

Treasurer's Monthly **INVESTMENT** JULY 2018 **REPORT**

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



COUNTY OF ORANGE

TREASURER'S INVESTMENT REPORT
For July 30, 2018

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



INTERDEPARTMENTAL COMMUNICATION

Date: August 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 July 31, 2018

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

INVESTMENT POOL COMPOSITION

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

The County Treasurer established three Money Market Funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), and the John Wayne Airport Investment Fund, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, on March 6, 2017, reaffirmed their highest rating of AAAM 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 58 and 56, 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 82. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.30), and the duration is currently at 1.17. 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 July 2018, the job market added 157,000 new jobs, and June's job numbers were revised upward by 35,000 to 248,000. The U.S. unemployment rate for July decreased to 3.9% from 4.0% in the prior month. The U.S. Gross Domestic Product second quarter rate increased from the prior quarter rate of 2.0% to 4.1%. The Empire State

Manufacturing Index decreased to 22.6 from 25.0 in June, while the Philadelphia Fed Index increased to 25.7 from 19.9 in June. 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-third consecutive month in May up 6.38% from a year ago. The index for pending home sales decreased 4.0% on a year-over-year basis in June. 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 2.85% in June to 2.96% in July. The short-term 90-day T-bill increased from 1.93% at the end of June to 2.03% at the end of July. The rate on the 2-year Treasury note was 2.67% at the end of July, up from 2.52% in June.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2018/2019 is 1.64% for OCIP and 1.68% for OCEIP. The current net yield for fiscal year 2018/2019 is 1.58 for OCIP and 1.62% for OCEIP. The forecasted net yield for fiscal year 2018/2019 for both OCIP and OCEIP is 1.81%.

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 May 2018, June 2018, and July 2018 interest apportionments are expected to be paid in August 2018, September 2018 and October 2018, respectively. The investment administrative fee (Fee) for fiscal year 2018/2019 is estimated at 5.9 basis points.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There are no temporary transfers outstanding as of July 31, 2018.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "A" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$357 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 two IPS compliance exceptions in the month of July. On July 30, 2018, the OCIP (in its short-term pool OCMMF) had 21.42% in the Money Market Mutual Funds investment category exceeding the limit of 20% and the OCIP (in its short-term pool OCMMF) had a weighted average maturity (WAM) of 65.11, exceeding the 60 day limit for short-term pools. On the next business day, these violations were cured, and OCIP was back in compliance on July 31st. These compliance exceptions were self-identified on July 30th by the County Treasurer. The County Treasurer is reviewing the investment processes to strengthen the system so that these do not happen again.

CREDIT UPDATE

During July, there were six changes to the Treasurer's Approved Issuer List. The Credit Investment Committee placed Walmart Inc. on hold and removed the Orange County CA Pension Obligation 2017 A bonds as they matured on June 29, 2018. The four other changes occurred when Moody's upgraded their credit ratings and outlooks on two issuers that the Credit Investment Committee had previously placed on hold prior to being downgraded. 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 July 31, 2018 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 14, 2017. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	JULY 2018	JUNE 2018	INCREASE (DECREASE)	NET CHANGE %	JULY 2017	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 3,699,655,626	\$ 4,018,864,086	\$ (319,208,460)	-7.94%	\$ 3,747,344,022	\$ (47,688,396)	-1.27%
End Of Month Book Value ¹	\$ 3,720,637,614	\$ 4,039,514,424	\$ (318,876,810)	-7.89%	\$ 3,753,831,847	\$ (33,194,233)	-0.88%
Monthly Average Balance	\$ 3,957,348,486	\$ 4,344,890,956	\$ (387,542,470)	-8.92%	\$ 3,959,368,022	\$ (2,019,536)	-0.05%
Year-To-Date Average Balance ²	\$ 3,957,348,486	\$ 4,480,291,250	\$ (522,942,764)	-11.67%	\$ 3,959,368,022	\$ (2,019,536)	-0.05%
Monthly Accrued Earnings ³	\$ 5,532,831	\$ 5,708,843	\$ (176,012)	-3.08%	\$ 3,646,310	\$ 1,886,521	51.74%
Monthly Net Yield ³	1.58%	1.54%	0.04%	2.79%	1.02%	0.56%	55.20%
Year-To-Date Net Yield ³	1.58%	1.22%	0.36%	29.80%	1.02%	0.56%	55.25%
Annual Estimated Gross Yield ⁴	1.87%	1.28%	0.59%	46.09%	1.28%	0.59%	46.09%
Weighted Average Maturity (WAM)	380	350	30	8.57%	364	16	4.40%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 4,894,537,916	\$ 4,932,226,510	\$ (37,688,594)	-0.76%	\$ 4,624,742,969	\$ 269,794,947	5.83%
End Of Month Book Value ¹	\$ 4,917,462,588	\$ 4,953,551,827	\$ (36,089,239)	-0.73%	\$ 4,631,366,007	\$ 286,096,581	6.18%
Monthly Average Balance	\$ 4,991,639,662	\$ 4,876,022,430	\$ 115,617,232	2.37%	\$ 4,739,317,357	\$ 252,322,305	5.32%
Year-To-Date Average Balance	\$ 4,991,639,662	\$ 4,634,872,915	\$ 356,766,747	7.70%	\$ 4,739,317,357	\$ 252,322,305	5.32%
Monthly Accrued Earnings ³	\$ 7,146,878	\$ 6,650,118	\$ 496,760	7.47%	\$ 4,335,290	\$ 2,811,588	64.85%
Monthly Net Yield ³	1.62%	1.59%	0.03%	1.70%	1.02%	0.60%	58.53%
Year-To-Date Net Yield ³	1.62%	1.24%	0.38%	30.41%	1.02%	0.60%	58.54%
Annual Estimated Gross Yield ⁴	1.87%	1.30%	0.57%	43.85%	1.30%	0.57%	43.85%
Weighted Average Maturity (WAM)	323	302	21	6.95%	321	2	0.62%

