

# Treasurer's Monthly **INVESTMENT REPORT**

MAY 2018



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



COUNTY OF ORANGE

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

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



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**INTERDEPARTMENTAL COMMUNICATION**

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**Date:** June 18, 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 May 31, 2018

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Attached please find the Treasurer's Investment Report for the County of Orange for the month ended May 31, 2018. The County Treasurer provides this report in compliance with California Government Code Sections 53607, 53646, and 27134 and the County's Investment Policy Statement (IPS). We have included some charts and other data for your information including charts on fund composition and the top ten pool participants. This report is also publicly available on our website at [ocgov.com/ocinvestments](http://ocgov.com/ocinvestments).

**INVESTMENT POOL COMPOSITION**

The investments contained within this report are as of May 31, 2018. The Investment Pool Statistics summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors: the Orange County Investment Pool (OCIP) that includes the Voluntary Participants' funds, the Orange County Educational Investment Pool (OCEIP), the John Wayne Airport Investment Fund and various other non-Pooled investment funds. The investment practices and policies of the Treasurer are based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner which will provide maximum security of principal invested with secondary emphasis on providing adequate liquidity to Pool Participants and lastly to achieve a market rate of return within the parameters of prudent risk management while conforming to all applicable statutes and resolutions governing the investment of public funds.

The County Treasurer established three Money Market Funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), 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 OCMMF and the OCEMMF. 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 OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 51 and 54, 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 83. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.35), and the duration is currently at 1.12. 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 May 2018, the job market added 223,000 new jobs, and April's job numbers were revised downward by 5,000 to 159,000. The U.S. unemployment rate for May decreased to 3.8% from 3.9% in the prior month. The U.S. Gross Domestic Product first quarter rate was revised to 2.2% from the rate reported in April of 2.3%. The Empire State Manufacturing Index increased to 20.1 from 15.8 in April, while the Philadelphia Fed Index increased to 34.4 from 23.2

in April. 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 seventy-first consecutive month in March, up 6.53% from a year ago. The index for pending home sales increased 0.4% on a year-over-year basis in April. On June 13, 2018, the Federal Open Markets Committee (FOMC) raised the benchmark Federal Funds rate by 0.25% resulting in a new target range of 1.75% to 2.00%.

The 10-year Treasury rate fell from 2.95% in April to 2.83% in May. The short-term 90-day T-bill ended the month at 1.93%, up from 1.87% in April. The rate on the 2-year Treasury note was 2.40% at the end of May, down from 2.49% in April.

### **INVESTMENT INTEREST YIELDS AND FORECAST**

The current gross interest yield year-to-date for fiscal year 2017/2018 is 1.26% for both the OCIP and the OCEIP. The current net yield for fiscal year 2017/2018 for both OCIP and OCEIP is 1.20%. The forecasted gross and net yields for fiscal year 2017/2018 are expected to be 1.28% and 1.22% for both the OCIP and the OCEIP respectively, slightly higher than prior forecasted rates of 1.24% and 1.18%.

### **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. The April 2018 interest income that was expected to be paid in June 2018 is now expected to be paid in July 2018. In addition, the interest earnings for May 2018 are expected to be paid in August 2018. The investment administrative fee for fiscal year 2017/2018 is still expected to be slightly less than 6.0 basis points.

The County Treasurer completed the review of the investment administrative fee (fee) for fiscal year 2014/2015. The actual fee is 6.9 basis points, which is lower than the average basis points charged of 7.03. The net refund to the pooled funds is approximately \$80,000. Pool participants will receive a refund in June 2018 based on their pool balances in fiscal year 2014/2015. The fiscal year 2015/2016 and 2016/2017 fee reviews are almost completed and expected to generate refunds for pool participants to be paid in the next quarter.

### **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 May 31, 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 \$456 million in County of Orange debt, which represents approximately 4.9% 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 May 2018.

### **CREDIT UPDATE**

During May, there was one change to the Treasurer's Approved Issuer List. As reported last month, S&P placed the L/T issuer credit rating of Walmart Inc. on Negative Outlook. 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 May 31, 2018 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 14, 2017. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

## ORANGE COUNTY TREASURER-TAX COLLECTOR

## SUMMARY OF INVESTMENT DATA

## INVESTMENT TRENDS

	MAY 2018	APRIL 2018		INCREASE (DECREASE)	NET CHANGE %	MAY 2017	INCREASE (DECREASE)	NET CHANGE %
<b><u>Orange County Investment Pool (OCIP)</u></b>								
End Of Month Market Value <sup>1</sup>	\$ 4,476,504,300	\$ 4,933,166,856	\$ (456,662,556)	-9.26%	\$ 4,448,425,471	\$ 28,078,829	0.63%	
End Of Month Book Value <sup>1</sup>	\$ 4,496,370,640	\$ 4,957,417,899	\$ (461,047,259)	-9.30%	\$ 4,454,297,789	\$ 42,072,851	0.94%	
Monthly Average Balance <sup>2</sup>	\$ 4,734,810,290	\$ 5,436,193,386	\$ (701,383,096)	-12.90%	\$ 4,628,711,980	\$ 106,098,310	2.29%	
Year-To-Date Average Balance	\$ 4,492,600,368	\$ 4,468,379,375	\$ 24,220,992	0.54%	\$ 4,191,096,602	\$ 301,503,766	7.19%	
Monthly Accrued Earnings <sup>4</sup>	\$ 6,021,421	\$ 6,545,579	\$ (524,158)	-8.01%	\$ 3,913,084	\$ 2,108,337	53.88%	
Monthly Net Yield <sup>4</sup>	1.44%	1.40%	0.04%	3.00%	0.95%	0.49%	51.58%	
Year-To-Date Net Yield <sup>4</sup>	1.20%	1.17%	0.03%	2.25%	0.79%	0.41%	51.30%	
Annual Estimated Gross Yield <sup>5</sup>	1.28%	1.24%	0.04%	3.23%	0.87%	0.41%	47.47%	
Weighted Average Maturity (WAM) <sup>6</sup>	312	282	29	10.44%	341	(29)	-8.60%	
<b><u>Orange County Educational Investment Pool (OCEIP)</u></b>								
End Of Month Market Value <sup>1</sup>	\$ 4,918,314,640	\$ 5,120,564,428	\$ (202,249,788)	-3.95%	\$ 4,631,728,793	\$ 286,585,847	6.19%	
End Of Month Book Value <sup>1</sup>	\$ 4,939,824,348	\$ 5,146,174,182	\$ (206,349,834)	-4.01%	\$ 4,637,838,311	\$ 301,986,037	6.51%	
Monthly Average Balance	\$ 5,002,112,056	\$ 4,840,402,593	\$ 161,709,463	3.34%	\$ 4,683,368,969	\$ 318,743,087	6.81%	
Year-To-Date Average Balance <sup>3</sup>	\$ 4,612,950,232	\$ 4,574,034,050	\$ 38,916,182	0.85%	\$ 4,107,345,192	\$ 505,605,040	12.31%	
Monthly Accrued Earnings <sup>4</sup>	\$ 6,591,891	\$ 6,008,880	\$ 583,010	9.70%	\$ 3,980,638	\$ 2,611,253	65.60%	
Monthly Net Yield <sup>4</sup>	1.49%	1.45%	0.04%	2.84%	0.95%	0.54%	56.53%	
Year-To-Date Net Yield <sup>4</sup>	1.20%	1.17%	0.03%	2.68%	0.80%	0.40%	50.50%	
Annual Estimated Gross Yield <sup>5</sup>	1.28%	1.24%	0.04%	3.23%	0.87%	0.41%	46.34%	
Weighted Average Maturity (WAM) <sup>6</sup>	304	284	21	7.28%	341	(37)	-10.71%	

<sup>1</sup> Market values provided by Bloomberg and Northern Trust. The OCIP and OCEIP market values in April 2018 and May 2018 are slightly lower than book values due to the four Federal Reserve short-term rate increases totaling 1.00% since March 1, 2017, but both have a net asset value of 1.00 and have sufficient liquidity to meet projected cash flow needs.

<sup>2</sup> In May 2018, OCIP monthly average balance decreased from the prior month primarily due to distributions of secured property tax receipts.

<sup>3</sup> OCEIP year-to-date average balance were higher than May 2017 primarily due to the receipt of proceeds of school bonds issuance totaling \$389 million being received late in March 2017 which increased current year average, plus a current year increase in school districts secured tax apportionments of \$146 million.

<sup>4</sup> In May 2018, the OCIP and OCEIP monthly accrued earning, monthly yet yields and year-to-date yet yields were higher than the prior year primarily due to the four increases in the Federal Reserve short-term rates totaling 1.00% since March 1, 2017.

<sup>5</sup> The OCIP and OCEIP annual estimated gross yields for May 2017 are reported at the actual annual gross yields for FY 16/17, and their annual estimated gross yields for May 2018 have been revised to 1.28%. The OCIP and OCEIP annual estimated gross yields for FY 17/18 are higher than FY 16/17 yield of 0.87% primarily due to increases in the Federal Reserve short-term rates of 1.00% since March 1, 2017.

<sup>6</sup> The OCIP WAM in May 2018 was higher than the prior month primarily due to more investments with longer maturities being purchased. The OCIP and OCEIP WAMs in May 2018 were lower than in May 2017 primarily from purchases of shorter-term securities in the Extended Fund that added more value due to the flattening of the yield curve.

**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**INVESTMENT POOL STATISTICS**

**FOR THE MONTH ENDED: May 31, 2018**

**INVESTMENT STATISTICS - By Investment Pool<sup>(1)</sup>**

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 5/31/18	MONTHLY Gross Yield	Current NAV
<b>COMBINED POOL BALANCES (includes the Extended Fund)</b>					
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,476,504,300 COST (Capital) \$ 4,499,125,904 MONTHLY AVG Balance \$ 4,734,810,290 BOOK Value \$ 4,496,370,640	312	1.61%	1.50%	1.00
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,918,314,640 COST (Capital) \$ 4,943,314,075 MONTHLY AVG Balance \$ 5,002,112,056 BOOK Value \$ 4,939,824,348	304	1.63%	1.55%	1.00

**INVESTMENT STATISTICS - Non Pooled Investments<sup>(2)</sup>**

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
<b>Specific Investment Funds:</b>		
283, 505, FVSD, CCCD	MARKET Value \$ 105,948,957 COST (Capital) \$ 106,968,582 MONTHLY AVG Balance \$ 106,878,543 BOOK Value \$ 106,844,624	John Wayne Airport Investment Fund \$ 50,970,394 Fountain Valley School District Fund 40 \$ 34,810,654 Repurchase Agreement \$ 1,081,500 CCCD Series 2017E Bonds \$ 20,106,034
		\$ 106,968,582

**MONTH END TOTALS**

INVESTMENTS & CASH	INVESTMENTS & CASH
<b>COUNTY MONEY MARKET FUND (OCMMF)</b>	
County Money Market Fund \$ 1,270,204,763	OCIP \$ 4,504,008,445
County Cash \$ 4,882,541	OCEIP \$ 4,953,856,081
<b>EXTENDED FUND</b>	
\$ 6,665,364,006	Specific Investment Funds \$ 106,968,582
<b>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</b>	
Educational Money Market Fund \$ 1,506,871,210	Non-Pooled Cash \$ 20,087,702
Educational Cash \$ 10,542,006	
<b>NON-POOLED INVESTMENTS &amp; CASH</b>	
Non-Pooled Investments \$ 106,968,582	
Non-Pooled Cash \$ 20,087,702	
	\$ 9,584,920,810
	\$ 9,584,920,810

**KEY POOL STATISTICS**

INTEREST RATE YIELD	WEIGHTED AVERAGE MATURITY (WAM)
OCMMF - MONTHLY GROSS YIELD 1.54%	OCMMF 51
OCEMMF - MONTHLY GROSS YIELD 1.71%	OCEMMF 54
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD 1.70%	JOHN WAYNE AIRPORT WAM 83
OCIP - YTD NET YIELD <sup>(3)</sup> 1.20%	LGIP WAM (Standard & Poors) 38
OCEIP - YTD NET YIELD <sup>(3)</sup> 1.20%	
90-DAY T-BILL YIELD - MONTHLY AVERAGE 1.88%	

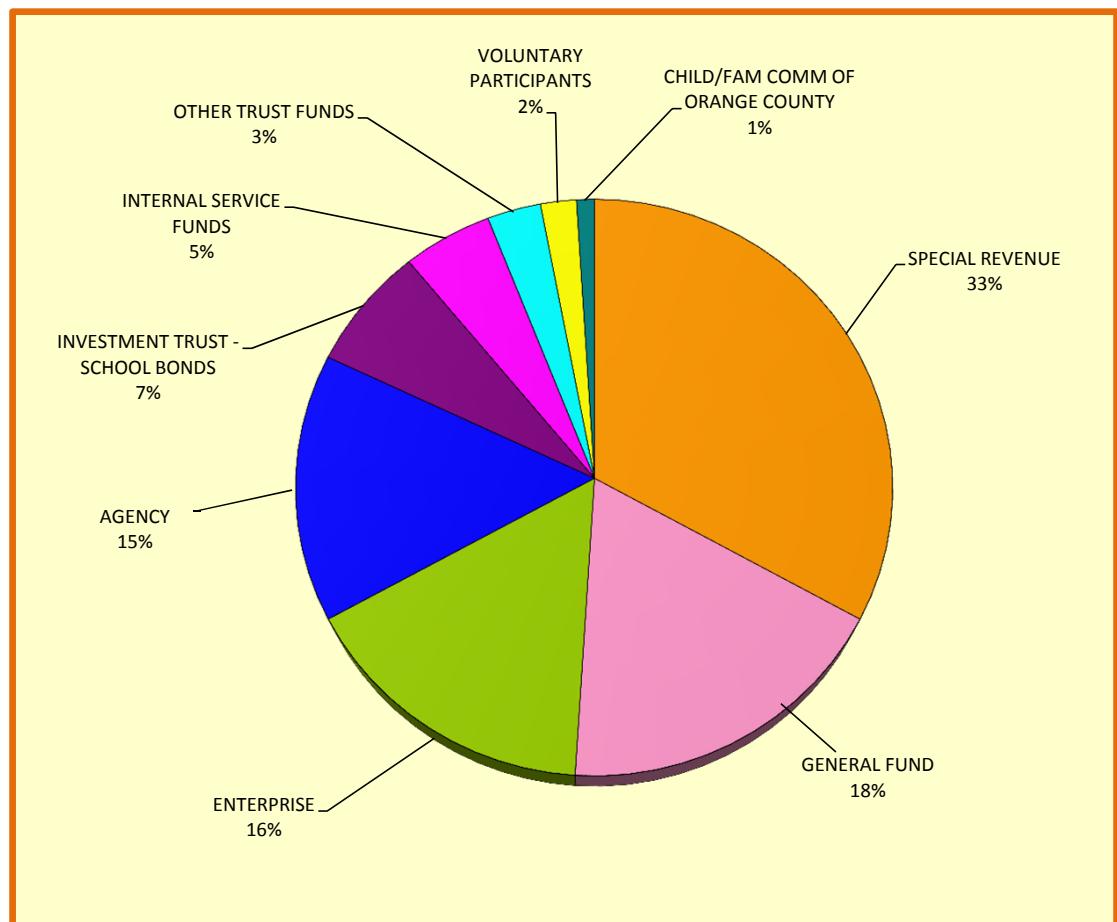
**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**INVESTMENT POOL STATISTICS**  
**FOR THE MONTH ENDED: May 31, 2018**

INVESTMENT STATISTICS - By Investment Fund <sup>(4)</sup>						
DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 5/31/18	MONTHLY Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,271,767,146 COST (Capital) \$ 1,270,204,763 MONTHLY AVG Balance \$ 1,453,249,621 BOOK Value \$ 1,271,385,224		51	1.73%	1.54%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,507,610,060 COST (Capital) \$ 1,506,871,210 MONTHLY AVG Balance \$ 1,565,798,224 BOOK Value \$ 1,507,570,157		54	1.80%	1.71%	1.00
<u>Extended Fund</u>	MARKET Value \$ 6,615,441,734 COST (Capital) \$ 6,665,364,006 MONTHLY AVG Balance \$ 6,717,874,501 BOOK Value \$ 6,657,239,607		414	1.56%	1.48%	0.99
ALLOCATION OF EXTENDED FUND						
<u>Extended Fund</u> <i>OCIP Share</i>	MARKET Value \$ 3,204,737,154 COST (Capital) \$ 3,228,921,141 MONTHLY AVG Balance \$ 3,281,560,669 BOOK Value \$ 3,224,985,416		414	1.56%	1.48%	0.99
<i>OCEIP Share</i>	MARKET Value \$ 3,410,704,580 COST (Capital) \$ 3,436,442,865 MONTHLY AVG Balance \$ 3,436,313,832 BOOK Value \$ 3,432,254,191		414	1.56%	1.48%	0.99
<i>Modified Duration</i>		1.12				

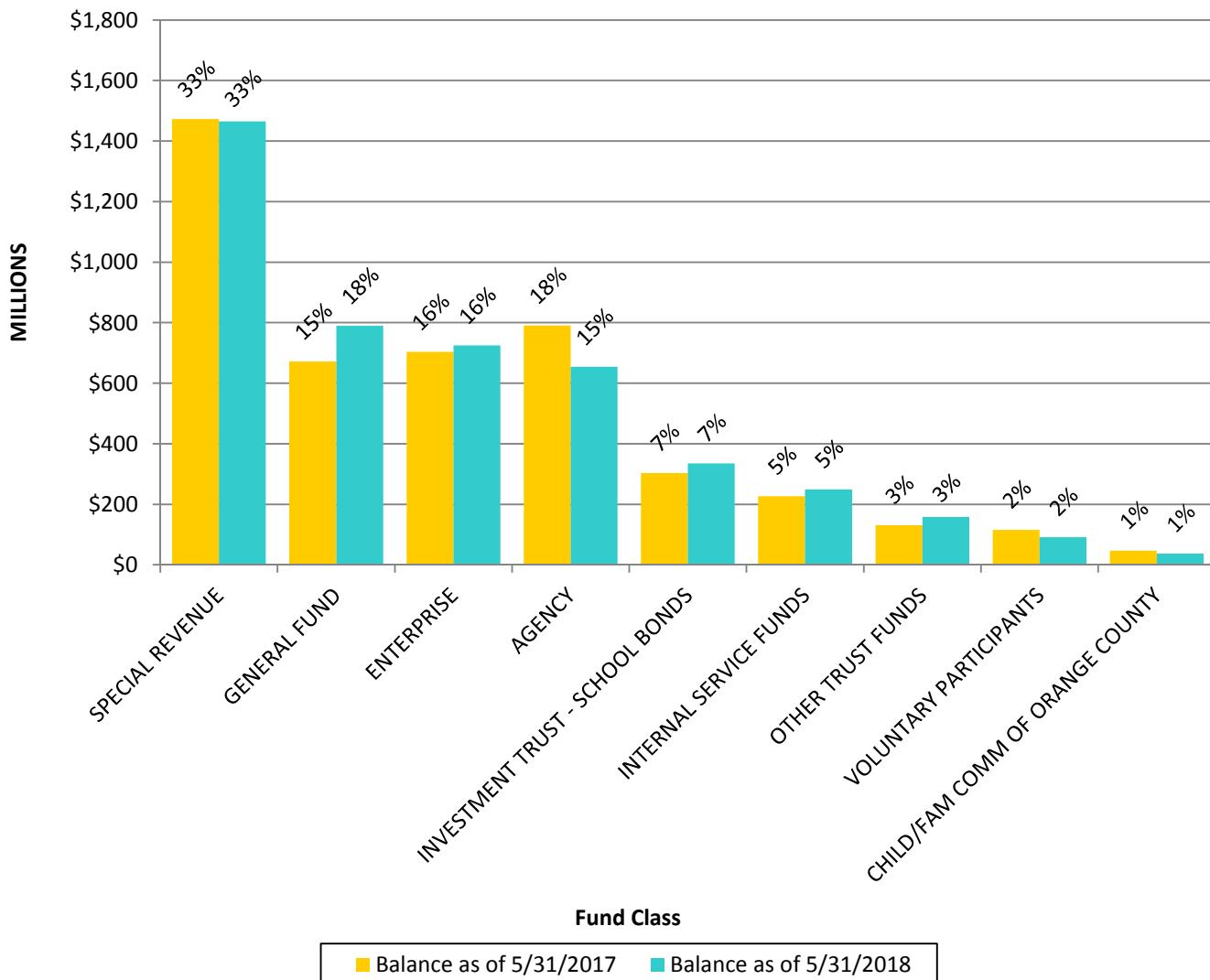
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.
- (3) The Net Yield differs from the Monthly Gross Yield as it includes the Treasury Investment 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 four Federal Reserve short-term rate increases of 1.00% since 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 MAY 31, 2018**

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,465,112,444
GENERAL FUND	789,863,703
ENTERPRISE	724,664,932
AGENCY	654,264,799
INVESTMENT TRUST - SCHOOL BONDS	334,644,675
INTERNAL SERVICE FUNDS	248,882,521
OTHER TRUST FUNDS	158,450,708
VOLUNTARY PARTICIPANTS	91,205,100
CHILD/FAM COMM OF ORANGE COUNTY	36,919,563
<b>TOTAL</b>	<b>\$ 4,504,008,445</b>

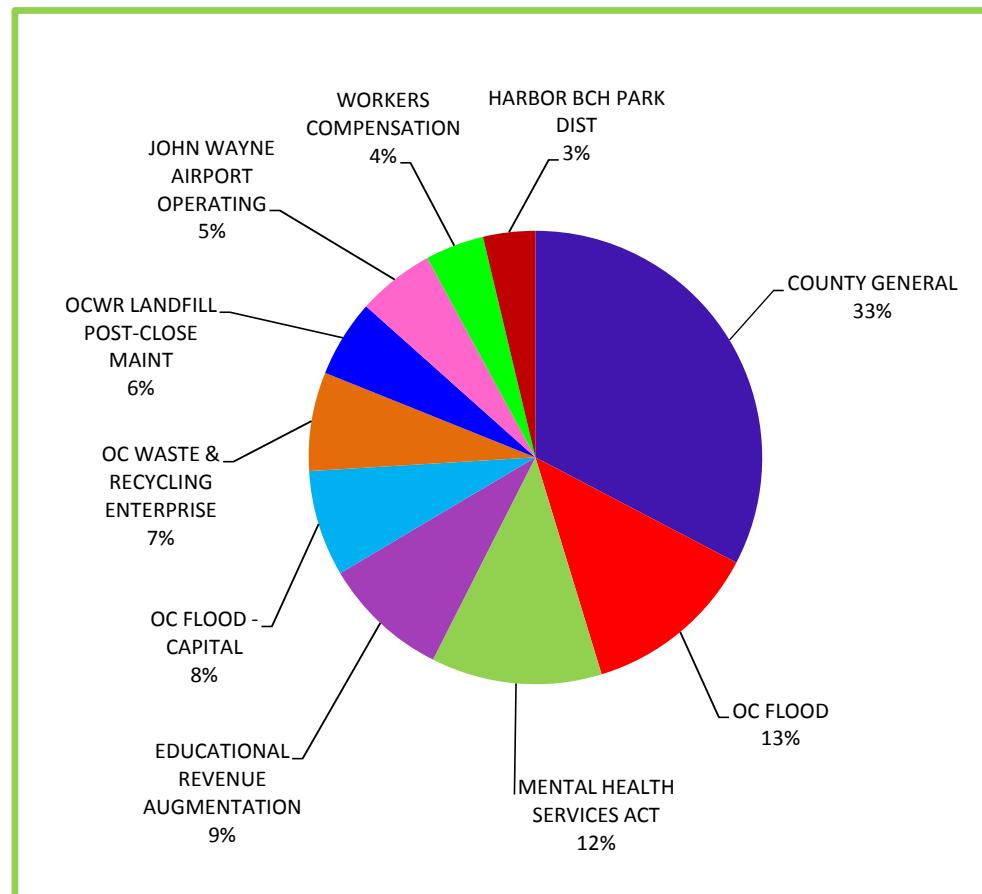


**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF MAY 31**



**ORANGE COUNTY INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF MAY 31, 2018**

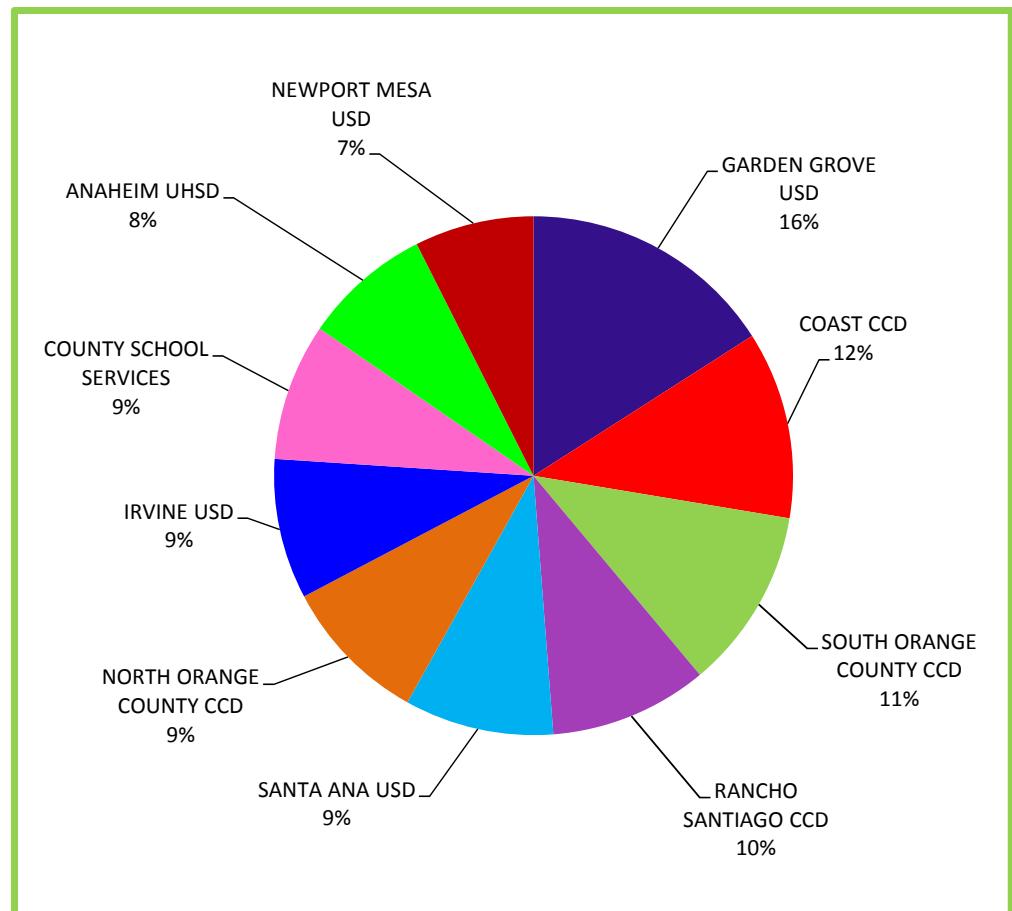
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 743,297,505
400	OC FLOOD	286,296,022
13Y	MENTAL HEALTH SERVICES ACT	277,176,814
664	EDUCATIONAL REVENUE AUGMENTATION	204,982,734
404	OC FLOOD - CAPITAL	171,870,634
299	OC WASTE & RECYCLING ENTERPRISE	160,418,214
279	OCWR LANDFILL POST-CLOSE MAINT	125,434,324
280	JOHN WAYNE AIRPORT OPERATING	124,935,980
293	WORKERS COMPENSATION	95,009,049
405	HARBOR BCH PARK DIST	84,647,840
<b>TOTAL</b>		<b><u>\$ 2,274,069,116</u></b>



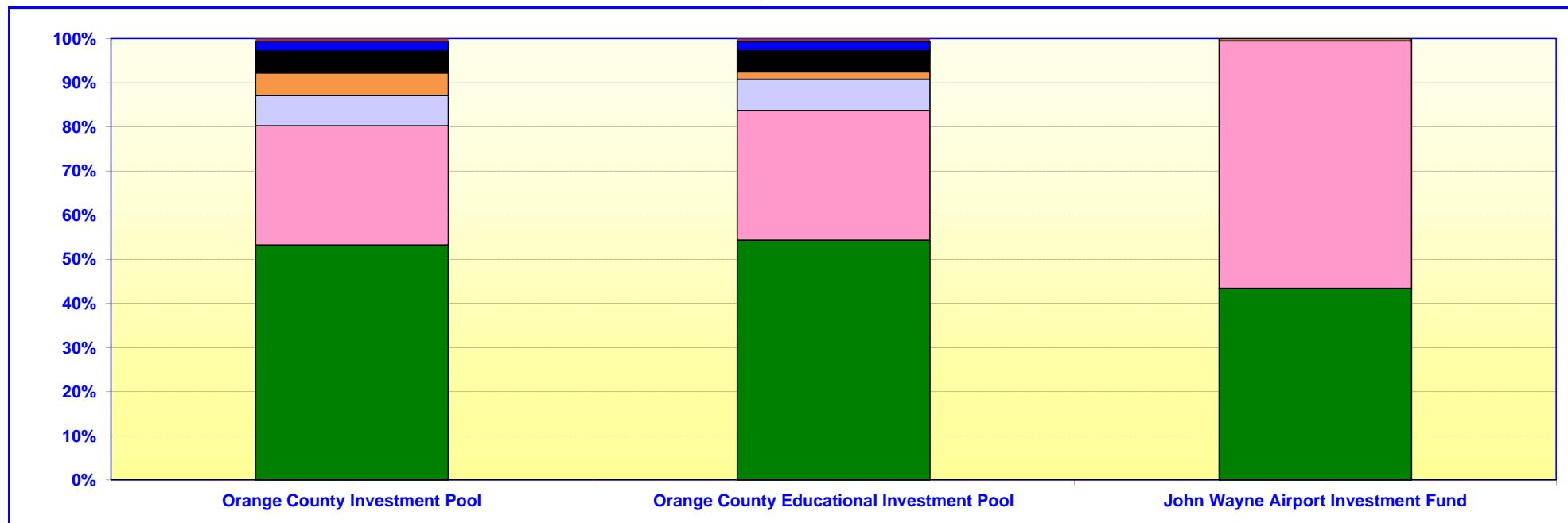
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF MAY 31, 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
72	GARDEN GROVE USD	\$ 492,033,688 (1)
90	COAST CCD	360,550,981 (1)
96	SOUTH ORANGE COUNTY CCD	348,676,218
92	RANCHO SANTIAGO CCD	304,289,097 (1)
84	SANTA ANA USD	287,270,149 (1)
88	NORTH ORANGE COUNTY CCD	283,668,354 (1)
75	IRVINE USD	270,286,048 (1)
94	COUNTY SCHOOL SERVICES	263,614,856
64	ANAHEIM UHSD	246,216,068 (1)
78	NEWPORT MESA USD	229,613,547 (1)
<b>TOTAL</b>		<b><u>\$ 3,086,219,006</u></b>

(1) BALANCES INCLUDE GENERAL OBLIGATION BONDS PROCEEDS



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



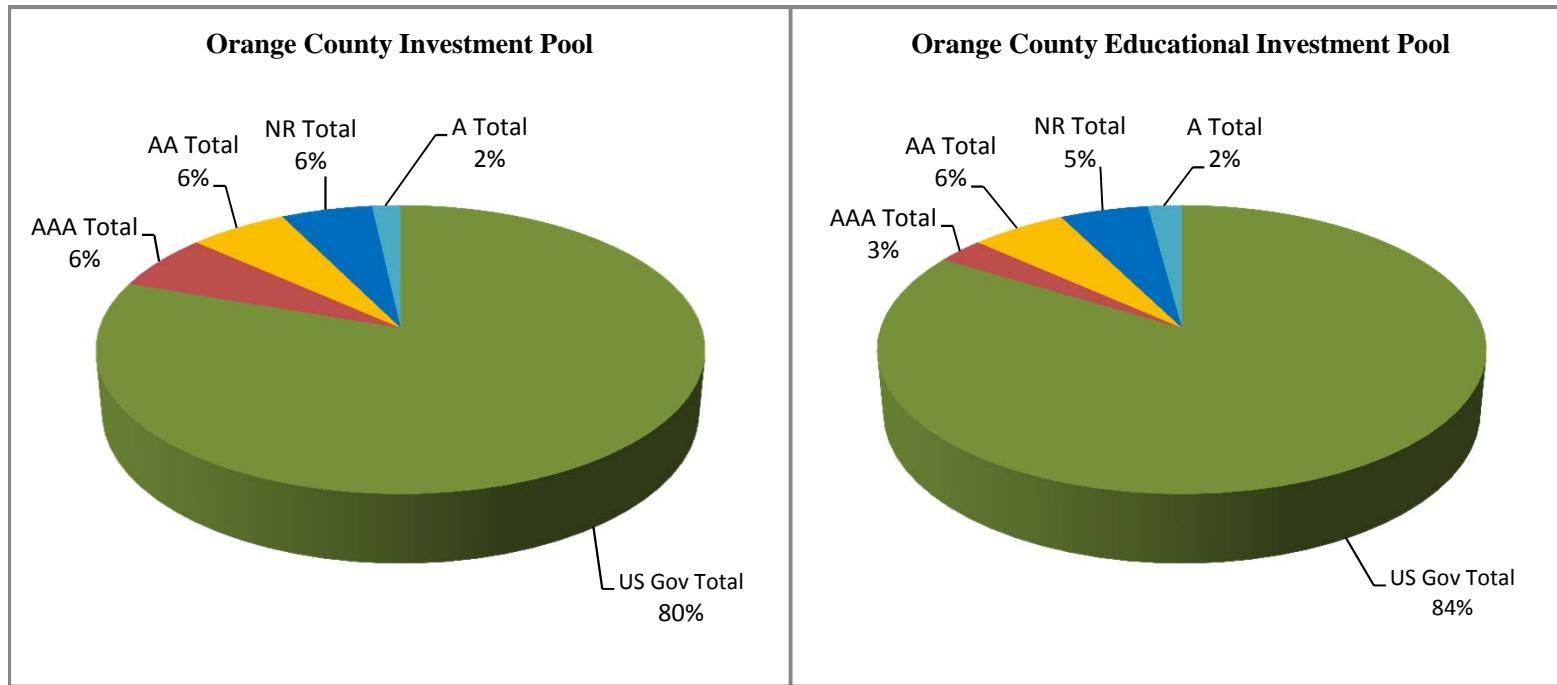
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,382,796	53.23%
U. S. TREASURIES	1,210,344	27.04%
MEDIUM-TERM NOTES	306,966	6.86%
MONEY MARKET MUTUAL FUNDS	228,148	5.09%
MUNICIPAL DEBT	221,013	4.94%
CERTIFICATES OF DEPOSIT	96,180	2.15%
LOCAL AGENCY INVESTMENT FUND	31,057	0.69%
	<b>\$ 4,476,504</b>	<b>100.00%</b>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,671,241	54.31%
U. S. TREASURIES	1,445,349	29.39%
MEDIUM-TERM NOTES	349,040	7.10%
MONEY MARKET MUTUAL FUNDS	82,053	1.67%
MUNICIPAL DEBT	235,218	4.78%
CERTIFICATES OF DEPOSIT	102,361	2.08%
LOCAL AGENCY INVESTMENT FUND	33,053	0.67%
	<b>\$ 4,918,315</b>	<b>100.00%</b>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 22,133	43.43%
U. S. TREASURIES	28,574	56.07%
MONEY MARKET MUTUAL FUNDS	251	0.50%
	<b>\$ 50,958</b>	<b>100.00%</b>

Calculated Using Market Value at 5/31/2018

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



*US GOV Includes Agency & Treasury Debt*

*AA includes AA+, AA-, & AA*

*A includes A+, A-, & A*

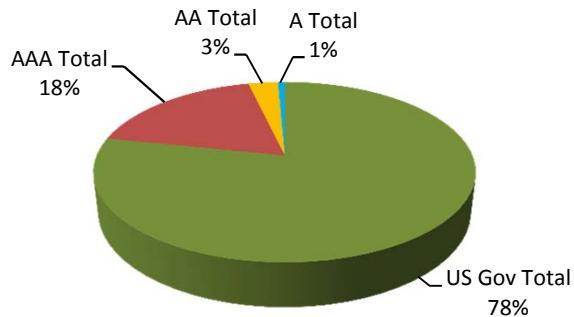
*NR Includes LAIF and Orange County Pension Obligation Bonds*

