

Treasurer's Monthly **INVESTMENT REPORT**

JUNE 2018



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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For June 30, 2018**

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



INTERDEPARTMENTAL COMMUNICATION

Date: July 17, 2018

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

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

Subject: Treasurer's Investment Report for the Month Ended June 30, 2018

Attached please find the Treasurer's Investment Report for the County of Orange for the month ended June 30, 2018. The County Treasurer provides this report in compliance with California Government Code Sections 53607, 53646, and 27134 and the County's Investment Policy Statement (IPS). We have included some charts and other data for your information including charts on fund composition and the top ten pool participants. This report is also publicly available on our website at ocgov.com/ocinvestments.

INVESTMENT POOL COMPOSITION

The investments contained within this report are as of June 30, 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 53 and 53, 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 70. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.32), and the duration is currently at 1.13. 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 June 2018, the job market added 213,000 new jobs, and May's job numbers were revised upward by 21,000 to 244,000. The U.S. unemployment rate for June increased to 4.0% from 3.8% in the prior month. The U.S. Gross Domestic Product first quarter rate was further revised to 2.0% from the rate reported in May of 2.2%. The Empire State Manufacturing Index increased to 25.0 from 20.1 in May, while the Philadelphia Fed Index decreased to 19.9 from 34.4 in May. 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-second consecutive month in April up 6.41% from a year ago. The index for pending home sales decreased 2.8% on a year-over-year basis in April. As reported last month, on June 13, 2018, the Federal Open Markets

Committee (FOMC) raised the benchmark Federal Funds rate by 0.25 percent resulting in a new target range of 1.75 percent to 2.00 percent.

The 10-year Treasury rate rose from 2.83% in May to 2.85% in June. The short-term 90-day T-bill was unchanged at 1.93% at the end of June. The rate on the 2-year Treasury note was 2.52% at the end of June, up from 2.40% in May.

INVESTMENT INTEREST YIELDS AND FORECAST

The gross interest yields for fiscal year 2017/2018 are 1.28% and 1.30% for the OCIP and OCEIP respectively, higher than the original forecasted gross yields for both of 1.14%. The net interest yields for fiscal year 2017/2018 are 1.22% and 1.24% for the OCIP and OCEIP respectively. We expect to provide our updated forecasted net interest yield for fiscal year 2018/2019 next month.

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, May 2018 and June 2018 interest apportionments are expected to be paid in July 2018, August 2018 and September 2018, respectively. The estimated investment administrative fee (Fee) for fiscal year 2018/2019 will be provided next month and is not expected to be significantly different than the current Fee of 6 basis points.

The County Treasurer completed the review of the Fee for fiscal year 2015/2016. The actual Fee is 6.3 basis points, which is lower than the average basis points charged of 6.6. The total refund to participants is approximately \$226,000. As previously reported last month, the fiscal year 2014/2015 total refund to participants was approximately \$80,000. Participants received refunds in June 2018 for both fiscal years 2014/2015 and 2015/2016 based on their balances in each respective fiscal year. The fiscal year 2016/2017 Fee review is almost completed and expected to generate refunds for 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 June 30, 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 \$377 million in County of Orange debt, which represents approximately 4.2% 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 June 2018. The Auditor-Controller issued their report on Review of the Schedule of Assets Held by the County Treasury (Schedule) as of December 31, 2017 stating that they were not aware of any material modification that should be made to the Schedule prepared on a modified cash-basis of accounting except for the omission of all disclosures. The County Treasurer's current practice is to prepare all required disclosures only in the Schedule for each fiscal year-end and not for the quarterly reviews. Finally, the Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended March 31, 2018, which stated that no instances of noncompliance were identified.

CREDIT UPDATE

During June, there was one change to the Treasurer's Approved Issuer List. On June 27, 2018, S&P changed the Royal Bank of Canada NY Outlook from Negative to Stable. 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 June 30, 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

	JUNE 2018	MAY 2018	INCREASE (DECREASE)	NET CHANGE %	JUNE 2017	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ^{1,2}	\$ 4,018,864,086	\$ 4,476,504,300	\$ (457,640,214)	-10.22%	\$ 4,005,851,068	\$ 13,013,018	0.32%
End Of Month Book Value ^{1,2}	\$ 4,039,514,424	\$ 4,496,370,640	\$ (456,856,216)	-10.16%	\$ 4,013,386,551	\$ 26,127,873	0.65%
Monthly Average Balance	\$ 4,344,890,956	\$ 4,734,810,290	\$ (389,919,334)	-8.24%	\$ 4,269,834,453	\$ 75,056,503	1.76%
Year-To-Date Average Balance	\$ 4,480,291,250	\$ 4,492,600,368	\$ (12,309,118)	-0.27%	\$ 4,197,658,090	\$ 282,633,160	6.73%
Monthly Accrued Earnings ³	\$ 5,708,843	\$ 6,021,421	\$ (312,578)	-5.19%	\$ 3,735,950	\$ 1,972,892	52.81%
Monthly Net Yield ³	1.54%	1.44%	0.10%	6.81%	1.06%	0.48%	45.51%
Year-To-Date Net Yield ³	1.22%	1.20%	0.03%	2.28%	0.81%	0.41%	50.94%
Annual Estimated Gross Yield ³	1.28%	1.28%	0.00%	0.20%	0.87%	0.41%	47.76%
Weighted Average Maturity (WAM) ⁵	350	312	38	12.30%	367	(17)	-4.63%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 4,932,226,510	\$ 4,918,314,640	\$ 13,911,870	0.28%	\$ 4,819,614,124	\$ 112,612,386	2.34%
End Of Month Book Value ¹	\$ 4,953,551,827	\$ 4,939,824,348	\$ 13,727,479	0.28%	\$ 4,827,332,429	\$ 126,219,398	2.61%
Monthly Average Balance	\$ 4,876,022,430	\$ 5,002,112,056	\$ (126,089,626)	-2.52%	\$ 4,610,616,338	\$ 265,406,092	5.76%
Year-To-Date Average Balance ⁴	\$ 4,634,872,915	\$ 4,612,950,232	\$ 21,922,683	0.48%	\$ 4,149,284,454	\$ 485,588,461	11.70%
Monthly Accrued Earnings ³	\$ 6,650,118	\$ 6,591,891	\$ 58,227	0.88%	\$ 4,012,956	\$ 2,637,162	65.72%
Monthly Net Yield ³	1.59%	1.49%	0.10%	6.99%	1.05%	0.54%	51.24%
Year-To-Date Net Yield ³	1.24%	1.20%	0.03%	2.77%	0.82%	0.42%	51.46%
Annual Estimated Gross Yield ³	1.30%	1.28%	0.02%	1.36%	0.87%	0.42%	48.33%
Weighted Average Maturity (WAM)	302	304	(2)	-0.82%	325	(23)	-7.08%

¹ Market values provided by Bloomberg and Northern Trust. The OCIP and OCEIP market values in current year and in prior year are slightly lower than book values due to the several Federal Reserve short-term rate increases totaling 1.50% since November 2016, but both have a net asset value of 1.00 and have sufficient liquidity to meet projected cash flow needs.

² In June 2018, OCIP End of Month Market Value and Book Value decreased from the prior month primarily due to distributions relating to state budget redistributions of property taxes and other funding between local government and school districts (Educational Revenue Augmentation Fund and Vehicle License Fee Adjustment Amount).

³ The OCIP and OCEIP Annual Estimated Gross Yields for June 2017 and June 2018 are reported at the actual annual gross yields for FY 16/17 and FY 17/18. In June 2018, OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields, Year-To-Date Net Yields and Annual Gross Yields were higher than June 2017 primarily due to the continued increases in the Federal Reserve short-term rates.

⁴ OCEIP year-to-date average balance were higher than June 2017 primarily due to the continued receipt of large bond proceeds from school districts issuing debt, offset somewhat by bond expenditures, and also from increases in school districts apportionments from the prior year.

⁵ The OCIP WAM in June 2018 was higher than the prior month primarily due to more investments with longer maturities being purchased.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH, QUARTER, AND FISCAL YEAR ENDED: JUNE 30, 2018

INVESTMENT STATISTICS - By Investment Pool ⁽¹⁾										
DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 6/30/18	MONTHLY Gross Yield	QUARTERLY Average Yield	ANNUAL Average Yield	Current NAV			
<u>COMBINED POOL BALANCES (includes the Extended Fund)</u>										
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,018,864,086 COST (Capital) \$ 4,040,470,575 MONTHLY AVG Balance \$ 4,344,890,956 QUARTERLY AVG Balance \$ 4,838,631,544 ANNUAL AVG Balance \$ 4,480,291,250 BOOK Value \$ 4,039,514,424	350	1.68%	1.60%	1.52%	1.28%	1.00			
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,932,226,510 COST (Capital) \$ 4,954,083,761 MONTHLY AVG Balance \$ 4,876,022,430 QUARTERLY AVG Balance \$ 4,906,179,026 ANNUAL AVG Balance \$ 4,634,872,915 BOOK Value \$ 4,953,551,827	302	1.71%	1.65%	1.57%	1.30%	1.00			
INVESTMENT STATISTICS - Non Pooled Investments ⁽²⁾										
DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST								
Specific Investment Funds: 283, 505, FVSD, CCCD	MARKET Value \$ 97,508,543 COST (Capital) \$ 98,489,058 MONTHLY AVG Balance \$ 103,285,361 QUARTERLY AVG Balance \$ 105,531,811 ANNUAL AVG Balance \$ 100,514,620 BOOK Value \$ 98,410,273	John Wayne Airport Investment Fund ⁽⁴⁾ Fountain Valley School District Fund 40 Repurchase Agreement CCCD Series 2017E Bonds								
MONTH END TOTALS										
INVESTMENTS & CASH				INVESTMENTS & CASH						
<u>COUNTY MONEY MARKET FUND (OCMMF)</u>				OCIP				\$ 4,050,736,262		
County Money Market Fund	\$ 762,020,129			OCEIP				5,212,091,494		
County Cash	\$ 10,265,687			Specific Investment Funds ⁽⁴⁾				107,025,062		
<u>EXTENDED FUND</u>				Non-Pooled Cash				17,760,186		
<u>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</u>										
Educational Money Market Fund ⁽⁴⁾	\$ 1,811,936,418									
Educational Cash	\$ 31,141,288									
<u>NON-POOLED INVESTMENTS & CASH</u>										
Non-Pooled Investments	\$ 107,025,062									
Non-Pooled Cash	\$ 17,760,186									
	\$ 9,387,613,004							\$ 9,387,613,004		
KEY POOL STATISTICS										
INTEREST RATE YIELD				WEIGHTED AVERAGE MATURITY (WAM)						
OCMMF - MONTHLY GROSS YIELD	1.60%	OCMMF						53		
OCEMMF - MONTHLY GROSS YIELD	1.81%	OCEMMF						53		
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	1.90%	JOHN WAYNE AIRPORT WAM						70		
OCIP - YTD NET YIELD ⁽³⁾	1.22%	LGIP WAM (Standard & Poors)						36		
OCEIP - YTD NET YIELD ⁽³⁾	1.24%									
90-DAY T-BILL YIELD - MONTHLY AVERAGE	1.92%									

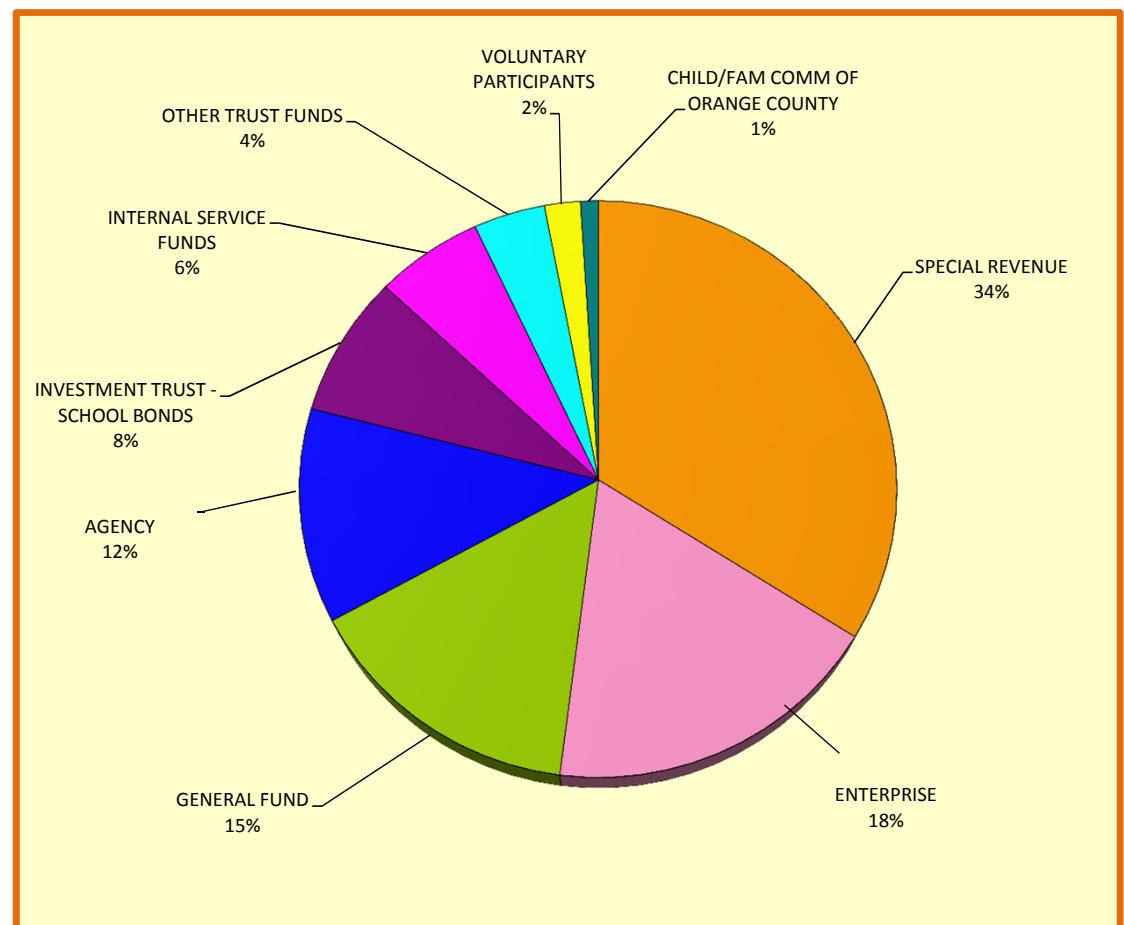
ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH, QUARTER, AND FISCAL YEAR ENDED: JUNE 30, 2018

INVESTMENT STATISTICS - By Investment Fund ⁽⁵⁾							
DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 6/30/18	MONTHLY Gross Yield	QUARTERLY Average Yield	Annual Average Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 763,523,217 COST (Capital) \$ 762,020,129 MONTHLY AVG Balance \$ 1,062,491,614 QUARTERLY AVG Balance \$ 1,560,143,022 ANNUAL AVG Balance \$ 1,372,302,397 BOOK Value \$ 763,337,147	53	1.83%	1.60%	1.54%	1.22%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,586,960,674 COST (Capital) \$ 1,585,069,973 MONTHLY AVG Balance \$ 1,443,028,157 QUARTERLY AVG Balance \$ 1,470,928,703 ANNUAL AVG Balance \$ 1,440,616,335 BOOK Value \$ 1,586,873,999	53	1.89%	1.81%	1.72%	1.30%	1.00
<u>Extended Fund</u>	MARKET Value \$ 6,600,606,705 COST (Capital) \$ 6,647,464,234 MONTHLY AVG Balance \$ 6,715,393,615 QUARTERLY AVG Balance \$ 6,713,738,845 ANNUAL AVG Balance \$ 6,302,245,433 BOOK Value \$ 6,642,855,105	419	1.64%	1.60%	1.51%	1.30%	0.99
ALLOCATION OF EXTENDED FUND							
<u>Extended Fund</u> <u>OCIP Share</u>	MARKET Value \$ 3,255,340,869 COST (Capital) \$ 3,278,450,446 MONTHLY AVG Balance \$ 3,282,399,342 QUARTERLY AVG Balance \$ 3,278,488,522 ANNUAL AVG Balance \$ 3,107,988,853 BOOK Value \$ 3,276,177,277	419	1.64%	1.60%	1.51%	1.30%	0.99
<u>OCEIP Share</u>	MARKET Value \$ 3,345,265,836 COST (Capital) \$ 3,369,013,788 MONTHLY AVG Balance \$ 3,432,994,273 QUARTERLY AVG Balance \$ 3,435,250,323 ANNUAL AVG Balance \$ 3,194,256,580 BOOK Value \$ 3,366,677,828	419	1.64%	1.60%	1.51%	1.30%	0.99
<u>Modified Duration</u>			1.13				

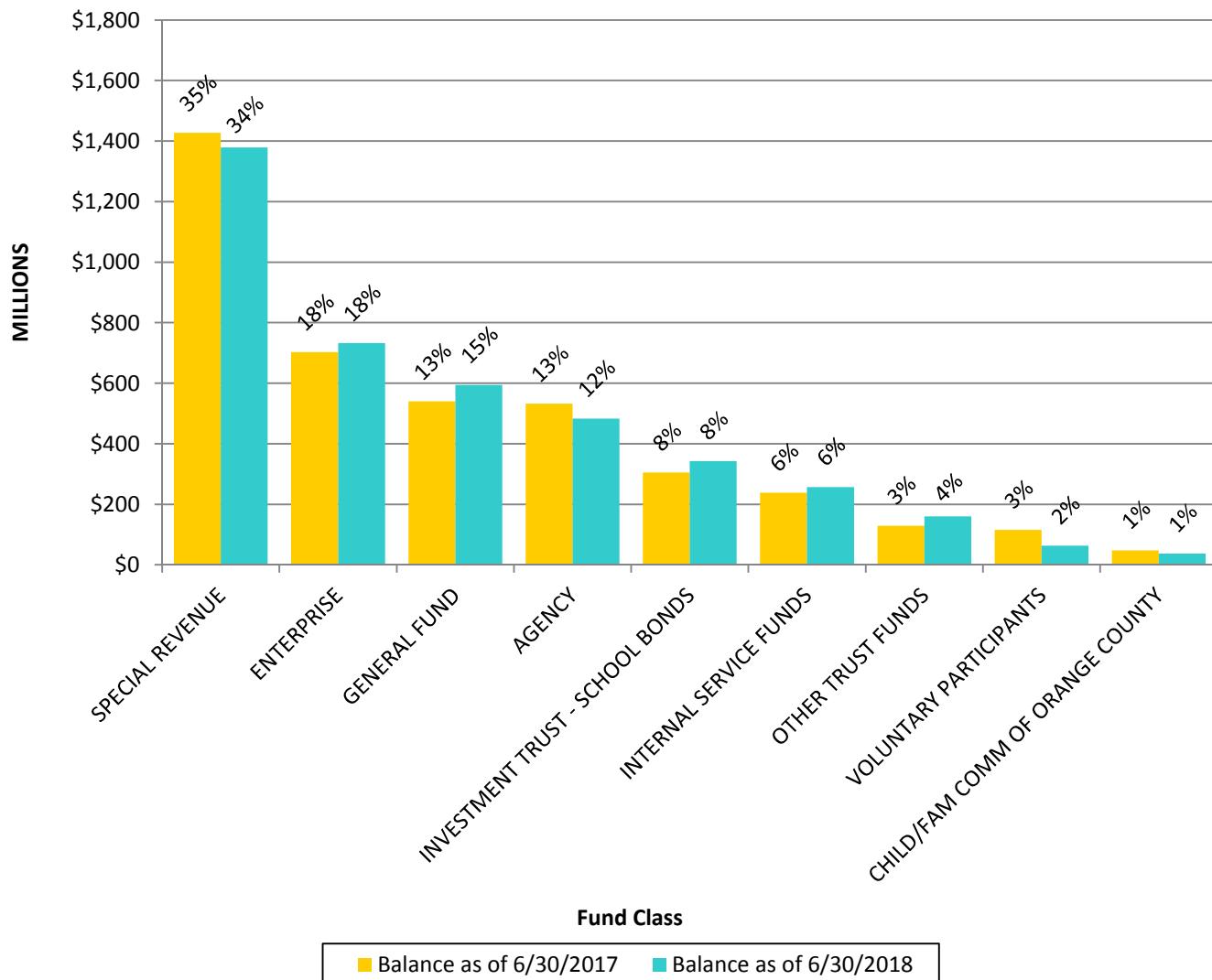
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and the pools' respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory 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) Balances include investments matured on 6/30/18 (Saturday), but cash was not received until 7/2/18 (Monday).
- (5) 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 five Federal Reserve short-term rate increases of 1.25% 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 JUNE 30, 2018

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,379,160,834
ENTERPRISE	\$ 733,004,699
GENERAL FUND	\$ 594,646,076
AGENCY	\$ 483,303,827
INVESTMENT TRUST - SCHOOL BONDS	\$ 343,059,771
INTERNAL SERVICE FUNDS	\$ 257,010,249
OTHER TRUST FUNDS	\$ 159,791,708
VOLUNTARY PARTICIPANTS	\$ 63,541,876
CHILD/FAM COMM OF ORANGE COUNTY	\$ 37,217,222
TOTAL	\$ 4,050,736,262

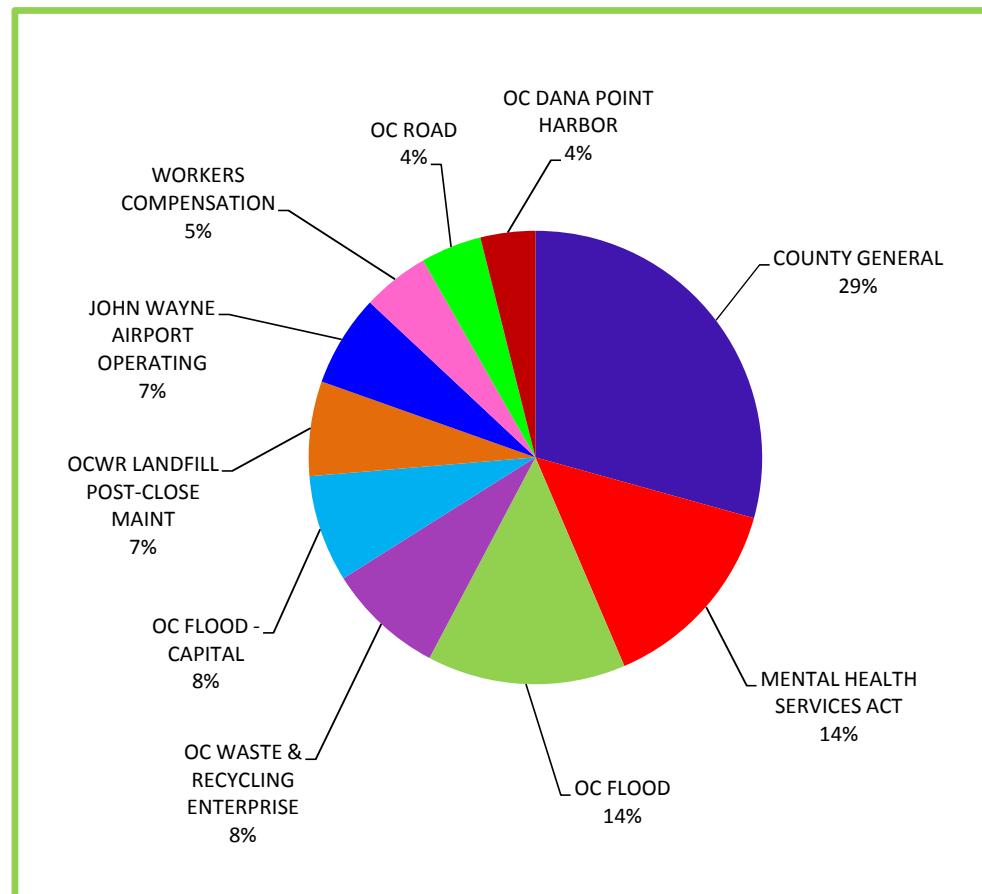


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JUNE 30**



**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JUNE 30, 2018**

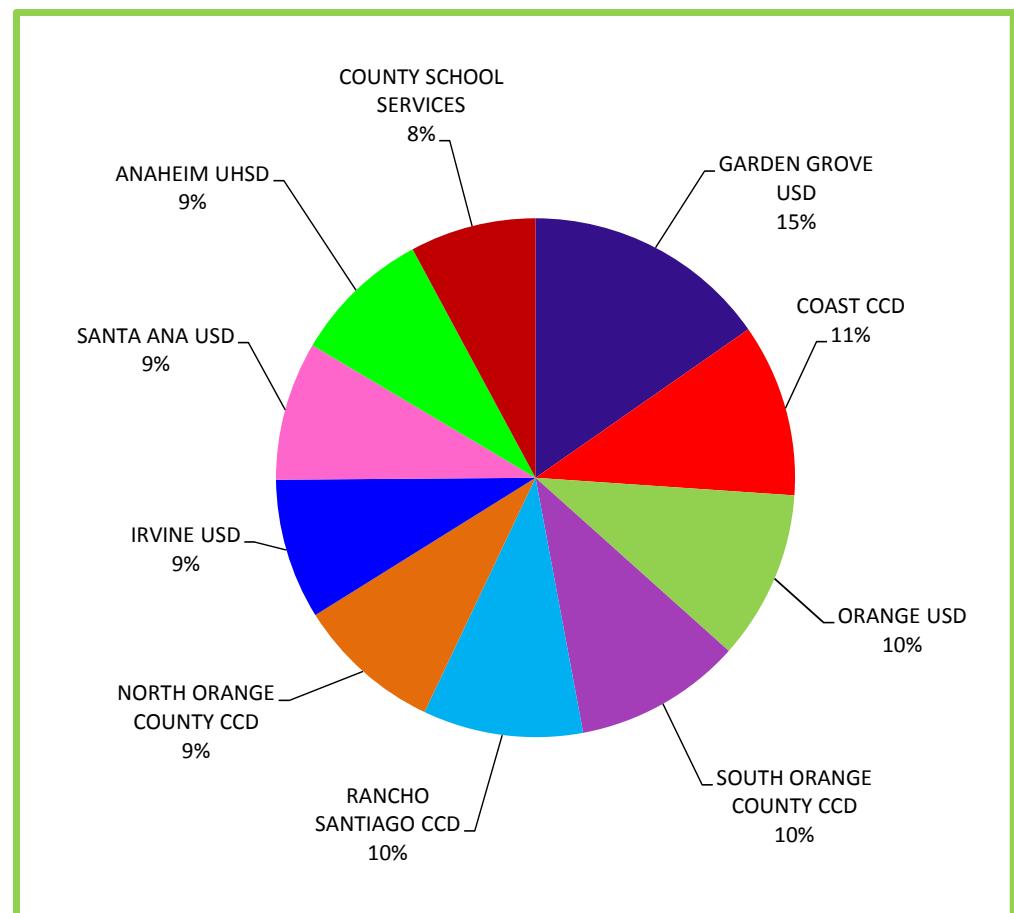
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 561,225,608
13Y	MENTAL HEALTH SERVICES ACT	273,250,400
400	OC FLOOD	271,281,847
299	OC WASTE & RECYCLING ENTERPRISE	159,157,152
404	OC FLOOD - CAPITAL	146,112,405
279	OCWR LANDFILL POST-CLOSE MAINT	129,329,004
280	JOHN WAYNE AIRPORT OPERATING	125,492,522
293	WORKERS COMPENSATION	91,214,720
115	OC ROAD	83,323,823
108	OC DANA POINT HARBOR	74,578,901
TOTAL		<u>\$ 1,914,966,382</u>



**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JUNE 30, 2018**

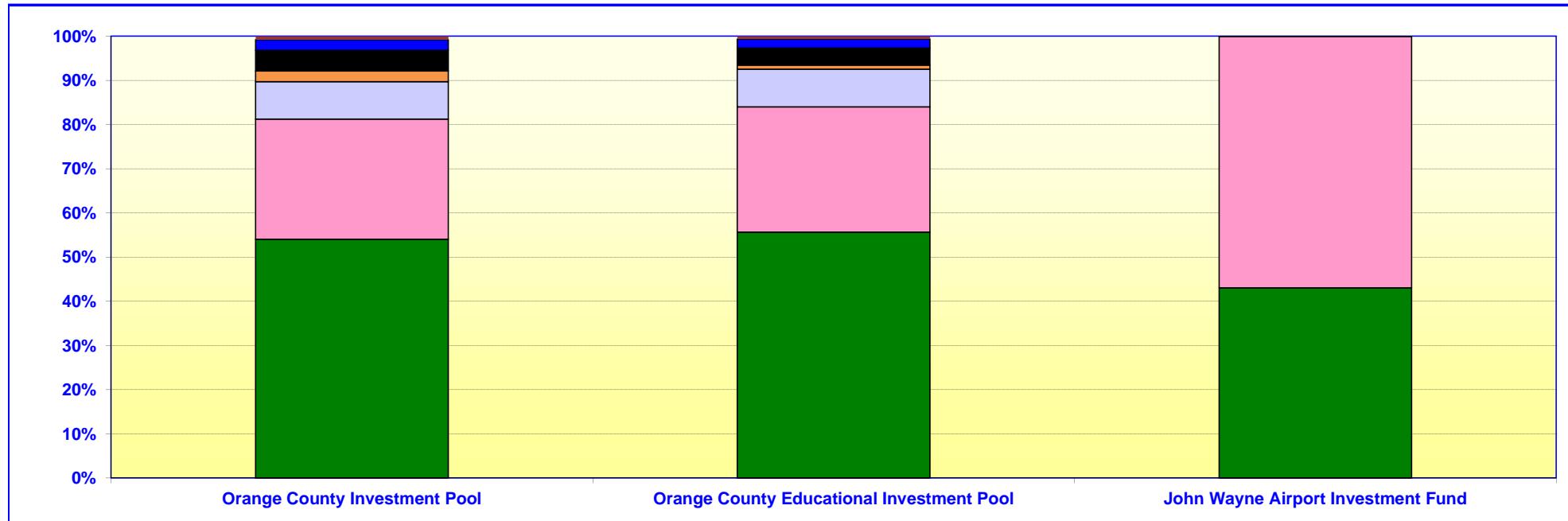
DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 503,086,020 (1)
90	COAST CCD	353,723,372 (1)
80	ORANGE USD	346,235,294 (1)
96	SOUTH ORANGE COUNTY CCD	342,833,831
92	RANCHO SANTIAGO CCD	328,003,733 (1)
88	NORTH ORANGE COUNTY CCD	297,817,372 (1)
75	IRVINE USD	287,922,154 (1)
84	SANTA ANA USD	283,957,460 (1)
64	ANAHEIM UHSD	282,959,326 (1)
94	COUNTY SCHOOL SERVICES	258,091,263
TOTAL		<u>\$ 3,284,629,825</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BONDS PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE - By Percentage Holdings

June 30, 2018



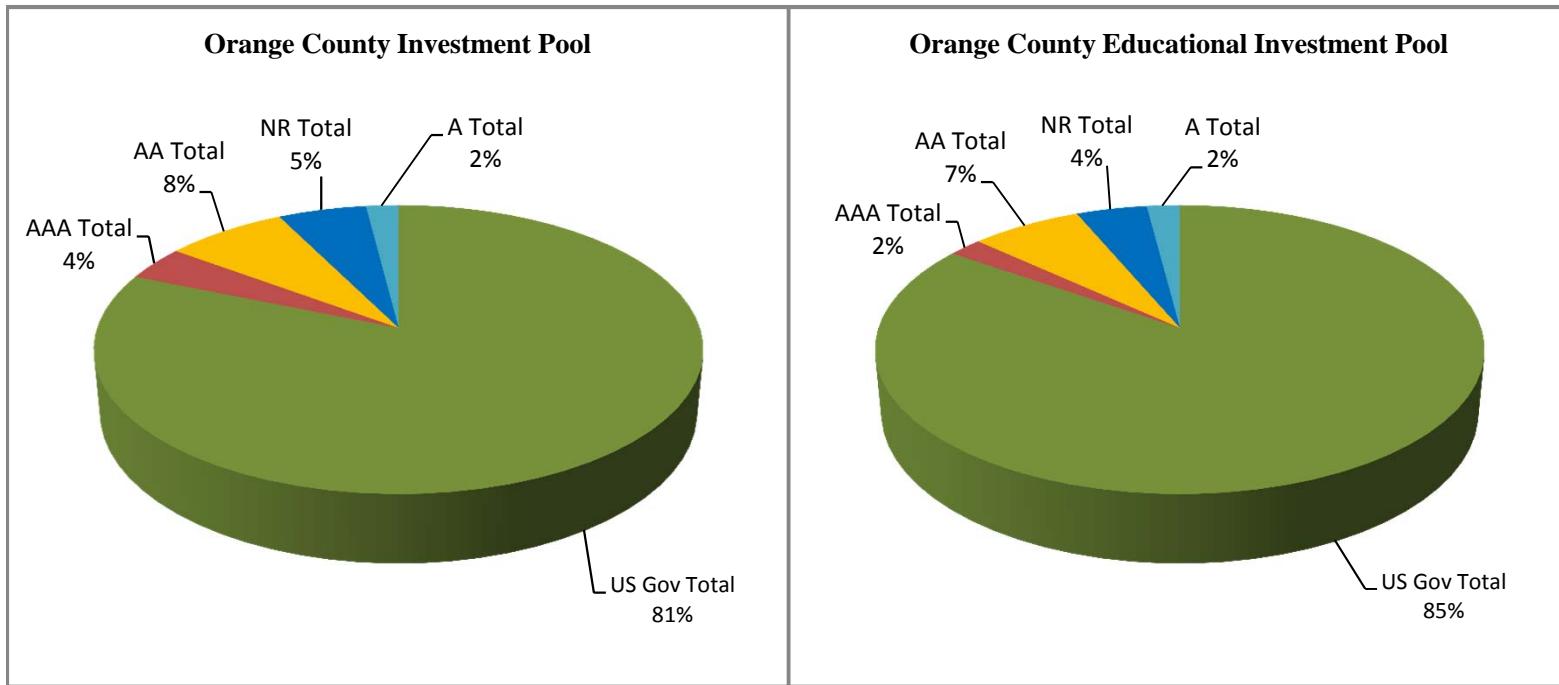
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,171,191	54.02%
U. S. TREASURIES	1,094,761	27.24%
MEDIUM-TERM NOTES	340,027	8.46%
MUNICIPAL DEBT	185,692	4.62%
CERTIFICATES OF DEPOSIT	97,975	2.44%
MONEY MARKET MUTUAL FUNDS	97,190	2.42%
LOCAL AGENCY INVESTMENT FUND	32,028	0.80%
Total:		100.00%