¹ Market values provided by Bloomberg and Northern Trust. The OCIP and OCEIP market values are slightly lower than book value due to the several Federal Reserve short-term rate increases totaling 1.50% since November 2016.

Note that, as disclosed on page 6, the OCIP has a NAV of .99 and the OCEIP has a net asset value (NAV) of 1.00. They both have sufficient liquidity to meet projected cash flow needs.

² The one-month July average is significantly less than the FY 2017/2018 yearly averages, consistent with prior years as the summer months have the lowest pool balances during the year.

³ In July 2018, OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields, and Year-To-Date Net Yields were higher than prior year and also July Year-To-Date Net Yields higher than prior month primarily due to the continued increases in the Federal Reserve short-term rates.

⁴ The OCIP and OCEIP Annual Estimated Gross Yields for June 2018 and July 2017 are reported at the actual annual gross yields for FY 17/18, and their Annual Estimated Gross Yield for July 2018 is reported at the latest forecasted gross yield of 1.87%.

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

INVESTMENT STATISTICS - By Investment Pool⁽¹⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 7/31/18	MONTHLY Gross Yield	Current NAV ⁽⁵⁾
COMBINED POOL BALANCES (includes the Extended Fund)					
Orange County Investment Pool (OCIP)	MARKET Value \$ 3,699,655,626	380	1.72%	1.64%	0.99 ⁽⁶⁾
	COST (Capital) \$ 3,721,709,436				
	MONTHLY AVG Balance \$ 3,957,348,486				
	BOOK Value \$ 3,720,637,614				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,894,537,916	323	1.77%	1.68%	1.00
	COST (Capital) \$ 4,917,722,470				
	MONTHLY AVG Balance \$ 4,991,639,662				
	BOOK Value \$ 4,917,462,588				

INVESTMENT STATISTICS - Non Pooled Investments⁽²⁾

DESCRIPTION	CURRENT BALANCE ⁽³⁾	INVESTMENT BALANCES AT COST	
Specific Investment			
Funds:	MARKET Value \$ 106,043,732	John Wayne Airport Investment Fund	\$ 51,135,133
283, 505, FVSD, CCCD	COST (Capital) \$ 107,243,230	Fountain Valley School District Fund 40	\$ 34,790,770
	MONTHLY AVG Balance \$ 106,873,389	Repurchase Agreement ⁽³⁾	\$ 1,081,500
	BOOK Value \$ 107,136,104	CCCD Series 2017E Bonds	\$ 20,235,827
			\$ 107,243,230

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 518,751,835	OCIP	\$ 3,726,321,612
County Cash	\$ 4,612,176	OCEIP	\$ 4,929,593,655
EXTENDED FUND	\$ 6,691,761,504	Specific Investment Funds	\$ 107,243,230
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash	\$ 17,918,236
Educational Money Market Fund	\$ 1,428,918,567		
Educational Cash	\$ 11,871,185		
NON-POOLED INVESTMENTS & CASH			
Non-Pooled Investments	\$ 107,243,230		
Non-Pooled Cash	\$ 17,918,236		
	\$ 8,781,076,733		\$ 8,781,076,733

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	1.64%	OCMMF	58
OCEMMF - MONTHLY GROSS YIELD	1.77%	OCEMMF	56
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	1.88%	JOHN WAYNE AIRPORT WAM	82
OCIP - YTD NET YIELD ⁽⁴⁾	1.58%	LGIP WAM (Standard & Poors)	39
OCEIP - YTD NET YIELD ⁽⁴⁾	1.62%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	1.97%		