## ORANGE COUNTY TREASURER - TAX COLLECTOR

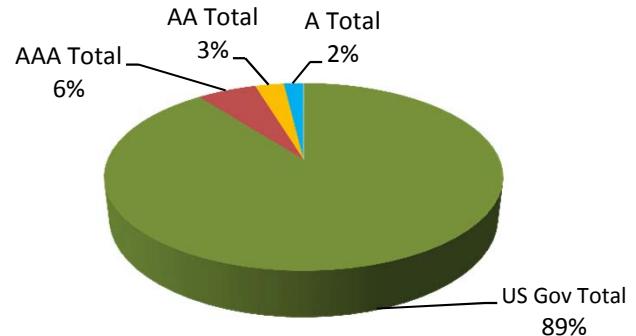
### CREDIT QUALITY BY MARKET VALUE

May 31, 2018

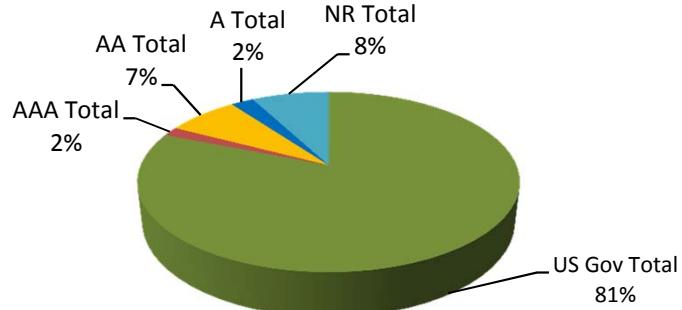
**County Money Market Fund**



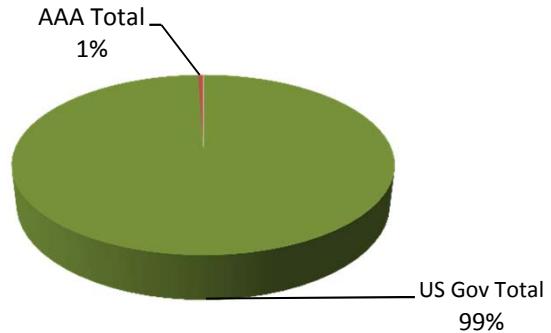
**Educational Money Market Fund**



**Extended Fund**



**John Wayne Investment Fund**



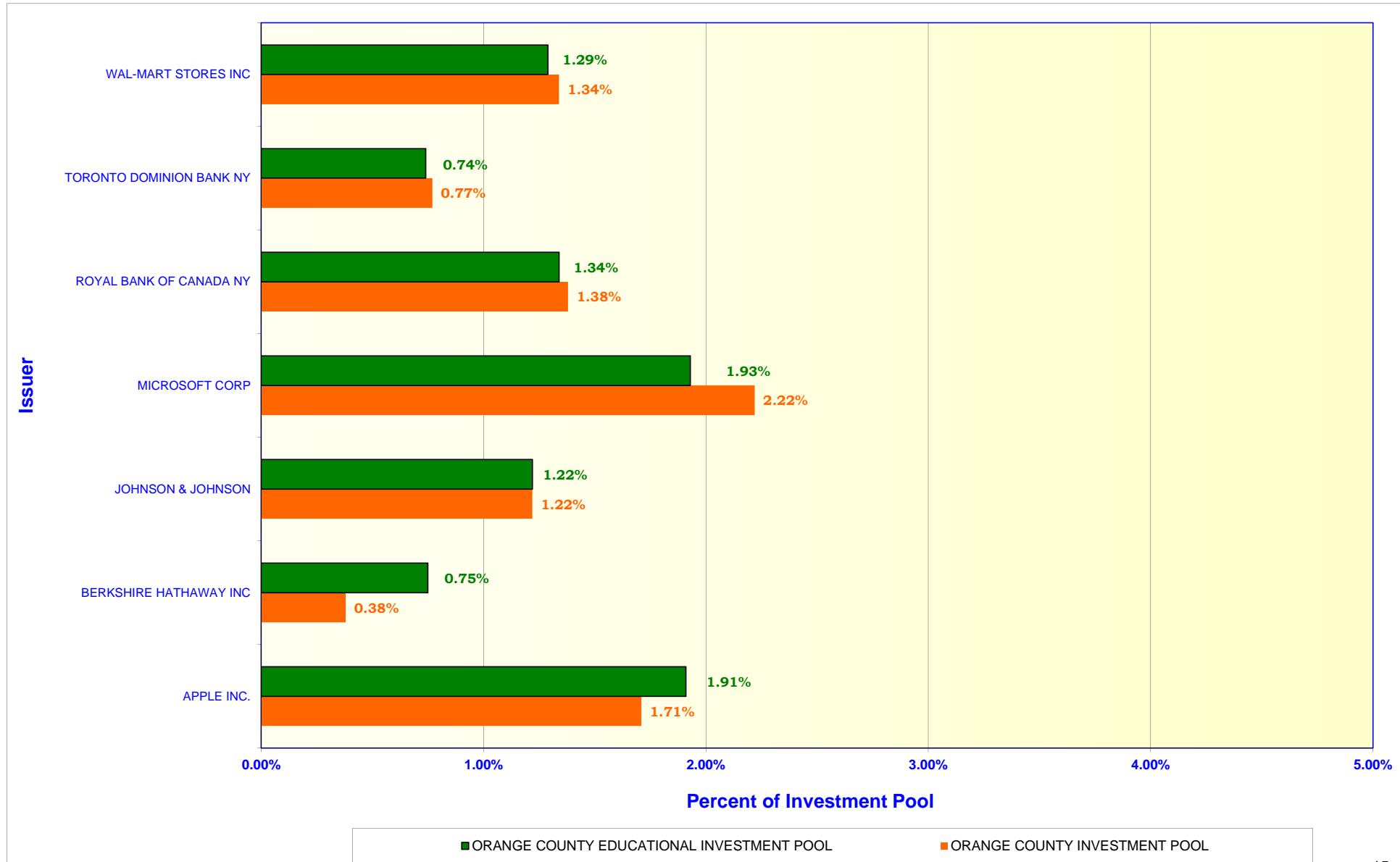
*US GOV Includes Agency & Treasury Debt*

*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**  
May 31, 2018



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

May 31, 2018

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
<b>U.S. TREASURY SECURITIES</b>						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
<b>U.S. GOVERNMENT AGENCY SECURITIES</b>						
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
<b>MEDIUM-TERM NOTES</b>						
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+
WALMART 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+
<b>ISSUERS ON HOLD</b>						
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-
<b>MUNICIPAL BONDS</b>						
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
<b>STATE POOL - LOCAL AGENCY INVESTMENT FUND</b>						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR
<b>MONEY MARKET MUTUAL FUNDS *****</b>						
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		

\* S&P placed its L/T issuer credit rating on Negative Outlook (S&P - May 9, 2018).

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

\*\*\* Moody's downgraded its L/T issuer credit rating from Aa3 to A1 on May 10, 2017 and kept the L/T issuer credit rating on Negative Outlook. On Negative Outlook (S&P - June 6, 2016).

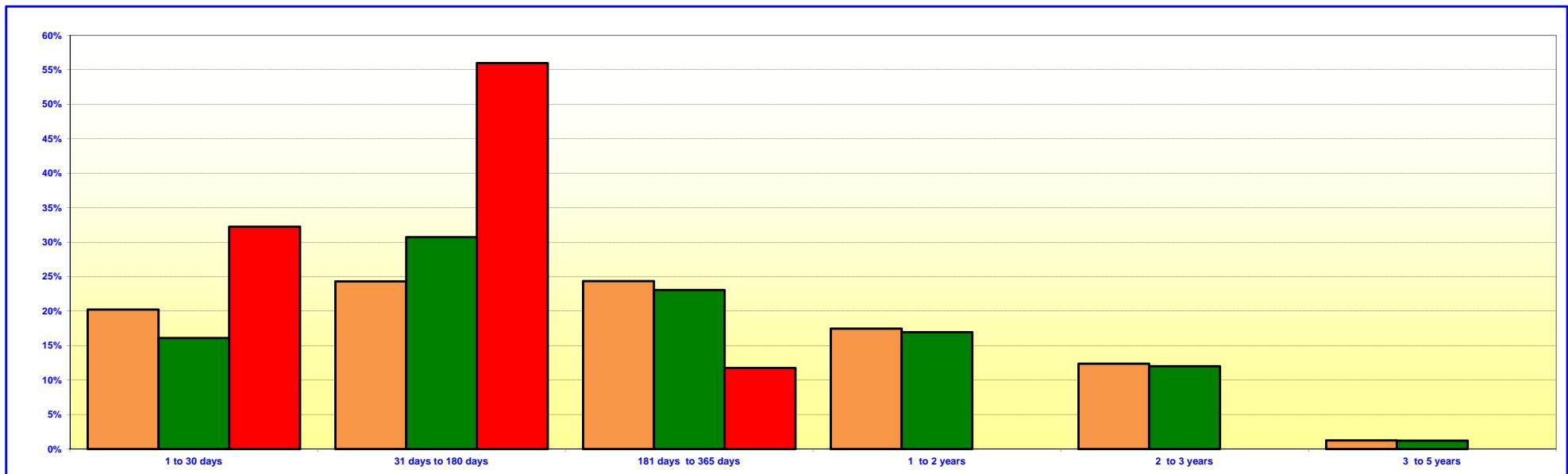
\*\*\*\* Moody's downgraded its L/T issuer credit rating from Aa1 to Aa2 on May 10, 2017 and kept the L/T issuer credit rating on Negative Outlook.

\*\*\*\*\* 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 May 31, 2018**

During May, there was one change to the Treasurer's Approved Issuer List. As reported last month, 2018, S&P placed the L/T issuer credit rating of Walmart Inc. on Negative Outlook. 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**  
**May 31, 2018**



ORANGE COUNTY INVESTMENT POOL			
	In Thousands <sup>1,2</sup>	%	
1 TO 30 DAYS	\$ 910,763	20.23%	
31 TO 180 DAYS	\$ 1,095,363	24.33%	
181 TO 365 DAYS	\$ 1,095,763	24.34%	
1 YEAR TO 2 YEARS	\$ 786,905	17.48%	
2 YEARS TO 3 YEARS	\$ 557,466	12.37%	
3 YEARS TO 5 YEARS	\$ 56,194	1.25%	
<b>TOTAL</b>	<b>\$ 4,502,454</b>	<b>100.00%</b>	

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands <sup>1,2</sup>	%	
1 TO 30 DAYS	\$ 795,277	16.08%	
31 TO 180 DAYS	\$ 1,518,864	30.71%	
181 TO 365 DAYS	\$ 1,141,183	23.07%	
1 YEAR TO 2 YEARS	\$ 837,479	16.93%	
2 YEARS TO 3 YEARS	\$ 593,294	12.00%	
3 YEARS TO 5 YEARS	\$ 59,806	1.21%	
<b>TOTAL</b>	<b>\$ 4,945,903</b>	<b>100.00%</b>	

JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands <sup>1,2</sup>	%	
1 TO 30 DAYS	\$ 16,451	32.25%	
31 TO 180 DAYS	\$ 28,560	55.99%	
181 TO 365 DAYS	\$ 6,000	11.76%	
1 YEAR TO 5 YEARS	\$ -	0.00%	
<b>TOTAL</b>	<b>\$ 51,011</b>	<b>100.00%</b>	

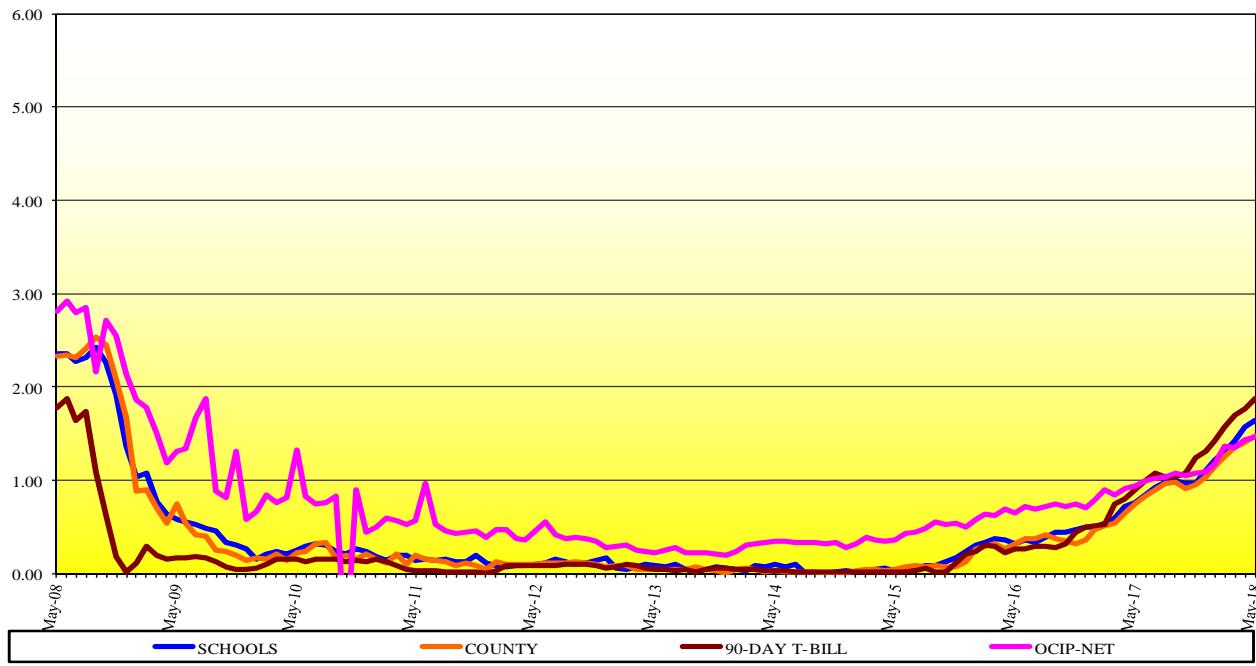
<sup>1</sup> Maturity Limits are calculated using face value. All final maturities are in compliance with the IPS during May.

<sup>2</sup> 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 5/31/2018.

### ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS

(INTEREST RATE YIELD)

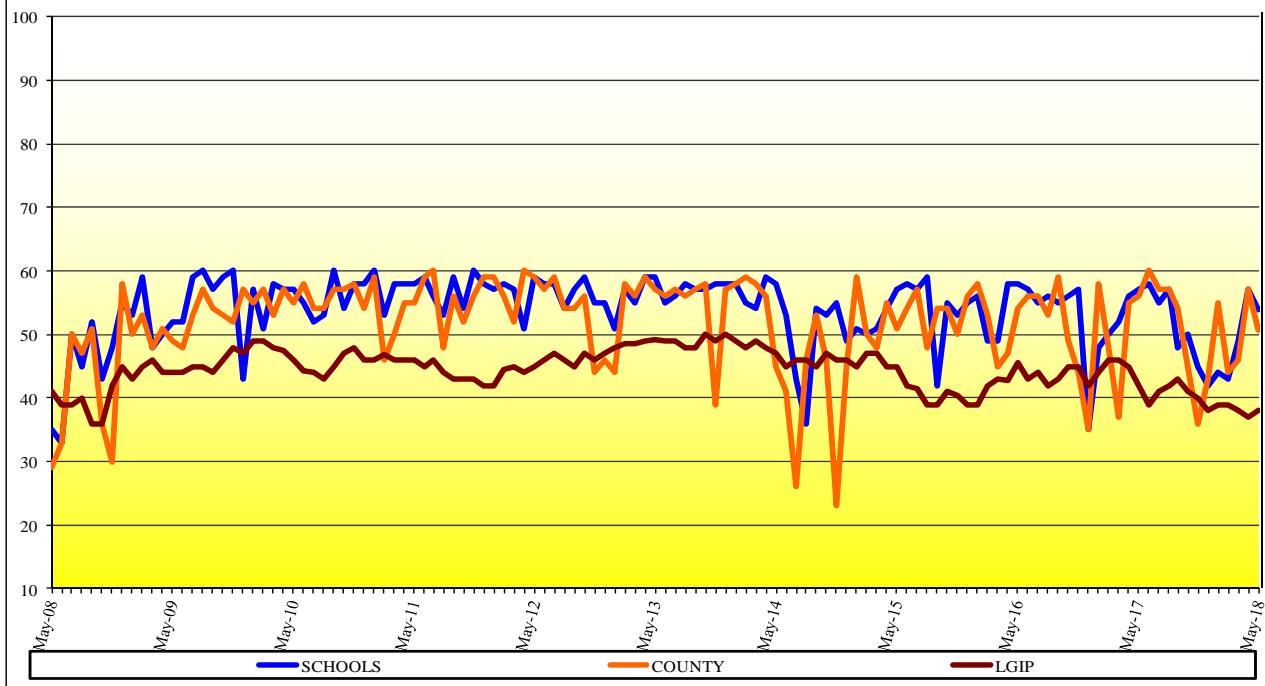
For The Period May 2008 to May 2018



### ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES

WEIGHTED AVERAGE MATURITY (WAM)

For The Period May 2008 to May 2018



•For the Month Ended May 31, 2018, S&P LGIP – 1.74; S&P LGIP WAM -38; 90-Day T-Bill – 1.88; OCIP – Net – 1.44

**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**INVESTMENT POOL YIELDS**

June 1, 2017 - May 31, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month May 2018</i>				
County Pool - Money Market Fund	\$ 1,271,767,146	\$ 1,895,963	1.54%	51
Educational Pool - Money Market Fund	\$ 1,507,610,060	\$ 2,273,000	1.71%	54
Extended Fund	\$ 6,615,441,734	\$ 8,444,349	1.48%	414
<i>April 2018</i>				
County Pool - Money Market Fund	\$ 1,677,026,990	\$ 2,621,771	1.47%	57
Educational Pool - Money Market Fund	\$ 1,715,592,154	\$ 1,887,341	1.64%	57
Extended Fund	\$ 6,661,112,140	\$ 8,045,347	1.46%	397
<i>March 2018</i>				
County Pool - Money Market Fund	\$ 1,466,459,327	\$ 1,551,676	1.41%	46
Educational Pool - Money Market Fund	\$ 1,149,359,827	\$ 1,585,016	1.48%	49
Extended Fund	\$ 6,652,243,109	\$ 7,957,780	1.40%	415
<i>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>Fiscal Year July 1, 2017 - June 30, 2018</i>	<b>Average Month End Market Value Balance</b>	<b>YTD Interest Income</b>	<b>YTD Gross Yield</b>	<b>YTD Average</b>
Orange County Investment Pool	\$ 4,417,891,279	\$ 51,901,434	1.26%	311
Orange County Educational Investment Pool	\$ 4,618,940,466	\$ 53,955,467	1.26%	307

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**CASH AVAILABILITY PROJECTION**  
**FOR THE SIX MONTHS ENDING NOVEMBER 30, 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 November 30, 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	
May 2018 - Ending Cash				\$ 4,882,541	
June	\$ 888,011,993	\$ 250,540,286	\$ 751,862,967	391,571,853	
July	446,472,751	283,413,826	602,243,709	519,214,721	
August	126,339,243	441,512,290	322,112,032	764,954,222	
September	244,040,016	377,011,049	334,197,923	1,051,807,364	
October	218,561,933	982,475,626	588,508,427	1,664,336,496	
November	149,407,801	1,185,277,842	1,130,616,747	1,868,405,392	

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
May 2018 - Ending Cash				\$ 10,542,006	
June	\$ 690,307,584	\$ 889,514,870	\$ 683,639,759	906,724,701	
July	783,456,597	211,481,841	549,212,278	1,352,450,861	
August	289,700,474	264,553,364	595,215,689	1,311,489,010	
September	238,880,798	525,974,481	607,365,625	1,468,978,664	
October	259,103,991	315,686,564	712,298,064	1,331,471,155	
November	122,628,632	756,452,721	698,090,277	1,512,462,231	

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

	<b>Month</b>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b><u>10,247,447,259</u></b>
<b>Cash Receipts:</b>	
County	380,883,505
School and Community College Districts	489,117,082
<b>Total Cash Receipts</b>	<b><u>870,000,587</u></b>
<b>Cash Disbursements:</b>	
County	842,466,912
School and Community College Districts	692,353,172
<b>Total Cash Disbursements</b>	<b><u>1,534,820,084</u></b>
<b>Net Change in Cost Value of Pooled Assets</b>	<b><u>(664,819,497)</u></b>
<b>Net Increase in Non-Pooled Investments</b>	<b><u>225,131</u></b>
<b>Net Increase in Non-Pooled Cash</b>	<b><u>2,067,917</u></b>
<b>Treasurer's Accountability at the End of the Period:</b>	<b><u>9,584,920,810</u></b>
<b>Assets in the Treasury at the End of the Period (at Cost Value):</b>	
<b>Pooled Investments:</b>	
Orange County Investment Pool	4,499,125,904
Orange County Educational Investment Pool	4,943,314,075
<b>Total Pooled Investments</b>	<b><u>9,442,439,979</u></b>
<b>Non-Pooled Investments:</b>	
Non-Pooled Investments - John Wayne Airport	50,970,394
Non-Pooled Investments - Fountain Valley School District Fund 40	34,810,654
Non-Pooled Investments - CCCD Series 2017E Bonds	20,106,034
Non-Pooled Investments - Other	1,081,500
<b>Total Non-Pooled Investments</b>	<b><u>106,968,582</u></b>
<b>Cash:</b>	
Cash in banks - County	4,848,551
Cash in banks - Schools	10,542,006
Cash in banks - OC Sheriff	17,800,820
Cash in banks - John Wayne Airport	2,286,882
Cash - Other	33,990
<b>Total Cash</b>	<b><u>35,512,249</u></b>
<b>Total Assets in the Treasury at the End of the Period:</b>	<b><u>9,584,920,810</u></b>

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

Investment Policy (IPS) Guidelines		Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
Diversification Limit	Investment Type	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio
100%	U.S. Treasuries Securities	\$ 353,686,536	27.81%	\$ 1,768,372,038	26.73%	\$ 533,634,718	35.40%	\$ 28,574,407	56.07%
100%	U.S. Government Agency Securities	644,391,768	50.67%	3,588,535,175	54.24%	821,109,620	54.46%	22,132,551	43.43%
30%	Municipal Debt	-	0.00%	456,231,932	6.90%	-	0.00%	-	0.00%
30%	Medium-Term Notes	45,541,000	3.58%	539,651,652	8.16%	70,813,277	4.70%	-	0.00%
40%	Banker Acceptances	-	0.00%	-	0.00%	-	0.00%	-	0.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Negotiable Certificates of Deposits	-	0.00%	198,541,130	3.00%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	64,109,807	0.97%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds	228,147,842	17.94%	-	0.00%	82,052,445	5.44%	251,026	50.50%
20%	Investment Pools	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 1,271,767,146	100.00%	\$ 6,615,441,734	100.00%	\$ 1,507,610,060	100.00%	\$ 50,957,984	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits	Yes	Yes	Yes	Yes
20%	Issuer Limit	Yes <sup>(3)</sup>	N/A	Yes <sup>(3)</sup>	Yes
50%	Money Market Mutual Fund Issuer	Yes <sup>(4)</sup>	Yes <sup>(4)</sup>	Yes <sup>(4)</sup>	Yes <sup>(4)</sup>
See Above	Government Agencies Issuer	Yes	Yes	Yes	Yes
	Diversification Limit				
60 Days	Maturity/Duration Limits	Yes/50.62	N/A	Yes/53.92	N/A
90 Days	Weighted Average Maturity - Money Market Fund	N/A	N/A	N/A	Yes/82.69
	Weighted Average Maturity - JWA Investment Fund	N/A	Yes/1.12	Yes/340	N/A
>Merrill 1-3 Year Index+25% (2.35)	Duration <sup>(5)</sup>	N/A	N/A	N/A	N/A
13 Months/397 days	Final Maturity - Money Market Fund	Yes/304	Yes/1.12	Yes/340	N/A
15 Months/458 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/304
5 Years/1826 days	Final Maturity - Extended Fund	N/A	Yes/1461	N/A	N/A
A-1/≥ A	Rating Limits	Yes	N/A	Yes	Yes
≥ A-1/P-1/F2	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA <sup>(2)</sup>	Short Term Debt/No Split Ratings	N/A	Yes <sup>(6)</sup>	N/A	N/A
Approved Issuer List	Extended Fund Short Term/Long Term				
Broker/Dealer List	Authorized Issuer	Yes	Yes	Yes	Yes
0.995 - 1.005	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
	Net Asset Value - Money Market Fund and JWA	Yes/1.0003	N/A	Yes/1.0000	Yes/1.0001

(1) All investments are marked to market in compliance with the narrow valuation range prescribed by the IPS and market values are provided by Bloomberg Professional Services and Northern Trust.

(2) Excludes US Government Debt per 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 (1.12) 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.

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**  
**May 31, 2018**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	Calendar year 2016 and six months ended 6/30/17 in progress.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	December 31, 2017 and March 31, 2018 in progress.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2017 in progress.
Quarterly Continuous Compliance Auditing	TOC	TOC Directive	March 31, 2018 and June 30, 2018 in progress.
Investment 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 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 three compliance incidents as of May 31, 2018
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made one change at the October 18, 2017 meeting. The BOS approved on November 14, 2017.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 18, 2017 meeting and did not make any additional changes. The BOS approved on November 14, 2017.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2017 Annual Report 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 2018.
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 2017.

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

**Orange County Treasurer-Tax Collector  
Noncompliance Detail  
For the Month Ended May 31, 2018**

During May, 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: 08-Jun-2018 10:19 am

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## Investment Inventory with Market Value by Entity & Instrument

### Extended Fund, County and Educational Money Market Funds

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**As of 31-May-2018**

\* Market values provided by Bloomberg & Northern Trust

**2821**

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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>County Money Mkt Fnd</b>															
<b>FUNDS</b>															
<b>GOLDMAN SACHS - COUNTY MMF</b>															
	6/1/18			AAM	Aaa-mf	NR	46,890,344.98		1.6500	46,890,344.98		0.00	0.00	46,890,344.98	46,890,344.98
<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>															
	6/1/18			AAM	Aaa-mf	NR	77,259,438.54		1.6860	77,259,438.54		0.00	0.00	77,259,438.54	77,259,438.54
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	6/1/18			AAM	Aaa-mf	AAAmf	103,998,058.28		1.6700	103,998,058.28		0.00	0.00	103,998,058.28	103,998,058.28
<b>Subtotal for FUNDS:</b>								<b>228,147,841.80</b>	<b>1.6713</b>	<b>228,147,841.80</b>	<b>0.00</b>	<b>0.00</b>	<b>228,147,841.80</b>	<b>228,147,841.80</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
950877	4/4/18	6/1/18	313385XN1	A-1+	P-1	NR	20,000,000.00		1.7000	19,945,222.22		0.00	54,777.78	20,000,000.00	20,000,000.00
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
956725	5/9/18	6/1/18	313385XN1	A-1+	P-1	NR	5,100,000.00		1.6700	5,094,558.58		0.00	5,441.42	5,100,000.00	5,100,000.00
<b>FNMA DISCOUNT / FTN FINANCIAL</b>															
946228	3/7/18	6/6/18	313589XT5	A-1+	P-1	F1+	3,163,000.00		1.6500	3,149,807.65		0.00	12,467.50	3,162,275.15	3,162,209.25
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
952475	4/13/18	6/8/18	313385XV3	A-1+	P-1	NR	7,000,000.00		1.6500	6,982,033.33		0.00	15,720.84	6,997,754.17	6,997,522.00
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
951546	4/9/18	6/11/18	313385XY7	A-1+	P-1	NR	15,000,000.00		1.6400	14,956,950.00		0.00	36,216.67	14,993,166.67	14,992,350.00
<b>FHLB DISC CORP / UBS</b>															
951828	4/10/18	6/13/18	313385YA8	A-1+	P-1	NR	3,000,000.00		1.6400	2,991,253.33		0.00	7,106.67	2,998,360.00	2,998,179.00
<b>FNMA DISCOUNT / Mizuho Securities USA Inc</b>															
951352	4/6/18	6/19/18	313589YG2	A-1+	P-1	F1+	50,000,000.00		1.6200	49,833,500.00		0.00	126,000.00	49,959,500.00	49,954,500.00
<b>FNMA DISCOUNT / DAIWA CAPITAL MARKETS</b>															
951822	4/10/18	6/19/18	313589YG2	A-1+	P-1	F1+	20,000,000.00		1.6200	19,937,000.00		0.00	46,800.00	19,983,800.00	19,981,800.00
<b>FNMA DISCOUNT / DEUTSCHE</b>															
951821	4/10/18	6/25/18	313589YN7	A-1+	P-1	F1+	20,000,000.00		1.6300	19,931,177.78		0.00	47,088.89	19,978,266.67	19,975,800.00
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
954197	4/24/18	6/26/18	313385YP5	A-1+	P-1	NR	25,000,000.00		1.7200	24,924,750.00		0.00	45,388.89	24,970,138.89	24,968,400.00
<b>FNMA DISCOUNT / JP MORGAN CHASE &amp; CO</b>															
946226	3/7/18	6/27/18	313589YQ0	A-1+	P-1	F1+	10,000,000.00		1.6700	9,948,044.44		0.00	39,894.45	9,987,938.89	9,986,900.00
<b>FHLB DISC CORP / UBS</b>															
951816	4/10/18	6/27/18	313385YQ3	A-1+	P-1	NR	17,000,000.00		1.6400	16,939,593.33		0.00	40,271.11	16,979,864.44	16,977,730.00
<b>FNMA DISCOUNT / CASTLE OAK SECURITIES</b>															

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\* Market values provided by Bloomberg & Northern Trust

**2821**

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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>County Money Mkt Fnd</b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
952482	4/13/18	6/27/18	313589YQ0	A-1+	P-1	F1+	30,000,000.00	1.6200	29,898,750.00	0.00	66,150.00		29,964,900.00	29,960,700.00	(4,200.00)
<b>FNMA DISCOUNT / DAIWA CAPITAL MARKETS</b>															
952484	4/13/18	6/27/18	313589YQ0	A-1+	P-1	F1+	50,000,000.00	1.6200	49,831,250.00	0.00	110,250.00		49,941,500.00	49,934,500.00	(7,000.00)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
952738	4/16/18	6/27/18	313385YQ3	A-1+	P-1	NR	15,000,000.00	1.6850	14,949,450.00	0.00	32,295.83		14,981,745.83	14,980,350.00	(1,395.83)
<b>FHLB DISC CORP / MORGAN STANLEY</b>															
952739	4/16/18	6/27/18	313385YQ3	A-1+	P-1	NR	2,100,000.00	1.6500	2,093,070.00	0.00	4,427.50		2,097,497.50	2,097,249.00	(248.50)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
954418	4/25/18	6/28/18	313385YR1	A-1+	P-1	NR	5,000,000.00	1.7300	4,984,622.22	0.00	8,890.28		4,993,512.50	4,993,200.00	(312.50)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
956074	5/4/18	6/29/18	313385YS9	A-1+	P-1	NR	10,000,000.00	1.7540	9,972,715.56	0.00	13,642.22		9,986,357.78	9,985,800.00	(557.78)
<b>FHLB DISC CORP / UBS</b>															
951820	4/10/18	7/2/18	313385YV2	A-1+	P-1	NR	15,000,000.00	1.6400	14,943,283.33	0.00	35,533.34		14,978,816.67	14,975,850.00	(2,966.67)
<b>FHLB DISC CORP / TD SECURITIES</b>															
951819	4/10/18	7/6/18	313385YZ3	A-1+	P-1	NR	20,000,000.00	1.7100	19,917,350.00	0.00	49,400.00		19,966,750.00	19,963,600.00	(3,150.00)
<b>FHLB DISC CORP / TD SECURITIES</b>															
957591	5/15/18	7/6/18	313385YZ3	A-1+	P-1	NR	9,000,000.00	1.8100	8,976,470.00	0.00	7,692.50		8,984,162.50	8,983,620.00	(542.50)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
952047	4/11/18	7/11/18	313385ZE9	A-1+	P-1	NR	10,000,000.00	1.7240	9,956,421.11	0.00	24,423.33		9,980,844.44	9,979,220.00	(1,624.44)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
957895	5/16/18	7/11/18	313385ZE9	A-1+	P-1	NR	10,000,000.00	1.8480	9,971,253.33	0.00	8,213.33		9,979,466.66	9,979,220.00	(246.66)
<b>FNMA DISCOUNT / FTN FINANCIAL</b>															
951349	4/6/18	7/17/18	313589ZL0	A-1+	P-1	F1+	15,000,000.00	1.6700	14,929,025.00	0.00	38,966.67		14,967,991.67	14,964,150.00	(3,841.67)
<b>FREDDIE DISCOUNT / FTN FINANCIAL</b>															
955345	5/1/18	7/18/18	313397ZM6	A-1+	P-1	F1+	5,000,000.00	1.7500	4,981,041.67	0.00	7,534.72		4,988,576.39	4,987,795.00	(781.39)
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>															
956724	5/9/18	7/20/18	313385ZP4	A-1+	P-1	NR	2,700,000.00	1.7900	2,690,334.00	0.00	3,087.75		2,693,421.75	2,693,128.50	(293.25)
<b>FHLB DISC CORP / TD SECURITIES</b>															
948846	3/22/18	7/25/18	313385ZU3	A-1+	P-1	NR	5,000,000.00	1.8750	4,967,447.92	0.00	18,489.58		4,985,937.50	4,985,975.00	37.50
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
955814	5/3/18	7/25/18	313385ZU3	A-1+	P-1	NR	1,900,000.00	1.8000	1,892,115.00	0.00	2,755.00		1,894,870.00	1,894,670.50	(199.50)
<b>FREDDIE DISCOUNT / Mizuho Securities USA Inc</b>															
955561	5/2/18	7/26/18	313397ZV6	A-1+	P-1	F1+	5,000,000.00	1.7900	4,978,868.06	0.00	7,458.33		4,986,326.39	4,985,715.00	(611.39)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>County Money Mkt Fnd</b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FREDDIE DISCOUNT / DEUTSCHE</b>															
955562	5/2/18	7/26/18	313397ZV6	A-1+	P-1	F1+	5,000,000.00	1.7600	4,979,222.22	0.00	7,333.33	4,986,555.55	4,985,715.00	(840.55)	
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>															
958169	5/17/18	7/26/18	313385ZV1	A-1+	P-1	NR	15,000,000.00	1.8600	14,945,750.00	0.00	11,625.00	14,957,375.00	14,957,145.00	(230.00)	
<b>FNMA DISCOUNT / DEUTSCHE</b>															
951348	4/6/18	7/27/18	313589ZW6	A-1+	P-1	F1+	40,000,000.00	1.6800	39,790,933.33	0.00	104,533.34	39,895,466.67	39,883,600.00	(11,866.67)	
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
954817	4/27/18	7/27/18	313385ZW9	A-1+	P-1	NR	20,000,000.00	1.8520	19,906,371.11	0.00	36,011.11	19,942,382.22	19,941,820.00	(562.22)	
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
954818	4/27/18	7/27/18	313385ZW9	A-1+	P-1	NR	10,000,000.00	1.8520	9,953,185.56	0.00	18,005.55	9,971,191.11	9,970,910.00	(281.11)	
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
954417	4/25/18	7/30/18	313385ZZ2	A-1+	P-1	NR	10,000,000.00	1.8600	9,950,400.00	0.00	19,116.67	9,969,516.67	9,969,400.00	(116.67)	
<b>FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS</b>															
955120	4/30/18	7/30/18	313397ZZ7	A-1+	P-1	F1+	25,000,000.00	1.8070	24,885,807.64	0.00	40,155.56	24,925,963.20	24,923,500.00	(2,463.20)	
<b>FHLB DISC CORP / DEUTSCHE</b>															
957589	5/15/18	7/30/18	313385ZZ2	A-1+	P-1	NR	20,000,000.00	1.8300	19,922,733.33	0.00	17,283.33	19,940,016.66	19,938,800.00	(1,216.66)	
<b>FNMA DISCOUNT / FTN FINANCIAL</b>															
957894	5/16/18	7/30/18	313589ZZ9	A-1+	P-1	F1+	15,000,000.00	1.8300	14,942,812.50	0.00	12,200.00	14,955,012.50	14,954,100.00	(912.50)	
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
958170	5/17/18	7/30/18	313385ZZ2	A-1+	P-1	NR	10,000,000.00	1.8500	9,961,972.22	0.00	7,708.33	9,969,680.55	9,969,400.00	(280.55)	
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
951825	4/10/18	8/13/18	313385B70	A-1+	P-1	NR	10,000,000.00	1.8000	9,937,500.00	0.00	26,000.00	9,963,500.00	9,961,070.00	(2,430.00)	
<b>FNMA DISCOUNT / DEUTSCHE</b>															
954420	4/25/18	8/13/18	313589B77	A-1+	P-1	F1+	2,000,000.00	1.8400	1,988,755.56	0.00	3,782.22	1,992,537.78	1,992,220.00	(317.78)	
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
952742	4/16/18	10/5/18	313385J49	A-1+	P-1	NR	10,000,000.00	1.9000	9,909,222.22	0.00	24,277.78	9,933,500.00	9,930,400.00	(3,100.00)	
<b>FHLB DISC CORP / UBS</b>															
951134	4/5/18	11/6/18	313385N44	A-1+	P-1	NR	5,000,000.00	1.8000	4,946,250.00	0.00	14,250.00	4,960,500.00	4,955,000.00	(5,500.00)	
<b>FHLB DISC CORP / UBS</b>															
950873	4/4/18	11/8/18	313385N69	A-1+	P-1	NR	15,000,000.00	1.8200	14,834,683.33	0.00	43,983.33	14,878,666.66	14,863,350.00	(15,316.66)	
<b>FED FARM CR BK / FTN FINANCIAL</b>															
949532	3/27/18	2/15/19	313312BX7	A-1+	P-1	F1+	10,000,000.00	2.0700	9,813,125.00	0.00	37,950.00	9,851,075.00	9,844,600.00	(6,475.00)	
<b>Subtotal for DISCOUNT NOTES:</b>							<b>627,963,000.00</b>	<b>0.0000</b>	<b>1.7223</b>	<b>625,236,081.88</b>	<b>0.00</b>	<b>1,340,600.15</b>	<b>626,576,682.03</b>	<b>626,481,163.25</b>	<b>(95,518.78)</b>