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,744,114	55.64%
U. S. TREASURIES	1,399,138	28.36%
MEDIUM-TERM NOTES	421,066	8.54%
MUNICIPAL DEBT	190,822	3.87%
CERTIFICATES OF DEPOSIT	100,681	2.04%
MONEY MARKET MUTUAL FUNDS	43,494	0.88%
LOCAL AGENCY INVESTMENT FUND	32,912	0.67%
Total:		100.00%

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 18,320	43.06%
U. S. TREASURIES	24,211	56.91%
MONEY MARKET MUTUAL FUNDS	14	0.03%
Total:		100.00%

Calculated Using Market Value at 6/30/2018

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
June 30, 2018



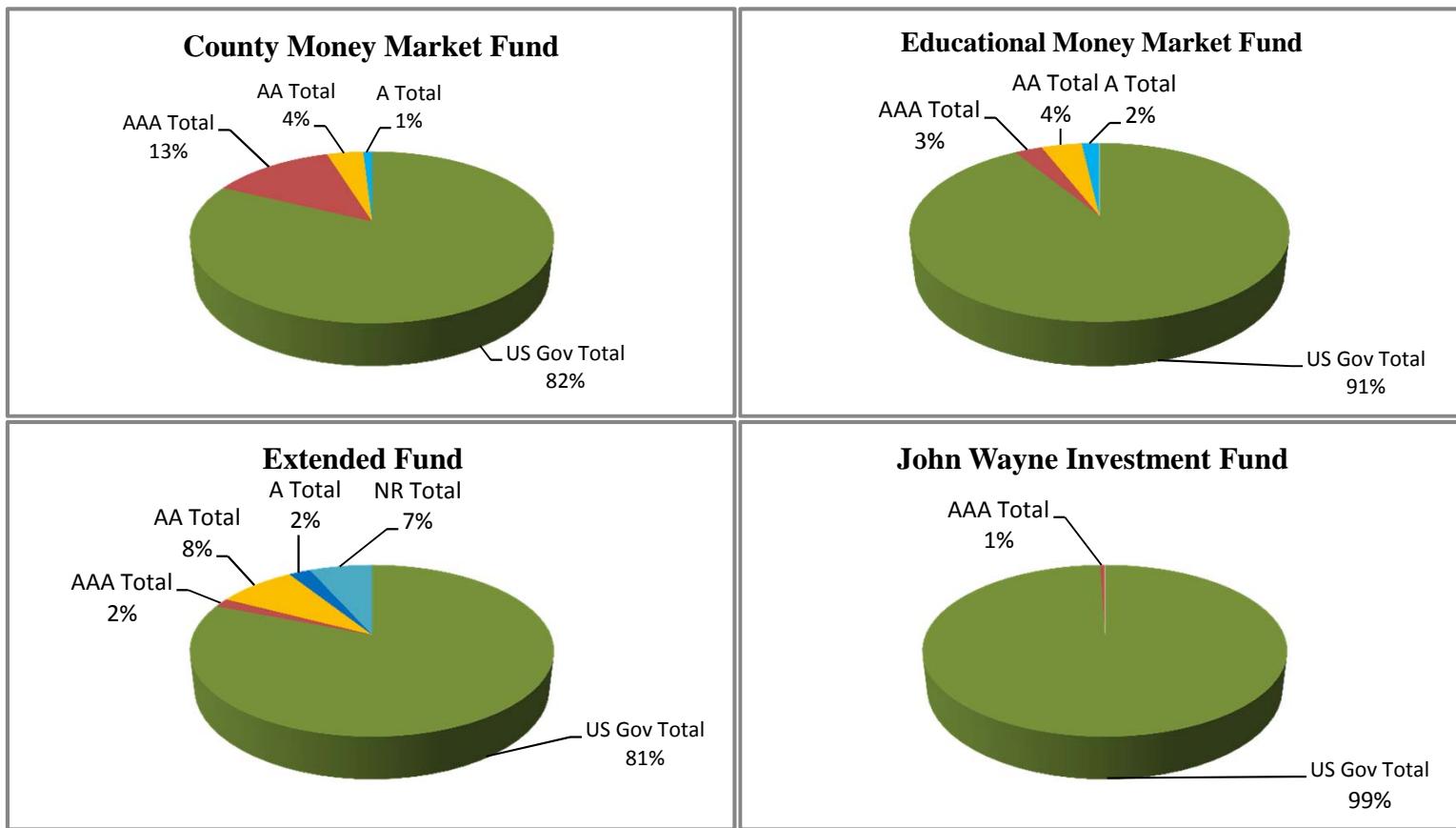
US GOV Includes Agency & Treasury Debt

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
June 30, 2018



US GOV Includes Agency & Treasury Debt

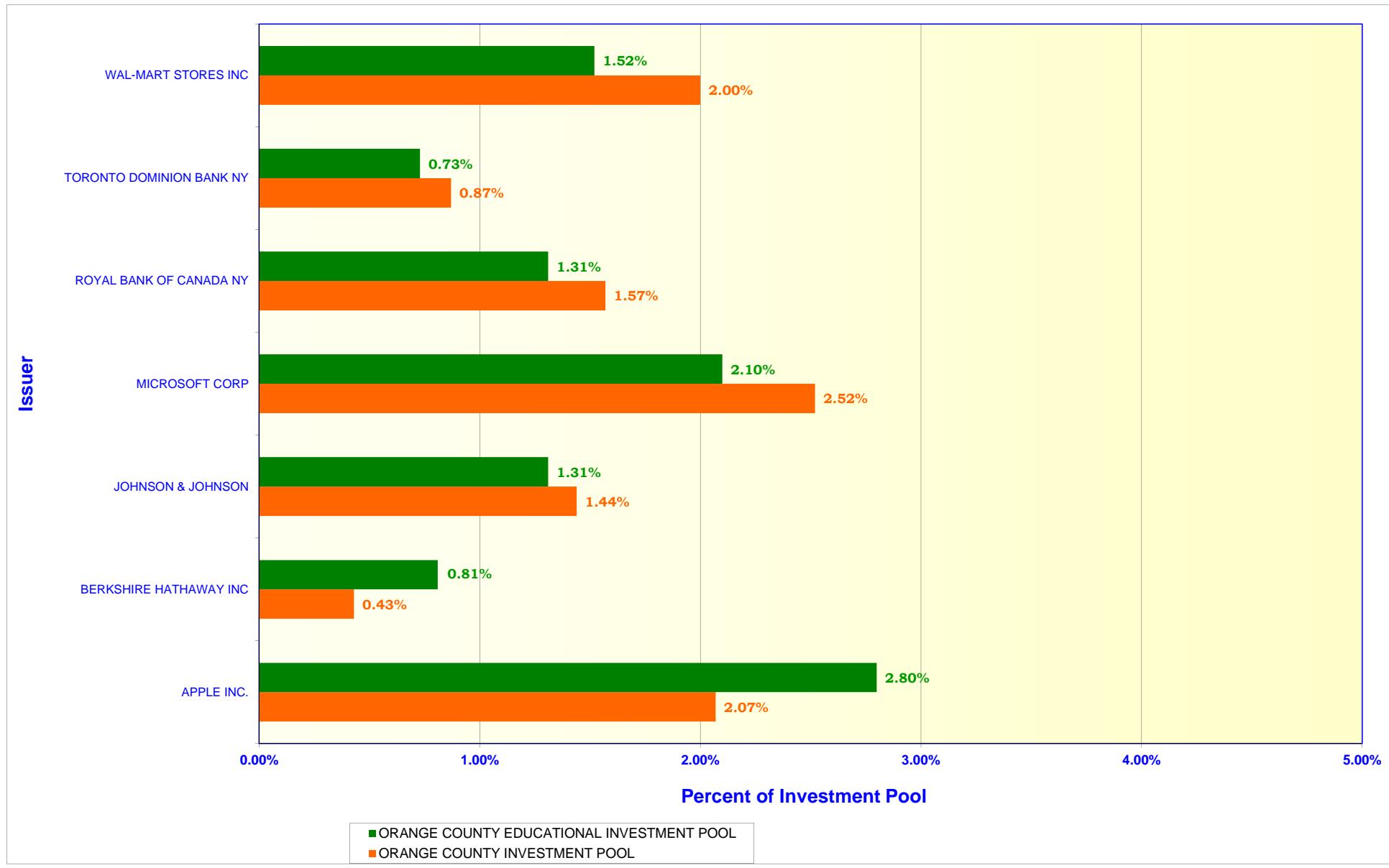
AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

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

June 30, 2018



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

June 30, 2018

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
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+
ISSUERS ON HOLD						
ROYAL BANK OF CANADA NY (JULY, 2016) ***	A-1+	P-1	F1+	AA-	A1	AA
TORONTO DOMINION BANK NY (MARCH, 2017) ****	A-1+	P-1	F1+	AA-	Aa2	AA-
MUNICIPAL BONDS						
ORANGE CNTY CA PENSION OBLG 2017 A	NR	NR	NR	NR	NR	NR
ORANGE CNTY CA PENSION OBLG 2018 A	NR	NR	NR	NR	NR	NR
STATE POOL - LOCAL AGENCY INVESTMENT FUND						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR
MONEY MARKET MUTUAL FUNDS *****						
NAME OF FUND		S & P	Moody's	Fitch		
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)		AAAm	Aaa-mf	AAAmnf		
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. S&P changed its outlook from Negative to Stable on June 27, 2018.

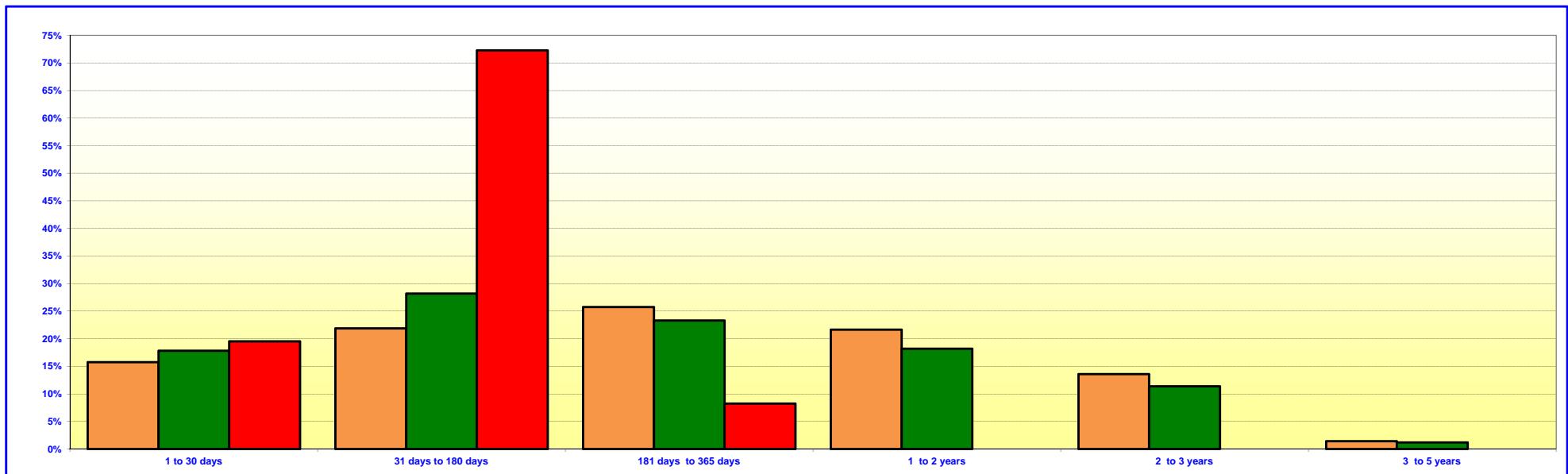
**** Moody's downgraded its L/T issuer credit rating from Aa1 to Aa2 on May 10, 2017 and kept the L/T issuer credit rating on Negative Outlook.

***** 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 June 30, 2018

During June, there was one change to the Treasurer's Approved Issuer List. On June 27, 2018, S&P changed the Royal Bank of Canada NY Outlook from Negative to Stable. 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
June 30, 2018



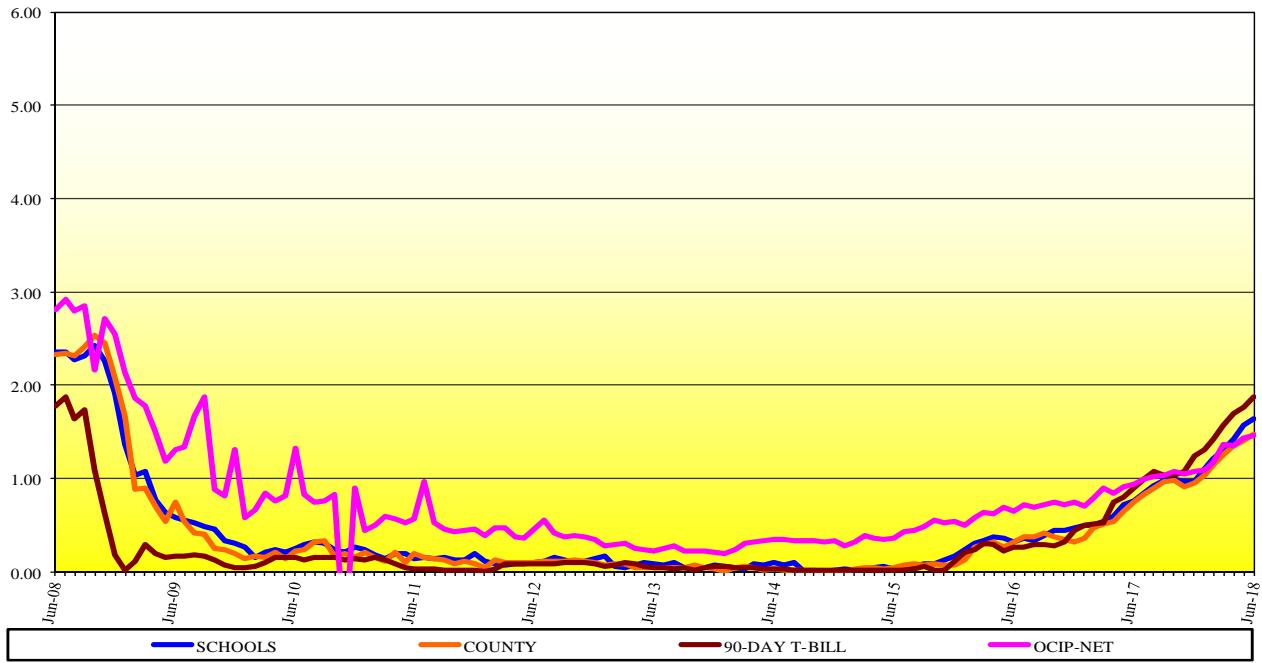
ORANGE COUNTY INVESTMENT POOL		
	In Thousands ¹	%
1 TO 30 DAYS	\$ 637,397	15.76%
31 TO 180 DAYS	\$ 884,013	21.86%
181 TO 365 DAYS	\$ 1,041,022	25.74%
1 YEAR TO 2 YEARS	\$ 875,865	21.65%
2 YEARS TO 3 YEARS	\$ 549,155	13.57%
3 YEARS TO 5 YEARS	\$ 57,210	1.42%
TOTAL	\$ 4,044,662	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands ¹	%
1 TO 30 DAYS	\$ 882,671	17.80%
31 TO 180 DAYS	\$ 1,397,279	28.17%
181 TO 365 DAYS	\$ 1,155,388	23.29%
1 YEAR TO 2 YEARS	\$ 901,309	18.17%
2 YEARS TO 3 YEARS	\$ 564,325	11.38%
3 YEARS TO 5 YEARS	\$ 58,790	1.19%
TOTAL	\$ 4,959,762	100.00%

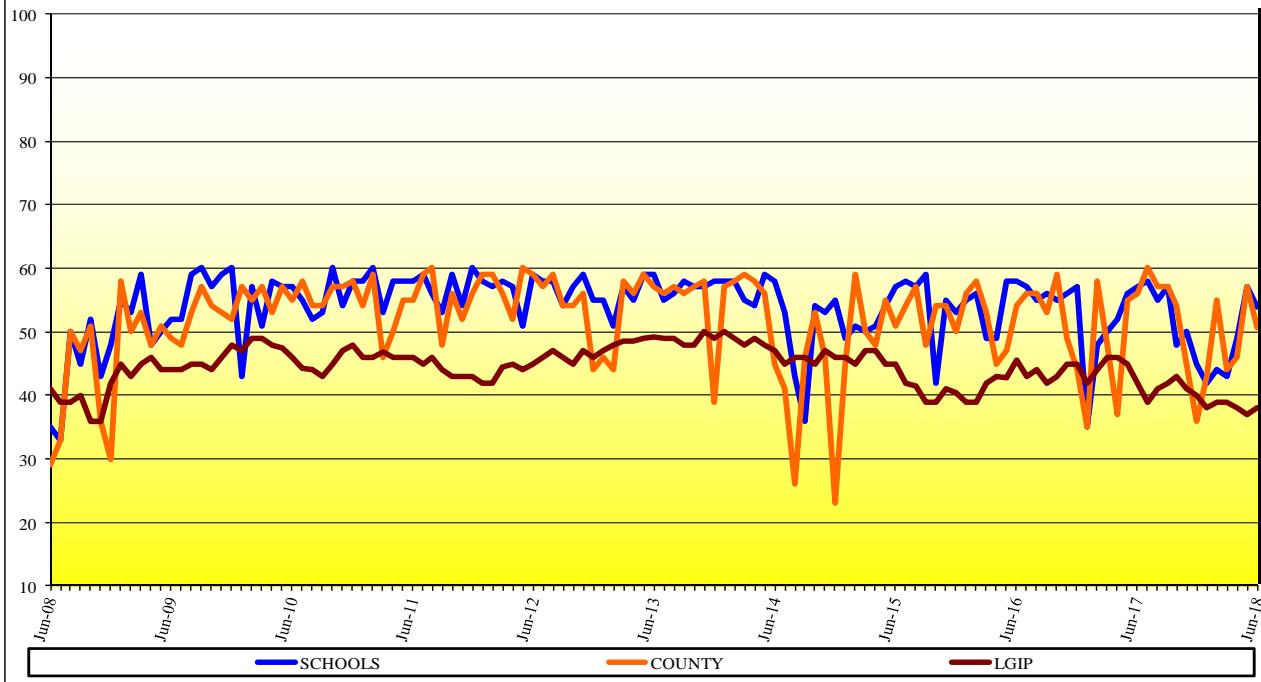
JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands ¹	%
1 TO 30 DAYS	\$ 8,315	19.52%
31 TO 180 DAYS	\$ 30,790	72.26%
181 TO 365 DAYS	\$ 3,500	8.22%
1 YEAR TO 5 YEARS	\$ -	0.00%
TOTAL	\$ 42,605	100.00%

¹ Maturity Limits are calculated using face value.

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



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



•For the Month Ended June 30, 2018, S&P LGIP – 1.81; S&P LGIP WAM -36; 90-Day T-Bill – 1.92; OCIP – Net – 1.54

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

July 1, 2017 - June 30, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month June 2018</i>				
County Pool - Money Market Fund	\$ 763,523,217	\$ 1,395,560	1.60%	53
Educational Pool - Money Market Fund	\$ 1,586,960,674	\$ 2,142,715	1.81%	53
Extended Fund	\$ 6,600,606,705	\$ 8,820,686	1.60%	419
<i>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>Fiscal Year July 1, 2017 - June 30, 2018</i>	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
Orange County Investment Pool	\$ 4,384,639,013	\$ 57,610,276	1.28%	314
Orange County Educational Investment Pool	\$ 4,645,047,637	\$ 60,605,585	1.30%	306

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING DECEMBER 31, 2018

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer-Tax Collector to include a statement in the investment report, denoting the ability of the Orange County Investment Pool (OCIP) and the Orange County Educational Investment Pool (OCEIP) to meet their expenditure requirements for the next six months.

The OCIP and OCEIP consist of funds in the treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer-Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller and the Department of Education, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer-Tax Collector, in her projection of cash availability to disburse funds as directed by the Auditor-Controller and the Department of Education, is primarily relying on historical trends involving deposits and withdrawals and known future cash flows. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

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

ORANGE COUNTY INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
June 2018 - Ending Cash				\$ 10,265,687	
July	\$ 658,412,505	\$ 283,413,826	\$ 660,304,000	291,788,018	
August	128,112,738	441,512,289	322,112,033	539,301,012	
September	263,735,500	377,011,050	358,641,206	821,406,356	
October	222,508,998	982,475,626	498,229,832	1,528,161,148	
November	151,207,287	1,185,277,842	1,130,616,747	1,734,029,530	
December	152,653,860	2,565,809,044	1,832,306,906	2,620,185,528	

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
June 2018 - Ending Cash				\$ 258,007,733	
July	\$ 1,204,071,828	\$ 243,802,408	\$ 549,212,278	1,156,669,691	
August	553,156,495	264,553,363	595,215,690	1,379,163,859	
September	251,842,383	525,974,482	607,365,624	1,549,615,100	
October	311,045,689	315,686,564	712,298,064	1,464,049,289	
November	121,463,923	756,452,721	698,090,277	1,643,875,656	
December	97,469,591	1,427,899,972	493,718,171	2,675,527,048	

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
FOR THE MONTH, QUARTER AND FISCAL YEAR ENDED JUNE 30, 2018

	Month	Quarter	Year
Treasurer's Accountability at the Beginning of the Period:	9,584,920,810	9,546,098,322	9,092,268,066
Cash Receipts:			
County	419,476,986	2,724,662,162	10,958,347,643
School and Community College Districts	1,008,108,387	2,721,145,587	8,308,165,734
Total Cash Receipts	1,427,585,373	5,445,807,749	19,266,513,377
Cash Disbursements:			
County	872,749,170	3,478,816,555	10,943,945,669
School and Community College Districts	749,872,973	2,125,677,073	7,978,125,395
Total Cash Disbursements	1,622,622,143	5,604,493,628	18,922,071,064
Net Change in Cost Value of Pooled Assets	(195,036,770)	(158,685,879)	344,442,313
Net Increase (Decrease) in Non-Pooled Investments	56,480	5,338,204	(46,939,386)
Net (Decrease) in Non-Pooled Cash	(2,327,516)	(5,137,643)	(2,157,989)
Treasurer's Accountability at the End of the Period:	9,387,613,004	9,387,613,004	9,387,613,004
Assets in the Treasury at the End of the Period (at Cost Value):			
Pooled Investments:			
Orange County Investment Pool	4,040,470,575		
Orange County Educational Investment Pool ⁽¹⁾	5,180,950,206		
Total Pooled Investments	9,221,420,781		
Non Pooled Investments:			
Non-Pooled Investments - John Wayne Airport ⁽¹⁾	51,040,920		
Non-Pooled Investments - Fountain Valley School District Fund 40	34,790,770		
Non-Pooled Investments - CCCD Series 2017E Bonds	20,111,872		
Non-Pooled Investments - Other	1,081,500		
Total Non-Pooled Investments	107,025,062		
Cash:			
Cash in Banks - County	10,219,270		
Cash in Banks - Schools	31,141,288		
Cash in Banks - OC Sheriff	15,220,134		
Cash in Banks - John Wayne Airport	2,540,052		
Cash - Other	46,417		
Total Cash	59,167,161		
Total Assets in the Treasury at the End of the Period:			9,387,613,004

⁽¹⁾ Balances include investments matured on 6/30/18 (Saturday), but cash was not received until 7/2/18 (Monday).

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY**
June 30, 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 ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
100%	U.S. Treasuries Securities	\$ 206,011,721	26.98%	\$ 1,802,049,176	27.30%	\$ 485,837,679	30.62%	\$ 24,210,580	56.91%
100%	U.S. Government Agency Securities	423,296,541	55.44%	3,544,072,445	53.69%	947,936,061	59.73%	18,320,068	43.06%
30%	Municipal Debt	-	0.00%	376,514,349	5.70%	-	0.00%	-	0.00%
30%	Medium-Term Notes	37,024,770	4.85%	614,374,768	9.31%	109,692,930	6.91%	-	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%	198,656,160	3.01%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	64,939,807	0.99%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds	97,190,185	12.73%	-	0.00%	43,494,004	2.74%	14,578	0.03%
20%	Investment Pools	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 763,523,217	100.00%	\$ 6,600,606,705	100.00%	\$ 1,586,960,674	100.00%	\$ 42,545,226	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 ⁽³⁾	N/A	Yes ⁽³⁾	Yes ⁽³⁾
50%	Money Market Mutual Fund Issuer	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾
See Above	Government Agencies Issuer	Yes	Yes	Yes	Yes
	Diversification Limit				
60 Days	Maturity/Duration Limits	Yes/53.22	N/A	Yes/53.04	N/A
90 Days	Weighted Average Maturity - Money Market Fund	N/A	N/A	N/A	Yes/70.46
	Weighted Average Maturity - JWA Investment Fund	N/A	Yes/1.13	N/A	N/A
>Merrill 1-3 Year Index+25% ^(2,32)	Duration ⁽⁵⁾	N/A	N/A	Yes/384	N/A
13 Months/397 days	Final Maturity - Money Market Fund	Yes/274	Yes/1.13	N/A	Yes/274
15 Months/458 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/274
5 Years/1826 days	Final Maturity - Extended Fund	N/A	Yes/1431	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 ⁽²⁾	Short Term Debt/No Split Ratings	N/A	Yes ⁽⁶⁾	N/A	N/A
	Extended Fund Short Term/Long Term				
Approved Issuer List	Authorized Issuer	Yes	Yes	Yes	Yes
Broker/Dealer List	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
0.995 - 1.005	Net Asset Value - Money Market Fund and JWA	Yes/1.0002	N/A	Yes/1.0001	Yes/1.0003

(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 (1.13) is a modified duration, which does not take into consideration all embedded options such as callable 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 'AA' or higher 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
June 30, 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 completed. 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 completed. June 30, 2018 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	FY 14/15 and FY 15/16 completed. 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 2018 IPS certifications received for active approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions/Form 700	FY 17/18 identified three compliance incidents as of June 30, 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 June 30, 2018**

During June, 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: 11-Jul-2018 11:14 am

Print Date: 11-Jul-2018

As at date: 11-Jul-2018

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

Page 1 of 31

User: LDR1

As of 30-Jun-2018

* Market values provided by Bloomberg & Northern Trust

4624

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	7/2/18			AAAm	Aaa-mf	NR	1,030,818.51		1.8360	1,030,818.51	0.00	0.00	1,030,818.51	1,030,818.51	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	7/2/18			AAAm	Aaa-mf	AAAmmf	35,521,846.86		1.8510	35,521,846.86	0.00	0.00	35,521,846.86	35,521,846.86	0.00
GOLDMAN SACHS - COUNTY MMF															
	7/2/18			AAAm	Aaa-mf	NR	60,637,519.49		1.8700	60,637,519.49	0.00	0.00	60,637,519.49	60,637,519.49	0.00
Subtotal for FUNDS:								97,190,184.86	1.8627	97,190,184.86	0.00	0.00	97,190,184.86	97,190,184.86	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / UBS															
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	56,033.34	14,999,316.67	15,000,000.00	683.33
FHLB DISC CORP / TD SECURITIES															
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	77,900.00	19,995,250.00	19,995,800.00	550.00
FHLB DISC CORP / TD SECURITIES															
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	21,267.50	8,997,737.50	8,998,110.00	372.50
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	38,790.00	9,995,211.11	9,995,320.00	108.89
FHLB DISC CORP / FTN FINANCIAL															
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	23,613.34	9,994,866.67	9,995,320.00	453.33
FNMA DISCOUNT / FTN FINANCIAL															
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	59,841.67	14,988,866.67	14,988,300.00	(566.67)
FREDDIE DISCOUNT / FTN FINANCIAL															
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	14,826.39	4,995,868.06	4,995,845.00	(23.06)
FHLB DISC CORP / JP MORGAN CHASE & CO															
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	7,115.25	2,697,449.25	2,697,475.50	26.25
FHLB DISC CORP / TD SECURITIES															
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	26,302.08	4,993,750.00	4,994,025.00	275.00
FHLB DISC CORP / Mizuho Securities USA Inc															
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	5,605.00	1,897,720.00	1,897,729.50	9.50
FREDDIE DISCOUNT / Mizuho Securities USA Inc															
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	14,916.66	4,993,784.72	4,993,765.00	(19.72)
FREDDIE DISCOUNT / DEUTSCHE															
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	14,666.67	4,993,888.89	4,993,765.00	(123.89)
FHLB DISC CORP / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	34,875.00	14,980,625.00	14,981,295.00		670.00
FNMA DISCOUNT / DEUTSCHE															
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	160,533.34	39,951,466.67	39,948,000.00		(3,466.67)
FHLB DISC CORP / FTN FINANCIAL															
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	66,877.78	19,973,248.89	19,974,020.00		771.11
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	33,438.89	9,986,624.45	9,987,010.00		385.55
FHLB DISC CORP / BARCLAYS CAPITAL															
960653	6/4/18	7/27/18	313385ZW9	A-1+	P-1	NR	10,000,000.00	1.8720	9,972,440.00	0.00	14,040.00	9,986,480.00	9,987,010.00		530.00
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
961972	6/12/18	7/27/18	313385ZW9	A-1+	P-1	NR	4,100,000.00	1.8610	4,090,462.38	0.00	4,027.00	4,094,489.38	4,094,674.10		184.72
FHLB DISC CORP / Mizuho Securities USA Inc															
961973	6/12/18	7/27/18	313385ZW9	A-1+	P-1	NR	7,100,000.00	1.8700	7,083,403.75	0.00	7,007.31	7,090,411.06	7,090,777.10		366.04
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
962486	6/14/18	7/27/18	313385ZW9	A-1+	P-1	NR	25,000,000.00	1.8800	24,943,861.11	0.00	22,194.44	24,966,055.55	24,967,525.00		1,469.45
FHLB DISC CORP / Mizuho Securities USA Inc															
962731	6/15/18	7/27/18	313385ZW9	A-1+	P-1	NR	1,800,000.00	1.8800	1,796,052.00	0.00	1,504.00	1,797,556.00	1,797,661.80		105.80
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
963101	6/19/18	7/27/18	313385ZW9	A-1+	P-1	NR	15,000,000.00	1.8300	14,971,025.00	0.00	9,150.00	14,980,175.00	14,980,515.00		340.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
965023	6/29/18	7/27/18	313385ZW9	A-1+	P-1	NR	15,000,000.00	1.8460	14,978,463.33	0.00	1,538.33	14,980,001.66	14,980,515.00		513.34
FHLB DISC CORP / CASTLE OAK SECURITIES															
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	34,616.67	9,985,016.67	9,985,460.00		443.33
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
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	77,801.39	24,963,609.03	24,963,750.00		140.97
FHLB DISC CORP / DEUTSCHE															
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	47,783.34	19,970,516.67	19,970,920.00		403.33
FNMA DISCOUNT / FTN FINANCIAL															
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	35,075.00	14,977,887.50	14,978,250.00		362.50
FHLB DISC CORP / FTN FINANCIAL															
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	23,125.00	9,985,097.22	9,985,460.00		362.78
FHLB DISC CORP / FTN FINANCIAL															
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	41,000.00	9,978,500.00	9,977,600.00		(900.00)

