1+	P-1	NR	5,000,000.00	1.4450	4,986,352.78	0.00	5,418.75	4,991,771.53	4,990,890.00	(881.53)
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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	34,638.89	19,965,361.11	19,961,780.00	(3,581.11)
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FHLB DISC CORP / BARCLAYS CAPITAL

940937	2/1/18	4/13/18	313385VM5	A-1+	P-1	NR	13,992,000.00	1.4200	13,952,814.63	0.00	15,453.39	13,968,268.02	13,965,261.29	(3,006.73)
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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	16,326.11	9,507,534.85	9,505,530.90	(2,003.95)
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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	18,914.57	10,899,886.07	10,897,705.51	(2,180.56)
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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	4,933.67	2,993,983.34	2,993,334.00	(649.34)
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FHLB DISC CORP / BARCLAYS CAPITAL

941352	2/5/18	4/20/18	313385VU7	A-1+	P-1	NR	10,000,000.00	1.4600	9,969,988.89	0.00	9,733.33	9,979,722.22	9,977,780.00	(1,942.22)
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FHLB DISC CORP / BANK OF AMERICA

943605	2/20/18	4/25/18	313385VZ6	A-1+	P-1	NR	4,000,000.00	1.5950	3,988,657.78	0.00	1,595.00	3,990,252.78	3,990,224.00	(28.78)
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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	23,666.67	11,973,493.34	11,970,132.00	(3,361.34)
FHLB DISC CORP / BANK OF AMERICA															
942661	2/13/18	4/27/18	313385WB8	A-1+	P-1	NR	11,000,000.00	1.5400		10,965,649.44	0.00	7,528.89	10,973,178.33	10,972,137.00	(1,041.33)
FHLB DISC CORP / FTN FINANCIAL															
944513	2/26/18	4/27/18	313385WB8	A-1+	P-1	NR	10,000,000.00	1.6000		9,973,333.33	0.00	1,333.33	9,974,666.66	9,974,670.00	3.34
FHLB DISC CORP / BARCLAYS CAPITAL															
944711	2/27/18	4/27/18	313385WB8	A-1+	P-1	NR	5,380,000.00	1.6100		5,365,804.27	0.00	481.21	5,366,285.48	5,366,372.46	86.98
FHLB DISC CORP / FTN FINANCIAL															
943814	2/21/18	4/30/18	313385WE2	A-1+	P-1	NR	5,400,000.00	1.6100		5,383,578.00	0.00	1,932.00	5,385,510.00	5,385,598.20	88.20
FHLB DISC CORP / DEUTSCHE															
944713	2/27/18	4/30/18	313385WE2	A-1+	P-1	NR	10,000,000.00	1.6000		9,972,444.44	0.00	888.89	9,973,333.33	9,973,330.00	(3.33)
FHLB DISC CORP / JEFFERIES & COMPANY															
944988	2/28/18	4/30/18	313385WE2	A-1+	P-1	NR	10,000,000.00	1.5900		9,973,058.33	0.00	441.67	9,973,500.00	9,973,330.00	(170.00)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
942084	2/8/18	5/2/18	313385WG7	A-1+	P-1	NR	5,000,000.00	1.5450		4,982,189.58	0.00	4,506.25	4,986,695.83	4,985,620.00	(1,075.83)
FHLB DISC CORP / FTN FINANCIAL															
943357	2/16/18	5/2/18	313385WG7	A-1+	P-1	NR	6,000,000.00	1.6050		5,979,937.50	0.00	3,477.50	5,983,415.00	5,982,744.00	(671.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
942707	2/14/18	5/16/18	313385WW2	A-1+	P-1	NR	7,000,000.00	1.6100		6,971,511.94	0.00	4,695.83	6,976,207.77	6,975,318.00	(889.77)
FHLB DISC CORP / FTN FINANCIAL															
944984	2/28/18	5/30/18	313385XL5	A-1+	P-1	NR	1,000,000.00	1.6690		995,781.14	0.00	46.36	995,827.50	995,830.00	2.50
Subtotal for DISCOUNT NOTES:							699,793,000.00	0.0000	1.3727	697,706,223.92	0.00	1,351,272.20	699,057,496.12	698,988,678.04	(68,818.08)
GOVT AGENCY-FIX-30/360															
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	4,595.20	8,970.07	2,120,907.79	2,120,851.53	(56.26)
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	55.95	2,502.50	1,039,992.89	1,040,062.40	69.51
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	(6,069.54)	11,666.67	2,000,198.46	1,999,960.00	(238.46)
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	177.97	393.75	224,923.73	224,907.75	(15.98)
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

895675	4/20/17	4/2/18	3133EEWH9	AA+	Aaa	AAA	2,500,000.00	1.0000	1.1234	2,497,090.00	2,646.23	10,347.22	2,499,736.23	2,497,425.00	(2,311.23)	
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	(1,575.36)	46,250.00	10,000,154.64	9,992,000.00	(8,154.64)	
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	19,280.14	20,802.22	22,984,663.53	22,961,590.00	(23,073.53)	
FREDDIE MAC / CITIGROUP GLOBAL MARKETS																
944515	2/26/18	4/9/18	3137EAEA3	AA+	Aaa	AAA	1,842,000.00	0.7500	1.5791	1,840,250.10	203.48	191.87	1,840,453.58	1,840,213.26	(240.32)	
FED HM LN BK BD / Mizuho Securities USA Inc																
943098	2/15/18	4/25/18	3130A4GJ5	AA+	Aaa	NR	13,000,000.00	1.1250	1.5703	12,989,210.00	2,466.29	6,500.00	12,991,676.29	12,989,600.00	(2,076.29)	
FED HM LN BK BD / TD SECURITIES																
943352	2/16/18	4/25/18	3130A4GJ5	AA+	Aaa	NR	5,000,000.00	1.1250	1.6027	4,995,605.00	955.43	2,343.75	4,996,560.43	4,996,000.00	(560.43)	
FED HM LN BK BD / TD SECURITIES																
943353	2/16/18	4/25/18	3130A4GJ5	AA+	Aaa	NR	6,000,000.00	1.1250	1.6027	5,994,726.00	1,146.52	2,812.50	5,995,872.52	5,995,200.00	(672.52)	
FED FARM CR BK / Mizuho Securities USA Inc																
943099	2/15/18	6/25/18	3133EE2F6	AA+	Aaa	AAA	3,250,000.00	1.2200	1.7103	3,244,247.50	708.00	1,762.22	3,244,955.50	3,244,897.50	(58.00)	
Subtotal for GOVT AGENCY-FIX-30/360:								69,978,000.00	0.9878	1.4185	69,915,505.28	24,590.31	114,542.77	69,940,095.59	69,902,707.44	(37,388.15)

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	5,600.00	2,000,000.00	1,997,340.00	(2,660.00)	
Subtotal for GOV'T AGY - CALLABLE:																
Subtotal for GOVERNMENT AGENCY:								771,771,000.00	0.0923	1.3765	769,617,467.20	28,852.31	1,471,414.97	770,997,591.71	770,888,725.48	(108,866.23)

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

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	6,724.54	15,312.50	3,499,206.54	3,496,465.00	(2,741.54)
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	7,755.29	13,926.67	4,176,484.31	4,172,359.70	(4,124.61)
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	22,998.01	33,333.33	9,994,298.01	9,986,500.00	(7,798.01)

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	2,853.81	6,833.33	2,048,873.49	2,047,232.50	(1,640.99)
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APPLE INC. / BNY Mellon Capital Market

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
893666	4/7/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,695,000.00	1.0000	1.2617	3,684,727.90	8,622.18	12,111.39	3,693,350.08	3,688,718.50	(4,631.58)
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	11,566.06	16,388.89	4,997,766.06	4,991,500.00	(6,266.06)
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	11,276.11	16,388.89	4,997,476.11	4,991,500.00	(5,976.11)
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	14,045.11	19,666.67	5,996,585.11	5,989,800.00	(6,785.11)
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	12,237.35	17,985.17	5,483,864.81	5,477,672.10	(6,192.71)
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	7,721.48	9,833.33	2,997,971.48	2,994,900.00	(3,071.48)
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	8,704.48	15,000.00	7,492,504.48	7,487,250.00	(5,254.48)
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	(121,283.63)	63,202.50	4,007,636.32	4,000,758.00	(6,878.32)
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
909906	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(57,551.06)	16,451.39	2,534,738.02	2,532,950.00	(1,788.02)
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	(35,404.20)	13,161.11	2,027,906.84	2,026,360.00	(1,546.84)
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	(6,245.70)	3,400.00	3,833,906.92	3,814,596.00	(19,310.92)
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	10,524.62	31,416.67	9,970,724.62	9,956,000.00	(14,724.62)
Subtotal for MEDIUM-TERM NOTE:							77,710,000.00	1.5588	1.4070	77,848,748.75	(95,455.55)	304,411.84	77,753,293.20	77,654,561.80	(98,731.40)
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	(482,000.83)	633,491.78	17,177,787.19	17,137,020.00	(40,767.19)
Subtotal for MEDIUM-TERM NOTE STEP UP:							17,000,000.00	5.4980	1.2608	17,659,788.02	(482,000.83)	633,491.78	17,177,787.19	17,137,020.00	(40,767.19)
Subtotal for MEDIUM-TERM NOTES:							94,710,000.00	2.2659	1.3808	95,508,536.77	(577,456.38)	937,903.62	94,931,080.39	94,791,581.80	(139,498.59)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / RBC															

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
933980	12/18/17	3/1/18	912796LN7	AA+	Aaa	AAA	15,000,000.00	1.2730		14,961,279.58	0.00	38,720.42	14,961,279.58	14,999,549.25	38,269.67
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	77,623.34	29,914,933.33	29,992,208.40	77,275.07
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	78,475.00	29,906,475.00	29,983,929.60	77,454.60
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	13,021.60	4,984,410.76	4,997,321.60	12,910.84
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	26,723.61	9,965,372.22	9,991,818.80	26,446.58
US TREASURY N/B / BNP PARIBAS															
934693	12/21/17	3/22/18	912796NX3	AA+	Aaa	AAA	10,000,000.00	1.3390		9,966,153.06	0.00	26,036.11	9,966,153.06	9,991,818.80	25,665.74
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	38,937.46	14,949,381.30	14,987,728.20	38,346.90
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	25,409.98	9,963,296.70	9,988,118.10	24,821.40
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	24,541.67	9,964,375.00	9,988,118.10	23,743.10
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	48,166.67	24,925,388.89	24,970,295.25	44,906.36
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	47,989.59	24,925,663.19	24,970,295.25	44,632.06
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	95,979.17	49,851,326.39	49,940,590.50	89,264.11
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	21,694.45	10,960,082.22	10,980,283.49	20,201.27
US TREASURY N/B / BNY Mellon Capital Market															
941354	2/5/18	4/19/18	912796PB9	AA+	Aaa	AAA	11,000,000.00	1.4385		10,967,913.46	0.00	10,549.00	10,967,913.46	10,976,695.84	8,782.38
US TREASURY N/B / BANK OF AMERICA															
941805	2/7/18	5/10/18	912796PF0	AA+	Aaa	AAA	9,000,000.00	1.5050		8,965,385.00	0.00	8,277.50	8,965,385.00	8,972,354.34	6,969.34
US TREASURY N/B / JEFFERIES & COMPANY															
942081	2/8/18	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00	1.4860		9,962,437.20	0.00	8,668.34	9,962,437.20	9,969,282.60	6,845.40
US TREASURY N/B / BNP PARIBAS															
944075	2/22/18	5/24/18	912796MB2	AA+	Aaa	AAA	5,000,000.00	1.6100		4,979,651.40	0.00	1,565.28	4,979,651.40	4,981,157.45	1,506.05

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
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	19,546.67	9,943,396.11	9,958,536.10	15,139.99
Subtotal for TREASURY BILL:							291,000,000.00	0.0000	1.3629	290,056,920.81	0.00	611,925.86	290,056,920.81	290,640,101.67	583,180.86
TREASURY BOND															
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	22,372.16	17,265.20	19,973,153.41	19,969,140.60	(4,012.81)
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	3,318.88	2,537.98	2,995,936.07	2,995,371.09	(564.98)
US TREASURY N/B / DEUTSCHE															
942307	2/9/18	4/30/18	912828Q94	AA+	Aaa	AAA	10,000,000.00	0.7500	1.5272	9,982,812.50	4,296.88	4,143.65	9,987,109.38	9,986,718.80	(390.58)
US TREASURY N/B / BNY Mellon Capital Market															
942660	2/13/18	4/30/18	912828QG8	AA+	Aaa	AAA	11,000,000.00	2.6250	1.5862	11,023,632.81	(4,975.33)	12,762.43	11,018,657.48	11,018,691.42	33.94
US TREASURY N/B / BNY Mellon Capital Market															
942708	2/14/18	4/30/18	912828UZ1	AA+	Aaa	AAA	19,250,000.00	0.6250	1.5679	19,212,402.34	7,519.53	4,985.32	19,219,921.87	19,220,297.83	375.96
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	4,432.57	12,016.57	9,966,151.32	9,947,265.60	(18,885.72)
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	4,383.68	12,016.57	9,964,930.56	9,947,265.60	(17,664.96)
US TREASURY N/B / Mizuho Securities USA Inc															
945330	2/28/18	3/15/19	912828P95	AA+	Aaa	AAA	10,000,000.00	1.0000	2.0975	9,887,500.00	296.05	276.24	9,887,796.05	9,886,523.40	(1,272.65)
Subtotal for TREASURY BOND:							93,250,000.00	1.1022	1.6572	92,972,011.72	41,644.42	66,003.96	93,013,656.14	92,971,274.34	(42,381.80)
Subtotal for U. S. TREASURIES:							384,250,000.00	0.2675	1.4343	383,028,932.53	41,644.42	677,929.82	383,070,576.95	383,611,376.01	540,799.06
Total Educational Money Mkt Fnd :							1,274,934,146.20	0.3048	1.3928	1,272,358,082.70	(506,959.65)	3,087,248.41	1,273,202,395.25	1,273,494,829.49	292,434.24
Net Asset Value (NAV):															
1.000230															
Extended Fund															
FUNDS															
LAIF - EXTENDED FUND															
	3/1/18			NR			64,247,822.24		1.4120	64,247,822.24	0.00	0.00	64,247,822.24	64,247,822.24	0.00
Subtotal for FUNDS:							64,247,822.24		1.4120	64,247,822.24	0.00	0.00	64,247,822.24	64,247,822.24	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD-30/360															

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

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	55,398.72	38,000,000.00	38,006,460.00	6,460.00
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	72,893.06	50,000,000.00	50,008,500.00	8,500.00
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	290,320.00	40,000,000.00	39,825,920.00	(174,080.00)
Subtotal for YANKEE CD-30/360:							128,000,000.00	1.7011	1.7011	128,000,000.00	0.00	418,611.78	128,000,000.00	127,840,880.00	(159,120.00)