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

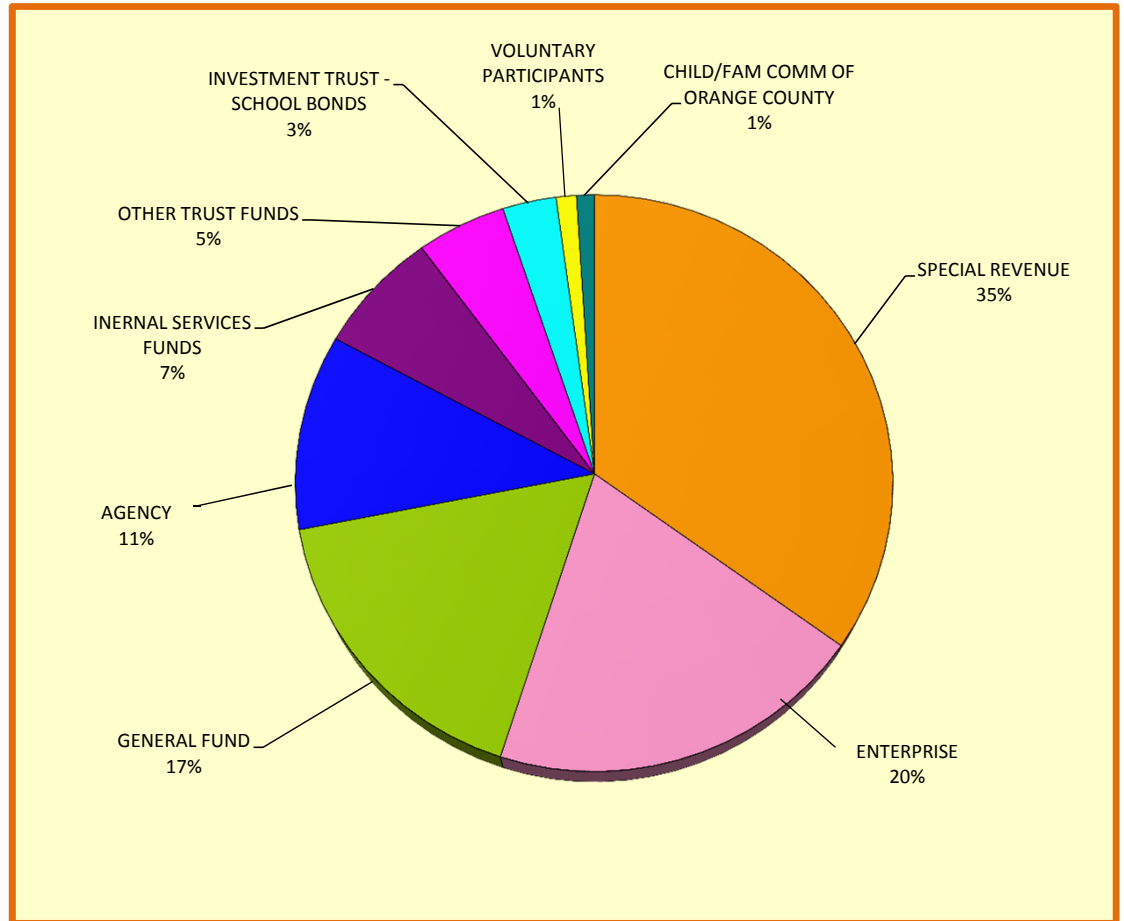
INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 7/31/18	MONTHLY Gross Yield	Current NAV ⁽⁵⁾
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 519,462,662 COST (Capital) \$ 518,751,835 MONTHLY AVG Balance \$ 683,611,078 BOOK Value \$ 519,393,752	58	1.87%	1.64%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,430,530,269 COST (Capital) \$ 1,428,918,567 MONTHLY AVG Balance \$ 1,503,241,675 BOOK Value \$ 1,430,525,366	56	1.94%	1.77%	1.00
<u>Extended Fund</u>	MARKET Value \$ 6,644,200,611 COST (Capital) \$ 6,691,761,504 MONTHLY AVG Balance \$ 6,762,135,395 BOOK Value \$ 6,688,181,084	432	1.69%	1.65%	0.99 ⁽⁶⁾
ALLOCATION OF EXTENDED FUND					
<u>Extended Fund</u> <i>OCIP Share</i>	MARKET Value \$ 3,180,192,964 COST (Capital) \$ 3,202,957,601 MONTHLY AVG Balance \$ 3,273,737,408 BOOK Value \$ 3,201,243,862	432	1.69%	1.65%	0.99
<i>OCEIP Share</i>	MARKET Value \$ 3,464,007,647 COST (Capital) \$ 3,488,803,903 MONTHLY AVG Balance \$ 3,488,397,987 BOOK Value \$ 3,486,937,222	432	1.69%	1.65%	0.99
<i>Modified Duration</i>	1.17				