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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

GOVERNMENT AGENCY

DISCOUNT NOTES

FNMA DISCOUNT / DEUTSCHE

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	6,848.89	1,995,604.45	1,995,520.00	(84.45)
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FHLB DISC CORP / FTN FINANCIAL

961098	6/6/18	9/10/18	313385F35	A-1+	P-1	NR	5,000,000.00	1.9350	4,974,200.00	0.00	6,718.75	4,980,918.75	4,981,140.00	221.25
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FNMA DISCOUNT / DEUTSCHE

964196	6/26/18	9/11/18	313589F40	A-1+	P-1	F1+	5,000,000.00	1.8800	4,979,894.44	0.00	1,305.56	4,981,200.00	4,980,850.00	(350.00)
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FREDDIE DISCOUNT / FTN FINANCIAL

962192	6/13/18	9/24/18	313397G96	A-1+	P-1	F1+	6,000,000.00	1.9000	5,967,383.33	0.00	5,700.00	5,973,083.33	5,972,820.00	(263.33)
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FHLB DISC CORP / FTN FINANCIAL

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	40,111.11	9,949,333.33	9,947,800.00	(1,533.33)
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FHLB DISC CORP / UBS

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	21,750.00	4,968,000.00	4,964,200.00	(3,800.00)
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FHLB DISC CORP / UBS

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	66,733.33	14,901,416.66	14,890,950.00	(10,466.66)
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FED FARM CR BK / FTN FINANCIAL

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	55,200.00	9,868,325.00	9,864,500.00	(3,825.00)
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Subtotal for DISCOUNT NOTES:

414,600,000.00	0.0000	1.8096	412,629,518.78	0.00	1,179,833.03	413,809,351.81	413,793,678.00	(15,673.81)
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GOVT AGENCY-FIX-30/360

FED FARM CR BK / BNY Mellon Capital Market

955810	5/3/18	7/18/18	3133EGML6	AA+	Aaa	AAA	4,510,000.00	0.7500	1.8003	4,499,906.62	7,805.55	5,449.58	4,507,712.17	4,507,113.60	(598.57)
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FREDDIE MAC / BNY Mellon Capital Market

957385	5/14/18	7/27/18	3134G92H9	AA+	Aaa	AAA	5,000,000.00	0.8500	1.8501	4,989,595.00	6,699.11	5,548.61	4,996,294.11	4,995,750.00	(544.11)
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Subtotal for GOVT AGENCY-FIX-30/360:

9,510,000.00	0.8026	1.8265	9,489,501.62	14,504.66	10,998.19	9,504,006.28	9,502,863.60	(1,142.68)
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Subtotal for GOVERNMENT AGENCY:

424,110,000.00	0.0180	1.8100	422,119,020.40	14,504.66	1,190,831.22	423,313,358.09	423,296,541.60	(16,816.49)
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MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES

909905	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(88,659.73)	59,368.06	2,503,629.35	2,496,200.00	(7,429.35)
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BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES

925831	10/26/17	8/15/18	084670BX5	AA	Aa2	A+	2,931,000.00	1.1500	1.4164	2,924,775.52	5,276.81	12,733.57	2,930,052.33	2,924,317.32	(5,735.01)
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BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES

927436	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	2,000,000.00	2.0000	1.4828	2,007,922.94	(6,673.44)	15,111.11	2,001,249.50	1,999,460.00	(1,789.50)
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Issuer / Broker																
UNITED STATES DOLLAR																
County Money Mkt Fnd																
MEDIUM-TERM NOTES																
MEDIUM-TERM NOTE																
MICROSOFT CORP / JP MORGAN CHASE & CO																
924003	10/16/17	11/3/18	594918BF0	AAA	Aaa	AA+	9,548,000.00	1.3000	1.4746	9,530,718.12	11,689.34	19,997.76	9,542,407.46	9,510,380.88	(32,026.58)	
MICROSOFT CORP / JP MORGAN CHASE & CO																
931566	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,116,000.00	1.3000	1.7404	10,075,738.32	25,331.82	21,187.40	10,101,070.14	10,076,142.96	(24,927.18)	
WAL-MART STORES INC / JP MORGAN CHASE & CO																
936917	1/8/18	12/15/18	931142D39	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(1,937.91)	6,543.33	7,551,837.09	7,530,143.50	(21,693.59)	
APPLE INC. / JP MORGAN CHASE & CO																
945502	3/2/18	2/22/19	037833BQ2	AA+	Aa1	NR	2,500,000.00	1.7000	2.3023	2,485,600.00	4,896.00	14,048.61	2,490,496.00	2,488,125.00	(2,371.00)	
Subtotal for MEDIUM-TERM NOTE:								37,145,000.00	1.7440	1.6776	37,170,818.98	(50,077.11)	148,989.84	37,120,741.87	37,024,769.66	(95,972.21)
Subtotal for MEDIUM-TERM NOTES:								37,145,000.00	1.7440	1.6776	37,170,818.98	(50,077.11)	148,989.84	37,120,741.87	37,024,769.66	(95,972.21)
U. S. TREASURIES																
TREASURY BILL																
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	27,040.97	4,972,018.47	4,998,605.20	26,586.73	
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	63,076.31	15,928,564.18	15,990,372.80	61,808.62	
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	37,777.78	9,957,027.78	9,993,983.00	36,955.22	
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	27,839.58	4,967,802.92	4,995,211.80	27,408.88	
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	36,015.56	9,952,137.22	9,987,081.30	34,944.08	
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	8,444.25	1,486,317.19	1,494,612.98	8,295.79	
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	122,377.50	29,776,396.67	29,892,259.50	115,862.83	
US TREASURY N/B / TD SECURITIES																
952252	4/12/18	9/6/18	912796PY9	AA+	Aaa	AAA	10,000,000.00	1.8110		9,926,050.83	0.00	40,244.45	9,926,050.83	9,964,086.50	38,035.67	
Subtotal for TREASURY BILL:								87,500,000.00	0.0000	1.7590	86,966,315.26	0.00	362,816.40	86,966,315.26	87,316,213.08	349,897.81
TREASURY BOND - ME																
US TREASURY N/B / Mizuho Securities USA Inc																
948338	3/20/18	7/31/18	912828VQ0	AA+	Aaa	AAA	10,000,000.00	1.3750	1.8854	9,981,250.00	14,520.68	39,122.93	9,995,770.68	9,996,093.80	323.12	

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
949536	3/27/18	7/31/18	912828VQ0	AA+	Aaa	AAA	10,000,000.00	1.3750	1.8455	9,983,593.75	12,500.00	36,464.09	9,996,093.75	9,996,093.80	0.05
US TREASURY N/B / Mizuho Securities USA Inc															
951541	4/9/18	7/31/18	912828VQ0	AA+	Aaa	AAA	3,000,000.00	1.3750	1.7605	2,996,367.19	2,668.35	9,457.87	2,999,035.54	2,998,828.14	(207.40)
US TREASURY N/B / DEUTSCHE															
956941	5/10/18	7/31/18	912828VQ0	AA+	Aaa	AAA	6,000,000.00	1.3750	1.8529	5,993,437.50	4,161.59	11,850.83	5,997,599.09	5,997,656.28	57.19
US TREASURY N/B / RBC															
948335	3/20/18	8/31/18	912828C3	AA+	Aaa	AAA	5,000,000.00	0.7500	1.9339	4,973,828.13	16,437.21	10,495.93	4,990,265.34	4,990,625.00	359.66
US TREASURY N/B / JP MORGAN CHASE & CO															
948544	3/21/18	8/31/18	912828RE2	AA+	Aaa	AAA	10,000,000.00	1.5000	1.9520	9,980,078.13	12,466.45	41,576.09	9,992,544.58	9,993,164.10	619.52
US TREASURY N/B / Mizuho Securities USA Inc															
944989	2/28/18	11/30/18	912828U40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.9711	9,927,734.38	32,322.44	8,469.95	9,960,056.82	9,956,250.00	(3,806.82)
US TREASURY N/B / JP MORGAN CHASE & CO															
951826	4/10/18	12/31/18	912828A75	AA+	Aaa	AAA	50,000,000.00	1.5000	2.0232	49,812,500.00	58,018.87	2,038.04	49,870,518.87	49,838,867.00	(31,651.87)
US TREASURY N/B / JP MORGAN CHASE & CO															
949270	3/26/18	3/31/19	912828C65	AA+	Aaa	AAA	15,000,000.00	1.6250	2.1261	14,925,000.00	19,662.16	61,270.49	14,944,662.16	14,927,929.65	(16,732.51)
Subtotal for TREASURY BOND - ME:							119,000,000.00	1.4118	1.9803	118,573,789.08	172,757.75	220,746.22	118,746,546.83	118,695,507.77	(51,039.06)
Subtotal for U. S. TREASURIES:							206,500,000.00	0.8136	1.8866	205,540,104.34	172,757.75	583,562.62	205,712,862.09	206,011,720.85	298,858.75
Total County Money Mkt Fnd :							764,945,184.86	0.3143	1.8309	762,020,128.58	137,185.30	1,923,383.68	763,337,146.91	763,523,216.97	186,070.06
Net Asset Value (NAV):															
<u>Educational Money Mkt Fnd</u>															
FUNDS															
GOLDMAN SACHS - EDUCATIONAL MMF															
	7/2/18		AAAm	Aaa-mf	NR		95,940.58		1.8700	95,940.58		0.00	0.00	95,940.58	95,940.58
INVESTMENT STIC GOVERNMENT & AGENCY															
	7/2/18		AAAm	Aaa-mf	AAAmf		141,047.46		1.8510	141,047.46		0.00	0.00	141,047.46	141,047.46
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	7/2/18		AAAm	Aaa-mf	NR		43,257,016.41		1.8360	43,257,016.41		0.00	0.00	43,257,016.41	43,257,016.41
Subtotal for FUNDS:							43,494,004.45	1.8361	43,494,004.45	0.00	0.00	43,494,004.45	43,494,004.45	0.00	
GOVERNMENT AGENCY															
DISCOUNT NOTES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / UBS FINANCIAL															
963780	6/22/18	7/2/18	313385YV2	A-1+	P-1	NR	11,000,000.00	1.8500	10,994,347.22	0.00	5,087.50	10,999,434.72	11,000,000.00	565.28	
FHLB DISC CORP / Mizuho Securities USA Inc															
964465	6/27/18	7/3/18	313385YW0	A-1+	P-1	NR	38,800,000.00	1.7500	38,788,683.33	0.00	7,544.45	38,796,227.78	38,797,982.40	1,754.62	
FHLB DISC CORP / JEFFERIES & COMPANY															
964463	6/27/18	7/5/18	313385YY6	A-1+	P-1	NR	50,000,000.00	1.7000	49,981,111.11	0.00	9,444.45	49,990,555.56	49,992,200.00	1,644.44	
FHLB DISC CORP / UBS FINANCIAL SERVICES															
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	36,000.00	14,996,250.00	14,996,850.00	600.00	
FHLB DISC CORP / JEFFERIES & COMPANY															
964466	6/27/18	7/6/18	313385YZ3	A-1+	P-1	NR	11,800,000.00	1.7500	11,794,837.50	0.00	2,294.44	11,797,131.94	11,797,522.00	390.06	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
964467	6/27/18	7/6/18	313385YZ3	A-1+	P-1	NR	4,550,000.00	1.8000	4,547,952.50	0.00	910.00	4,548,862.50	4,549,044.50	182.00	
FED FARM CR BK / FTN FINANCIAL															
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	64,533.34	19,992,177.78	19,992,800.00	622.22	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
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	119,333.33	49,980,111.11	49,982,000.00	1,888.89	
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	11,933.33	4,998,011.11	4,998,200.00	188.89	
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	163,166.67	49,977,750.00	49,979,200.00	1,450.00	
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	33,550.00	14,993,137.50	14,993,760.00	622.50	
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	10,047.92	4,997,681.25	4,997,920.00	238.75	
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	30,143.75	14,993,043.75	14,993,760.00	716.25	
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	15,500.00	9,995,500.00	9,995,840.00	340.00	
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	23,508.33	14,993,175.00	14,993,760.00	585.00	
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	23,702.78	9,994,847.22	9,995,320.00	472.78	
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

GOVERNMENT AGENCY

DISCOUNT NOTES

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	54,375.00	14,992,025.00	14,992,215.00	190.00
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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	22,660.00	9,993,820.00	9,994,290.00	470.00
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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	26,866.67	12,991,940.00	12,992,577.00	637.00
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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	1,023.75	499,685.00	499,714.50	29.50
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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	14,640.00	8,994,510.00	8,994,861.00	351.00
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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	29,271.11	7,994,066.67	7,994,160.00	93.33
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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	55,068.34	14,987,349.17	14,987,535.00	185.83
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FHLB DISC CORP / JEFFERIES & COMPANY

964464	6/27/18	7/18/18	313385ZM1	A-1+	P-1	NR	17,060,000.00	1.8000	17,042,087.00	0.00	3,412.00	17,045,499.00	17,045,823.14	324.14
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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	24,333.33	9,990,368.05	9,990,650.00	281.95
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FHLB DISC CORP / CITIGROUP GLOBAL MARKETS

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	8,433.33	4,995,144.44	4,995,325.00	180.56
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FREDDIE DISCOUNT / CITI GLOBAL MARKETS

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	38,860.87	11,366,239.72	11,366,596.89	357.17
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FHLB DISC CORP / FTN FINANCIAL

960652	6/4/18	7/23/18	313385ZS8	A-1+	P-1	NR	5,000,000.00	1.8600	4,987,341.67	0.00	6,975.00	4,994,316.67	4,994,545.00	228.33
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FHLB DISC CORP / CASTLE OAK SECURITIES

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	26,302.09	4,994,010.42	4,994,285.00	274.58
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FHLB DISC CORP / JP MORGAN CHASE & CO

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	24,152.78	9,988,180.56	9,988,570.00	389.44
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FHLB DISC CORP / BNY Mellon Capital Market

964761	6/28/18	7/24/18	313385ZT6	A-1+	P-1	NR	10,000,000.00	1.8500	9,986,638.89	0.00	1,541.67	9,988,180.56	9,988,570.00	389.44
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FHLB DISC CORP / UBS

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	33,155.55	19,975,133.33	19,976,100.00	966.67
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FHLB DISC CORP / CITIGROUP GLOBAL MARKETS

965024	6/29/18	7/27/18	313385ZW9	A-1+	P-1	NR	30,000,000.00	1.8460	29,956,926.67	0.00	3,076.67	29,960,003.34	29,961,030.00	1,026.66
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Issuer / Broker

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DISCOUNT NOTES

FHLB DISC CORP / UBS FINANCIAL SERVICES

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	16,958.33	9,985,097.22	9,985,460.00	362.78
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FHLB DISC CORP / FTN FINANCIAL

963277	6/20/18	8/1/18	313385A30	A-1+	P-1	NR	15,000,000.00	1.8900	14,966,925.00	0.00	8,662.50	14,975,587.50	14,976,000.00	412.50
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FHLB DISC CORP / CASTLE OAK SECURITIES

963274	6/20/18	8/2/18	313385A48	A-1+	P-1	NR	13,000,000.00	1.8900	12,970,652.50	0.00	7,507.50	12,978,160.00	12,978,511.00	351.00
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FHLB DISC CORP / DEUTSCHE

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	44,250.00	11,980,530.00	11,979,516.00	(1,014.00)
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FREDDIE DISCOUNT / DEUTSCHE

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	25,812.50	6,988,642.50	6,988,030.00	(612.50)
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FHLB DISC CORP / BANK OF AMERICA

964458	6/27/18	8/6/18	313385A89	A-1+	P-1	NR	10,000,000.00	1.8900	9,979,000.00	0.00	2,100.00	9,981,100.00	9,981,300.00	200.00
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FED FARM CR BK / FTN FINANCIAL

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	40,343.33	6,986,906.11	6,986,560.00	(346.11)
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FHLB DISC CORP / UBS FINANCIAL

963276	6/20/18	8/10/18	313385B47	A-1+	P-1	NR	25,000,000.00	1.8950	24,932,885.42	0.00	14,475.69	24,947,361.11	24,948,000.00	638.89
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FHLB DISC CORP / Mizuho Securities USA Inc

963784	6/22/18	8/10/18	313385B47	A-1+	P-1	NR	10,024,000.00	1.9000	9,998,076.82	0.00	4,761.40	10,002,838.22	10,003,150.08	311.86
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FHLB DISC CORP / Mizuho Securities USA Inc

964192	6/26/18	8/10/18	313385B47	A-1+	P-1	NR	500,000.00	1.9150	498,803.13	0.00	132.99	498,936.12	498,960.00	23.88
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FHLB DISC CORP / UBS

964459	6/27/18	8/10/18	313385B47	A-1+	P-1	NR	5,000,000.00	1.8700	4,988,572.22	0.00	1,038.89	4,989,611.11	4,989,600.00	(11.11)
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FHLB DISC CORP / CITIGROUP GLOBAL MARKETS

963098	6/19/18	8/13/18	313385B70	A-1+	P-1	NR	11,000,000.00	1.8950	10,968,153.47	0.00	6,948.33	10,975,101.80	10,975,360.00	258.20
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FHLB DISC CORP / CITIGROUP GLOBAL MARKETS

963785	6/22/18	8/14/18	313385B88	A-1+	P-1	NR	7,000,000.00	1.9000	6,980,419.44	0.00	3,325.00	6,983,744.44	6,983,949.00	204.56
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FHLB DISC CORP / FTN FINANCIAL

963786	6/22/18	8/17/18	313385C38	A-1+	P-1	NR	15,000,000.00	1.9030	14,955,596.67	0.00	7,136.25	14,962,732.92	14,963,205.00	472.08
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FHLB DISC CORP / BARCLAYS CAPITAL

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	16,632.92	9,473,790.56	9,474,160.00	369.44
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FHLB DISC CORP / BNY Mellon Capital Market

965022	6/29/18	8/24/18	313385D29	A-1+	P-1	NR	25,000,000.00	1.8900	24,926,500.00	0.00	2,625.00	24,929,125.00	24,929,325.00	200.00
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FREDDIE DISCOUNT / BNY Mellon Capital Market

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker																
UNITED STATES DOLLAR																
Educational Money Mkt Fnd																
GOVERNMENT AGENCY																
DISCOUNT NOTES																
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	26,056.25	14,954,993.75	14,955,150.00	156.25		
FHLB DISC CORP / CASTLE OAK SECURITIES																
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	16,012.50	4,984,775.00	4,984,800.00	25.00		
FHLB DISC CORP / CASTLE OAK SECURITIES																
960470	6/1/18	8/31/18	313385D94	A-1+	P-1	NR	10,000,000.00	1.9210	9,951,441.39	0.00	16,008.33	9,967,449.72	9,968,000.00	550.28		
FED FARM CR BK / JEFFERIES & COMPANY																
952479	4/13/18	9/12/18	313313F52	A-1+	P-1	F1+	600,000.00	1.9000	595,186.67	0.00	2,501.66	597,688.33	597,672.00	(16.33)		
FED FARM CR BK / FTN FINANCIAL																
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	30,127.78	4,977,144.45	4,976,560.00	(584.45)		
FHLB DISC CORP / FTN FINANCIAL																
964760	6/28/18	10/10/18	313385J98	A-1+	P-1	NR	50,000,000.00	1.9300	49,721,222.22	0.00	8,041.67	49,729,263.89	49,725,000.00	(4,263.89)		
FED FARM CR BK / FTN FINANCIAL																
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	16,333.33	2,978,766.66	2,978,178.00	(588.66)		
FED FARM CR BK / FTN FINANCIAL																
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	10,589.17	1,985,808.34	1,985,452.00	(356.34)		
FHLB DISC CORP / GREAT PACIFIC SECURITIES																
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	18,011.67	2,953,098.34	2,952,390.00	(708.34)		
Subtotal for DISCOUNT NOTES:							795,713,000.00	0.0000	1.8306	793,285,380.80	0.00	1,277,241.44	794,562,622.24	794,577,294.51	14,672.27	
GOVT AGENCY-FIX-30/360																
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	1,722.33	1,064.00	959,879.13	959,740.80	(138.33)	
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	3,306.38	2,466.66	2,999,106.38	2,998,170.00	(936.38)	
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	3,220.60	2,411.11	3,498,961.10	3,497,865.00	(1,096.10)	
FANNIE MAE / CASTLE OAK SECURITIES																
959860	5/30/18	7/13/18	3135GM042	AA+	Aaa	AAA	2,500,000.00	0.9000	1.8302	2,497,082.50	2,103.31	1,937.50	2,499,185.81	2,499,075.00	(110.81)	
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	2,214.63	3,531.25	999,627.63	999,530.00	(97.63)	
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	1,455.41	2,242.50	1,379,468.21	1,379,351.40	(116.81)	
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	21,896.00	18,444.45	9,993,431.20	9,991,100.00	(2,331.20)	

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / Mizuho Securities USA Inc															
962727	6/15/18	7/27/18	3135G0L68	AA+	Aaa	AAA	230,000.00	0.7500	1.9729	229,671.10	125.30	76.67	229,796.40	229,742.40	(54.00)
FED HM LN BK BD / TD SECURITIES															
950884	4/4/18	8/7/18	3130A8PK3	AA+	Aaa	NR	1,675,000.00	0.6250	1.8508	1,667,847.75	5,058.91	2,529.95	1,672,906.66	1,672,822.50	(84.16)
FED HM LN BK BD / Mizuho Securities USA Inc															
962726	6/15/18	8/7/18	3130A8PK3	AA+	Aaa	NR	25,000,000.00	0.6250	1.9050	24,952,432.50	14,636.15	6,944.44	24,967,068.65	24,967,500.00	431.35
FED HM LN BK BD / JP MORGAN CHASE & CO															
950650	4/3/18	8/8/18	3130A8WT6	AA+	Aaa	NR	22,000,000.00	0.9500	1.8600	21,928,472.50	50,355.36	51,088.89	21,978,827.86	21,976,680.00	(2,147.86)
FED HM LN BK BD / BARCLAYS CAPITAL															
959190	5/24/18	8/27/18	3130A4FV9	AA+	Aaa	NR	450,000.00	1.2500	2.0001	449,075.70	367.73	578.12	449,443.43	449,077.50	(365.93)
FANNIE MAE / BNY Mellon Capital Market															
958577	5/21/18	9/18/18	3135G0YM9	AA+	Aaa	AAA	1,406,000.00	1.8750	1.9802	1,405,261.85	252.36	2,929.17	1,405,514.21	1,405,606.32	92.11
FED HM LN BK BD / DEUTSCHE															
949071	3/23/18	10/1/18	3130A9AE1	AA+	Aaa	NR	2,200,000.00	0.8750	2.0124	2,187,064.00	6,743.23	4,812.50	2,193,807.23	2,193,444.00	(363.23)
FED HM LN BK BD / DEUTSCHE															
954675	4/26/18	10/1/18	3130A9AE1	AA+	Aaa	NR	3,720,000.00	0.8750	1.9850	3,701,745.48	7,655.12	5,877.08	3,709,400.60	3,708,914.40	(486.20)
FED HM LN BK BD / BARCLAYS CAPITAL															
959187	5/24/18	10/1/18	3130A9AE1	AA+	Aaa	NR	8,000,000.00	0.8750	2.0000	7,967,080.00	9,590.87	7,194.44	7,976,670.87	7,976,160.00	(510.87)
FED HM LN BK BD / Mizuho Securities USA Inc															
964193	6/26/18	10/1/18	3130A9AE1	AA+	Aaa	NR	5,500,000.00	0.8750	1.9650	5,483,606.10	862.84	668.40	5,484,468.94	5,483,610.00	(858.94)
FREDDIE MAC / DEUTSCHE															
952042	4/11/18	10/12/18	3137EAED7	AA+	Aaa	AAA	5,000,000.00	0.8750	1.9823	4,972,437.90	12,182.14	9,600.69	4,984,620.04	4,983,600.00	(1,020.04)
FREDDIE MAC / BNY Mellon Capital Market															
960133	5/31/18	10/12/18	3137EAED7	AA+	Aaa	AAA	10,679,000.00	0.8750	1.9816	10,634,468.57	10,198.04	7,786.77	10,644,666.61	10,643,972.88	(693.73)
FED HM LN BK BD / DEUTSCHE															
950874	4/4/18	11/30/18	3130A6UJ4	AA+	Aaa	NR	1,500,000.00	1.2500	2.0560	1,492,157.39	2,891.13	1,614.58	1,495,048.52	1,494,660.00	(388.52)
FED HM LN BK BD / MORGAN STANLEY															
962728	6/15/18	5/28/19	3130ABF92	AA+	Aaa	NR	10,000,000.00	1.3750	2.3751	9,906,300.00	4,370.85	6,111.11	9,910,670.85	9,911,400.00	729.15
FREDDIE MAC / Mizuho Securities USA Inc															
964468	6/27/18	5/30/19	3137EADG1	AA+	Aaa	AAA	25,000,000.00	1.7500	2.3573	24,861,714.50	1,661.09	4,861.11	24,863,375.59	24,862,000.00	(1,375.59)
FREDDIE MAC / Mizuho Securities USA Inc															
964755	6/28/18	7/19/19	3137EAEB1	AA+	Aaa	AAA	1,250,000.00	0.8750	2.3952	1,230,254.63	155.48	91.15	1,230,410.11	1,229,775.00	(635.11)
Subtotal for GOVT AGENCY-FIX-30/360:							145,950,000.00	1.0361	2.0194	145,363,330.77	163,025.26	144,862.54	145,526,356.03	145,513,797.20	(12,558.83)

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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

GOVERNMENT AGENCY

GOVT AGENCY-FIX-ACT/360

FED HM LN BK BD / Mizuho Securities USA Inc

963278	6/20/18	9/20/18	3130A9JW2	AA+	Aaa	NR	540,000.00	2.2050	1.9887	540,297.00	(35.51)	363.83	540,261.49	540,297.00	35.51
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Subtotal for GOVT AGENCY-FIX-ACT/360:

540,000.00 2.2050 1.9887 540,297.00 (35.51) 363.83 540,261.49 540,297.00 35.51

GOVT AGENCY-FLOAT-ACT/360

FREDDIE MAC / GREAT PACIFIC SECURITIES

954685	4/26/18	7/17/18	3134GATQ7	AA+	Aaa	AAA	7,300,000.00	2.1228	1.8400	7,304,666.67	(3,756.10)	28,410.27	7,300,910.57	7,304,672.00	3,761.43
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Subtotal for GOVT AGENCY-FLOAT-ACT/360:

7,300,000.00 2.1228 1.8400 7,304,666.67 (3,756.10) 28,410.27 7,300,910.57 7,304,672.00 3,761.43

Subtotal for GOVERNMENT AGENCY:

949,503,000.00 0.1768 1.8598 946,493,675.24 159,233.65 1,450,878.08 947,930,150.33 947,936,060.71 5,910.38

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES

909906	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(88,659.73)	59,368.06	2,503,629.35	2,496,200.00	(7,429.35)
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JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES

918492	9/11/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,000,000.00	5.1500	1.3647	2,063,311.04	(60,395.40)	47,494.44	2,002,915.64	1,996,960.00	(5,955.64)
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JOHNSON & JOHNSON / CITIGROUP GLOBAL MARKETS

963099	6/19/18	7/15/18	478160AU8	AAA	Aaa	AAA	375,000.00	5.1500	2.3114	375,753.75	(347.88)	643.75	375,405.87	374,430.00	(975.87)
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BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES

927437	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	3,825,000.00	2.0000	1.4828	3,840,152.62	(12,762.96)	28,900.00	3,827,389.66	3,823,967.25	(3,422.41)
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MICROSOFT CORP / JP MORGAN CHASE & CO

931568	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,000,000.00	1.3000	1.7404	9,960,200.00	25,041.34	20,944.44	9,985,241.34	9,960,600.00	(24,641.34)
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APPLE INC. / JP MORGAN CHASE & CO

945500	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	3,400,000.00	1.5500	2.3053	3,376,404.00	8,356.92	17,420.28	3,384,760.92	3,380,042.00	(4,718.92)
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APPLE INC. / JP MORGAN CHASE & CO

945501	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	240,000.00	1.5500	2.3053	238,334.40	589.90	1,229.67	238,924.30	238,591.20	(333.10)
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APPLE INC. / BNY Mellon Capital Market

951350	4/6/18	2/8/19	037833CE8	AA+	Aa1	NR	1,000,000.00	1.5500	2.2859	993,910.00	1,714.07	3,659.72	995,624.07	994,130.00	(1,494.07)
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APPLE INC. / UBS FINANCIAL

961099	6/6/18	2/8/19	037833CE8	AA+	Aa1	NR	3,900,000.00	1.5500	2.3644	3,878,901.00	2,179.65	4,197.92	3,881,080.65	3,877,107.00	(3,973.65)
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APPLE INC. / JP MORGAN CHASE & CO

962487	6/14/18	2/8/19	037833CE8	AA+	Aa1	NR	2,115,000.00	1.5500	2.4220	2,103,156.00	860.46	1,548.06	2,104,016.46	2,102,584.95	(1,431.51)
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APPLE INC. / GREAT PACIFIC SECURITIES

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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

953219	4/17/18	2/22/19	037833BQ2	AA+	Aa1	NR	2,000,000.00	1.7000	2.2620	1,990,600.00	2,280.66	6,988.89	1,992,880.66	1,990,500.00	(2,380.66)
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APPLE INC. / JP MORGAN CHASE & CO

962193	6/13/18	2/22/19	037833BQ2	AA+	Aa1	NR	900,000.00	1.7000	2.4390	895,455.00	328.55	765.00	895,783.55	895,725.00	(58.55)
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JOHNSON & JOHNSON / CITIGROUP GLOBAL MARKETS

960471	6/1/18	3/1/19	478160BR4	AAA	Aaa	AAA	3,000,000.00	1.1250	2.3020	2,973,870.00	2,903.33	2,812.50	2,976,773.33	2,973,900.00	(2,873.33)
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BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES

945699	3/5/18	3/15/19	084664CG4	AA	Aa2	A+	1,960,000.00	1.7000	2.3445	1,947,240.40	4,000.31	9,810.89	1,951,240.71	1,950,298.00	(942.71)
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BERKSHIRE HATHAWAY INC / BNY Mellon Capital Market

953529	4/19/18	3/15/19	084664CG4	AA	Aa2	A+	18,560,000.00	1.7000	2.3676	18,449,493.76	24,406.29	63,104.00	18,473,900.05	18,468,128.00	(5,772.05)
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BERKSHIRE HATHAWAY INC / TD SECURITIES

963954	6/25/18	3/15/19	084664CG4	AA	Aa2	A+	3,100,000.00	1.7000	2.3824	3,084,903.00	348.39	878.33	3,085,251.39	3,084,655.00	(596.39)
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APPLE INC. / GREAT PACIFIC SECURITIES

953006	4/17/18	5/6/19	037833AQ3	AA+	Aa1	NR	3,495,000.00	2.1000	2.3122	3,487,311.00	1,501.28	11,213.13	3,488,812.28	3,483,571.35	(5,240.93)
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APPLE INC. / CASTLE OAK SECURITIES

959861	5/30/18	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	2.3678	4,987,675.00	1,137.13	9,041.67	4,988,812.13	4,983,650.00	(5,162.13)
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APPLE INC. / BNY Mellon Capital Market

961975	6/12/18	5/6/19	037833AQ3	AA+	Aa1	NR	13,322,000.00	2.1000	2.4583	13,279,636.04	2,484.31	14,765.22	13,282,120.35	13,278,437.06	(3,683.29)
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APPLE INC. / JP MORGAN CHASE & CO

964194	6/26/18	5/6/19	037833AQ3	AA+	Aa1	NR	6,250,000.00	2.1000	2.4811	6,229,750.00	326.61	1,822.92	6,230,076.61	6,229,562.50	(514.11)
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APPLE INC. / MORGAN STANLEY

964195	6/26/18	5/6/19	037833AQ3	AA+	Aa1	NR	4,000,000.00	2.1000	2.4610	3,987,720.00	198.06	1,166.67	3,987,918.06	3,986,920.00	(998.06)
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APPLE INC. / TD SECURITIES

964460	6/27/18	5/6/19	037833AQ3	AA+	Aa1	NR	4,010,000.00	2.1000	2.4811	3,997,047.70	167.67	935.67	3,997,215.37	3,996,887.30	(328.07)
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APPLE INC. / TD SECURITIES

964469	6/27/18	5/6/19	037833AQ3	AA+	Aa1	NR	5,492,000.00	2.1000	2.4859	5,474,041.16	232.48	1,281.47	5,474,273.64	5,474,041.16	(232.48)
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MICROSOFT CORP / TD SECURITIES

962905	6/18/18	6/1/19	594918AC8	AAA	Aaa	AA+	1,507,000.00	4.2000	2.5060	1,530,870.88	(904.73)	2,285.62	1,529,966.15	1,530,313.29	347.14
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MICROSOFT CORP / TD SECURITIES