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	418,055.56	50,000,000.00	50,007,850.00	7,850.00
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	175,583.33	21,000,000.00	21,003,297.00	3,297.00
Subtotal for YANKEE CD-ACT/360:							71,000,000.00	1.7500	1.7500	71,000,000.00	0.00	593,638.89	71,000,000.00	71,011,147.00	11,147.00
Subtotal for CERTIFICATES OF DEPOSIT:							199,000,000.00	1.7186	1.7186	199,000,000.00	0.00	1,012,250.67	199,000,000.00	198,852,027.00	(147,973.00)

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	125,528.33	24,600,000.00	24,594,096.00	(5,904.00)
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	7,564.25	98,437.50	24,999,814.25	24,992,250.00	(7,564.25)
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	15,128.50	196,875.00	49,999,628.50	49,984,500.00	(15,128.50)

FED FARM CR BK / BANK OF AMERICA

836752	4/12/16	4/18/18	3133EF3B1	AA+	Aaa	AAA	50,000,000.00	0.7500	0.8181	49,932,000.00	63,597.80	138,541.67	49,995,597.80	49,929,000.00	(66,597.80)
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	(86,007.45)	72,646.88	18,455,320.05	18,435,240.00	(20,080.05)
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	(44,790.09)	52,250.00	19,004,229.91	18,970,930.00	(33,299.91)

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	2,867.71	55,000.00	19,999,707.71	19,969,400.00	(30,307.71)
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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(31,440.69)	19,453.13	6,753,031.56	6,741,697.50	(11,334.06)
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	(89,078.71)	60,520.83	21,008,991.29	20,974,170.00	(34,821.29)
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	(2,957,061.42)	338,000.00	32,345,498.58	32,290,560.00	(54,938.58)
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	(119,718.25)	80,520.00	36,014,201.75	35,943,480.00	(70,721.75)
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	(13,824.75)	10,736.00	4,801,784.85	4,792,464.00	(9,320.85)
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	42,160.00	34,000,000.00	33,885,080.00	(114,920.00)
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	40,920.00	33,000,000.00	32,888,460.00	(111,540.00)
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	40,920.00	33,000,000.00	32,888,460.00	(111,540.00)
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	78,791.67	50,000,000.00	49,862,500.00	(137,500.00)
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	13,301.56	55,000.00	49,996,784.24	49,846,500.00	(150,284.24)
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	8,182.39	8,784.72	10,998,612.39	10,967,880.00	(30,732.39)
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	41,169.56	10,416.67	24,989,169.56	24,903,000.00	(86,169.56)
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	82,339.12	20,833.33	49,978,339.12	49,806,000.00	(172,339.12)
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	3,589.21	12,761.81	23,499,359.21	23,425,270.00	(74,089.21)
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	14,562.11	33,921.88	6,496,817.11	6,474,650.00	(22,167.11)
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	36,329.38	99,156.25	18,992,059.38	18,925,900.00	(66,159.38)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
858844	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	25,000,000.00	0.8750	0.8872	24,993,750.00	4,531.87	92,968.75	24,998,281.87	24,850,250.00	(148,031.87)
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	9,063.75	185,937.50	49,996,563.75	49,700,500.00	(296,063.75)
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	198,687.50	50,000,000.00	49,716,000.00	(284,000.00)
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	1,140.00	148,750.00	39,999,540.00	39,758,400.00	(241,140.00)
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	1,425.00	185,937.50	49,999,425.00	49,698,000.00	(301,425.00)
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	1,425.00	185,937.50	49,999,425.00	49,698,000.00	(301,425.00)
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	32,313.83	103,125.00	24,991,813.83	24,866,750.00	(125,063.83)
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	64,627.66	206,250.00	49,983,627.66	49,733,500.00	(250,127.66)
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	5,366.05	41,250.00	9,998,636.05	9,946,700.00	(51,936.05)
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	5,692.96	43,312.50	10,498,552.96	10,444,035.00	(54,517.96)
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	4,190.20	183,506.94	49,998,040.20	49,636,500.00	(361,540.20)
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	4,190.20	183,506.94	49,998,040.20	49,636,500.00	(361,540.20)
FREDDIE MAC / JP MORGAN CHASE & CO															
864484	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8810	29,996,310.00	2,514.12	110,104.17	29,998,824.12	29,781,900.00	(216,924.12)
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	(234,709.96)	106,076.39	25,126,382.29	24,924,500.00	(201,882.29)
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	55,692.24	120,312.50	49,981,192.24	49,635,500.00	(345,692.24)
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	467.55	31,250.00	19,999,667.55	19,857,400.00	(142,267.55)
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	1,168.87	78,125.00	49,999,168.87	49,643,500.00	(355,668.87)

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

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	1,168.87	78,125.00	49,999,168.87	49,643,500.00	(355,668.87)
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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	350.66	23,437.50	14,999,750.66	14,893,050.00	(106,700.66)
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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	29,649.94	54,243.75	35,481,037.39	35,271,022.05	(210,015.34)
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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	20,877.30	38,194.44	24,983,127.30	24,835,250.00	(147,877.30)
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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	39,660.20	3,472.22	24,980,660.20	24,725,000.00	(255,660.20)
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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	79,320.41	6,944.44	49,961,320.41	49,450,000.00	(511,320.41)
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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	(55,195.89)	216,250.00	30,055,804.11	29,817,600.00	(238,204.11)
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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	(32,358.33)	360,416.67	50,033,641.67	49,696,000.00	(337,641.67)
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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	(34,831.38)	67,848.44	7,568,736.72	7,505,904.00	(62,832.72)
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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	27,964.29	155,642.36	24,969,964.29	24,806,250.00	(163,714.29)
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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	3,138.59	63,750.00	14,998,188.59	14,827,350.00	(170,838.59)
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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	10,461.96	212,500.00	49,993,961.96	49,424,500.00	(569,461.96)
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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	185,625.00	50,000,000.00	49,356,000.00	(644,000.00)
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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	185,625.00	50,000,000.00	49,356,000.00	(644,000.00)
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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	185,625.00	50,000,000.00	49,356,000.00	(644,000.00)
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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	185,625.00	50,000,000.00	49,356,000.00	(644,000.00)
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FREDDIE MAC / DEUTSCHE

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	185,625.00	50,000,000.00	49,356,000.00	(644,000.00)
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	185,625.00	50,000,000.00	49,356,000.00	(644,000.00)
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	16,893.20	235,840.00	47,978,157.20	47,593,440.00	(384,717.20)
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	4,605.33	58,960.00	11,994,045.33	11,898,360.00	(95,685.33)
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	86,805.56	25,000,000.00	24,690,500.00	(309,500.00)
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	26,716.79	127,875.00	35,958,676.79	35,647,200.00	(311,476.79)
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	5,937.07	28,416.67	7,990,817.07	7,921,600.00	(69,217.07)
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	(13,037.53)	34,756.94	10,024,242.47	9,939,600.00	(84,642.47)
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	(22,557.83)	66,038.19	19,049,034.17	18,885,240.00	(163,794.17)
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	(18,889.16)	52,135.42	15,043,510.84	14,909,400.00	(134,110.84)
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	(26,413.03)	72,989.58	21,060,841.97	20,873,160.00	(187,681.97)
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	2,862.50	29,808.33	14,993,862.50	14,848,950.00	(144,912.50)
FREDDIE MAC / TD SECURITIES															
853062	7/20/16	7/19/19	3137EAEB1	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	32,576.92	25,520.83	24,972,076.92	24,551,500.00	(420,576.92)
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	13,276.67	10,572.92	14,988,076.67	14,723,025.00	(265,051.67)
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	177,071.09	2,916.67	34,792,386.09	34,379,625.00	(412,761.09)
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	255,467.34	4,166.67	49,700,467.34	49,113,750.00	(586,717.34)
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	155,525.33	3,333.33	39,769,925.33	39,291,000.00	(478,925.33)

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

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	6,224.49	160,416.67	24,981,224.49	24,865,500.00	(115,724.49)
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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	7,375.61	92,239.58	14,974,712.21	14,919,300.00	(55,412.21)
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FED FARM CR BK / DAIWA CAPITAL MARKETS

896807	4/27/17	10/21/19	3133EHGAS	AA+	Aaa	AAA	20,000,000.00	1.4400	1.4087	20,015,200.00	(5,168.68)	104,000.00	20,010,031.32	19,736,200.00	(273,831.32)
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FED FARM CR BK / DEUTSCHE

897277	5/1/17	10/21/19	3133EHGAS	AA+	Aaa	AAA	40,000,000.00	1.4400	1.5016	39,940,400.00	20,089.89	208,000.00	39,960,489.89	39,472,400.00	(488,089.89)
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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	60,355.89	176,388.89	49,926,355.89	48,995,000.00	(931,355.89)
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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	60,355.89	176,388.89	49,926,355.89	48,995,000.00	(931,355.89)
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FREDDIE MAC / CASTLE OAK SECURITIES

927743	11/7/17	10/25/19	3134GBHT2	AA+	Aaa	AAA	3,150,000.00	1.6250	1.7002	3,145,432.50	735.44	16,209.38	3,146,167.94	3,120,894.00	(25,273.94)
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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	(208.55)	45,513.89	10,000,691.75	9,876,900.00	(123,791.75)
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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	4,949.91	202,430.56	49,993,449.91	49,271,750.00	(721,699.91)
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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	4,949.91	202,430.56	49,993,449.91	49,271,750.00	(721,699.91)
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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	60,587.39	182,187.50	44,911,637.39	44,344,575.00	(567,062.39)
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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	10,478.05	36,666.67	19,981,838.05	19,720,300.00	(261,538.05)
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FED HM LN BK BD / CASTLE OAK SECURITIES

942312	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	10,000,000.00	2.1250	2.2188	9,981,700.00	557.62	12,986.11	9,982,257.62	9,963,150.00	(19,107.62)
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FED HM LN BK BD / BARCLAYS CAPITAL

942313	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	50,000,000.00	2.1250	2.2188	49,908,500.00	2,788.09	64,930.56	49,911,288.09	49,815,750.00	(95,538.09)
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FED FARM CR BK / BNY Mellon Capital Market

944992	2/28/18	2/14/20	3133EJCN7	AA+	Aaa	AAA	25,000,000.00	2.0700	2.3274	24,877,250.00	521.60	4,312.50	24,877,771.60	24,877,250.00	(521.60)
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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	10,755.56	6,250.00	49,978,755.56	49,225,000.00	(753,755.56)
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FANNIE MAE / JP MORGAN CHASE & CO

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
887110	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	10,755.56	6,250.00	49,978,755.56	49,225,000.00	(753,755.56)
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	4,302.22	2,500.00	19,991,502.22	19,690,000.00	(301,502.22)
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	2,966.10	148,541.67	24,992,466.10	24,610,500.00	(381,966.10)
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	1,086.96	32,679.17	5,496,686.96	5,414,310.00	(82,376.96)
FED FARM CR BK / JP MORGAN CHASE & CO															
898356	5/8/17	5/8/20	3133EHJ42	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5688	49,972,550.00	7,447.08	243,263.89	49,979,997.08	49,140,500.00	(839,497.08)
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	(36,427.13)	84,486.11	22,113,282.87	21,700,580.00	(412,702.87)
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	(6,798.40)	16,205.97	4,241,222.40	4,162,565.80	(78,656.60)
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	(21,530.36)	76,805.56	20,070,989.64	19,727,800.00	(343,189.64)
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	2,498.86	25,553.73	7,851,730.66	7,711,760.40	(139,970.26)
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	29,485.63	64,583.33	49,877,985.63	48,995,750.00	(882,235.63)
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	5,897.13	12,916.67	9,975,597.13	9,799,150.00	(176,447.13)
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	7,572.68	87,656.25	14,959,422.68	14,619,000.00	(340,422.68)
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	15,145.36	175,312.50	29,918,845.36	29,238,000.00	(680,845.36)
FREDDIE MAC / TD SECURITIES															
921685	9/29/17	9/29/20	3137EAE34	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	3,821.11	102,916.67	14,976,671.11	14,710,875.00	(265,796.11)
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	1,533.33	161,000.00	24,989,533.33	24,511,250.00	(478,283.33)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	470.24	27,604.16	4,995,670.24	4,928,300.00	(67,370.24)
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	2,351.20	138,020.84	24,978,351.20	24,641,500.00	(336,851.20)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	226.02	59,533.33	11,997,629.22	11,835,000.00	(162,629.22)
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	(6,248.07)	22,953.13	7,518,557.53	7,466,265.95	(52,291.58)
FED HM LN BK BD / Mizuho Securities USA Inc															
940936	2/1/18	12/11/20	3130AD4X7	AA+	Aaa	NR	5,870,000.00	2.0000	2.3507	5,813,295.80	1,651.58	9,783.33	5,814,947.38	5,799,736.10	(15,211.28)
FED HM LN BK BD / Mizuho Securities USA Inc															
941167	2/2/18	12/11/20	313371U79	AA+	Aaa	NR	13,000,000.00	3.1250	2.3452	13,278,460.00	(7,847.76)	32,725.70	13,270,612.24	13,214,630.00	(55,982.24)
FED FARM CR BK / BNY Mellon Capital Market															
942341	2/12/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	35,000,000.00	2.3500	2.3858	34,963,950.00	634.21	43,409.72	34,964,584.21	34,869,800.00	(94,784.21)
Subtotal for GOVT AGENCY-FIX-30/360:							3,346,080,000.00	1.2347	1.2194	3,347,410,737.43	(2,066,009.66)	10,536,519.95	3,345,344,727.77	3,315,729,190.80	(29,615,536.97)
Subtotal for GOVERNMENT AGENCY:							3,346,080,000.00	1.2347	1.2194	3,347,410,737.43	(2,066,009.66)	10,536,519.95	3,345,344,727.77	3,315,729,190.80	(29,615,536.97)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	11,111.07	13,580.00	3,103,595.23	3,100,864.96	(2,730.27)
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	91,182.91	42,611.11	12,994,301.07	12,977,900.00	(16,401.07)
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	172,705.88	81,944.44	24,989,205.88	24,957,500.00	(31,705.88)
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	99,166.20	32,777.78	9,993,466.20	9,983,000.00	(10,466.20)
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	114,843.67	32,777.78	9,992,243.67	9,983,000.00	(9,243.67)
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	99,474.36	32,777.78	9,993,274.36	9,983,000.00	(10,274.36)
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	91,971.63	29,500.00	8,993,781.63	8,984,700.00	(9,081.63)
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
774634	4/9/15	5/15/18	084664BE0	AA	Aa2	A+	25,001,000.00	5.4000	1.1030	28,265,880.59	(3,048,392.09)	397,515.90	25,217,488.50	25,163,006.48	(54,482.02)
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	22,222.43	65,072.22	16,998,252.43	16,984,360.00	(13,892.43)
JOHNSON & JOHNSON / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
866583	10/14/16	7/15/18	478160AU8	AAA	Aaa	AAA	16,000,000.00	5.1500	1.1044	17,120,320.00	(882,407.35)	105,288.89	16,237,912.65	16,210,880.00	(27,032.65)
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	(449,446.37)	22,222.22	25,074,303.63	24,932,000.00	(142,303.63)
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	27,157.41	149,138.89	34,992,157.41	34,846,000.00	(146,157.41)
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	(254,464.45)	98,541.67	25,070,285.55	24,974,250.00	(96,035.55)
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	(50,178.13)	33,129.71	8,419,960.62	8,396,342.85	(23,617.77)
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	(33,903.67)	38,368.06	10,010,156.33	9,987,400.00	(22,756.33)
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	(37,535.66)	38,368.06	10,011,244.34	9,987,400.00	(23,844.34)
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	(40,926.51)	38,368.06	10,012,273.49	9,987,400.00	(24,873.49)
WAL-MART STORES INC / MORGAN STANLEY															
764157	2/9/15	12/15/18	931142D39	AA	Aa2	AA	9,675,000.00	1.9500	1.2491	9,929,065.50	(202,005.90)	39,828.75	9,727,059.60	9,677,902.50	(49,157.10)
WAL-MART STORES INC / JP MORGAN CHASE & CO															
886124	2/22/17	12/15/18	931142D39	AA	Aa2	AA	10,000,000.00	1.9500	1.3604	10,105,200.00	(59,446.86)	41,166.67	10,045,753.14	10,003,000.00	(42,753.14)
WAL-MART STORES INC / BNY Mellon Capital Market															
888364	3/8/17	12/15/18	931142D39	AA	Aa2	AA	50,000,000.00	1.9500	1.4514	50,433,500.00	(240,228.41)	205,833.33	50,193,271.59	50,015,000.00	(178,271.59)
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	(402,310.97)	58,021.56	17,281,310.96	17,135,560.80	(145,750.16)
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	807.57	1,980.56	1,999,287.57	1,986,400.00	(12,887.57)
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	2,018.92	4,951.39	4,998,218.92	4,966,000.00	(32,218.92)
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	(2,252.37)	2,970.83	3,002,364.63	2,979,600.00	(22,764.63)
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	30,334.90	0.00	9,971,634.90	9,908,000.00	(63,634.90)
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	30,400.74	0.00	13,970,340.74	13,871,200.00	(99,140.74)