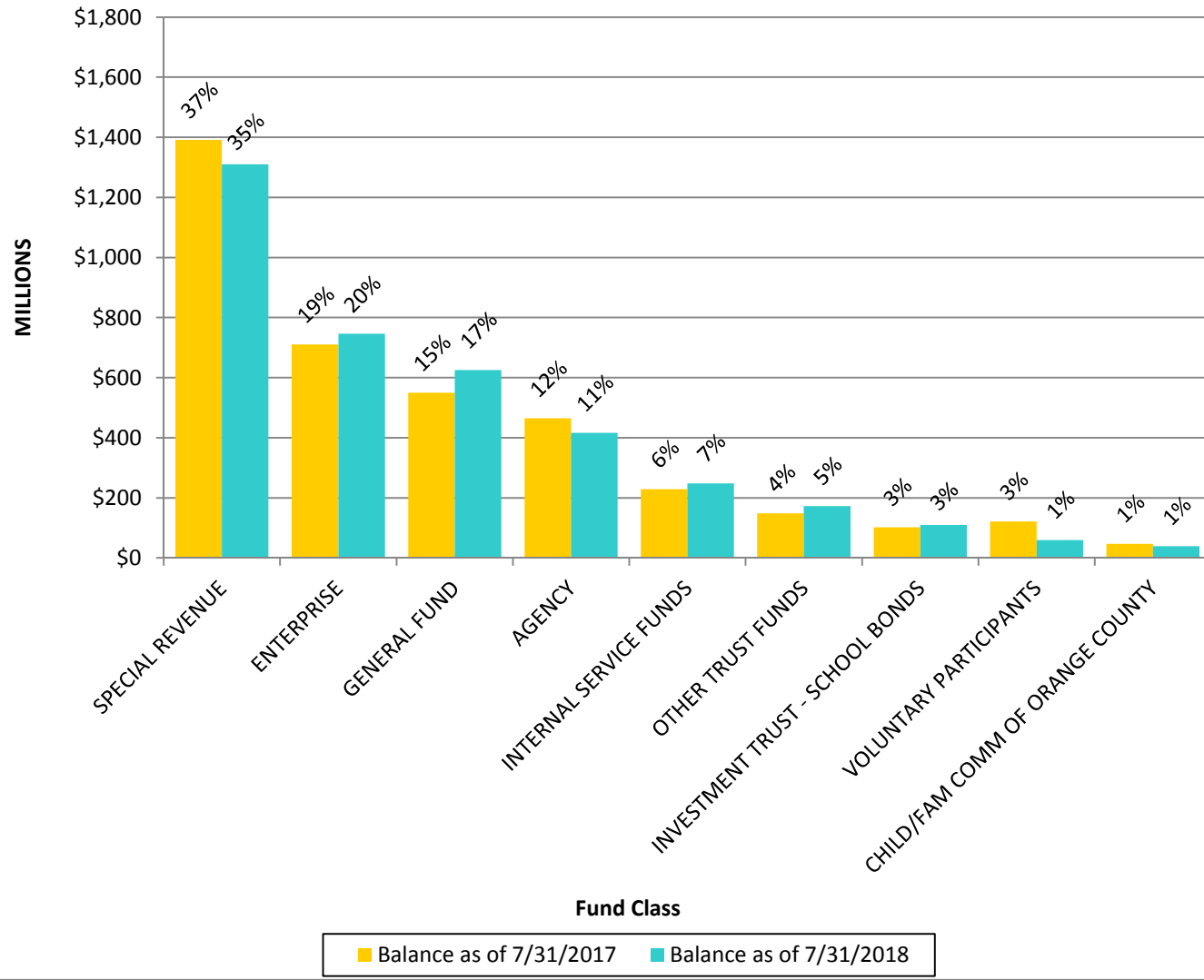
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.
- (3) This investment was liquidated July 9, 2018, but not recorded in the County books until August, 2018. The related bonds, Series A of 1997 Special Tax Bonds of Community Facilities District No. 87-4 (Foothill Ranch), were paid off August 15, 2018.
- (4) The Net Yield differs from the Monthly Gross Yield as it includes the Treasury Investment administrative fees.
- (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.
- (6) The OCIP market values in the current year have caused the current NAV to drop to .99, as the Extended Fund portion represents 86% of the total OCIP balance, and its NAV is .99. The Extended Fund generally purchases investments between 1 and 5 years, and the decrease in NAV of 1% is due to several Federal Reserve short-term rate increases totaling 1.50% since November 2016. The OCIP does have sufficient liquidity to meet projected cash flow needs.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,310,415,891
ENTERPRISE	746,195,600
GENERAL FUND	625,593,532
AGENCY	416,507,811
INTERNAL SERVICE FUNDS	248,357,459
OTHER TRUST FUNDS	172,168,294
INVESTMENT TRUST - SCHOOL BONDS	109,356,230
VOLUNTARY PARTICIPANTS	59,082,215
CHILD/FAM COMM OF ORANGE COUNTY	38,644,580
TOTAL	\$ 3,726,321,612