964757	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	998,000.00	4.2000	2.4883	1,013,508.92	(139.72)	349.30	1,013,369.20	1,013,439.06	69.86
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MICROSOFT CORP / BARCLAYS CAPITAL

964758	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	7,000,000.00	4.2000	2.4883	7,108,780.00	(980.00)	2,450.00	7,107,800.00	7,108,290.00	490.00
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Subtotal for MEDIUM-TERM NOTE: 109,949,000.00 2.1642 2.2737 109,860,314.75 (85,133.01) 315,077.62 109,775,181.74 109,692,930.12 (82,251.62)

Subtotal for MEDIUM-TERM NOTES: 109,949,000.00 2.1642 2.2737 109,860,314.75 (85,133.01) 315,077.62 109,775,181.74 109,692,930.12 (82,251.62)

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Issuer / Broker																
UNITED STATES DOLLAR																
Educational Money Mkt Fnd																
U. S. TREASURIES																
TREASURY BILL																
US TREASURY N/B / BNP PARIBAS																
954414	4/25/18	7/5/18	912796PN3	AA+	Aaa	AAA	15,000,000.00	1.7360		14,948,643.33	0.00	48,463.34	14,948,643.33	14,995,815.60	47,172.27	
US TREASURY N/B / BNP PARIBAS																
953526	4/19/18	7/19/18	912796MK2	AA+	Aaa	AAA	15,000,000.00	1.7500		14,933,645.85	0.00	53,229.15	14,933,645.85	14,985,635.40	51,989.55	
US TREASURY N/B / BNY Mellon Capital Market																
959603	5/29/18	7/19/18	912796MK2	AA+	Aaa	AAA	25,000,000.00	1.7695		24,937,330.21	0.00	40,551.04	24,937,330.21	24,976,059.00	38,728.79	
US TREASURY N/B / BNP PARIBAS																
954671	4/26/18	7/26/18	912796PR4	AA+	Aaa	AAA	15,000,000.00	1.8320		14,930,536.65	0.00	50,380.01	14,930,536.65	14,980,621.95	50,085.30	
US TREASURY N/B / BNY Mellon Capital Market																
963782	6/22/18	8/16/18	912796NQ8	AA+	Aaa	AAA	13,000,000.00	1.8550		12,963,157.64	0.00	6,028.75	12,963,157.64	12,968,702.50	5,544.86	
US TREASURY N/B / BANK OF AMERICA																
960129	5/31/18	8/30/18	912796PW3	AA+	Aaa	AAA	10,000,000.00	1.8875		9,952,288.20	0.00	16,253.47	9,952,288.20	9,968,009.70	15,721.50	
US TREASURY N/B / RBC																
964754	6/28/18	9/6/18	912796PY9	AA+	Aaa	AAA	6,000,000.00	1.8570		5,978,335.00	0.00	928.50	5,978,335.00	5,978,451.90	116.90	
US TREASURY N/B / RBC																
964457	6/27/18	9/27/18	912796QA0	AA+	Aaa	AAA	10,000,000.00	1.8840		9,951,853.33	0.00	2,093.33	9,951,853.33	9,952,937.50	1,084.17	
Subtotal for TREASURY BILL:								109,000,000.00	0.0000	1.8072	108,595,790.21	0.00	217,927.59	108,595,790.21	108,806,233.55	210,443.34
TREASURY BOND																
US TREASURY N/B / Mizuho Securities USA Inc																
960127	5/31/18	7/15/18	912828XK1	AA+	Aaa	AAA	15,000,000.00	0.8750	1.8767	14,981,250.00	12,916.67	11,239.64	14,994,166.67	14,994,726.60	559.93	
US TREASURY N/B / Mizuho Securities USA Inc																
960131	5/31/18	7/15/18	912828XK1	AA+	Aaa	AAA	50,000,000.00	0.8750	1.8453	49,939,453.13	41,710.07	37,465.47	49,981,163.20	49,982,422.00	1,258.80	
US TREASURY N/B / DEUTSCHE																
954679	4/26/18	8/15/18	912828K82	AA+	Aaa	AAA	25,000,000.00	1.0000	1.8676	24,933,593.75	39,484.80	45,580.11	24,973,078.55	24,974,609.50	1,530.95	
US TREASURY N/B / UBS FINANCIAL SERVICES																
946762	3/9/18	9/15/18	912828L40	AA+	Aaa	AAA	6,000,000.00	1.0000	1.9020	5,972,306.16	16,616.30	17,608.70	5,988,922.46	5,988,867.18	(55.28)	
US TREASURY N/B / JP MORGAN CHASE & CO																
951537	4/9/18	10/15/18	912828L81	AA+	Aaa	AAA	5,000,000.00	0.8750	1.9211	4,973,242.19	11,750.78	9,204.23	4,984,992.97	4,984,472.65	(520.32)	
US TREASURY N/B / JEFFERIES & COMPANY																
946478	3/8/18	2/15/19	912828KD1	AA+	Aaa	AAA	6,000,000.00	2.7500	2.0800	6,037,265.63	(12,457.99)	52,417.13	6,024,807.64	6,019,335.96	(5,471.68)	
Subtotal for TREASURY BOND:								107,000,000.00	1.0164	1.8748	106,837,110.86	110,020.63	173,515.28	106,947,131.49	106,944,433.89	(2,697.60)
TREASURY BOND - ME																
US TREASURY N/B / JP MORGAN CHASE & CO																

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BOND - ME															
948852	3/22/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	1.8020	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / JP MORGAN CHASE & CO															
953220	4/17/18	6/30/18	912828VK3	AA+	Aaa	AAA	0.00	1.3750	1.7514	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / BNP PARIBAS															
956073	5/4/18	6/30/18	912828VK3	AA+	Aaa	AAA	0.00	1.3750	1.7895	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / BNP PARIBAS															
956248	5/7/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	1.7501	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
958171	5/17/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	1.8768	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / Mizuho Securities USA Inc															
958381	5/18/18	6/30/18	912828VK3	AA+	Aaa	AAA	0.00	1.3750	1.8268	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / MORGAN STANLEY															
960466	6/1/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	1.8410	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
961575	6/8/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	1.9068	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / BARCLAYS CAPITAL															
964461	6/27/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	2.0331	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / BARCLAYS CAPITAL															
964462	6/27/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	2.0331	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / BARCLAYS CAPITAL															
964759	6/28/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	2.7380	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
953221	4/17/18	7/31/18	912828S68	AA+	Aaa	AAA	50,000,000.00	0.7500	1.7895	49,849,609.38	107,421.87	77,693.37	49,957,031.25	49,956,054.50	(976.75)
US TREASURY N/B / DEUTSCHE															
953256	4/18/18	7/31/18	912828S68	AA+	Aaa	AAA	28,000,000.00	0.7500	1.8269	27,913,593.75	61,481.37	42,928.18	27,975,075.12	27,975,390.52	315.40
US TREASURY N/B / Mizuho Securities USA Inc															
953257	4/18/18	8/31/18	912828RE2	AA+	Aaa	AAA	50,000,000.00	1.5000	1.9144	49,923,828.13	41,753.47	150,815.22	49,965,581.60	49,965,820.50	238.90
US TREASURY N/B / BANK OF AMERICA															
953806	4/20/18	8/31/18	912828RE2	AA+	Aaa	AAA	20,000,000.00	1.5000	1.8878	19,971,875.00	15,225.56	58,695.65	19,987,100.56	19,986,328.20	(772.36)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
961971	6/12/18	8/31/18	912828RE2	AA+	Aaa	AAA	10,000,000.00	1.5000	1.9249	9,990,625.00	2,226.56	7,744.57	9,992,851.56	9,993,164.10	312.54
US TREASURY N/B / RBC															
962904	6/18/18	8/31/18	912828RE2	AA+	Aaa	AAA	25,000,000.00	1.5000	1.9204	24,978,515.63	3,774.28	13,247.28	24,982,289.91	24,982,910.25	620.34

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Issuer / Broker																
UNITED STATES DOLLAR																
Educational Money Mkt Fnd																
U. S. TREASURIES																
TREASURY BOND - ME																
US TREASURY N/B / JEFFERIES & COMPANY																
963955	6/25/18	8/31/18	9128282C3	AA+	Aaa	AAA	45,000,000.00	0.7500	1.9081	44,905,078.13	8,500.47	5,502.72	44,913,578.60	44,915,625.00	2,046.40	
US TREASURY N/B / UBS FINANCIAL SERVICES																
945954	3/6/18	9/15/18	912828L40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.8960	9,953,413.80	28,241.38	29,347.83	9,981,655.18	9,981,445.30	(209.88)	
US TREASURY N/B / BNY Mellon Capital Market																
949069	3/23/18	9/30/18	912828RHS	AA+	Aaa	AAA	2,500,000.00	1.3750	1.9340	2,492,773.44	3,783.54	8,640.71	2,496,556.98	2,496,484.38	(72.61)	
US TREASURY N/B / DEUTSCHE																
938050	1/16/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8729	9,961,718.75	16,722.86	62,569.06	9,978,441.61	9,959,765.60	(18,676.01)	
US TREASURY N/B / JEFFERIES & COMPANY																
938633	1/18/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8864	9,960,546.88	17,117.23	62,569.06	9,977,664.11	9,959,765.60	(17,898.51)	
US TREASURY N/B / Mizuho Securities USA Inc																
945330	2/28/18	3/15/19	912828P95	AA+	Aaa	AAA	10,000,000.00	1.0000	2.0975	9,887,500.00	36,414.47	29,347.83	9,923,914.47	9,914,257.80	(9,656.67)	
Subtotal for TREASURY BOND - ME:							270,500,000.00	1.1208	1.8839	269,789,077.89	342,663.06	549,101.48	270,131,740.95	270,087,011.75	(44,729.21)	
Subtotal for U. S. TREASURIES:							486,500,000.00	0.8467	1.8647	485,221,978.96	452,683.69	940,544.35	485,674,662.65	485,837,679.19	163,016.54	
Total Educational Money Mkt Fnd :							1,589,446,004.45	0.5145	1.8893	1,585,069,973.40	526,784.33	2,706,500.05	1,586,873,999.17	1,586,960,674.47	86,675.30	
Net Asset Value (NAV):																
1.000055																
Extended Fund																
FUNDS																
LAIF - EXTENDED FUND																
	7/2/18			NR			64,939,807.38		1.8540	64,939,807.38		0.00	0.00	64,939,807.38	64,939,807.38	0.00
Subtotal for FUNDS:							64,939,807.38		1.8540	64,939,807.38		0.00	0.00	64,939,807.38	64,939,807.38	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	269,845.39	38,000,000.00	37,989,740.00	(10,260.00)	
ROYAL BANK OF CANADA NY / RBC																
794627	7/30/15	7/30/18	78009NVR4	AA-	Aa3	AA	50,000,000.00	1.6930	1.6930	50,000,000.00	0.00	355,059.72	50,000,000.00	49,986,500.00	(13,500.00)	
ROYAL BANK OF CANADA NY / RBC																
925851	3/31/16	3/29/19	78009NB21	AA-	Aa3	AA	40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	175,720.00	40,000,000.00	39,742,400.00	(257,600.00)	
Subtotal for YANKEE CD-30/360:							128,000,000.00	1.7011	1.7011	128,000,000.00	0.00	800,625.11	128,000,000.00	127,718,640.00	(281,360.00)	
YANKEE CD-ACT/360																

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

CERTIFICATES OF DEPOSIT

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	714,583.34	50,000,000.00	49,956,000.00	(44,000.00)
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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	300,125.00	21,000,000.00	20,981,520.00	(18,480.00)
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Subtotal for YANKEE CD-ACT/360:

							71,000,000.00	1.7500	1.7500	71,000,000.00	0.00	1,014,708.34	71,000,000.00	70,937,520.00	(62,480.00)
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Subtotal for CERTIFICATES OF DEPOSIT:

							199,000,000.00	1.7186	1.7186	199,000,000.00	0.00	1,815,333.45	199,000,000.00	198,656,160.00	(343,840.00)
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GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

858841	8/25/16	7/13/18	3130A97C9	AA+	Aaa	NR	50,000,000.00	0.8250	0.8428	49,983,482.68	16,224.98	192,500.00	49,999,707.66	49,982,000.00	(17,707.66)
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FED FARM CR BK / BNP PARIBAS

797579	8/17/15	8/6/18	3133EE6G0	AA+	Aaa	AAA	11,000,000.00	1.1500	1.1799	10,990,430.00	9,256.67	50,951.39	10,999,686.67	10,992,410.00	(7,276.67)
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FED HM LN BK BD / BARCLAYS CAPITAL

851199	7/8/16	8/7/18	3130A8PK3	AA+	Aaa	NR	25,000,000.00	0.6250	0.7259	24,948,000.00	49,500.67	62,500.00	24,997,500.67	24,967,500.00	(30,000.67)
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FED HM LN BK BD / BARCLAYS CAPITAL

851200	7/8/16	8/7/18	3130A8PK3	AA+	Aaa	NR	50,000,000.00	0.6250	0.7259	49,896,000.00	99,001.34	125,000.00	49,995,001.34	49,935,000.00	(60,001.34)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

797836	8/18/15	8/14/18	3130A6AL1	AA+	Aaa	NR	23,500,000.00	1.1500	1.1561	23,495,770.00	4,060.96	102,845.14	23,499,830.96	23,476,265.00	(23,565.96)
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FED HM LN BK BD / DEUTSCHE

803288	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	6,500,000.00	1.1250	1.2180	6,482,255.00	16,541.11	21,734.38	6,498,796.11	6,488,235.00	(10,561.11)
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FED HM LN BK BD / DEUTSCHE

803289	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	19,000,000.00	1.1250	1.2044	18,955,730.00	41,266.55	63,531.25	18,996,996.55	18,965,610.00	(31,386.55)
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FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

858844	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	25,000,000.00	0.8750	0.8872	24,993,750.00	5,527.89	56,510.42	24,999,277.89	24,931,000.00	(68,277.89)
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FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

858845	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	50,000,000.00	0.8750	0.8872	49,987,500.00	11,055.78	113,020.83	49,998,555.78	49,862,000.00	(136,555.78)
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FED HM LN BK BD / MORGAN STANLEY

860083	9/1/16	9/28/18	3130A9C82	AA+	Aaa	NR	50,000,000.00	0.9350	0.9351	50,000,000.00	0.00	120,770.83	50,000,000.00	49,869,000.00	(131,000.00)
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FREDDIE MAC / JP MORGAN CHASE & CO

864161	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	40,000,000.00	0.8750	0.8770	39,998,400.00	1,406.67	90,416.67	39,999,806.67	39,890,400.00	(109,406.67)
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FREDDIE MAC / JP MORGAN CHASE & CO

864162	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,758.33	113,020.83	49,999,758.33	49,863,000.00	(136,758.33)
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FREDDIE MAC / JP MORGAN CHASE & CO

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

864163	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,758.33	113,020.83	49,999,758.33	49,863,000.00	(136,758.33)
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FANNIE MAE / BARCLAYS CAPITAL

800396	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	25,000,000.00	1.1250	1.1779	24,959,500.00	36,622.34	56,250.00	24,996,122.34	24,930,500.00	(65,622.34)
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FANNIE MAE / BARCLAYS CAPITAL

800397	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1779	49,919,000.00	73,244.68	112,500.00	49,992,244.68	49,861,000.00	(131,244.68)
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FANNIE MAE / DAIWA CAPITAL MARKETS

801102	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,000,000.00	1.1250	1.1471	9,993,270.00	6,083.92	22,500.00	9,999,353.92	9,972,200.00	(27,153.92)
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FANNIE MAE / DEUTSCHE

801103	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,500,000.00	1.1250	1.1473	10,492,860.00	6,454.56	23,625.00	10,499,314.56	10,470,810.00	(28,504.56)
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FREDDIE MAC / JP MORGAN CHASE & CO

864482	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	5,174.20	110,590.28	49,999,024.20	49,808,500.00	(190,524.20)
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FREDDIE MAC / JP MORGAN CHASE & CO

864483	9/30/16	10/30/18	3134GAQP2	AA+	Aa2	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	5,174.20	110,590.28	49,999,024.20	49,808,500.00	(190,524.20)
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FREDDIE MAC / JP MORGAN CHASE & CO

864484	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8810	29,996,310.00	3,104.52	66,354.17	29,999,414.52	29,885,100.00	(114,314.52)
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FANNIE MAE / TD SECURITIES

866789	10/17/16	11/27/18	3135G0YT4	AA+	Aaa	AAA	25,000,000.00	1.6250	0.9323	25,361,092.25	(291,724.53)	38,368.06	25,069,367.72	24,950,000.00	(119,367.72)
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FANNIE MAE / DEUTSCHE

811288	11/3/15	12/14/18	3135G0G72	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1740	49,925,500.00	63,667.26	26,562.50	49,989,167.26	49,790,000.00	(199,167.26)
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FED HM LN BK BD / BANK OF AMERICA

874919	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	20,000,000.00	1.2500	1.2521	19,999,200.00	594.20	114,583.33	19,999,794.20	19,897,400.00	(102,394.20)
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FED HM LN BK BD / BANK OF AMERICA

874920	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,485.49	286,458.33	49,999,485.49	49,743,500.00	(255,985.49)
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FED HM LN BK BD / BANK OF AMERICA

874921	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,485.49	286,458.33	49,999,485.49	49,743,500.00	(255,985.49)
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FED HM LN BK BD / BNY Mellon Capital Market

874922	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	15,000,000.00	1.2500	1.2521	14,999,400.00	445.65	85,937.50	14,999,845.65	14,923,050.00	(76,795.65)
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FED HM LN BK BD / DEUTSCHE

882759	1/30/17	1/17/19	3130AAMC9	AA+	Aaa	NR	35,505,000.00	1.2500	1.3281	35,451,387.45	38,749.66	202,181.25	35,490,137.11	35,311,142.70	(178,994.41)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

882760	1/30/17	1/17/19	3130AAMC9	AA+	Aaa	NR	25,000,000.00	1.2500	1.3281	24,962,250.00	27,284.65	142,361.11	24,989,534.65	24,863,500.00	(126,034.65)
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FANNIE MAE / JP MORGAN CHASE & CO.

828824	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0799	24,941,000.00	46,197.60	86,805.56	24,987,197.60	24,800,000.00	(187,197.60)
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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / JP MORGAN CHASE & CO.															
828825	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0799	49,882,000.00	92,395.20	173,611.11	49,974,395.20	49,600,000.00	(374,395.20)
FED HM LN BK BD / DEUTSCHE															
887112	2/28/17	3/8/19	3133782M2	AA+	Aaa	NR	30,000,000.00	1.5000	1.3144	30,111,000.00	(73,442.47)	141,250.00	30,037,557.53	29,849,400.00	(188,157.53)
FED HM LN BK BD / JP MORGAN CHASE & CO															
888363	3/8/17	3/8/19	3133782M2	AA+	Aaa	NR	50,000,000.00	1.5000	1.4328	50,066,000.00	(43,358.33)	235,416.67	50,022,641.67	49,749,000.00	(273,641.67)
FED HM LN BK BD / JP MORGAN CHASE & CO															
892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(47,497.34)	44,317.19	7,556,070.76	7,510,045.50	(46,025.26)
FED HM LN BK BD / BARCLAYS CAPITAL															
889021	3/10/17	3/18/19	3130AAXX1	AA+	Aaa	NR	25,000,000.00	1.3750	1.4918	24,942,000.00	37,524.73	98,350.69	24,979,524.73	24,840,000.00	(139,524.73)
FREDDIE MAC / MORGAN STANLEY															
832959	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	15,000,000.00	1.1250	1.1359	14,995,050.00	3,676.63	35,625.00	14,998,726.63	14,860,500.00	(138,226.63)
FREDDIE MAC / MORGAN STANLEY															
832960	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1359	49,983,500.00	12,255.43	118,750.00	49,995,755.43	49,535,000.00	(460,755.43)
FREDDIE MAC / DEUTSCHE															
837917	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,484,500.00	(515,500.00)
FREDDIE MAC / DEUTSCHE															
837920	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,484,500.00	(515,500.00)
FREDDIE MAC / DEUTSCHE															
837921	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,484,500.00	(515,500.00)
FREDDIE MAC / DEUTSCHE															
837922	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,484,500.00	(515,500.00)
FREDDIE MAC / DEUTSCHE															
837923	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,484,500.00	(515,500.00)
FREDDIE MAC / DEUTSCHE															
837924	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,484,500.00	(515,500.00)
FED FARM CR BK / BNY Mellon Capital Market															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	23,349.20	130,240.00	47,984,613.20	47,630,400.00	(354,213.20)
FED FARM CR BK / JEFFERIES & COMPANY															
894938	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	12,000,000.00	1.3200	1.3648	11,989,440.00	6,365.33	32,560.00	11,995,805.33	11,907,600.00	(88,205.33)
FED FARM CR BK / DEUTSCHE															
839097	4/26/16	4/26/19	3133EF4Y0	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0000	25,000,000.00	0.00	45,138.89	25,000,000.00	24,735,250.00	(264,750.00)
FED HM LN BK BD / BANK OF AMERICA NA															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
928434	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	37,810.27	45,375.00	35,969,770.27	35,681,040.00	(288,730.27)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
928455	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	8,000,000.00	1.3750	1.4691	7,984,880.00	8,402.28	10,083.33	7,993,282.28	7,929,120.00	(64,162.28)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
905576	6/22/17	6/14/19	313379EE5	AA+	Aaa	NR	10,000,000.00	1.6250	1.4331	10,037,280.00	(19,320.67)	7,673.61	10,017,959.33	9,927,400.00	(90,559.33)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
911721	7/28/17	6/14/19	313379EE5	AA+	Aaa	NR	19,000,000.00	1.6250	1.4206	19,071,592.00	(35,266.47)	14,579.86	19,036,325.53	18,862,060.00	(174,265.53)
FED HM LN BK BD / MORGAN STANLEY															
913615	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	15,000,000.00	1.6250	1.3954	15,062,400.00	(30,166.27)	11,510.42	15,032,233.73	14,891,100.00	(141,133.73)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
913616	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	21,000,000.00	1.6250	1.3957	21,087,255.00	(42,182.01)	16,114.58	21,045,072.99	20,847,540.00	(197,532.99)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
908718	7/12/17	7/12/19	3130ABRS7	AA+	Aaa	NR	15,000,000.00	1.4600	1.4906	14,991,000.00	4,362.50	102,808.33	14,995,362.50	14,856,000.00	(139,362.50)
FREDDIE MAC / TD SECURITIES															
853062	7/20/16	7/19/19	3137EAEB1	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	39,305.38	98,437.50	24,978,805.38	24,595,500.00	(383,305.38)
FANNIE MAE / TD SECURITIES															
855142	8/2/16	8/2/19	3135G0N33	AA+	Aaa	AAA	15,000,000.00	0.8750	0.9319	14,974,800.00	16,076.67	54,322.92	14,990,876.67	14,753,250.00	(237,626.67)
FANNIE MAE / BARCLAYS CAPITAL															
872756	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	35,000,000.00	1.0000	1.4067	34,615,315.00	223,465.26	119,583.33	34,838,780.26	34,427,225.00	(411,555.26)
FANNIE MAE / BARCLAYS CAPITAL															
872757	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	50,000,000.00	1.0000	1.4108	49,445,000.00	322,402.01	170,833.33	49,767,402.01	49,181,750.00	(585,652.01)
FANNIE MAE / JP MORGAN CHASE & CO															
887105	2/28/17	8/28/19	3135G0P49	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3937	39,614,400.00	206,938.67	136,666.67	39,821,338.67	39,345,400.00	(475,938.67)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
916418	8/28/17	9/13/19	313380FB8	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	10,306.12	103,125.00	24,985,306.12	24,704,500.00	(280,806.12)
FED HM LN BK BD / DEUTSCHE															
920111	9/20/17	9/13/19	313380FB8	AA+	Aaa	NR	15,000,000.00	1.3750	1.4869	14,967,336.60	12,872.95	61,875.00	14,980,209.55	14,822,700.00	(157,509.55)
FED HM LN BK BD / Mizuho Securities USA Inc															
955349	5/1/18	9/13/19	3130A02T6	AA+	Aaa	NR	45,000,000.00	2.3750	2.4473	44,955,900.00	5,378.05	178,125.00	44,961,278.05	45,027,000.00	65,721.95
FED FARM CR BK / DAIWA CAPITAL MARKETS															
896807	4/27/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	20,000,000.00	1.4400	1.4087	20,015,200.00	(7,208.95)	56,000.00	20,007,991.05	19,733,200.00	(274,791.05)
FED FARM CR BK / DEUTSCHE															
897277	5/1/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	40,000,000.00	1.4400	1.5016	39,940,400.00	28,125.84	112,000.00	39,968,525.84	39,466,400.00	(502,125.84)

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FANNIE MAE / BARCLAYS CAPITAL

868035	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	75,258.57	93,055.56	49,941,258.57	49,026,000.00	(915,258.57)
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FANNIE MAE / BARCLAYS CAPITAL

868036	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	75,258.57	93,055.56	49,941,258.57	49,026,000.00	(915,258.57)
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FANNIE MAE / Mizuho Securities USA Inc

962194	6/13/18	10/24/19	3136G0T68	AA+	Aaa	AAA	5,500,000.00	1.3300	2.4931	5,414,695.00	3,127.27	3,657.50	5,417,822.27	5,414,145.00	(3,677.27)
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FREDDIE MAC / CASTLE OAK SECURITIES

927743	11/7/17	10/25/19	3134GBHT2	AA+	Aaa	AAA	3,150,000.00	1.6250	1.7002	3,145,432.50	1,509.60	9,384.38	3,146,942.10	3,114,909.00	(32,033.10)
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FED HM LN BK BD / GREAT PACIFIC SECURITIES

916419	8/28/17	11/8/19	3130AC2Q6	AA+	Aaa	NR	10,000,000.00	1.4500	1.4460	10,000,900.30	(345.30)	21,347.22	10,000,555.00	9,855,700.00	(144,855.00)
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FED FARM CR BK / Mizuho Securities USA Inc

963102	6/19/18	11/14/19	3133EJRUS	AA+	Aaa	AAA	23,210,000.00	2.4500	2.5280	23,185,397.40	584.62	18,954.83	23,185,982.02	23,185,397.40	(584.62)
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FED HM LN BK BD / BANK OF AMERICA

871866	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	6,230.06	87,847.22	49,994,730.06	49,263,250.00	(731,480.06)
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FED HM LN BK BD / BANK OF AMERICA

871867	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	6,230.06	87,847.22	49,994,730.06	49,263,250.00	(731,480.06)
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FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

878363	12/30/16	11/15/19	3130AA3R7	AA+	Aaa	NR	45,000,000.00	1.3750	1.4929	44,851,050.00	77,856.96	79,062.50	44,928,906.96	44,336,925.00	(591,981.96)
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FED FARM CR BK / FTN FINANCIAL

955348	5/1/18	1/10/20	3133EH6L2	AA+	Aaa	AAA	22,545,000.00	1.9500	2.5165	22,334,429.70	20,745.84	73,271.25	22,355,175.54	22,358,327.40	3,151.86
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FREDDIE MAC / JEFFERIES & COMPANY

883202	2/1/17	1/17/20	3137EAEES	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5496	19,971,360.00	13,702.06	136,666.67	19,985,062.06	19,693,600.00	(291,462.06)
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FED FARM CR BK / FTN FINANCIAL

954198	4/24/18	1/24/20	3133EJLU1	AA+	Aaa	AAA	30,000,000.00	2.4200	2.4404	29,990,100.00	1,052.86	135,116.67	29,991,152.86	30,057,600.00	66,447.14
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FED HM LN BK BD / CASTLE OAK SECURITIES

942312	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	10,000,000.00	2.1250	2.2188	9,981,700.00	3,599.17	83,819.45	9,985,299.17	9,935,850.00	(49,449.17)
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FED HM LN BK BD / BARCLAYS CAPITAL

942313	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	50,000,000.00	2.1250	2.2188	49,908,500.00	17,995.84	419,097.22	49,926,495.84	49,679,250.00	(247,245.84)
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FED FARM CR BK / BNY Mellon Capital Market

944992	2/28/18	2/14/20	3133EJCN7	AA+	Aaa	AAA	25,000,000.00	2.0700	2.3274	24,877,250.00	21,385.62	176,812.50	24,898,635.62	24,795,000.00	(103,635.62)
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FANNIE MAE / JP MORGAN CHASE & CO

887109	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	14,311.11	256,250.00	49,982,311.11	49,163,500.00	(818,811.11)
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FANNIE MAE / JP MORGAN CHASE & CO

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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* 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

887110	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	14,311.11	256,250.00	49,982,311.11	49,163,500.00	(818,811.11)
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FANNIE MAE / JP MORGAN CHASE & CO

887111	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5219	19,987,200.00	5,724.44	102,500.00	19,992,924.44	19,665,400.00	(327,524.44)
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FED HM LN BK BD / FTN FINANCIAL

946766	3/9/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3389	24,895,500.00	16,165.75	159,375.00	24,911,665.75	24,822,000.00	(89,665.75)
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FED HM LN BK BD / CASTLE OAK SECURITIES

946952	3/12/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3417	24,894,600.00	15,934.26	159,375.00	24,910,534.26	24,822,000.00	(88,534.26)
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FED HM LN BK BD / GREAT PACIFIC SECURITIES

947407	3/14/18	3/13/20	3130A12B3	AA+	Aaa	NR	13,000,000.00	2.1250	2.3499	12,943,281.00	8,440.80	82,107.64	12,951,721.80	12,907,440.00	(44,281.80)
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FED FARM CR BK / FTN FINANCIAL

949538	3/27/18	3/27/20	3133EJHL6	AA+	Aaa	AAA	10,000,000.00	2.3750	2.4492	9,985,600.00	1,880.00	62,013.89	9,987,480.00	9,966,800.00	(20,680.00)
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FED HM LN BK BD / CASTLE OAK SECURITIES

948128	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	502.33	134,583.33	19,996,902.33	19,945,600.00	(51,302.33)
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FED HM LN BK BD / GREAT PACIFIC SECURITIES

948132	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	502.33	134,583.33	19,996,902.33	19,945,600.00	(51,302.33)
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FED FARM CR BK / DEUTSCHE

897278	5/1/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	25,000,000.00	1.5500	1.5645	24,989,500.00	4,152.54	83,958.33	24,993,652.54	24,559,500.00	(434,152.54)
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FED FARM CR BK / MORGAN STANLEY

905308	6/21/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	5,500,000.00	1.5500	1.5789	5,495,600.00	1,608.70	18,470.83	5,497,208.70	5,403,090.00	(94,118.70)
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FED FARM CR BK / BNY Mellon Capital Market

952740	4/16/18	4/13/20	3133EKY4	AA+	Aaa	AAA	35,000,000.00	2.3750	2.4029	34,981,100.00	1,976.99	173,177.08	34,983,076.99	34,898,850.00	(84,226.99)
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FREDDIE MAC / CITIGROUP GLOBAL MARKETS

953528	4/19/18	4/23/20	3137EAEM7	AA+	Aaa	AAA	20,000,000.00	2.5000	2.5112	19,995,600.00	437.57	100,000.00	19,996,037.57	19,975,800.00	(20,237.57)
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FED FARM CR BK / JP MORGAN CHASE & CO

898356	5/8/17	5/8/20	3133EHJA2	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5688	49,972,550.00	10,497.08	114,097.22	49,983,047.08	49,028,000.00	(955,047.08)
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FED HM LN BK BD / BARCLAYS CAPITAL

958574	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	20,000,000.00	2.6250	2.6432	19,992,800.00	396.15	58,333.33	19,993,196.15	20,012,400.00	19,203.85
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FED HM LN BK BD / Mizuho Securities USA Inc

958575	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.6432	9,996,400.00	198.07	29,166.67	9,996,598.07	10,006,200.00	9,601.93
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FED HM LN BK BD / MORGAN STANLEY

960136	5/31/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.4740	10,028,400.00	(1,188.28)	21,875.00	10,027,211.72	10,006,200.00	(21,011.72)
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FED FARM CR BK / BNY Mellon Capital Market