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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)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

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	(33,265.81)	44,885.46	6,722,770.71	6,679,424.57	(43,346.14)
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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	(36,891.43)	46,958.33	7,038,428.57	6,987,890.00	(50,538.57)
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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	(56,173.94)	67,083.33	10,063,326.06	9,982,700.00	(80,626.06)
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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	(19,664.83)	33,541.67	5,024,085.17	4,991,350.00	(32,735.17)
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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	(24,898.59)	34,977.25	5,246,559.69	5,204,979.78	(41,579.91)
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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	64,811.69	10,541.67	14,898,461.69	14,752,350.00	(146,111.69)
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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	44,010.51	7,027.78	9,931,050.21	9,834,900.00	(96,150.21)
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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	32,897.85	5,253.26	7,423,460.03	7,351,587.75	(71,872.28)
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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	14.78	25,472.22	3,999,934.78	3,967,800.00	(32,134.78)
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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	(9,313.34)	7,587.57	5,930,705.22	5,857,866.10	(72,839.12)
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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	10,283.29	4,736.11	4,980,283.29	4,946,550.00	(33,733.29)
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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	30,573.42	16,394.52	17,243,517.88	17,122,977.48	(120,540.40)
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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	(28,040.60)	29,291.67	30,064,659.40	29,708,100.00	(356,559.40)
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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	(16,698.08)	12,204.86	12,544,676.92	12,378,375.00	(166,301.92)
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MICROSOFT CORP / BARCLAYS CAPITAL

940669	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	4,750,000.00	2.0000	2.3786	4,701,930.00	1,453.73	7,916.67	4,703,383.73	4,675,947.50	(27,436.23)
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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	3,102.90	17,083.33	10,150,500.40	10,090,202.50	(60,297.90)
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JOHNSON & JOHNSON / JP MORGAN CHASE & CO

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds

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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															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
928375	11/10/17	11/10/20	478160CH5	AAA	Aaa	AAA	5,000,000.00	1.9500	1.9869	4,994,650.00	549.86	30,062.50	4,995,199.86	4,954,300.00	(40,899.86)
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	2,043.69	11,666.67	5,943,243.69	5,919,480.00	(23,763.69)
Subtotal for MEDIUM-TERM NOTE:															
							549,158,000.00	1.9251	1.4728	555,142,698.29	(4,945,305.95)	2,019,420.53	550,197,392.34	547,388,448.27	(2,808,944.07)
Subtotal for MEDIUM-TERM NOTES:															
							549,158,000.00	1.9251	1.4728	555,142,698.29	(4,945,305.95)	2,019,420.53	550,197,392.34	547,388,448.27	(2,808,944.07)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2017A															
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	115,654.58	95,000,000.00	94,619,050.00	(380,950.00)
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	99,393.07	80,540,000.00	79,898,096.20	(641,903.80)
Subtotal for ORANGE COUNTY POB 2017A:															
							175,540,000.00	1.4701	1.4703	175,540,000.00	0.00	215,047.65	175,540,000.00	174,517,146.20	(1,022,853.80)
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	51,205.00	20,000,000.00	20,013,200.00	13,200.00
Subtotal for ORANGE COUNTY POB 2018:															
							20,000,000.00	1.8810	1.8810	20,000,000.00	0.00	51,205.00	20,000,000.00	20,013,200.00	13,200.00
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	339,047.53	118,448,000.00	118,725,168.32	277,168.32
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	355,169.62	118,448,000.00	118,907,578.24	459,578.24
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	363,233.73	118,449,000.00	119,042,429.49	593,429.49
Subtotal for ORANGE COUNTY POB 2018A:															
							355,345,000.00	2.1863	2.1866	355,345,000.00	0.00	1,057,450.88	355,345,000.00	356,675,176.05	1,330,176.05
Subtotal for MUNICIPAL DEBT:															
							550,885,000.00	1.9470	1.9473	550,885,000.00	0.00	1,323,703.53	550,885,000.00	551,205,522.25	320,522.25
U. S. TREASURIES															
TREASURY BOND															
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	154,298.71	70,570.05	24,993,165.90	24,975,097.75	(18,068.15)
US TREASURY N/B / JEFFERIES & COMPANY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Investment Inventory with Market Value by Entity & Instrument

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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)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

U. S. TREASURIES

TREASURY BOND

842106	5/13/16	5/31/18	912828VE7	AA+	Aaa	AAA	20,900,000.00	1.0000	0.7882	20,989,804.69	(78,879.25)	52,250.00	20,910,925.44	20,866,119.22	(44,806.22)
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	(188,706.34)	125,000.00	50,026,137.41	49,918,945.50	(107,191.91)
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	(186,886.54)	125,000.00	50,026,004.09	49,918,945.50	(107,058.59)
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	(183,457.43)	125,000.00	50,025,526.95	49,918,945.50	(106,581.45)
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	(162,951.34)	110,000.00	44,022,673.66	43,928,672.04	(94,001.62)
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	(594,455.44)	2,038.04	50,194,607.06	49,904,297.00	(290,310.06)
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	131,170.02	230,662.98	49,971,013.77	49,761,719.00	(209,294.77)
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	(127,976.94)	104,454.42	25,062,452.75	24,883,300.75	(179,152.00)
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	(253,130.40)	292,472.38	50,184,369.60	49,935,547.00	(248,822.60)
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	(145,794.58)	185,966.85	23,110,611.67	23,106,445.34	(4,166.33)
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	(12,117.73)	15,414.36	2,101,241.65	2,100,585.94	(655.71)
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	(206,080.31)	156,250.00	50,116,185.19	49,722,656.50	(393,528.69)
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	(207,329.36)	156,250.00	50,116,889.39	49,722,656.50	(394,232.89)
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	(57,352.80)	43,750.00	14,032,334.70	13,922,343.82	(109,990.88)
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	(26,826.92)	44,751.38	32,011,923.08	31,743,125.12	(268,797.96)
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	(104,939.73)	37,479.28	26,847,904.02	26,584,867.29	(263,036.73)
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	(336,264.18)	1,868.21	50,255,532.70	49,645,508.00	(610,024.70)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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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>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
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	(310,739.18)	1,868.21	50,236,135.82	49,645,508.00	(590,627.82)
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	(149,836.26)	76,678.57	11,384,550.46	11,240,630.82	(143,919.64)
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	2,548.28	260,989.01	49,996,688.91	49,540,039.00	(456,649.91)
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	7,425.79	104,395.60	19,985,550.79	19,816,015.60	(169,535.19)
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	6,651.82	78,296.70	14,986,729.95	14,862,011.70	(124,718.25)
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	12,213.17	130,494.51	24,970,220.98	24,770,019.50	(200,201.48)
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	10,422.79	33,379.12	26,862,766.54	26,824,394.43	(38,372.11)
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	(368,439.93)	165,664.71	30,734,411.63	30,326,054.84	(408,356.79)
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	(96,036.34)	39,895.32	7,406,192.57	7,303,110.58	(103,081.99)
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	9,181.29	104,454.42	24,978,907.85	24,748,047.00	(230,860.85)
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	15,535.05	26,761.05	24,787,019.43	24,748,047.00	(38,972.43)
US TREASURY N/B / JEFFERIES & COMPANY															
882924	1/31/17	5/31/19	912828SX9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.3007	49,798,828.13	93,249.08	140,625.00	49,892,077.21	49,375,000.00	(517,077.21)
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	27,212.48	125,000.00	39,920,962.48	39,561,718.80	(359,243.68)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
944993	2/28/18	5/31/19	912828SX9	AA+	Aaa	AAA	25,000,000.00	1.1250	2.1410	24,687,500.00	683.81	772.66	24,688,183.81	24,687,500.00	(683.81)
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	98,607.59	66,298.34	39,842,357.59	39,389,843.60	(452,513.99)
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	(51,084.25)	80,801.10	30,097,743.88	29,790,234.30	(307,509.58)
US TREASURY N/B / JP MORGAN CHASE & CO															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

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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>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
907330	6/30/17	6/30/19	912828XV7	AA+	Aaa	AAA	50,000,000.00	1.2500	1.3752	49,876,953.13	41,127.99	103,591.16	49,918,081.12	49,405,273.50	(512,807.62)
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	(146,979.62)	65,089.78	50,192,864.13	49,619,140.50	(573,723.63)
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	31,274.53	55,075.97	49,865,258.91	49,445,312.50	(419,946.41)
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	(97,553.86)	365,384.62	50,304,789.89	49,646,484.50	(658,305.39)
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	4,708.08	22,790.05	4,968,965.89	4,901,367.20	(67,598.69)
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	19,031.25	75,414.36	34,662,195.31	34,429,882.90	(232,312.41)
US TREASURY N/B / DEUTSCHE															
939794	1/25/18	6/30/20	912828V16	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	2,620.31	18,128.45	9,936,214.06	9,892,968.80	(43,245.26)
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	2,889.26	32,044.20	19,927,108.01	19,834,375.00	(92,733.01)
US TREASURY N/B / BNY Mellon Capital Market															
940934	2/1/18	7/31/20	912828VP2	AA+	Aaa	AAA	47,000,000.00	2.0000	2.2507	46,715,429.69	8,746.40	72,707.18	46,724,176.09	46,610,781.25	(113,394.84)
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	(22,810.16)	46,637.06	50,568,986.72	50,310,547.00	(258,439.72)
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	(8,652.76)	21,453.05	23,228,534.74	23,142,851.62	(85,683.12)
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	(11,405.49)	32,645.94	35,330,391.39	35,217,382.90	(113,008.49)
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	(9,411.62)	27,049.49	29,281,721.19	29,180,117.26	(101,603.93)
US TREASURY N/B / BANK OF AMERICA															
944994	2/28/18	8/31/20	912828L32	AA+	Aaa	AAA	40,000,000.00	1.3750	2.3622	39,046,875.00	1,041.67	1,494.57	39,047,916.67	39,045,312.40	(2,604.27)
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	18,224.44	33,235.50	24,516,271.32	24,396,484.50	(119,786.82)
US TREASURY N/B / BARCLAYS CAPITAL															
940677	1/31/18	9/15/20	912828V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2626	6,062,921.88	4,149.55	6,829.42	6,067,071.43	6,050,328.16	(16,743.27)
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	17,946.71	29,275.41	24,453,493.59	24,379,882.75	(73,610.84)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 06-Mar-2018 05:33 pm

Print Date: 06-Mar-2018

As at date: 06-Mar-2018

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds

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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 / 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	31,074.52	52,695.74	44,053,730.77	43,883,788.95	(169,941.82)
US TREASURY N/B / MORGAN STANLEY															
940935	2/1/18	9/30/20	912828VZ0	AA+	Aaa	AAA	32,000,000.00	2.0000	2.2720	31,776,250.00	6,445.47	49,230.77	31,782,695.47	31,701,249.92	(81,445.55)
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	18,206.19	29,437.15	24,427,385.88	24,350,586.00	(76,799.88)
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	(6,781.31)	52,572.51	25,231,499.94	25,153,320.25	(78,179.69)
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	4,394.91	34,065.93	19,857,519.91	19,788,281.20	(69,238.71)
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	3,091.03	24,725.27	14,896,450.41	14,841,210.90	(55,239.51)
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	11,171.14	41,091.16	24,659,608.64	24,549,804.75	(109,803.89)
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	9,394.57	105,662.98	49,634,394.57	49,216,797.00	(417,597.57)
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	23,618.14	93,232.04	49,002,133.77	48,572,265.50	(429,868.27)
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	7,257.98	25,549.45	15,636,632.98	15,543,750.08	(92,882.90)
Subtotal for TREASURY BOND:															
							1,986,045,000.00	1.5916	1.5127	1,986,273,357.78	(3,317,266.05)	4,832,661.48	1,982,956,091.73	1,970,297,500.22	(12,658,591.51)
Subtotal for U. S. TREASURIES:							1,986,045,000.00	1.5916	1.5127	1,986,273,357.78	(3,317,266.05)	4,832,661.48	1,982,956,091.73	1,970,297,500.22	(12,658,591.51)
Total Extended Fund :							6,695,415,822.24	1.4584	1.4037	6,702,959,615.74	(10,328,581.66)	19,724,556.16	6,692,631,034.08	6,647,720,510.78	(44,910,523.30)
Net Asset Value (NAV):															
Total Investments:							9,369,120,940.60	1.1081	1.4014	9,370,156,863.87	(10,897,645.85)	25,678,256.29	9,361,853,890.65	9,317,899,040.30	(43,954,850.35)

Report Parameters

Deals [Settlement Date] <= 28-Feb-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

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Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments