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>County Money Mkt Fnd</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
932775	12/11/17	6/13/18	3137EABP3	AA+	Aaa	AAA	412,000.00	4.8750	1.4962	418,984.71	(6,524.18)	9,373.00	412,460.53	412,366.68	(93.85)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
929530	11/17/17	6/14/18	3133EFSH1	AA+	Aaa	AAA	3,000,000.00	1.1700	1.4733	2,994,801.00	4,872.49	16,282.50	2,999,673.49	2,998,830.00	(843.49)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
956940	5/10/18	6/20/18	3133EGUX1	AA+	Aaa	AAA	5,000,000.00	0.9400	1.7026	4,995,500.00	2,362.50	2,741.67	4,997,862.50	4,995,500.00	(2,362.50)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
955810	5/3/18	7/18/18	3133EGML6	AA+	Aaa	AAA	4,510,000.00	0.7500	1.8003	4,499,906.62	3,768.20	2,630.83	4,503,674.82	4,506,707.70	3,032.88
<b>FREDDIE MAC / BNY Mellon Capital Market</b>															
957385	5/14/18	7/27/18	3134G92H9	AA+	Aaa	AAA	5,000,000.00	0.8500	1.8501	4,989,595.00	2,423.08	2,006.95	4,992,018.08	4,997,200.00	5,181.92
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>17,922,000.00</b>	<b>0.9960</b>	<b>1.7252</b>	<b>17,898,787.33</b>	<b>6,902.09</b>	<b>33,034.95</b>	<b>17,905,689.42</b>	<b>17,910,604.38</b>	<b>4,914.96</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>645,885,000.00</b>	<b>0.0276</b>	<b>1.7224</b>	<b>643,134,869.21</b>	<b>6,902.09</b>	<b>1,373,635.10</b>	<b>644,482,371.45</b>	<b>644,391,767.63</b>	<b>(90,603.82)</b>
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>JOHNSON &amp; JOHNSON / GREAT PACIFIC SECURITIES</b>															
909905	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(80,882.56)	48,638.89	2,511,406.52	2,520,575.00	9,168.48
<b>BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES</b>															
925831	10/26/17	8/15/18	084670BX5	AA	Aa2	A+	2,931,000.00	1.1500	1.4164	2,924,775.52	4,630.67	9,924.69	2,929,406.19	2,924,317.32	(5,088.87)
<b>BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES</b>															
927436	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	2,000,000.00	2.0000	1.4828	2,007,922.94	(5,821.52)	11,777.78	2,002,101.42	1,998,400.00	(3,701.42)
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
924003	10/16/17	11/3/18	594918BF0	AAA	Aaa	AA+	9,548,000.00	1.3000	1.4746	9,530,718.12	10,314.12	9,654.09	9,541,032.24	9,510,380.88	(30,651.36)
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
931566	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,116,000.00	1.3000	1.7404	10,075,738.32	21,660.54	10,228.40	10,097,398.86	10,076,142.96	(21,255.90)
<b>WAL-MART STORES INC / JP MORGAN CHASE &amp; CO</b>															
936917	1/8/18	12/15/18	931142DJ9	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(1,601.85)	58,481.04	7,552,173.15	7,517,384.00	(34,789.15)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
945502	3/2/18	2/22/19	037833BQ2	AA+	Aa1	NR	2,500,000.00	1.7000	2.3023	2,485,600.00	3,661.71	10,506.94	2,489,261.71	2,488,275.00	(986.71)
<b>Subtotal for MEDIUM-TERM NOTE:</b>							<b>37,145,000.00</b>	<b>1.7440</b>	<b>1.6776</b>	<b>37,170,818.98</b>	<b>(48,038.89)</b>	<b>159,211.83</b>	<b>37,122,780.09</b>	<b>37,035,475.16</b>	<b>(87,304.93)</b>
<b>MEDIUM-TERM NOTE STEP UP</b>															
<b>WAL-MART STORES INC / GREAT PACIFIC SECURITIES</b>															
906489	6/27/17	6/1/18	931142BB8	AA	Aa2	AA	3,000,000.00	5.4980	1.2608	3,116,433.18	(116,433.18)	0.00	3,000,000.00	3,001,950.00	1,950.00
<b>WAL-MART STORES INC / GREAT PACIFIC SECURITIES</b>															

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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**

**County Money Mkt Fnd**

**MEDIUM-TERM NOTES**

**MEDIUM-TERM NOTE STEP UP**

927433	11/6/17	6/1/18	931142BB8	AA	Aa2	AA	5,500,000.00	5.4980	1.4000	5,627,504.47	(127,504.47)	0.00	5,500,000.00	5,503,575.00	3,575.00
<b>Subtotal for MEDIUM-TERM NOTE STEP UP:</b>							<b>8,500,000.00</b>	<b>5.4980</b>	<b>1.3509</b>	<b>8,743,937.65</b>	<b>(243,937.65)</b>	<b>0.00</b>	<b>8,500,000.00</b>	<b>8,505,525.00</b>	<b>5,525.00</b>
<b>Subtotal for MEDIUM-TERM NOTES:</b>							<b>45,645,000.00</b>	<b>2.4431</b>	<b>1.6168</b>	<b>45,914,756.63</b>	<b>(291,976.54)</b>	<b>159,211.83</b>	<b>45,622,780.09</b>	<b>45,541,000.16</b>	<b>(81,779.93)</b>

**U. S. TREASURIES**

**TREASURY BILL**

**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	20,993.33	4,977,666.67	4,998,533.15	20,866.48
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**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	128,075.00	29,854,212.50	29,981,945.70	127,733.20
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**US TREASURY N/B / TD SECURITIES**

946473	3/8/18	6/21/18	912796MF3	AA+	Aaa	AAA	3,000,000.00	1.6610		2,985,466.25	0.00	11,765.42	2,985,466.25	2,997,054.54	11,588.29
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**US TREASURY N/B / MORGAN STANLEY**

952481	4/13/18	6/21/18	912796MF3	AA+	Aaa	AAA	50,000,000.00	1.6290		49,843,887.50	0.00	110,862.50	49,843,887.50	49,950,909.00	107,021.50
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**US TREASURY N/B / TD SECURITIES**

951347	4/6/18	6/28/18	912796PM5	AA+	Aaa	AAA	25,000,000.00	1.6410		24,905,414.58	0.00	63,816.67	24,905,414.58	24,966,701.50	61,286.92
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**US TREASURY N/B / BNY Mellon Capital Market**

951823	4/10/18	6/28/18	912796PM5	AA+	Aaa	AAA	25,000,000.00	1.6420		24,909,918.06	0.00	59,294.44	24,909,918.06	24,966,701.50	56,783.44
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**US TREASURY N/B / BNY Mellon Capital Market**

946472	3/8/18	7/5/18	912796PN3	AA+	Aaa	AAA	5,000,000.00	1.6930		4,972,018.47	0.00	19,986.81	4,972,018.47	4,991,578.10	19,559.63
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**US TREASURY N/B / JP MORGAN CHASE & CO**

951539	4/9/18	7/12/18	912796PQ6	AA+	Aaa	AAA	16,000,000.00	1.7099		15,928,564.18	0.00	40,277.64	15,928,564.18	15,967,426.72	38,862.54
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**US TREASURY N/B / DEUTSCHE**

952253	4/12/18	7/12/18	912796PQ6	AA+	Aaa	AAA	10,000,000.00	1.7000		9,957,027.78	0.00	23,611.11	9,957,027.78	9,979,641.70	22,613.92
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**US TREASURY N/B / BNY Mellon Capital Market**

946471	3/8/18	7/19/18	912796MK2	AA+	Aaa	AAA	5,000,000.00	1.7430		4,967,802.92	0.00	20,577.08	4,967,802.92	4,987,937.15	20,134.23
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**US TREASURY N/B / CITIGROUP GLOBAL MARKETS**

952741	4/16/18	7/26/18	912796PR4	AA+	Aaa	AAA	10,000,000.00	1.7060		9,952,137.22	0.00	21,798.89	9,952,137.22	9,972,350.00	20,212.78
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**US TREASURY N/B / CITIGROUP GLOBAL MARKETS**

947686	3/15/18	9/6/18	912796PY9	AA+	Aaa	AAA	1,500,000.00	1.8765		1,486,317.19	0.00	6,098.62	1,486,317.19	1,492,323.33	6,006.14
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**US TREASURY N/B / BNP PARIBAS**

952043	4/11/18	9/6/18	912796PY9	AA+	Aaa	AAA	30,000,000.00	1.8130		29,776,396.67	0.00	77,052.50	29,776,396.67	29,846,466.60	70,069.93
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**US TREASURY N/B / TD SECURITIES**

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<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b>County Money Mkt Fnd</b>																
<b>U. S. TREASURIES</b>																
<b>TREASURY BILL</b>																
952252	4/12/18	9/6/18	912796PY9	AA+	Aaa	AAA	10,000,000.00	1.8110		9,926,050.83	0.00	25,152.78	9,926,050.83	9,948,822.20	22,771.37	
<b>Subtotal for TREASURY BILL:</b>								<b>225,500,000.00</b>	<b>0.0000</b>	<b>1.6830</b>	<b>224,442,880.82</b>	<b>0.00</b>	<b>629,362.79</b>	<b>224,442,880.82</b>	<b>225,048,391.19</b>	<b>605,510.37</b>
<b>TREASURY BOND</b>																
<b>US TREASURY N/B / DEUTSCHE</b>																
952254	4/12/18	6/15/18	912828XF2	AA+	Aaa	AAA	10,000,000.00	1.1250	1.6537	9,990,625.00	7,324.22	15,453.30	9,997,949.22	9,998,242.20	292.98	
<b>Subtotal for TREASURY BOND:</b>								<b>10,000,000.00</b>	<b>1.1250</b>	<b>1.6537</b>	<b>9,990,625.00</b>	<b>7,324.22</b>	<b>15,453.30</b>	<b>9,997,949.22</b>	<b>9,998,242.20</b>	<b>292.98</b>
<b>TREASURY BOND - ME</b>																
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>																
948338	3/20/18	7/31/18	912828VQ0	AA+	Aaa	AAA	10,000,000.00	1.3750	1.8854	9,981,250.00	10,291.35	27,727.90	9,991,541.35	9,991,601.60	60.25	
<b>US TREASURY N/B / DEUTSCHE</b>																
949536	3/27/18	7/31/18	912828VQ0	AA+	Aaa	AAA	10,000,000.00	1.3750	1.8455	9,983,593.75	8,593.75	25,069.06	9,992,187.50	9,991,601.60	(585.90)	
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>																
951541	4/9/18	7/31/18	912828VQ0	AA+	Aaa	AAA	3,000,000.00	1.3750	1.7605	2,996,367.19	1,703.88	6,039.36	2,998,071.07	2,997,480.48	(590.59)	
<b>US TREASURY N/B / DEUTSCHE</b>																
956941	5/10/18	7/31/18	912828VQ0	AA+	Aaa	AAA	6,000,000.00	1.3750	1.8529	5,993,437.50	1,760.67	5,013.81	5,995,198.17	5,994,960.96	(237.21)	
<b>US TREASURY N/B / RBC</b>																
948335	3/20/18	8/31/18	912828C3	AA+	Aaa	AAA	5,000,000.00	0.7500	1.9339	4,973,828.13	11,649.67	7,438.86	4,985,477.80	4,985,156.25	(321.55)	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
948544	3/21/18	8/31/18	912828RE2	AA+	Aaa	AAA	10,000,000.00	1.5000	1.9520	9,980,078.13	8,799.84	29,347.83	9,988,877.97	9,989,062.50	184.53	
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>																
944989	2/28/18	11/30/18	912828U40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.9711	9,927,734.38	24,438.92	273.22	9,952,173.30	9,946,484.40	(5,688.90)	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
951826	4/10/18	12/31/18	912828A75	AA+	Aaa	AAA	50,000,000.00	1.5000	2.0232	49,812,500.00	36,792.45	107,734.81	49,849,292.45	49,817,383.00	(31,909.45)	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
949270	3/26/18	3/31/19	912828C65	AA+	Aaa	AAA	15,000,000.00	1.6250	2.1261	14,925,000.00	13,581.08	41,290.98	14,938,581.08	14,926,171.95	(12,409.13)	
<b>Subtotal for TREASURY BOND - ME:</b>								<b>119,000,000.00</b>	<b>1.4118</b>	<b>1.9803</b>	<b>118,573,789.08</b>	<b>117,611.61</b>	<b>249,935.83</b>	<b>118,691,400.69</b>	<b>118,639,902.74</b>	<b>(51,497.95)</b>
<b>Subtotal for U. S. TREASURIES:</b>								<b>354,500,000.00</b>	<b>0.5056</b>	<b>1.7820</b>	<b>353,007,294.90</b>	<b>124,935.83</b>	<b>894,751.92</b>	<b>353,132,230.73</b>	<b>353,686,536.13</b>	<b>554,305.40</b>
<b>Total County Money Mkt Fnd :</b>								<b>1,274,177,841.80</b>	<b>0.2422</b>	<b>1.7261</b>	<b>1,270,204,762.54</b>	<b>(160,138.62)</b>	<b>2,427,598.85</b>	<b>1,271,385,224.07</b>	<b>1,271,767,145.72</b>	<b>381,921.65</b>
<b>Net Asset Value (NAV):</b>																
<b>Educational Money Mkt Fnd</b>																
<b>FUNDS</b>																
<b>1.000300</b>																

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<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b>Educational Money Mkt Fnd</b>																
<b>FUNDS</b>																
<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>																
	6/1/18			AAAm	Aaa-mf	NR	78,816,363.13		1.6860	78,816,363.13		0.00	0.00	78,816,363.13	78,816,363.13	0.00
<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>																
	6/1/18			AAAm	Aaa-mf	NR	1,004,046.81		1.6500	1,004,046.81		0.00	0.00	1,004,046.81	1,004,046.81	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>																
	6/1/18			AAAm	Aaa-mf	AAAmf	2,232,035.00		1.6700	2,232,035.00		0.00	0.00	2,232,035.00	2,232,035.00	0.00
<b>Subtotal for FUNDS:</b>								<b>82,052,444.94</b>	<b>1.6851</b>	<b>82,052,444.94</b>		<b>0.00</b>	<b>0.00</b>	<b>82,052,444.94</b>	<b>82,052,444.94</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>																
<b>DISCOUNT NOTES</b>																
<b>FHLB DISC CORP / UBS FINANCIAL</b>																
953811	4/20/18	6/4/18	313385XR2	A-1+	P-1	NR	6,300,000.00		1.7000	6,286,612.50		0.00	12,495.00	6,299,107.50	6,299,055.00	(52.50)
<b>FHLB DISC CORP / UBS</b>																
956071	5/4/18	6/4/18	313385XR2	A-1+	P-1	NR	1,500,000.00		1.6850	1,497,823.54		0.00	1,965.83	1,499,789.37	1,499,775.00	(14.37)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>																
956072	5/4/18	6/4/18	313385XR2	A-1+	P-1	NR	4,700,000.00		1.6700	4,693,241.14		0.00	6,104.78	4,699,345.92	4,699,295.00	(50.92)
<b>FNMA DISCOUNT / BARCLAYS CAPITAL</b>																
957379	5/14/18	6/5/18	313589XS7	A-1+	P-1	F1+	1,600,000.00		1.6800	1,598,357.33		0.00	1,344.00	1,599,701.33	1,599,680.00	(21.33)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>																
960132	5/31/18	6/5/18	313313XS2	A-1+	P-1	F1+	1,500,000.00		1.7000	1,499,645.83		0.00	70.83	1,499,716.66	1,499,697.00	(19.66)
<b>FNMA DISCOUNT / FTN FINANCIAL</b>																
946227	3/7/18	6/6/18	313589XT5	A-1+	P-1	F1+	5,000,000.00		1.6500	4,979,145.83		0.00	19,708.34	4,998,854.17	4,998,750.00	(104.17)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>																
953986	4/23/18	6/6/18	313385XT8	A-1+	P-1	NR	3,000,000.00		1.6800	2,993,840.00		0.00	5,460.00	2,999,300.00	2,999,241.00	(59.00)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>																
953987	4/23/18	6/6/18	313385XT8	A-1+	P-1	NR	1,400,000.00		1.6950	1,397,099.67		0.00	2,570.75	1,399,670.42	1,399,645.80	(24.62)
<b>FHLB DISC CORP / RBC</b>																
953812	4/20/18	6/7/18	313385XU5	A-1+	P-1	NR	50,000,000.00		1.6800	49,888,000.00		0.00	98,000.00	49,986,000.00	49,984,850.00	(1,150.00)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>																
954676	4/26/18	6/7/18	313385XU5	A-1+	P-1	NR	5,000,000.00		1.6800	4,990,200.00		0.00	8,400.00	4,998,600.00	4,998,485.00	(115.00)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>																
946759	3/9/18	6/8/18	313385XV3	A-1+	P-1	NR	10,000,000.00		1.6780	9,957,583.89		0.00	39,153.33	9,996,737.22	9,996,460.00	(277.22)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>																
953808	4/20/18	6/8/18	313385XV3	A-1+	P-1	NR	5,700,000.00		1.6900	5,686,888.42		0.00	11,238.50	5,698,126.92	5,697,982.20	(144.72)
<b>FHLB DISC CORP / MORGAN STANLEY</b>																

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Educational Money Mkt Fnd</b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
953809	4/20/18	6/8/18	313385XV3	A-1+	P-1	NR	40,000,000.00	1.6700	39,909,077.78	0.00	77,933.33	39,987,011.11	39,985,840.00	(1,171.11)	
<b>FHLB DISC CORP / MORGAN STANLEY</b>															
953810	4/20/18	6/8/18	313385XV3	A-1+	P-1	NR	10,100,000.00	1.6700	10,077,042.14	0.00	19,678.17	10,096,720.31	10,096,424.60	(295.71)	
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
953990	4/23/18	6/8/18	313385XV3	A-1+	P-1	NR	3,600,000.00	1.7000	3,592,180.00	0.00	6,630.00	3,598,810.00	3,598,725.60	(84.40)	
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
954199	4/24/18	6/8/18	313385XV3	A-1+	P-1	NR	7,000,000.00	1.6800	6,985,300.00	0.00	12,413.33	6,997,713.33	6,997,522.00	(191.33)	
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
956070	5/4/18	6/8/18	313385XV3	A-1+	P-1	NR	4,600,000.00	1.6800	4,592,486.67	0.00	6,010.66	4,598,497.33	4,598,371.60	(125.73)	
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
957382	5/14/18	6/11/18	313385XY7	A-1+	P-1	NR	25,000,000.00	1.6900	24,967,138.89	0.00	21,125.00	24,988,263.89	24,987,250.00	(1,013.89)	
<b>FHLB DISC CORP / DEUTSCHE</b>															
953250	4/18/18	6/13/18	313385YA8	A-1+	P-1	NR	15,000,000.00	1.6700	14,961,033.33	0.00	30,616.67	14,991,650.00	14,990,895.00	(755.00)	
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
956480	5/8/18	6/18/18	313385YF7	A-1+	P-1	NR	1,600,000.00	1.7000	1,596,902.22	0.00	1,813.33	1,598,715.55	1,598,624.00	(91.55)	
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
957897	5/16/18	6/18/18	313385YF7	A-1+	P-1	NR	13,000,000.00	1.7000	12,979,741.67	0.00	9,822.22	12,989,563.89	12,988,820.00	(743.89)	
<b>FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS</b>															
949531	3/27/18	6/20/18	313397YH8	A-1+	P-1	F1+	5,000,000.00	1.7300	4,979,576.39	0.00	15,858.33	4,995,434.72	4,995,200.00	(234.72)	
<b>FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS</b>															
949752	3/28/18	6/20/18	313397YH8	A-1+	P-1	F1+	6,000,000.00	1.7300	5,975,780.00	0.00	18,741.67	5,994,521.67	5,994,240.00	(281.67)	
<b>FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS</b>															
949753	3/28/18	6/20/18	313397YH8	A-1+	P-1	F1+	7,000,000.00	1.7300	6,971,743.33	0.00	21,865.28	6,993,608.61	6,993,280.00	(328.61)	
<b>FHLB DISC CORP / UBS FINANCIAL</b>															
953985	4/23/18	6/25/18	313385YN0	A-1+	P-1	NR	25,000,000.00	1.7100	24,925,187.50	0.00	46,312.50	24,971,500.00	24,969,750.00	(1,750.00)	
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
953253	4/18/18	6/29/18	313385YS9	A-1+	P-1	NR	20,000,000.00	1.7000	19,932,000.00	0.00	41,555.56	19,973,555.56	19,971,600.00	(1,955.56)	
<b>FHLB DISC CORP / UBS FINANCIAL SERVICES</b>															
957381	5/14/18	7/6/18	313385YZ3	A-1+	P-1	NR	15,000,000.00	1.8000	14,960,250.00	0.00	13,500.00	14,973,750.00	14,972,700.00	(1,050.00)	
<b>FED FARM CR BK / FTN FINANCIAL</b>															
954681	4/26/18	7/9/18	313313ZC5	A-1+	P-1	F1+	20,000,000.00	1.7600	19,927,644.44	0.00	35,200.00	19,962,844.44	19,960,600.00	(2,244.44)	
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
957377	5/14/18	7/9/18	313385ZC3	A-1+	P-1	NR	50,000,000.00	1.7900	49,860,777.78	0.00	44,750.00	49,905,527.78	49,901,500.00	(4,027.78)	

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**2821**

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**

**Educational Money Mkt Fnd**

**GOVERNMENT AGENCY**

**DISCOUNT NOTES**

**FHLB DISC CORP / CITIGROUP GLOBAL MARKETS**

957378	5/14/18	7/9/18	313385ZC3	A-1+	P-1	NR	5,000,000.00	1.7900	4,986,077.78	0.00	4,475.00	4,990,552.78	4,990,150.00	(402.78)
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**FHLB DISC CORP / GREAT PACIFIC SECURITIES**

954674	4/26/18	7/10/18	313385ZD1	A-1+	P-1	NR	50,000,000.00	1.7800	49,814,583.33	0.00	89,000.00	49,903,583.33	49,898,700.00	(4,883.33)
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**FHLB DISC CORP / CITIGROUP GLOBAL MARKETS**

958384	5/18/18	7/10/18	313385ZD1	A-1+	P-1	NR	15,000,000.00	1.8300	14,959,587.50	0.00	10,675.00	14,970,262.50	14,969,610.00	(652.50)
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**FHLB DISC CORP / UBS FINANCIAL SERVICES**

958989	5/23/18	7/10/18	313385ZD1	A-1+	P-1	NR	5,000,000.00	1.8550	4,987,633.33	0.00	2,318.75	4,989,952.08	4,989,870.00	(82.08)
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**FHLB DISC CORP / BNY Mellon Capital Market**

958990	5/23/18	7/10/18	313385ZD1	A-1+	P-1	NR	15,000,000.00	1.8550	14,962,900.00	0.00	6,956.25	14,969,856.25	14,969,610.00	(246.25)
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**FHLB DISC CORP / DEUTSCHE**

960128	5/31/18	7/10/18	313385ZD1	A-1+	P-1	NR	10,000,000.00	1.8000	9,980,000.00	0.00	500.00	9,980,500.00	9,979,740.00	(760.00)
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**FHLB DISC CORP / CASTLE OAK SECURITIES**

960130	5/31/18	7/10/18	313385ZD1	A-1+	P-1	NR	15,000,000.00	1.8200	14,969,666.67	0.00	758.33	14,970,425.00	14,969,610.00	(815.00)
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**FHLB DISC CORP / BARCLAYS CAPITAL**

957896	5/16/18	7/11/18	313385ZE9	A-1+	P-1	NR	10,000,000.00	1.8550	9,971,144.44	0.00	8,244.45	9,979,388.89	9,979,220.00	(168.89)
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**FED FARM CR BK / FTN FINANCIAL**

953004	4/17/18	7/12/18	313313ZF8	A-1+	P-1	F1+	15,000,000.00	1.7400	14,937,650.00	0.00	32,625.00	14,970,275.00	14,968,050.00	(2,225.00)
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**FHLB DISC CORP / BNY Mellon Capital Market**

958383	5/18/18	7/13/18	313385ZG4	A-1+	P-1	NR	10,000,000.00	1.8540	9,971,160.00	0.00	7,210.00	9,978,370.00	9,978,180.00	(190.00)
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**FHLB DISC CORP / CITIGROUP GLOBAL MARKETS**

958766	5/22/18	7/13/18	313385ZG4	A-1+	P-1	NR	13,000,000.00	1.8600	12,965,073.33	0.00	6,716.67	12,971,790.00	12,971,634.00	(156.00)
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**FHLB DISC CORP / Mizuho Securities USA Inc**

958991	5/23/18	7/13/18	313385ZG4	A-1+	P-1	NR	500,000.00	1.8900	498,661.25	0.00	236.25	498,897.50	498,909.00	11.50
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**FHLB DISC CORP / TD SECURITIES**

959857	5/30/18	7/13/18	313385ZG4	A-1+	P-1	NR	9,000,000.00	1.8300	8,979,870.00	0.00	915.00	8,980,785.00	8,980,362.00	(423.00)
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**FHLB DISC CORP / UBS FINANCIAL**

953252	4/18/18	7/16/18	313385ZK5	A-1+	P-1	NR	8,000,000.00	1.7800	7,964,795.56	0.00	17,404.44	7,982,200.00	7,981,280.00	(920.00)
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**FHLB DISC CORP / MORGAN STANLEY**

953251	4/18/18	7/18/18	313385ZM1	A-1+	P-1	NR	15,000,000.00	1.7860	14,932,280.83	0.00	32,743.33	14,965,024.16	14,963,385.00	(1,639.16)
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**FHLB DISC CORP / CITIGROUP GLOBAL MARKETS**

957380	5/14/18	7/20/18	313385ZP4	A-1+	P-1	NR	10,000,000.00	1.8250	9,966,034.72	0.00	9,125.00	9,975,159.72	9,974,550.00	(609.72)
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**FHLB DISC CORP / CITIGROUP GLOBAL MARKETS**

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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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Educational Money Mkt Fnd</b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
959602	5/29/18	7/20/18	313385ZP4	A-1+	P-1	NR	5,000,000.00	1.8400	4,986,711.11	0.00	766.67	4,987,477.78	4,987,275.00	(202.78)	
<b>FREDDIE DISCOUNT / CITI GLOBAL MARKETS</b>															
954415	4/25/18	7/23/18	313397ZS3	A-1+	P-1	F1+	11,379,000.00	1.8350	11,327,378.85	0.00	21,460.48	11,348,839.33	11,348,276.70	(562.63)	
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
948853	3/22/18	7/24/18	313385ZT6	A-1+	P-1	NR	5,000,000.00	1.8750	4,967,708.33	0.00	18,489.59	4,986,197.92	4,986,235.00	37.08	
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>															
957593	5/15/18	7/24/18	313385ZT6	A-1+	P-1	NR	10,000,000.00	1.8500	9,964,027.78	0.00	8,736.11	9,972,763.89	9,972,470.00	(293.89)	
<b>FHLB DISC CORP / UBS</b>															
959856	5/30/18	7/25/18	313385ZU3	A-1+	P-1	NR	20,000,000.00	1.8650	19,941,977.78	0.00	2,072.22	19,944,050.00	19,943,900.00	(150.00)	
<b>FHLB DISC CORP / UBS FINANCIAL SERVICES</b>															
959601	5/29/18	7/30/18	313385ZZ2	A-1+	P-1	NR	10,000,000.00	1.8500	9,968,138.89	0.00	1,541.67	9,969,680.56	9,969,400.00	(280.56)	
<b>FHLB DISC CORP / DEUTSCHE</b>															
953003	4/17/18	8/3/18	313385A55	A-1+	P-1	NR	12,000,000.00	1.7700	11,936,280.00	0.00	26,550.00	11,962,830.00	11,959,680.00	(3,150.00)	
<b>FREDDIE DISCOUNT / DEUTSCHE</b>															
953005	4/17/18	8/3/18	313397A50	A-1+	P-1	F1+	7,000,000.00	1.7700	6,962,830.00	0.00	15,487.50	6,978,317.50	6,976,480.00	(1,837.50)	
<b>FED FARM CR BK / FTN FINANCIAL</b>															
946760	3/9/18	8/7/18	313313A99	A-1+	P-1	F1+	7,000,000.00	1.8200	6,946,562.78	0.00	29,726.67	6,976,289.45	6,975,010.00	(1,279.45)	
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
959600	5/29/18	8/22/18	313385C87	A-1+	P-1	NR	9,500,000.00	1.9100	9,457,157.64	0.00	1,512.08	9,458,669.72	9,458,456.50	(213.22)	
<b>FREDDIE DISCOUNT / BNY Mellon Capital Market</b>															
959597	5/29/18	8/27/18	313397D57	A-1+	P-1	F1+	15,000,000.00	1.8950	14,928,937.50	0.00	2,368.75	14,931,306.25	14,930,400.00	(906.25)	
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
955347	5/1/18	8/28/18	313385D60	A-1+	P-1	NR	5,000,000.00	1.8900	4,968,762.50	0.00	8,137.50	4,976,900.00	4,976,550.00	(350.00)	
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
952479	4/13/18	9/12/18	313313F52	A-1+	P-1	F1+	600,000.00	1.9000	595,186.67	0.00	1,551.67	596,738.34	596,652.60	(85.74)	
<b>FED FARM CR BK / FTN FINANCIAL</b>															
946229	3/7/18	9/27/18	313313H43	A-1+	P-1	F1+	5,000,000.00	1.8700	4,947,016.67	0.00	22,336.11	4,969,352.78	4,968,040.00	(1,312.78)	
<b>FED FARM CR BK / FTN FINANCIAL</b>															
949070	3/23/18	11/8/18	313313N61	A-1+	P-1	F1+	3,000,000.00	1.9600	2,962,433.33	0.00	11,433.33	2,973,866.66	2,972,670.00	(1,196.66)	
<b>FED FARM CR BK / FTN FINANCIAL</b>															
949273	3/26/18	11/8/18	313313N61	A-1+	P-1	F1+	2,000,000.00	1.9650	1,975,219.17	0.00	7,314.17	1,982,533.34	1,981,780.00	(753.34)	
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
948849	3/22/18	3/21/19	313384DH9	A-1+	P-1	NR	3,000,000.00	2.1400	2,935,086.67	0.00	12,661.67	2,947,748.34	2,946,540.00	(1,208.34)	

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**Issuer / Broker**

### **UNITED STATES DOLLAR**

#### **Educational Money Mkt Fnd**

##### **GOVERNMENT AGENCY**

<b>Subtotal for DISCOUNT NOTES:</b>		<b>699,579,000.00</b>	<b>0.0000</b>	<b>1.7675</b>	<b>697,280,834.70</b>	<b>0.00</b>	<b>1,052,387.07</b>		<b>698,333,221.77</b>	<b>698,286,934.60</b>	<b>(46,287.17)</b>
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##### **GOVT AGENCY-FIX-30/360**

##### **FED HM LN BK BD / JEFFERIES & COMPANY**

948541	3/21/18	6/8/18	313373UU4	AA+	Aaa	NR	250,000.00	2.7500	1.8600	250,440.25	(400.23)	1,336.81	250,040.02	250,052.50	12.48
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##### **FED HM LN BK BD / MORGAN STANLEY**

949076	3/23/18	6/8/18	313379DT3	AA+	Aaa	NR	1,160,000.00	1.2500	1.8070	1,158,526.80	1,335.70	2,738.89	1,159,862.50	1,159,721.60	(140.90)
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##### **FED HM LN BK BD / JP MORGAN CHASE & CO**

949280	3/26/18	6/8/18	313379DT3	AA+	Aaa	NR	2,700,000.00	1.2500	1.7613	2,696,949.00	2,754.38	6,093.75	2,699,703.38	2,699,352.00	(351.38)
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##### **FED HM LN BK BD / BARCLAYS CAPITAL**

952477	4/13/18	6/8/18	313379DT3	AA+	Aaa	NR	1,000,000.00	1.2500	1.7101	999,240.00	663.27	1,666.66	999,903.27	999,760.00	(143.27)
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##### **FED HM LN BK BD / BNY Mellon Capital Market**

954677	4/26/18	6/8/18	313379DT3	AA+	Aaa	NR	24,600,000.00	1.2500	1.7202	24,585,117.00	12,402.50	29,895.83	24,597,519.50	24,594,096.00	(3,423.50)
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##### **FED FARM CR BK / MORGAN STANLEY**

957383	5/14/18	6/12/18	31331YW63	AA+	Aaa	AAA	40,000.00	4.9000	1.9431	40,088.40	(53.67)	92.55	40,034.73	40,062.00	27.27
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##### **FREDDIE MAC / DEUTSCHE**

954814	4/27/18	6/13/18	3137EABP3	AA+	Aaa	AAA	2,525,000.00	4.8750	1.6600	2,535,135.15	(7,491.20)	11,625.52	2,527,643.95	2,527,247.25	(396.70)
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##### **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	4,690.50	11,674.73	3,248,938.00	3,248,602.50	(335.50)
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##### **FED HM LN BK BD / BARCLAYS CAPITAL**

949078	3/23/18	6/29/18	3130A8BD4	AA+	Aaa	NR	1,240,000.00	0.8750	1.8201	1,236,753.09	2,299.89	2,049.44	1,239,052.98	1,239,194.00	141.02
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##### **FED FARM CR BK / BNY Mellon Capital Market**

956068	5/4/18	7/5/18	3133EGJS5	AA+	Aaa	AAA	960,000.00	0.7000	1.8028	958,156.80	815.84	504.00	958,972.64	958,742.40	(230.24)
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##### **FREDDIE MAC / DEUTSCHE**

959189	5/24/18	7/11/18	3134G9J57	AA+	Aaa	AAA	3,000,000.00	0.8000	1.8305	2,995,800.00	625.53	466.67	2,996,425.53	2,996,340.00	(85.53)
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##### **FREDDIE MAC / CASTLE OAK SECURITIES**

959862	5/30/18	7/11/18	3134G9J57	AA+	Aaa	AAA	3,500,000.00	0.8000	1.8207	3,495,740.50	103.89	77.78	3,495,844.39	3,495,730.00	(114.39)
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##### **FANNIE MAE / CASTLE OAK SECURITIES**

959860	5/30/18	7/13/18	3135G0M42	AA+	Aaa	AAA	2,500,000.00	0.9000	1.8302	2,497,082.50	67.85	62.50	2,497,150.35	2,497,075.00	(75.35)
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##### **FANNIE MAE / FTN FINANCIAL**

946474	3/8/18	7/20/18	3135G0E33	AA+	Aaa	AAA	1,000,000.00	1.1250	1.8052	997,413.00	1,626.67	2,593.75	999,039.67	999,030.00	(9.67)
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##### **FANNIE MAE / BNY Mellon Capital Market**