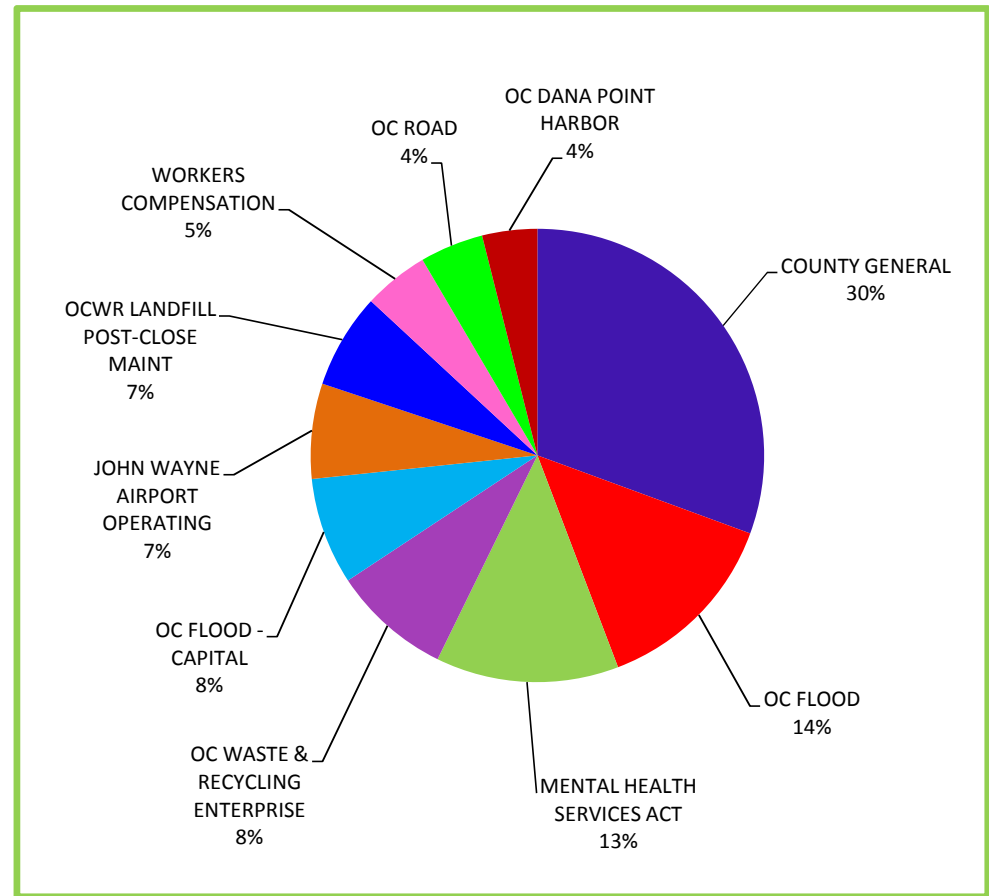


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JULY 31**



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

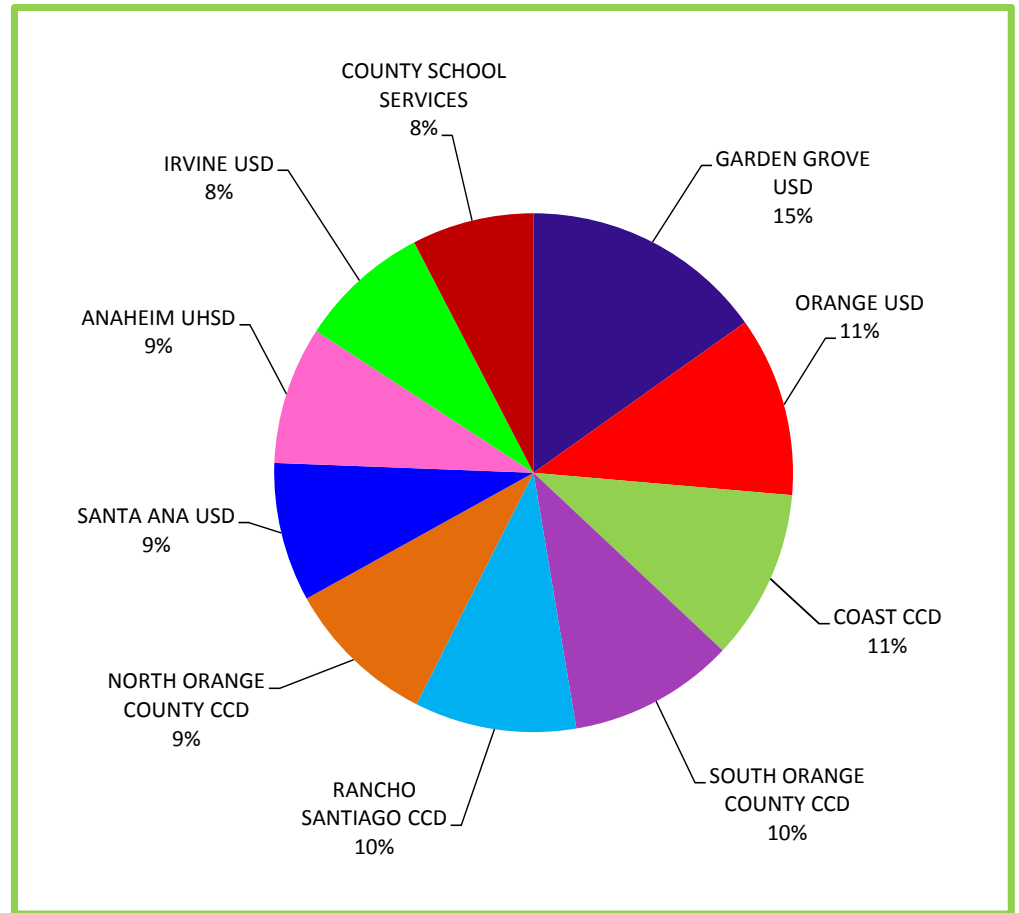
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 585,270,497
400	OC FLOOD	260,250,826
13Y	MENTAL HEALTH SERVICES ACT	249,652,372
299	OC WASTE & RECYCLING ENTERPRISE	161,885,966
404	OC FLOOD - CAPITAL	145,905,661
280	JOHN WAYNE AIRPORT OPERATING	129,901,361
279	OCWR LANDFILL POST-CLOSE MAINT	129,392,192
293	WORKERS COMP	88,808,561
115	OC ROAD	86,668,864
108	OC DANA POINT HARBOR	75,059,829