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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>100-GF-Tax Ex-Non AMT</u>															
FUNDS															
GS FIN TAX FREE-GF 100															
	2/20/17		AAM	Aaa-mf	NR		0.00	0.4216		0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:															
Total 100-GF-Tax Ex-Non AMT :															
Net Asset Value (NAV):															
<u>283-John Wayne Airport</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-JWA MMF															
	3/1/18		AAM	Aaa-mf	NR		1,645.96	1.2730		1,645.96	0.00	0.00	1,645.96	1,645.96	0.00
GOLDMAN SACHS - JWA MMF															
	3/1/18		AAM	Aaa-mf	NR		4,850.79	1.2700		4,850.79	0.00	0.00	4,850.79	4,850.79	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	3/1/18		AAM	Aaa-mf	AAAmf		83,779.33	1.3030		83,779.33	0.00	0.00	83,779.33	83,779.33	0.00
Subtotal for FUNDS:															
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	8,613.33	999,778.33	999,720.00	(58.33)
FHLB DISC CORP / UBS															
937817	1/12/18	4/11/18	313385VK9	A-1+	P-1	NR	1,750,000.00	1.4250		1,743,834.90	0.00	3,325.00	1,747,159.90	1,746,811.50	(348.40)
FHLB DISC CORP / DEUTSCHE															
944710	2/27/18	4/11/18	313385VK9	A-1+	P-1	NR	3,400,000.00	1.5700		3,393,624.06	0.00	296.56	3,393,920.62	3,393,805.20	(115.42)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
944985	2/28/18	5/14/18	313385WU6	A-1+	P-1	NR	3,100,000.00	1.6300		3,089,472.92	0.00	140.36	3,089,613.28	3,089,357.70	(255.58)
FED FARM CR BK / MORGAN STANLEY															
903561	6/12/17	5/24/18	313313XE3	A-1+	P-1	F1+	2,000,000.00	1.2100		1,976,741.11	0.00	17,612.22	1,994,353.33	1,992,200.00	(2,153.33)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
943606	2/20/18	8/3/18	313385A55	A-1+	P-1	NR	1,500,000.00	1.8000		1,487,700.00	0.00	675.00	1,488,375.00	1,487,988.00	(387.00)
FHLB DISC CORP / DEUTSCHE															
942310	2/9/18	8/8/18	313385B21	A-1+	P-1	NR	1,965,000.00	1.7350		1,947,953.63	0.00	1,894.04	1,949,847.67	1,948,749.45	(1,098.22)
Subtotal for DISCOUNT NOTES:															
GOVT AGENCY-FIX-30/360															
							14,715,000.00	0.0000	1.5327	14,630,491.62	0.00	32,556.51	14,663,048.13	14,658,631.85	(4,416.28)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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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>																
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	1,288.35	2,137.63	1,395,877.30	1,395,902.28	24.98	
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	(1,018.77)	6,454.86	1,000,048.23	1,000,060.00	11.77	
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	2,571.75	2,775.00	2,997,999.75	2,994,990.00	(3,009.75)	
FREDDIE MAC / Mizuho Securities USA Inc																
943815	2/21/18	4/9/18	3137EAEA3	AA+	Aaa	AAA	1,000,000.00	0.7500	1.5829	998,930.00	222.92	208.33	999,152.92	999,030.00	(122.92)	
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	115.32	118.13	89,913.96	89,872.20	(41.76)	
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	1,726.28	2,355.21	1,273,182.86	1,272,807.00	(375.86)	
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	(4,682.86)	10,541.67	2,006,583.14	2,005,560.00	(1,023.14)	
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	(14,903.90)	21,125.00	2,019,002.48	2,018,160.00	(842.48)	
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	822.34	1,281.25	999,468.34	997,330.00	(2,138.34)	
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	1,386.10	944.44	998,544.10	996,540.00	(2,004.10)	
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	2,713.65	1,846.39	2,292,524.65	2,290,869.00	(1,655.65)	
Subtotal for GOVT AGENCY-FIX-30/360:								16,061,000.00	1.6238	1.4602	16,082,056.55	(9,758.82)	49,787.91	16,072,297.73	16,061,120.48	(11,177.25)
GOVT AGENCY-FLOAT-ACT/360																
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	(133.33)	4,041.67	2,000,066.67	2,000,200.00	133.33	
Subtotal for GOVT AGENCY-FLOAT-ACT/360:								2,000,000.00	1.4550	1.4060	2,000,200.00	(133.33)	4,041.67	2,000,066.67	2,000,200.00	133.33
Subtotal for GOVERNMENT AGENCY:								32,776,000.00	0.8845	1.4894	32,712,748.17	(9,892.15)	86,386.09	32,735,412.53	32,719,952.33	(15,460.20)
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	2,547.12	996,320.82	998,811.81	2,490.99	

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															
<u>283-John Wayne Airport</u>															
U. S. TREASURIES															
Subtotal for TREASURY BILL:							1,000,000.00	0.0000	1.4555	996,320.82	0.00	2,547.12	996,320.82	998,811.81	2,490.99
TREASURY BOND															
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	1,342.03	7,292.82	1,999,857.66	1,999,765.62	(92.04)
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	3,505.65	4,574.18	1,999,052.53	1,998,593.76	(458.77)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
942712	2/14/18	3/31/18	912828QB9	AA+	Aaa	AAA	2,800,000.00	2.8750	1.5289	2,804,593.75	(1,531.25)	3,317.31	2,803,062.50	2,802,843.76	(218.74)
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	3,046.87	3,729.28	1,997,968.75	1,997,343.76	(624.99)
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	1,235.16	2,928.18	999,672.66	998,945.31	(727.35)
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	3,777.12	1,201.66	1,993,620.87	1,991,210.94	(2,409.93)
US TREASURY N/B / JEFFERIES & COMPANY															
942713	2/14/18	8/31/18	912828ZC3	AA+	Aaa	AAA	1,000,000.00	0.7500	1.8406	994,179.69	440.93	20.38	994,620.62	994,414.06	(206.56)
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	1,217.49	2,755.52	2,091,701.87	2,089,294.91	(2,406.96)
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	(10,924.80)	14,023.34	2,042,569.73	2,042,819.83	250.10
Subtotal for TREASURY BOND:							16,845,000.00	2.1627	1.5097	16,920,017.99	2,109.20	39,842.67	16,922,127.19	16,915,231.95	(6,895.24)
Subtotal for U. S. TREASURIES:							17,845,000.00	2.0415	1.5066	17,916,338.81	2,109.20	42,389.79	17,918,448.01	17,914,043.76	(4,404.25)
Total 283-John Wayne Airport :							50,711,276.08	1.2900	1.4952	50,719,363.06	(7,782.95)	128,775.88	50,744,136.62	50,724,272.17	(19,864.45)
Net Asset Value (NAV):															
<u>505-Foothill Rnch 87-4 DS</u>															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
BAYERISCHE LANDESBK GIRO /							AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	2,980.13
														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	
Subtotal for REPURCHASE AGREEMENTS:										1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments

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As of 28-Feb-2018

* Market values provided by Bloomberg & Northern Trust

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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															
Total 505-Foothill Rnch 87-4 DS :															
Net Asset Value (NAV):															
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
3/1/18				NR	22,825.23		17.4539	22,825.23		0.00	0.00	22,825.23	22,825.23	0.00	
Subtotal for FUNDS:					22,825.23		17.4539	22,825.23		0.00	0.00	22,825.23	22,825.23	0.00	
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	28.91	6,868.06	1,997,608.91	1,938,860.00	(58,748.91)
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	(7,608.90)	16,145.83	1,995,069.60	1,927,642.50	(67,427.10)
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	45.92	9,602.22	1,996,625.92	1,995,500.00	(1,125.92)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(3,611.41)	8,156.25	2,084,550.59	2,059,875.00	(24,675.59)
Subtotal for GOVT AGENCY-FIX-30/360:					7,000,000.00		4.4586	2.9423		8,085,000.50	(11,145.48)	40,772.36	8,073,855.02	7,921,877.50	(151,977.52)
Subtotal for GOVERNMENT AGENCY:					7,000,000.00		4.4586	2.9423		8,085,000.50	(11,145.48)	40,772.36	8,073,855.02	7,921,877.50	(151,977.52)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	585.72	1,740.33	1,908,710.72	1,899,687.50	(9,023.22)
Subtotal for TREASURY BOND:					2,000,000.00		2.2500	2.8307		1,908,125.00	585.72	1,740.33	1,908,710.72	1,899,687.50	(9,023.22)
Subtotal for U. S. TREASURIES:					2,000,000.00		2.2500	2.8307		1,908,125.00	585.72	1,740.33	1,908,710.72	1,899,687.50	(9,023.22)
Total 650-CCCD SERIES 2017E :					9,022,825.23		3.9577	2.9543		10,015,950.73	(10,559.76)	42,512.69	10,005,390.97	9,844,390.23	(161,000.74)
Net Asset Value (NAV):															
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	(12,434.31)	7,828.33	3,501,522.57	3,494,505.00	(7,017.57)
FANNIE MAE / MORGAN STANLEY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Mar-2018 10:49 am

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Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments

As of 28-Feb-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																
<u>650-Fountain Valley SD40</u>																
GOVERNMENT AGENCY																
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	(47,871.16)	2,187.50	3,517,893.84	3,491,810.00	(26,083.84)	
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	(14,016.06)	12,164.93	3,506,970.40	3,478,860.00	(28,110.40)	
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	(575.59)	5,994.44	3,320,420.41	3,281,156.00	(39,264.41)	
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	(4,217.90)	5,693.33	3,503,932.48	3,457,930.00	(46,002.48)	
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	6,997.94	13,975.69	3,487,117.94	3,368,785.00	(118,332.94)	
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	2,133.32	10,888.89	3,492,448.82	3,424,487.50	(67,961.32)	
Subtotal for GOVT AGENCY-FIX-30/360:								24,320,000.00	1.6322	1.5286	24,400,290.22	(69,983.76)	58,733.11	24,330,306.46	23,997,533.50	(332,772.96)
Subtotal for GOVERNMENT AGENCY:								24,320,000.00	1.6322	1.5286	24,400,290.22	(69,983.76)	58,733.11	24,330,306.46	23,997,533.50	(332,772.96)
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	8,446.07	3,855.32	3,488,126.54	3,396,503.92	(91,622.63)	
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	1,880.02	10,151.93	3,486,294.08	3,377,363.29	(108,930.79)	
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	1,471.23	9,281.77	3,447,740.76	3,401,835.96	(45,904.81)	
Subtotal for TREASURY BOND:								10,500,000.00	1.7083	1.8936	10,410,364.06	11,797.32	23,289.02	10,422,161.38	10,175,703.16	(246,458.22)
Subtotal for U. S. TREASURIES:								10,500,000.00	1.7083	1.8936	10,410,364.06	11,797.32	23,289.02	10,422,161.38	10,175,703.16	(246,458.22)
Total 650-Fountain Valley SD40 :								34,820,000.00	1.6552	1.6387	34,810,654.28	(58,186.44)	82,022.13	34,752,467.84	34,173,236.66	(579,231.18)
Net Asset Value (NAV):																
													0.983333			
Total Investments:								95,635,601.31	1.7302	1.6682	96,627,468.07	(76,529.15)	256,290.83	96,583,495.43	95,823,399.06	(760,096.37)

Report Parameters

Deals [Settlement Date] <= 28-Feb-2018

Deals [Entity Name] include list 283-John Wayne Airport, 505-Foothill Rnch 87-4 DS, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40

Deals [Instrument Type] exclude list NT TREASURY SWEEP - GF100, NT TREASURY SWE...

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
February 28, 2018

CERTIFICATES OF PARTICIPATION	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & POOR'S	FITCH	INTEREST RATE			BOOK VALUE	MARKET VALUE	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	1.02%	\$ 294.48	\$ 294.48	\$ 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	69,146.70	-			
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	290,392.62	-			
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	2,361,270.08	59,036.25			
REDEVELOPMENT AGENCIES																
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	0.97%	2,025,987.17	2,025,987.17	1,473.50			
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.25%	5,003,302.40	5,003,302.40	4,675.12			
COMMUNITY FACILITIES DISTRICTS																
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.25%	7,073,109.85	7,073,109.85	6,669.01			
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	615,595.73	615,595.73	380.83			
2005 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	-	-	-			
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.25%	6,674,151.13	6,674,151.13	6,901.30			
2016-1 VILLAGE OF ESENCE	U.S. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	1.26%	56,710,624.70	56,710,624.70	54,992.52			
2017-1 VILLAGE OF ESENCE	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	85,443,621.76	85,443,621.76	13,236.47			
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	58,124.20	58,124.20	28.81			
ASSESSMENT DISTRICTS																
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	1,651,347.97	1,651,347.97	977.41			
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESTO STIT TREASURY PORTFOLIO	825252570	Aaa-mf	AAAm	AAAmf	1.27%	89,528.06	89,528.06	84.36			
NEWPORT COAST - 2003B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	-	-	0.04			
NEWPORT COAST - Group 1	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	-	-	0.10			
NEWPORT COAST - Group 2	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	-	-	0.07			
NEWPORT COAST - Group 3	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	-	-	0.08			
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmf	0.85%	580,691.38	580,691.38	303.15			
NEWPORT COAST ESCROW - 2003B	U.S. BANK	US TREASURY BILL	01/31/18	03/01/18	U.S. TREASURY BILL	912796LN7	P-1	A-1+	F1+	1.36%	4,251,409.22	4,253,000.00	1,590.78			
NEWPORT COAST ESCROW - Group 1	U.S. BANK	US TREASURY BILL	01/31/18	03/01/18	U.S. TREASURY BILL	912796LN7	P-1	A-1+	F1+	1.36%	11,882,160.28	11,895,000.00	12,839.72			
NEWPORT COAST ESCROW - Group 2	U.S. BANK	US TREASURY BILL	01/31/18	03/01/18	U.S. TREASURY BILL	912796LN7	P-1	A-1+	F1+	1.36%	7,663,718.69	7,672,000.00	8,281.31			
NEWPORT COAST ESCROW - Group 3	U.S. BANK	US TREASURY BILL	01/31/18	03/01/18	U.S. TREASURY BILL	912796LN7	P-1	A-1+	F1+	1.36%	9,385,857.77	9,396,000.00	10,142.23			
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	1,663,506.16	1,663,506.16	973.34			
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.25%	109,210.47	109,210.47	58.78			
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	1,547,768.90	1,547,768.90	947.57			
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.25%	11,121.70	11,121.70	3.06			
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	0.82%	827,279.27	827,279.27	506.48			
REVENUE BONDS																
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	*9AMMF05B2	A1	AA-	AA	0.20%	3,755,601.46	3,755,601.46	576.19			
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.25%	1,748,054.03	1,748,054.03	1,633.36			
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmf	1.25%	14,295,024.50	14,295,024.50	13,116.82			
PENSION OBLIGATION BONDS (POBs)																
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	0.94%	2,338.27	2,338.27	1.59			
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	46,331,018.34	-			
2017A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.25%	6,415.29	6,415.29	5.78			
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.25%	3,363.56	3,363.56	3.14			
TEETER PLAN OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	0.97%	71,593.78	71,593.78	1.95			
TOTAL OF INVESTMENTS WITH TRUSTEES											\$ 247,254,892.57	\$ 272,235,483.96	\$ 199,441.34			

* 9AMMF05B2 is an US Bank internal identifier.