956728	5/9/18	7/20/18	3135G0E33	AA+	Aaa	AAA	1,380,000.00	1.1250	1.8258	1,378,012.80	615.75	948.75	1,378,628.55	1,378,661.40	32.85
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##### **FED HM LN BK BD / DEUTSCHE**

952038	4/11/18	7/25/18	3130A8U50	AA+	Aaa	NR	10,000,000.00	0.8300	1.8000	9,971,535.20	13,685.00	11,527.78	9,985,220.20	9,974,000.00	(11,220.20)
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##### **FED HM LN BK BD / TD SECURITIES**

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Educational Money Mkt Fnd</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
950884	4/4/18	8/7/18	3130A8PK3	AA+	Aaa	NR	1,675,000.00	0.6250	1.8508	1,667,847.75	3,314.46	1,657.56	1,671,162.21	1,670,913.00	(249.21)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
950650	4/3/18	8/8/18	3130A8WT6	AA+	Aaa	NR	22,000,000.00	0.9500	1.8600	21,928,472.50	33,188.76	33,672.22	21,961,661.26	21,952,920.00	(8,741.26)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
959190	5/24/18	8/27/18	3130A4FV9	AA+	Aaa	NR	450,000.00	1.2500	2.0001	449,075.70	69.57	109.37	449,145.27	449,077.50	(67.77)
<b>FANNIE MAE / BNY Mellon Capital Market</b>															
958577	5/21/18	9/18/18	3135G0YM9	AA+	Aaa	AAA	1,406,000.00	1.8750	1.9802	1,405,261.85	63.09	732.29	1,405,324.94	1,405,507.90	182.96
<b>FED HM LN BK BD / DEUTSCHE</b>															
949071	3/23/18	10/1/18	3130A9AE1	AA+	Aaa	NR	2,200,000.00	0.8750	2.0124	2,187,064.00	4,678.98	3,208.33	2,191,742.98	2,193,004.00	1,261.02
<b>FED HM LN BK BD / DEUTSCHE</b>															
954675	4/26/18	10/1/18	3130A9AE1	AA+	Aaa	NR	3,720,000.00	0.8750	1.9850	3,701,745.48	4,121.99	3,164.58	3,705,867.47	3,708,170.40	2,302.93
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
959187	5/24/18	10/1/18	3130A9AE1	AA+	Aaa	NR	8,000,000.00	0.8750	2.0000	7,967,080.00	1,814.49	1,361.11	7,968,894.49	7,974,560.00	5,665.51
<b>FREDDIE MAC / DEUTSCHE</b>															
952042	4/11/18	10/12/18	3137EAED7	AA+	Aaa	AAA	5,000,000.00	0.8750	1.9823	4,972,437.90	7,613.84	5,954.86	4,980,051.74	4,979,150.00	(901.74)
<b>FREDDIE MAC / BNY Mellon Capital Market</b>															
960133	5/31/18	10/12/18	3137EAED7	AA+	Aaa	AAA	10,679,000.00	0.8750	1.9816	10,634,468.57	0.00	0.00	10,634,468.57	10,634,468.57	0.00
<b>FED HM LN BK BD / DEUTSCHE</b>															
950874	4/4/18	11/30/18	3130A6UJ4	AA+	Aaa	NR	1,500,000.00	1.2500	2.0560	1,492,157.39	1,894.19	52.08	1,494,051.58	1,492,575.00	(1,476.58)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>115,735,000.00</b>	<b>1.0981</b>	<b>1.8456</b>	<b>115,445,849.13</b>	<b>90,501.04</b>	<b>133,267.81</b>	<b>115,536,350.17</b>	<b>115,518,013.02</b>	<b>(18,337.15)</b>
<b>GOVT AGENCY-FLOAT-ACT/360</b>															
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
954685	4/26/18	7/17/18	3134GATQ7	AA+	Aaa	AAA	7,300,000.00	2.1228	1.8400	7,304,666.67	(2,048.78)	15,496.51	7,302,617.89	7,304,672.00	2,054.11
<b>Subtotal for GOVT AGENCY-FLOAT-ACT/360:</b>							<b>7,300,000.00</b>	<b>2.1228</b>	<b>1.8400</b>	<b>7,304,666.67</b>	<b>(2,048.78)</b>	<b>15,496.51</b>	<b>7,302,617.89</b>	<b>7,304,672.00</b>	<b>2,054.11</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>822,614,000.00</b>	<b>0.1733</b>	<b>1.7791</b>	<b>820,031,350.50</b>	<b>88,452.26</b>	<b>1,201,151.39</b>	<b>821,172,189.83</b>	<b>821,109,619.62</b>	<b>(62,570.21)</b>
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>JOHNSON &amp; JOHNSON / GREAT PACIFIC SECURITIES</b>															
909906	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(80,882.56)	48,638.89	2,511,406.52	2,520,575.00	9,168.48
<b>JOHNSON &amp; JOHNSON / GREAT PACIFIC SECURITIES</b>															
918492	9/11/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,000,000.00	5.1500	1.3647	2,063,311.04	(54,147.60)	38,911.11	2,009,163.44	2,016,460.00	7,296.56
<b>BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES</b>															

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<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b>Educational Money Mkt Fnd</b>																
<b>MEDIUM-TERM NOTES</b>																
<b>MEDIUM-TERM NOTE</b>																
927437	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	3,825,000.00	2.0000	1.4828	3,840,152.62	(11,133.65)	22,525.00	3,829,018.97	3,821,940.00	(7,078.97)	
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>																
931568	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,000,000.00	1.3000	1.7404	9,960,200.00	21,412.16	10,111.11	9,981,612.16	9,960,600.00	(21,012.16)	
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>																
945500	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	3,400,000.00	1.5500	2.3053	3,376,404.00	6,250.13	13,028.61	3,382,654.13	3,380,110.00	(2,544.13)	
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>																
945501	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	240,000.00	1.5500	2.3053	238,334.40	441.19	919.67	238,775.59	238,596.00	(179.59)	
<b>APPLE INC. / BNY Mellon Capital Market</b>																
951350	4/6/18	2/8/19	037833CE8	AA+	Aa1	NR	1,000,000.00	1.5500	2.2859	993,910.00	1,109.11	2,368.06	995,019.11	994,150.00	(869.11)	
<b>APPLE INC. / GREAT PACIFIC SECURITIES</b>																
953219	4/17/18	2/22/19	037833BQ2	AA+	Aa1	NR	2,000,000.00	1.7000	2.2620	1,990,600.00	1,356.07	4,155.56	1,991,956.07	1,990,620.00	(1,336.07)	
<b>BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES</b>																
945699	3/5/18	3/15/19	084664CG4	AA	Aa2	A+	1,960,000.00	1.7000	2.3445	1,947,240.40	2,965.74	7,034.22	1,950,206.14	1,949,063.20	(1,142.94)	
<b>BERKSHIRE HATHAWAY INC / BNY Mellon Capital Market</b>																
953529	4/19/18	3/15/19	084664CG4	AA	Aa2	A+	18,560,000.00	1.7000	2.3676	18,449,493.76	14,237.00	36,810.67	18,463,730.76	18,456,435.20	(7,295.56)	
<b>APPLE INC. / GREAT PACIFIC SECURITIES</b>																
953006	4/17/18	5/6/19	037833AQ3	AA+	Aa1	NR	3,495,000.00	2.1000	2.3122	3,487,311.00	892.65	5,096.88	3,488,203.65	3,486,227.55	(1,976.10)	
<b>APPLE INC. / CASTLE OAK SECURITIES</b>																
959861	5/30/18	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	2.3678	4,987,675.00	36.68	291.67	4,987,711.68	4,987,450.00	(261.68)	
<b>Subtotal for MEDIUM-TERM NOTE:</b>								<b>53,980,000.00</b>	<b>1.9848</b>	<b>2.0917</b>	<b>53,926,921.30</b>	<b>(97,463.08)</b>	<b>189,891.45</b>	<b>53,829,458.22</b>	<b>53,802,226.95</b>	<b>(27,231.27)</b>
<b>MEDIUM-TERM NOTE STEP UP</b>																
<b>WAL-MART STORES INC / GREAT PACIFIC SECURITIES</b>																
906490	6/27/17	6/1/18	931142BB8	AA	Aa2	AA	17,000,000.00	5.4980	1.2608	17,659,788.02	(659,788.02)	0.00	17,000,000.00	17,011,050.00	11,050.00	
<b>Subtotal for MEDIUM-TERM NOTE STEP UP:</b>								<b>17,000,000.00</b>	<b>5.4980</b>	<b>1.2608</b>	<b>17,659,788.02</b>	<b>(659,788.02)</b>	<b>0.00</b>	<b>17,000,000.00</b>	<b>17,011,050.00</b>	<b>11,050.00</b>
<b>Subtotal for MEDIUM-TERM NOTES:</b>								<b>70,980,000.00</b>	<b>2.8262</b>	<b>1.8927</b>	<b>71,586,709.32</b>	<b>(757,251.10)</b>	<b>189,891.45</b>	<b>70,829,458.22</b>	<b>70,813,276.95</b>	<b>(16,181.27)</b>
<b>U. S. TREASURIES</b>																
<b>TREASURY BILL</b>																
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>																
946476	3/8/18	6/7/18	912796PJ2	AA+	Aaa	AAA	10,000,000.00		1.6450	9,958,418.10	0.00	38,840.24	9,958,418.10	9,997,066.30	38,648.20	
<b>US TREASURY N/B / BNP PARIBAS</b>																
946477	3/8/18	6/7/18	912796PJ2	AA+	Aaa	AAA	9,000,000.00		1.6520	8,962,416.99	0.00	35,105.01	8,962,416.99	8,997,359.67	34,942.68	
<b>US TREASURY N/B / BNP PARIBAS FINANCE</b>																

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<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b>Educational Money Mkt Fnd</b>																
<b>U. S. TREASURIES</b>																
<b>TREASURY BILL</b>																
947689	3/15/18	6/14/18	912796PL7	AA+	Aaa	AAA	5,000,000.00	1.6760		4,978,817.20	0.00	18,156.69	4,978,817.20	4,996,990.95	18,173.75	
<b>US TREASURY N/B / RBC</b>																
953989	4/23/18	6/21/18	912796MF3	AA+	Aaa	AAA	10,000,000.00	1.6900		9,972,302.78	0.00	18,308.33	9,972,302.78	9,990,181.80	17,879.02	
<b>US TREASURY N/B / BNP PARIBAS</b>																
954414	4/25/18	7/5/18	912796PN3	AA+	Aaa	AAA	15,000,000.00	1.7360		14,948,643.33	0.00	26,763.34	14,948,643.33	14,974,734.30	26,090.97	
<b>US TREASURY N/B / BNP PARIBAS</b>																
953526	4/19/18	7/19/18	912796MK2	AA+	Aaa	AAA	15,000,000.00	1.7500		14,933,645.85	0.00	31,354.16	14,933,645.85	14,963,811.45	30,165.60	
<b>US TREASURY N/B / BNY Mellon Capital Market</b>																
959603	5/29/18	7/19/18	912796MK2	AA+	Aaa	AAA	25,000,000.00	1.7695		24,937,330.21	0.00	3,686.46	24,937,330.21	24,939,685.75	2,355.54	
<b>US TREASURY N/B / BNP PARIBAS</b>																
954671	4/26/18	7/26/18	912796PR4	AA+	Aaa	AAA	15,000,000.00	1.8320		14,930,536.65	0.00	27,480.01	14,930,536.65	14,958,525.00	27,988.35	
<b>US TREASURY N/B / BANK OF AMERICA</b>																
960129	5/31/18	8/30/18	912796PW3	AA+	Aaa	AAA	10,000,000.00	1.8875		9,952,288.20	0.00	524.31	9,952,288.20	9,952,857.00	568.80	
<b>Subtotal for TREASURY BILL:</b>								<b>114,000,000.00</b>	<b>0.0000</b>	<b>1.7498</b>	<b>113,574,399.31</b>	<b>0.00</b>	<b>200,218.55</b>	<b>113,574,399.31</b>	<b>113,771,212.22</b>	<b>196,812.91</b>
<b>TREASURY BOND</b>																
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>																
953258	4/18/18	6/15/18	912828XF2	AA+	Aaa	AAA	36,000,000.00	1.1250	1.6839	35,967,656.25	24,536.64	48,956.05	35,992,192.89	35,993,671.92	1,479.03	
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>																
960127	5/31/18	7/15/18	912828XK1	AA+	Aaa	AAA	15,000,000.00	0.8750	1.8767	14,981,250.00	416.67	362.57	14,981,666.67	14,981,835.90	169.23	
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>																
960131	5/31/18	7/15/18	912828XK1	AA+	Aaa	AAA	50,000,000.00	0.8750	1.8453	49,939,453.13	1,345.49	1,208.56	49,940,798.62	49,939,453.00	(1,345.62)	
<b>US TREASURY N/B / DEUTSCHE</b>																
954679	4/26/18	8/15/18	912828K82	AA+	Aaa	AAA	25,000,000.00	1.0000	1.8676	24,933,593.75	21,537.16	24,861.88	24,955,130.91	24,954,589.75	(541.16)	
<b>US TREASURY N/B / UBS FINANCIAL SERVICES</b>																
946762	3/9/18	9/15/18	912828L40	AA+	Aaa	AAA	6,000,000.00	1.0000	1.9020	5,972,306.16	12,243.59	12,717.39	5,984,549.75	5,983,476.54	(1,073.21)	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
951537	4/9/18	10/15/18	912828L81	AA+	Aaa	AAA	5,000,000.00	0.8750	1.9211	4,973,242.19	7,503.51	5,618.17	4,980,745.70	4,979,003.90	(1,741.80)	
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>																
946478	3/8/18	2/15/19	912828KD1	AA+	Aaa	AAA	6,000,000.00	2.7500	2.0800	6,037,265.63	(9,208.08)	38,743.10	6,028,057.55	6,023,554.68	(4,502.87)	
<b>Subtotal for TREASURY BOND:</b>								<b>143,000,000.00</b>	<b>1.0437</b>	<b>1.8267</b>	<b>142,804,767.11</b>	<b>58,374.98</b>	<b>132,467.72</b>	<b>142,863,142.09</b>	<b>142,855,585.69</b>	<b>(7,556.40)</b>
<b>TREASURY BOND - ME</b>																
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Educational Money Mkt Fnd</b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
948852	3/22/18	6/30/18	912828R93	AA+	Aaa	AAA	5,000,000.00	0.6250	1.8020	4,983,789.06	11,509.77	6,129.15	4,995,298.83	4,994,921.90	(376.93)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
953220	4/17/18	6/30/18	912828VK3	AA+	Aaa	AAA	12,000,000.00	1.3750	1.7514	11,990,625.00	5,701.01	20,511.05	11,996,326.01	11,995,312.56	(1,013.45)
<b>US TREASURY N/B / BNP PARIBAS</b>															
956073	5/4/18	6/30/18	912828VK3	AA+	Aaa	AAA	13,000,000.00	1.3750	1.7895	12,991,367.19	4,240.68	13,825.97	12,995,607.87	12,994,921.94	(685.93)
<b>US TREASURY N/B / BNP PARIBAS</b>															
956248	5/7/18	6/30/18	912828R93	AA+	Aaa	AAA	10,000,000.00	0.6250	1.7501	9,983,203.13	7,776.33	4,316.30	9,990,979.46	9,989,843.80	(1,135.66)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
958171	5/17/18	6/30/18	912828R93	AA+	Aaa	AAA	17,000,000.00	0.6250	1.8768	16,974,101.56	8,829.01	4,402.62	16,982,930.57	16,982,734.46	(196.11)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
958381	5/18/18	6/30/18	912828VK3	AA+	Aaa	AAA	30,000,000.00	1.3750	1.8268	29,983,593.75	5,341.57	15,953.04	29,988,935.32	29,988,281.40	(653.92)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
953221	4/17/18	7/31/18	912828S68	AA+	Aaa	AAA	50,000,000.00	0.7500	1.7895	49,849,609.38	64,453.12	46,616.02	49,914,062.50	49,906,250.00	(7,812.50)
<b>US TREASURY N/B / DEUTSCHE</b>															
953256	4/18/18	7/31/18	912828S68	AA+	Aaa	AAA	28,000,000.00	0.7500	1.8269	27,913,593.75	36,556.49	25,524.86	27,950,150.24	27,947,500.00	(2,650.24)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
953257	4/18/18	8/31/18	912828RE2	AA+	Aaa	AAA	50,000,000.00	1.5000	1.9144	49,923,828.13	24,826.39	89,673.91	49,948,654.52	49,945,312.50	(3,342.02)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
953806	4/20/18	8/31/18	912828RE2	AA+	Aaa	AAA	20,000,000.00	1.5000	1.8878	19,971,875.00	8,881.58	34,239.13	19,980,756.58	19,978,125.00	(2,631.58)
<b>US TREASURY N/B / UBS FINANCIAL SERVICES</b>															
945954	3/6/18	9/15/18	912828L40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.8960	9,953,413.80	21,000.00	21,195.65	9,974,413.80	9,972,460.90	(1,952.90)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
949069	3/23/18	9/30/18	912828RH5	AA+	Aaa	AAA	2,500,000.00	1.3750	1.9340	2,492,773.44	2,648.48	5,823.09	2,495,421.92	2,494,873.05	(548.87)
<b>US TREASURY N/B / DEUTSCHE</b>															
938050	1/16/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8729	9,961,718.75	13,700.66	50,138.12	9,975,419.41	9,955,859.40	(19,560.01)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
938633	1/18/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8864	9,960,546.88	13,986.03	50,138.12	9,974,532.91	9,955,859.40	(18,673.51)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
945330	2/28/18	3/15/19	912828P95	AA+	Aaa	AAA	10,000,000.00	1.0000	2.0975	9,887,500.00	27,532.89	21,195.65	9,915,032.89	9,905,664.10	(9,368.79)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>277,500,000.00</b>	<b>1.1264</b>	<b>1.8521</b>	<b>276,821,538.82</b>	<b>256,984.01</b>	<b>409,682.68</b>	<b>277,078,522.83</b>	<b>277,007,920.41</b>	<b>(70,602.42)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>534,500,000.00</b>	<b>0.8640</b>	<b>1.8235</b>	<b>533,200,705.24</b>	<b>315,358.99</b>	<b>742,368.95</b>	<b>533,516,064.23</b>	<b>533,634,718.32</b>	<b>118,654.09</b>
<b>Total Educational Money Mkt Fnd :</b>							<b>1,510,146,444.94</b>	<b>0.5331</b>	<b>1.7951</b>	<b>1,506,871,210.00</b>	<b>(353,439.85)</b>	<b>2,133,411.79</b>	<b>1,507,570,157.22</b>	<b>1,507,610,059.83</b>	<b>39,902.61</b>

# 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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\* Market values provided by Bloomberg & Northern Trust

**2821**

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**

**Net Asset Value (NAV):**

**1,000026**

### **Extended Fund**

#### **FUNDS**

##### **LAIF - EXTENDED FUND**

	6/1/18		NR	64,109,807.38	1.7550	64,109,807.38	0.00	0.00	64,109,807.38	64,109,807.38	0.00
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**Subtotal for FUNDS:**

**64,109,807.38 1.7550 64,109,807.38 0.00 0.00 64,109,807.38 64,109,807.38 0.00**

#### **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	216,233.72	38,000,000.00	37,974,160.00	(25,840.00)
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##### **ROYAL BANK OF CANADA NY / RBC**

794627	7/30/15	7/30/18	78009NVR4	AA-	Aa3	AA	50,000,000.00	1.6930	1.6930	50,000,000.00	0.00	284,518.06	50,000,000.00	49,966,000.00	(34,000.00)
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##### **ROYAL BANK OF CANADA NY / RBC**

925851	3/31/16	3/29/19	78009NB21	AA-	Aa3	AA	40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	118,420.00	40,000,000.00	39,709,600.00	(290,400.00)
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**Subtotal for YANKEE CD-30/360:**

**128,000,000.00 1.7011 1.7011 128,000,000.00 0.00 619,171.78 128,000,000.00 127,649,760.00 (350,240.00)**

##### **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	641,666.67	50,000,000.00	49,923,500.00	(76,500.00)
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##### **TORONTO DOMINION BANK NY / TD SECURITIES**

918488	9/10/15	9/10/18	89113EZG4	AA-	Aa1	AA-	21,000,000.00	1.7500	1.7500	21,000,000.00	0.00	269,500.00	21,000,000.00	20,967,870.00	(32,130.00)
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**Subtotal for YANKEE CD-ACT/360:**

**71,000,000.00 1.7500 1.7500 71,000,000.00 0.00 911,166.67 71,000,000.00 70,891,370.00 (108,630.00)**

**Subtotal for CERTIFICATES OF DEPOSIT:**

**199,000,000.00 1.7186 1.7186 199,000,000.00 0.00 1,530,338.45 199,000,000.00 198,541,130.00 (458,870.00)**

#### **GOVERNMENT AGENCY**

##### **GOVT AGENCY-FIX-30/360**

##### **FED FARM CR BK / DAIWA CAPITAL MARKETS**

790495	7/8/15	6/1/18	3133EEP95	AA+	Aaa	AAA	19,000,000.00	1.1000	1.0093	19,049,020.00	(49,020.00)	0.00	19,000,000.00	18,992,970.00	(7,030.00)
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##### **FED FARM CR BK / DAIWA CAPITAL MARKETS**

803285	9/18/15	6/1/18	3133EEP95	AA+	Aaa	AAA	20,000,000.00	1.1000	1.1058	19,996,840.00	3,160.00	0.00	20,000,000.00	19,992,600.00	(7,400.00)
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##### **FED HM LN BK BD / CASTLE OAK SECURITIES**

781217	5/15/15	6/8/18	313379DT3	AA+	Aaa	NR	6,750,000.00	1.2500	1.0800	6,784,472.25	(34,253.48)	40,546.88	6,750,218.77	6,748,380.00	(1,838.77)
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##### **FED HM LN BK BD / DAIWA CAPITAL MARKETS**

789023	6/30/15	6/8/18	313379DT3	AA+	Aaa	NR	21,000,000.00	1.2500	1.0880	21,098,070.00	(97,421.14)	126,145.83	21,000,648.86	20,994,960.00	(5,688.86)
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##### **FREDDIE MAC / CITIGROUP GLOBAL MARKETS**

804841	9/28/15	6/13/18	3137EABP3	AA+	Aaa	AAA	32,000,000.00	4.8750	1.0023	35,302,560.00	(3,261,913.11)	728,000.00	32,040,646.89	32,028,480.00	(12,166.89)
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##### **FED FARM CR BK / RBC**

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# ORANGE COUNTY TREASURER-TAX COLLECTOR

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**2821**

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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
789024	6/30/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	36,000,000.00	1.2200	1.0930	36,133,920.00	(130,930.16)	190,320.00	36,002,989.84	35,984,520.00	(18,469.84)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
803286	9/18/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	4,800,000.00	1.2200	1.1003	4,815,609.60	(15,233.84)	25,376.00	4,800,375.76	4,797,936.00	(2,439.76)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
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	103,360.00	34,000,000.00	33,970,080.00	(29,920.00)
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
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	100,320.00	33,000,000.00	32,970,960.00	(29,040.00)
<b>FED HM LN BK BD / DEUTSCHE</b>															
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	100,320.00	33,000,000.00	32,970,960.00	(29,040.00)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
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	193,166.67	50,000,000.00	49,963,500.00	(36,500.00)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
858841	8/25/16	7/13/18	3130A97C9	AA+	Aaa	NR	50,000,000.00	0.8250	0.8428	49,983,482.68	15,494.12	158,125.00	49,998,976.80	49,937,500.00	(61,476.80)
<b>FED FARM CR BK / BNP PARIBAS</b>															
797579	8/17/15	8/6/18	3133EE6G0	AA+	Aaa	AAA	11,000,000.00	1.1500	1.1799	10,990,430.00	8,988.10	40,409.72	10,999,418.10	10,984,820.00	(14,598.10)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
851199	7/8/16	8/7/18	3130A8PK3	AA+	Aaa	NR	25,000,000.00	0.6250	0.7259	24,948,000.00	47,417.89	49,479.17	24,995,417.89	24,939,000.00	(56,417.89)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
851200	7/8/16	8/7/18	3130A8PK3	AA+	Aaa	NR	50,000,000.00	0.6250	0.7259	49,896,000.00	94,835.78	98,958.33	49,990,835.78	49,878,000.00	(112,835.78)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
797836	8/18/15	8/14/18	3130A6AL1	AA+	Aaa	NR	23,500,000.00	1.1500	1.1561	23,495,770.00	3,943.02	80,324.31	23,499,713.02	23,435,845.00	(63,868.02)
<b>FED HM LN BK BD / DEUTSCHE</b>															
803288	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	6,500,000.00	1.1250	1.2180	6,482,255.00	16,046.36	15,640.63	6,498,301.36	6,493,825.00	(4,476.36)
<b>FED HM LN BK BD / DEUTSCHE</b>															
803289	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	19,000,000.00	1.1250	1.2044	18,955,730.00	40,032.26	45,718.75	18,995,762.26	18,981,950.00	(13,812.26)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
858844	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	25,000,000.00	0.8750	0.8872	24,993,750.00	5,278.88	38,281.25	24,999,028.88	24,903,250.00	(95,778.88)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
858845	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	50,000,000.00	0.8750	0.8872	49,987,500.00	10,557.77	76,562.50	49,998,057.77	49,806,500.00	(191,557.77)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
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	81,812.50	50,000,000.00	49,816,000.00	(184,000.00)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864161	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	40,000,000.00	0.8750	0.8770	39,998,400.00	1,340.00	61,250.00	39,999,740.00	39,850,400.00	(149,340.00)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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**2821**

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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864162	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,675.00	76,562.50	49,999,675.00	49,813,000.00	(186,675.00)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864163	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,675.00	76,562.50	49,999,675.00	49,813,000.00	(186,675.00)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
800396	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	25,000,000.00	1.1250	1.1779	24,959,500.00	35,545.21	32,812.50	24,995,045.21	24,905,000.00	(90,045.21)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
800397	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1779	49,919,000.00	71,090.43	65,625.00	49,990,090.43	49,810,000.00	(180,090.43)
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
801102	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,000,000.00	1.1250	1.1471	9,993,270.00	5,904.45	13,125.00	9,999,174.45	9,962,000.00	(37,174.45)
<b>FANNIE MAE / DEUTSCHE</b>															
801103	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,500,000.00	1.1250	1.1473	10,492,860.00	6,264.16	13,781.25	10,499,124.16	10,460,100.00	(39,024.16)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864482	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	4,928.20	74,131.94	49,998,778.20	49,754,500.00	(244,278.20)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864483	9/30/16	10/30/18	3134GAQP2	AA+	Aa2	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	4,928.20	74,131.94	49,998,778.20	49,754,500.00	(244,278.20)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864484	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8810	29,996,310.00	2,956.92	44,479.17	29,999,266.92	29,852,700.00	(146,566.92)
<b>FANNIE MAE / TD SECURITIES</b>															
866789	10/17/16	11/27/18	3135G0Y74	AA+	Aaa	AAA	25,000,000.00	1.6250	0.9323	25,361,092.25	(277,470.89)	4,513.89	25,083,621.36	24,941,500.00	(142,121.36)
<b>FANNIE MAE / DEUTSCHE</b>															
811288	11/3/15	12/14/18	3135G0G72	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1740	49,925,500.00	61,673.51	260,937.50	49,987,173.51	49,723,500.00	(263,673.51)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
874919	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	20,000,000.00	1.2500	1.2521	19,999,200.00	562.53	93,750.00	19,999,762.53	19,881,600.00	(118,162.53)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
874920	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,406.33	234,375.00	49,999,406.33	49,704,000.00	(295,406.33)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
874921	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,406.33	234,375.00	49,999,406.33	49,704,000.00	(295,406.33)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
874922	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	15,000,000.00	1.2500	1.2521	14,999,400.00	421.90	70,312.50	14,999,821.90	14,911,200.00	(88,621.90)
<b>FED HM LN BK BD / DEUTSCHE</b>															
882759	1/30/17	1/17/19	3130AAMC9	AA+	Aaa	NR	35,505,000.00	1.2500	1.3281	35,451,387.45	36,474.73	165,196.88	35,487,862.18	35,297,650.80	(190,211.38)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															

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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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
882760	1/30/17	1/17/19	3130AAMC9	AA+	Aaa	NR	25,000,000.00	1.2500	1.3281	24,962,250.00	25,682.81	116,319.44	24,987,932.81	24,854,000.00	(133,932.81)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO.</b>															
828824	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0799	24,941,000.00	44,563.25	65,972.22	24,985,563.25	24,784,750.00	(200,813.25)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO.</b>															
828825	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0799	49,882,000.00	89,126.50	131,944.44	49,971,126.50	49,569,500.00	(401,626.50)
<b>FED HM LN BK BD / DEUTSCHE</b>															
887112	2/28/17	3/8/19	3133782M2	AA+	Aaa	NR	30,000,000.00	1.5000	1.3144	30,111,000.00	(68,880.82)	103,750.00	30,042,119.18	29,835,600.00	(206,519.18)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
888363	3/8/17	3/8/19	3133782M2	AA+	Aaa	NR	50,000,000.00	1.5000	1.4328	50,066,000.00	(40,608.33)	172,916.67	50,025,391.67	49,726,000.00	(299,391.67)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(44,330.85)	32,551.56	7,559,237.25	7,510,271.40	(48,965.85)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
889021	3/10/17	3/18/19	3130AAXX1	AA+	Aaa	NR	25,000,000.00	1.3750	1.4918	24,942,000.00	35,134.62	69,704.86	24,977,134.62	24,829,000.00	(148,134.62)
<b>FREDDIE MAC / MORGAN STANLEY</b>															
832959	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	15,000,000.00	1.1250	1.1359	14,995,050.00	3,542.12	21,562.50	14,998,592.12	14,854,950.00	(143,642.12)
<b>FREDDIE MAC / MORGAN STANLEY</b>															
832960	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1359	49,983,500.00	11,807.07	71,875.00	49,995,307.07	49,516,500.00	(478,807.07)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	61,875.00	50,000,000.00	49,451,500.00	(548,500.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	61,875.00	50,000,000.00	49,451,500.00	(548,500.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	61,875.00	50,000,000.00	49,451,500.00	(548,500.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	61,875.00	50,000,000.00	49,451,500.00	(548,500.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	61,875.00	50,000,000.00	49,451,500.00	(548,500.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	61,875.00	50,000,000.00	49,451,500.00	(548,500.00)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	21,735.20	77,440.00	47,982,999.20	47,620,800.00	(362,199.20)
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
894938	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	12,000,000.00	1.3200	1.3648	11,989,440.00	5,925.33	19,360.00	11,995,365.33	11,905,200.00	(90,165.33)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / DEUTSCHE</b>															
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	24,305.56	25,000,000.00	24,722,250.00	(277,750.00)
<b>FED HM LN BK BD / BANK OF AMERICA NA</b>															
928434	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	35,036.90	4,125.00	35,966,996.90	35,681,400.00	(285,596.90)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
928455	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	8,000,000.00	1.3750	1.4691	7,984,880.00	7,785.98	916.67	7,992,665.98	7,929,200.00	(63,465.98)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
905576	6/22/17	6/14/19	313379EE5	AA+	Aaa	NR	10,000,000.00	1.6250	1.4331	10,037,280.00	(17,749.89)	75,381.94	10,019,530.11	9,929,500.00	(90,030.11)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
911721	7/28/17	6/14/19	313379EE5	AA+	Aaa	NR	19,000,000.00	1.6250	1.4206	19,071,592.00	(32,089.31)	143,225.69	19,039,502.69	18,866,050.00	(173,452.69)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
913615	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	15,000,000.00	1.6250	1.3954	15,062,400.00	(27,346.99)	113,072.92	15,035,053.01	14,894,250.00	(140,803.01)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
913616	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	21,000,000.00	1.6250	1.3957	21,087,255.00	(38,239.77)	158,302.08	21,049,015.23	20,851,950.00	(197,065.23)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
908718	7/12/17	7/12/19	3130ABRS7	AA+	Aaa	NR	15,000,000.00	1.4600	1.4906	14,991,000.00	3,987.50	84,558.33	14,994,987.50	14,860,050.00	(134,937.50)
<b>FREDDIE MAC / TD SECURITIES</b>															
853062	7/20/16	7/19/19	3137EAEB1	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	37,623.26	80,208.33	24,977,123.26	24,600,250.00	(376,873.26)
<b>FANNIE MAE / TD SECURITIES</b>															
855142	8/2/16	8/2/19	3135G0N33	AA+	Aaa	AAA	15,000,000.00	0.8750	0.9319	14,974,800.00	15,376.67	43,385.42	14,990,176.67	14,746,875.00	(243,301.67)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
872756	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	35,000,000.00	1.0000	1.4067	34,615,315.00	211,866.71	90,416.67	34,827,181.71	34,420,925.00	(406,256.71)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
872757	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	50,000,000.00	1.0000	1.4108	49,445,000.00	305,668.34	129,166.67	49,750,668.34	49,172,750.00	(577,918.34)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
887105	2/28/17	8/28/19	3135G0P49	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3937	39,614,400.00	194,085.33	103,333.33	39,808,485.33	39,338,200.00	(470,285.33)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
916418	8/28/17	9/13/19	313380FB8	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	9,285.71	74,479.17	24,984,285.71	24,687,250.00	(297,035.71)
<b>FED HM LN BK BD / DEUTSCHE</b>															
920111	9/20/17	9/13/19	313380FB8	AA+	Aaa	NR	15,000,000.00	1.3750	1.4869	14,967,336.60	11,498.62	44,687.50	14,978,835.22	14,812,350.00	(166,485.22)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
955349	5/1/18	9/13/19	3130A02T6	AA+	Aaa	NR	45,000,000.00	2.3750	2.4473	44,955,900.00	2,689.02	89,062.50	44,958,589.02	45,027,000.00	68,410.98
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
896807	4/27/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	20,000,000.00	1.4400	1.4087	20,015,200.00	(6,698.88)	32,000.00	20,008,501.12	19,746,800.00	(261,701.12)
<b>FED FARM CR BK / DEUTSCHE</b>															
897277	5/1/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	40,000,000.00	1.4400	1.5016	39,940,400.00	26,116.85	64,000.00	39,966,516.85	39,493,600.00	(472,916.85)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
868035	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	71,532.90	51,388.89	49,937,532.90	49,083,250.00	(854,282.90)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
868036	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	71,532.90	51,388.89	49,937,532.90	49,083,250.00	(854,282.90)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
927743	11/7/17	10/25/19	3134GBHT2	AA+	Aaa	AAA	3,150,000.00	1.6250	1.7002	3,145,432.50	1,316.06	5,118.75	3,146,748.56	3,116,767.50	(29,981.06)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
916419	8/28/17	11/8/19	3130AC2Q6	AA+	Aaa	NR	10,000,000.00	1.4500	1.4460	10,000,900.30	(311.12)	9,263.89	10,000,589.18	9,845,200.00	(155,389.18)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
871866	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	5,910.02	30,555.56	49,994,410.02	49,287,250.00	(707,160.02)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
871867	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	5,910.02	30,555.56	49,994,410.02	49,287,250.00	(707,160.02)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
878363	12/30/16	11/15/19	3130AA3R7	AA+	Aaa	NR	45,000,000.00	1.3750	1.4929	44,851,050.00	73,539.57	27,500.00	44,924,589.57	44,358,525.00	(566,064.57)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
955348	5/1/18	1/10/20	3133EH6L2	AA+	Aaa	AAA	22,545,000.00	1.9500	2.5165	22,334,429.70	10,372.92	36,635.63	22,344,802.62	22,332,400.65	(12,401.97)
<b>FREDDIE MAC / JEFFERIES &amp; COMPANY</b>															
883202	2/1/17	1/17/20	3137EAEE5	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5496	19,971,360.00	12,896.06	111,666.67	19,984,256.06	19,708,800.00	(275,456.06)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
954198	4/24/18	1/24/20	3133EJLU1	AA+	Aaa	AAA	30,000,000.00	2.4200	2.4404	29,990,100.00	581.43	74,616.67	29,990,681.43	29,991,000.00	318.57
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
942312	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	10,000,000.00	2.1250	2.2188	9,981,700.00	2,838.78	66,111.11	9,984,538.78	9,948,600.00	(35,938.78)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
942313	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	50,000,000.00	2.1250	2.2188	49,908,500.00	14,193.91	330,555.56	49,922,693.91	49,743,000.00	(179,693.91)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
944992	2/28/18	2/14/20	3133EJCN7	AA+	Aaa	AAA	25,000,000.00	2.0700	2.3274	24,877,250.00	16,169.62	133,687.50	24,893,419.62	24,795,000.00	(98,419.62)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
887109	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	13,422.22	193,750.00	49,981,422.22	49,205,250.00	(776,172.22)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
887110	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	13,422.22	193,750.00	49,981,422.22	49,205,250.00	(776,172.22)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
887111	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5219	19,987,200.00	5,368.89	77,500.00	19,992,568.89	19,682,100.00	(310,468.89)
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
946766	3/9/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3389	24,895,500.00	11,835.64	115,104.17	24,907,335.64	24,869,750.00	(37,585.64)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
946952	3/12/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3417	24,894,600.00	11,548.68	115,104.17	24,906,148.68	24,869,750.00	(36,398.68)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
947407	3/14/18	3/13/20	3130A12B3	AA+	Aaa	NR	13,000,000.00	2.1250	2.3499	12,943,281.00	6,074.22	59,086.81	12,949,355.22	12,932,270.00	(17,085.22)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
949538	3/27/18	3/27/20	3133EJHL6	AA+	Aaa	AAA	10,000,000.00	2.3750	2.4492	9,985,600.00	1,280.00	42,222.22	9,986,880.00	9,964,300.00	(22,580.00)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
948128	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	354.58	95,000.00	19,996,754.58	19,974,400.00	(22,354.58)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
948132	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	354.58	95,000.00	19,996,754.58	19,974,400.00	(22,354.58)
<b>FED FARM CR BK / DEUTSCHE</b>															
897278	5/1/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	25,000,000.00	1.5500	1.5645	24,989,500.00	3,855.93	51,666.67	24,993,355.93	24,547,500.00	(445,855.93)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
905308	6/21/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	5,500,000.00	1.5500	1.5789	5,495,600.00	1,478.26	11,366.67	5,497,078.26	5,400,450.00	(96,628.26)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
952740	4/16/18	4/13/20	3133EKY4	AA+	Aaa	AAA	35,000,000.00	2.3750	2.4029	34,981,100.00	1,186.19	103,906.25	34,982,286.19	34,859,650.00	(122,636.19)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
953528	4/19/18	4/23/20	3137EAEM7	AA+	Aaa	AAA	20,000,000.00	2.5000	2.5112	19,995,600.00	255.25	58,333.33	19,995,855.25	20,009,100.00	13,244.75
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
898356	5/8/17	5/8/20	3133EHJA2	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5688	49,972,550.00	9,734.58	49,513.89	49,982,284.58	49,175,000.00	(807,284.58)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
958574	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	20,000,000.00	2.6250	2.6432	19,992,800.00	99.04	14,583.33	19,992,899.04	20,050,300.00	57,400.96
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
958575	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.6432	9,996,400.00	49.52	7,291.67	9,996,449.52	10,025,150.00	28,700.48
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
960136	5/31/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.4740	10,028,400.00	0.00	0.00	10,028,400.00	10,025,150.00	(3,250.00)
<b>FED HM LN BK BD / DEUTSCHE</b>															
902919	6/7/17	6/12/20	313383HU8	AA+	Aaa	NR	22,000,000.00	1.7500	1.5181	22,149,710.00	(48,845.47)	180,736.11	22,100,864.53	21,685,840.00	(415,024.53)
<b>FED HM LN BK BD / DEUTSCHE</b>															