961782	6/11/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	441.67	42,500.00	29,984,541.67	29,982,900.00	(1,641.67)
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ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BNY Mellon Capital Market															
962195	6/13/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	398.61	38,250.00	29,984,498.61	29,982,900.00	(1,598.61)
FED HM LN BK BD / DEUTSCHE															
902919	6/7/17	6/12/20	313383HU8	AA+	Aaa	NR	22,000,000.00	1.7500	1.5181	22,149,710.00	(52,984.92)	20,319.44	22,096,725.08	21,642,280.00	(454,445.08)
FED HM LN BK BD / DEUTSCHE															
903115	6/8/17	6/12/20	313383HU8	AA+	Aaa	NR	4,220,000.00	1.7500	1.5235	4,248,020.80	(9,900.34)	3,897.64	4,238,120.46	4,151,382.80	(86,737.66)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
905577	6/22/17	6/12/20	313383HU8	AA+	Aaa	NR	20,000,000.00	1.7500	1.5900	20,092,520.00	(31,906.43)	18,472.22	20,060,613.57	19,674,800.00	(385,813.57)
FED HM LN BK BD / DEUTSCHE															
955811	5/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.5930	20,318,518.00	(24,339.98)	35,625.00	20,294,178.02	20,287,800.00	(6,378.02)
FED HM LN BK BD / MORGAN STANLEY															
960137	5/31/18	6/12/20	313370E38	AA+	Aaa	NR	30,000,000.00	3.3750	2.4620	30,537,000.00	(22,038.30)	53,437.50	30,514,961.70	30,431,700.00	(83,261.70)
FED HM LN BK BD / Mizuho Securities USA Inc															
960468	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	31,100,000.00	3.3750	2.4976	31,636,786.00	(22,029.52)	55,396.88	31,614,756.48	31,547,529.00	(67,227.48)
FED HM LN BK BD / Mizuho Securities USA Inc															
960469	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	18,900,000.00	3.3750	2.4992	19,225,647.00	(13,364.45)	33,665.63	19,212,282.55	19,171,971.00	(40,311.55)
FED FARM CR BK / DEUTSCHE															
905575	6/22/17	6/15/20	3133EHNK5	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	3,703.14	5,379.73	7,852,934.94	7,703,428.80	(149,506.14)
FANNIE MAE / BARCLAYS CAPITAL															
912219	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	50,000,000.00	1.5000	1.6040	49,848,500.00	46,334.57	314,583.33	49,894,834.57	48,911,250.00	(983,584.57)
FANNIE MAE / BARCLAYS CAPITAL															
912220	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	10,000,000.00	1.5000	1.6040	9,969,700.00	9,266.91	62,916.67	9,978,966.91	9,782,250.00	(196,716.91)
FED HM LN BK BD / JEFFERIES & COMPANY															
947406	3/14/18	9/14/20	3130ADT93	AA+	Aaa	NR	15,000,000.00	2.4000	2.4258	14,990,674.50	1,108.70	107,000.00	14,991,783.20	14,931,300.00	(60,483.20)
FED HM LN BK BD / BNY Mellon Capital Market															
918099	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	15,000,000.00	1.3750	1.4829	14,951,850.00	12,825.41	53,281.25	14,964,675.41	14,592,600.00	(372,075.41)
FED HM LN BK BD / BARCLAYS CAPITAL															
918100	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.4829	29,903,700.00	25,650.82	106,562.50	29,929,350.82	29,185,200.00	(744,150.82)
FREDDIE MAC / TD SECURITIES															
921685	9/29/17	9/29/20	3137EAEJ4	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	6,837.78	62,291.67	14,979,687.78	14,676,600.00	(303,087.78)
FED FARM CR BK / BNY Mellon Capital Market															
923727	10/13/17	10/13/20	3133EHF57	AA+	Aaa	AAA	25,000,000.00	1.6800	1.6965	24,988,000.00	2,866.67	91,000.00	24,990,866.67	24,441,250.00	(549,616.67)
FREDDIE MAC / GREAT PACIFIC SECURITIES															

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	1,002.59	11,458.33	4,996,202.59	4,913,100.00	(83,102.59)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
928974	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	25,000,000.00	1.8750	1.9080	24,976,000.00	5,012.94	57,291.67	24,981,012.94	24,565,500.00	(415,512.94)
FED FARM CR BK / JEFFERIES & COMPANY															
930409	11/27/17	11/27/20	3133EHW58	AA+	Aaa	AAA	12,000,000.00	1.9000	1.9075	11,997,403.20	514.55	21,533.33	11,997,917.75	11,793,480.00	(204,437.75)
FED HM LN BK BD / BANK OF AMERICA															
939799	1/25/18	12/11/20	313371U79	AA+	Aaa	NR	7,345,000.00	3.1250	2.2413	7,524,805.60	(27,074.97)	12,751.74	7,497,730.63	7,424,032.20	(73,698.43)
FED HM LN BK BD / Mizuho Securities USA Inc															
940936	2/1/18	12/11/20	3130AD4X7	AA+	Aaa	NR	5,870,000.00	2.0000	2.3507	5,813,295.80	8,257.89	6,522.22	5,821,553.69	5,773,027.60	(48,526.09)
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	(40,321.22)	22,569.44	13,238,138.78	13,139,880.00	(98,258.78)
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	(1,062.99)	7,837.50	10,481,535.26	10,457,210.50	(24,324.76)
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	5,482.67	37,500.00	19,830,402.67	19,842,400.00	11,997.33
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	4,639.77	317,576.39	34,968,589.77	34,685,000.00	(283,589.77)
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	4,130.00	26,959.72	6,934,130.00	6,937,000.00	2,870.00
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	9,549.99	61,297.14	16,035,059.59	16,044,290.00	9,230.41
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	29,174.17	189,305.56	49,526,674.17	49,550,000.00	23,325.83
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	3,814.99	69,033.33	9,568,870.99	9,513,216.00	(55,654.99)
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	465.93	24,791.67	4,993,065.93	4,934,700.00	(58,365.93)
FANNIE MAE / CASTLE OAK SECURITIES															
965025	6/29/18	6/22/21	3135G0U35	AA+	Aaa	AAA	50,000,000.00	2.7500	2.7581	49,988,500.00	21.44	7,638.89	49,988,521.44	50,087,000.00	98,478.56
Subtotal for GOVT AGENCY-FIX-30/360:							3,515,975,000.00	1.4976	1.5173	3,513,818,280.53	1,430,494.02	11,414,830.49	3,515,248,774.55	3,488,073,564.90	(27,175,209.65)
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / CITI GLOBAL MARKETS															
964762	6/28/18	7/25/18	3130ADFT4	AA+	Aaa	NR	16,000,000.00	1.9410	1.8650	16,000,907.04	(100.78)	2,588.00	16,000,806.26	15,999,680.00	(1,126.26)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FLOAT-ACT/360

FED HM LN BK BD / CITI GLOBAL MARKETS

964763	6/28/18	7/25/18	3130ADFT4	AA+	Aaa	NR	40,000,000.00	1.9410	1.8650	40,002,267.60	(251.96)	6,470.00	40,002,015.64	39,999,200.00	(2,815.64)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							56,000,000.00	1.9410	1.8650	56,003,174.64	(352.74)	9,058.00	56,002,821.90	55,998,880.00	(3,941.90)
Subtotal for GOVERNMENT AGENCY:							3,571,975,000.00	1.5045	1.5228	3,569,821,455.17	1,430,141.28	11,423,888.49	3,571,251,596.45	3,544,072,444.90	(27,179,151.55)

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	(1,095,463.45)	379,955.56	16,024,856.55	15,975,680.00	(49,176.55)
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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	(503,814.88)	188,888.89	25,019,935.12	24,993,250.00	(26,685.12)
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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	31,046.30	73,305.56	34,996,046.30	34,862,100.00	(133,946.30)
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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	(285,246.45)	29,791.67	25,039,503.55	24,926,500.00	(113,003.55)
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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	(56,730.23)	10,015.96	8,413,408.52	8,380,289.30	(33,119.22)
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MICROSOFT CORP / DAIWA CAPITAL MARKETS

797116	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4880	10,044,060.00	(38,335.52)	11,284.72	10,005,724.48	10,004,800.00	(924.48)
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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	(42,442.28)	11,284.72	10,006,337.72	10,004,800.00	(1,537.72)
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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	(46,282.21)	11,284.72	10,006,917.79	10,004,800.00	(2,117.79)
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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	(224,002.92)	8,385.00	9,705,062.58	9,649,554.75	(55,507.83)
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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	(78,779.17)	8,666.67	10,026,420.83	9,973,700.00	(52,720.83)
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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	(321,892.46)	43,333.33	50,111,607.54	49,868,500.00	(243,107.54)
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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	(548,605.86)	290,107.82	17,135,016.07	17,042,895.09	(92,120.98)
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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	1,061.25	12,313.89	1,999,541.25	1,988,260.00	(11,281.25)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

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	2,653.13	30,784.72	4,998,853.13	4,970,650.00	(28,203.13)
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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	(3,094.37)	18,470.83	3,001,522.63	2,982,390.00	(19,132.63)
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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	39,789.93	37,500.00	9,981,089.93	9,913,000.00	(68,089.93)
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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	40,287.16	52,500.00	13,980,227.16	13,878,200.00	(102,027.16)
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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	(42,236.36)	21,466.96	6,713,800.16	6,669,120.43	(44,679.73)
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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	(47,741.85)	22,458.33	7,027,578.15	6,977,110.00	(50,468.15)
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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	(74,054.24)	32,083.33	10,045,445.76	9,967,300.00	(78,145.76)
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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	(26,465.35)	16,041.67	5,017,284.65	4,983,650.00	(33,634.65)
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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	(34,091.91)	16,728.25	5,237,366.37	5,196,950.22	(40,416.15)
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MICROSOFT CORP / JP MORGAN CHASE & CO

892290	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	15,000,000.00	1.1000	1.5800	14,833,650.00	88,379.57	65,541.67	14,922,029.57	14,775,000.00	(147,029.57)
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MICROSOFT CORP / GREAT PACIFIC SECURITIES

892291	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	10,000,000.00	1.1000	1.5890	9,887,039.70	60,014.33	43,694.44	9,947,054.03	9,850,000.00	(97,054.03)
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MICROSOFT CORP / GREAT PACIFIC SECURITIES

892292	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	7,475,000.00	1.1000	1.5890	7,390,562.18	44,860.71	32,661.60	7,435,422.89	7,362,875.00	(72,547.89)
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MICROSOFT CORP / JP MORGAN CHASE & CO

960142	5/31/18	8/8/19	594918BN3	AAA	Aaa	AA+	5,000,000.00	1.1000	2.3986	4,924,150.00	5,329.04	4,583.33	4,929,479.04	4,925,000.00	(4,479.04)
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MICROSOFT CORP / CASTLE OAK SECURITIES

960887	6/5/18	8/8/19	594918BN3	AAA	Aaa	AA+	1,250,000.00	1.1000	2.4701	1,230,276.25	1,212.33	993.06	1,231,488.58	1,231,250.00	(238.58)
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WAL-MART STORES INC / MORGAN STANLEY

924912	10/20/17	10/9/19	931142DY6	AA	Aa2	AA	4,000,000.00	1.7500	1.7512	3,999,920.00	28.32	15,944.44	3,999,948.32	3,957,880.00	(42,068.32)
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WAL-MART STORES INC / BANK OF AMERICA

964756	6/28/18	10/9/19	931142DY6	AA	Aa2	AA	17,500,000.00	1.7500	2.5661	17,320,975.00	1,165.02	2,552.08	17,322,140.02	17,315,725.00	(6,415.02)
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MICROSOFT CORP / TD SECURITIES

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
903350	6/9/17	2/6/20	594918BV5	AAA	Aaa	AA+	5,906,000.00	1.8500	1.6274	5,940,018.56	(13,578.99)	44,007.90	5,926,439.57	5,834,419.28	(92,020.29)
APPLE INC. / JP MORGAN CHASE & CO															
887108	2/28/17	2/7/20	037833AX8	AA+	Aa1	NR	5,000,000.00	1.5500	1.7601	4,970,000.00	13,682.72	30,569.44	4,983,682.72	4,919,500.00	(64,182.72)
APPLE INC. / BNY Mellon Capital Market															
892293	3/31/17	2/7/20	037833AX8	AA+	Aa1	NR	17,308,000.00	1.5500	1.7431	17,212,944.46	41,691.03	105,819.19	17,254,635.49	17,029,341.20	(225,294.29)
MICROSOFT CORP / JP MORGAN CHASE & CO															
896808	4/27/17	2/12/20	594918AY0	AAA	Aaa	AA+	30,000,000.00	1.8500	1.7358	30,092,700.00	(39,109.25)	214,291.67	30,053,590.75	29,599,800.00	(453,790.75)
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
903351	6/9/17	2/12/20	594918AY0	AAA	Aaa	AA+	12,500,000.00	1.8500	1.6612	12,561,375.00	(24,346.05)	89,288.19	12,537,028.95	12,333,250.00	(203,778.95)
APPLE INC. / JP MORGAN CHASE & CO.															
956076	5/4/18	5/11/20	037833CS7	AA+	Aa1	NR	10,000,000.00	1.8000	2.6671	9,830,600.00	13,281.71	25,000.00	9,843,881.71	9,835,100.00	(8,781.71)
WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS															
964456	6/27/18	6/23/20	931142EG4	AA	Aa2	AA	40,000,000.00	2.8500	2.8663	39,987,600.00	69.27	12,666.67	39,987,669.27	40,106,800.00	119,130.73
JOHNSON & JOHNSON / BNY Mellon Capital Market															
961974	6/12/18	9/1/20	478160AW4	AAA	Aaa	AAA	4,800,000.00	2.9500	2.6580	4,829,904.00	(711.11)	7,473.33	4,829,192.89	4,830,144.00	951.11
MICROSOFT CORP / BARCLAYS CAPITAL															
940669	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	4,750,000.00	2.0000	2.3786	4,701,930.00	7,268.65	15,305.56	4,709,198.65	4,682,502.50	(26,696.15)
MICROSOFT CORP / BARCLAYS CAPITAL															
940672	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	10,250,000.00	2.0000	2.3744	10,147,397.50	15,514.49	33,027.78	10,162,911.99	10,104,347.50	(58,564.49)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
928375	11/10/17	11/10/20	478160CH5	AAA	Aaa	AAA	5,000,000.00	1.9500	1.9869	4,994,650.00	1,144.31	13,812.50	4,995,794.31	4,915,900.00	(79,894.31)
APPLE INC. / JP MORGAN CHASE & CO															
940012	1/26/18	11/13/20	037833DJ6	AA+	Aa1	NR	6,000,000.00	2.0000	2.3636	5,941,200.00	9,050.65	16,000.00	5,950,250.65	5,886,720.00	(63,530.65)
APPLE INC. / RBC															
950452	4/2/18	11/13/20	037833DJ6	AA+	Aa1	NR	5,000,000.00	2.0000	2.6470	4,918,759.55	7,683.74	13,333.33	4,926,443.29	4,905,600.00	(20,843.29)
APPLE INC. / UBS															
956075	5/4/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.8922	9,828,100.00	9,710.90	35,625.00	9,837,810.90	9,829,600.00	(8,210.90)
APPLE INC. / JP MORGAN CHASE & CO															
958166	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	25,000,000.00	2.2500	2.9317	24,549,750.00	19,890.56	68,750.00	24,569,640.56	24,574,000.00	4,359.44
APPLE INC. / JP MORGAN CHASE & CO															
958167	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	5,000,000.00	2.2500	2.9478	4,907,850.00	4,070.88	13,750.00	4,911,920.88	4,914,800.00	2,879.12
APPLE INC. / JP MORGAN CHASE & CO															
958388	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	15,000,000.00	2.2500	2.9481	14,723,700.00	11,940.60	40,312.50	14,735,640.60	14,744,400.00	8,759.40

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND															
957594	5/15/18	5/15/19	912828KQ2	AA+	Aaa	AAA	20,000,000.00	3.1250	2.3380	20,154,687.50	(19,918.66)	79,823.37	20,134,768.84	20,134,765.60	(3.24)
US TREASURY N/B / BNP PARIBAS															
960654	6/4/18	10/15/19	912828T59	AA+	Aaa	AAA	35,000,000.00	1.0000	2.3998	34,346,484.38	35,431.57	25,819.67	34,381,915.95	34,364,257.90	(17,658.05)
Subtotal for TREASURY BOND:										55,000,000.00	1.7727	2.3773	54,501,171.88	15,512.91	105,643.04
													54,516,684.79	54,499,023.50	(17,661.29)
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	(724,193.48)	250,679.35	50,064,869.02	49,965,820.50	(99,048.52)
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	149,030.22	146,739.13	49,988,873.97	49,907,226.50	(81,647.47)
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	(159,203.32)	52,649.46	25,031,226.37	24,937,011.75	(94,214.62)
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	(345,315.20)	147,418.48	50,092,184.80	49,958,984.50	(133,200.30)
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	(668,939.85)	252,880.43	22,587,466.40	22,567,617.16	(19,849.24)
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	(59,806.85)	22,989.13	2,053,552.53	2,051,601.56	(1,950.97)
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	(257,812.40)	52,937.16	50,064,453.10	49,832,031.50	(232,421.60)
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	(259,375.00)	52,937.16	50,064,843.75	49,832,031.50	(232,812.25)
US TREASURY N/B / TD SECURITIES															
868928	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	14,000,000.00	1.2500	0.9385	14,089,687.50	(71,750.00)	14,822.40	14,017,937.50	13,952,968.82	(64,968.68)
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	(31,372.60)	166,077.35	32,007,377.40	31,824,375.04	(183,002.36)
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	(123,203.14)	139,089.78	26,829,640.61	26,652,914.10	(176,726.51)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
870224	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8568	50,591,796.88	(421,909.76)	229,789.40	50,169,887.12	49,720,703.00	(449,184.12)
US TREASURY N/B / Mizuho Securities USA Inc															
870225	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8958	50,546,875.00	(389,883.60)	229,789.40	50,156,991.40	49,720,703.00	(436,288.40)
US TREASURY N/B / BARCLAYS CAPITAL															
834991	3/31/16	3/31/19	912828C65	AA+	Aaa	AAA	11,300,000.00	1.6250	0.9224	11,534,386.72	(175,950.58)	46,157.10	11,358,436.14	11,245,707.00	(112,729.14)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
897275	5/1/17	3/31/19	912828W97	AA+	Aaa	AAA	50,000,000.00	1.2500	1.2561	49,994,140.63	3,570.95	157,103.83	49,997,711.58	49,623,047.00	(374,664.58)
US TREASURY N/B / JP MORGAN CHASE & CO															
913614	8/10/17	3/31/19	912828W97	AA+	Aaa	AAA	20,000,000.00	1.2500	1.3174	19,978,125.00	11,888.59	62,841.53	19,990,013.59	19,849,218.80	(140,794.79)
US TREASURY N/B / DEUTSCHE															
914267	8/15/17	3/31/19	912828W97	AA+	Aaa	AAA	15,000,000.00	1.2500	1.3326	14,980,078.13	10,750.42	47,131.15	14,990,828.55	14,886,914.10	(103,914.45)
US TREASURY N/B / JP MORGAN CHASE & CO															
920110	9/20/17	3/31/19	912828W97	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3614	24,958,007.81	21,410.74	78,551.91	24,979,418.55	24,811,523.50	(167,895.05)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
940401	1/30/18	3/31/19	912828SN1	AA+	Aaa	AAA	27,000,000.00	1.5000	1.9765	26,852,343.75	52,808.82	101,803.28	26,905,152.57	26,845,488.18	(59,664.39)
US TREASURY N/B / JEFFERIES & COMPANY															
840041	5/2/16	4/30/19	912828D23	AA+	Aaa	AAA	30,500,000.00	1.6250	0.9539	31,102,851.56	(435,729.86)	83,502.04	30,667,121.70	30,329,033.17	(338,088.54)
US TREASURY N/B / BARCLAYS CAPITAL															
840264	5/3/16	4/30/19	912828D23	AA+	Aaa	AAA	7,345,000.00	1.6250	0.8982	7,502,228.91	(113,602.21)	20,108.94	7,388,626.70	7,303,827.82	(84,798.88)
US TREASURY N/B / JP MORGAN CHASE & CO															
916416	8/28/17	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3231	24,969,726.56	15,235.98	52,649.46	24,984,962.54	24,783,691.50	(201,271.04)
US TREASURY N/B / BANK OF AMERICA															
940207	1/29/18	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.9926	24,771,484.38	76,673.00	52,649.46	24,848,157.38	24,783,691.50	(64,465.88)
US TREASURY N/B / JEFFERIES & COMPANY															
882924	1/31/17	5/31/19	912828SX9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.3007	49,798,828.13	122,123.16	47,643.44	49,920,951.29	49,457,031.50	(463,919.79)
US TREASURY N/B / JP MORGAN CHASE & CO.															
920759	9/25/17	5/31/19	912828XS4	AA+	Aaa	AAA	40,000,000.00	1.2500	1.4102	39,893,750.00	48,358.48	42,349.73	39,942,108.48	39,611,718.80	(330,389.68)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
944993	2/28/18	5/31/19	912828SX9	AA+	Aaa	AAA	25,000,000.00	1.1250	2.1410	24,687,500.00	84,108.32	23,821.72	24,771,608.32	24,728,515.75	(43,092.57)
US TREASURY N/B / MORGAN STANLEY															
897276	5/1/17	6/30/19	912828TC4	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3008	39,743,750.00	138,180.38	1,086.96	39,881,930.38	39,469,531.20	(412,399.18)
US TREASURY N/B / MORGAN STANLEY															
905031	6/20/17	6/30/19	912828WS5	AA+	Aaa	AAA	30,000,000.00	1.6250	1.3760	30,148,828.13	(75,620.78)	1,324.73	30,073,207.35	29,784,960.90	(288,246.45)
US TREASURY N/B / JP MORGAN CHASE & CO															
907330	6/30/17	6/30/19	912828XV7	AA+	Aaa	AAA	50,000,000.00	1.2500	1.3752	49,876,953.13	61,691.99	1,698.37	49,938,645.12	49,458,008.00	(480,637.12)
US TREASURY N/B / BNY Mellon Capital Market															
882927	1/31/17	7/31/19	912828WW6	AA+	Aaa	AAA	50,000,000.00	1.6250	1.3476	50,339,843.75	(192,491.08)	338,915.75	50,147,352.67	49,593,750.00	(553,602.67)
US TREASURY N/B / BARCLAYS CAPITAL															

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

U. S. TREASURIES

TREASURY BOND - ME

926800	11/1/17	7/31/19	9128282K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	63,070.30	286,774.86	49,897,054.68	49,460,937.50	(436,117.18)
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US TREASURY N/B / CITIGROUP GLOBAL MARKETS

960139	5/31/18	8/31/19	912828D80	AA+	Aaa	AAA	13,000,000.00	1.6250	2.3384	12,886,250.00	7,716.08	17,795.52	12,893,966.08	12,882,949.17	(11,016.91)
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US TREASURY N/B / BNY Mellon Capital Market

916417	8/28/17	9/30/19	912828F39	AA+	Aaa	AAA	50,000,000.00	1.7500	1.3580	50,402,343.75	(161,886.67)	219,945.36	50,240,457.08	49,584,961.00	(655,496.08)
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US TREASURY N/B / MORGAN STANLEY

926799	11/1/17	4/30/20	912828K58	AA+	Aaa	AAA	5,000,000.00	1.3750	1.6684	4,964,257.81	9,494.63	11,582.88	4,973,752.44	4,897,656.25	(76,096.19)
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US TREASURY N/B / BNY Mellon Capital Market

937820	1/12/18	6/30/20	912828XH8	AA+	Aaa	AAA	35,000,000.00	1.6250	2.0508	34,643,164.06	67,402.34	1,545.52	34,710,566.40	34,382,031.25	(328,535.15)
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US TREASURY N/B / DEUTSCHE

939794	1/25/18	6/30/20	912828VJ6	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	11,753.98	509.51	9,945,347.73	9,871,484.40	(73,863.33)
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US TREASURY N/B / JP MORGAN CHASE & CO

939795	1/25/18	7/31/20	912828VP2	AA+	Aaa	AAA	20,000,000.00	2.0000	2.1554	19,924,218.75	12,960.41	166,850.83	19,937,179.16	19,776,562.60	(160,616.56)
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US TREASURY N/B / BNY Mellon Capital Market

940934	2/1/18	7/31/20	912828VP2	AA+	Aaa	AAA	47,000,000.00	2.0000	2.2507	46,715,429.69	46,855.70	389,502.76	46,762,285.39	46,474,922.11	(287,363.28)
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US TREASURY N/B / DEUTSCHE

939577	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1393	50,591,796.88	(100,111.25)	453,045.69	50,491,685.63	50,064,453.00	(427,232.63)
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US TREASURY N/B / BNY Mellon Capital Market

940010	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2005	23,237,187.50	(39,700.91)	208,401.02	23,197,486.59	23,029,648.38	(167,838.21)
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US TREASURY N/B / Mizuho Securities USA Inc

940198	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2217	35,341,796.88	(56,291.63)	317,131.98	35,285,505.25	35,045,117.10	(240,388.15)
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US TREASURY N/B / Mizuho Securities USA Inc

940400	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2100	29,291,132.81	(47,685.55)	262,766.50	29,243,447.26	29,037,382.74	(206,064.52)
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US TREASURY N/B / BANK OF AMERICA

944994	2/28/18	8/31/20	912828L32	AA+	Aaa	AAA	40,000,000.00	1.3750	2.3622	39,046,875.00	128,125.00	183,831.52	39,175,000.00	39,009,375.20	(165,624.80)
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US TREASURY N/B / DEUTSCHE

939793	1/25/18	9/15/20	912828V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1750	24,498,046.88	81,749.63	93,278.89	24,579,796.51	24,367,187.50	(212,609.01)
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US TREASURY N/B / BARCLAYS CAPITAL

940677	1/31/18	9/15/20	912828V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2626	6,062,921.88	21,606.26	23,133.17	6,084,528.14	6,043,062.50	(41,465.64)
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US TREASURY N/B / JP MORGAN CHASE & CO

940197	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2515	24,435,546.88	88,575.72	86,407.10	24,524,122.60	24,351,562.50	(172,560.10)
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US TREASURY N/B / JP MORGAN CHASE & CO

940200	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	45,000,000.00	1.3750	2.2177	44,022,656.25	153,367.79	155,532.79	44,176,024.04	43,832,812.50	(343,211.54)
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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
940935	2/1/18	9/30/20	912828VZ0	AA+	Aaa	AAA	32,000,000.00	2.0000	2.2720	31,776,250.00	34,529.32	160,874.32	31,810,779.32	31,602,500.16	(208,279.16)
US TREASURY N/B / BNY Mellon Capital Market															
940199	1/29/18	10/31/20	912828L99	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2655	24,409,179.69	89,856.37	57,914.40	24,499,036.06	24,319,336.00	(179,700.06)
US TREASURY N/B / JEFFERIES & COMPANY															
940676	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2646	25,238,281.25	(35,309.59)	77,496.86	25,202,971.66	25,021,484.50	(181,487.16)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
940196	1/29/18	11/30/20	912828A42	AA+	Aaa	AAA	20,000,000.00	2.0000	2.2685	19,853,125.00	21,691.00	33,879.78	19,874,816.00	19,725,781.20	(149,034.80)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
940399	1/30/18	11/30/20	912828A42	AA+	Aaa	AAA	15,000,000.00	2.0000	2.2601	14,893,359.38	15,661.23	25,409.84	14,909,020.61	14,794,335.90	(114,684.71)
US TREASURY N/B / BANK OF AMERICA															
955119	4/30/18	11/30/20	912828M98	AA+	Aaa	AAA	5,000,000.00	1.6250	2.5931	4,879,687.50	7,893.52	6,881.83	4,887,581.02	4,887,500.00	(81.02)
US TREASURY N/B / Mizuho Securities USA Inc															
940013	1/26/18	12/31/20	912828N48	AA+	Aaa	AAA	25,000,000.00	1.7500	2.2487	24,648,437.50	51,255.84	1,188.86	24,699,693.34	24,491,211.00	(208,482.34)
US TREASURY N/B / Mizuho Securities USA Inc															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	41,231.73	2,887.23	49,666,231.73	49,089,844.00	(576,387.73)
US TREASURY N/B / BANK OF AMERICA															
939579	1/24/18	4/30/22	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	103,657.37	157,948.37	49,082,173.00	48,503,906.50	(578,266.50)
US TREASURY N/B / BNY Mellon Capital Market															
940195	1/29/18	5/31/22	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	35,821.62	25,409.84	15,665,196.62	15,512,500.00	(152,696.62)
Subtotal for TREASURY BOND - ME:															
							1,764,145,000.00	1.6760	1.6174	1,763,388,279.64	(3,057,038.42)	6,346,065.26	1,760,331,241.22	1,747,550,152.61	(12,781,088.61)
Subtotal for U. S. TREASURIES:															
							1,819,145,000.00	1.6789	1.6404	1,817,889,451.52	(3,041,525.51)	6,451,708.30	1,814,847,926.01	1,802,049,176.11	(12,798,749.90)
Total Extended Fund :															
							6,650,032,807.38	1.6279	1.6369	6,647,464,233.75	(4,609,128.59)	25,952,822.70	6,642,855,105.16	6,600,606,705.24	(42,248,399.92)
Net Asset Value (NAV):															
														0.993640	
Total Investments:															
							9,004,423,996.69	1.3197	1.6979	8,994,554,335.73	(3,945,158.96)	30,582,706.43	8,993,066,251.24	8,951,090,596.67	(41,975,654.57)

Report Parameters

Deals [Settlement Date] <= 30-Jun-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...