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
February 28, 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	0.94%	\$ 2,338.27	\$ 2,338.27	\$ 1.59
FEDERATED US TREASURY CASH RESERVES			60934N674	1.02%	294.48	294.48	0.22
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	0.82%	91,807,243.99	91,807,243.99	17,051.20
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	0.97%	2,097,580.95	2,097,580.95	1,475.45
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.25%	20,628,728.43	20,628,728.43	19,949.55
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	0.85%	580,691.38	580,691.38	303.15
INVESCO STT TREASURY PORTFOLIO			825252570	1.27%	89,528.06	89,528.06	84.36
US BANK MONEY MARKET DEPOSIT ACCOUNT			*9AMMF05B2	0.20%	3,755,601.46	3,755,601.46	576.19
FED GOVT OBLI FD-IS			60934N104	1.25%	14,295,024.50	14,295,024.50	13,116.82
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	1.26%	56,710,624.70	56,710,624.70	54,992.52
SUB-TOTAL MONEY MARKET FUNDS					189,967,656.22	189,967,656.22	107,551.05
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,361,270.08	59,036.25
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	69,146.70	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	290,392.62	-
U.S. TREASURY BILL	01/31/18	03/01/18	912796LN7	1.36%	33,183,145.96	33,216,000.00	32,854.04
SUB-TOTAL US TREASURIES					35,795,764.18	35,936,809.40	91,890.29
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	21,491,472.17	46,331,018.34	-
SUB-TOTAL US GOVERNMENT SECURITIES					21,491,472.17	46,331,018.34	-
TOTAL OF INVESTMENTS WITH TRUSTEES					\$ 247,254,892.57	\$ 272,235,483.96	\$ 199,441.34

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
Date: 03/02/2018

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: 1.25% 31846V567	\$ 77,058.18	\$ 77,058.18	\$ 1,162,960.90	\$ 1,162,960.90	\$ 491,442.24	\$ 491,442.24	
U.S. Treasury Note - Rate: 0.875% - Yield: 0.743% Dated: 9/15/2016 Par Value: \$4,377,000.00 Premium: \$8,833.49 Accrued Interest: \$15,888.22 CUSIP: 912828Q45	3/31/2018	4,375,030.35	4,385,833.49				
		\$ 4,452,088.53	\$ 4,462,891.67	\$ 1,162,960.90	\$ 1,162,960.90	\$ 491,442.24	\$ 491,442.24
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.25% 31846V567	\$ 107,021.54	\$ 107,021.54	\$ 4,369,062.91	\$ 4,369,062.91	\$ 820,574.99	\$ 820,574.99	
U.S. Treasury Note - Rate: 0.875% - Yield: 0.700% Dated: 9/30/2016 Par Value: \$9,434,000.00 Premium: \$24,591.89 Accrued Interest: \$34,243.78 CUSIP: 912828Q45	3/31/2018	9,429,754.70	9,458,591.89				
		\$9,536,776.24	\$9,565,613.43	\$4,369,062.91	\$4,369,062.91	\$820,574.99	\$820,574.99

WELLS FARGO BANK

Cash - Market Rate and Checking Account N/A \$ 5,347,799.64 \$ 5,347,799.64
(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 February 28, 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	05/01/18	1.46%	NR	\$ 95,000,000.00	Extended Fund*	\$ 95,000,000.00	\$ 94,619,050.00
Taxable Pension Obligation Bonds, 2017 Series A	01/13/17	06/29/18	1.48%	NR	80,540,000	Extended Fund*	80,540,000	79,898,096
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	07/31/18	1.88%	NR	20,000,000	Extended Fund*	20,000,000	20,013,200
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	10/31/18	2.10%	NR	118,448,000	Extended Fund*	118,448,000	118,725,168
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	118,448,000	Extended Fund*	118,448,000	118,907,578
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	119,042,429
					\$ 550,885,000		\$ 550,885,000	\$ 551,205,522

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 48.73%

Orange County Educational Investment Pool – 51.27%

**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.

Run Date: 05-Mar-2018 09:05 am

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Print Date: 3/5/2018

User: HE

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

Transaction Date From 01-Feb-2018 To 28-Feb-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												
935870	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				1.2700 / 1.2717					
				2/5/2018	2/5/2018	MAT		(11,000,000.00)	(10,985,253.89)	0.00	(14,746.11)	11,000,000.00
941353	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.4600 / 1.4644					
				4/20/2018	2/5/2018	PURC		10,000,000.00	9,969,988.89	0.00	0.00	(9,969,988.89)
941569	FHLB DISC CORP	/DEUTSCHE	AGDN				1.4650 / 1.4694					
				4/20/2018	2/6/2018	PURC		6,505,000.00	6,485,675.63	0.00	0.00	(6,485,675.63)
941570	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.4255 / 1.4300					
				4/26/2018	2/6/2018	PURC		9,000,000.00	8,971,846.38	0.00	0.00	(8,971,846.38)
941572	FNMA DISCOUNT	/FTN FINANCIAL	AGDN				1.3800 / 1.3837					
				4/16/2018	2/6/2018	PURC		10,000,000.00	9,973,550.00	0.00	0.00	(9,973,550.00)
937369	FHLB DISC CORP	/TD SECURITIES	AGDN				1.2900 / 1.2913					
				2/7/2018	2/7/2018	MAT		(4,877,000.00)	(4,872,106.74)	0.00	(4,893.26)	4,877,000.00
938346	FHLB DISC CORP	/TD SECURITIES	AGDN				1.3300 / 1.3310					
				2/7/2018	2/7/2018	MAT		(20,000,000.00)	(19,984,483.33)	0.00	(15,516.67)	20,000,000.00
941806	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				1.3010 / 1.3022					
				3/5/2018	2/7/2018	PURC		11,200,000.00	11,189,476.36	0.00	0.00	(11,189,476.36)
931814	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.2500 / 1.2528					
				2/8/2018	2/8/2018	MAT		(15,000,000.00)	(14,966,145.83)	0.00	(33,854.17)	15,000,000.00
942080	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				1.4860 / 1.4916					
				5/10/2018	2/8/2018	PURC		10,000,000.00	9,962,437.20	0.00	0.00	(9,962,437.20)
942083	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.3100 / 1.3114					
				3/9/2018	2/8/2018	PURC		5,000,000.00	4,994,723.61	0.00	0.00	(4,994,723.61)
887114	BERKSHIRE HATHAWAY INC	/JP MORGAN CHASE & CO	MTN				1.5500 / 1.2844					
				2/9/2018	2/9/2018	INT		0.00	0.00	0.00	(19,375.00)	19,375.00
				2/9/2018	2/9/2018	MAT		(2,500,000.00)	(2,506,225.00)	0.00	6,225.00	2,500,000.00
919841	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				1.0900 / 1.0947					
				2/9/2018	2/9/2018	MAT		(15,000,000.00)	(14,935,054.17)	0.00	(64,945.83)	15,000,000.00

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

Transaction Date From 01-Feb-2018 To 28-Feb-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												
929305	FREDDIE DISCOUNT	/MORGAN STANLEY	AGDN				1.2400 / 1.2436					
				2/9/2018	2/9/2018	MAT		(4,000,000.00)	(3,988,288.89)	0.00	(11,711.11)	4,000,000.00
932328	FHLB DISC CORP	/TD SECURITIES	AGDN				1.2750 / 1.2779					
				2/9/2018	2/9/2018	MAT		(25,000,000.00)	(24,943,333.33)	0.00	(56,666.67)	25,000,000.00
938345	FHLB DISC CORP	/TD SECURITIES	AGDN				1.3300 / 1.3311					
				2/9/2018	2/9/2018	MAT		(20,000,000.00)	(19,983,005.56)	0.00	(16,994.44)	20,000,000.00
942308	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.3100 / 1.3111					
				3/5/2018	2/9/2018	PURC		1,900,000.00	1,898,340.67	0.00	0.00	(1,898,340.67)
942309	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.3000 / 1.3012					
				3/6/2018	2/9/2018	PURC		2,800,000.00	2,797,472.22	0.00	0.00	(2,797,472.22)
931567	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.2600 / 1.2631					
				2/12/2018	2/12/2018	MAT		(15,000,000.00)	(14,963,250.00)	0.00	(36,750.00)	15,000,000.00
942657	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.4350 / 1.4375					
				3/29/2018	2/13/2018	PURC		10,000,000.00	9,982,461.11	0.00	0.00	(9,982,461.11)
942658	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.3100 / 1.3110					
				3/6/2018	2/13/2018	PURC		10,000,000.00	9,992,358.33	0.00	0.00	(9,992,358.33)
942659	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.2800 / 1.2801					
				2/16/2018	2/13/2018	PURC		6,000,000.00	5,999,360.00	0.00	0.00	(5,999,360.00)
942662	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.3300 / 1.3313					
				3/12/2018	2/13/2018	PURC		5,000,000.00	4,995,012.50	0.00	0.00	(4,995,012.50)
894517	FED FARM CR BK	/FTN FINANCIAL	AGDN				1.0600 / 1.0697					
				2/14/2018	2/14/2018	MAT		(18,000,000.00)	(17,837,290.00)	0.00	(162,710.00)	18,000,000.00
938344	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.3350 / 1.3364					
				2/14/2018	2/14/2018	MAT		(7,200,000.00)	(7,192,524.00)	0.00	(7,476.00)	7,200,000.00
942706	FREDDIE DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				1.5350 / 1.5390					
				4/16/2018	2/14/2018	PURC		1,500,000.00	1,496,098.54	0.00	0.00	(1,496,098.54)
942711	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.5800 / 1.5850					
				4/27/2018	2/14/2018	PURC		25,000,000.00	24,921,000.00	0.00	0.00	(24,921,000.00)

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

Transaction Date From 01-Feb-2018 To 28-Feb-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												
882107	WAL-MART STORES INC	/BNY Mellon Capital Market	MTN				5.8000 / 1.2498					
				2/15/2018	2/15/2018	INT		0.00	0.00	0.00	(130,500.00)	130,500.00
				2/15/2018	2/15/2018	MAT		(4,500,000.00)	(4,714,011.00)	0.00	214,011.00	4,500,000.00
925831	BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTN				1.1500 / 1.4164					
				8/15/2018	2/15/2018	INT		0.00	0.00	0.00	(16,853.25)	16,853.25
927436	BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTN				2.0000 / 1.4828					
				8/15/2018	2/15/2018	INT		0.00	0.00	0.00	(20,000.00)	20,000.00
943092	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				1.5000 / 1.5043					
				4/24/2018	2/15/2018	PURC		7,000,000.00	6,980,166.67	0.00	0.00	(6,980,166.67)
943093	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.5400 / 1.5440					
				4/17/2018	2/15/2018	PURC		20,000,000.00	19,947,811.10	0.00	0.00	(19,947,811.11)
943096	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.5150 / 1.5190					
				4/19/2018	2/15/2018	PURC		20,000,000.00	19,946,975.00	0.00	0.00	(19,946,975.00)
943097	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				1.5150 / 1.5190					
				4/19/2018	2/15/2018	PURC		10,000,000.00	9,973,487.50	0.00	0.00	(9,973,487.50)
942659	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.2800 / 1.2801					
				2/16/2018	2/16/2018	MAT		(6,000,000.00)	(5,999,360.00)	0.00	(640.00)	6,000,000.00
943351	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				1.5150 / 1.5190					
				4/19/2018	2/16/2018	PURC		15,000,000.00	14,960,862.50	0.00	0.00	(14,960,862.50)
943354	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.5200 / 1.5239					
				4/17/2018	2/16/2018	PURC		10,000,000.00	9,974,666.67	0.00	0.00	(9,974,666.67)
943355	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.5600 / 1.5643					
				4/20/2018	2/16/2018	PURC		20,000,000.00	19,945,400.00	0.00	0.00	(19,945,400.00)

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

Transaction Date From 01-Feb-2018 To 28-Feb-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												
943356 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN			1.5800	/ 1.5842						
				4/17/2018	2/16/2018	PURC		10,000,000.00	9,973,666.67	0.00	0.00	(9,973,666.67)
925832 FED FARM CR BK	/DEUTSCHE	AGNF1		2/20/2018	2/20/2018	INT		0.00	0.00	0.00	(8,252.85)	8,252.85
				2/20/2018	2/20/2018	MAT		(1,487,000.00)	(1,489,636.92)	0.00	2,636.92	1,487,000.00
931425 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN			1.2650	/ 1.2687						
				2/21/2018	2/21/2018	MAT		(10,000,000.00)	(9,971,186.11)	0.00	(28,813.89)	10,000,000.00
943812 FNMA DISCOUNT	/BARCLAY CAPITAL	AGDN			1.5200	/ 1.5235						
				4/17/2018	2/21/2018	PURC		15,000,000.00	14,965,166.67	0.00	0.00	(14,965,166.67)
943813 FNMA DISCOUNT	/FTN FINANCIAL	AGDN		4/16/2018	2/21/2018	PURC	1.5200	/ 1.5235				
								1,800,000.00	1,795,896.00	0.00	0.00	(1,795,896.00)
890943 FED FARM CR BK	/FTN FINANCIAL	AGDN		2/22/2018	2/22/2018	MAT	1.0400	/ 1.0502				
								(10,000,000.00)	(9,902,933.33)	0.00	(97,066.67)	10,000,000.00
944073 FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN			1.5850	/ 1.5888						
				4/17/2018	2/22/2018	PURC		10,000,000.00	9,976,225.00	0.00	0.00	(9,976,225.00)
944074 FHLB DISC CORP	/FTN FINANCIAL	AGDN		4/30/2018	2/22/2018	PURC	1.6100	/ 1.6148				
								10,000,000.00	9,970,036.11	0.00	0.00	(9,970,036.11)
887854 APPLE INC.	/TD SECURITIES	MTN		2/23/2018	2/23/2018	INT	1.3000	/ 1.1412				
								0.00	0.00	0.00	(7,423.00)	7,423.00
892826 APPLE INC.	/GREAT PACIFIC SECURITIES	MTN		2/23/2018	2/23/2018	MAT	1.3000	/ 1.2197				
								(1,142,000.00)	(1,143,747.26)	0.00	1,747.26	1,142,000.00
				2/23/2018	2/23/2018	INT		0.00	0.00	0.00	(16,250.00)	16,250.00
				2/23/2018	2/23/2018	MAT		(2,500,000.00)	(2,501,755.83)	0.00	1,755.83	2,500,000.00
931424 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN			1.2650	/ 1.2687						
				2/23/2018	2/23/2018	MAT		(30,000,000.00)	(29,911,450.00)	0.00	(88,550.00)	30,000,000.00
944343 FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN			1.5200	/ 1.5234						
				4/17/2018	2/23/2018	PURC		10,000,000.00	9,977,622.22	0.00	0.00	(9,977,622.22)