TOTAL		\$ 1,912,796,129



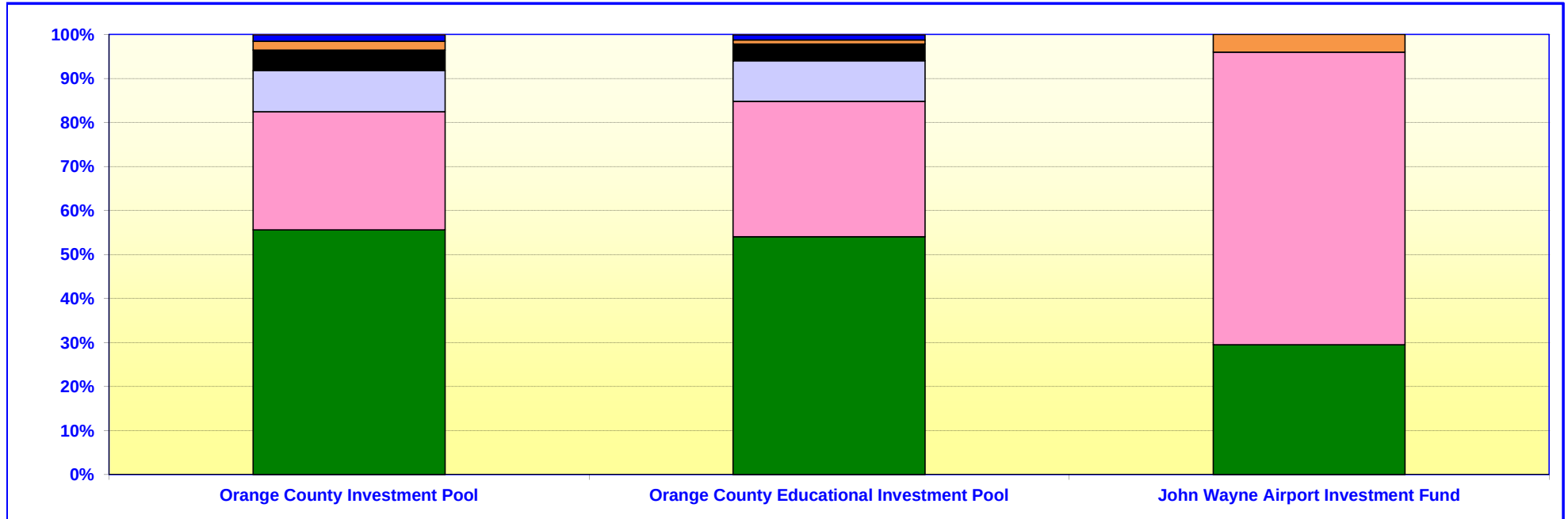
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JULY 31, 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾	
72	GARDEN GROVE USD	\$ 477,709,580	(1)
80	ORANGE USD	352,864,996	(1)
90	COAST CCD	334,141,712	(1)
96	SOUTH ORANGE COUNTY CCD	326,405,322	
92	RANCHO SANTIAGO CCD	317,420,611	(1)
88	NORTH ORANGE COUNTY CCD	298,574,685	(1)
84	SANTA ANA USD	272,560,586	(1)
64	ANAHEIM UHSD	270,736,040	(1)
75	IRVINE USD	257,945,780	(1)
94	COUNTY SCHOOL SERVICES	239,599,720	
TOTAL		\$ 3,147,959,032	