# 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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**As of 31-May-2018**

\* Market values provided by Bloomberg & Northern Trust

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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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
903115	6/8/17	6/12/20	313383HU8	AA+	Aaa	NR	4,220,000.00	1.7500	1.5235	4,248,020.80	(9,124.85)	34,668.47	4,238,895.95	4,159,738.40	(79,157.55)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
905577	6/22/17	6/12/20	313383HU8	AA+	Aaa	NR	20,000,000.00	1.7500	1.5900	20,092,520.00	(29,312.41)	164,305.56	20,063,207.59	19,714,400.00	(348,807.59)
<b>FED HM LN BK BD / DEUTSCHE</b>															
955811	5/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.5930	20,318,518.00	(11,750.33)	52,500.00	20,306,767.67	20,347,200.00	40,432.33
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
960137	5/31/18	6/12/20	313370E38	AA+	Aaa	NR	30,000,000.00	3.3750	2.4620	30,537,000.00	0.00	0.00	30,537,000.00	30,520,800.00	(16,200.00)
<b>FED FARM CR BK / DEUTSCHE</b>															
905575	6/22/17	6/15/20	3133EHNK5	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	3,402.07	55,814.73	7,852,633.87	7,701,935.40	(150,698.47)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
912219	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	50,000,000.00	1.5000	1.6040	49,848,500.00	42,122.34	252,083.33	49,890,622.34	48,961,000.00	(929,622.34)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
912220	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	10,000,000.00	1.5000	1.6040	9,969,700.00	8,424.47	50,416.67	9,978,124.47	9,792,200.00	(185,924.47)
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
947406	3/14/18	9/14/20	3130ADT93	AA+	Aaa	NR	15,000,000.00	2.4000	2.4258	14,990,674.50	797.85	77,000.00	14,991,472.35	14,968,200.00	(23,272.35)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
918099	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	15,000,000.00	1.3750	1.4829	14,951,850.00	11,512.23	36,093.75	14,963,362.23	14,616,600.00	(346,762.23)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
918100	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.4829	29,903,700.00	23,024.45	72,187.50	29,926,724.45	29,233,200.00	(693,524.45)
<b>FREDDIE MAC / TD SECURITIES</b>															
921685	9/29/17	9/29/20	3137EAEJ4	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	6,083.61	41,979.17	14,978,933.61	14,697,525.00	(281,408.61)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
923727	10/13/17	10/13/20	3133EHF57	AA+	Aaa	AAA	25,000,000.00	1.6800	1.6965	24,988,000.00	2,533.33	56,000.00	24,990,533.33	24,451,250.00	(539,283.33)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	869.50	3,645.83	4,996,069.50	4,919,725.00	(76,344.50)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
928974	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	25,000,000.00	1.8750	1.9080	24,976,000.00	4,347.50	18,229.17	24,980,347.50	24,598,625.00	(381,722.50)
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
930409	11/27/17	11/27/20	3133EHW58	AA+	Aaa	AAA	12,000,000.00	1.9000	1.9075	11,997,403.20	442.42	2,533.33	11,997,845.62	11,755,320.00	(242,525.62)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
939799	1/25/18	12/11/20	313371U79	AA+	Aaa	NR	7,345,000.00	3.1250	2.2413	7,524,805.60	(21,868.25)	80,335.94	7,502,937.35	7,446,801.70	(56,135.65)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
940936	2/1/18	12/11/20	3130AD4X7	AA+	Aaa	NR	5,870,000.00	2.0000	2.3507	5,813,295.80	6,606.31	39,133.33	5,819,902.11	5,813,002.30	(6,899.81)

# 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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\* Market values provided by Bloomberg & Northern Trust

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

### **UNITED STATES DOLLAR**

#### **Extended Fund**

##### **GOVERNMENT AGENCY**

###### **GOVT AGENCY-FIX-30/360**

###### **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	(32,202.86)	134,288.20	13,246,257.14	13,180,180.00	(66,077.14)
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###### **FED FARM CR BK / JEFFERIES & COMPANY**

960140	5/31/18	12/21/20	3133EJPW3	AA+	Aaa	AAA	10,450,000.00	2.7000	2.5705	10,482,598.25	0.00	0.00	10,482,598.25	10,482,604.00	5.75
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###### **FED FARM CR BK / CASTLE OAK SECURITIES**

960138	5/31/18	1/29/21	3133EJAW9	AA+	Aaa	AAA	20,000,000.00	2.2500	2.5891	19,824,920.00	0.00	0.00	19,824,920.00	19,825,000.00	80.00
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###### **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	3,638.38	249,034.72	34,967,588.38	34,788,600.00	(178,988.38)
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###### **FED FARM CR BK / BNY Mellon Capital Market**

955563	5/2/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	7,000,000.00	2.3500	2.7255	6,930,000.00	2,030.00	13,251.39	6,932,030.00	6,957,720.00	25,690.00
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###### **FED FARM CR BK / MORGAN STANLEY**

955812	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	16,190,000.00	2.3500	2.7319	16,025,509.60	4,610.34	29,591.72	16,030,119.94	16,092,212.40	62,092.46
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###### **FED FARM CR BK / BNY Mellon Capital Market**

955813	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	50,000,000.00	2.3500	2.7278	49,497,500.00	14,084.08	91,388.89	49,511,584.08	49,698,000.00	186,415.92
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###### **FED HM LN BK BD / DAIWA CAPITAL MARKETS**

945503	3/2/18	3/12/21	3130A0XD7	AA+	Aaa	NR	9,600,000.00	2.3750	2.5004	9,565,056.00	2,853.23	50,033.33	9,567,909.23	9,553,824.00	(14,085.23)
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###### **FED FARM CR BK / DEUTSCHE**

953988	4/23/18	4/23/21	3133EJLZ0	AA+	Aaa	AAA	5,000,000.00	2.6250	2.6767	4,992,600.00	260.37	13,854.17	4,992,860.37	4,996,700.00	3,839.63
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###### **Subtotal for GOVT AGENCY-FIX-30/360:**

				<b>3,616,815,000.00</b>	<b>1.4220</b>	<b>1.4131</b>	<b>3,617,579,546.98</b>		<b>(2,208,301.41)</b>	<b>10,539,393.75</b>		<b>3,615,371,245.57</b>	<b>3,588,535,174.55</b>	<b>(26,836,071.02)</b>
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###### **Subtotal for GOVERNMENT AGENCY:**

				<b>3,616,815,000.00</b>	<b>1.4220</b>	<b>1.4131</b>	<b>3,617,579,546.98</b>		<b>(2,208,301.41)</b>	<b>10,539,393.75</b>		<b>3,615,371,245.57</b>	<b>3,588,535,174.55</b>	<b>(26,836,071.02)</b>
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#### **MEDIUM-TERM NOTES**

##### **MEDIUM-TERM NOTE**

###### **JOHNSON & JOHNSON / TD SECURITIES**

866583	10/14/16	7/15/18	478160AU8	AAA	Aaa	AAA	16,000,000.00	5.1500	1.1044	17,120,320.00	(1,042,199.43)	311,288.89	16,078,120.57	16,131,680.00	53,559.43
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###### **BERKSHIRE HATHAWAY INC / MORGAN STANLEY**

783478	5/29/15	8/15/18	084664BY6	AA	Aa2	A+	25,000,000.00	2.0000	1.3311	25,523,750.00	(490,222.75)	147,222.22	25,033,527.25	24,980,000.00	(53,527.25)
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###### **MICROSOFT CORP / JP MORGAN CHASE & CO**

811289	11/3/15	11/3/18	594918BF0	AAA	Aaa	AA+	35,000,000.00	1.3000	1.3341	34,965,000.00	30,074.07	35,388.89	34,995,074.07	34,862,100.00	(132,974.07)
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###### **JOHNSON & JOHNSON / MORGAN STANLEY**

783481	5/29/15	12/5/18	478160BG8	AAA	Aaa	AAA	25,000,000.00	1.6500	1.2711	25,324,750.00	(277,550.95)	201,666.67	25,047,199.05	24,922,500.00	(124,699.05)
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###### **JOHNSON & JOHNSON / JEFFERIES & COMPANY**

796887	8/12/15	12/5/18	478160BG8	AAA	Aaa	AAA	8,405,000.00	1.6500	1.4096	8,470,138.75	(55,092.20)	67,800.33	8,415,046.55	8,378,944.50	(36,102.05)
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###### **MICROSOFT CORP / DAIWA CAPITAL MARKETS**

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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**Issuer / Broker**

**UNITED STATES DOLLAR**

**Extended Fund**

**MEDIUM-TERM NOTES**

**MEDIUM-TERM NOTE**

797116	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4880	10,044,060.00	(37,227.56)	78,993.06	10,006,832.44	10,005,200.00	(1,632.44)
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**MICROSOFT CORP / JEFFERIES & COMPANY**

797117	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4734	10,048,780.00	(41,215.62)	78,993.06	10,007,564.38	10,005,200.00	(2,364.38)
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**MICROSOFT CORP / DAIWA CAPITAL MARKETS**

797357	8/14/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4596	10,053,200.00	(44,943.29)	78,993.06	10,008,256.71	10,005,200.00	(3,056.71)
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**WAL-MART STORES INC / MORGAN STANLEY**

764157	2/9/15	12/15/18	931142DJ9	AA	Aa2	AA	9,675,000.00	1.9500	1.2491	9,929,065.50	(218,503.66)	86,994.38	9,710,561.84	9,633,204.00	(77,357.84)
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**WAL-MART STORES INC / JP MORGAN CHASE & CO**

886124	2/22/17	12/15/18	931142DJ9	AA	Aa2	AA	10,000,000.00	1.9500	1.3604	10,105,200.00	(73,946.09)	89,916.67	10,031,253.91	9,956,800.00	(74,453.91)
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**WAL-MART STORES INC / BNY Mellon Capital Market**

888364	3/8/17	12/15/18	931142DJ9	AA	Aa2	AA	50,000,000.00	1.9500	1.4514	50,433,500.00	(301,476.45)	449,583.33	50,132,023.55	49,784,000.00	(348,023.55)
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**WAL-MART STORES INC / BNY Mellon Capital Market**

892284	3/31/17	2/1/19	931142CP6	AA	Aa2	AA	16,879,000.00	4.1250	1.4766	17,683,621.93	(512,032.14)	232,086.25	17,171,589.79	17,035,130.75	(136,459.04)
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**APPLE INC. / COAK**

884575	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	2,000,000.00	1.5500	1.5888	1,998,480.00	997.83	9,730.56	1,999,477.83	1,988,300.00	(11,177.83)
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**APPLE INC. / GOLDMAN SACHS**

884576	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	5,000,000.00	1.5500	1.5888	4,996,200.00	2,494.58	24,326.39	4,998,694.58	4,970,750.00	(27,944.58)
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**APPLE INC. / CASTLE OAK SECURITIES**

893848	4/10/17	2/8/19	037833CE8	AA+	Aa1	NR	3,000,000.00	1.5500	1.4640	3,004,617.00	(2,883.87)	14,595.83	3,001,733.13	2,982,450.00	(19,283.13)
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**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	37,426.17	28,125.00	9,978,726.17	9,886,700.00	(92,026.17)
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**JOHNSON & JOHNSON / JP MORGAN CHASE & CO**

886126	2/22/17	3/1/19	478160BR4	AAA	Aaa	AAA	14,000,000.00	1.1250	1.3404	13,939,940.00	37,815.56	39,375.00	13,977,755.56	13,841,380.00	(136,375.56)
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**APPLE INC. / BNY Mellon Capital Market**

874437	12/6/16	5/6/19	037833AQ3	AA+	Aa1	NR	6,691,000.00	2.1000	1.6876	6,756,036.52	(39,993.72)	9,757.71	6,716,042.80	6,674,205.59	(41,837.21)
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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	(45,029.24)	10,208.33	7,030,290.76	6,982,430.00	(47,860.76)
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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	(69,584.16)	14,583.33	10,049,915.84	9,974,900.00	(75,015.84)
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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	(24,765.22)	7,291.67	5,018,984.78	4,987,450.00	(31,534.78)
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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	(31,793.58)	7,603.75	5,239,664.70	5,200,912.86	(38,751.84)
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# ORANGE COUNTY TREASURER-TAX COLLECTOR

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\* Market values provided by Bloomberg & Northern Trust

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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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
892290	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	15,000,000.00	1.1000	1.5800	14,833,650.00	82,487.60	51,791.67	14,916,137.60	14,782,650.00	(133,487.60)
<b>MICROSOFT CORP / GREAT PACIFIC SECURITIES</b>															
892291	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	10,000,000.00	1.1000	1.5890	9,887,039.70	56,013.37	34,527.78	9,943,053.07	9,855,100.00	(87,953.07)
<b>MICROSOFT CORP / GREAT PACIFIC SECURITIES</b>															
892292	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	7,475,000.00	1.1000	1.5890	7,390,562.18	41,869.99	25,809.51	7,432,432.17	7,366,687.25	(65,744.92)
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
960142	5/31/18	8/8/19	594918BN3	AAA	Aaa	AA+	5,000,000.00	1.1000	2.3986	4,924,150.00	0.00	0.00	4,924,150.00	4,927,550.00	3,400.00
<b>WAL-MART STORES INC / MORGAN STANLEY</b>															
924912	10/20/17	10/9/19	931142DY6	AA	Aa2	AA	4,000,000.00	1.7500	1.7512	3,999,920.00	24.94	10,111.11	3,999,944.94	3,965,200.00	(34,744.94)
<b>MICROSOFT CORP / TD SECURITIES</b>															
903350	6/9/17	2/6/20	594918BV5	AAA	Aaa	AA+	5,906,000.00	1.8500	1.6274	5,940,018.56	(12,512.57)	34,902.82	5,927,505.99	5,838,435.36	(89,070.63)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
887108	2/28/17	2/7/20	037833AX8	AA+	Aa1	NR	5,000,000.00	1.5500	1.7601	4,970,000.00	12,832.86	24,111.11	4,982,832.86	4,919,500.00	(63,332.86)
<b>APPLE INC. / BNY Mellon Capital Market</b>															
892293	3/31/17	2/7/20	037833AX8	AA+	Aa1	NR	17,308,000.00	1.5500	1.7431	17,212,944.46	38,911.62	83,463.02	17,251,856.08	17,029,341.20	(222,514.88)
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
896808	4/27/17	2/12/20	594918AY0	AAA	Aaa	AA+	30,000,000.00	1.8500	1.7358	30,092,700.00	(36,342.09)	168,041.67	30,056,357.91	29,669,400.00	(386,957.91)
<b>MICROSOFT CORP / DAIWA CAPITAL MARKETS</b>															
903351	6/9/17	2/12/20	594918AY0	AAA	Aaa	AA+	12,500,000.00	1.8500	1.6612	12,561,375.00	(22,434.06)	70,017.36	12,538,940.94	12,362,250.00	(176,690.94)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO.</b>															
956076	5/4/18	5/11/20	037833CS7	AA+	Aa1	NR	10,000,000.00	1.8000	2.6671	9,830,600.00	6,291.33	10,000.00	9,836,891.33	9,847,200.00	10,308.67
<b>MICROSOFT CORP / BARCLAYS CAPITAL</b>															
940669	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	4,750,000.00	2.0000	2.3786	4,701,930.00	5,814.92	7,388.89	4,707,744.92	4,682,502.50	(25,242.42)
<b>MICROSOFT CORP / BARCLAYS CAPITAL</b>															
940672	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	10,250,000.00	2.0000	2.3744	10,147,397.50	12,411.59	15,944.44	10,159,809.09	10,104,347.50	(55,461.59)
<b>JOHNSON &amp; JOHNSON / JP MORGAN CHASE &amp; CO</b>															
928375	11/10/17	11/10/20	478160CH5	AAA	Aaa	AAA	5,000,000.00	1.9500	1.9869	4,994,650.00	995.69	5,687.50	4,995,645.69	4,957,500.00	(38,145.69)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
940012	1/26/18	11/13/20	037833DJ6	AA+	Aa1	NR	6,000,000.00	2.0000	2.3636	5,941,200.00	7,298.91	6,000.00	5,948,498.91	5,904,000.00	(44,498.91)
<b>APPLE INC. / RBC</b>															
950452	4/2/18	11/13/20	037833DJ6	AA+	Aa1	NR	5,000,000.00	2.0000	2.6470	4,918,759.55	5,093.72	5,000.00	4,923,853.27	4,920,000.00	(3,853.27)
<b>APPLE INC. / UBS</b>															

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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**

956075	5/4/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.8922	9,828,100.00	4,599.90	16,875.00	9,832,699.90	9,884,200.00	51,500.10
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
958166	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	25,000,000.00	2.2500	2.9317	24,549,750.00	6,328.82	21,875.00	24,556,078.82	24,710,500.00	154,421.18
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
958167	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	5,000,000.00	2.2500	2.9478	4,907,850.00	1,295.28	4,375.00	4,909,145.28	4,942,100.00	32,954.72
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
958388	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	15,000,000.00	2.2500	2.9481	14,723,700.00	3,609.95	12,187.50	14,727,309.95	14,826,300.00	98,990.05
<b>APPLE INC. / UBS FINANCIAL SERVICES</b>															
958389	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	2,025,000.00	2.2500	2.9481	1,987,699.50	487.34	1,645.31	1,988,186.84	2,001,550.50	13,363.66
<b>APPLE INC. / UBS FINANCIAL SERVICES</b>															
960141	5/31/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7000	9,881,500.00	0.00	0.00	9,881,500.00	9,884,200.00	2,700.00
<b>JOHNSON &amp; JOHNSON / GREAT PACIFIC SECURITIES</b>															
948127	3/19/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6200	14,589,450.00	27,833.90	49,500.00	14,617,283.90	14,540,850.00	(76,433.90)
<b>JOHNSON &amp; JOHNSON / JP MORGAN CHASE &amp; CO</b>															
953261	4/18/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6605	14,583,750.00	17,326.96	29,562.50	14,601,076.96	14,540,850.00	(60,226.96)
<b>Subtotal for MEDIUM-TERM NOTE:</b>							<b>544,078,000.00</b>	<b>1.9361</b>	<b>1.7951</b>	<b>545,246,684.43</b>	<b>(2,939,411.75)</b>	<b>2,713,341.57</b>	<b>542,307,272.68</b>	<b>539,651,652.01</b>	<b>(2,655,620.67)</b>
<b>Subtotal for MEDIUM-TERM NOTES:</b>							<b>544,078,000.00</b>	<b>1.9361</b>	<b>1.7951</b>	<b>545,246,684.43</b>	<b>(2,939,411.75)</b>	<b>2,713,341.57</b>	<b>542,307,272.68</b>	<b>539,651,652.01</b>	<b>(2,655,620.67)</b>

##### **MUNICIPAL DEBT**

###### **ORANGE COUNTY POB 2017A**

###### **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	397,572.28	80,540,000.00	80,474,762.60	(65,237.40)
<b>Subtotal for ORANGE COUNTY POB 2017A:</b>															

###### **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	145,255.00	20,000,000.00	19,997,600.00	(2,400.00)
<b>Subtotal for ORANGE COUNTY POB 2018:</b>															

###### **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	961,787.89	118,448,000.00	118,513,146.40	65,146.40
<b>COUNTY OF ORANGE /</b>															

###### **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	1,007,521.98	118,448,000.00	118,596,060.00	148,060.00
<b>COUNTY OF ORANGE /</b>															

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**Issuer / Broker**

### **UNITED STATES DOLLAR**

#### Extended Fund

#### **MUNICIPAL DEBT**

##### **ORANGE COUNTY POB 2018A**

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	1,030,397.72	118,449,000.00	118,650,363.30	201,363.30
<b>Subtotal for ORANGE COUNTY POB 2018A:</b>							<b>355,345,000.00</b>	<b>2.1863</b>	<b>2.1866</b>	<b>355,345,000.00</b>	<b>0.00</b>	<b>2,999,707.59</b>	<b>355,345,000.00</b>	<b>355,759,569.70</b>	<b>414,569.70</b>
<b>Subtotal for MUNICIPAL DEBT:</b>							<b>455,885,000.00</b>	<b>2.0483</b>	<b>2.0485</b>	<b>455,885,000.00</b>	<b>0.00</b>	<b>3,542,534.87</b>	<b>455,885,000.00</b>	<b>456,231,932.30</b>	<b>346,932.30</b>

#### **U. S. TREASURIES**

##### **TREASURY BOND**

##### **US TREASURY N/B / BNP PARIBAS FINANCE**

957594	5/15/18	5/15/19	912828KQ2	AA+	Aaa	AAA	20,000,000.00	3.1250	2.3380	20,154,687.50	(7,204.62)	28,872.28	20,147,482.88	20,158,593.80	11,110.92
<b>Subtotal for TREASURY BOND:</b>							<b>20,000,000.00</b>	<b>3.1250</b>	<b>2.3380</b>	<b>20,154,687.50</b>	<b>(7,204.62)</b>	<b>28,872.28</b>	<b>20,147,482.88</b>	<b>20,158,593.80</b>	<b>11,110.92</b>

##### **TREASURY BOND - ME**

##### **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	(692,290.68)	189,538.04	50,096,771.82	49,945,312.50	(151,459.32)
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##### **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	144,638.37	105,978.26	49,984,482.12	49,862,304.50	(122,177.62)
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##### **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	(151,524.70)	27,173.91	25,038,904.99	24,919,922.00	(118,982.99)
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##### **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	(322,646.80)	76,086.96	50,114,853.20	49,942,383.00	(172,470.20)
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##### **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	(540,297.57)	91,467.39	22,716,108.68	22,702,968.86	(13,139.82)
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##### **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	(48,080.01)	8,315.22	2,065,279.37	2,063,906.26	(1,373.11)
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##### **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	(245,091.39)	1,707.65	50,077,174.11	49,793,945.50	(283,228.61)
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##### **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	(246,576.89)	1,707.65	50,077,641.86	49,793,945.50	(283,696.36)
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##### **US TREASURY N/B / BARCLAYS CAPITAL**

831817	3/11/16	1/15/19	912828N63	AA+	Aaa	AAA	32,000,000.00	1.1250	1.0824	32,038,750.00	(30,254.81)	136,243.09	32,008,495.19	31,799,375.04	(209,120.15)
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##### **US TREASURY N/B / CITIGROUP GLOBAL MARKETS**

834720	3/30/16	1/15/19	912828N63	AA+	Aaa	AAA	26,800,000.00	1.1250	0.9184	26,952,843.75	(118,712.14)	114,103.59	26,834,131.61	26,631,976.60	(202,155.01)
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##### **US TREASURY N/B / CITIGROUP GLOBAL MARKETS**

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
870224	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8568	50,591,796.88	(400,849.37)	173,743.21	50,190,947.51	49,691,406.50	(499,541.01)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
870225	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8958	50,546,875.00	(370,421.86)	173,743.21	50,176,453.14	49,691,406.50	(485,046.64)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
834991	3/31/16	3/31/19	912828C65	AA+	Aaa	AAA	11,300,000.00	1.6250	0.9224	11,534,386.72	(169,529.02)	31,105.87	11,364,857.70	11,244,382.87	(120,474.83)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
897275	5/1/17	3/31/19	912828W97	AA+	Aaa	AAA	50,000,000.00	1.2500	1.2561	49,994,140.63	3,319.47	105,874.32	49,997,460.10	49,601,562.50	(395,897.60)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
913614	8/10/17	3/31/19	912828W97	AA+	Aaa	AAA	20,000,000.00	1.2500	1.3174	19,978,125.00	10,791.18	42,349.73	19,988,916.18	19,840,625.00	(148,291.18)
<b>US TREASURY N/B / DEUTSCHE</b>															
914267	8/15/17	3/31/19	912828W97	AA+	Aaa	AAA	15,000,000.00	1.2500	1.3326	14,980,078.13	9,742.57	31,762.30	14,989,820.70	14,880,468.75	(109,351.95)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
920110	9/20/17	3/31/19	912828W97	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3614	24,958,007.81	19,149.04	52,937.16	24,977,156.85	24,800,781.25	(176,375.60)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
940401	1/30/18	3/31/19	912828SN1	AA+	Aaa	AAA	27,000,000.00	1.5000	1.9765	26,852,343.75	42,386.03	68,606.56	26,894,729.78	26,841,269.43	(53,460.35)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
840041	5/2/16	4/30/19	912828D23	AA+	Aaa	AAA	30,500,000.00	1.6250	0.9539	31,102,851.56	(419,183.15)	43,097.83	30,683,668.41	30,328,437.50	(355,230.91)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
840264	5/3/16	4/30/19	912828D23	AA+	Aaa	AAA	7,345,000.00	1.6250	0.8982	7,502,228.91	(109,282.73)	10,378.81	7,392,946.18	7,303,684.38	(89,261.81)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
916416	8/28/17	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3231	24,969,726.56	13,747.12	27,173.91	24,983,473.68	24,774,414.00	(209,059.68)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
940207	1/29/18	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.9926	24,771,484.38	61,639.08	27,173.91	24,833,123.46	24,774,414.00	(58,709.46)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
882924	1/31/17	5/31/19	912828SX9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.3007	49,798,828.13	115,022.98	1,536.89	49,913,851.11	49,440,429.50	(473,421.61)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO.</b>															
920759	9/25/17	5/31/19	912828XS4	AA+	Aaa	AAA	40,000,000.00	1.2500	1.4102	39,893,750.00	43,158.65	1,366.12	39,936,908.65	39,602,343.60	(334,565.05)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
944993	2/28/18	5/31/19	912828SX9	AA+	Aaa	AAA	25,000,000.00	1.1250	2.1410	24,687,500.00	63,594.09	768.44	24,751,094.09	24,720,214.75	(30,879.34)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
897276	5/1/17	6/30/19	912828TC4	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3008	39,743,750.00	128,449.37	167,955.80	39,872,199.37	39,453,906.40	(418,292.97)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
905031	6/20/17	6/30/19	912828WS5	AA+	Aaa	AAA	30,000,000.00	1.6250	1.3760	30,148,828.13	(69,587.21)	204,696.13	30,079,240.92	29,788,476.60	(290,764.32)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 08-Jun-2018 10:19 am

Print Date: 08-Jun-2018

As at date: 08-Jun-2018

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

**As of 31-May-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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
907330	6/30/17	6/30/19	912828XV7	AA+	Aaa	AAA	50,000,000.00	1.2500	1.3752	49,876,953.13	56,635.27	262,430.94	49,933,588.40	49,450,195.50	(483,392.90)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
882927	1/31/17	7/31/19	912828WW6	AA+	Aaa	AAA	50,000,000.00	1.6250	1.3476	50,339,843.75	(181,299.74)	271,581.49	50,158,544.01	49,609,375.00	(549,169.01)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
926800	11/1/17	7/31/19	912828K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	55,251.67	229,799.72	49,889,236.05	49,468,750.00	(420,486.05)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
960139	5/31/18	8/31/19	912828D80	AA+	Aaa	AAA	13,000,000.00	1.6250	2.3384	12,886,250.00	248.91	574.05	12,886,498.91	12,885,488.33	(1,010.58)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
916417	8/28/17	9/30/19	912828F39	AA+	Aaa	AAA	50,000,000.00	1.7500	1.3580	50,402,343.75	(146,067.13)	148,224.04	50,256,276.62	49,606,445.50	(649,831.12)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
926799	11/1/17	4/30/20	912828K58	AA+	Aaa	AAA	5,000,000.00	1.3750	1.6684	4,964,257.81	8,317.61	5,978.26	4,972,575.42	4,902,050.80	(70,524.62)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
937820	1/12/18	6/30/20	912828XH8	AA+	Aaa	AAA	35,000,000.00	1.6250	2.0508	34,643,164.06	55,507.81	219,958.56	34,698,671.87	34,424,414.15	(274,257.72)
<b>US TREASURY N/B / DEUTSCHE</b>															
939794	1/25/18	6/30/20	912828VJ6	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	9,508.00	65,780.38	9,943,101.75	9,885,546.90	(57,554.85)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
939795	1/25/18	7/31/20	912828VP2	AA+	Aaa	AAA	20,000,000.00	2.0000	2.1554	19,924,218.75	10,483.90	133,701.66	19,934,702.65	19,805,468.80	(129,233.85)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940934	2/1/18	7/31/20	912828VP2	AA+	Aaa	AAA	47,000,000.00	2.0000	2.2507	46,715,429.69	37,484.56	311,602.21	46,752,914.25	46,542,851.68	(210,062.57)
<b>US TREASURY N/B / DEUTSCHE</b>															
939577	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1393	50,591,796.88	(81,102.78)	353,109.14	50,510,694.10	50,164,062.50	(346,631.60)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940010	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2005	23,237,187.50	(32,066.12)	162,430.20	23,205,121.38	23,075,468.75	(129,652.63)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
940198	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2217	35,341,796.88	(45,254.05)	247,176.40	35,296,542.83	35,114,843.75	(181,699.08)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
940400	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2100	29,291,132.81	(38,273.93)	204,803.30	29,252,858.88	29,095,156.25	(157,702.63)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
944994	2/28/18	8/31/20	912828L32	AA+	Aaa	AAA	40,000,000.00	1.3750	2.3622	39,046,875.00	96,875.00	138,994.57	39,143,750.00	39,037,500.00	(106,250.00)
<b>US TREASURY N/B / DEUTSCHE</b>															
939793	1/25/18	9/15/20	912828V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1750	24,498,046.88	66,128.68	67,368.09	24,564,175.56	24,389,648.50	(174,527.06)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 08-Jun-2018 10:19 am

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As at date: 08-Jun-2018

## Investment Inventory with Market Value by Entity & Instrument

### Extended Fund, County and Educational Money Market Funds

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**As of 31-May-2018**

\* Market values provided by Bloomberg & Northern Trust

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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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
940677	1/31/18	9/15/20	9128282V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2626	6,062,921.88	17,313.62	16,707.29	6,080,235.50	6,048,632.83	(31,602.67)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
940197	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2515	24,435,546.88	71,207.93	58,230.87	24,506,754.81	24,375,000.00	(131,754.81)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
940200	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	45,000,000.00	1.3750	2.2177	44,022,656.25	123,295.67	104,815.57	44,145,951.92	43,875,000.00	(270,951.92)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
940935	2/1/18	9/30/20	912828VZ0	AA+	Aaa	AAA	32,000,000.00	2.0000	2.2720	31,776,250.00	27,623.46	108,415.30	31,803,873.46	31,647,500.16	(156,373.30)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940199	1/29/18	10/31/20	912828L99	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2655	24,409,179.69	72,237.47	29,891.30	24,481,417.16	24,343,750.00	(137,667.16)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
940676	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2646	25,238,281.25	(28,294.44)	28,030.78	25,209,986.81	25,067,382.75	(142,604.06)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
940196	1/29/18	11/30/20	912828A42	AA+	Aaa	AAA	20,000,000.00	2.0000	2.2685	19,853,125.00	17,437.86	1,092.90	19,870,562.86	19,753,906.20	(116,656.66)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
940399	1/30/18	11/30/20	912828A42	AA+	Aaa	AAA	15,000,000.00	2.0000	2.2601	14,893,359.38	12,570.20	819.67	14,905,929.58	14,815,429.65	(90,499.93)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
955119	4/30/18	11/30/20	912828M98	AA+	Aaa	AAA	5,000,000.00	1.6250	2.5931	4,879,687.50	4,074.07	221.99	4,883,761.57	4,893,164.05	9,402.48
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
940013	1/26/18	12/31/20	912828N48	AA+	Aaa	AAA	25,000,000.00	1.7500	2.2487	24,648,437.50	41,398.95	152,279.01	24,689,836.45	24,523,437.50	(166,398.95)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	33,402.92	375,690.61	49,658,402.92	49,144,531.50	(513,871.42)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
939579	1/24/18	4/30/22	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	83,975.59	81,521.74	49,062,491.22	48,562,500.00	(499,991.22)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940195	1/29/18	5/31/22	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	28,797.77	819.67	15,658,172.77	15,529,375.04	(128,797.73)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>1,764,145,000.00</b>	<b>1.6760</b>	<b>1.6174</b>	<b>1,763,388,279.64</b>	<b>(2,969,481.35)</b>	<b>5,699,119.81</b>	<b>1,760,418,798.29</b>	<b>1,748,213,444.11</b>	<b>(12,205,354.18)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>1,784,145,000.00</b>	<b>1.6922</b>	<b>1.6255</b>	<b>1,783,542,967.14</b>	<b>(2,976,685.97)</b>	<b>5,727,992.09</b>	<b>1,780,566,281.17</b>	<b>1,768,372,037.91</b>	<b>(12,194,243.26)</b>
<b>Total Extended Fund :</b>							<b>6,664,032,807.38</b>	<b>1.5743</b>	<b>1.5571</b>	<b>6,665,364,005.93</b>	<b>(8,124,399.13)</b>	<b>24,053,600.73</b>	<b>6,657,239,606.80</b>	<b>6,615,441,734.15</b>	<b>(41,797,872.65)</b>
<b>Net Asset Value (NAV):</b>															
<b>Total Investments:</b>							<b>9,448,357,094.12</b>	<b>1.2283</b>	<b>1.6179</b>	<b>9,442,439,978.47</b>	<b>(8,637,977.60)</b>	<b>28,614,611.37</b>	<b>9,436,194,988.09</b>	<b>9,394,818,939.70</b>	<b>(41,376,048.39)</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 08-Jun-2018 10:19 am

Print Date: 08-Jun-2018

As at date: 08-Jun-2018

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## Investment Inventory with Market Value by Entity & Instrument

### Extended Fund, County and Educational Money Market Funds

**As of 31-May-2018**

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\* Market values provided by Bloomberg & Northern Trust

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

#### **Report Parameters**

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

Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund

Bank Accounts [Account Name] include list GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC...