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Fund: County Money Mkt Fnd												
934460 FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN					1.2700 / 1.2731					
944514 APPLE INC.	/GREAT PACIFIC SECURITIES	MTN		2/26/2018	2/26/2018	MAT	1.0000 / 1.8800	(10,000,000.00)	(9,976,011.11)	0.00	(23,988.89)	10,000,000.00
944516 FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN		5/3/2018	2/26/2018	PURC	1.5600 / 1.5634	1,138,000.00	1,136,189.57	3,572.06	0.00	(1,139,761.63)
944707 US TREASURY N/B	/BARCLAYS CAPITAL	TBILL		4/17/2018	2/26/2018	PURC	1.6350 / 1.6430	10,000,000.00	9,978,333.33	0.00	0.00	(9,978,333.33)
944708 US TREASURY N/B	/MORGAN STANLEY	TBILL		6/14/2018	2/27/2018	PURC	1.6080 / 1.6152	30,000,000.00	29,854,212.51	0.00	0.00	(29,854,212.50)
944709 FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN					1.5900 / 1.5954	5,000,000.00	4,977,666.67	0.00	0.00	(4,977,666.67)
944712 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		5/14/2018	2/27/2018	PURC	1.6300 / 1.6353	5,000,000.00	4,983,216.67	0.00	0.00	(4,983,216.67)
944714 US TREASURY N/B	/FTN FINANCIAL	TBILL		5/10/2018	2/27/2018	PURC	1.5700 / 1.5749	25,000,000.00	24,918,500.00	0.00	0.00	(24,918,500.00)
935185 US TREASURY N/B	/JEFFERIES & COMPANY	TRBD		5/10/2018	2/27/2018	PURC	0.7500 / 1.3005	10,000,000.00	9,968,600.00	0.00	0.00	(9,968,600.00)
944989 US TREASURY N/B	/Mizuho Securities USA Inc	TRBD		2/28/2018	2/28/2018	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
				2/28/2018	2/28/2018	MAT		(15,000,000.00)	(14,985,351.56)	0.00	(14,648.44)	15,000,000.00
944990 FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN		11/30/2018	2/28/2018	PURC	1.5200 / 1.5231	10,000,000.00	9,927,734.37	24,725.28	0.00	(9,952,459.65)
944991 US TREASURY N/B	/TD SECURITIES	TBILL		4/17/2018	2/28/2018	PURC	1.6145 / 1.6212	10,000,000.00	9,979,733.33	0.00	0.00	(9,979,733.33)
				5/31/2018	2/28/2018	PURC		10,000,000.00	9,958,740.56	0.00	0.00	(9,958,740.56)

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												(Gain) / Loss
								Sub Total:	<u>150,637,000.00</u>	<u>149,948,306.69</u>	<u>28,297.34</u>	<u>(728,500.25)</u>
Fund:	Extended Fund											<u>(149,248,103.80)</u>
880381 COUNTY OF ORANGE	/	OCPOB2017					1.4609 / 1.4612					
				5/1/2018	2/1/2018	INT		0.00	0.00	0.00	(693,927.50)	693,927.50
880382 COUNTY OF ORANGE	/	OCPOB2017					1.3609 / 1.3607					
				2/1/2018	2/1/2018	INT		0.00	0.00	0.00	(646,427.50)	646,427.50
				2/1/2018	2/1/2018	MAT		(95,000,000.00)	(95,000,000.00)	0.00	0.00	95,000,000.00
880384 COUNTY OF ORANGE	/	OCPOB2017					1.4809 / 1.4810					
				6/29/2018	2/1/2018	INT		0.00	0.00	0.00	(596,358.43)	596,358.43
892284 WAL-MART STORES INC	/BNY Mellon Capital Market	MTN					4.1250 / 1.4766					
				2/1/2019	2/1/2018	INT		0.00	0.00	0.00	(348,129.38)	348,129.38
940934 US TREASURY N/B	/BNY Mellon Capital Market	TRBD					2.0000 / 2.2507					
				7/31/2020	2/1/2018	PURC		47,000,000.00	46,715,429.66	2,596.72	0.00	(46,718,026.38)
940935 US TREASURY N/B	/MORGAN STANLEY	TRBD					2.0000 / 2.2720					
				9/30/2020	2/1/2018	PURC		32,000,000.00	31,776,249.98	218,022.00	0.00	(31,994,271.98)
940936 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1					2.0000 / 2.3507					
				12/11/2020	2/1/2018	PURC		5,870,000.00	5,828,296.91	15,001.11	0.00	(5,828,296.91)
855142 FANNIE MAE	/TD SECURITIES	AGNF1					0.8750 / 0.9319					
				8/2/2019	2/2/2018	INT		0.00	0.00	0.00	(65,625.00)	65,625.00
941167 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1					3.1250 / 2.3452					
				12/11/2020	2/2/2018	PURC		13,000,000.00	13,336,012.08	57,552.08	0.00	(13,336,012.08)
797579 FED FARM CR BK	/BNP PARIBAS	AGNF1					1.1500 / 1.1799					
				8/6/2018	2/6/2018	INT		0.00	0.00	0.00	(63,250.00)	63,250.00
903350 MICROSOFT CORP	/TD SECURITIES	MTN					1.8500 / 1.6274					
				2/6/2020	2/6/2018	INT		0.00	0.00	0.00	(54,630.50)	54,630.50
851199 FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1					0.6250 / 0.7259					
				8/7/2018	2/7/2018	INT		0.00	0.00	0.00	(78,125.00)	78,125.00
851200 FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1					0.6250 / 0.7259					
				8/7/2018	2/7/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00

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Fund: Extended Fund												
884575	APPLE INC.	/COAK	MTN		2/8/2019	2/8/2018	INT	1.5500 / 1.5888	0.00	0.00	0.00	(15,500.00)
884576	APPLE INC.	/GOLDMAN SACHS	MTN		2/8/2019	2/8/2018	INT	1.5500 / 1.5888	0.00	0.00	0.00	(38,750.00)
892290	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN		8/8/2019	2/8/2018	INT	1.1000 / 1.5800	0.00	0.00	0.00	(82,500.00)
892291	MICROSOFT CORP	/GREAT PACIFIC SECURITIES	MTN		8/8/2019	2/8/2018	INT	1.1000 / 1.5890	0.00	0.00	0.00	55,000.00
892292	MICROSOFT CORP	/GREAT PACIFIC SECURITIES	MTN		8/8/2019	2/8/2018	INT	1.1000 / 1.5890	0.00	0.00	0.00	41,112.50
893848	APPLE INC.	/CASTLE OAK SECURITIES	MTN		2/8/2019	2/8/2018	INT	1.5500 / 1.4640	0.00	0.00	0.00	(23,250.00)
887108	APPLE INC.	/JP MORGAN CHASE & CO	MTN		2/7/2020	2/9/2018	INT	1.5500 / 1.7601	0.00	0.00	0.00	(38,750.00)
892293	APPLE INC.	/BNY Mellon Capital Market	MTN		2/7/2020	2/9/2018	INT	1.5500 / 1.7431	0.00	0.00	0.00	134,137.00
942311	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		2/12/2018	2/9/2018	PURC	1.1500 / 1.1501	14,189,000.00	14,187,640.23	0.00	0.00
942312	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1		2/11/2020	2/9/2018	PURC	2.1250 / 2.2188	10,000,000.00	9,981,700.00	0.00	0.00
942313	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1		2/11/2020	2/9/2018	PURC	2.1250 / 2.2188	50,000,000.00	49,908,500.00	0.00	0.00
896808	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN		2/12/2020	2/12/2018	INT	1.8500 / 1.7358	0.00	0.00	0.00	(277,500.00)
												277,500.00

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												(Gain) / Loss
Fund: Extended Fund												
903351	MICROSOFT CORP	/DAIWA CAPITAL MARKETS	MTN				1.8500 / 1.6612					
942311	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	2/12/2020	2/12/2018	INT	1.1500 / 1.1501	0.00	0.00	0.00	(115,625.00)	115,625.00
942341	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	2/12/2018	2/12/2018	MAT	2.3500 / 2.3858	(14,189,000.00)	(14,187,640.22)	0.00	(1,359.78)	14,189,000.00
797836	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	2/12/2021	2/12/2018	PURC	1.1500 / 1.1561	35,000,000.00	34,963,950.00	0.00	0.00	(34,963,950.00)
764155	WAL-MART STORES INC	/MORGAN STANLEY	MTN	8/14/2018	2/14/2018	INT	5.8000 / 1.1409	0.00	0.00	0.00	(135,125.00)	135,125.00
764156	WAL-MART STORES INC	/MORGAN STANLEY	MTN	2/15/2018	2/15/2018	INT		0.00	0.00	0.00	(121,017.00)	121,017.00
				2/15/2018	2/15/2018	MAT	5.8000 / 1.1249	(4,173,000.00)	(4,747,914.21)	0.00	574,914.21	4,173,000.00
781913	WAL-MART STORES INC	/RBC	MTN	2/15/2018	2/15/2018	INT	5.8000 / 1.0502	0.00	0.00	0.00	(205,001.00)	205,001.00
				2/15/2018	2/15/2018	MAT		(7,069,000.00)	(8,046,501.32)	0.00	977,501.32	7,069,000.00
783478	BERKSHIRE HATHAWAY INC	/MORGAN STANLEY	MTN	2/15/2018	2/15/2018	INT	2.0000 / 1.3311	0.00	0.00	0.00	(725,000.00)	725,000.00
				2/15/2018	2/15/2018	MAT		(25,000,000.00)	(28,194,000.00)	0.00	3,194,000.00	25,000,000.00
939577	US TREASURY N/B	/DEUTSCHE	TRBD	8/15/2018	2/15/2018	INT	2.6250 / 2.1393	0.00	0.00	0.00	(250,000.00)	250,000.00
940010	US TREASURY N/B	/BNY Mellon Capital Market	TRBD	8/15/2020	2/15/2018	INT	2.6250 / 2.2005	0.00	0.00	0.00	(656,250.00)	656,250.00
940198	US TREASURY N/B	/Mizuho Securities USA Inc	TRBD	8/15/2020	2/15/2018	INT	2.6250 / 2.2217	0.00	0.00	0.00	(301,875.00)	301,875.00
940400	US TREASURY N/B	/Mizuho Securities USA Inc	TRBD	8/15/2020	2/15/2018	INT	2.6250 / 2.2100	0.00	0.00	0.00	(459,375.00)	459,375.00

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Fund:	Extended Fund											
828824 FANNIE MAE	/JP MORGAN CHASE & CO.	AGNF1		8/15/2020	2/15/2018	INT	1.0000 / 1.0799	0.00	0.00	0.00	(380,625.00)	380,625.00
828825 FANNIE MAE	/JP MORGAN CHASE & CO.	AGNF1		2/26/2019	2/26/2018	INT	1.0000 / 1.0799	0.00	0.00	0.00	(125,000.00)	125,000.00
843887 US TREASURY N/B	/JEFFERIES & COMPANY	TRBD		2/26/2019	2/26/2018	INT	0.7500 / 0.8906	0.00	0.00	0.00	(250,000.00)	250,000.00
844746 US TREASURY N/B	/DEUTSCHE	TRBD		2/28/2018	2/28/2018	INT		0.00	0.00	0.00	(116,250.00)	116,250.00
				2/28/2018	2/28/2018	MAT	0.7500 / 0.8761	(31,000,000.00)	(30,923,710.92)	0.00	(76,289.08)	31,000,000.00
846636 US TREASURY N/B	/JEFFERIES & COMPANY	TRBD		2/28/2018	2/28/2018	INT		0.00	0.00	0.00	(57,750.00)	57,750.00
				2/28/2018	2/28/2018	MAT	0.7500 / 0.7248	(15,400,000.00)	(15,366,312.50)	0.00	(33,687.50)	15,400,000.00
858056 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD					1.5000 / 0.7165					
870224 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD		8/31/2018	2/28/2018	INT	1.3750 / 0.8568	0.00	0.00	0.00	(375,000.00)	375,000.00
870225 US TREASURY N/B	/Mizuho Securities USA Inc	TRBD		2/28/2019	2/28/2018	INT	1.3750 / 0.8958	0.00	0.00	0.00	(343,750.00)	343,750.00
872756 FANNIE MAE	/BARCLAYS CAPITAL	AGNF1		2/28/2019	2/28/2018	INT	1.0000 / 1.4067	0.00	0.00	0.00	(343,750.00)	343,750.00
872757 FANNIE MAE	/BARCLAYS CAPITAL	AGNF1		8/28/2019	2/28/2018	INT	1.0000 / 1.4108	0.00	0.00	0.00	(175,000.00)	175,000.00
887105 FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1		8/28/2019	2/28/2018	INT	1.0000 / 1.3937	0.00	0.00	0.00	(250,000.00)	250,000.00
				8/28/2019	2/28/2018	INT		0.00	0.00	0.00	(200,000.00)	200,000.00

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Fund: Extended Fund												
887109 FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1					1.5000 / 1.5219					
				2/28/2020	2/28/2018	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
887110 FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1					1.5000 / 1.5219					
				2/28/2020	2/28/2018	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
887111 FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1					1.5000 / 1.5219					
				2/28/2020	2/28/2018	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
944992 FED FARM CR BK	/BNY Mellon Capital Market	AGNF1					2.0700 / 2.3274					
				2/14/2020	2/28/2018	PURC		25,000,000.00	24,897,375.00	20,125.00	0.00	(24,897,375.00)
944993 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD					1.1250 / 2.1410					
				5/31/2019	2/28/2018	PURC		25,000,000.00	24,687,500.00	69,539.84	0.00	(24,757,039.84)
944994 US TREASURY N/B	/BANK OF AMERICA	TRBD					1.3750 / 2.3622					
				8/31/2020	2/28/2018	PURC		40,000,000.00	39,046,875.00	0.00	0.00	(39,046,875.00)
Sub Total:								58,328,000.00	51,943,297.37	382,836.74	(5,416,259.32)	(46,817,196.60)
Fund: Educational Money Mkt Fnd												
933970 US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL					1.2201 / 1.2220					
				2/1/2018	2/1/2018	MAT		(15,000,000.00)	(14,977,123.13)	0.00	(22,876.87)	15,000,000.00
940937 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN					1.4200 / 1.4240					
				4/13/2018	2/1/2018	PURC		13,992,000.00	13,952,814.63	0.00	0.00	(13,952,814.63)
934707 FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN					1.2300 / 1.2318					
				2/2/2018	2/2/2018	MAT		(15,000,000.00)	(14,977,962.50)	0.00	(22,037.50)	15,000,000.00
934919 FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN					1.3000 / 1.3020					
				2/2/2018	2/2/2018	MAT		(8,300,000.00)	(8,287,411.67)	0.00	(12,588.33)	8,300,000.00
936095 FHLB DISC CORP	/TD SECURITIES	AGDN					1.2950 / 1.2964					
				2/2/2018	2/2/2018	MAT		(23,104,000.00)	(23,078,235.83)	0.00	(25,764.17)	23,104,000.00
941163 FHLB DISC CORP	/UBS	AGDN					1.3800 / 1.3835					
				4/9/2018	2/2/2018	PURC		15,000,000.00	14,962,050.00	0.00	0.00	(14,962,050.00)