(1) BALANCES INCLUDE GENERAL OBLIGATION BONDS PROCEEDS



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



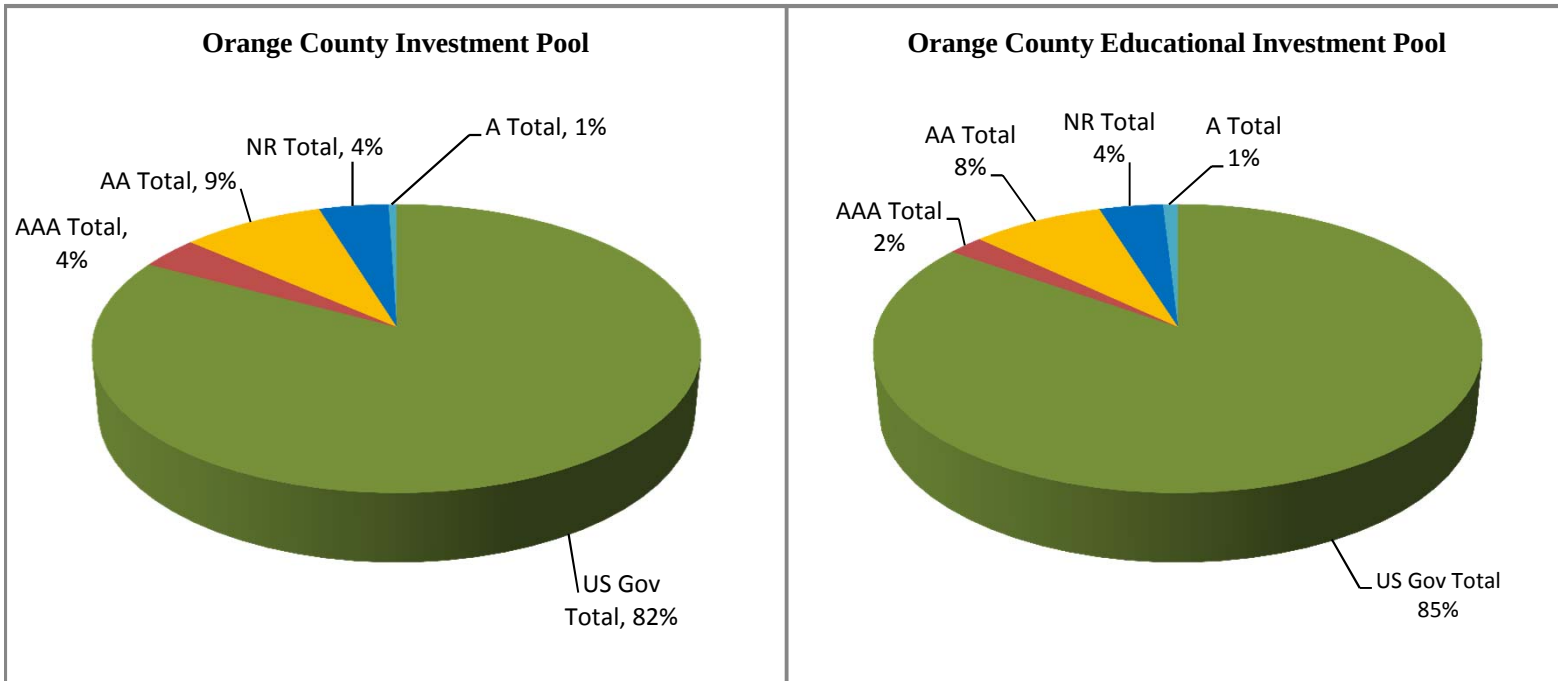
Orange County Investment Pool			
	In Thousands		
			%
U. S. GOVERNMENT AGENCIES	\$ 2,056,565		55.59%
U. S. TREASURIES	993,129		26.84%
MEDIUM-TERM NOTES	346,291		9.36%
MUNICIPAL DEBT	170,705		4.62%
MONEY MARKET MUTUAL FUNDS	75,275		2.03%
CERTIFICATES OF DEPOSIT	53,015		1.43%
LOCAL AGENCY INVESTMENT FUND	4,676		0.13%
	<u>\$ 3,699,656</u>	<u>100.00%</u>	