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 05-Jun-2018 03:29 pm

Print Date: 05-Jun-2018

As at date: 05-Jun-2018

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

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**As of 31-May-2018**

\* Market values provided by Bloomberg & Northern Trust

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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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>100-GF-Tax Ex-Non AMT</u></b>															
<b>FUNDS</b>															
<b>GS FIN TAX FREE-GF 100</b>															
	3/15/18		AAAm	Aaa-mf	NR		0.00	0.4216		0.00	0.00	0.00	0.00	0.00	0.00
<b>Subtotal for FUNDS:</b>															
<b>Total 100-GF-Tax Ex-Non AMT :</b>															
<b>Net Asset Value (NAV):</b>															
<b><u>283-John Wayne Airport</u></b>															
<b>FUNDS</b>															
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	6/1/18		AAAm	Aaa-mf	AAAmf		10,006.71	1.6700	10,006.71	0.00	0.00	0.00	10,006.71	10,006.71	0.00
<b>GOLDMAN SACHS - JWA MMF</b>															
	6/1/18		AAAm	Aaa-mf	NR		26,842.14	1.6500	26,842.14	0.00	0.00	0.00	26,842.14	26,842.14	0.00
<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>															
	6/1/18		AAAm	Aaa-mf	NR		214,176.67	1.6860	214,176.67	0.00	0.00	0.00	214,176.67	214,176.67	0.00
<b>Subtotal for FUNDS:</b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
952039	4/11/18	6/13/18	313385YAB	A-1+	P-1	NR	5,000,000.00	1.6400	4,985,650.00	0.00	11,616.67	4,997,266.67	4,996,965.00	(301.67)	
<b>FED FARM CR BK / FTN FINANCIAL</b>															
955346	5/1/18	7/3/18	313313YW2	A-1+	P-1	F1+	2,000,000.00	1.7400	1,993,910.00	0.00	2,996.67	1,996,906.67	1,996,680.00	(226.67)	
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
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	7,575.00	1,495,275.00	1,494,960.00	(315.00)	
<b>FHLB DISC CORP / DEUTSCHE</b>															
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	10,606.63	1,958,560.26	1,957,872.95	(687.31)	
<b>Subtotal for DISCOUNT NOTES:</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
934941	12/22/17	6/8/18	313373UU4	AA+	Aaa	NR	2,000,000.00	2.7500	1.5001	2,011,266.00	(10,790.93)	24,291.67	2,000,475.07	2,000,420.00	(55.07)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
932774	12/11/17	6/13/18	3137EABP3	AA+	Aaa	AAA	2,000,000.00	4.8750	1.4962	2,033,906.38	(31,670.79)	45,500.00	2,002,235.59	2,001,780.00	(455.59)
<b>FREDDIE MAC / DEUTSCHE</b>															
951536	4/9/18	6/13/18	3137EABP3	AA+	Aaa	AAA	900,000.00	4.8750	1.7000	904,978.83	(4,045.30)	6,337.50	900,933.53	900,801.00	(132.53)

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<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b><u>283-John Wayne Airport</u></b>																
<b>GOVERNMENT AGENCY</b>																
<b>GOVT AGENCY-FIX-30/360</b>																
<b>FANNIE MAE / FTN FINANCIAL</b>																
911145	7/26/17	7/20/18	3135G0E33	AA+	Aaa	AAA	1,000,000.00	1.1250	1.2639	998,646.00	1,166.58	4,093.75	999,812.58	999,030.00	(782.58)	
<b>FREDDIE MAC / FTN FINANCIAL</b>																
923524	10/12/17	7/27/18	3134G8Y60	AA+	Aaa	AAA	1,000,000.00	1.0000	1.3616	997,158.00	2,283.57	3,444.44	999,441.57	998,280.00	(1,161.57)	
<b>FREDDIE MAC / DEUTSCHE</b>																
936920	1/8/18	7/27/18	3134G92H9	AA+	Aaa	AAA	2,300,000.00	0.8500	1.6581	2,289,811.00	7,321.74	6,733.89	2,297,132.74	2,298,712.00	1,579.26	
<b>FED FARM CR BK / MORGAN STANLEY</b>																
949815	3/29/18	12/5/18	3133EGM69	AA+	Aaa	AAA	2,500,000.00	1.1000	2.0678	2,483,650.00	4,120.73	4,736.11	2,487,770.73	2,487,050.00	(720.73)	
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>								<b>11,700,000.00</b>	<b>2.2622</b>	<b>1.6352</b>	<b>11,719,416.21</b>	<b>(31,614.40)</b>	<b>95,137.36</b>	<b>11,687,801.81</b>	<b>11,686,073.00</b>	<b>(1,728.81)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>								<b>22,165,000.00</b>	<b>1.1941</b>	<b>1.6657</b>	<b>22,134,629.84</b>	<b>(31,614.40)</b>	<b>127,932.33</b>	<b>22,135,810.41</b>	<b>22,132,550.95</b>	<b>(3,259.46)</b>
<b>U. S. TREASURIES</b>																
<b>TREASURY BILL</b>																
<b>US TREASURY N/B / BNP PARIBAS</b>																
958168	5/17/18	8/16/18	912796NQ8	AA+	Aaa	AAA	4,250,000.00		1.8825	4,229,776.21	0.00	3,333.59	4,229,776.21	4,233,234.13	3,457.92	
<b>US TREASURY N/B / BNP PARIBAS FINANCE</b>																
947688	3/15/18	9/13/18	912796NV7	AA+	Aaa	AAA	2,000,000.00		1.8970	1,980,819.22	0.00	8,220.33	1,980,819.22	1,988,993.22	8,174.00	
<b>Subtotal for TREASURY BILL:</b>								<b>6,250,000.00</b>	<b>0.0000</b>	<b>1.8871</b>	<b>6,210,595.43</b>	<b>0.00</b>	<b>11,553.92</b>	<b>6,210,595.43</b>	<b>6,222,227.35</b>	<b>11,631.92</b>
<b>TREASURY BOND</b>																
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
946761	3/9/18	7/15/18	912828XK1	AA+	Aaa	AAA	2,000,000.00	0.8750	1.7955	1,993,515.63	4,255.37	4,060.78	1,997,771.00	1,997,578.12	(192.88)	
<b>Subtotal for TREASURY BOND:</b>								<b>2,000,000.00</b>	<b>0.8750</b>	<b>1.7955</b>	<b>1,993,515.63</b>	<b>4,255.37</b>	<b>4,060.78</b>	<b>1,997,771.00</b>	<b>1,997,578.12</b>	<b>(192.88)</b>
<b>TREASURY BOND - ME</b>																
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>																
946230	3/7/18	6/30/18	912828R93	AA+	Aaa	AAA	1,300,000.00	0.6250	1.7482	1,295,378.91	3,455.77	1,930.25	1,298,834.68	1,298,679.69	(154.99)	
<b>US TREASURY N/B / BNP PARIBAS</b>																
958390	5/18/18	6/30/18	912828R93	AA+	Aaa	AAA	5,000,000.00	0.6250	1.9059	4,992,382.81	2,480.02	1,208.56	4,994,862.83	4,994,921.90	59.07	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
931420	12/1/17	7/31/18	912828S68	AA+	Aaa	AAA	2,000,000.00	0.7500	1.5190	1,989,843.75	7,638.17	5,013.81	1,997,481.92	1,996,250.00	(1,231.92)	
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>																
942713	2/14/18	8/31/18	912828C3	AA+	Aaa	AAA	1,000,000.00	0.7500	1.8406	994,179.69	3,145.32	1,895.38	997,325.01	997,031.25	(293.76)	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
959188	5/24/18	8/31/18	912828RE2	AA+	Aaa	AAA	3,500,000.00	1.5000	1.9312	3,495,898.44	331.44	1,141.30	3,496,229.88	3,496,171.88	(58.01)	

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>283-John Wayne Airport</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
939039	1/22/18	11/15/18	912828M64	AA+	Aaa	AAA	2,100,000.00	1.2500	1.8138	2,090,484.38	4,165.09	1,212.64	2,094,649.47	2,092,289.07	(2,360.40)
<b>US TREASURY N/B / DEUTSCHE</b>															
940668	1/31/18	11/15/18	912810EB0	AA+	Aaa	AAA	1,945,000.00	9.0000	1.8251	2,053,494.53	(45,582.77)	8,086.55	2,007,911.76	2,007,148.84	(762.92)
<b>US TREASURY N/B / BNP PARIBAS</b>															
956247	5/7/18	3/31/19	912828W97	AA+	Aaa	AAA	3,500,000.00	1.2500	2.2514	3,468,964.84	2,365.48	2,988.39	3,471,330.32	3,472,109.38	779.06
<b>Subtotal for TREASURY BOND - ME:</b>															
<b>Subtotal for U. S. TREASURIES:</b>															
<b>Total 283-John Wayne Airport :</b>															
<b>Net Asset Value (NAV):</b>															
<b>505-Foothill Rnch 87-4 DS</b>															
<b>REPURCHASE AGREEMENTS</b>															
<b>BAYERISCHE LANDESBK-REPO</b>															
<b>BAYERISCHE LANDESBK GIRO /</b>															
26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	19,743.38	1,081,500.00	1,081,500.00	0.00
<b>Subtotal for BAYERISCHE LANDESBK-REPO:</b>															
<b>Subtotal for REPURCHASE AGREEMENTS:</b>															
<b>Total 505-Foothill Rnch 87-4 DS :</b>															
<b>Net Asset Value (NAV):</b>															
<b>650-CCCD SERIES 2017E</b>															
<b>FUNDS</b>															
<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>															
6/1/18															
NR															
285,740.61															
1.5879															
285,740.61															
0.00															
<b>Subtotal for FUNDS:</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / DEUTSCHE</b>															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	89.41	21,243.06	1,997,669.41	1,924,260.00	(73,409.41)
<b>FANNIE MAE / TD SECURITIES</b>															

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<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b>650-CCCD SERIES 2017E</b>																
<b>GOVERNMENT AGENCY</b>																
<b>GOVT AGENCY-FIX-30/360</b>																
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(18,654.08)	4,166.67	1,984,024.42	1,924,050.00	(59,974.42)	
<b>FED FARM CR BK / BANK OF AMERICA</b>																
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	117.17	24,502.22	1,996,697.17	1,943,180.00	(53,517.17)	
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>																
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(14,819.24)	21,375.00	2,073,342.76	2,054,347.50	(18,995.26)	
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>																
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(12,126.17)	31,250.00	2,684,993.83	2,684,060.00	(933.83)	
<b>FED FARM CR BK / MORGAN STANLEY</b>																
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	115.36	1,490.69	246,493.81	252,557.10	6,063.29	
<b>FED FARM CR BK / MORGAN STANLEY</b>																
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	48.17	293.02	143,371.70	139,257.51	(4,114.19)	
<b>FED FARM CR BK / MORGAN STANLEY</b>																
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(0.30)	3,163.89	500,023.44	493,180.00	(6,843.44)	
<b>FED FARM CR BK / MORGAN STANLEY</b>																
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(419.99)	2,238.13	297,122.43	292,045.72	(5,076.71)	
<b>FED FARM CR BK / FTN FINANCIAL</b>																
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	566.46	16,465.00	1,964,026.46	1,961,600.00	(2,426.46)	
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>																
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(1,767.63)	6,299.44	2,145,852.37	2,071,980.00	(73,872.37)	
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>								<b>14,165,000.00</b>	<b>4.3960</b>	<b>3.1466</b>	<b>16,080,468.64</b>	<b>(46,850.84)</b>	<b>132,487.12</b>	<b>16,033,617.80</b>	<b>15,740,517.83</b>	<b>(293,099.97)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>								<b>14,165,000.00</b>	<b>4.3960</b>	<b>3.1466</b>	<b>16,080,468.64</b>	<b>(46,850.84)</b>	<b>132,487.12</b>	<b>16,033,617.80</b>	<b>15,740,517.83</b>	<b>(293,099.97)</b>
<b>U. S. TREASURIES</b>																
<b>TREASURY BOND</b>																
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>																
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(4,002.48)	14,730.66	1,827,696.74	1,830,234.38	2,537.64	
<b>Subtotal for TREASURY BOND:</b>								<b>1,500,000.00</b>	<b>4.5000</b>	<b>2.9081</b>	<b>1,831,699.22</b>	<b>(4,002.48)</b>	<b>14,730.66</b>	<b>1,827,696.74</b>	<b>1,830,234.38</b>	<b>2,537.64</b>
<b>TREASURY BOND - ME</b>																
<b>US TREASURY N/B / MORGAN STANLEY</b>																
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	3,151.75	13,176.80	1,911,276.75	1,905,781.26	(5,495.49)	
<b>Subtotal for TREASURY BOND - ME:</b>								<b>2,000,000.00</b>	<b>2.2500</b>	<b>2.8307</b>	<b>1,908,125.00</b>	<b>3,151.75</b>	<b>13,176.80</b>	<b>1,911,276.75</b>	<b>1,905,781.26</b>	<b>(5,495.49)</b>
<b>Subtotal for U. S. TREASURIES:</b>								<b>3,500,000.00</b>	<b>3.2143</b>	<b>2.8639</b>	<b>3,739,824.22</b>	<b>(850.73)</b>	<b>27,907.46</b>	<b>3,738,973.49</b>	<b>3,736,015.64</b>	<b>(2,957.86)</b>
<b>Total 650-CCCD SERIES 2017E :</b>								<b>17,950,740.61</b>	<b>4.0956</b>	<b>3.0667</b>	<b>20,106,033.47</b>	<b>(47,701.57)</b>	<b>160,394.58</b>	<b>20,058,331.90</b>	<b>19,762,274.08</b>	<b>(296,057.83)</b>

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**Issuer / Broker**

### **UNITED STATES DOLLAR**

**Net Asset Value (NAV):**

**0.985240**

### **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	(13,636.34)	18,503.33	3,500,320.54	3,498,495.00	(1,825.54)
<b>FANNIE MAE / MORGAN STANLEY</b>															
794633	7/30/15	2/19/19	3135G0ZA4	AA+	Aaa	AAA	3,500,000.00	1.8750	1.3317	3,565,765.00	(52,498.88)	18,593.75	3,513,266.12	3,491,810.00	(21,456.12)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	NR	3,500,000.00	1.6250	1.4650	3,520,986.46	(15,371.00)	26,383.68	3,505,615.46	3,475,325.00	(30,290.46)
<b>FANNIE MAE / MORGAN STANLEY</b>															
794635	7/30/15	1/21/20	3135G0A78	AA+	Aaa	AAA	3,320,000.00	1.6250	1.6180	3,320,996.00	(631.23)	19,481.94	3,320,364.77	3,278,168.00	(42,196.77)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
794638	7/30/15	7/29/20	3130ASZ77	AA+	Aaa	NR	3,500,000.00	1.8300	1.7810	3,508,150.38	(4,625.65)	21,705.83	3,503,524.73	3,435,810.00	(67,714.73)
<b>FANNIE MAE / DEUTSCHE</b>															
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	8,010.50	3,038.19	3,488,130.50	3,371,305.00	(116,825.50)
<b>FANNIE MAE / TD SECURITIES</b>															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	2,624.36	28,388.89	3,492,939.86	3,419,762.50	(73,177.36)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>24,320,000.00</b>	<b>1.6322</b>	<b>1.5286</b>	<b>24,400,290.22</b>	<b>(76,128.24)</b>	<b>136,095.61</b>	<b>24,324,161.98</b>	<b>23,970,675.50</b>	<b>(353,486.48)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>24,320,000.00</b>	<b>1.6322</b>	<b>1.5286</b>	<b>24,400,290.22</b>	<b>(76,128.24)</b>	<b>136,095.61</b>	<b>24,324,161.98</b>	<b>23,970,675.50</b>	<b>(353,486.48)</b>

#### **U. S. TREASURIES**

##### **TREASURY BOND - ME**

###### **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	9,469.84	16,085.98	3,489,150.31	3,396,367.21	(92,783.11)
<b>US TREASURY N/B / DEUTSCHE</b>															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	2,677.07	25,718.23	3,487,091.13	3,378,046.88	(109,044.26)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	4,291.08	6,086.96	3,450,560.61	3,402,109.38	(48,451.24)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>10,500,000.00</b>	<b>1.7083</b>	<b>1.8936</b>	<b>10,410,364.06</b>	<b>16,437.99</b>	<b>47,891.17</b>	<b>10,426,802.05</b>	<b>10,176,523.46</b>	<b>(250,278.60)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>10,500,000.00</b>	<b>1.7083</b>	<b>1.8936</b>	<b>10,410,364.06</b>	<b>16,437.99</b>	<b>47,891.17</b>	<b>10,426,802.05</b>	<b>10,176,523.46</b>	<b>(250,278.60)</b>
<b>Total 650-Fountain Valley SD40 :</b>							<b>34,820,000.00</b>	<b>1.6552</b>	<b>1.6387</b>	<b>34,810,654.28</b>	<b>(59,690.25)</b>	<b>183,986.78</b>	<b>34,750,964.03</b>	<b>34,147,198.96</b>	<b>(603,765.07)</b>
<b>Net Asset Value (NAV):</b>															<b>0.982626</b>
<b>Total Investments:</b>							<b>104,863,266.13</b>	<b>1.9265</b>	<b>1.9408</b>	<b>106,968,581.52</b>	<b>(156,752.33)</b>	<b>531,148.65</b>	<b>106,844,624.16</b>	<b>105,948,956.98</b>	<b>(895,667.18)</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 05-Jun-2018 03:29 pm

Print Date: 05-Jun-2018

As at date: 05-Jun-2018

**2692**

## **Investment Inventory with Market Value by Entity & Instrument**

### **John Wayne Airport Investment Fund/Non-Pooled Investments**

**As of 31-May-2018**

Page 6 of 6

User: HE

\* Market values provided by Bloomberg & Northern Trust

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

#### **Report Parameters**

Deals [Settlement Date] <= 31-May-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**  
**May 31, 2018**

County of Orange CEO / Public Finance Department Inventory of Investments with Trustees May 31, 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
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH RESERVES	60934N674	Aaa-mf	AAAm	N/R	1.37%	\$ 101,500.28	\$ 101,500.28	\$ 64.30
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	11/15/96	11/15/18	U.S. TREASURY STRIPPED	912803A8P8	N/R	N/R	N/R	0.00%	10,458.00	69,399.40	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	06/01/95	11/15/18	U.S. TREASURY STRIPPED	91283KT6	N/R	N/R	N/R	0.00%	43,923.12	291,459.84	-
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	2,318,763.98	8,433.75
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.29%	1,010,352.46	1,010,352.46	1,121.72
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.54%	3,659,063.82	3,659,063.82	4,901.39
COMMUNITY FACILITIES DISTRICTS													
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.54%	7,096,917.35	7,096,917.35	9,506.47
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.14%	617,034.91	617,034.91	606.45
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.54%	6,697,225.70	6,697,225.70	8,971.06
2016-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	1.63%	53,428,486.93	53,428,486.93	75,077.13
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.14%	87,025,625.89	87,025,625.89	85,099.30
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.14%	21,643.75	21,643.75	21.27
ASSESSMENT DISTRICTS													
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.14%	1,577,750.44	1,577,750.44	1,550.68
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO	825252570	Aaa-mf	AAAm	AAAmf	1.61%	89,528.06	89,528.06	117.47
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmf	1.14%	448,800.37	448,800.37	438.32
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.14%	1,527,921.69	1,527,921.69	1,501.70
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.54%	37,511.67	37,511.67	54.88
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.14%	1,563,264.81	1,563,264.81	1,536.45
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.54%	0.73	0.73	-
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.14%	831,606.63	831,606.63	817.34
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	*9AMMF05B2	A1	AA-	AA	0.25%	9,338,329.78	9,338,329.78	1,103.63
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.54%	4,102,207.63	4,102,207.63	4,186.16
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmf	1.62%	6,721,178.91	6,721,178.91	10,372.89
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.32%	2,344.15	2,344.15	2.52
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	46,514,664.47	-
2017A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.54%	16,125.33	16,125.33	20.91
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.54%	2,196.84	2,196.84	2.94
TEETER PLAN OBLIGATION NOTES													
	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.29%	89,951.61	89,951.61	3.36
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>											<b>\$ 210,110,660.13</b>	<b>\$ 235,200,857.43</b>	<b>\$ 215,512.09</b>

\* 9AMMF05B2 is an US Bank internal identifier.

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

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>MONEY MARKET FUNDS</b>							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.32%	\$ 2,344.15	\$ 2,344.15	\$ 2.52
FEDERATED US TREASURY CASH RESERVES			60934N674	1.37%	101,500.28	101,500.28	64.30
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.14%	93,164,848.12	93,164,848.12	91,133.19
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.29%	1,100,304.07	1,100,304.07	1,125.08
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.54%	21,611,249.07	21,611,249.07	27,643.81
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.14%	448,800.37	448,800.37	438.32
INVESCO STT TREASURY PORTFOLIO			825252570	1.61%	89,528.06	89,528.06	117.47
US BANK MONEY MARKET DEPOSIT ACCOUNT			*9AMMF05B2	0.25%	9,338,329.78	9,338,329.78	1,103.63
FED GOVT OBLI FD-IS			60934N104	1.62%	6,721,178.91	6,721,178.91	10,372.89
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	1.63%	53,428,486.93	53,428,486.93	75,077.13
<b>SUB-TOTAL MONEY MARKET FUNDS</b>					186,006,569.74	186,006,569.74	207,078.34
<b>US TREASURIES</b>							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,318,763.98	8,433.75
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	69,399.40	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	291,459.84	-
<b>SUB-TOTAL US TREASURIES</b>					2,612,618.22	2,679,623.22	8,433.75
<b>GOVERNMENT SECURITIES</b>							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	21,491,472.17	46,514,664.47	-
<b>SUB-TOTAL US GOVERNMENT SECURITIES</b>					21,491,472.17	46,514,664.47	-
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>					<b>\$ 210,110,660.13</b>	<b>\$ 235,200,857.43</b>	<b>\$ 215,512.09</b>

\* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting  
Date: 06/04/2018

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<b><u>2009A AIRPORT REVENUE BONDS</u></b>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.60% 31846V567		\$ 74,424.46	\$ 74,424.46	\$ 1,602,065.67	\$ 1,602,065.67	\$ 1,230,400.18	\$ 1,230,400.18
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% Dated: 4/2/2018 Par Value: \$4,424,000.00 Discount \$25,143.01 Accrued Interest: \$5,407.94 CUSIP: 912828T42	9/30/2018	4,405,684.64	4,398,856.99				
		\$4,480,109.10	\$4,473,281.45	\$1,602,065.67	\$1,602,065.67	\$1,230,400.18	\$1,230,400.18
<b><u>2009B AIRPORT REVENUE BONDS</u></b>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.60% 31846V567		\$ 3,087,159.83	\$ 3,087,159.83	\$ 6,018,233.67	\$ 6,018,233.67	\$ 2,054,433.91	\$ 2,054,433.91
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% Dated: 4/2/2018 Par Value: \$6,536,000.00 Discount \$37,146.18 Accrued Interest: \$7,989.19 CUSIP: 912828T42	9/30/2018	6,508,940.96	6,498,853.82				
		\$ 9,596,100.79	\$ 9,586,013.65	\$ 6,018,233.67	\$ 6,018,233.67	\$ 2,054,433.91	\$ 2,054,433.91

**WELLS FARGO BANK**

Cash - Market Rate and Checking Account      N/A      \$ 2,286,881.70      \$ 2,286,881.70  
(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 May 31, 2018**

	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current Outstanding	Market Value**
<b>COUNTY OF ORANGE</b>								
Taxable Pension Obligation Bonds, 2017 Series A	01/13/17	06/29/18	1.48%	NR	\$ 80,540,000	Extended Fund*	\$ 80,540,000	\$ 80,474,763
Taxable Pension Obligation Bonds, 2018	01/12/18	07/31/18	1.88%	NR	20,000,000	Extended Fund*	20,000,000	19,997,600
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	10/31/18	2.10%	NR	118,448,000	Extended Fund*	118,448,000	118,513,146
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	118,448,000	Extended Fund*	118,448,000	118,596,060
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	<u>118,449,000</u>	Extended Fund*	<u>118,449,000</u>	<u>118,650,363</u>
					<b>\$ 455,885,000</b>		<b>\$ 455,885,000</b>	<b>\$ 456,231,932</b>

\* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 48.44%

Orange County Educational Investment Pool – 51.56%

\*\*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**

<b>Temporary Transfer-from OCEIP</b>	<b>Transfer Date</b>	<b>Maturity</b>	<b>Int Rate*</b>	<b>Original Amount</b>	<b>Principal Paydown</b>	<b>Principal Outstanding</b>
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	0.78%	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	0.78%	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
<b>Total Temporary Transfers</b>				<b>\$ 747,700,000</b>		<b>\$ 747,700,000</b>
						<b>\$ -</b>

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

\*\* Temporary Transfers are authorized by California Constitution Article XVI, and OC Board of Supervisors Resolutions 11-195, 13-016 and 15-016.

These transactions are reported in the County's books as Due to/From other Governmental Entities within the School Fund #650.

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

**Transaction Date From 01-May-2018 To 31-May-2018**

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret)	Settlement
												(Gain) / Loss
<b>Fund: County Money Mkt Fnd</b>												
896148	MICROSOFT CORP	/BNY Mellon Capital Market	MTN				1.0000 / 1.2196					
				5/1/2018	5/1/2018	INT		0.00	0.00	0.00	(20,890.00)	20,890.00
				5/1/2018	5/1/2018	MAT		(4,178,000.00)	(4,168,729.02)	0.00	(9,270.98)	4,178,000.00
903818	MICROSOFT CORP	/GREAT PACIFIC SECURITIES	MTN				1.0000 / 1.3030					
				5/1/2018	5/1/2018	INT		0.00	0.00	0.00	(12,610.00)	12,610.00
				5/1/2018	5/1/2018	MAT		(2,522,000.00)	(2,515,303.11)	0.00	(6,696.89)	2,522,000.00
954815	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.6200 / 1.6203					
				5/1/2018	5/1/2018	MAT		(14,500,000.00)	(14,497,390.00)	0.00	(2,610.00)	14,500,000.00
955345	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				1.7500 / 1.7567					
				7/18/2018	5/1/2018	PURC		5,000,000.00	4,981,041.67	0.00	0.00	(4,981,041.67)
955561	FREDDIE DISCOUNT	/Mizuho Securities USA Inc	AGDN				1.7900 / 1.7976					
				7/26/2018	5/2/2018	PURC		5,000,000.00	4,978,868.06	0.00	0.00	(4,978,868.06)
955562	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				1.7600 / 1.7673					
				7/26/2018	5/2/2018	PURC		5,000,000.00	4,979,222.22	0.00	0.00	(4,979,222.22)
893665	APPLE INC.	/BNY Mellon Capital Market	MTN				1.0000 / 1.2617					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(18,475.00)	18,475.00
				5/3/2018	5/3/2018	MAT		(3,695,000.00)	(3,684,727.90)	0.00	(10,272.10)	3,695,000.00
893843	APPLE INC.	/UBS FINANCIAL SERVICES	MTN				1.0000 / 1.2618					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				5/3/2018	5/3/2018	MAT		(5,000,000.00)	(4,986,200.00)	0.00	(13,800.00)	5,000,000.00
900836	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.0000 / 1.2957					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				5/3/2018	5/3/2018	MAT		(5,000,000.00)	(4,986,200.00)	0.00	(13,800.00)	5,000,000.00
904583	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.0000 / 1.3332					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(40,595.00)	40,595.00
				5/3/2018	5/3/2018	MAT		(8,119,000.00)	(8,095,373.71)	0.00	(23,626.29)	8,119,000.00

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<b>Fund: County Money Mkt Fnd</b>												
907914	APPLE INC.	/MORGAN STANLEY	MTN				1.0000 / 1.3958					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				5/3/2018	5/3/2018	MAT		(5,000,000.00)	(4,983,750.00)	0.00	(16,250.00)	5,000,000.00
924003	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.3000 / 1.4746					
				11/3/2018	5/3/2018	INT		0.00	0.00	0.00	(62,062.00)	62,062.00
931566	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.3000 / 1.7404					
				11/3/2018	5/3/2018	INT		0.00	0.00	0.00	(65,754.00)	65,754.00
934217	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN				1.0000 / 1.5700					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
				5/3/2018	5/3/2018	MAT		(7,500,000.00)	(7,483,800.00)	0.00	(16,200.00)	7,500,000.00
944514	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN				1.0000 / 1.8800					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(5,690.00)	5,690.00
				5/3/2018	5/3/2018	MAT		(1,138,000.00)	(1,136,189.57)	0.00	(1,810.43)	1,138,000.00
948562	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN A360				2.0370 / 1.8500					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(26,745.49)	26,745.49
				5/3/2018	5/3/2018	MAT		(5,311,000.00)	(5,312,153.07)	0.00	1,153.07	5,311,000.00
952483	APPLE INC.	/JP MORGAN CHASE & CO	MTN A360				2.0370 / 1.7778					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(5,292.70)	5,292.70
				5/3/2018	5/3/2018	MAT		(1,051,000.00)	(1,051,147.14)	0.00	147.14	1,051,000.00
954680	APPLE INC.	/JP MORGAN CHASE & CO	MTN A360				2.0370 / 1.7459					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(13,027.79)	13,027.79
				5/3/2018	5/3/2018	MAT		(2,587,000.00)	(2,587,142.29)	0.00	142.29	2,587,000.00
955810	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				0.7500 / 1.8003					
				7/18/2018	5/3/2018	PURC		4,510,000.00	4,499,906.62	9,865.63	0.00	(4,509,772.25)
955814	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8000 / 1.8075					
				7/25/2018	5/3/2018	PURC		1,900,000.00	1,892,115.00	0.00	0.00	(1,892,115.00)

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<b>Fund: County Money Mkt Fnd</b>													
945695 FHLB DISC CORP	/FTN FINANCIAL	AGDN		5/4/2018	5/4/2018	MAT	1.6000 / 1.6043		(10,000,000.00)	(9,973,333.33)	0.00	(26,666.67)	10,000,000.00
952046 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		5/4/2018	5/4/2018	MAT	1.6350 / 1.6367		(32,000,000.00)	(31,966,573.33)	0.00	(33,426.67)	32,000,000.00
956074 FHLB DISC CORP	/FTN FINANCIAL	AGDN		6/29/2018	5/4/2018	PURC	1.7540 / 1.7588	10,000,000.00		9,972,715.56	0.00	0.00	(9,972,715.56)
950881 FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN		5/7/2018	5/7/2018	MAT	1.6550 / 1.6575		(15,000,000.00)	(14,977,243.75)	0.00	(22,756.25)	15,000,000.00
951543 FHLB DISC CORP	/UBS	AGDN		5/9/2018	5/9/2018	MAT	1.6600 / 1.6623		(5,000,000.00)	(4,993,083.33)	0.00	(6,916.67)	5,000,000.00
956724 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN		7/20/2018	5/9/2018	PURC	1.7900 / 1.7964		2,700,000.00	2,690,334.00	0.00	0.00	(2,690,334.00)
956725 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		6/1/2018	5/9/2018	PURC	1.6700 / 1.6718		5,100,000.00	5,094,558.58	0.00	0.00	(5,094,558.58)
956727 US TREASURY N/B	/BARCLAYS CAPITAL	TBILL		5/24/2018	5/9/2018	PURC	1.6500 / 1.6511		4,000,000.00	3,997,250.00	0.00	0.00	(3,997,250.00)
956729 US TREASURY N/B	/DEUTSCHE	TBILL		5/10/2018	5/9/2018	PURC	1.6270 / 1.6271		2,000,000.00	1,999,909.61	0.00	0.00	(1,999,909.61)
934466 US TREASURY N/B	/Mizuho Securities USA Inc	TBILL		5/10/2018	5/10/2018	MAT	1.3950 / 1.4027		(15,000,000.00)	(14,918,043.75)	0.00	(81,956.25)	15,000,000.00
934931 US TREASURY N/B	/JEFFERIES & COMPANY	TBILL		5/10/2018	5/10/2018	MAT	1.3975 / 1.4051		(10,000,000.00)	(9,946,040.97)	0.00	(53,959.03)	10,000,000.00
942080 US TREASURY N/B	/JEFFERIES & COMPANY	TBILL		5/10/2018	5/10/2018	MAT	1.4860 / 1.4916		(10,000,000.00)	(9,962,437.20)	0.00	(37,562.80)	10,000,000.00
944712 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		5/10/2018	5/10/2018	MAT	1.6300 / 1.6353		(25,000,000.00)	(24,918,500.00)	0.00	(81,500.00)	25,000,000.00
944714 US TREASURY N/B	/FTN FINANCIAL	TBILL		5/10/2018	5/10/2018	MAT	1.5700 / 1.5749		(10,000,000.00)	(9,968,600.00)	0.00	(31,400.00)	10,000,000.00

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<b>Fund: County Money Mkt Fnd</b>												
946225 FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN			1.6150	/ 1.6197						
950454 US TREASURY N/B	/BNY Mellon Capital Market	TBILL		5/10/2018	5/10/2018	MAT	1.6400	/ 1.6428	(10,000,000.00)	(9,971,288.89)	0.00	(28,711.11) 10,000,000.00
951132 FHLB DISC CORP	/FTN FINANCIAL	AGDN		5/10/2018	5/10/2018	MAT	1.6550	/ 1.6577	(25,000,000.00)	(24,956,722.22)	0.00	(43,277.78) 25,000,000.00
951344 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL		5/10/2018	5/10/2018	MAT	1.6310	/ 1.6335	(10,000,000.00)	(9,983,909.72)	0.00	(16,090.28) 10,000,000.00
956729 US TREASURY N/B	/DEUTSCHE	TBILL		5/10/2018	5/10/2018	MAT	1.6270	/ 1.6271	(35,000,000.00)	(34,946,086.39)	0.00	(53,913.61) 35,000,000.00
956940 FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1		5/10/2018	5/10/2018	MAT	0.9400	/ 1.7026	(2,000,000.00)	(1,999,909.61)	0.00	(90.39) 2,000,000.00
956941 US TREASURY N/B	/DEUTSCHE	TRBDME		6/20/2018	5/10/2018	PURC	1.3750	/ 1.8529	5,000,000.00	4,995,500.00	18,277.78	0.00 (5,013,777.78)
952044 FHLB DISC CORP	/FTN FINANCIAL	AGDN		7/31/2018	5/10/2018	PURC	1.6300	/ 1.6322	6,000,000.00	5,993,437.50	22,562.15	0.00 (6,015,999.65)
944709 FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN		5/11/2018	5/11/2018	MAT	1.5900	/ 1.5954	(37,000,000.00)	(36,949,741.67)	0.00	(50,258.33) 37,000,000.00
957385 FREDDIE MAC	/BNY Mellon Capital Market	AGNF1		5/14/2018	5/14/2018	MAT	0.8500	/ 1.8501	(5,000,000.00)	(4,983,216.67)	0.00	(16,783.33) 5,000,000.00
957386 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		7/27/2018	5/14/2018	PURC	1.6700	/ 1.6703	5,000,000.00	4,989,595.00	12,631.94	0.00 (5,002,226.94)
957387 FHLB DISC CORP	/DEUTSCHE	AGDN		5/18/2018	5/14/2018	PURC	1.6300	/ 1.6307	1,100,000.00	1,099,795.89	0.00	0.00 (1,099,795.89)
957388 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		5/24/2018	5/14/2018	PURC	1.6400	/ 1.6406	5,000,000.00	4,997,736.11	0.00	0.00 (4,997,736.11)
957589 FHLB DISC CORP	/DEUTSCHE	AGDN		5/22/2018	5/14/2018	PURC	1.8300	/ 1.8371	5,000,000.00	4,998,177.78	0.00	0.00 (4,998,177.78)