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Fund: Educational Money Mkt Fnd													
941164 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN			1.3850	/ 1.3884							
941165 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		4/6/2018	2/2/2018	PURC	1.4450	/ 1.4490	33,500,000.00	33,418,804.38	0.00	0.00	(33,418,804.38)
934704 FNMA DISCOUNT	/TD SECURITIES	AGDN		4/11/2018	2/2/2018	PURC	1.2300	/ 1.2319	5,000,000.00	4,986,352.78	0.00	0.00	(4,986,352.78)
936093 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		2/5/2018	2/5/2018	MAT	1.2950	/ 1.2966	(10,000,000.00)	(9,984,283.33)	0.00	(15,716.67)	10,000,000.00
941351 FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN		2/5/2018	2/5/2018	MAT	1.3200	/ 1.3231	(30,000,000.00)	(29,963,308.33)	0.00	(36,691.67)	30,000,000.00
941352 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		4/10/2018	2/5/2018	PURC	1.4600	/ 1.4644	5,000,000.00	4,988,266.67	0.00	0.00	(4,988,266.67)
941354 US TREASURY N/B	/BNY Mellon Capital Market	TBILL					1.4385	/ 1.4427	10,000,000.00	9,969,988.89	0.00	0.00	(9,969,988.89)
934705 FNMA DISCOUNT	/MORGAN STANLEY	AGDN		4/19/2018	2/5/2018	PURC	1.2300	/ 1.2320	11,000,000.00	10,967,913.46	0.00	0.00	(10,967,913.46)
941571 FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN		2/6/2018	2/6/2018	MAT	1.3400	/ 1.3431	(10,000,000.00)	(9,983,941.67)	0.00	(16,058.33)	10,000,000.00
927850 FHLB DISC CORP	/MORGAN STANLEY	AGDN		4/10/2018	2/6/2018	PURC	1.2150	/ 1.2187	5,000,000.00	4,988,275.00	0.00	0.00	(4,988,275.00)
934206 FNMA DISCOUNT	/Mizuho Securities USA Inc	AGDN		2/7/2018	2/7/2018	MAT	1.2500	/ 1.2522	(15,000,000.00)	(14,953,931.25)	0.00	(46,068.75)	15,000,000.00
934216 FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN		2/7/2018	2/7/2018	MAT	1.2500	/ 1.2522	(30,000,000.00)	(29,947,916.67)	0.00	(52,083.33)	30,000,000.00
941805 US TREASURY N/B	/BANK OF AMERICA	TBILL		2/7/2018	2/7/2018	MAT	1.5050	/ 1.5108	(30,000,000.00)	(29,947,916.67)	0.00	(52,083.33)	30,000,000.00
				5/10/2018	2/7/2018	PURC			9,000,000.00	8,965,385.00	0.00	0.00	(8,965,385.00)

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Fund: Educational Money Mkt Fnd												
933955	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.2800 / 1.2824					
942081	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	2/8/2018	2/8/2018	MAT	1.4860 / 1.4916	(15,000,000.00)	(14,972,266.67)	0.00	(27,733.33)	15,000,000.00
942084	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	5/10/2018	2/8/2018	PURC	1.5450 / 1.5505	10,000,000.00	9,962,437.20	0.00	0.00	(9,962,437.20)
883649	BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTN	5/2/2018	2/8/2018	PURC	1.5500 / 1.3235	5,000,000.00	4,982,189.58	0.00	0.00	(4,982,189.58)
				2/9/2018	2/9/2018	INT		0.00	0.00	0.00	(8,083.25)	8,083.25
				2/9/2018	2/9/2018	MAT	1.5500 / 1.2844	(1,043,000.00)	(1,045,358.12)	0.00	2,358.12	1,043,000.00
887113	BERKSHIRE HATHAWAY INC	/JP MORGAN CHASE & CO	MTN	2/9/2018	2/9/2018	INT		0.00	0.00	0.00	(23,684.00)	23,684.00
				2/9/2018	2/9/2018	MAT	1.5500 / 1.2844	(3,056,000.00)	(3,063,609.44)	0.00	7,609.44	3,056,000.00
928382	FHLB DISC CORP	/FTN FINANCIAL	AGDN	2/9/2018	2/9/2018	MAT	1.2340 / 1.2379	(15,000,000.00)	(14,953,210.83)	0.00	(46,789.17)	15,000,000.00
933986	FHLB DISC CORP	/TD SECURITIES	AGDN	2/9/2018	2/9/2018	MAT	1.3000 / 1.3025	(30,800,000.00)	(30,741,052.22)	0.00	(58,947.78)	30,800,000.00
934207	FNMA DISCOUNT	/BNY Mellon Capital Market	AGDN	2/9/2018	2/9/2018	MAT	1.2500 / 1.2523	(50,000,000.00)	(49,909,722.22)	0.00	(90,277.78)	50,000,000.00
934209	FNMA DISCOUNT	/BNY Mellon Capital Market	AGDN	2/9/2018	2/9/2018	MAT	1.2500 / 1.2523	(10,000,000.00)	(9,981,944.44)	0.00	(18,055.56)	10,000,000.00
936097	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	2/9/2018	2/9/2018	MAT	1.2800 / 1.2817	(25,000,000.00)	(24,966,222.22)	0.00	(33,777.78)	25,000,000.00
942307	US TREASURY N/B	/DEUTSCHE	TRBD	4/30/2018	2/9/2018	PURC	0.7500 / 1.5272	10,000,000.00	9,982,812.50	20,925.41	0.00	(10,003,737.91)
919155	FED FARM CR BK	/FTN FINANCIAL	AGNF1	2/12/2018	2/12/2018	INT		0.00	0.00	0.00	(8,000.00)	8,000.00
				2/12/2018	2/12/2018	MAT	0.8000 / 1.1402	(2,000,000.00)	(1,998,442.22)	0.00	(1,557.78)	2,000,000.00

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Fund: Educational Money Mkt Fnd												
933971 FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN			1.2300	/ 1.2324						
942660 US TREASURY N/B	/BNY Mellon Capital Market	TRBD		2/13/2018	2/13/2018	MAT	2.6250	/ 1.5862	(15,000,000.00)	(14,970,787.50)	0.00	(29,212.50)
942661 FHLB DISC CORP	/BANK OF AMERICA	AGDN		4/30/2018	2/13/2018	PURC	1.5400	/ 1.5448	11,000,000.00	11,023,632.81	83,753.45	0.00
934456 FHLB DISC CORP	/FTN FINANCIAL	AGDN		4/27/2018	2/13/2018	PURC	1.3010	/ 1.3036	11,000,000.00	10,965,649.44	0.00	0.00
934692 FHLB DISC CORP	/DEUTSCHE	AGDN		2/14/2018	2/14/2018	MAT	1.3100	/ 1.3126	(10,000,000.00)	(9,979,762.22)	0.00	(20,237.78)
942707 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		2/14/2018	2/14/2018	MAT	1.6100	/ 1.6166	(10,000,000.00)	(9,979,986.11)	0.00	(20,013.89)
942708 US TREASURY N/B	/BNY Mellon Capital Market	TRBD		5/16/2018	2/14/2018	PURC	0.6250	/ 1.5679	7,000,000.00	6,971,511.94	0.00	0.00
882108 WAL-MART STORES INC	/BNY Mellon Capital Market	MTN		4/30/2018	2/14/2018	PURC	5.8000	/ 1.2498	19,250,000.00	19,212,402.34	35,229.63	0.00
886849 WAL-MART STORES INC	/JP MORGAN CHASE & CO	MTN		2/15/2018	2/15/2018	INT			0.00	0.00	0.00	(130,500.00)
				2/15/2018	2/15/2018	MAT			(4,500,000.00)	(4,714,011.00)	0.00	214,011.00
889403 WAL-MART STORES INC	/GREAT PACIFIC SECURITIES	MTN		2/15/2018	2/15/2018	INT	5.8000	/ 1.2165	0.00	0.00	0.00	69,716.00
				2/15/2018	2/15/2018	MAT			(2,404,000.00)	(2,509,559.64)	0.00	105,559.64
927437 BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTN		2/15/2018	2/15/2018	INT	5.8000	/ 1.2527	0.00	0.00	0.00	36,163.00
				2/15/2018	2/15/2018	MAT			(1,247,000.00)	(1,298,662.41)	0.00	51,662.41
933965 US TREASURY N/B	/Mizuho Securities USA Inc	TBILL		8/15/2018	2/15/2018	INT	1.2600	/ 1.2626	0.00	0.00	0.00	38,250.00
				2/15/2018	2/15/2018	MAT			(15,000,000.00)	(14,969,025.00)	0.00	15,000,000.00

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Fund: Educational Money Mkt Fnd												
933997	US TREASURY N/B	/BNY Mellon Capital Market	TRBD				1.0000 / 1.2886					
				2/15/2018	2/15/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				2/15/2018	2/15/2018	MAT		(10,000,000.00)	(9,995,312.50)	0.00	(4,687.50)	10,000,000.00
934457	FANNIE MAE	/BNY Mellon Capital Market	AGNF1				4.0650 / 1.3103					
				2/15/2018	2/15/2018	INT		0.00	0.00	0.00	(304,875.00)	304,875.00
				2/15/2018	2/15/2018	MAT		(15,000,000.00)	(15,273,188.75)	0.00	273,188.75	15,000,000.00
943094	FHLB DISC CORP	/UBS	AGDN				1.5250 / 1.5285					
				4/10/2018	2/15/2018	PURC		10,000,000.00	9,977,125.00	0.00	0.00	(9,977,125.00)
943098	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.1250 / 1.5703					
				4/25/2018	2/15/2018	PURC		13,000,000.00	13,033,897.50	44,687.50	0.00	(13,033,897.50)
943099	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				1.2200 / 1.7103					
				6/25/2018	2/15/2018	PURC		3,250,000.00	3,249,754.44	5,506.94	0.00	(3,249,754.44)
933975	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.3000 / 1.3028					
				2/16/2018	2/16/2018	MAT		(10,000,000.00)	(9,978,333.33)	0.00	(21,666.67)	10,000,000.00
943352	FED HM LN BK BD	/TD SECURITIES	AGNF1				1.1250 / 1.6027					
				4/25/2018	2/16/2018	PURC		5,000,000.00	5,012,948.75	17,343.75	0.00	(5,012,948.75)
943353	FED HM LN BK BD	/TD SECURITIES	AGNF1				1.1250 / 1.6027					
				4/25/2018	2/16/2018	PURC		6,000,000.00	6,015,538.50	20,812.50	0.00	(6,015,538.50)
943357	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6050 / 1.6104					
				5/2/2018	2/16/2018	PURC		6,000,000.00	5,979,937.50	0.00	0.00	(5,979,937.50)
934219	FHLB DISC CORP	/TD SECURITIES	AGDN				1.3050 / 1.3080					
				2/20/2018	2/20/2018	MAT		(15,000,000.00)	(14,965,743.75)	0.00	(34,256.25)	15,000,000.00
943605	FHLB DISC CORP	/BANK OF AMERICA	AGDN				1.5950 / 1.5995					
				4/25/2018	2/20/2018	PURC		4,000,000.00	3,988,657.78	0.00	0.00	(3,988,657.78)
935414	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.3050 / 1.3077					
				2/21/2018	2/21/2018	MAT		(15,000,000.00)	(14,969,550.00)	0.00	(30,450.00)	15,000,000.00
943814	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6100 / 1.6149					
				4/30/2018	2/21/2018	PURC		5,400,000.00	5,383,578.00	0.00	0.00	(5,383,578.00)
934204	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.2645 / 1.2674					
				2/22/2018	2/22/2018	MAT		(20,000,000.00)	(19,954,337.50)	0.00	(45,662.50)	20,000,000.00

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Fund: Educational Money Mkt Fnd													
944075 US TREASURY N/B	/BNP PARIBAS	TBILL			5/24/2018	2/22/2018	PURC	1.6100 / 1.6166				(4,979,651.40)	
892636 APPLE INC.	/GREAT PACIFIC SECURITIES	MTN						5,000,000.00	4,979,651.40	0.00	0.00		
					2/23/2018	2/23/2018	INT	1.3000 / 1.2094					
					2/23/2018	2/23/2018	MAT		0.00	0.00	(16,835.00)	16,835.00	
								(2,590,000.00)	(2,592,058.66)	0.00	2,058.66	2,590,000.00	
934936 FHLB DISC CORP	/UBS	AGDN			2/23/2018	2/23/2018	MAT	1.2800 / 1.2829					
					2/23/2018	2/23/2018	MAT		(35,000,000.00)	(34,921,600.00)	0.00	(78,400.00)	35,000,000.00
944344 FHLB DISC CORP	/DEUTSCHE	AGDN			4/10/2018	2/23/2018	PURC	1.5600 / 1.5631					
								12,000,000.00	11,976,080.00	0.00	0.00	(11,976,080.00)	
934205 FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN						1.2800 / 1.2831					
					2/26/2018	2/26/2018	MAT		(15,000,000.00)	(14,963,200.00)	0.00	(36,800.00)	15,000,000.00
944513 FHLB DISC CORP	/FTN FINANCIAL	AGDN			4/27/2018	2/26/2018	PURC	1.6000 / 1.6043					
								10,000,000.00	9,973,333.33	0.00	0.00	(9,973,333.33)	
944515 FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1						0.7500 / 1.5791					
					4/9/2018	2/26/2018	PURC		1,842,000.00	1,845,507.48	5,257.38	0.00	(1,845,507.48)
882529 FANNIE MAE	/FTN FINANCIAL	AGNF1						1.0500 / 0.9169					
					2/27/2018	2/27/2018	INT		0.00	0.00	0.00	(26,250.00)	26,250.00
					2/27/2018	2/27/2018	MAT		(5,000,000.00)	(5,029,025.00)	0.00	29,025.00	5,000,000.00
895149 FED FARM CR BK	/FTN FINANCIAL	AGDN						1.0600 / 1.0699					
					2/27/2018	2/27/2018	MAT		(15,000,000.00)	(14,860,875.00)	0.00	(139,125.00)	15,000,000.00
944711 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN						1.6100 / 1.6143					
					4/27/2018	2/27/2018	PURC		5,380,000.00	5,365,804.27	0.00	0.00	(5,365,804.27)
944713 FHLB DISC CORP	/DEUTSCHE	AGDN						1.6000 / 1.6044					
					4/30/2018	2/27/2018	PURC		10,000,000.00	9,972,444.44	0.00	0.00	(9,972,444.44)
930802 FHLB DISC CORP	/FTN FINANCIAL	AGDN						1.2890 / 1.2932					
					2/28/2018	2/28/2018	MAT		(15,000,000.00)	(14,951,125.42)	0.00	(48,874.58)	15,000,000.00
933996 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD						0.7500 / 1.2591					
					2/28/2018	2/28/2018	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
					2/28/2018	2/28/2018	MAT		(30,000,000.00)	(29,969,531.25)	0.00	(30,468.75)	30,000,000.00