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>100-GF-Tax Ex-Non AMT</u>															
FUNDS															
GS FIN TAX FREE-GF 100															
	3/15/18		AAM	Aaa-mf	NR		0.00	0.4216		0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:															
Total 100-GF-Tax Ex-Non AMT :															
Net Asset Value (NAV):															
<u>283-John Wayne Airport</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	7/2/18		AAM	Aaa-mf	AAAmf		1,200.14	1.8510		1,200.14	0.00	0.00	1,200.14	1,200.14	0.00
GOLDMAN SACHS - JWA MMF															
	7/2/18		AAM	Aaa-mf	NR		4,080.17	1.8700		4,080.17	0.00	0.00	4,080.17	4,080.17	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	7/2/18		AAM	Aaa-mf	NR		9,297.67	1.8360		9,297.67	0.00	0.00	9,297.67	9,297.67	0.00
Subtotal for FUNDS:															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FED FARM CR BK / FTN FINANCIAL															
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	5,896.67	1,999,806.67	1,999,896.00	89.33
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
943606	2/20/18	8/3/18	313385A55	A-1+	P-1	NR	1,500,000.00	1.8000		1,487,700.00	0.00	9,825.00	1,497,525.00	1,497,439.50	(85.50)
FHLB DISC CORP / DEUTSCHE															
942310	2/9/18	8/8/18	313385B21	A-1+	P-1	NR	1,965,000.00	1.7350		1,947,953.63	0.00	13,447.69	1,961,401.32	1,961,123.06	(278.26)
FHLB DISC CORP / BARCLAYS CAPITAL															
962491	6/14/18	9/4/18	313385E51	A-1+	P-1	NR	1,100,000.00	1.9500		1,095,114.17	0.00	1,012.92	1,096,127.09	1,096,205.00	77.91
FHLB DISC CORP / BARCLAYS CAPITAL															
962492	6/14/18	9/5/18	313385E69	A-1+	P-1	NR	5,000,000.00	1.9400		4,977,636.11	0.00	4,580.56	4,982,216.67	4,982,500.00	283.33
Subtotal for DISCOUNT NOTES:															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / FTN FINANCIAL															
911145	7/26/17	7/20/18	3135G0E33	AA+	Aaa	AAA	1,000,000.00	1.1250		998,646.00	1,281.33	5,031.25	999,927.33	999,530.00	(397.33)
FREDDIE MAC / FTN FINANCIAL															
923524	10/12/17	7/27/18	3134G8Y60	AA+	Aaa	AAA	1,000,000.00	1.0000		997,158.00	2,582.73	4,277.78	999,740.73	998,280.00	(1,460.73)

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>283-John Wayne Airport</u>																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
FREDDIE MAC / DEUTSCHE																
936920	1/8/18	7/27/18	3134G92H9	AA+	Aaa	AAA	2,300,000.00	0.8500	1.6581	2,289,811.00	8,857.77	8,363.06	2,298,668.77	2,298,045.00	(623.77)	
FED FARM CR BK / MORGAN STANLEY																
949815	3/29/18	12/5/18	3133EGM69	AA+	Aaa	AAA	2,500,000.00	1.1000	2.0678	2,483,650.00	6,114.63	1,986.11	2,489,764.63	2,487,050.00	(2,714.63)	
Subtotal for GOVT AGENCY-FIX-30/360:								6,800,000.00	1.0044	1.7072	6,769,265.00	18,836.46	19,658.20	6,788,101.46	6,782,905.00	(5,196.46)
Subtotal for GOVERNMENT AGENCY:								18,365,000.00	0.3719	1.7992	18,271,578.91	18,836.46	54,421.04	18,325,178.21	18,320,068.56	(5,109.65)
U. S. TREASURIES																
TREASURY BILL																
US TREASURY N/B / BNP PARIBAS																
958168	5/17/18	8/16/18	912796NQ8	AA+	Aaa	AAA	4,250,000.00		1.8825	4,229,776.21	0.00	10,000.78	4,229,776.21	4,239,768.13	9,991.92	
US TREASURY N/B / BNP PARIBAS FINANCE																
947688	3/15/18	9/13/18	912796NV7	AA+	Aaa	AAA	2,000,000.00		1.8970	1,980,819.22	0.00	11,382.00	1,980,819.22	1,992,083.34	11,264.12	
Subtotal for TREASURY BILL:								6,250,000.00	0.0000	1.8871	6,210,595.43	0.00	21,382.78	6,210,595.43	6,231,851.47	21,256.04
TREASURY BOND																
US TREASURY N/B / DAIWA CAPITAL MARKETS																
946761	3/9/18	7/15/18	912828XK1	AA+	Aaa	AAA	2,000,000.00	0.8750	1.7955	1,993,515.63	5,775.14	5,511.05	1,999,290.77	1,999,296.88	6.11	
US TREASURY N/B / CITIGROUP GLOBAL MARKETS																
962725	6/15/18	12/15/18	912828N22	AA+	Aaa	AAA	1,930,000.00	1.2500	2.1105	1,921,782.42	718.48	1,054.64	1,922,500.90	1,922,649.42	148.52	
Subtotal for TREASURY BOND:								3,930,000.00	1.0592	1.9502	3,915,298.05	6,493.62	6,565.69	3,921,791.67	3,921,946.30	154.63
TREASURY BOND - ME																
US TREASURY N/B / JEFFERIES & COMPANY																
946230	3/7/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	1.7482	0.00	0.00	0.00	0.00	0.00	0.00	
US TREASURY N/B / BNP PARIBAS																
958390	5/18/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	1.9059	0.00	0.00	0.00	0.00	0.00	0.00	
US TREASURY N/B / JP MORGAN CHASE & CO																
961576	6/8/18	6/30/18	912828R93	AA+	Aaa	AAA	0.00	0.6250	1.9068	0.00	0.00	0.00	0.00	0.00	0.00	
US TREASURY N/B / JP MORGAN CHASE & CO																
931420	12/1/17	7/31/18	912828S68	AA+	Aaa	AAA	2,000,000.00	0.7500	1.5190	1,989,843.75	8,897.21	6,256.91	1,998,740.96	1,998,242.18	(498.78)	
US TREASURY N/B / JEFFERIES & COMPANY																
942713	2/14/18	8/31/18	912828C3	AA+	Aaa	AAA	1,000,000.00	0.7500	1.8406	994,179.69	4,027.18	2,506.79	998,206.87	998,125.00	(81.87)	
US TREASURY N/B / JP MORGAN CHASE & CO																
959188	5/24/18	8/31/18	912828RE2	AA+	Aaa	AAA	3,500,000.00	1.5000	1.9312	3,495,898.44	1,574.34	5,421.20	3,497,472.78	3,497,607.44	134.66	

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JEFFERIES & COMPANY															
939039	1/22/18	11/15/18	912828M64	AA+	Aaa	AAA	2,100,000.00	1.2500	1.8138	2,090,484.38	5,126.26	3,352.58	2,095,610.64	2,094,011.72	(1,598.92)
US TREASURY N/B / DEUTSCHE															
940668	1/31/18	11/15/18	912810EB0	AA+	Aaa	AAA	1,945,000.00	9.0000	1.8251	2,053,494.53	(56,884.28)	22,356.93	1,996,610.25	1,995,182.52	(1,427.73)
US TREASURY N/B / BNP PARIBAS															
956247	5/7/18	3/31/19	912828W97	AA+	Aaa	AAA	3,500,000.00	1.2500	2.2514	3,468,964.84	5,204.07	6,574.46	3,474,168.91	3,473,613.29	(555.62)
Subtotal for TREASURY BOND - ME:															
Subtotal for U. S. TREASURIES:															
Total 283-John Wayne Airport :															
Net Asset Value (NAV):															
505-Foothill Rnch 87-4 DS															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
BAYERISCHE LANDESBK GIRO /															
26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	25,331.13	1,081,500.00	1,081,500.00	0.00
Subtotal for BAYERISCHE LANDESBK-REPO:															
Subtotal for REPURCHASE AGREEMENTS:															
Total 505-Foothill Rnch 87-4 DS :															
Net Asset Value (NAV):															
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	7/2/18			NR			291,579.21		1.7510	291,579.21		0.00	0.00	291,579.21	291,579.21
Subtotal for FUNDS:															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	109.57	26,034.72	1,997,689.57	1,924,260.00	(73,429.57)
FANNIE MAE / TD SECURITIES															

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Issuer / Broker																
UNITED STATES DOLLAR																
650-CCCD SERIES 2017E																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(22,335.81)	11,979.17	1,980,342.69	1,923,562.50	(56,780.19)	
FED FARM CR BK / BANK OF AMERICA																
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	140.92	29,468.89	1,996,720.92	1,927,560.00	(69,160.92)	
FREDDIE MAC / BARCLAYS CAPITAL																
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(18,555.18)	29,812.50	2,069,606.82	2,047,477.50	(22,129.32)	
FREDDIE MAC / Mizuho Securities USA Inc																
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(16,168.23)	41,666.67	2,680,951.77	2,676,680.00	(4,271.77)	
FED FARM CR BK / MORGAN STANLEY																
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	165.51	2,138.81	246,543.96	252,557.10	6,013.14	
FED FARM CR BK / MORGAN STANLEY																
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	69.12	675.22	143,392.65	139,257.51	(4,135.14)	
FED FARM CR BK / MORGAN STANLEY																
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(0.44)	4,559.72	500,023.30	492,240.00	(7,783.30)	
FED FARM CR BK / MORGAN STANLEY																
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(602.59)	129.75	296,939.83	292,045.72	(4,894.11)	
FED FARM CR BK / FTN FINANCIAL																
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	757.40	22,015.00	1,964,217.40	1,959,640.00	(4,577.40)	
FED FARM CR BK / CITIGROUP GLOBAL MARKETS																
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(2,465.37)	12,816.11	2,145,154.63	2,092,800.00	(52,354.63)	
Subtotal for GOVT AGENCY-FIX-30/360:								14,165,000.00	4.3960	3.1466	16,080,468.64	(58,885.10)	181,296.56	16,021,583.54	15,728,080.33	(293,503.21)
Subtotal for GOVERNMENT AGENCY:								14,165,000.00	4.3960	3.1466	16,080,468.64	(58,885.10)	181,296.56	16,021,583.54	15,728,080.33	(293,503.21)
U. S. TREASURIES																
TREASURY BOND																
US TREASURY N/B / CITIGROUP GLOBAL MARKETS																
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(5,522.41)	20,324.59	1,826,176.81	1,832,929.70	6,752.89	
Subtotal for TREASURY BOND:								1,500,000.00	4.5000	2.9081	1,831,699.22	(5,522.41)	20,324.59	1,826,176.81	1,832,929.70	6,752.89
TREASURY BOND - ME																
US TREASURY N/B / MORGAN STANLEY																
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	3,988.50	16,906.08	1,912,113.50	1,907,343.76	(4,769.74)	
Subtotal for TREASURY BOND - ME:								2,000,000.00	2.2500	2.8307	1,908,125.00	3,988.50	16,906.08	1,912,113.50	1,907,343.76	(4,769.74)
Subtotal for U. S. TREASURIES:								3,500,000.00	3.2143	2.8639	3,739,824.22	(1,533.91)	37,230.67	3,738,290.31	3,740,273.46	1,983.15
Total 650-CCCD SERIES 2017E :								17,956,579.21	4.0943	3.0688	20,111,872.07	(60,419.01)	218,527.23	20,051,453.06	19,759,933.00	(291,520.07)

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Issuer / Broker

UNITED STATES DOLLAR

Net Asset Value (NAV):

0 985461

650-Fountain Valley SD40

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FANNIE MAE / MORGAN STANLEY															
794633	7/30/15	2/19/19	3135G0ZA4	AA+	Aaa	AAA	3,500,000.00	1.8750	1.3317	3,565,765.00	(54,041.45)	24,062.50	3,511,723.55	3,491,740.00	(19,983.55)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	NR	3,500,000.00	1.6250	1.4650	3,520,986.46	(15,822.65)	2,685.76	3,505,163.81	3,474,590.00	(30,573.81)
FANNIE MAE / MORGAN STANLEY															
794635	7/30/15	1/21/20	3135G0A78	AA+	Aaa	AAA	3,320,000.00	1.6250	1.6180	3,320,996.00	(649.78)	23,977.78	3,320,346.22	3,275,628.20	(44,718.02)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794638	7/30/15	7/29/20	3130A5Z77	AA+	Aaa	NR	3,500,000.00	1.8300	1.7810	3,508,150.38	(4,761.56)	27,043.33	3,503,388.82	3,438,855.00	(64,533.82)
FANNIE MAE / DEUTSCHE															
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	8,348.02	6,684.03	3,488,468.02	3,368,225.00	(120,243.02)
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	2,788.04	34,222.22	3,493,103.54	3,412,255.00	(80,848.54)
FED HM LN BK BD / FTN FINANCIAL															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(215.49)	1,857.92	3,493,856.91	3,496,644.90	2,787.99
Subtotal for GOVT AGENCY-FIX-30/360:							24,250,000.00	1.9205	1.7793	24,380,405.74	(64,354.87)	120,533.54	24,316,050.87	23,957,938.10	(358,112.77)
Subtotal for GOVERNMENT AGENCY:							24,250,000.00	1.9205	1.7793	24,380,405.74	(64,354.87)	120,533.54	24,316,050.87	23,957,938.10	(358,112.77)

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	9,803.67	20,074.24	3,489,484.14	3,393,085.96	(96,398.19)
US TREASURY N/B / DEUTSCHE															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	2,936.98	166.44	3,487,351.04	3,373,671.88	(113,679.17)
US TREASURY N/B / BANK OF AMERICA															
937819	1/12/18	10/31/22	912828C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	5,210.60	11,793.48	3,451,480.13	3,397,187.50	(54,292.63)
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.7083	1.8936	10,410,364.06	17,951.25	32,034.16	10,428,315.31	10,163,945.33	(264,369.98)
Subtotal for U. S. TREASURIES:							10,500,000.00	1.7083	1.8936	10,410,364.06	17,951.25	32,034.16	10,428,315.31	10,163,945.33	(264,369.98)
Total 650-Fountain Valley SD40 :							34,750,000.00	1.8564	1.8138	34,790,769.80	(46,403.62)	152,567.70	34,744,366.18	34,121,883.43	(622,482.75)
Net Asset Value (NAV):															0.982084
Total Investments:							96,392,657.19	1.9476	2.0493	98,489,057.87	(113,547.77)	525,264.44	98,410,272.94	97,508,542.88	(901,730.06)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 09-Jul-2018 04:47 pm

Print Date: 09-Jul-2018

As at date: 09-Jul-2018

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 30-Jun-2018

Page 6 of 6

User: JH

* 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] <= 30-Jun-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
June 30, 2018

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & POOR'S	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
CERTIFICATES OF PARTICIPATION													
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH RESERVES	60934N674	Aaa-mf	AAAm	N/R	1.46%	\$ 101,564.58	\$ 101,564.58	\$ 119.05
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	11/15/96	11/15/18	U.S. TREASURY STRIPPED	912803AP8	N/R	N/R	N/R	0.00%	10,458.00	69,486.20	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	06/01/95	11/15/18	U.S. TREASURY STRIPPED	912833KT6	N/R	N/R	N/R	0.00%	43,923.12	291,933.18	-
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	2,304,797.69	25,301.25
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmmf	1.46%	1,011,474.18	1,011,474.18	1,175.50
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.71%	3,663,965.21	3,663,965.21	5,071.05
COMMUNITY FACILITIES DISTRICTS													
1994C/2004A SOCOPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.71%	7,106,423.82	7,106,423.82	9,835.55
1999 SOCOPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.31%	617,641.36	617,641.36	641.67
2014 SOCOPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.71%	6,706,196.76	6,706,196.76	9,281.60
2016-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	1.77%	53,366,123.39	53,366,123.39	75,188.37
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.31%	87,110,225.19	87,110,225.19	90,499.78
2018 SOCOPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.31%	19,525.00	19,525.00	13.91
ASSESSMENT DISTRICTS													
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.31%	1,579,418.61	1,579,418.61	1,640.86
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO	825252570	Aaa-mf	AAAm	AAAmmf	1.73%	89,528.06	89,528.06	127.87
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmmf	1.29%	449,238.69	449,238.69	464.07
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.31%	1,529,423.39	1,529,423.39	1,588.93
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.71%	37,566.55	37,566.55	52.00
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.31%	1,564,801.26	1,564,801.26	1,625.69
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.71%	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	AAAmmf	1.31%	832,423.97	832,423.97	864.81
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	9AMMF05B2 *	A1	AA-	AA	0.25%	3,758,645.91	3,758,645.91	772.31
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.71%	6,393.79	6,393.79	8.29
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmmf	1.78%	5,488,837.50	5,488,837.50	9,089.13
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.41%	2,346.67	2,346.67	2.62
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FANNIE MAE	31364KOH6	Aaa	N/R	AAA	0.00%	21,491,472.17	46,562,025.84	-
2017A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.71%	20.91	20.91	3,928.42
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.71%	2,199.78	2,199.78	3.04
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmmf	1.46%	67,395.65	67,395.65	8.35
TOTAL OF INVESTMENTS WITH TRUSTEES											\$ 199,215,471.35	\$ 224,339,623.87	\$ 237,304.12

* 9AMMF05B2 is an US Bank internal identifier.

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
June 30, 2018

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.41%	\$ 2,346.67	\$ 2,346.67	\$ 2.62
FEDERATED US TREASURY CASH RESERVES			60934N674	1.46%	101,564.58	101,564.58	119.05
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.31%	93,253,458.78	93,253,458.78	96,875.65
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.46%	1,078,869.83	1,078,869.83	1,183.85
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.71%	17,522,767.55	17,522,767.55	28,179.95
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.29%	449,238.69	449,238.69	464.07
INVESCO STT TREASURY PORTFOLIO			825252570	1.73%	89,528.06	89,528.06	127.87
US BANK MONEY MARKET DEPOSIT ACCOUNT			9AMMF05B2 *	0.25%	3,758,645.91	3,758,645.91	772.31
FED GOVT OBLI FD-IS			60934N104	1.78%	5,488,837.50	5,488,837.50	9,089.13
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	1.77%	53,366,123.39	53,366,123.39	75,188.37
SUB-TOTAL MONEY MARKET FUNDS					175,111,380.96	175,111,380.96	212,002.87
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,304,797.69	25,301.25
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	69,486.20	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	291,933.18	-
SUB-TOTAL US TREASURIES					2,612,618.22	2,666,217.07	25,301.25
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	21,491,472.17	46,562,025.84	-
SUB-TOTAL US GOVERNMENT SECURITIES					21,491,472.17	46,562,025.84	-
TOTAL OF INVESTMENTS WITH TRUSTEES					\$ 199,215,471.35	\$ 224,339,623.87	\$ 237,304.12

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
Date: 07/03/2018

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2009A AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.75% 31846V567		74,524.15	74,524.15	1,749,080.69	1,749,080.69	1,477,482.68	1,477,482.68
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% Dated: 4/2/2018 9/30/2018 Par Value: \$4,424,000.00 Discount \$25,143.01 Accrued Interest: \$8,157.74 CUSIP: 912828T42		4,410,551.04	4,398,856.99				
		\$4,485,075.19	\$4,473,381.14	\$1,749,080.69	\$1,749,080.69	\$1,477,482.68	\$1,477,482.68
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.75% 31846V567		91,295.15	91,295.15	6,570,386.63	6,570,386.63	2,466,994.53	2,466,994.53
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% Dated: 4/2/2018 9/30/2018 Par Value: \$6,536,000.00 Discount \$37,146.18 Accrued Interest: \$12,051.49 CUSIP: 912828T42		6,516,130.56	6,498,853.82				
		\$6,607,425.71	\$6,590,148.97	\$6,570,386.63	\$6,570,386.63	\$2,466,994.53	\$2,466,994.53

WELLS FARGO BANK

Cash - Market Rate and Checking Account N/A \$2,540,051.70 \$2,540,051.70
(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 June 30, 2018

	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current Outstanding	Market Value**
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	07/31/18	1.88%	NR	\$ 20,000,000	Extended Fund*	\$ 20,000,000	\$ 20,005,000
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	10/31/18	2.10%	NR	118,448,000	Extended Fund*	118,448,000	118,652,915
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	118,448,000	Extended Fund*	118,448,000	118,845,985
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	119,010,448
					\$ 375,345,000		\$ 375,345,000	\$ 376,514,349

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool	- 49.32%
Orange County Educational Investment Pool	- 50.68%

**Market values provided by Bloomberg and Northern Trust

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

Temporary Transfer-from OCEIP	Transfer Date	Maturity	Int Rate*	Original Amount	Principal Paydown	Principal Outstanding
Anaheim Union High	4/30/2012	10/31/2012	0.56%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000
Anaheim Union High	10/10/2012	1/31/2013	0.44%	15,000,000	Educational Money Market Fund	15,000,000
Anaheim Union High	2/28/2013	8/31/2013	0.38%	47,000,000	Educational Money Market Fund	47,000,000
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000
Anaheim Union High	10/23/2015	12/31/2015	0.76%	17,000,000	Educational Money Market Fund	17,000,000
Anaheim Union High	8/23/2016	12/31/2016	0.78%	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
Total Temporary Transfers				\$ 747,700,000		\$ 747,700,000
						\$ -

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

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

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

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

Transaction Date From 01-Jun-2018 To 30-Jun-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
906489	WAL-MART STORES INC	/GREAT PACIFIC SECURITIES	MTNS				5.4980 / 1.2608					
				6/1/2018	6/1/2018	INT		0.00	0.00	0.00	(2,290.83)	2,290.83
				6/1/2018	6/1/2018	INT		0.00	0.00	0.00	(164,940.00)	164,940.00
				6/1/2018	6/1/2018	MAT		(3,000,000.00)	(3,128,345.51)	0.00	128,345.51	3,000,000.00
927433	WAL-MART STORES INC	/GREAT PACIFIC SECURITIES	MTNS				5.4980 / 1.4000					
				6/1/2018	6/1/2018	INT		0.00	0.00	0.00	(306,589.86)	306,589.86
				6/1/2018	6/1/2018	MAT		(5,500,000.00)	(5,760,220.08)	0.00	260,220.08	5,500,000.00
950877	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.7000 / 1.7047					
				6/1/2018	6/1/2018	MAT		(20,000,000.00)	(19,945,222.22)	0.00	(54,777.78)	20,000,000.00
956725	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.6700 / 1.6718					
				6/1/2018	6/1/2018	MAT		(5,100,000.00)	(5,094,558.58)	0.00	(5,441.42)	5,100,000.00
960653	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.8720 / 1.8772					
				7/27/2018	6/4/2018	PURC		10,000,000.00	9,972,440.00	0.00	0.00	(9,972,440.00)
946228	FNMA DISCOUNT	/FTN FINANCIAL	AGDN				1.6500 / 1.6569					
				6/6/2018	6/6/2018	MAT		(3,163,000.00)	(3,149,807.65)	0.00	(13,192.35)	3,163,000.00
961098	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9350 / 1.9450					
				9/10/2018	6/6/2018	PURC		5,000,000.00	4,974,200.00	0.00	0.00	(4,974,200.00)
944708	US TREASURY N/B	/MORGAN STANLEY	TBILL				1.6080 / 1.6152					
				6/7/2018	6/7/2018	MAT		(5,000,000.00)	(4,977,666.67)	0.00	(22,333.33)	5,000,000.00
961351	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6300 / 1.6306					
				6/15/2018	6/7/2018	PURC		15,000,000.00	14,994,566.67	0.00	0.00	(14,994,566.67)
952475	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.6500 / 1.6542					
				6/8/2018	6/8/2018	MAT		(7,000,000.00)	(6,982,033.33)	0.00	(17,966.67)	7,000,000.00
951546	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.6400 / 1.6447					
				6/11/2018	6/11/2018	MAT		(15,000,000.00)	(14,956,950.00)	0.00	(43,050.00)	15,000,000.00
961972	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8610 / 1.8653					
				7/27/2018	6/12/2018	PURC		4,100,000.00	4,090,462.38	0.00	0.00	(4,090,462.38)
961973	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8700 / 1.8744					
				7/27/2018	6/12/2018	PURC		7,100,000.00	7,083,403.75	0.00	0.00	(7,083,403.75)

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Fund: County Money Mkt Fnd												
932775	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1				4.8750 / 1.4962					
				6/13/2018	6/13/2018	INT		0.00	0.00	0.00	(10,042.50)	10,042.50
				6/13/2018	6/13/2018	MAT		(412,000.00)	(418,984.71)	0.00	6,984.71	412,000.00
951828	FHLB DISC CORP	/UBS	AGDN				1.6400 / 1.6448					
				6/13/2018	6/13/2018	MAT		(3,000,000.00)	(2,991,253.33)	0.00	(8,746.67)	3,000,000.00
962192	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				1.9000 / 1.9104					
				9/24/2018	6/13/2018	PURC		6,000,000.00	5,967,383.33	0.00	0.00	(5,967,383.33)
929530	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.1700 / 1.4733					
				6/14/2018	6/14/2018	INT		0.00	0.00	0.00	(17,550.00)	17,550.00
				6/14/2018	6/14/2018	MAT		(3,000,000.00)	(2,994,801.00)	0.00	(5,199.00)	3,000,000.00
944707	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.6350 / 1.6430					
				6/14/2018	6/14/2018	MAT		(30,000,000.00)	(29,854,212.50)	0.00	(145,787.50)	30,000,000.00
962486	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8800 / 1.8842					
				7/27/2018	6/14/2018	PURC		25,000,000.00	24,943,861.10	0.00	0.00	(24,943,861.11)
936917	WAL-MART STORES INC	/JP MORGAN CHASE & CO	MTN				1.9500 / 1.8953					
				12/15/2018	6/15/2018	INT		0.00	0.00	0.00	(73,612.50)	73,612.50
952254	US TREASURY N/B	/DEUTSCHE	TRBDI				1.1250 / 1.6537					
				6/15/2018	6/15/2018	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
				6/15/2018	6/15/2018	MAT		(10,000,000.00)	(9,990,625.00)	0.00	(9,375.00)	10,000,000.00
961351	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6300 / 1.6306					
				6/15/2018	6/15/2018	MAT		(15,000,000.00)	(14,994,566.67)	0.00	(5,433.33)	15,000,000.00
962731	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8800 / 1.8841					
				7/27/2018	6/15/2018	PURC		1,800,000.00	1,796,052.00	0.00	0.00	(1,796,052.00)
951352	FNMA DISCOUNT	/Mizuho Securities USA Inc	AGDN				1.6200 / 1.6254					
				6/19/2018	6/19/2018	MAT		(50,000,000.00)	(49,833,500.00)	0.00	(166,500.00)	50,000,000.00
951822	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.6200 / 1.6251					
				6/19/2018	6/19/2018	MAT		(20,000,000.00)	(19,937,000.00)	0.00	(63,000.00)	20,000,000.00
963100	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.8300 / 1.8301					
				6/20/2018	6/19/2018	PURC		6,700,000.00	6,699,659.42	0.00	0.00	(6,699,659.42)

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Fund: County Money Mkt Fnd												
963101	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.8300 / 1.8335					
956940	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1	7/27/2018	6/19/2018	PURC	0.9400 / 1.7026	15,000,000.00	14,971,025.00	0.00	0.00	(14,971,025.00)
963100	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	6/20/2018	6/20/2018	INT		0.00	0.00	0.00	(23,500.00)	23,500.00
				6/20/2018	6/20/2018	MAT		(5,000,000.00)	(4,995,500.00)	0.00	(4,500.00)	5,000,000.00
946473	US TREASURY N/B	/TD SECURITIES	TBILL	6/20/2018	6/20/2018	MAT	1.6610 / 1.6691	(6,700,000.00)	(6,699,659.42)	0.00	(340.58)	6,700,000.00
952481	US TREASURY N/B	/MORGAN STANLEY	TBILL	6/21/2018	6/21/2018	MAT	1.6290 / 1.6341	(3,000,000.00)	(2,985,466.25)	0.00	(14,533.75)	3,000,000.00
963578	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	6/21/2018	6/21/2018	MAT	1.8650 / 1.8656	(50,000,000.00)	(49,843,887.50)	0.00	(156,112.50)	50,000,000.00
963579	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	6/27/2018	6/21/2018	PURC	1.8500 / 1.8506	1,313,000.00	1,312,591.88	0.00	0.00	(1,312,591.88)
963781	FHLB DISC CORP	/FTN FINANCIAL	AGDN	6/27/2018	6/21/2018	PURC	1.8500 / 1.8505	30,000,000.00	29,990,750.01	0.00	0.00	(29,990,750.00)
951821	FNMA DISCOUNT	/DEUTSCHE	AGDN	6/27/2018	6/22/2018	PURC	1.6300 / 1.6356	45,000,000.00	44,988,437.52	0.00	0.00	(44,988,437.50)
954197	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	6/25/2018	6/25/2018	MAT		(20,000,000.00)	(19,931,177.78)	0.00	(68,822.22)	20,000,000.00
964196	FNMA DISCOUNT	/DEUTSCHE	AGDN	6/26/2018	6/26/2018	MAT	1.7200 / 1.7252	(25,000,000.00)	(24,924,750.00)	0.00	(75,250.00)	25,000,000.00
946226	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN	9/11/2018	6/26/2018	PURC	1.8800 / 1.8876	5,000,000.00	4,979,894.44	0.00	0.00	(4,979,894.44)
951816	FHLB DISC CORP	/UBS	AGDN	6/27/2018	6/27/2018	MAT	1.6700 / 1.6787	(10,000,000.00)	(9,948,044.44)	0.00	(51,955.56)	10,000,000.00
952482	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN	6/27/2018	6/27/2018	MAT	1.6400 / 1.6458	(17,000,000.00)	(16,939,593.33)	0.00	(60,406.67)	17,000,000.00
				6/27/2018	6/27/2018	MAT	1.6200 / 1.6255	(30,000,000.00)	(29,898,750.00)	0.00	(101,250.00)	30,000,000.00

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Fund: County Money Mkt Fnd												
952484	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.6200 / 1.6255					
952738	FHLB DISC CORP	/FTN FINANCIAL	AGDN	6/27/2018	6/27/2018	MAT	1.6850 / 1.6907	(50,000,000.00)	(49,831,250.00)	0.00	(168,750.00)	50,000,000.00
952739	FHLB DISC CORP	/MORGAN STANLEY	AGDN	6/27/2018	6/27/2018	MAT	1.6500 / 1.6555	(15,000,000.00)	(14,949,450.00)	0.00	(50,550.00)	15,000,000.00
963578	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	6/27/2018	6/27/2018	MAT	1.8650 / 1.8656	(2,100,000.00)	(2,093,070.00)	0.00	(6,930.00)	2,100,000.00
963579	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	6/27/2018	6/27/2018	MAT	1.8500 / 1.8506	(1,313,000.00)	(1,312,591.88)	0.00	(408.12)	1,313,000.00
963781	FHLB DISC CORP	/FTN FINANCIAL	AGDN	6/27/2018	6/27/2018	MAT	1.8500 / 1.8505	(30,000,000.00)	(29,990,750.00)	0.00	(9,250.00)	30,000,000.00
951347	US TREASURY N/B	/TD SECURITIES	TBILL	6/27/2018	6/27/2018	MAT	1.6410 / 1.6472	(45,000,000.00)	(44,988,437.50)	0.00	(11,562.50)	45,000,000.00
951823	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	6/28/2018	6/28/2018	MAT	1.6420 / 1.6479	(25,000,000.00)	(24,905,414.58)	0.00	(94,585.42)	25,000,000.00
954418	FHLB DISC CORP	/FTN FINANCIAL	AGDN	6/28/2018	6/28/2018	MAT	1.7300 / 1.7353	(25,000,000.00)	(24,909,918.06)	0.00	(90,081.94)	25,000,000.00
956074	FHLB DISC CORP	/FTN FINANCIAL	AGDN	6/28/2018	6/28/2018	MAT	1.7540 / 1.7588	(5,000,000.00)	(4,984,622.22)	0.00	(15,377.78)	5,000,000.00
965023	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	6/29/2018	6/29/2018	MAT	1.8460 / 1.8487	(10,000,000.00)	(9,972,715.56)	0.00	(27,284.44)	10,000,000.00
951826	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	7/27/2018	6/29/2018	PURC	15,000,000.00	14,978,463.33	0.00	0.00	(14,978,463.33)	
				12/31/2018	6/30/2018	INT	1.5000 / 2.0232	0.00	0.00	0.00	(375,000.00)	375,000.00
Sub Total:								(378,275,000.00)	(377,371,604.96)	0.00	(2,202,979.91)	379,574,584.88

Fund: Extended Fund												
790495	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				1.1000 / 1.0093					
				6/1/2018	6/1/2018	INT		0.00	0.00	0.00	(104,500.00)	104,500.00
				6/1/2018	6/1/2018	MAT		(19,000,000.00)	(19,049,020.00)	0.00	49,020.00	19,000,000.00

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Fund:	Extended Fund											
803285 FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1					1.1000 / 1.1058					
				6/1/2018	6/1/2018	INT		0.00	0.00	0.00	(110,000.00)	110,000.00
				6/1/2018	6/1/2018	MAT		(20,000,000.00)	(19,996,840.00)	0.00	(3,160.00)	20,000,000.00
960467 APPLE INC.	/UBS FINANCIAL SERVICES	MTN					2.2500 / 2.7021					
				2/23/2021	6/1/2018	PURC		10,000,000.00	9,881,700.00	61,250.00	0.00	(9,942,950.00)
960468 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1					3.3750 / 2.4976					
				6/12/2020	6/1/2018	PURC		31,100,000.00	31,636,786.00	492,740.63	0.00	(32,129,526.63)
960469 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1					3.3750 / 2.4992					
				6/12/2020	6/1/2018	PURC		18,900,000.00	19,225,647.00	299,446.88	0.00	(19,525,093.88)
960654 US TREASURY N/B	/BNP PARIBAS	TRBDI					1.0000 / 2.3998					
				10/15/2019	6/4/2018	PURC		35,000,000.00	34,346,484.38	47,814.21	0.00	(34,394,298.59)
783481 JOHNSON & JOHNSON	/MORGAN STANLEY	MTN					1.6500 / 1.2711					
				12/5/2018	6/5/2018	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
796887 JOHNSON & JOHNSON	/JEFFERIES & COMPANY	MTN					1.6500 / 1.4096					
				12/5/2018	6/5/2018	INT		0.00	0.00	0.00	(69,341.25)	69,341.25
960887 MICROSOFT CORP	/CASTLE OAK SECURITIES	MTN					1.1000 / 2.4701					
				8/8/2019	6/5/2018	PURC		1,250,000.00	1,230,276.25	4,468.75	0.00	(1,234,745.00)
960888 APPLE INC.	/MORGAN STANLEY	MTN					2.2500 / 2.8000					
				2/23/2021	6/5/2018	PURC		2,000,000.00	1,971,380.00	12,750.00	0.00	(1,984,130.00)
797116 MICROSOFT CORP	/DAIWA CAPITAL MARKETS	MTN					1.6250 / 1.4880					
				12/6/2018	6/6/2018	INT		0.00	0.00	0.00	(81,250.00)	81,250.00
797117 MICROSOFT CORP	/JEFFERIES & COMPANY	MTN					1.6250 / 1.4734					
				12/6/2018	6/6/2018	INT		0.00	0.00	0.00	(81,250.00)	81,250.00
797357 MICROSOFT CORP	/DAIWA CAPITAL MARKETS	MTN					1.6250 / 1.4596					
				12/6/2018	6/6/2018	INT		0.00	0.00	0.00	(81,250.00)	81,250.00
781217 FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1					1.2500 / 1.0800					
				6/8/2018	6/8/2018	INT		0.00	0.00	0.00	(42,187.50)	42,187.50