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<b>Fund: County Money Mkt Fnd</b>												
957591 FHLB DISC CORP	/TD SECURITIES	AGDN		7/30/2018	5/15/2018	PURC	1.8100 / 1.8147	20,000,000.00	19,922,733.32	0.00	0.00	(19,922,733.33)
957894 FNMA DISCOUNT	/FTN FINANCIAL	AGDN		7/6/2018	5/15/2018	PURC	1.8300 / 1.8370	9,000,000.00	8,976,470.00	0.00	0.00	(8,976,470.00)
957895 FHLB DISC CORP	/FTN FINANCIAL	AGDN		7/30/2018	5/16/2018	PURC	1.8480 / 1.8533	15,000,000.00	14,942,812.50	0.00	0.00	(14,942,812.50)
958169 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN		7/11/2018	5/16/2018	PURC	1.8600 / 1.8668	10,000,000.00	9,971,253.33	0.00	0.00	(9,971,253.33)
958170 FHLB DISC CORP	/FTN FINANCIAL	AGDN		7/26/2018	5/17/2018	PURC	1.8500 / 1.8571	15,000,000.00	14,945,750.00	0.00	0.00	(14,945,750.00)
957386 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		7/30/2018	5/17/2018	PURC	1.6700 / 1.6703	10,000,000.00	9,961,972.22	0.00	0.00	(9,961,972.22)
897524 FANNIE MAE	/FTN FINANCIAL	AGNF1		5/18/2018	5/18/2018	MAT		(1,100,000.00)	(1,099,795.89)	0.00	(204.11)	1,100,000.00
				5/21/2018	5/21/2018	INT	0.8750 / 1.1816	0.00	0.00	0.00	(12,503.75)	12,503.75
				5/21/2018	5/21/2018	MAT		(2,858,000.00)	(2,848,854.40)	0.00	(9,145.60)	2,858,000.00
899213 FANNIE MAE	/FTN FINANCIAL	AGNF1		5/21/2018	5/21/2018	INT	0.8750 / 1.2176	0.00	0.00	0.00	(17,500.00)	17,500.00
				5/21/2018	5/21/2018	MAT		(4,000,000.00)	(3,986,080.00)	0.00	(13,920.00)	4,000,000.00
952249 FHLB DISC CORP	/FTN FINANCIAL	AGDN		5/21/2018	5/21/2018	MAT	1.6250 / 1.6279	(22,000,000.00)	(21,961,270.83)	0.00	(38,729.17)	22,000,000.00
951133 FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				MAT	1.6800 / 1.6837					
				5/22/2018	5/22/2018	MAT		(10,000,000.00)	(9,978,066.67)	0.00	(21,933.33)	10,000,000.00
957388 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				MAT	1.6400 / 1.6406					
				5/22/2018	5/22/2018	MAT		(5,000,000.00)	(4,998,177.78)	0.00	(1,822.22)	5,000,000.00
954419 FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				MAT	1.6750 / 1.6772					
				5/23/2018	5/23/2018	MAT		(2,000,000.00)	(1,997,394.44)	0.00	(2,605.56)	2,000,000.00
946470 US TREASURY N/B	/BNY Mellon Capital Market	TBILL				MAT	1.6355 / 1.6412					
				5/24/2018	5/24/2018	MAT		(5,000,000.00)	(4,982,509.24)	0.00	(17,490.76)	5,000,000.00
947147 US TREASURY N/B	/BNY Mellon Capital Market	TBILL				MAT	1.6490 / 1.6545					

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Fund:	County Money Mkt Fnd												
				5/24/2018	5/24/2018	MAT		(2,000,000.00)	(1,993,404.00)	0.00	(6,596.00)	2,000,000.00	
948333	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.7600 / 1.7656						
956727	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	5/24/2018	5/24/2018	MAT		(12,000,000.00)	(11,961,866.67)	0.00	(38,133.33)	12,000,000.00	
957387	FHLB DISC CORP	/DEUTSCHE	AGDN	5/24/2018	5/24/2018	MAT		(4,000,000.00)	(3,997,250.00)	0.00	(2,750.00)	4,000,000.00	
952045	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	5/24/2018	5/24/2018	MAT		(5,000,000.00)	(4,997,736.11)	0.00	(2,263.89)	5,000,000.00	
950880	FHLB DISC CORP	/DEUTSCHE	AGDN	5/29/2018	5/29/2018	MAT		(25,000,000.00)	(24,945,000.00)	0.00	(55,000.00)	25,000,000.00	
951824	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	5/30/2018	5/30/2018	MAT		(10,000,000.00)	(9,973,555.56)	0.00	(26,444.44)	10,000,000.00	
934464	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				1.0000 / 1.4586		(1,600,000.00)	(1,596,288.89)	0.00	(3,711.11)	1,600,000.00
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(75,000.00)	75,000.00	
				5/31/2018	5/31/2018	MAT		(15,000,000.00)	(14,969,531.25)	0.00	(30,468.75)	15,000,000.00	
944989	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				1.0000 / 1.9711						
944991	US TREASURY N/B	/TD SECURITIES	TBILL	11/30/2018	5/31/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00	
945952	US TREASURY N/B	/TD SECURITIES	TRBDME	5/31/2018	5/31/2018	MAT		(10,000,000.00)	(9,958,740.56)	0.00	(41,259.44)	10,000,000.00	
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(35,000.00)	35,000.00	
				5/31/2018	5/31/2018	MAT		(8,000,000.00)	(7,985,000.00)	0.00	(15,000.00)	8,000,000.00	
947144	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.0000 / 1.7178						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(10,000.00)	10,000.00	
				5/31/2018	5/31/2018	MAT		(2,000,000.00)	(1,996,875.00)	0.00	(3,125.00)	2,000,000.00	
948125	US TREASURY N/B	/DEUTSCHE	TRBDME				0.8750 / 1.7891						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(21,875.00)	21,875.00	
				5/31/2018	5/31/2018	MAT		(5,000,000.00)	(4,990,820.31)	0.00	(9,179.69)	5,000,000.00	

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												(Gain) / Loss
<b>Fund: County Money Mkt Fnd</b>												
950651 US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME			1.0000	/ 1.7071						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				5/31/2018	5/31/2018	MAT		(10,000,000.00)	(9,988,671.87)	0.00	(11,328.13)	10,000,000.00
951135 US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME			1.0000	/ 1.6561						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				5/31/2018	5/31/2018	MAT		(50,000,000.00)	(49,949,218.75)	0.00	(50,781.25)	50,000,000.00
951538 US TREASURY N/B	/DEUTSCHE	TRBDME			1.0000	/ 1.6792						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(170,000.00)	170,000.00
				5/31/2018	5/31/2018	MAT		(34,000,000.00)	(33,966,796.86)	0.00	(33,203.14)	34,000,000.00
951542 US TREASURY N/B	/FTN FINANCIAL	TBILL			1.6450	/ 1.6489						
				5/31/2018	5/31/2018	MAT		(15,000,000.00)	(14,964,358.33)	0.00	(35,641.67)	15,000,000.00
<b>Sub Total:</b>								<b>(430,849,000.00)</b>	<b>(430,108,945.07)</b>	<b>63,337.50</b>	<b>(2,244,420.69)</b>	<b>432,290,028.25</b>
<b>Fund: Extended Fund</b>												
880381 COUNTY OF ORANGE	/	OCPOB2017			1.4609	/ 1.4612						
				5/1/2018	5/1/2018	INT		0.00	0.00	0.00	(346,963.75)	346,963.75
				5/1/2018	5/1/2018	MAT		(95,000,000.00)	(95,000,000.00)	0.00	0.00	95,000,000.00
955348 FED FARM CR BK	/FTN FINANCIAL	AGNF1			1.9500	/ 2.5165						
				1/10/2020	5/1/2018	PURC		22,545,000.00	22,334,429.70	135,551.81	0.00	(22,469,981.51)
955349 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1			2.3750	/ 2.4473						
				9/13/2019	5/1/2018	PURC		45,000,000.00	44,955,900.00	142,500.00	0.00	(45,098,400.00)
955563 FED FARM CR BK	/BNY Mellon Capital Market	AGNF1			2.3500	/ 2.7255						
				2/12/2021	5/2/2018	PURC		7,000,000.00	6,930,000.00	36,555.56	0.00	(6,966,555.56)
783479 APPLE INC.	/MORGAN STANLEY	MTN			1.0000	/ 1.2600						
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(65,000.00)	65,000.00
				5/3/2018	5/3/2018	MAT		(13,000,000.00)	(12,903,118.16)	0.00	(96,881.84)	13,000,000.00
783480 APPLE INC.	/MORGAN STANLEY	MTN			1.0000	/ 1.2561						
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
				5/3/2018	5/3/2018	MAT		(25,000,000.00)	(24,816,500.00)	0.00	(183,500.00)	25,000,000.00
792446 APPLE INC.	/DAIWA CAPITAL MARKETS	MTN			1.0000	/ 1.3879						

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<b>Fund:</b>	<b>Extended Fund</b>											
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				5/3/2018	5/3/2018	MAT	1.0000 / 1.4609	(10,000,000.00)	(9,894,300.00)	0.00	(105,700.00)	10,000,000.00
797118	APPLE INC.	/JEFFERIES & COMPANY	MTN									
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				5/3/2018	5/3/2018	MAT	1.0000 / 1.3992	(10,000,000.00)	(9,877,400.00)	0.00	(122,600.00)	10,000,000.00
797355	APPLE INC.	/DAIWA CAPITAL MARKETS	MTN									
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				5/3/2018	5/3/2018	MAT	1.0000 / 1.4102	(10,000,000.00)	(9,893,800.00)	0.00	(106,200.00)	10,000,000.00
797356	APPLE INC.	/MORGAN STANLEY	MTN									
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(45,000.00)	45,000.00
				5/3/2018	5/3/2018	MAT	1.3000 / 1.3341	(9,000,000.00)	(8,901,810.00)	0.00	(98,190.00)	9,000,000.00
811289	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN									
				11/3/2018	5/3/2018	INT	2.0000 / 2.3786	0.00	0.00	0.00	(227,500.00)	227,500.00
940669	MICROSOFT CORP	/BARCLAYS CAPITAL	MTN									
				11/3/2020	5/3/2018	INT	2.0000 / 2.3744	0.00	0.00	0.00	(47,500.00)	47,500.00
940672	MICROSOFT CORP	/BARCLAYS CAPITAL	MTN									
				11/3/2020	5/3/2018	INT	3.3750 / 2.5930	0.00	0.00	0.00	(102,500.00)	102,500.00
955811	FED HM LN BK BD	/DEUTSCHE	AGNF1									
				6/12/2020	5/3/2018	PURC	2.3500 / 2.7319	20,000,000.00	20,318,518.00	264,375.00	0.00	(20,582,893.00)
955812	FED FARM CR BK	/MORGAN STANLEY	AGNF1									
				2/12/2021	5/3/2018	PURC	2.3500 / 2.7278	16,190,000.00	16,025,509.60	85,604.63	0.00	(16,111,114.23)
955813	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1									
				2/12/2021	5/3/2018	PURC	2.2500 / 2.8922	50,000,000.00	49,497,500.00	264,375.00	0.00	(49,761,875.00)
956075	APPLE INC.	/UBS	MTN									
				2/23/2021	5/4/2018	PURC	1.8000 / 2.6671	10,000,000.00	9,828,100.00	44,375.00	0.00	(9,872,475.00)
956076	APPLE INC.	/JP MORGAN CHASE & CO.	MTN									
				5/11/2020	5/4/2018	PURC	2.1000 / 1.6876	10,000,000.00	9,830,600.00	86,500.00	0.00	(9,917,100.00)
874437	APPLE INC.	/BNY Mellon Capital Market	MTN									

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<b>Fund:</b>	<b>Extended Fund</b>											
880386	APPLE INC.	/BNY Mellon Capital Market	MTN	5/6/2019	5/6/2018	INT	2.1000 / 1.6239	0.00	0.00	0.00	(70,255.50)	70,255.50
885009	APPLE INC.	/BNY Mellon Capital Market	MTN	5/6/2019	5/6/2018	INT	2.1000 / 1.5517	0.00	0.00	0.00	(73,500.00)	73,500.00
889402	APPLE INC.	/JP MORGAN CHASE & CO	MTN	5/6/2019	5/6/2018	INT	2.1000 / 1.6824	0.00	0.00	0.00	(105,000.00)	105,000.00
893147	APPLE INC.	/TD SECURITIES	MTN	5/6/2019	5/6/2018	INT	2.1000 / 1.5601	0.00	0.00	0.00	(52,500.00)	52,500.00
898356	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1	5/6/2019	5/6/2018	INT	1.5500 / 1.5688	0.00	0.00	0.00	(54,747.00)	54,747.00
916419	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	5/8/2020	5/8/2018	INT	1.4500 / 1.4460	0.00	0.00	0.00	(387,500.00)	387,500.00
928375	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN	11/8/2019	5/8/2018	INT	1.9500 / 1.9869	0.00	0.00	0.00	(72,500.00)	72,500.00
956076	APPLE INC.	/JP MORGAN CHASE & CO.	MTN	11/10/2020	5/10/2018	INT	1.8000 / 2.6671	0.00	0.00	0.00	(48,750.00)	48,750.00
940012	APPLE INC.	/JP MORGAN CHASE & CO	MTN	5/11/2020	5/11/2018	INT	2.0000 / 2.3636	0.00	0.00	0.00	(90,000.00)	90,000.00
950452	APPLE INC.	/RBC	MTN	11/13/2020	5/13/2018	INT	2.0000 / 2.6470	0.00	0.00	0.00	(60,000.00)	60,000.00
774634	BERKSHIRE HATHAWAY INC	/MORGAN STANLEY	MTN	5/15/2018	5/15/2018	INT	5.4000 / 1.1030	0.00	0.00	0.00	(675,027.00)	675,027.00
792448	BERKSHIRE HATHAWAY INC	/MORGAN STANLEY	MTN	5/15/2018	5/15/2018	MAT		(25,001,000.00)	(28,265,880.59)	0.00	3,264,880.59	25,001,000.00
							1.3000 / 1.3510					
								0.00	0.00	0.00	(110,500.00)	110,500.00
								(17,000,000.00)	(16,976,030.00)	0.00	(23,970.00)	17,000,000.00

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<b>Fund: Extended Fund</b>												
871866 FED HM LN BK BD	/BANK OF AMERICA	AGNF1			11/15/2019	5/15/2018	INT	1.3750 / 1.3829	0.00	0.00	0.00	(343,750.00)
871867 FED HM LN BK BD	/BANK OF AMERICA	AGNF1			11/15/2019	5/15/2018	INT	1.3750 / 1.3829	0.00	0.00	0.00	343,750.00
878363 FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1			11/15/2019	5/15/2018	INT	1.3750 / 1.4929	0.00	0.00	0.00	(343,750.00)
940011 US TREASURY N/B	/DEUTSCHE	TRBDME			11/15/2019	5/15/2018	INT	9.0000 / 1.7824	0.00	0.00	0.00	(309,375.00)
940208 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME			11/15/2018	5/15/2018	INT	9.0000 / 1.7632	0.00	0.00	0.00	(990,000.00)
940676 US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME			11/15/2018	5/15/2018	INT	2.6250 / 2.2646	0.00	0.00	0.00	(90,000.00)
957594 US TREASURY N/B	/BNP PARIBAS FINANCE	TRBDI			11/15/2020	5/15/2018	INT	3.1250 / 2.3380	0.00	0.00	0.00	(328,125.00)
928973 FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1			5/15/2019	5/15/2018	PURC	1.8750 / 1.9080	20,000,000.00	20,154,687.50	0.00	0.00
928974 FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1			11/17/2020	5/17/2018	INT	1.8750 / 1.9080	0.00	0.00	0.00	(47,395.83)
958166 APPLE INC.	/JP MORGAN CHASE & CO	MTN			11/17/2020	5/17/2018	INT	2.2500 / 2.9317	0.00	0.00	0.00	(236,979.17)
958167 APPLE INC.	/JP MORGAN CHASE & CO	MTN			2/23/2021	5/17/2018	PURC	2.2500 / 2.9478	25,000,000.00	24,549,750.00	131,250.00	0.00
958388 APPLE INC.	/JP MORGAN CHASE & CO	MTN			2/23/2021	5/17/2018	PURC	2.2500 / 2.9481	5,000,000.00	4,907,850.00	26,250.00	0.00
					2/23/2021	5/18/2018	PURC		15,000,000.00	14,723,700.00	79,687.50	0.00
												(14,803,387.50)

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<b>Fund: Extended Fund</b>												
958389	APPLE INC.	/UBS FINANCIAL SERVICES	MTN				2.2500 / 2.9481					
958574	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	2/23/2021	5/18/2018	PURC	2.6250 / 2.6432	2,025,000.00	1,987,699.50	10,757.81	0.00	(1,998,457.31)
958575	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	5/28/2020	5/21/2018	PURC	2.6250 / 2.6432	20,000,000.00	19,992,800.00	0.00	0.00	(19,992,800.00)
866789	FANNIE MAE	/TD SECURITIES	AGNF1	5/28/2020	5/21/2018	PURC	1.6250 / 0.9323	10,000,000.00	9,996,400.00	0.00	0.00	(9,996,400.00)
930409	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1	11/27/2018	5/27/2018	INT	1.9000 / 1.9075	0.00	0.00	0.00	(203,125.00)	203,125.00
928434	FED HM LN BK BD	/BANK OF AMERICA NA	AGNF1	11/27/2020	5/27/2018	INT	1.3750 / 1.4691	0.00	0.00	0.00	(114,000.00)	114,000.00
928455	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	5/28/2019	5/28/2018	INT	1.3750 / 1.4691	0.00	0.00	0.00	(247,500.00)	247,500.00
842106	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	5/28/2019	5/28/2018	INT	1.0000 / 0.7882	0.00	0.00	0.00	(55,000.00)	55,000.00
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(104,500.00)	104,500.00
				5/31/2018	5/31/2018	MAT		(20,900,000.00)	(20,989,804.69)	0.00	89,804.69	20,900,000.00
842107	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.0000 / 0.7882	0.00	0.00	0.00	(250,000.00)	250,000.00
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(214,843.75)	50,000,000.00
842275	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.0000 / 0.7893	(50,000,000.00)	(50,214,843.75)	0.00	214,843.75	250,000.00
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(250,000.00)	50,000,000.00
842276	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.0000 / 0.7931	(50,000,000.00)	(50,212,890.60)	0.00	212,890.60	250,000.00
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				5/31/2018	5/31/2018	MAT		(50,000,000.00)	(50,208,984.35)	0.00	208,984.35	50,000,000.00

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<b>Fund: Extended Fund</b>												
842277 US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME			1.0000	/ 0.7912						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(220,000.00)	220,000.00
				5/31/2018	5/31/2018	MAT		(44,000,000.00)	(44,185,625.00)	0.00	185,625.00	44,000,000.00
868926 US TREASURY N/B	/CASTLE OAK SECURITIES	TRBDME			1.2500	/ 0.9366						
				11/30/2018	5/31/2018	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
868927 US TREASURY N/B	/TD SECURITIES	TRBDME			1.2500	/ 0.9347						
				11/30/2018	5/31/2018	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
868928 US TREASURY N/B	/TD SECURITIES	TRBDME			1.2500	/ 0.9385						
				11/30/2018	5/31/2018	INT		0.00	0.00	0.00	(87,500.00)	87,500.00
882924 US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME			1.1250	/ 1.3007						
				5/31/2019	5/31/2018	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
920759 US TREASURY N/B	/JP MORGAN CHASE & CO.	TRBDME			1.2500	/ 1.4102						
				5/31/2019	5/31/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
940195 US TREASURY N/B	/BNY Mellon Capital Market	TRBDME			1.8750	/ 2.4410						
				5/31/2022	5/31/2018	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
940196 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME			2.0000	/ 2.2685						
				11/30/2020	5/31/2018	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
940399 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME			2.0000	/ 2.2601						
				11/30/2020	5/31/2018	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
944993 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME			1.1250	/ 2.1410						
				5/31/2019	5/31/2018	INT		0.00	0.00	0.00	(140,625.00)	140,625.00
955119 US TREASURY N/B	/BANK OF AMERICA	TRBDME			1.6250	/ 2.5931						
				11/30/2020	5/31/2018	INT		0.00	0.00	0.00	(40,625.00)	40,625.00
960136 FED HM LN BK BD	/MORGAN STANLEY	AGNF1			2.6250	/ 2.4740						
				5/28/2020	5/31/2018	PURC		10,000,000.00	10,028,400.00	7,291.67	0.00	(10,035,691.67)

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<b>Fund: Extended Fund</b>												
960137 FED HM LN BK BD	/MORGAN STANLEY	AGNF1			3.3750	/ 2.4620						
				6/12/2020	5/31/2018	PURC		30,000,000.00	30,537,000.00	475,312.50	0.00	(31,012,312.50)
960138 FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1			2.2500	/ 2.5891						
				1/29/2021	5/31/2018	PURC		20,000,000.00	19,824,920.00	152,500.00	0.00	(19,977,420.00)
960139 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME			1.6250	/ 2.3384						
				8/31/2019	5/31/2018	PURC		13,000,000.00	12,886,250.00	52,812.50	0.00	(12,939,062.50)
960140 FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1			2.7000	/ 2.5705						
				12/21/2020	5/31/2018	PURC		10,450,000.00	10,482,598.25	7,837.50	0.00	(10,490,435.75)
960141 APPLE INC.	/UBS FINANCIAL SERVICES	MTN			2.2500	/ 2.7000						
				2/23/2021	5/31/2018	PURC		10,000,000.00	9,881,500.00	61,250.00	0.00	(9,942,750.00)
960142 MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN			1.1000	/ 2.3986						
				8/8/2019	5/31/2018	PURC		5,000,000.00	4,924,150.00	17,263.89	0.00	(4,941,413.89)
<b>Sub Total:</b>								<b>(52,691,000.00)</b>	<b>(57,742,724.59)</b>	<b>2,082,050.37</b>	<b>(5,828,256.11)</b>	<b>61,488,930.33</b>
<b>Fund: Educational Money Mkt Fnd</b>												
896149 MICROSOFT CORP	/BNY Mellon Capital Market	MTN			1.0000	/ 1.2196						
				5/1/2018	5/1/2018	INT		0.00	0.00	0.00	(20,890.00)	20,890.00
				5/1/2018	5/1/2018	MAT		(4,178,000.00)	(4,168,729.02)	0.00	(9,270.98)	4,178,000.00
907008 MICROSOFT CORP	/DAIWA CAPITAL MARKETS	MTN			1.0000	/ 1.3448						
				5/1/2018	5/1/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				5/1/2018	5/1/2018	MAT		(10,000,000.00)	(9,971,300.00)	0.00	(28,700.00)	10,000,000.00
921681 MICROSOFT CORP	/GREAT PACIFIC SECURITIES	MTN			1.0000	/ 1.3317						
				5/1/2018	5/1/2018	INT		0.00	0.00	0.00	(10,250.00)	10,250.00
				5/1/2018	5/1/2018	MAT		(2,050,000.00)	(2,046,019.68)	0.00	(3,980.32)	2,050,000.00
955347 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN			1.8900	/ 1.9019						

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b> Educational Money Mkt Fnd												
942084FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN		8/28/2018	5/1/2018	PURC	1.5450 / 1.5505	5,000,000.00	4,968,762.50	0.00	0.00	(4,968,762.50)
943357FHLB DISC CORP	/FTN FINANCIAL	AGDN		5/2/2018	5/2/2018	MAT	1.6050 / 1.6104	(5,000,000.00)	(4,982,189.58)	0.00	(17,810.42)	5,000,000.00
949077FED HM LN BK BD	/MORGAN STANLEY	AGN FLOAT1		5/2/2018	5/2/2018	MAT	1.5280 / 1.7318	(6,000,000.00)	(5,979,937.50)	0.00	(20,062.50)	6,000,000.00
955121FED HM LN BK BD	/MORGAN STANLEY	AGN FLOAT1		5/2/2018	5/2/2018	INT		0.00	0.00	0.00	(20,455.46)	20,455.46
				5/2/2018	5/2/2018	MAT	1.5280 / 1.7017	(5,415,000.00)	(5,413,754.55)	0.00	(1,245.45)	5,415,000.00
955559FHLB DISC CORP	/MORGAN STANLEY	AGDN		5/2/2018	5/2/2018	INT		0.00	0.00	0.00	(35,527.91)	35,527.91
				5/2/2018	5/2/2018	MAT	1.6200 / 1.6201	(9,405,000.00)	(9,404,905.95)	0.00	(94.05)	9,405,000.00
955560FHLB DISC CORP	/FTN FINANCIAL	AGDN		5/3/2018	5/2/2018	PURC	1.6200 / 1.6201	22,000,000.00	21,999,010.00	0.00	0.00	(21,999,010.00)
893666APPLE INC.	/BNY Mellon Capital Market	MTN		5/3/2018	5/2/2018	PURC	1.0000 / 1.2617	50,000,000.00	49,997,750.00	0.00	0.00	(49,997,750.00)
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(18,475.00)	18,475.00
893859APPLE INC.	/UBS FINANCIAL SERVICES	MTN		5/3/2018	5/3/2018	MAT	1.0000 / 1.2618	(3,695,000.00)	(3,684,727.90)	0.00	(10,272.10)	3,695,000.00
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
900835APPLE INC.	/JP MORGAN CHASE & CO	MTN		5/3/2018	5/3/2018	MAT	1.0000 / 1.2957	(5,000,000.00)	(4,986,200.00)	0.00	(13,800.00)	5,000,000.00
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
904584APPLE INC.	/JP MORGAN CHASE & CO	MTN		5/3/2018	5/3/2018	MAT	1.0000 / 1.3332	(5,000,000.00)	(4,986,200.00)	0.00	(13,800.00)	5,000,000.00
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(30,000.00)	30,000.00
				5/3/2018	5/3/2018	MAT		(6,000,000.00)	(5,982,540.00)	0.00	(17,460.00)	6,000,000.00

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												(Gain) / Loss
<b>Fund: Educational Money Mkt Fnd</b>												
907007	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN				1.0000 / 1.3343					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(27,435.00)	27,435.00
				5/3/2018	5/3/2018	MAT		(5,487,000.00)	(5,471,627.46)	0.00	(15,372.54)	5,487,000.00
907917	APPLE INC.	/MORGAN STANLEY	MTN				1.0000 / 1.3958					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(15,000.00)	15,000.00
				5/3/2018	5/3/2018	MAT		(3,000,000.00)	(2,990,250.00)	0.00	(9,750.00)	3,000,000.00
931568	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.3000 / 1.7404					
				11/3/2018	5/3/2018	INT		0.00	0.00	0.00	(65,000.00)	65,000.00
934218	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN				1.0000 / 1.5700					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
				5/3/2018	5/3/2018	MAT		(7,500,000.00)	(7,483,800.00)	0.00	(16,200.00)	7,500,000.00
948563	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN A360				2.0370 / 1.8500					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(25,179.34)	25,179.34
				5/3/2018	5/3/2018	MAT		(5,000,000.00)	(5,001,085.55)	0.00	1,085.55	5,000,000.00
950660	APPLE INC.	/JP MORGAN CHASE & CO	MTN A360				2.0370 / 1.9000					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(3,172.60)	3,172.60
				5/3/2018	5/3/2018	MAT		(630,000.00)	(630,068.47)	0.00	68.47	630,000.00
955559	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6200 / 1.6201					
				5/3/2018	5/3/2018	INT		0.00	0.00	0.00	(990.00)	22,000,000.00
955560	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6200 / 1.6201					
				5/3/2018	5/3/2018	MAT		(22,000,000.00)	(21,999,010.00)	0.00	(2,250.00)	50,000,000.00
955808	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6200 / 1.6201					
				5/4/2018	5/3/2018	PURC		50,000,000.00	49,997,750.00	0.00	0.00	(49,997,750.00)
955809	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.6200 / 1.6201					
				5/4/2018	5/3/2018	PURC		50,000,000.00	49,997,750.00	0.00	0.00	(49,997,750.00)

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<b>Fund: Educational Money Mkt Fnd</b>												
945697 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN			5/4/2018	5/4/2018	MAT	1.6100 / 1.6143				
945942 FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN			5/4/2018	5/4/2018	MAT	1.6000 / 1.6042	(4,900,000.00)	(4,886,851.67)	0.00	(13,148.33) 4,900,000.00
955808 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN			5/4/2018	5/4/2018	MAT	1.6200 / 1.6201	(13,000,000.00)	(12,965,911.11)	0.00	(34,088.89) 13,000,000.00
955809 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN			5/4/2018	5/4/2018	MAT	1.6200 / 1.6201	(50,000,000.00)	(49,997,750.00)	0.00	(2,250.00) 50,000,000.00
956068 FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				5/4/2018	MAT	0.7000 / 1.8028	(50,000,000.00)	(49,997,750.00)	0.00	(2,250.00) 50,000,000.00
956069 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN			7/5/2018	5/4/2018	PURC	1.6350 / 1.6354	960,000.00	958,156.80	2,221.33	0.00 (960,378.13)
956070 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				5/9/2018	5/4/2018	PURC	1.6800 / 1.6827	50,000,000.00	49,988,645.85	0.00 0.00 (49,988,645.83)
956071 FHLB DISC CORP	/UBS	AGDN			6/8/2018	5/4/2018	PURC	1.6850 / 1.6874	4,600,000.00	4,592,486.67	0.00 0.00 (4,592,486.67)	
956072 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN			6/4/2018	5/4/2018	PURC	1.6700 / 1.6724	1,500,000.00	1,497,823.54	0.00 0.00 (1,497,823.54)	
956073 US TREASURY N/B	/BNP PARIBAS	TRBDME			6/4/2018	5/4/2018	PURC	1.3750 / 1.7895	4,700,000.00	4,693,241.14	0.00 0.00 (4,693,241.14)	
953006 APPLE INC.	/GREAT PACIFIC SECURITIES	MTN			6/30/2018	5/4/2018	PURC	2.1000 / 2.3122	13,000,000.00	12,991,367.18	61,229.29 0.00 (13,052,596.47)	
952995 FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN			5/6/2019	5/6/2018	INT	1.6450 / 1.6465	0.00	0.00	(36,697.50) 36,697.50	
					5/7/2018	5/7/2018	MAT		(50,000,000.00)	(49,954,305.56)	0.00 (45,694.44) 50,000,000.00	

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<b>Fund: Educational Money Mkt Fnd</b>													
952996 FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN			1.6450	/ 1.6465							
956248 US TREASURY N/B	/BNP PARIBAS	TRBDME		5/7/2018	5/7/2018	MAT	0.6250	/ 1.7501	(36,000,000.00)	(35,967,100.00)	0.00	(32,900.00)	36,000,000.00
956249 BERKSHIRE HATHAWAY INC	/JP MORGAN CHASE & CO	MTN		6/30/2018	5/7/2018	PURC	5.4000	/ 1.9507	10,000,000.00	9,983,203.12	21,926.81	0.00	(10,005,129.93)
956479 FHLB DISC CORP	/UBS	AGDN		5/15/2018	5/7/2018	PURC	1.6200	/ 1.6201	4,059,000.00	4,062,064.55	104,722.20	0.00	(4,166,786.75)
956480 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		5/9/2018	5/8/2018	PURC	1.7000	/ 1.7033	40,000,000.00	39,998,200.00	0.00	0.00	(39,998,200.00)
948108 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		6/18/2018	5/8/2018	PURC	1.7550	/ 1.7594	1,600,000.00	1,596,902.22	0.00	0.00	(1,596,902.22)
953001 FHLB DISC CORP	/TD SECURITIES	AGDN		5/9/2018	5/9/2018	MAT	1.6400	/ 1.6416	(1,300,000.00)	(1,296,767.88)	0.00	(3,232.12)	1,300,000.00
956069 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		5/9/2018	5/9/2018	MAT	1.6350	/ 1.6354	(10,000,000.00)	(9,989,977.78)	0.00	(10,022.22)	10,000,000.00
956479 FHLB DISC CORP	/UBS	AGDN		5/9/2018	5/9/2018	MAT	1.6200	/ 1.6201	(50,000,000.00)	(49,988,645.83)	0.00	(11,354.17)	50,000,000.00
956721 US TREASURY N/B	/BNP PARIBAS	TBILL		5/9/2018	5/9/2018	MAT	1.6200	/ 1.6201	(40,000,000.00)	(39,998,200.00)	0.00	(1,800.00)	40,000,000.00
956722 US TREASURY N/B	/BNP PARIBAS	TBILL		5/10/2018	5/9/2018	PURC	1.6200	/ 1.6201	30,000,000.00	29,998,650.00	0.00	0.00	(29,998,650.00)
956723 US TREASURY N/B	/BARCLAYS CAPITAL	TBILL		5/10/2018	5/9/2018	PURC	1.6200	/ 1.6201	40,000,000.00	39,998,200.00	0.00	0.00	(39,998,200.00)
956728 FANNIE MAE	/BNY Mellon Capital Market	AGNF1		5/10/2018	5/9/2018	PURC	1.1250	/ 1.8258	50,000,000.00	49,997,750.00	0.00	0.00	(49,997,750.00)
941805 US TREASURY N/B	/BANK OF AMERICA	TBILL		7/20/2018	5/9/2018	PURC	1.5050	/ 1.5108	1,380,000.00	1,378,012.80	4,700.63	0.00	(1,382,713.43)
				5/10/2018	5/10/2018	MAT			(9,000,000.00)	(8,965,385.00)	0.00	(34,615.00)	9,000,000.00

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<b>Fund: Educational Money Mkt Fnd</b>												
942081 US TREASURY N/B	/JEFFERIES & COMPANY	TBILL					1.4860 / 1.4916					
946758 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL		5/10/2018	5/10/2018	MAT	1.6015 / 1.6059	(10,000,000.00)	(9,962,437.20)	0.00	(37,562.80)	10,000,000.00
948854 FHLB DISC CORP	/UBS	AGDN		5/10/2018	5/10/2018	MAT	1.7100 / 1.7140	(8,000,000.00)	(7,977,934.89)	0.00	(22,065.11)	8,000,000.00
952997 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN		5/10/2018	5/10/2018	MAT	1.6200 / 1.6217	(10,000,000.00)	(9,976,725.00)	0.00	(23,275.00)	10,000,000.00
952998 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		5/10/2018	5/10/2018	MAT	1.6200 / 1.6217	(50,000,000.00)	(49,948,250.00)	0.00	(51,750.00)	50,000,000.00
956721 US TREASURY N/B	/BNP PARIBAS	TBILL		5/10/2018	5/10/2018	MAT	1.6200 / 1.6201	(20,000,000.00)	(19,979,300.00)	0.00	(20,700.00)	20,000,000.00
956722 US TREASURY N/B	/BNP PARIBAS	TBILL		5/10/2018	5/10/2018	MAT	1.6200 / 1.6201	(30,000,000.00)	(29,998,650.00)	0.00	(1,350.00)	30,000,000.00
956723 US TREASURY N/B	/BARCLAYS CAPITAL	TBILL		5/10/2018	5/10/2018	MAT	1.6200 / 1.6201	(40,000,000.00)	(39,998,200.00)	0.00	(1,800.00)	40,000,000.00
956939 FHLB DISC CORP	/TD SECURITIES	AGDN		5/10/2018	5/10/2018	MAT	1.6400 / 1.6406	(50,000,000.00)	(49,997,750.00)	0.00	(2,250.00)	50,000,000.00
949762 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		5/18/2018	5/10/2018	PURC	1.7100 / 1.7136	25,000,000.00	24,990,888.90	0.00	0.00	(24,990,888.89)
950451 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		5/11/2018	5/11/2018	MAT	1.6900 / 1.6931	(1,325,000.00)	(1,322,230.75)	0.00	(2,769.25)	1,325,000.00
950649 FED FARM CR BK	/BNY Mellon Capital Market	AGNF1		5/11/2018	5/11/2018	MAT		(9,000,000.00)	(8,983,522.50)	0.00	(16,477.50)	9,000,000.00
957150 FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN		5/11/2018	5/11/2018	INT		0.00	0.00	0.00	(51,500.00)	51,500.00
				5/11/2018	5/11/2018	MAT	1.6200 / 1.6203	(10,000,000.00)	(9,992,866.70)	0.00	(7,133.30)	10,000,000.00