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Fund: Educational Money Mkt Fnd												
944984 FHLB DISC CORP	/FTN FINANCIAL	AGDN			5/30/2018	2/28/2018	PURC	1,6690 / 1.6761				
944988 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN			4/30/2018	2/28/2018	PURC	1.5900 / 1.5943	1,000,000.00	995,781.14	0.00	0.00 (995,781.14)
945330 US TREASURY N/B	/Mizuho Securities USA Inc	TRBD			3/15/2019	2/28/2018	PURC	1.0000 / 2.0975	10,000,000.00	9,973,058.33	0.00	0.00 (9,973,058.33)
									10,000,000.00	9,887,500.00	45,856.35	0.00 (9,933,356.35)
Sub Total:								(300,430,000.00)	(300,668,449.99)	279,372.91	(1,289,321.78)	301,772,006.93
Fund: 283-John Wayne Airport												
928377 US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL			2/1/2018	2/1/2018	MAT	1.1849 / 1.1881	(2,000,000.00)	(1,994,536.29)	0.00	(5,463.71) 2,000,000.00
940938 FHLB DISC CORP	/FTN FINANCIAL	AGDN			2/14/2018	2/1/2018	PURC	1.3050 / 1.3056	2,000,000.00	1,999,057.50	0.00	0.00 (1,999,057.50)
934942 FED HM LN BK BD	/Mizuho Securities USA Inc	AGN FLOAT1			2/9/2018	2/9/2018	INT	1.0230 / 1.3305	0.00	0.00	(5,097.95)	5,097.95
					2/9/2018	2/9/2018	MAT		(1,950,000.00)	(1,951,563.74)	0.00	1,563.74 1,950,000.00
942310 FHLB DISC CORP	/DEUTSCHE	AGDN			8/8/2018	2/9/2018	PURC	1.7350 / 1.7502	1,965,000.00	1,947,953.63	0.00	0.00 (1,947,953.63)
926798 FED FARM CR BK	/FTN FINANCIAL	AGNFI			2/12/2018	2/12/2018	INT	0.8000 / 1.1703	0.00	0.00	(7,300.00)	7,300.00
					2/12/2018	2/12/2018	MAT		(1,825,000.00)	(1,826,185.44)	0.00	1,185.44 1,825,000.00
940938 FHLB DISC CORP	/FTN FINANCIAL	AGDN			2/14/2018	2/14/2018	MAT	1.3050 / 1.3056	(2,000,000.00)	(1,999,057.50)	0.00	(942.50) 2,000,000.00
942712 US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD						2.8750 / 1.5289				
					3/31/2018	2/14/2018	PURC		2,800,000.00	2,804,593.75	30,298.08	0.00 (2,834,891.83)
942713 US TREASURY N/B	/JEFFERIES & COMPANY	TRBD						0.7500 / 1.8406				
					8/31/2018	2/14/2018	PURC		1,000,000.00	994,179.69	3,459.94	0.00 (997,639.63)
922594 US TREASURY N/B	/BNY Mellon Capital Market	TRBD						3.5000 / 1.1287				
					2/15/2018	2/15/2018	INT		0.00	0.00	(52,500.00)	52,500.00
					2/15/2018	2/15/2018	MAT		(3,000,000.00)	(3,025,546.88)	0.00	25,546.88 3,000,000.00

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												(Gain) / Loss
Fund: 283-John Wayne Airport												
943095 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.2850 / 1.2856					
925833 FED FARM CR BK	/DEUTSCHE	AGNF1		2/28/2018	2/15/2018	PURC		3,000,000.00	2,998,607.92	0.00	0.00	(2,998,607.92)
				2/20/2018	2/20/2018	INT	1.1100 / 1.1600	0.00	0.00	0.00	(13,875.00)	13,875.00
				2/20/2018	2/20/2018	MAT		(2,500,000.00)	(2,504,433.28)	0.00	4,433.28	2,500,000.00
943606 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN					1.8000 / 1.8149					
				8/3/2018	2/20/2018	PURC		1,500,000.00	1,487,700.00	0.00	0.00	(1,487,700.00)
943815 FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1					0.7500 / 1.5829					
				4/9/2018	2/21/2018	PURC		1,000,000.00	1,001,680.00	2,750.00	0.00	(1,001,680.00)
921945 FED FARM CR BK	/FTN FINANCIAL	AGNF1					4.6700 / 1.1902					
				2/27/2018	2/27/2018	INT		0.00	0.00	0.00	(74,720.00)	74,720.00
				2/27/2018	2/27/2018	MAT		(3,200,000.00)	(3,258,775.29)	0.00	58,775.29	3,200,000.00
935645 FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1					1.0500 / 1.4000					
				2/27/2018	2/27/2018	INT		0.00	0.00	0.00	(1,050.00)	1,050.00
				2/27/2018	2/27/2018	MAT		(200,000.00)	(200,574.19)	0.00	574.19	200,000.00
944710 FHLB DISC CORP	/DEUTSCHE	AGDN					1.5700 / 1.5729					
				4/11/2018	2/27/2018	PURC		3,400,000.00	3,393,624.06	0.00	0.00	(3,393,624.06)
942713 US TREASURY N/B	/JEFFERIES & COMPANY	TRBD					0.7500 / 1.8406					
				8/31/2018	2/28/2018	INT		0.00	0.00	0.00	(3,750.00)	3,750.00
943095 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.2850 / 1.2856					
				2/28/2018	2/28/2018	MAT		(3,000,000.00)	(2,998,607.92)	0.00	(1,392.08)	3,000,000.00
944985 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.6300 / 1.6356					
				5/14/2018	2/28/2018	PURC		3,100,000.00	3,089,472.92	0.00	0.00	(3,089,472.92)
Sub Total:								90,000.00	(42,411.06)	36,508.02	(74,012.42)	82,665.46

Fund: 505-Foothill Ranch 87-4 DS

26091 BAYERISCHE / BAYERISCHE
LANDESBK GIRO 6.2000 / 0.0000

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

Transaction Date From 01-Feb-2018 To 28-Feb-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: 505-Foothill Rnch 87-4 DS												
				8/15/2019	2/15/2018	INT		0.00	0.00	0.00	(33,526.50)	33,526.50
Sub Total: <u>0.00</u> <u>0.00</u> <u>0.00</u> <u>(33,526.50)</u> <u>33,526.50</u>												
Fund: 650-Fountain Valley SD40												
794633 FANNIE MAE	/MORGAN STANLEY	AGNF1					1.8750 / 1.3317					
				2/19/2019	2/19/2018	INT		0.00	0.00	0.00	(32,812.50)	32,812.50
Sub Total: <u>0.00</u> <u>0.00</u> <u>0.00</u> <u>(32,812.50)</u> <u>32,812.50</u>												
Fund: 650-CCCD SERIES 2017E												
941166 FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1					6.7500 / 3.0912					
				3/15/2031	2/2/2018	PURC		1,500,000.00	2,126,693.25	38,531.25	0.00	(2,126,693.25)
942094 US TREASURY N/B	/MORGAN STANLEY	TRBD					2.2500 / 2.8307					
				2/15/2027	2/8/2018	PURC		2,000,000.00	1,908,125.00	21,644.02	0.00	(1,929,769.02)
942094 US TREASURY N/B	/MORGAN STANLEY	TRBD					2.2500 / 2.8307					
				2/15/2027	2/15/2018	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
Sub Total: <u>3,500,000.00</u> <u>4,034,818.25</u> <u>60,175.27</u> <u>(22,500.00)</u> <u>(4,033,962.27)</u>												
Grand Total: <u>(87,875,000.00)</u> <u>(94,784,438.73)</u> <u>787,190.29</u> <u>(7,596,932.77)</u> <u>101,821,748.72</u>												

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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Feb-2018 to 28-Feb-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692						
	INVESCO STIC GOVERNMENT & AGENCY					
2/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	14,491,675.73		INVESCO STIC GOVERNMENT & AGENCY	940943
2/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,808,408.08)		INVESCO STIC GOVERNMENT & AGENCY	941168
2/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,243,961.89)		INVESCO STIC GOVERNMENT & AGENCY	941349
2/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(23,068,535.51)		INVESCO STIC GOVERNMENT & AGENCY	941562
2/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	22,121,540.64		INVESCO STIC GOVERNMENT & AGENCY	941804
2/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	12,147,087.69		INVESCO STIC GOVERNMENT & AGENCY	942077
2/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,729,220.11		INVESCO STIC GOVERNMENT & AGENCY	942314
2/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(30,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	942348
2/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	23,170,395.06		INVESCO STIC GOVERNMENT & AGENCY	942654
2/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	146,823.46		INVESCO STIC GOVERNMENT & AGENCY	942702
2/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(9,133,039.28)		INVESCO STIC GOVERNMENT & AGENCY	943084
2/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,209,222.84)		INVESCO STIC GOVERNMENT & AGENCY	943349
2/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,792,062.00)		INVESCO STIC GOVERNMENT & AGENCY	943599
2/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,817.33		INVESCO STIC GOVERNMENT & AGENCY	943807
2/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,791,939.11)		INVESCO STIC GOVERNMENT & AGENCY	944071
2/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,332,876.78		INVESCO STIC GOVERNMENT & AGENCY	944338
2/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,524,530.04		INVESCO STIC GOVERNMENT & AGENCY	944522
2/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	19,484,816.16		INVESCO STIC GOVERNMENT & AGENCY	944702
2/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(13,728,015.38)		INVESCO STIC GOVERNMENT & AGENCY	944995
Sub Total Amount Per Account:						10,382,598.91
AIM#51103-694						
	INVESCO STIC GOVERNMENT & AGENCY					
2/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,794,631.63)		INVESCO STIC GOVERNMENT & AGENCY	940944
2/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(19,136,574.41)		INVESCO STIC GOVERNMENT & AGENCY	941169
2/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	11,891,692.98		INVESCO STIC GOVERNMENT & AGENCY	941350
2/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,376,412.00)		INVESCO STIC GOVERNMENT & AGENCY	941561
2/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,836,804.00)		INVESCO STIC GOVERNMENT & AGENCY	941803
2/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,259,331.80)		INVESCO STIC GOVERNMENT & AGENCY	942075
2/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	32,407,079.87		INVESCO STIC GOVERNMENT & AGENCY	942315
2/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,623,109.00)		INVESCO STIC GOVERNMENT & AGENCY	942338
2/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(25,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	942349
2/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(343,036.70)		INVESCO STIC GOVERNMENT & AGENCY	942655
2/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,958,352.91)		INVESCO STIC GOVERNMENT & AGENCY	942703
2/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	17,608,414.06		INVESCO STIC GOVERNMENT & AGENCY	943085

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**County of Orange
Treasurer-Tax Collector's Office**

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Feb-2018 to 28-Feb-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
2/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	81,147.25		INVESCO STIC GOVERNMENT & AGENCY	943350
2/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,290,394.28)		INVESCO STIC GOVERNMENT & AGENCY	943600
2/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,358,161.00)		INVESCO STIC GOVERNMENT & AGENCY	943808
2/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,842,317.60		INVESCO STIC GOVERNMENT & AGENCY	944072
2/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	517,483.60		INVESCO STIC GOVERNMENT & AGENCY	944339
2/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,839,848.19		INVESCO STIC GOVERNMENT & AGENCY	944523
2/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,327,774.71)		INVESCO STIC GOVERNMENT & AGENCY	944703
Sub Total Amount Per Account:			(20,116,598.89)			
AIM#51104-JWA INVESCO STIC GOVERNMENT & AGENCY						
2/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	942.50		INVESCO STIC GOVERNMENT & AGENCY	940945
2/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,144.32		INVESCO STIC GOVERNMENT & AGENCY	942316
2/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,832,300.00		INVESCO STIC GOVERNMENT & AGENCY	942656
2/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,832,531.46)		INVESCO STIC GOVERNMENT & AGENCY	942704
2/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	53,892.08		INVESCO STIC GOVERNMENT & AGENCY	943086
2/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,026,175.00		INVESCO STIC GOVERNMENT & AGENCY	943601
2/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,001,680.00)		INVESCO STIC GOVERNMENT & AGENCY	943809
2/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	82,145.94		INVESCO STIC GOVERNMENT & AGENCY	944704
2/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(85,722.92)		INVESCO STIC GOVERNMENT & AGENCY	944996
Sub Total Amount Per Account:			82,665.46			
GS694 GOLDMAN SACHS - EDUCATIONAL MMF						
2/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(24,707.82)		GOLDMAN SACHS FINL SQ GOVT	944997
Sub Total Amount Per Account:			(24,707.82)			
LAIF - EXTENDED FUND LAIF - EXTENDED FUND						
2/6/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	118,000.00		LOCAL AGENCY INVESTMENT FUND	941560
2/7/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	235,000.00		LOCAL AGENCY INVESTMENT FUND	941802
2/9/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(64,500,000.00)		LOCAL AGENCY INVESTMENT FUND	942317
2/14/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	14,715,000.00		LOCAL AGENCY INVESTMENT FUND	942705
2/15/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	39,342,000.00		LOCAL AGENCY INVESTMENT FUND	943087
2/26/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	375,000.00		LOCAL AGENCY INVESTMENT FUND	944512
2/28/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	9,745,000.00		LOCAL AGENCY INVESTMENT FUND	944998
Sub Total Amount Per Account:			30,000.00			

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**County of Orange
Treasurer-Tax Collector's Office**

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Feb-2018 to 28-Feb-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
MORGAN 692						
2/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(9,450,000.00)		MORGAN STANLEY INST LIQUIDITY FUND	941156
Sub Total Amount Per Account:						
			(9,450,000.00)			
NT U.S. TREAS PORTFOLIO						
2/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	314.32		NORTHERN INST U.S. TREASURY PORTFOLIO	944337
2/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	22,500.00		NORTHERN INST U.S. TREASURY PORTFOLIO	944070
Sub Total Amount Per Account:						
			22,814.32			
Total Amount :						
			<u>(19,073,228.02)</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
Independent Review
In-Home Supportive Services
John Wayne Airport
OC Community Resources
OC Dana Point Harbor
OC Public Works
OC Waste & Recycling
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)