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Fund:	Extended Fund											
789023FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1		6/8/2018	6/8/2018	MAT	1.2500 / 1.0880	(6,750,000.00)	(6,784,472.25)	0.00	34,472.25	6,750,000.00
				6/8/2018	6/8/2018	INT		0.00	0.00	0.00	(131,250.00)	131,250.00
939799FED HM LN BK BD	/BANK OF AMERICA	AGNF1		6/8/2018	6/8/2018	MAT	3.1250 / 2.2413	(21,000,000.00)	(21,098,070.00)	0.00	98,070.00	21,000,000.00
940936FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1		12/11/2020	6/11/2018	INT	2.0000 / 2.3507	0.00	0.00	0.00	(114,765.63)	114,765.63
941167FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1		12/11/2020	6/11/2018	INT	3.1250 / 2.3452	0.00	0.00	0.00	(57,395.56)	57,395.56
961782FED FARM CR BK	/BNY Mellon Capital Market	AGNF1		12/11/2020	6/11/2018	INT	2.5500 / 2.5774	0.00	0.00	0.00	(203,125.00)	203,125.00
902919FED HM LN BK BD	/DEUTSCHE	AGNF1		6/11/2020	6/11/2018	PURC	1.7500 / 1.5181	30,000,000.00	29,984,100.00	0.00	0.00	(29,984,100.00)
903115FED HM LN BK BD	/DEUTSCHE	AGNF1		6/12/2020	6/12/2018	INT	1.7500 / 1.5235	0.00	0.00	0.00	(192,500.00)	192,500.00
905577FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1		6/12/2020	6/12/2018	INT	1.7500 / 1.5900	0.00	0.00	0.00	(36,925.00)	36,925.00
955811FED HM LN BK BD	/DEUTSCHE	AGNF1		6/12/2020	6/12/2018	INT	3.3750 / 2.5930	0.00	0.00	0.00	(175,000.00)	175,000.00
960137FED HM LN BK BD	/MORGAN STANLEY	AGNF1		6/12/2020	6/12/2018	INT	3.3750 / 2.4620	0.00	0.00	0.00	(337,500.00)	337,500.00
960468FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1		6/12/2020	6/12/2018	INT	3.3750 / 2.4976	0.00	0.00	0.00	(506,250.00)	506,250.00
960469FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1		6/12/2020	6/12/2018	INT	3.3750 / 2.4992	0.00	0.00	0.00	(524,812.50)	524,812.50
961974JOHNSON & JOHNSON	/BNY Mellon Capital Market	MTN		6/12/2020	6/12/2018	INT	2.9500 / 2.6580	0.00	0.00	0.00	(318,937.50)	318,937.50
				9/1/2020	6/12/2018	PURC		4,800,000.00	4,829,904.00	39,726.67	0.00	(4,869,630.67)

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Fund: Extended Fund														
804841FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1			4.8750	/ 1.0023								
				6/13/2018	6/13/2018	INT		0.00	0.00	0.00	(780,000.00)	780,000.00		
				6/13/2018	6/13/2018	MAT		(32,000,000.00)	(35,302,560.00)	0.00	3,302,560.00	32,000,000.00		
962194FANNIE MAE	/Mizuho Securities USA Inc	AGNF1			1.3300	/ 2.4931								
				10/24/2019	6/13/2018	PURC	2.5500	/ 2.5774	5,500,000.00	5,414,695.00	9,956.53	0.00	(5,424,651.53)	
962195FED FARM CR BK	/BNY Mellon Capital Market	AGNF1			6/11/2020	6/13/2018	PURC	1.1250	/ 1.1740	30,000,000.00	29,984,100.00	4,250.00	0.00	(29,988,350.00)
811288FANNIE MAE	/DEUTSCHE	AGNF1			12/14/2018	6/14/2018	INT	1.6250	/ 1.4331				281,250.00	
905576FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1			6/14/2019	6/14/2018	INT	1.6250	/ 1.4206	0.00	0.00	0.00	(81,250.00)	
911721FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1			6/14/2019	6/14/2018	INT	1.6250	/ 1.3954	0.00	0.00	0.00	154,375.00	
913615FED HM LN BK BD	/MORGAN STANLEY	AGNF1			6/14/2019	6/14/2018	INT	1.6250	/ 1.3957	0.00	0.00	0.00	121,875.00	
913616FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1			6/14/2019	6/14/2018	INT	1.9500	/ 1.2491	0.00	0.00	0.00	(170,625.00)	
764157WAL-MART STORES INC	/MORGAN STANLEY	MTN			12/15/2018	6/15/2018	INT	1.9500	/ 1.3604	0.00	0.00	0.00	94,331.25	
886124WAL-MART STORES INC	/JP MORGAN CHASE & CO	MTN			12/15/2018	6/15/2018	INT	1.9500	/ 1.4514	0.00	0.00	0.00	(97,500.00)	
888364WAL-MART STORES INC	/BNY Mellon Capital Market	MTN			12/15/2018	6/15/2018	INT	1.5400	/ 1.5872	0.00	0.00	0.00	487,500.00	
905575FED FARM CR BK	/DEUTSCHE	AGNF1			6/15/2020	6/15/2018	INT	2.4500	/ 2.5280	0.00	0.00	0.00	60,522.00	
963102FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1												

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Fund: Extended Fund												
960140	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1	11/14/2019	6/19/2018	PURC	2.7000 / 2.5705	23,210,000.00	23,185,397.40	7,897.85	0.00	(23,193,295.25)
789024	FED FARM CR BK	/RBC	AGNF1	12/21/2020	6/21/2018	INT	1.2200 / 1.0930	0.00	0.00	0.00	(23,512.50)	23,512.50
803286	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1	6/25/2018	6/25/2018	INT		0.00	0.00	0.00	(219,600.00)	219,600.00
				6/25/2018	6/25/2018	MAT		(36,000,000.00)	(36,133,920.00)	0.00	133,920.00	36,000,000.00
963951	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	6/25/2018	6/25/2018	INT	1.8300 / 1.8301	0.00	0.00	0.00	(29,280.00)	29,280.00
963952	FHLB DISC CORP	/TD SECURITIES	AGDN	6/26/2018	6/25/2018	PURC	1.8300 / 1.8301	3,200,000.00	3,199,837.33	0.00	0.00	(3,199,837.33)
963953	FHLB DISC CORP	/MORGAN STANLEY	AGDN	6/26/2018	6/25/2018	PURC	1.8300 / 1.8301	3,600,000.00	3,599,817.00	0.00	0.00	(3,599,817.00)
963951	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	6/26/2018	6/25/2018	PURC	1.8300 / 1.8301	2,720,000.00	2,719,861.73	0.00	0.00	(2,719,861.73)
963952	FHLB DISC CORP	/TD SECURITIES	AGDN	6/26/2018	6/26/2018	MAT		(3,200,000.00)	(3,199,837.33)	0.00	(162.67)	3,200,000.00
963953	FHLB DISC CORP	/MORGAN STANLEY	AGDN	6/26/2018	6/26/2018	MAT	1.8300 / 1.8301	(3,600,000.00)	(3,599,817.00)	0.00	(183.00)	3,600,000.00
964197	FHLB DISC CORP	/FTN FINANCIAL	AGDN	6/26/2018	6/26/2018	MAT	1.8300 / 1.8301	(2,720,000.00)	(2,719,861.73)	0.00	(138.27)	2,720,000.00
964199	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	6/27/2018	6/26/2018	PURC	1.8300 / 1.8301	9,520,000.00	9,519,516.07	0.00	0.00	(9,519,516.07)
964197	FHLB DISC CORP	/FTN FINANCIAL	AGDN	6/27/2018	6/26/2018	PURC	1.8300 / 1.8301	7,383,000.00	7,382,624.70	0.00	0.00	(7,382,624.70)
964199	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	6/27/2018	6/27/2018	MAT	1.8300 / 1.8301	(9,520,000.00)	(9,519,516.07)	0.00	(483.93)	9,520,000.00
				6/27/2018	6/27/2018	MAT		(7,383,000.00)	(7,382,624.70)	0.00	(375.30)	7,383,000.00

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Fund:		Extended Fund										
964456	WAL-MART STORES INC	/CITIGROUP GLOBAL MARKETS	MTN				2.8500 / 2.8663					
964756	WAL-MART STORES INC	/BANK OF AMERICA	MTN	6/23/2020	6/27/2018	PURC	1.7500 / 2.5661	40,000,000.00	39,987,600.00	0.00	0.00	(39,987,600.00)
964762	FED HM LN BK BD	/CITI GLOBAL MARKETS	AGN FLOAT1	10/9/2019	6/28/2018	PURC	1.9410 / 1.8650	17,500,000.00	17,320,975.00	67,204.86	0.00	(17,388,179.86)
964763	FED HM LN BK BD	/CITI GLOBAL MARKETS	AGN FLOAT1	7/25/2018	6/28/2018	PURC	1.9410 / 1.8650	16,000,000.00	16,000,907.04	2,588.00	0.00	(16,003,495.04)
850035	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	7/25/2018	6/28/2018	PURC	0.7200 / 0.7200	40,000,000.00	40,002,267.60	6,470.00	0.00	(40,008,737.60)
				6/29/2018	6/29/2018	INT		0.00	0.00	0.00	(122,400.00)	122,400.00
				6/29/2018	6/29/2018	MAT		(34,000,000.00)	(34,000,000.00)	0.00	0.00	34,000,000.00
850036	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				0.7200 / 0.7200					
				6/29/2018	6/29/2018	INT		0.00	0.00	0.00	(118,800.00)	118,800.00
				6/29/2018	6/29/2018	MAT		(33,000,000.00)	(33,000,000.00)	0.00	0.00	33,000,000.00
850037	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.7200 / 0.7200					
				6/29/2018	6/29/2018	INT		0.00	0.00	0.00	(118,800.00)	118,800.00
				6/29/2018	6/29/2018	MAT		(33,000,000.00)	(33,000,000.00)	0.00	0.00	33,000,000.00
860084	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				0.9150 / 0.9151					
				6/29/2018	6/29/2018	INT		0.00	0.00	0.00	(228,750.00)	228,750.00
				6/29/2018	6/29/2018	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
880384	COUNTY OF ORANGE	/	OCPOB2017				1.4809 / 1.4810					
				6/29/2018	6/29/2018	INT		0.00	0.00	0.00	(490,339.15)	490,339.15
				6/29/2018	6/29/2018	MAT		(80,540,000.00)	(80,540,000.00)	0.00	0.00	80,540,000.00
965025	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1				2.7500 / 2.7581					
				6/22/2021	6/29/2018	PURC		50,000,000.00	49,988,500.00	15,277.78	0.00	(50,003,777.78)
897276	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.0000 / 1.3008					
				6/30/2019	6/30/2018	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
905031	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.6250 / 1.3760					
				6/30/2019	6/30/2018	INT		0.00	0.00	0.00	(243,750.00)	243,750.00

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Fund: Extended Fund												
907330 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME			1.2500	/ 1.3752						
937820 US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	6/30/2019	6/30/2018	INT		1.6250	/ 2.0508	0.00	0.00	0.00	(312,500.00)
939578 US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	6/30/2020	6/30/2018	INT		2.1250	/ 2.3254	0.00	0.00	0.00	(284,375.00)
939794 US TREASURY N/B	/DEUTSCHE	TRBDME	12/31/2021	6/30/2018	INT		1.8750	/ 2.1566	0.00	0.00	0.00	(531,250.00)
940013 US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	6/30/2020	6/30/2018	INT		1.7500	/ 2.2487	0.00	0.00	0.00	(93,750.00)
			12/31/2020	6/30/2018	INT			0.00	0.00	0.00	(218,750.00)	218,750.00
Sub Total:								(14,830,000.00)	(18,729,772.18)	1,071,842.16	(5,310,426.16)	22,968,356.18
Fund: Educational Money Mkt Fnd												
906490 WAL-MART STORES INC	/GREAT PACIFIC SECURITIES	MTNS			5.4980	/ 1.2608						
			6/1/2018	6/1/2018	INT			0.00	0.00	0.00	(12,981.39)	12,981.39
			6/1/2018	6/1/2018	INT			0.00	0.00	0.00	(934,660.00)	934,660.00
			6/1/2018	6/1/2018	MAT			(17,000,000.00)	(17,727,291.24)	0.00	727,291.24	17,000,000.00
960466 US TREASURY N/B	/MORGAN STANLEY	TRBDME			0.6250	/ 1.8410						
			6/30/2018	6/1/2018	PURC			20,000,000.00	19,980,468.74	52,486.20	0.00	(20,032,954.94)
960470 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN			1.9210	/ 1.9304						
			8/31/2018	6/1/2018	PURC			10,000,000.00	9,951,441.39	0.00	0.00	(9,951,441.39)
960471 JOHNSON & JOHNSON	/CITIGROUP GLOBAL MARKETS	MTN			1.1250	/ 2.3020						
			3/1/2019	6/1/2018	PURC			3,000,000.00	2,973,870.00	8,437.50	0.00	(2,982,307.50)
953811 FHLB DISC CORP	/UBS FINANCIAL	AGDN			1.7000	/ 1.7036						
			6/4/2018	6/4/2018	MAT			(6,300,000.00)	(6,286,612.50)	0.00	(13,387.50)	6,300,000.00
956071 FHLB DISC CORP	/UBS	AGDN			1.6850	/ 1.6874						
			6/4/2018	6/4/2018	MAT			(1,500,000.00)	(1,497,823.54)	0.00	(2,176.46)	1,500,000.00
956072 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN			1.6700	/ 1.6724						
			6/4/2018	6/4/2018	MAT			(4,700,000.00)	(4,693,241.14)	0.00	(6,758.86)	4,700,000.00
960651 FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1			1.2200	/ 1.8450						

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Fund:			Educational Money Mkt Fnd									
960652FHLB DISC CORP	/FTN FINANCIAL	AGDN		6/25/2018	6/4/2018	PURC	1.8600 / 1.8647	875,000.00	874,676.25	4,714.79	0.00	(879,391.04)
957379FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN		7/23/2018	6/4/2018	PURC	1.6800 / 1.6817	5,000,000.00	4,987,341.67	0.00	0.00	(4,987,341.67)
960132FED FARM CR BK	/Mizuho Securities USA Inc	AGDN		6/5/2018	6/5/2018	MAT	1.7000 / 1.7004	(1,600,000.00)	(1,598,357.33)	0.00	(1,642.67)	1,600,000.00
960889FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1		6/5/2018	6/5/2018	MAT	0.8750 / 1.8113	(1,500,000.00)	(1,499,645.83)	0.00	(354.17)	1,500,000.00
946227FNMA DISCOUNT	/FTN FINANCIAL	AGDN		6/29/2018	6/5/2018	PURC	1.6500 / 1.6569	10,000,000.00	9,993,720.00	37,916.67	0.00	(10,031,636.67)
953986FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		6/6/2018	6/6/2018	MAT	1.6800 / 1.6835	(5,000,000.00)	(4,979,145.83)	0.00	(20,854.17)	5,000,000.00
953987FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		6/6/2018	6/6/2018	MAT	1.6950 / 1.6985	(3,000,000.00)	(2,993,840.00)	0.00	(6,160.00)	3,000,000.00
961099APPLE INC.	/UBS FINANCIAL	MTN		6/6/2018	6/6/2018	MAT	1.5500 / 2.3644	(1,400,000.00)	(1,397,099.67)	0.00	(2,900.33)	1,400,000.00
946476US TREASURY N/B	/JEFFERIES & COMPANY	TBILL		2/8/2019	6/6/2018	PURC	1.6450 / 1.6519	3,900,000.00	3,878,901.00	19,814.17	0.00	(3,898,715.17)
946477US TREASURY N/B	/BNP PARIBAS	TBILL		6/7/2018	6/7/2018	MAT	1.6520 / 1.6589	(10,000,000.00)	(9,958,418.10)	0.00	(41,581.90)	10,000,000.00
953812FHLB DISC CORP	/RBC	AGDN		6/7/2018	6/7/2018	MAT	1.6800 / 1.6838	(9,000,000.00)	(8,962,416.99)	0.00	(37,583.01)	9,000,000.00
954676FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		6/7/2018	6/7/2018	MAT	1.6800 / 1.6833	(50,000,000.00)	(49,888,000.00)	0.00	(112,000.00)	50,000,000.00
946759FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		6/7/2018	6/7/2018	MAT	1.6780 / 1.6851	(5,000,000.00)	(4,990,200.00)	0.00	(9,800.00)	5,000,000.00
948541FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1		6/8/2018	6/8/2018	MAT	2.7500 / 1.8600	(10,000,000.00)	(9,957,583.89)	0.00	(42,416.11)	10,000,000.00
				6/8/2018	6/8/2018	INT		0.00	0.00	0.00	(3,437.50)	3,437.50
				6/8/2018	6/8/2018	MAT		(250,000.00)	(250,440.25)	0.00	440.25	250,000.00

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Fund: Educational Money Mkt Fnd												
949076FED HM LN BK BD	/MORGAN STANLEY	AGNF1					1.2500 / 1.8070					
				6/8/2018	6/8/2018	INT		0.00	0.00	0.00	(7,250.00)	7,250.00
				6/8/2018	6/8/2018	MAT		(1,160,000.00)	(1,158,526.80)	0.00	(1,473.20)	1,160,000.00
949280FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1					1.2500 / 1.7613					
				6/8/2018	6/8/2018	INT		0.00	0.00	0.00	(16,875.00)	16,875.00
				6/8/2018	6/8/2018	MAT		(2,700,000.00)	(2,696,949.00)	0.00	(3,051.00)	2,700,000.00
952477FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1					1.2500 / 1.7101					
				6/8/2018	6/8/2018	INT		0.00	0.00	0.00	(6,250.00)	6,250.00
				6/8/2018	6/8/2018	MAT		(1,000,000.00)	(999,240.00)	0.00	(760.00)	1,000,000.00
953808FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN					1.6900 / 1.6939					
				6/8/2018	6/8/2018	MAT		(5,700,000.00)	(5,686,888.42)	0.00	(13,111.58)	5,700,000.00
953809FHLB DISC CORP	/MORGAN STANLEY	AGDN					1.6700 / 1.6738					
				6/8/2018	6/8/2018	MAT		(40,000,000.00)	(39,909,077.78)	0.00	(90,922.22)	40,000,000.00
953810FHLB DISC CORP	/MORGAN STANLEY	AGDN					1.6700 / 1.6738					
				6/8/2018	6/8/2018	MAT		(10,100,000.00)	(10,077,042.14)	0.00	(22,957.86)	10,100,000.00
953990FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN					1.7000 / 1.7037					
				6/8/2018	6/8/2018	MAT		(3,600,000.00)	(3,592,180.00)	0.00	(7,820.00)	3,600,000.00
954199FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN					1.6800 / 1.6835					
				6/8/2018	6/8/2018	MAT		(7,000,000.00)	(6,985,300.00)	0.00	(14,700.00)	7,000,000.00
954677FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1					1.2500 / 1.7202					
				6/8/2018	6/8/2018	INT		0.00	0.00	0.00	(153,750.00)	153,750.00
				6/8/2018	6/8/2018	MAT		(24,600,000.00)	(24,585,117.00)	0.00	(14,883.00)	24,600,000.00
956070FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN					1.6800 / 1.6827					
				6/8/2018	6/8/2018	MAT		(4,600,000.00)	(4,592,486.67)	0.00	(7,513.33)	4,600,000.00
961575US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME					0.6250 / 1.9068					
				6/30/2018	6/8/2018	PURC		10,000,000.00	9,992,187.50	27,451.66	0.00	(10,019,639.16)
957382FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN					1.6900 / 1.6922					
				6/11/2018	6/11/2018	MAT		(25,000,000.00)	(24,967,138.89)	0.00	(32,861.11)	25,000,000.00

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Fund: Educational Money Mkt Fnd												
957383	FED FARM CR BK	/MORGAN STANLEY	AGNF1		4.9000	/ 1.9431						
				6/12/2018	6/12/2018	INT		0.00	0.00	0.00	(980.00)	980.00
				6/12/2018	6/12/2018	MAT		(40,000.00)	(40,088.40)	0.00	88.40	40,000.00
961971	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME		1.5000	/ 1.9249						
				8/31/2018	6/12/2018	PURC		10,000,000.00	9,990,625.00	42,391.30	0.00	(10,033,016.30)
961975	APPLE INC.	/BNY Mellon Capital Market	MTN		2.1000	/ 2.4583						
				5/6/2019	6/12/2018	PURC		13,322,000.00	13,279,636.04	27,976.20	0.00	(13,307,612.24)
953250	FHLB DISC CORP	/DEUTSCHE	AGDN		1.6700	/ 1.6743						
				6/13/2018	6/13/2018	MAT		(15,000,000.00)	(14,961,033.33)	0.00	(38,966.67)	15,000,000.00
954814	FREDDIE MAC	/DEUTSCHE	AGNF1		4.8750	/ 1.6600						
				6/13/2018	6/13/2018	INT		0.00	0.00	0.00	(61,546.88)	61,546.88
				6/13/2018	6/13/2018	MAT		(2,525,000.00)	(2,535,135.15)	0.00	10,135.15	2,525,000.00
962193	APPLE INC.	/JP MORGAN CHASE & CO	MTN		1.7000	/ 2.4390						
				2/22/2019	6/13/2018	PURC		900,000.00	895,455.00	4,675.00	0.00	(900,130.00)
947689	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL		1.6760	/ 1.6831						
				6/14/2018	6/14/2018	MAT		(5,000,000.00)	(4,978,817.20)	0.00	(21,182.80)	5,000,000.00
962487	APPLE INC.	/JP MORGAN CHASE & CO	MTN		1.5500	/ 2.4220						
				2/8/2019	6/14/2018	PURC		2,115,000.00	2,103,156.00	11,473.88	0.00	(2,114,629.88)
962488	FHLB DISC CORP	/TD SECURITIES	AGDN		1.7500	/ 1.7501						
				6/15/2018	6/14/2018	PURC		20,000,000.00	19,999,027.78	0.00	0.00	(19,999,027.78)
962489	FHLB DISC CORP	/MORGAN STANLEY	AGDN		1.7500	/ 1.7501						
				6/15/2018	6/14/2018	PURC		25,000,000.00	24,998,784.73	0.00	0.00	(24,998,784.72)
962490	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		1.7500	/ 1.7501						
				6/15/2018	6/14/2018	PURC		20,000,000.00	19,999,027.78	0.00	0.00	(19,999,027.78)
953258	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI		1.1250	/ 1.6839						
				6/15/2018	6/15/2018	INT		0.00	0.00	0.00	(202,500.00)	202,500.00
				6/15/2018	6/15/2018	MAT		(36,000,000.00)	(35,967,656.23)	0.00	(32,343.77)	36,000,000.00
962488	FHLB DISC CORP	/TD SECURITIES	AGDN		1.7500	/ 1.7501						
				6/15/2018	6/15/2018	MAT		(20,000,000.00)	(19,999,027.78)	0.00	(972.22)	20,000,000.00

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Fund: Educational Money Mkt Fnd													
962489 FHLB DISC CORP	/MORGAN STANLEY	AGDN			6/15/2018	6/15/2018	MAT	1.7500 / 1.7501	(25,000,000.00)	(24,998,784.72)	0.00	(1,215.28)	25,000,000.00
962490 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN			6/15/2018	6/15/2018	MAT	1.7500 / 1.7501	(20,000,000.00)	(19,999,027.78)	0.00	(972.22)	20,000,000.00
962726 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1			8/7/2018	6/15/2018	PURC	0.6250 / 1.9050	25,000,000.00	24,952,432.50	55,555.56	0.00	(25,007,988.06)
962727 FANNIE MAE	/Mizuho Securities USA Inc	AGNF1			7/27/2018	6/15/2018	PURC	0.7500 / 1.9729	230,000.00	229,671.10	661.25	0.00	(230,332.35)
962728 FED HM LN BK BD	/MORGAN STANLEY	AGNF1			5/28/2019	6/15/2018	PURC	1.3750 / 2.3751	10,000,000.00	9,906,300.00	6,493.06	0.00	(9,912,793.06)
962729 FHLB DISC CORP	/FTN FINANCIAL	AGDN			6/18/2018	6/15/2018	PURC	1.8500 / 1.8503	25,000,000.00	24,996,145.83	0.00	0.00	(24,996,145.83)
962730 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN			6/20/2018	6/15/2018	PURC	1.8500 / 1.8505	25,000,000.00	24,993,576.40	0.00	0.00	(24,993,576.39)
956480 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN			6/18/2018	6/18/2018	MAT	1.7000 / 1.7033	(1,600,000.00)	(1,596,902.22)	0.00	(3,097.78)	1,600,000.00
957897 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN			6/18/2018	6/18/2018	MAT	1.7000 / 1.7027	(13,000,000.00)	(12,979,741.67)	0.00	(20,258.33)	13,000,000.00
962729 FHLB DISC CORP	/FTN FINANCIAL	AGDN			6/18/2018	6/18/2018	MAT	1.8500 / 1.8503	(25,000,000.00)	(24,996,145.83)	0.00	(3,854.17)	25,000,000.00
962904 US TREASURY N/B	/RBC	TRBDME			8/31/2018	6/18/2018	PURC	1.5000 / 1.9204	25,000,000.00	24,978,515.63	112,092.39	0.00	(25,090,608.02)
962905 MICROSOFT CORP	/TD SECURITIES	MTN			6/1/2019	6/18/2018	PURC	4.2000 / 2.5060	1,507,000.00	1,530,870.88	2,988.88	0.00	(1,533,859.76)
963097 FHLB DISC CORP	/FTN FINANCIAL	AGDN			6/20/2018	6/19/2018	PURC	1.8700 / 1.8701	30,000,000.00	29,998,441.68	0.00	0.00	(29,998,441.67)
963098 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN			8/13/2018	6/19/2018	PURC	1.8950 / 1.9005	11,000,000.00	10,968,153.47	0.00	0.00	(10,968,153.47)
963099 JOHNSON & JOHNSON	/CITIGROUP GLOBAL MARKETS	MTN						5.1500 / 2.3114					

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Fund:	Educational Money Mkt Fnd			7/15/2018	6/19/2018	PURC		375,000.00	375,753.75	8,261.46	0.00	(384,015.21)
949531FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN					1.7300 / 1.7371					
949752FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN		6/20/2018	6/20/2018	MAT		(5,000,000.00)	(4,979,576.39)	0.00	(20,423.61)	5,000,000.00
949753FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN		6/20/2018	6/20/2018	MAT	1.7300 / 1.7370	(6,000,000.00)	(5,975,780.00)	0.00	(24,220.00)	6,000,000.00
962730FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		6/20/2018	6/20/2018	MAT	1.8500 / 1.8505	(7,000,000.00)	(6,971,743.33)	0.00	(28,256.67)	7,000,000.00
963097FHLB DISC CORP	/FTN FINANCIAL	AGDN		6/20/2018	6/20/2018	MAT	1.8700 / 1.8701	(25,000,000.00)	(24,993,576.39)	0.00	(6,423.61)	25,000,000.00
963274FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		6/20/2018	6/20/2018	MAT	1.8900 / 1.8943	(30,000,000.00)	(29,998,441.67)	0.00	(1,558.33)	30,000,000.00
963275FHLB DISC CORP	/FTN FINANCIAL	AGDN		8/2/2018	6/20/2018	PURC		13,000,000.00	12,970,652.50	0.00	0.00	(12,970,652.50)
963276FHLB DISC CORP	/UBS FINANCIAL	AGDN		6/21/2018	6/20/2018	PURC	1.8950 / 1.9001	10,000,000.00	9,999,480.56	0.00	0.00	(9,999,480.56)
963277FHLB DISC CORP	/FTN FINANCIAL	AGDN		8/10/2018	6/20/2018	PURC	1.8900 / 1.8942	25,000,000.00	24,932,885.43	0.00	0.00	(24,932,885.42)
963278FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF3		8/1/2018	6/20/2018	PURC	2.2050 / 1.9887	15,000,000.00	14,966,925.00	0.00	0.00	(14,966,925.00)
963282FED HM LN BK BD	/JP MORGAN CHASE & CO	STEPGOVAGY		9/20/2018	6/20/2018	PURC	2.0000 / 2.0040	540,000.00	540,297.00	0.00	0.00	(540,297.00)
953989US TREASURY N/B	/RBC	TBILL		3/27/2020	6/20/2018	PURC	1.6900 / 1.6947	2,775,000.00	2,775,043.79	12,795.83	0.00	(2,787,839.62)
963275FHLB DISC CORP	/FTN FINANCIAL	AGDN		6/21/2018	6/21/2018	MAT	1.8700 / 1.8701	(10,000,000.00)	(9,972,302.78)	0.00	(27,697.22)	10,000,000.00
963577FHLB DISC CORP	/BARCLAY CAPITAL	AGDN		6/21/2018	6/21/2018	MAT	1.8500 / 1.8501	(10,000,000.00)	(9,999,480.56)	0.00	(519.44)	10,000,000.00
				6/22/2018	6/21/2018	PURC		10,000,000.00	9,999,486.11	0.00	0.00	(9,999,486.11)

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Fund: Educational Money Mkt Fnd												
963577 FHLB DISC CORP	/BARCLAY CAPITAL	AGDN					1.8500 / 1.8501					
				6/22/2018	6/22/2018	MAT		(10,000,000.00)	(9,999,486.11)	0.00	(513.89)	10,000,000.00
963780 FHLB DISC CORP	/UBS FINANCIAL	AGDN		7/2/2018	6/22/2018	PURC	1.8500 / 1.8510	11,000,000.00	10,994,347.22	0.00	0.00	(10,994,347.22)
963782 US TREASURY N/B	/BNY Mellon Capital Market	TBILL					1.8550 / 1.8603					
				8/16/2018	6/22/2018	PURC		13,000,000.00	12,963,157.64	0.00	0.00	(12,963,157.64)
963783 FHLB DISC CORP	/MORGAN STANLEY	AGDN					1.8500 / 1.8503					
				6/25/2018	6/22/2018	PURC		50,000,000.00	49,992,291.65	0.00	0.00	(49,992,291.67)
963784 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN					1.9000 / 1.9049					
				8/10/2018	6/22/2018	PURC		10,024,000.00	9,998,076.82	0.00	0.00	(9,998,076.82)
963785 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.9000 / 1.9053					
				8/14/2018	6/22/2018	PURC		7,000,000.00	6,980,419.44	0.00	0.00	(6,980,419.44)
963786 FHLB DISC CORP	/FTN FINANCIAL	AGDN					1.9030 / 1.9087					
				8/17/2018	6/22/2018	PURC		15,000,000.00	14,955,596.67	0.00	0.00	(14,955,596.67)
943099 FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1					1.2200 / 1.7103					
				6/25/2018	6/25/2018	INT		0.00	0.00	0.00	(19,825.00)	19,825.00
				6/25/2018	6/25/2018	MAT		(3,250,000.00)	(3,244,247.50)	0.00	(5,752.50)	3,250,000.00
953985 FHLB DISC CORP	/UBS FINANCIAL	AGDN					1.7100 / 1.7151					
				6/25/2018	6/25/2018	MAT		(25,000,000.00)	(24,925,187.50)	0.00	(74,812.50)	25,000,000.00
960651 FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1					1.2200 / 1.8450					
				6/25/2018	6/25/2018	INT		0.00	0.00	0.00	(5,337.50)	5,337.50
				6/25/2018	6/25/2018	MAT		(875,000.00)	(874,676.25)	0.00	(323.75)	875,000.00
963783 FHLB DISC CORP	/MORGAN STANLEY	AGDN					1.8500 / 1.8503					
				6/25/2018	6/25/2018	MAT		(50,000,000.00)	(49,992,291.67)	0.00	(7,708.33)	50,000,000.00
963954 BERKSHIRE HATHAWAY INC	/TD SECURITIES	MTN					1.7000 / 2.3824					
				3/15/2019	6/25/2018	PURC		3,100,000.00	3,084,903.00	14,638.89	0.00	(3,099,541.89)
963955 US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME					0.7500 / 1.9081					
				8/31/2018	6/25/2018	PURC		45,000,000.00	44,905,078.13	107,302.99	0.00	(45,012,381.12)
964192 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN					1.9150 / 1.9196					

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Fund:	Educational Money Mkt Fnd											
964193 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1		8/10/2018	6/26/2018	PURC	0.8750 / 1.9650	500,000.00	498,803.13	0.00	0.00	(498,803.13)
964194 APPLE INC.	/JP MORGAN CHASE & CO	MTN		10/1/2018	6/26/2018	PURC	2.1000 / 2.4811	5,500,000.00	5,483,606.10	11,362.85	0.00	(5,494,968.95)
964195 APPLE INC.	/MORGAN STANLEY	MTN		5/6/2019	6/26/2018	PURC	2.1000 / 2.4610	6,250,000.00	6,229,750.00	18,229.17	0.00	(6,247,979.17)
963282 FED HM LN BK BD	/JP MORGAN CHASE & CO	STEPGOVAGY		5/6/2019	6/26/2018	PURC	2.0000 / 2.0040	4,000,000.00	3,987,720.00	11,666.67	0.00	(3,999,386.67)
				3/27/2020	6/27/2018	REPAY P		(2,775,000.00)	(2,775,043.79)	0.00	0.00	2,775,043.79
				3/27/2020	6/27/2018	INT		0.00	0.00	0.00	(13,875.00)	13,875.00
964457 US TREASURY N/B	/RBC	TBILL		9/27/2018	6/27/2018	PURC	1.8840 / 1.8931	10,000,000.00	9,951,853.33	0.00	0.00	(9,951,853.33)
964458 FHLB DISC CORP	/BANK OF AMERICA	AGDN		8/6/2018	6/27/2018	PURC	1.8900 / 1.8940	10,000,000.00	9,979,000.00	0.00	0.00	(9,979,000.00)
964459 FHLB DISC CORP	/UBS	AGDN		8/10/2018	6/27/2018	PURC	1.8700 / 1.8743	5,000,000.00	4,988,572.22	0.00	0.00	(4,988,572.22)
964460 APPLE INC.	/TD SECURITIES	MTN		5/6/2019	6/27/2018	PURC	2.1000 / 2.4811	4,010,000.00	3,997,047.70	11,929.75	0.00	(4,008,977.45)
964461 US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME		6/30/2018	6/27/2018	PURC	0.6250 / 2.0331	15,000,000.00	14,998,242.18	46,098.08	0.00	(15,044,340.26)
964462 US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME		6/30/2018	6/27/2018	PURC	0.6250 / 2.0331	50,000,000.00	49,994,140.65	153,660.20	0.00	(50,147,800.85)
964463 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		7/5/2018	6/27/2018	PURC	1.7000 / 1.7006	50,000,000.00	49,981,111.10	0.00	0.00	(49,981,111.11)
964464 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		7/18/2018	6/27/2018	PURC	1.8000 / 1.8019	17,060,000.00	17,042,087.00	0.00	0.00	(17,042,087.00)
964465 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		7/3/2018	6/27/2018	PURC	1.7500 / 1.7505	38,800,000.00	38,788,683.32	0.00	0.00	(38,788,683.33)
964466 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		7/6/2018	6/27/2018	PURC	1.7500 / 1.7508	11,800,000.00	11,794,837.50	0.00	0.00	(11,794,837.50)