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<b>Fund:</b>	<b>Educational Money Mkt Fnd</b>											
957151 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN		5/15/2018	5/11/2018	PURC	1.6200 / 1.6202	35,000,000.00	34,993,700.00	0.00	0.00	(34,993,700.00)
951827 FHLB DISC CORP	/MORGAN STANLEY	AGDN		5/14/2018	5/11/2018	PURC	1.6950 / 1.6977	50,000,000.00	49,993,250.00	0.00	0.00	(49,993,250.00)
952939 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		5/14/2018	5/14/2018	MAT	1.6300 / 1.6320	(2,300,000.00)	(2,296,318.08)	0.00	(3,681.92)	2,300,000.00
952942 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		5/14/2018	5/14/2018	MAT	1.6300 / 1.6320	(6,500,000.00)	(6,492,053.75)	0.00	(7,946.25)	6,500,000.00
957151 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN		5/14/2018	5/14/2018	MAT	1.6200 / 1.6202	(30,000,000.00)	(29,963,325.00)	0.00	(36,675.00)	30,000,000.00
957376 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		5/14/2018	5/14/2018	MAT	1.6600 / 1.6602	(50,000,000.00)	(49,993,250.00)	0.00	(6,750.00)	50,000,000.00
957377 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		5/16/2018	5/14/2018	PURC	1.7900 / 1.7950	1,662,000.00	1,661,846.73	0.00	0.00	(1,661,846.73)
957378 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		7/9/2018	5/14/2018	PURC	1.7900 / 1.7950	50,000,000.00	49,860,777.80	0.00	0.00	(49,860,777.78)
957379 FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN		7/9/2018	5/14/2018	PURC	1.6800 / 1.6817	5,000,000.00	4,986,077.78	0.00	0.00	(4,986,077.78)
957380 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		6/5/2018	5/14/2018	PURC	1.8250 / 1.8312	1,600,000.00	1,598,357.33	0.00	0.00	(1,598,357.33)
957381 FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN		7/20/2018	5/14/2018	PURC	1.8000 / 1.8048	10,000,000.00	9,966,034.72	0.00	0.00	(9,966,034.72)
				7/6/2018	5/14/2018	PURC		15,000,000.00	14,960,250.00	0.00	0.00	(14,960,250.00)

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<b>Fund: Educational Money Mkt Fnd</b>												
957382	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.6900 / 1.6922					
957383	FED FARM CR BK	/MORGAN STANLEY	AGNF1	6/11/2018	5/14/2018	PURC	4.9000 / 1.9431	25,000,000.00	24,967,138.90	0.00	0.00	(24,967,138.89)
901302	BERKSHIRE HATHAWAY INC	/BNY Mellon Capital Market	MTN	6/12/2018	5/14/2018	PURC	5.4000 / 1.3651	40,000.00	40,088.40	827.56	0.00	(40,915.96)
				5/15/2018	5/15/2018	INT		0.00	0.00	0.00	(107,325.00)	107,325.00
				5/15/2018	5/15/2018	MAT	1.7400 / 1.7442	(3,975,000.00)	(4,128,919.95)	0.00	153,919.95	3,975,000.00
949277	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		5/15/2018	5/15/2018	MAT	(360,000.00)	(359,130.00)	0.00	(870.00)	360,000.00
952999	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		5/15/2018	5/15/2018	1.6400 / 1.6421					
953000	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		5/15/2018	5/15/2018	MAT	(1,600,000.00)	(1,597,959.11)	0.00	(2,040.89)	1,600,000.00
956249	BERKSHIRE HATHAWAY INC	/JP MORGAN CHASE & CO	MTN		5/15/2018	5/15/2018	MAT	1.6700 / 1.6722				
					5/15/2018	5/15/2018	MAT	(1,200,000.00)	(1,198,441.33)	0.00	(1,558.67)	1,200,000.00
					5/15/2018	5/15/2018	INT	5.4000 / 1.9507	0.00	0.00	(109,593.00)	109,593.00
					5/15/2018	5/15/2018	MAT	(4,059,000.00)	(4,062,064.55)	0.00	3,064.55	4,059,000.00
957150	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				1.6200 / 1.6203					
957590	FHLB DISC CORP	/TD SECURITIES	AGDN	5/15/2018	5/15/2018	MAT	1.7000 / 1.7008	(35,000,000.00)	(34,993,700.00)	0.00	(6,300.00)	35,000,000.00
957593	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	5/25/2018	5/15/2018	PURC	1.8500 / 1.8567	4,500,000.00	4,497,875.00	0.00	0.00	(4,497,875.00)
942707	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	7/24/2018	5/15/2018	PURC	1.6100 / 1.6166	10,000,000.00	9,964,027.78	0.00	0.00	(9,964,027.78)
949074	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	5/16/2018	5/16/2018	MAT	1.7200 / 1.7244	(7,000,000.00)	(6,971,511.94)	0.00	(28,488.06)	7,000,000.00

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<b>Fund:</b>	<b>Educational Money Mkt Fnd</b>											
949271 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		5/16/2018	5/16/2018	MAT	1.7500 / 1.7543	(2,000,000.00)	(1,994,840.00)	0.00	(5,160.00)	2,000,000.00
951818 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		5/16/2018	5/16/2018	MAT	1.7000 / 1.7029	(270,000.00)	(269,330.63)	0.00	(669.37)	270,000.00
953254 FHLB DISC CORP	/BARCLAY CAPITAL	AGDN		5/16/2018	5/16/2018	MAT	1.6500 / 1.6521	(700,000.00)	(698,810.00)	0.00	(1,190.00)	700,000.00
957376 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		5/16/2018	5/16/2018	MAT	1.6600 / 1.6602	(2,000,000.00)	(1,997,433.33)	0.00	(2,566.67)	2,000,000.00
957896 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		5/16/2018	5/16/2018	MAT	1.8550 / 1.8604	(1,662,000.00)	(1,661,846.73)	0.00	(153.27)	1,662,000.00
957897 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		7/11/2018	5/16/2018	PURC	1.7000 / 1.7027	10,000,000.00	9,971,144.44	0.00	0.00	(9,971,144.44)
949757 US TREASURY N/B	/TD SECURITIES	TBILL		6/18/2018	5/16/2018	PURC	1.6300 / 1.6337	13,000,000.00	12,979,741.67	0.00	0.00	(12,979,741.67)
953527 US TREASURY N/B	/BANK OF AMERICA	TBILL		5/17/2018	5/17/2018	MAT	1.6350 / 1.6371	(10,000,000.00)	(9,977,361.11)	0.00	(22,638.89)	10,000,000.00
953550 FED FARM CR BK	/BARCLAY CAPITAL	AGN FLOAT1		5/17/2018	5/17/2018	MAT	1.9155 / 1.7888	(5,000,000.00)	(4,993,641.65)	0.00	(6,358.35)	5,000,000.00
				5/17/2018	5/17/2018	INT		0.00	0.00	0.00	(1,428.64)	1,428.64
				5/17/2018	5/17/2018	MAT		(895,000.00)	(895,091.17)	0.00	91.17	895,000.00
958171 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME					0.6250 / 1.8768					
949073 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		6/30/2018	5/17/2018	PURC	1.7200 / 1.7246	17,000,000.00	16,974,101.55	40,210.65	0.00	(17,014,312.20)
				5/18/2018	5/18/2018	MAT		(1,300,000.00)	(1,296,521.78)	0.00	(3,478.22)	1,300,000.00

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<b>Fund: Educational Money Mkt Fnd</b>												
953002 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN					1.6300 / 1.6323					
956939 FHLB DISC CORP	/TD SECURITIES	AGDN		5/18/2018	5/18/2018	MAT	1.6400 / 1.6406	(30,000,000.00)	(29,957,891.67)	0.00	(42,108.33)	30,000,000.00
958381 US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME		5/18/2018	5/18/2018	MAT	1.3750 / 1.8268	(25,000,000.00)	(24,990,888.89)	0.00	(9,111.11)	25,000,000.00
958383 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		6/30/2018	5/18/2018	PURC	1.8540 / 1.8594	30,000,000.00	29,983,593.75	157,251.38	0.00	(30,140,845.13)
958384 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		7/13/2018	5/18/2018	PURC	1.8300 / 1.8349	10,000,000.00	9,971,160.00	0.00	0.00	(9,971,160.00)
949075 FANNIE MAE	/JEFFERIES & COMPANY	AGNF1		7/10/2018	5/18/2018	PURC	0.8750 / 1.7423	15,000,000.00	14,959,587.50	0.00	0.00	(14,959,587.50)
958577 FANNIE MAE	/BNY Mellon Capital Market	AGNF1		5/21/2018	5/21/2018	INT		0.00	0.00	0.00	(44,143.75)	44,143.75
958766 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		5/21/2018	5/21/2018	MAT	1.8750 / 1.9802	(10,090,000.00)	(10,075,369.50)	0.00	(14,630.50)	10,090,000.00
958989 FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN		9/18/2018	5/21/2018	PURC	1.8600 / 1.8650	1,406,000.00	1,405,261.85	4,613.44	0.00	(1,409,875.29)
958990 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		7/13/2018	5/22/2018	PURC	1.8550 / 1.8596	13,000,000.00	12,965,073.33	0.00	0.00	(12,965,073.33)
958991 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		7/10/2018	5/23/2018	PURC	1.8550 / 1.8596	5,000,000.00	4,987,633.33	0.00	0.00	(4,987,633.33)
944075 US TREASURY N/B	/BNP PARIBAS	TBILL		7/10/2018	5/23/2018	PURC	1.8900 / 1.8951	15,000,000.00	14,962,900.01	0.00	0.00	(14,962,900.00)
944075 US TREASURY N/B	/BNP PARIBAS	TBILL		7/13/2018	5/23/2018	PURC	1.6100 / 1.6166	500,000.00	498,661.25	0.00	0.00	(498,661.25)
944075 US TREASURY N/B	/BNP PARIBAS	TBILL		5/24/2018	5/24/2018	MAT		(5,000,000.00)	(4,979,651.40)	0.00	(20,348.60)	5,000,000.00

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<b>Fund: Educational Money Mkt Fnd</b>												
949068 FHLB DISC CORP	/UBS	AGDN			5/24/2018	5/24/2018	MAT	1.7200 / 1.7251				
952478 FHLB DISC CORP	/TD SECURITIES	AGDN			5/24/2018	5/24/2018	MAT	1.6750 / 1.6782	(6,200,000.00)	(6,181,634.22)	0.00	(18,365.78) 6,200,000.00
953807 US TREASURY N/B	/BNY Mellon Capital Market	TBILL			5/24/2018	5/24/2018	MAT	1.6375 / 1.6400		(1,000,000.00)	(998,092.36)	0.00 (1,907.64) 1,000,000.00
959187 FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1			5/24/2018	5/24/2018	MAT	0.8750 / 2.0000	(19,000,000.00)	(18,970,615.97)	0.00	(29,384.03) 19,000,000.00
959189 FREDDIE MAC	/DEUTSCHE	AGNF1			10/1/2018	5/24/2018	PURC	0.8000 / 1.8305	8,000,000.00	7,967,080.00	10,305.56	0.00 (7,977,385.56)
959190 FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1			7/11/2018	5/24/2018	PURC	1.2500 / 2.0001	3,000,000.00	2,995,800.00	8,866.67	0.00 (3,004,666.67)
899219 FANNIE MAE	/FTN FINANCIAL	CALLGOVAGY			8/27/2018	5/24/2018	PURC	1.0500 / 1.2576	450,000.00	449,075.70	1,359.38	0.00 (450,435.08)
					5/25/2018	5/25/2018	INT		0.00	0.00	0.00	(10,500.00) 10,500.00
					5/25/2018	5/25/2018	MAT		(2,000,000.00)	(1,995,738.00)	0.00	(4,262.00) 2,000,000.00
949756 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN						1.7500 / 1.7549				
952480 FHLB DISC CORP	/FTN FINANCIAL	AGDN			5/25/2018	5/25/2018	MAT	1.6500 / 1.6532	(700,000.00)	(698,026.39)	0.00	(1,973.61) 700,000.00
957590 FHLB DISC CORP	/TD SECURITIES	AGDN			5/25/2018	5/25/2018	MAT	1.7000 / 1.7008	(5,600,000.00)	(5,589,220.00)	0.00	(10,780.00) 5,600,000.00
959597 FREDDIE DISCOUNT	/BNY Mellon Capital Market	AGDN			5/25/2018	5/25/2018	MAT	1.8950 / 1.9040	(4,500,000.00)	(4,497,875.00)	0.00	(2,125.00) 4,500,000.00
959600 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN			8/27/2018	5/29/2018	PURC	1.9100 / 1.9187	15,000,000.00	14,928,937.50	0.00	0.00 (14,928,937.50)
959601 FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN			8/22/2018	5/29/2018	PURC	1.8500 / 1.8559	9,500,000.00	9,457,157.64	0.00	0.00 (9,457,157.64)
959602 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN			7/30/2018	5/29/2018	PURC	1.8400 / 1.8449	10,000,000.00	9,968,138.89	0.00	0.00 (9,968,138.89)

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<b>Fund:</b> Educational Money Mkt Fnd												
959603 US TREASURY N/B	/BNY Mellon Capital Market	TBILL		7/20/2018	5/29/2018	PURC	1.7695 / 1.7739	5,000,000.00	4,986,711.11	0.00	0.00	(4,986,711.11)
944984 FHLB DISC CORP	/FTN FINANCIAL	AGDN		7/19/2018	5/29/2018	PURC	1.6690 / 1.6761	25,000,000.00	24,937,330.20	0.00	0.00	(24,937,330.21)
950874 FED HM LN BK BD	/DEUTSCHE	AGNF1		5/30/2018	5/30/2018	MAT	1.2500 / 2.0560	(1,000,000.00)	(995,781.14)	0.00	(4,218.86)	1,000,000.00
952041 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		11/30/2018	5/30/2018	INT	1.6700 / 1.6738	0.00	0.00	0.00	(9,375.00)	9,375.00
953255 FHLB DISC CORP	/BARCLAY CAPITAL	AGDN		5/30/2018	5/30/2018	MAT	1.6650 / 1.6682	(1,000,000.00)	(997,726.94)	0.00	(2,273.06)	1,000,000.00
959856 FHLB DISC CORP	/UBS	AGDN		5/30/2018	5/30/2018	MAT	1.8650 / 1.8704	(7,000,000.00)	(6,986,402.50)	0.00	(13,597.50)	7,000,000.00
959857 FHLB DISC CORP	/TD SECURITIES	AGDN		7/25/2018	5/30/2018	PURC	1.8300 / 1.8341	20,000,000.00	19,941,977.78	0.00	0.00	(19,941,977.78)
959860 FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1		7/13/2018	5/30/2018	PURC	0.9000 / 1.8302	9,000,000.00	8,979,870.00	0.00	0.00	(8,979,870.00)
959861 APPLE INC.	/CASTLE OAK SECURITIES	MTN				PURC	2.1000 / 2.3678	2,500,000.00	2,497,082.50	8,562.50	0.00	(2,505,645.00)
959862 FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1		5/6/2019	5/30/2018	PURC	0.8000 / 1.8207	5,000,000.00	4,987,675.00	7,000.00	0.00	(4,994,675.00)
937818 US TREASURY N/B	/DEUTSCHE	TBILL		7/11/2018	5/30/2018	PURC	1.4660 / 1.4743	3,500,000.00	3,495,740.50	10,811.11	0.00	(3,506,551.61)
945314 US TREASURY N/B	/BNP PARIBAS	TBILL		5/31/2018	5/31/2018	MAT	1.6410 / 1.6478	(10,000,000.00)	(9,943,396.11)	0.00	(56,603.89)	10,000,000.00
945950 FED FARM CR BK	/FTN FINANCIAL	AGDN		5/31/2018	5/31/2018	MAT	1.6400 / 1.6465	(15,000,000.00)	(14,937,778.80)	0.00	(62,221.20)	15,000,000.00
945951 FED FARM CR BK	/MORGAN STANLEY	AGDN		5/31/2018	5/31/2018	MAT	1.6400 / 1.6465	(10,000,000.00)	(9,960,822.22)	0.00	(39,177.78)	10,000,000.00
946765 US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				PURC	0.8750 / 1.6792	(10,000,000.00)	(9,960,822.22)	0.00	(39,177.78)	10,000,000.00

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<b>Fund:</b> Educational Money Mkt Fnd												
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(43,750.00)	43,750.00
				5/31/2018	5/31/2018	MAT		(10,000,000.00)	(9,981,640.62)	0.00	(18,359.38)	10,000,000.00
948848 FHLB DISC CORP	/UBS	AGDN				1.7250 / 1.7308						
				5/31/2018	5/31/2018	MAT		(10,000,000.00)	(9,966,458.33)	0.00	(33,541.67)	10,000,000.00
949072 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.0000 / 1.7183						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				5/31/2018	5/31/2018	MAT		(5,000,000.00)	(4,993,164.06)	0.00	(6,835.94)	5,000,000.00
949079 US TREASURY N/B	/DEUTSCHE	TRBDME				1.0000 / 1.7595						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
				5/31/2018	5/31/2018	MAT		(15,000,000.00)	(14,978,320.31)	0.00	(21,679.69)	15,000,000.00
949537 US TREASURY N/B	/DEUTSCHE	TRBDME				1.0000 / 1.7624						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(5,000.00)	5,000.00
				5/31/2018	5/31/2018	MAT		(1,000,000.00)	(998,632.81)	0.00	(1,367.19)	1,000,000.00
949758 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.8750 / 1.7169						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(43,750.00)	43,750.00
				5/31/2018	5/31/2018	MAT		(10,000,000.00)	(9,985,156.25)	0.00	(14,843.75)	10,000,000.00
949814 US TREASURY N/B	/DEUTSCHE	TRBDME				0.8750 / 1.7303						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(32,812.50)	32,812.50
				5/31/2018	5/31/2018	MAT		(7,500,000.00)	(7,488,867.19)	0.00	(11,132.81)	7,500,000.00
952040 US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				2.3750 / 1.6200						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(59,375.00)	59,375.00
				5/31/2018	5/31/2018	MAT		(5,000,000.00)	(5,005,078.13)	0.00	5,078.13	5,000,000.00
952476 US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.0000 / 1.6470						
				5/31/2018	5/31/2018	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
				5/31/2018	5/31/2018	MAT		(7,000,000.00)	(6,993,984.38)	0.00	(6,015.62)	7,000,000.00
952944 FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.6500 / 1.6533						
				5/31/2018	5/31/2018	MAT		(50,000,000.00)	(49,899,166.67)	0.00	(100,833.33)	50,000,000.00
952991 FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.6500 / 1.6533						
				5/31/2018	5/31/2018	MAT		(30,000,000.00)	(29,939,500.00)	0.00	(60,500.00)	30,000,000.00
952992 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.6500 / 1.6533						
				5/31/2018	5/31/2018	MAT		(50,000,000.00)	(49,899,166.67)	0.00	(100,833.33)	50,000,000.00

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<b>Fund: Educational Money Mkt Fnd</b>												
960127 US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI					0.8750 / 1.8767					
				7/15/2018	5/31/2018	PURC		15,000,000.00	14,981,250.00	49,309.39	0.00	(15,030,559.39)
960128 FHLB DISC CORP	/DEUTSCHE	AGDN		7/10/2018	5/31/2018	PURC	1.8000 / 1.8036					
								10,000,000.00	9,980,000.00	0.00	0.00	(9,980,000.00)
960129 US TREASURY N/B	/BANK OF AMERICA	TBILL					1.8875 / 1.8965					
				8/30/2018	5/31/2018	PURC		10,000,000.00	9,952,288.20	0.00	0.00	(9,952,288.20)
960130 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN					1.8200 / 1.8237					
				7/10/2018	5/31/2018	PURC		15,000,000.00	14,969,666.67	0.00	0.00	(14,969,666.67)
960131 US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI					0.8750 / 1.8453					
				7/15/2018	5/31/2018	PURC		50,000,000.00	49,939,453.10	164,364.67	0.00	(50,103,817.77)
960132 FED FARM CR BK	/Mizuho Securities USA Inc	AGDN					1.7000 / 1.7004					
								1,500,000.00	1,499,645.83	0.00	0.00	(1,499,645.83)
960133 FREDDIE MAC	/BNY Mellon Capital Market	AGNFI					0.8750 / 1.9816					
				10/12/2018	5/31/2018	PURC		10,679,000.00	10,634,468.57	12,718.39	0.00	(10,647,186.96)
<b>Sub Total:</b>								<b>(217,660,000.00)</b>	<b>(217,630,778.80)</b>	<b>671,000.96</b>	<b>(2,380,109.33)</b>	<b>219,339,887.22</b>
<b>Fund: 283-John Wayne Airport</b>												
955346 FED FARM CR BK	/FTN FINANCIAL	AGDN					1.7400 / 1.7453					
				7/3/2018	5/1/2018	PURC		2,000,000.00	1,993,910.00	0.00	0.00	(1,993,910.00)
951351 FHLB DISC CORP	/FTN FINANCIAL	AGDN		5/4/2018	5/4/2018	MAT	1.6690 / 1.6712					
								(3,000,000.00)	(2,996,105.67)	0.00	(3,894.33)	3,000,000.00
956247 US TREASURY N/B	/BNP PARIBAS	TRBDME		3/31/2019	5/7/2018	PURC	1.2500 / 2.2514					
								3,500,000.00	3,468,964.84	4,422.81	0.00	(3,473,387.65)
944985 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.6300 / 1.6356					
				5/14/2018	5/14/2018	MAT		(3,100,000.00)	(3,089,472.92)	0.00	(10,527.08)	3,100,000.00
957384 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN					1.6600 / 1.6602					
				5/16/2018	5/14/2018	PURC		2,000,000.00	1,999,815.56	0.00	0.00	(1,999,815.56)
900469 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME					1.0000 / 1.1606					

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

**Transaction Date From 01-May-2018 To 31-May-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	
<b>Fund:</b>	<b>283-John Wayne Airport</b>												
				5/15/2018	5/15/2018	INT		0.00	0.00	0.00	(5,000.00)	5,000.00	
				5/15/2018	5/15/2018	MAT	1.2500 / 1.8138	(1,000,000.00)	(998,437.50)	0.00	(1,562.50)	1,000,000.00	
939039 US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME		11/15/2018	5/15/2018	INT	9.0000 / 1.8251	0.00	0.00	0.00	(13,125.00)	13,125.00	
940668 US TREASURY N/B	/DEUTSCHE	TRBDME		11/15/2018	5/15/2018	INT	1.6400 / 1.6401	0.00	0.00	0.00	(87,525.00)	87,525.00	
957592 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		5/17/2018	5/15/2018	PURC	1.6600 / 1.6602	1,000,000.00	999,908.89	0.00	0.00	(999,908.89)	
957384 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		5/16/2018	5/16/2018	MAT		(2,000,000.00)	(1,999,815.56)	0.00	(184.44)	2,000,000.00	
950453 US TREASURY N/B	/BNY Mellon Capital Market	TBILL		5/17/2018	5/17/2018	MAT	1.6450 / 1.6484		(5,000,000.00)	(4,989,718.75)	0.00	(10,281.25)	5,000,000.00
957592 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		5/17/2018	5/17/2018	MAT	1.6400 / 1.6401		(1,000,000.00)	(999,908.89)	0.00	(91.11)	1,000,000.00
958168 US TREASURY N/B	/BNP PARIBAS	TBILL		8/16/2018	5/17/2018	PURC	1.8825 / 1.8915	4,250,000.00	4,229,776.21	0.00	0.00	(4,229,776.21)	
958390 US TREASURY N/B	/BNP PARIBAS	TRBDME		6/30/2018	5/18/2018	PURC	0.6250 / 1.9059	5,000,000.00	4,992,382.81	11,912.98	0.00	(5,004,295.79)	
933555 FANNIE MAE	/DEUTSCHE	AGNF1		5/21/2018	5/21/2018	INT	0.8750 / 1.5100	0.00	0.00	0.00	(5,578.13)	5,578.13	
				5/21/2018	5/21/2018	MAT		(1,275,000.00)	(1,271,456.58)	0.00	(3,543.42)	1,275,000.00	
958576 FHLB DISC CORP	/DAIWA	AGDN		5/23/2018	5/21/2018	PURC	1.6700 / 1.6702	1,700,000.00	1,699,842.28	0.00	0.00	(1,699,842.28)	
958576 FHLB DISC CORP	/DAIWA	AGDN		5/23/2018	5/23/2018	MAT	1.6700 / 1.6702		(1,700,000.00)	(1,699,842.28)	0.00	(157.72)	1,700,000.00
958993 US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL		5/24/2018	5/23/2018	PURC	1.6275 / 1.6276	1,700,000.00	1,699,923.15	0.00	0.00	(1,699,923.15)	
903561 FED FARM CR BK	/MORGAN STANLEY	AGDN		5/24/2018	5/24/2018	MAT	1.2100 / 1.2242		(2,000,000.00)	(1,976,741.11)	0.00	(23,258.89)	2,000,000.00
958993 US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL		5/24/2018	5/24/2018	MAT	1.6275 / 1.6276						

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

**Transaction Date From 01-May-2018 To 31-May-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
<b>Fund: 283-John Wayne Airport</b>												
959188 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME		5/24/2018	5/24/2018	MAT	1.5000 / 1.9312	(1,700,000.00)	(1,699,923.15)	0.00	(76.85)	1,700,000.00
				8/31/2018	5/24/2018	PURC		3,500,000.00	3,495,898.44	12,126.36	0.00	(3,508,024.80)
							<b>Sub Total:</b>	<b><u>2,875,000.00</u></b>	<b><u>2,858,999.77</u></b>	<b><u>28,462.15</u></b>	<b><u>(164,805.72)</u></b>	<b><u>(2,722,656.20)</u></b>
<b>Fund: 650-Fountain Valley SD40</b>												
846388 FANNIE MAE	/DEUTSCHE	AGNF1		5/6/2021	5/6/2018	INT	1.2500 / 1.3700	0.00	0.00	0.00	(21,875.00)	21,875.00
							<b>Sub Total:</b>	<b><u>0.00</u></b>	<b><u>0.00</u></b>	<b><u>0.00</u></b>	<b><u>(21,875.00)</u></b>	<b><u>21,875.00</u></b>
<b>Fund: 650-CCCD SERIES 2017E</b>												
947691 FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1					3.9100 / 3.3519					
948857 FED FARM CR BK	/MORGAN STANLEY	AGNF1		11/2/2035	5/2/2018	INT	3.1200 / 3.3373	0.00	0.00	0.00	(39,100.00)	39,100.00
935871 FANNIE MAE	/TD SECURITIES	AGNF1		11/8/2032	5/8/2018	INT	6.2500 / 2.7914	0.00	0.00	0.00	(2,293.20)	2,293.20
				5/15/2029	5/15/2018	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
							<b>Sub Total:</b>	<b><u>0.00</u></b>	<b><u>0.00</u></b>	<b><u>0.00</u></b>	<b><u>(88,268.20)</u></b>	<b><u>88,268.20</u></b>
<b>Grand Total:</b>												
							<b><u>(698,325,000.00)</u></b>	<b><u>(702,623,448.69)</u></b>	<b><u>2,844,850.98</u></b>	<b><u>(10,727,735.05)</u></b>	<b><u>710,506,332.80</u></b>	

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

**MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT**

For 01-May-2018 to 31-May-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
<b>AIM#51102-692</b>						
5/3/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	13,719,626.10		INVESCO STIC GOVERNMENT & AGENCY	955815
5/7/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	8,490,532.50		INVESCO STIC GOVERNMENT & AGENCY	956251
5/11/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	22,917,498.00		INVESCO STIC GOVERNMENT & AGENCY	957140
5/16/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(24,489,875.83)		INVESCO STIC GOVERNMENT & AGENCY	957890
5/22/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(7,914,854.00)		INVESCO STIC GOVERNMENT & AGENCY	958771
5/29/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(78,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	959604
5/30/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	43,738,646.00		INVESCO STIC GOVERNMENT & AGENCY	959854
5/31/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	60,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	960120
Sub Total Amount Per Account:				<b>38,461,572.77</b>		
<b>AIM#51103-694</b>						
5/1/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	8,110,735.50		INVESCO STIC GOVERNMENT & AGENCY	955356
5/3/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	8,391,895.00		INVESCO STIC GOVERNMENT & AGENCY	955816
5/8/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(1,812,946.22)		INVESCO STIC GOVERNMENT & AGENCY	956468
5/9/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(19,628,087.43)		INVESCO STIC GOVERNMENT & AGENCY	956715
5/10/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	52,931,932.11		INVESCO STIC GOVERNMENT & AGENCY	956934
5/11/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(1,847,758.00)		INVESCO STIC GOVERNMENT & AGENCY	957141
5/14/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(31,831,597.19)		INVESCO STIC GOVERNMENT & AGENCY	957389
5/15/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(1,064,892.78)		INVESCO STIC GOVERNMENT & AGENCY	957583
5/18/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	1,362,157.37		INVESCO STIC GOVERNMENT & AGENCY	958391
5/21/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(6,019,100.29)		INVESCO STIC GOVERNMENT & AGENCY	958572
5/23/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(1,695,664.66)		INVESCO STIC GOVERNMENT & AGENCY	958983
5/29/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(10,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	959640
Sub Total Amount Per Account:				<b>(3,103,326.59)</b>		
<b>AIM#51104-JWA</b>						
5/15/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	105,741.11		INVESCO STIC GOVERNMENT & AGENCY	957584
5/17/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	1,770,223.79		INVESCO STIC GOVERNMENT & AGENCY	958163
5/18/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(1,904,295.79)		INVESCO STIC GOVERNMENT & AGENCY	958392
5/21/2018	ACTUAL CASHFLOW	INVESCO STIC GOVERNMENT & AGENCY MONEY MARKET MUTUAL FUND	(49,264.15)		INVESCO STIC GOVERNMENT & AGENCY	958570
Sub Total Amount Per Account:				<b>(77,595.04)</b>		
<b>GS283</b>						
5/1/2018	ACTUAL CASHFLOW	GOLDMAN SACHS - JWA MMF MONEY MARKET MUTUAL FUND	(1,993,910.00)		GOLDMAN SACHS FINL SQ GOVT	955357
5/14/2018	ACTUAL CASHFLOW	GOLDMAN SACHS - JWA MMF MONEY MARKET MUTUAL FUND	1,100,184.44		GOLDMAN SACHS FINL SQ GOVT	957390

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
5/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,000,000.00		GOLDMAN SACHS FINL SQ GOVT	957892
5/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,100,000.00)		GOLDMAN SACHS FINL SQ GOVT	958394
5/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	76.85		GOLDMAN SACHS FINL SQ GOVT	958985
<b>Sub Total Amount Per Account:</b>			<b>(1,993,648.71)</b>			
<b>GS692</b>	<b>GOLDMAN SACHS - COUNTY MMF</b>					
5/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	18,046,542.17		GOLDMAN SACHS FINL SQ GOVT	957585
5/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(18,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	958393
5/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,012,985.00		GOLDMAN SACHS FINL SQ GOVT	958571
5/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,950,054.00		GOLDMAN SACHS FINL SQ GOVT	958984
5/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(17,514,800.00)		GOLDMAN SACHS FINL SQ GOVT	959605
5/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	46,765,761.69		GOLDMAN SACHS FINL SQ GOVT	960121
<b>Sub Total Amount Per Account:</b>			<b>46,260,542.86</b>			
<b>GS694</b>	<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>					
5/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,760,856.89		GOLDMAN SACHS FINL SQ GOVT	957891
5/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,460,236.20)		GOLDMAN SACHS FINL SQ GOVT	958164
5/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,078,367.67		GOLDMAN SACHS FINL SQ GOVT	958772
5/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	450,435.08		GOLDMAN SACHS FINL SQ GOVT	958994
5/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	87,146,742.65		GOLDMAN SACHS FINL SQ GOVT	959606
5/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(46,579,242.39)		GOLDMAN SACHS FINL SQ GOVT	959855
5/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(46,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	960122
<b>Sub Total Amount Per Account:</b>			<b>396,923.70</b>			
<b>LAIF - EXTENDED FUND</b>	<b>LAIF - EXTENDED FUND</b>					
5/4/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(7,671,000.00)		LOCAL AGENCY INVESTMENT FUND	956067
5/7/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	357,000.00		LOCAL AGENCY INVESTMENT FUND	956250
5/8/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	460,000.00		LOCAL AGENCY INVESTMENT FUND	956478
5/9/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(4,000,000.00)		LOCAL AGENCY INVESTMENT FUND	956717
5/10/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	4,049,000.00		LOCAL AGENCY INVESTMENT FUND	956933
5/11/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	90,000.00		LOCAL AGENCY INVESTMENT FUND	957139
5/14/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	110,000.00		LOCAL AGENCY INVESTMENT FUND	957391
5/15/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	7,000,000.00		LOCAL AGENCY INVESTMENT FUND	957587
5/17/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(29,615,000.00)		LOCAL AGENCY INVESTMENT FUND	958165
5/21/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(30,000,000.00)		LOCAL AGENCY INVESTMENT FUND	958569
5/30/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	2,149,000.00		LOCAL AGENCY INVESTMENT FUND	959853
5/31/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	57,500,000.00		LOCAL AGENCY INVESTMENT FUND	960119
<b>Sub Total Amount Per Account:</b>			<b>429,000.00</b>			
<b>MORGAN 283</b>	<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>					
5/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,000,000.00	6062	MORGAN STANLEY INST LIQUIDITY FUND	956061
5/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,473,387.65)	6242	MORGAN STANLEY INST LIQUIDITY FUND	956241
5/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(370,000.00)		MORGAN STANLEY INST LIQUIDITY FUND	958573
5/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	191,975.20	9202	MORGAN STANLEY INST LIQUIDITY FUND	959201
<b>Sub Total Amount Per Account:</b>			<b>(651,412.45)</b>			
<b>MORGAN 692</b>	<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>					

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
5/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,273,366.67)	5359	MORGAN STANLEY INST LIQUIDITY FUND	955358
5/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,318,460.16	5555	MORGAN STANLEY INST LIQUIDITY FUND	955554
5/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(22,563,329.56)	6066	MORGAN STANLEY INST LIQUIDITY FUND	956065
5/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,999,042.00)	6465	MORGAN STANLEY INST LIQUIDITY FUND	956464
5/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,639,202.19)	6707	MORGAN STANLEY INST LIQUIDITY FUND	956706
5/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,862,135.43)	6928	MORGAN STANLEY INST LIQUIDITY FUND	956927
5/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,840,611.94)	7400	MORGAN STANLEY INST LIQUIDITY FUND	957372
5/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(29,600,621.22)	8152	MORGAN STANLEY INST LIQUIDITY FUND	958151
5/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(38,574,482.81)	8380	MORGAN STANLEY INST LIQUIDITY FUND	958379
5/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,367,964.00	9198	MORGAN STANLEY INST LIQUIDITY FUND	959197
5/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	60,151,809.00	9235	MORGAN STANLEY INST LIQUIDITY FUND	959234
5/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,000,000.00)	9639	MORGAN STANLEY INST LIQUIDITY FUND	959638
<b>Sub Total Amount Per Account:</b>				<b>(60,514,558.66)</b>		
<b>MORGAN 694</b>		<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>				
5/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(60,665,202.00)	5557	MORGAN STANLEY INST LIQUIDITY FUND	955556
5/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	39,972,395.22	6064	MORGAN STANLEY INST LIQUIDITY FUND	956063
5/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,562,738.68)	6240	MORGAN STANLEY INST LIQUIDITY FUND	956239
5/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(41,000,000.00)	6467	MORGAN STANLEY INST LIQUIDITY FUND	956466
5/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,000,000.00	6930	MORGAN STANLEY INST LIQUIDITY FUND	956929
5/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(50,000,000.00)	7138	MORGAN STANLEY INST LIQUIDITY FUND	957137
5/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	14,035,235.69	9200	MORGAN STANLEY INST LIQUIDITY FUND	959199
5/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	433,313.00	9233	MORGAN STANLEY INST LIQUIDITY FUND	959232
5/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	120,000,000.00	9599	MORGAN STANLEY INST LIQUIDITY FUND	959598
5/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,000,000.00)	9637	MORGAN STANLEY INST LIQUIDITY FUND	959636
5/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(53,301,954.33)	0118	MORGAN STANLEY INST LIQUIDITY FUND	960117
<b>Sub Total Amount Per Account:</b>				<b>11,911,048.90</b>		
<b>NORTHERN TRUST</b>		<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>				
5/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	39,100.00		NORTHERN TRUST COMPANY	955564
5/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,293.20		NORTHERN TRUST COMPANY	956469
5/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,362.35)		NORTHERN TRUST COMPANY	956472
5/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	46,875.00		NORTHERN TRUST COMPANY	957586
<b>Sub Total Amount Per Account:</b>				<b>86,905.85</b>		
<b>Total Amount :</b>				<b><u>31,205,452.63</u></b>		

# 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  
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)