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Fund: Educational Money Mkt Fnd												
964467 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.8000 / 1.8008					
964468 FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1		7/6/2018	6/27/2018	PURC	1.7500 / 2.3573	4,550,000.00	4,547,952.50	0.00	0.00	(4,547,952.50)
964469 APPLE INC.	/TD SECURITIES	MTN		5/30/2019	6/27/2018	PURC	2.1000 / 2.4859	25,000,000.00	24,861,714.50	32,812.50	0.00	(24,894,527.00)
964754 US TREASURY N/B	/RBC	TBILL		5/6/2019	6/27/2018	PURC	1.8570 / 1.8637	5,492,000.00	5,474,041.16	16,338.70	0.00	(5,490,379.86)
964755 FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1		9/6/2018	6/28/2018	PURC	0.8750 / 2.3952	6,000,000.00	5,978,335.00	0.00	0.00	(5,978,335.00)
964757 MICROSOFT CORP	/TD SECURITIES	MTN		7/19/2019	6/28/2018	PURC	4.2000 / 2.4883	1,250,000.00	1,230,254.63	4,830.73	0.00	(1,235,085.36)
964758 MICROSOFT CORP	/BARCLAYS CAPITAL	MTN		6/1/2019	6/28/2018	PURC	4.2000 / 2.4883	998,000.00	1,013,508.92	3,143.70	0.00	(1,016,652.62)
964759 US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME		6/1/2019	6/28/2018	PURC	0.6250 / 2.7380	7,000,000.00	7,108,780.00	22,050.00	0.00	(7,130,830.00)
964760 FHLB DISC CORP	/FTN FINANCIAL	AGDN		6/30/2018	6/28/2018	PURC	1.9300 / 1.9408	45,000,000.00	44,994,726.54	139,071.15	0.00	(45,133,797.69)
964761 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		10/10/2018	6/28/2018	PURC	1.8500 / 1.8525	50,000,000.00	49,721,222.20	0.00	0.00	(49,721,222.22)
949078 FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1		7/24/2018	6/28/2018	PURC	0.8750 / 1.8201	10,000,000.00	9,986,638.89	0.00	0.00	(9,986,638.89)
				6/29/2018	6/29/2018	INT		0.00	0.00	0.00	(5,425.00)	5,425.00
				6/29/2018	6/29/2018	MAT		(1,240,000.00)	(1,236,753.09)	0.00	(3,246.91)	1,240,000.00
953253 FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN					1.7000 / 1.7058					
960889 FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1		6/29/2018	6/29/2018	MAT		(20,000,000.00)	(19,932,000.00)	0.00	(68,000.00)	20,000,000.00
				6/29/2018	6/29/2018	INT		0.00	0.00	0.00	(43,750.00)	43,750.00
				6/29/2018	6/29/2018	MAT		(10,000,000.00)	(9,993,720.00)	0.00	(6,280.00)	10,000,000.00
965022 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN					1.8900 / 1.8956					

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Fund:	Educational Money Mkt Fnd			8/24/2018	6/29/2018	PURC		25,000,000.00	24,926,500.00	0.00	0.00	(24,926,500.00)
965024 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.8460 / 1.8487					
948852 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME		7/27/2018	6/29/2018	PURC	0.6250 / 1.8020	30,000,000.00	29,956,926.66	0.00	0.00	(29,956,926.67)
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(15,625.00)	15,625.00
				6/30/2018	6/30/2018	MAT		(5,000,000.00)	(4,983,789.06)	0.00	(16,210.94)	5,000,000.00
953220 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME					1.3750 / 1.7514					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(82,500.00)	82,500.00
				6/30/2018	6/30/2018	MAT		(12,000,000.00)	(11,990,625.00)	0.00	(9,375.00)	12,000,000.00
956073 US TREASURY N/B	/BNP PARIBAS	TRBDME					1.3750 / 1.7895					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(89,375.00)	89,375.00
				6/30/2018	6/30/2018	MAT		(13,000,000.00)	(12,991,367.18)	0.00	(8,632.82)	13,000,000.00
956248 US TREASURY N/B	/BNP PARIBAS	TRBDME					0.6250 / 1.7501					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				6/30/2018	6/30/2018	MAT		(10,000,000.00)	(9,983,203.12)	0.00	(16,796.88)	10,000,000.00
958171 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME					0.6250 / 1.8768					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(53,125.00)	53,125.00
				6/30/2018	6/30/2018	MAT		(17,000,000.00)	(16,974,101.55)	0.00	(25,898.45)	17,000,000.00
958381 US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME					1.3750 / 1.8268					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
				6/30/2018	6/30/2018	MAT		(30,000,000.00)	(29,983,593.75)	0.00	(16,406.25)	30,000,000.00
960466 US TREASURY N/B	/MORGAN STANLEY	TRBDME					0.6250 / 1.8410					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
				6/30/2018	6/30/2018	MAT		(20,000,000.00)	(19,980,468.74)	0.00	(19,531.26)	20,000,000.00
961575 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME					0.6250 / 1.9068					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				6/30/2018	6/30/2018	MAT		(10,000,000.00)	(9,992,187.50)	0.00	(7,812.50)	10,000,000.00
964461 US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME					0.6250 / 2.0331					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(46,875.00)	46,875.00

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Transaction Date From 01-Jun-2018 To 30-Jun-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
				6/30/2018	6/30/2018	MAT		(15,000,000.00)	(14,998,242.18)	0.00	(1,757.82)	15,000,000.00
964462	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				0.6250 / 2.0331					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
				6/30/2018	6/30/2018	MAT		(50,000,000.00)	(49,994,140.65)	0.00	(5,859.35)	50,000,000.00
964759	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				0.6250 / 2.7380					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(140,625.00)	140,625.00
				6/30/2018	6/30/2018	MAT		(45,000,000.00)	(44,994,726.54)	0.00	(5,273.46)	45,000,000.00
Sub Total:								<u>117,858,000.00</u>	<u>116,689,700.66</u>	<u>1,029,321.20</u>	<u>(2,705,936.44)</u>	<u>(115,013,085.46)</u>
Fund: 283-John Wayne Airport												
949815	FED FARM CR BK	/MORGAN STANLEY	AGNF1				1.1000 / 2.0678					
				12/5/2018	6/5/2018	INT		0.00	0.00	0.00	(13,750.00)	13,750.00
934941	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				2.7500 / 1.5001					
				6/8/2018	6/8/2018	INT		0.00	0.00	0.00	(27,500.00)	27,500.00
				6/8/2018	6/8/2018	MAT		(2,000,000.00)	(2,011,266.00)	0.00	11,266.00	2,000,000.00
961576	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.6250 / 1.9068					
				6/30/2018	6/8/2018	PURC		2,250,000.00	2,248,242.19	6,176.62	0.00	(2,254,418.81)
932774	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1				4.8750 / 1.4962					
				6/13/2018	6/13/2018	INT		0.00	0.00	0.00	(48,750.00)	48,750.00
				6/13/2018	6/13/2018	MAT		(2,000,000.00)	(2,033,906.38)	0.00	33,906.38	2,000,000.00
951536	FREDDIE MAC	/DEUTSCHE	AGNF1				4.8750 / 1.7000					
				6/13/2018	6/13/2018	INT		0.00	0.00	0.00	(21,937.50)	21,937.50
				6/13/2018	6/13/2018	MAT		(900,000.00)	(904,978.83)	0.00	4,978.83	900,000.00
952039	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6400 / 1.6447					
				6/13/2018	6/13/2018	MAT		(5,000,000.00)	(4,985,650.00)	0.00	(14,350.00)	5,000,000.00
962491	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.9500 / 1.9587					
				9/4/2018	6/14/2018	PURC		1,100,000.00	1,095,114.17	0.00	0.00	(1,095,114.17)
962492	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.9400 / 1.9487					
				9/5/2018	6/14/2018	PURC		5,000,000.00	4,977,636.11	0.00	0.00	(4,977,636.11)
962725	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				1.2500 / 2.1105					
				12/15/2018	6/15/2018	PURC		1,930,000.00	1,921,782.42	0.00	0.00	(1,921,782.42)

County of Orange
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Detail Transaction Report

Transaction Date From 01-Jun-2018 To 30-Jun-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
946230 US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME					0.6250 / 1.7482					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(4,062.50)	4,062.50
				6/30/2018	6/30/2018	MAT		(1,300,000.00)	(1,295,378.91)	0.00	(4,621.09)	1,300,000.00
958390 US TREASURY N/B	/BNP PARIBAS	TRBDME					0.6250 / 1.9059					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(15,625.00)	15,625.00
				6/30/2018	6/30/2018	MAT		(5,000,000.00)	(4,992,382.81)	0.00	(7,617.19)	5,000,000.00
961576 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME					0.6250 / 1.9068					
				6/30/2018	6/30/2018	INT		0.00	0.00	0.00	(7,031.25)	7,031.25
				6/30/2018	6/30/2018	MAT		(2,250,000.00)	(2,248,242.19)	0.00	(1,757.81)	2,250,000.00
Sub Total:								(8,170,000.00)	(8,229,030.22)	6,176.62	(116,851.14)	8,339,704.74
Fund: 650-Fountain Valley SD40												
794631 FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1					1.6250 / 1.4650					
				6/14/2019	6/14/2018	INT		0.00	0.00	0.00	(28,437.50)	28,437.50
794630 FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1					1.2200 / 1.0800					
				6/25/2018	6/25/2018	INT		0.00	0.00	0.00	(21,350.00)	21,350.00
				6/25/2018	6/25/2018	MAT		(3,500,000.00)	(3,513,956.88)	0.00	13,956.88	3,500,000.00
963950 FED HM LN BK BD	/FTN FINANCIAL	AGNF1					3.2500 / 2.8430					
				6/9/2023	6/25/2018	PURC		3,430,000.00	3,494,072.40	4,954.44	0.00	(3,499,026.84)
911416 US TREASURY N/B	/DEUTSCHE	TRBDME					1.7500 / 1.8449					
				6/30/2022	6/30/2018	INT		0.00	0.00	0.00	(30,625.00)	30,625.00
Sub Total:								(70,000.00)	(19,884.48)	4,954.44	(66,455.62)	81,385.66
Fund: 650-CCCD SERIES 2017E												
948856 FED FARM CR BK	/MORGAN STANLEY	AGNF1					4.4400 / 3.3596					
				12/27/2033	6/27/2018	INT		0.00	0.00	0.00	(5,838.60)	5,838.60
Sub Total:								0.00	0.00	0.00	(5,838.60)	5,838.60
Grand Total:								(283,487,000.00)	(287,660,591.18)	2,112,294.43	(10,408,487.87)	295,956,784.60

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jun-2018 to 30-Jun-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No		
AIM#51102-692								
	INVESTCO STIC GOVERNMENT & AGENCY							
6/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(51,352,607.51)		INVESTCO STIC GOVERNMENT & AGENCY	960476		
6/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(9,702,157.00)		INVESTCO STIC GOVERNMENT & AGENCY	960885		
6/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	18,511,235.50		INVESTCO STIC GOVERNMENT & AGENCY	961577		
6/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	18,827,414.20		INVESTCO STIC GOVERNMENT & AGENCY	961976		
6/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,553,917.00)		INVESTCO STIC GOVERNMENT & AGENCY	962899		
6/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(505,347.67)		INVESTCO STIC GOVERNMENT & AGENCY	963104		
6/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,199,640.50)		INVESTCO STIC GOVERNMENT & AGENCY	963788		
6/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(38,591,326.00)		INVESTCO STIC GOVERNMENT & AGENCY	964472		
Sub Total Amount Per Account:				(68,566,345.98)				
AIM#51103-694								
	INVESTCO STIC GOVERNMENT & AGENCY							
6/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,954,239.29		INVESTCO STIC GOVERNMENT & AGENCY	960655		
6/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,000,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	960886		
6/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,407,550.83		INVESTCO STIC GOVERNMENT & AGENCY	961096		
6/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	32,860,704.00		INVESTCO STIC GOVERNMENT & AGENCY	961353		
6/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	35,833,045.84		INVESTCO STIC GOVERNMENT & AGENCY	961578		
6/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,477,200.54)		INVESTCO STIC GOVERNMENT & AGENCY	961977		
6/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	17,442,496.00		INVESTCO STIC GOVERNMENT & AGENCY	962184		
6/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(69,858,381.66)		INVESTCO STIC GOVERNMENT & AGENCY	962482		
6/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,642,014.78)		INVESTCO STIC GOVERNMENT & AGENCY	962900		
6/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,750,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	963105		
6/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	964184		
6/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	30,000,000.00		INVESTCO STIC GOVERNMENT & AGENCY	964473		
6/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(30,000,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	964764		
6/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	113,298.00		INVESTCO STIC GOVERNMENT & AGENCY	965016		
Sub Total Amount Per Account:				(2,118,263.02)				
AIM#51104-JWA								
	INVESTCO STIC GOVERNMENT & AGENCY							
6/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,000.00		INVESTCO STIC GOVERNMENT & AGENCY	962185		
6/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,000,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	962483		
6/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(9,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	962733		
Sub Total Amount Per Account:				(9,000.00)				

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

For 01-Jun-2018 to 30-Jun-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
GS283 6/15/2018	GOLDMAN SACHS - JWA MMF ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(22,782.42)		GOLDMAN SACHS FINL SQ GOVT	962735
		Sub Total Amount Per Account:	(22,782.42)			
GS692 6/6/2018	GOLDMAN SACHS - COUNTY MMF ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,540,699.00)		GOLDMAN SACHS FINL SQ GOVT	961097
6/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,585,345.67)		GOLDMAN SACHS FINL SQ GOVT	961354
6/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,400,491.86)		GOLDMAN SACHS FINL SQ GOVT	962187
6/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,379,046.00		GOLDMAN SACHS FINL SQ GOVT	963280
6/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,989,510.38)		GOLDMAN SACHS FINL SQ GOVT	963576
6/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	38,122,630.94		GOLDMAN SACHS FINL SQ GOVT	963944
6/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,824,034.79		GOLDMAN SACHS FINL SQ GOVT	964186
6/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,204,065.00)		GOLDMAN SACHS FINL SQ GOVT	964765
6/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(910,637.05)		GOLDMAN SACHS FINL SQ GOVT	965017
		Sub Total Amount Per Account:	13,694,962.77			
GS694 6/15/2018	GOLDMAN SACHS - EDUCATIONAL MMF ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	11,132,890.31		GOLDMAN SACHS FINL SQ GOVT	962734
6/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(717,901.35)		GOLDMAN SACHS FINL SQ GOVT	963106
6/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(820,695.10)		GOLDMAN SACHS FINL SQ GOVT	963281
6/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	28,420,558.54		GOLDMAN SACHS FINL SQ GOVT	963792
6/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	11,023,082.15		GOLDMAN SACHS FINL SQ GOVT	963945
6/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(29,453,931.92)		GOLDMAN SACHS FINL SQ GOVT	964187
6/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,978,475.00		GOLDMAN SACHS FINL SQ GOVT	964200
6/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	90,000,000.00		GOLDMAN SACHS FINL SQ GOVT	964474
6/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(90,495,564.64)		GOLDMAN SACHS FINL SQ GOVT	964766
6/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,012,232.64)		GOLDMAN SACHS FINL SQ GOVT	964767
6/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(15,983,930.63)		GOLDMAN SACHS FINL SQ GOVT	965018
		Sub Total Amount Per Account:	(929,250.28)			

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

For 01-Jun-2018 to 30-Jun-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
LAIF - EXTENDED FUND						
6/6/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	244,000.00		LOCAL AGENCY INVESTMENT FUND	961095
6/12/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(2,778,000.00)		LOCAL AGENCY INVESTMENT FUND	961978
6/13/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(2,633,000.00)		LOCAL AGENCY INVESTMENT FUND	962183
6/14/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	810,000.00		LOCAL AGENCY INVESTMENT FUND	962481
6/15/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	740,000.00		LOCAL AGENCY INVESTMENT FUND	962732
6/19/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(23,193,000.00)		LOCAL AGENCY INVESTMENT FUND	963103
6/21/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	24,000.00		LOCAL AGENCY INVESTMENT FUND	963575
6/25/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	27,000,000.00		LOCAL AGENCY INVESTMENT FUND	963943
6/27/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(23,084,000.00)		LOCAL AGENCY INVESTMENT FUND	964470
6/29/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	23,700,000.00		LOCAL AGENCY INVESTMENT FUND	965015
Sub Total Amount Per Account:				830,000.00		
MORGAN 283						
MORGAN STANLEY GOVT 8302-JWA MMF						
6/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	13,750.00	0701	MORGAN STANLEY INST LIQUIDITY FUND	960700
6/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(226,918.81)	1574	MORGAN STANLEY INST LIQUIDITY FUND	961573
6/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,970,687.50	2174	MORGAN STANLEY INST LIQUIDITY FUND	962173
6/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,072,750.28)	2479	MORGAN STANLEY INST LIQUIDITY FUND	962478
6/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,890,000.00)	2724	MORGAN STANLEY INST LIQUIDITY FUND	962723
Sub Total Amount Per Account:				(205,231.59)		
MORGAN 692						
MORGAN STANLEY GOVT 8302-COUNTY MMF						
6/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(49,484,536.59)	0646	MORGAN STANLEY INST LIQUIDITY FUND	960645
6/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(15,143,379.81)	1779	MORGAN STANLEY INST LIQUIDITY FUND	961778
6/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,341.11)	2477	MORGAN STANLEY INST LIQUIDITY FUND	962476
6/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,610,977.75)	2721	MORGAN STANLEY INST LIQUIDITY FUND	962720
Sub Total Amount Per Account:				(76,251,235.26)		

7/9/2018

11:23:22 AM

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jun-2018 to 30-Jun-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF				
6/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,740,279.83)	0465	MORGAN STANLEY INST LIQUIDITY FUND	960464
6/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,437,451.67)	0699	MORGAN STANLEY INST LIQUIDITY FUND	960698
6/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(27,114,230.00)	1781	MORGAN STANLEY INST LIQUIDITY FUND	961780
6/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(29,000,000.00)	1969	MORGAN STANLEY INST LIQUIDITY FUND	961968
6/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(520,000.00)	3096	MORGAN STANLEY INST LIQUIDITY FUND	963095
6/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	761,534.89	3573	MORGAN STANLEY INST LIQUIDITY FUND	963572
6/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(765,000.00)	4181	MORGAN STANLEY INST LIQUIDITY FUND	964180
6/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	43,218,535.59	4455	MORGAN STANLEY INST LIQUIDITY FUND	964454
Sub Total Amount Per Account:				(35,596,891.02)		
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
6/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,838.60		NORTHERN TRUST COMPANY	964471
Sub Total Amount Per Account:				5,838.60		
Total Amount :				(169,168,198.20)		



Orange County Auditor-Controller Internal Audit



Report on Review of the
Schedule of Assets Held by the
County Treasury as of December 31, 2017

Audit Number 1718
Report Date: June 11, 2018



Eric H. Woolery, CPA
Orange County Auditor-Controller

Scott Suzuki, CPA, CIA, CISA	Director of Internal Audit
Lily Chin, CPA, CGMA	Audit Manager II
Michael Steinhaus, CPA, CGMA	Audit Manager I
Nancy Ramos	Auditor I

**12 Civic Center Plaza, Room 200
Santa Ana, CA 92701**

Auditor-Controller Website
www.acgov.com



ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 1718

June 11, 2018

TO: Members, Board of Supervisors
Chairman Andrew Do, 1st District Supervisor
Vice Chairman Shawn Nelson, 4th District Supervisor
Supervisor Michelle Steel, 2nd District
Supervisor Todd Spitzer, 3rd District
Supervisor Lisa A. Bartlett, 5th District

SUBJECT: Report on Review of the Schedule of Assets Held by the County Treasury
as of December 31, 2017

We have completed our Report on Review of the Schedule of Assets Held by the County Treasury as of December 31, 2017. Our final report is attached for your review.

An **Audit Status Report** is submitted quarterly to the Audit Oversight Committee (AOC) and the Board of Supervisors (BOS) detailing any critical and significant audit findings released in reports during the prior quarter and the implementation status of audit recommendations as disclosed by our Follow-Up Audits. Although there were no findings noted during this review, the results will be included in future status reports to the AOC and BOS.

Additionally, we will request the department to complete a **Customer Survey** of Review Services. The department will receive the survey shortly after the distribution of our final report.

A handwritten signature in blue ink that reads "Eric H. Woolery".

Eric H. Woolery, CPA
Auditor-Controller

Attachments

Other recipients of this report:

Members, Audit Oversight Committee
Members, Treasury Oversight Committee
Shari L. Freidenrich, Treasurer-Tax Collector
Frank Kim, County Executive Officer
Michelle Aguirre, Chief Financial Officer
Larry Walker, Assistant Treasurer-Tax Collector
JC Squires, Financial Manager, Treasurer-Tax Collector – Treasury
Jennifer Han, Accounting/Compliance Manager, Treasurer-Tax Collector – Treasury
Bill Malohn, Interim Director of Central Accounting Operations, Auditor-Controller
Foreperson, Grand Jury
Robin Stieler, Clerk of the Board of Supervisors
Vavrinek, Trine, Day & Co., LLP, County External Auditor



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***Report on Review of the Schedule of Assets
Held by the County Treasury
Audit No. 1718***

As of December 31, 2017

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Independent Accountant's Review Report

Independent Accountant's Review Report

The Honorable Board of Supervisors
County of Orange, California

We have reviewed the accompanying Schedule of Assets Held by the County Treasury—Modified Cash-Basis (financial schedule) of the County of Orange, California, as of December 31, 2017, pursuant to Government Code Section 26920(a). A review includes primarily applying analytical procedures to management's financial data and making inquiries of department management. A review is substantially less in scope than an audit, the objective of which is the expression of an opinion regarding the financial schedule as a whole. Accordingly, we do not express such an opinion.

Management's Responsibility for the Financial Schedule

Management is responsible for the preparation and fair presentation of this financial schedule in accordance with the modified cash-basis of accounting; this includes determining that the basis of accounting the County Treasury uses for financial reporting is an acceptable basis for the preparation of financial schedules in the circumstances. Management is also responsible for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Accountant's Responsibility

Our responsibility is to conduct the review engagement in accordance with Statements on Standards for Accounting and Review Services promulgated by the Accounting and Review Services Committee of the AICPA. Those standards require us to perform procedures to obtain limited assurance as a basis for reporting whether we are aware of any material modifications that should be made to the financial schedule for it to be in accordance with the modified cash-basis of accounting. We believe that the results of our procedures provide a reasonable basis for our conclusion.

Accountant's Conclusion

Based on our review, except for the issue noted in the Known Departure from Modified Cash-Basis of Accounting paragraph, we are not aware of any material modifications that should be made to the accompanying financial schedule in order for it to be in accordance with the modified cash-basis of accounting.

Known Departure from Modified Cash-Basis of Accounting

The financial schedule is prepared in accordance with the modified cash-basis of accounting, which is a basis of accounting other than accounting principles generally accepted in the United States of America. Receipts are recognized when received by the Treasurer; disbursements are recognized when paid by the bank; and the value of investments is stated at fair value. The modified cash-basis of accounting requires that financial statements include adequate disclosures. Management has elected to omit all disclosures ordinarily included in a financial schedule prepared on the modified cash-basis of accounting. If the omitted disclosures were included in the financial statement, they might influence the users' conclusions about the County Treasury's assets.



Independent Accountant's Review Report

Other Matter

This report is intended solely for the information and use of the Board of Supervisors and the management of the Orange County Auditor-Controller. However, this report is a matter of public record and its distribution is not limited.

A handwritten signature in blue ink that reads "E.H. Woolery".

Eric H. Woolery, CPA
Auditor-Controller
June 11, 2018



Schedule of Assets Held by the County Treasury

ORANGE COUNTY TREASURY
Schedule of Assets Held by the County Treasury
As of December 31, 2017

ASSETS				
	OCIP	OCEIP	Non-Pooled	Total
CASH				
Cash On Hand	\$ 199,441	\$ -	\$ -	\$ 199,441
Bank Demand Accounts	65,815,792	40,000	14,880,011	80,735,803
Total Cash	66,015,233	40,000	14,880,011	80,935,244
INVESTMENTS, stated at fair value				
<i>Orange County Investment Pool (OCIP):</i>				
Money Market Fund	2,128,947,374	-	-	2,128,947,374
Extended Fund	2,922,229,778	-	-	2,922,229,778
<i>Orange County Educational Investment Pool (OCEIP):</i>				
Money Market Fund	-	2,136,417,171	-	2,136,417,171
Extended Fund	-	2,983,867,900	-	2,983,867,900
<i>Non-Pooled</i>			88,224,022	88,224,022
Total Investments	5,051,177,152	5,120,285,071	88,224,022	10,259,686,245
TOTAL ASSETS	\$ 5,117,192,385	\$ 5,120,325,071	\$ 103,104,033	\$ 10,340,621,489



Orange County Auditor-Controller Internal Audit



Compliance Monitoring of the
Treasurer's Investment Portfolio for the
Quarter Ended March 31, 2018

Audit Number 1722
Report Date: June 12, 2018



O R A N G E C O U N T Y
AUDITOR-CONTROLLER
INTERNAL AUDIT

Eric H. Woolery, CPA

Orange County Auditor-Controller

Scott Suzuki, CPA, CIA, CISA **Director of Internal Audit**

Lily Chin, CPA, CGMA **Audit Manager II**

Michael Steinhause, CPA, CGMA **Audit Manager I**

Nancy Ramos **Auditor I**

**12 Civic Center Plaza, Room 200
Santa Ana, CA 92701**

Auditor-Controller Website
www.ac.ocgov.com



ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



Audit No. 1722

June 12, 2018

TO: Members, Treasury Oversight Committee
SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio
For the Quarter Ended March 31, 2018

At the request of the Treasury Oversight Committee, we have completed the Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended March 31, 2018.

An **Audit Status Report** is submitted to the Audit Oversight Committee (AOC) and to the Board of Supervisors (BOS) detailing any critical or significant findings released in reports during the prior quarter and the implementation status of recommendations as disclosed by our Follow-Up Audits. Although there were no findings noted during this engagement, the results will be included in future status reports to the AOC and BOS.

Please feel free to call me at (714) 834-2456 or Scott Suzuki, Director of Internal Audit, at (714) 834-5509, should you wish to discuss any aspect of our report. Additionally, we request the department to complete a **Customer Survey** of Audit Services that will be sent shortly after the distribution of our final report.

A handwritten signature in blue ink that reads "Eric H. Woolery".

Eric H. Woolery, CPA
Auditor-Controller

Attachment

Other recipients of this report:

Members, Board of Supervisors
Members, Audit Oversight Committee
Shari L. Freidenrich, Treasurer-Tax Collector
Frank Kim, County Executive Officer
Larry Walker, Assistant Treasurer-Tax Collector
Gary Nguyen, Director of Investments, Treasurer-Tax Collector – Treasury
JC Squires, Financial Manager, Treasurer-Tax Collector – Treasury
Jennifer Han, Accounting/Compliance Manager, Treasurer-Tax Collector – Treasury
Robin Stieler, Clerk of the Board of Supervisors
Foreperson, Grand Jury
Vavrinek, Trine, Day & Co., LLP, County External Auditor



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***Compliance Monitoring of the
Treasurer's Investment Portfolio
For the Quarter Ended March 31, 2018
Audit No. 1722***

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Internal Auditor's Report

Audit No. 1722

June 12, 2018

Richard Rohm, CPA, Chair, Public Member
Treasury Oversight Committee
625 North Ross Street, Building 11
Santa Ana, California 92701

We have completed the compliance monitoring of the Treasurer's Investment Portfolio for the quarter ended March 31, 2018. The purpose of our engagement was to determine whether the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and various other non-pooled investments managed by the Treasurer, such as John Wayne Airport Investment Fund, were in compliance with the applicable provisions of its Investment Policy Statement (IPS) and that instances of noncompliance, including technical incidents, were properly reported in the Treasurer's Monthly Investment Report. It is important to note that the Treasurer further invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund (OCMMF) and the Orange County Educational Money Market Fund (OCEMMF) (collectively referred to as Money Market Funds), and the Extended Fund.

We perform the compliance monitoring of the Treasurer's investment portfolio at the request of the Treasury Oversight Committee. The monitoring is designed to provide limited assurance to the Treasury Oversight Committee and the Office of the Treasurer-Tax Collector that the Treasurer's investment portfolio complies with specific provisions of the IPS, and that instances of noncompliance are properly reported.

Our compliance procedures included judgmentally selecting five business days for testing from each month and importing the selected electronic downloads from the Treasurer's Quantum system into ACL, a computer-assisted audit technique software, to perform calculations and determine whether investment purchases complied with the IPS.

Based on the procedures performed, **no instances of noncompliance were identified**. When applicable, our report also includes information regarding the Treasurer's reporting of technical incidents in the Treasurer's Monthly Investment Reports. The Treasurer defines a technical incident as an event, other than the purchase of a security, which causes an IPS limit to be exceeded. The most common cause of a technical incident is when the total investment pool holdings decrease causing the relative percentage of holdings to increase.



Internal Auditor's Report

The following lists the procedures performed and results achieved:

1. **Authorized Investments (IPS Section VI, VII, VIII, IX, XI):** We judgmentally selected a sample of 15 investments purchased during the quarter (one investment for each of the 15 business days selected for testing). For the samples selected, we confirmed that the investments conform to authorized investment requirements in accordance with the IPS. We also confirmed that the investments were purchased from issuers or brokers on the Treasurer's authorized lists.

Results: We found no exceptions.

2. **Diversification Compliance (IPS Section VIII.1):** We performed calculations to determine that the Money Market and Extended Fund portfolios met the diversification limits for investment types in accordance with the IPS, and that the John Wayne Airport Investment Fund met those diversification limits as well.

Results: We found no exceptions.

3. **Weighted Average Maturity (WAM) Limitations (IPS Section VIII.2):** We performed calculations to determine that WAM did not exceed 60 days for the Money Market Funds in accordance with the IPS, and that WAM did not exceed 90 days for the John Wayne Airport Investment Fund.

Results: We found no exceptions.

4. **Maximum Maturity Limitations (IPS Section VIII.2):** We confirmed that the maximum maturity of any portfolio instrument purchased did not exceed 397 days for the Money Market Funds, 5 years for US treasury, government sponsored enterprise, and municipal debt securities, and 3 years for medium-term notes and negotiable certificates of deposits for the Extended Fund in accordance with the IPS, and that the maximum maturity did not exceed 15 months for the John Wayne Airport Investment Fund.

Results: We found no exceptions.

5. **Investment Type Maximum Maturity Limitations (IPS Section VIII.1):** We confirmed that the maximum maturity of investments purchased for commercial paper, bankers' acceptances, and repurchase agreements did not exceed 270 days for commercial paper, 180 days for bankers' acceptances, or one year for repurchase agreements in accordance with the IPS.

Results: We found no exceptions.

6. **Issuer Limitations (IPS Section VIII.1):** We performed calculations to determine that the Money Market and Extended Fund portfolios did not exceed the investment limits for issuers in accordance with the IPS, and that the John Wayne Airport Investment Fund did not exceed those investment limits.

Results: We found no exceptions.



Internal Auditor's Report

7. **Financial Reporting (IPS Section XXI):** We reviewed the investment portfolio for a sample of 15 business days to determine that any instances of non-compliance or technical incidents were properly reported in the Treasurer's Monthly Investment Report in accordance with the IPS.

Results: We found no exceptions.

This report is intended solely for the information and use of the Treasury Oversight Committee and the Office of the Treasurer-Tax Collector; however, this report is a matter of public record and its distribution is not limited.

Respectfully submitted,

A handwritten signature in blue ink that reads "Eric H. Woolery".

Eric H. Woolery, CPA
Auditor-Controller

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)