Orange County Educational Investment Pool			
	In Thousands		
			%
U. S. GOVERNMENT AGENCIES	\$ 2,645,157		54.04%
U. S. TREASURIES	1,506,869		30.79%
MEDIUM-TERM NOTES	450,112		9.20%
MUNICIPAL DEBT	185,940		3.80%
MONEY MARKET MUTUAL FUNDS	43,621		0.89%
CERTIFICATES OF DEPOSIT	57,746		1.18%
LOCAL AGENCY INVESTMENT FUND	5,093		0.10%
	<u>\$ 4,894,538</u>	<u>100.00%</u>	

John Wayne Airport Investment Fund			
	In Thousands		
			%
U. S. GOVERNMENT AGENCIES	\$ 15,099		29.50%
U. S. TREASURIES	34,042		66.50%
MONEY MARKET MUTUAL FUNDS	2,049		4.00%
	<u>\$ 51,190</u>	<u>100.00%</u>	

Calculated Using Market Value at 7/31/2018

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



US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

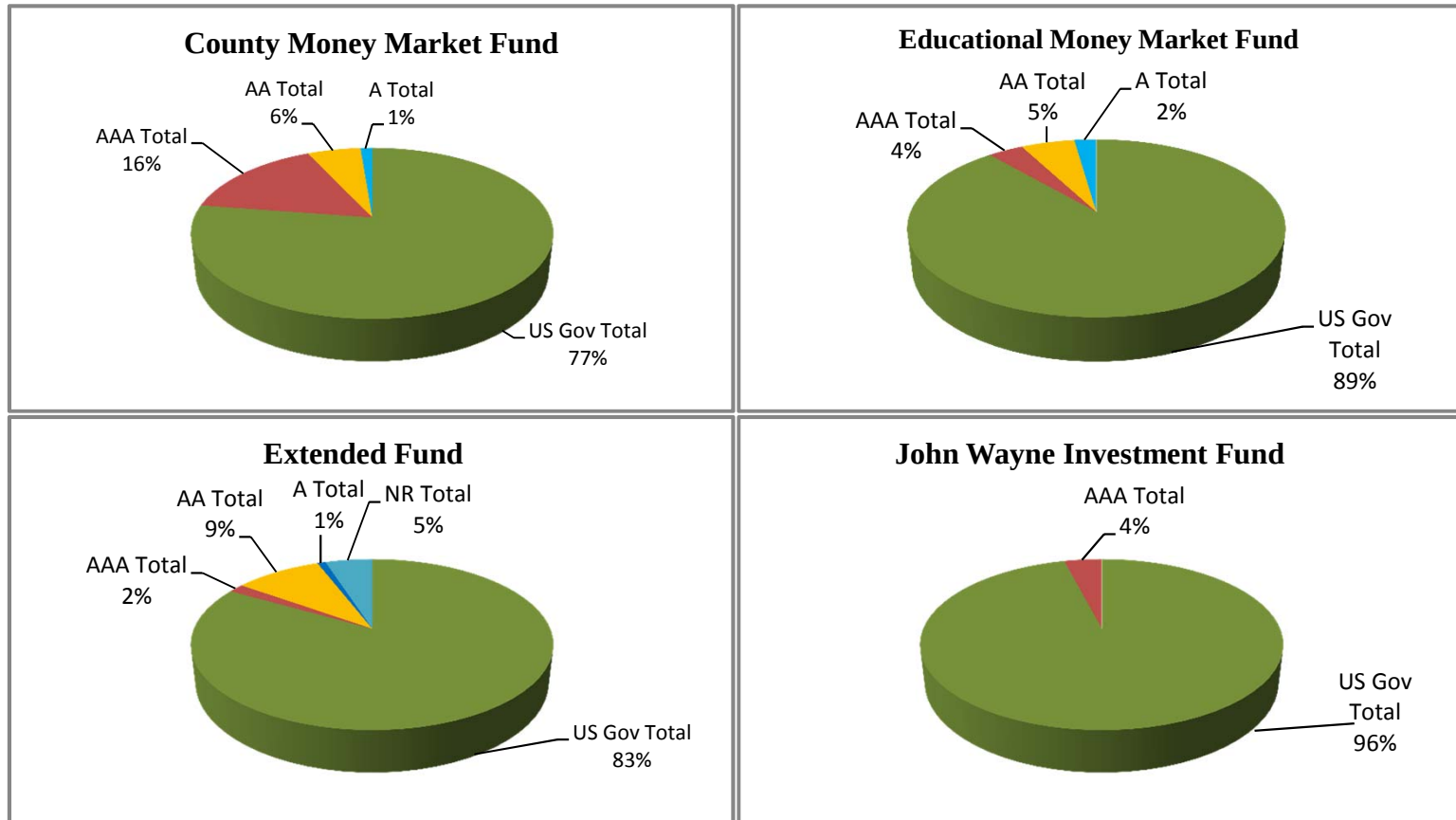
A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

July 31, 2018



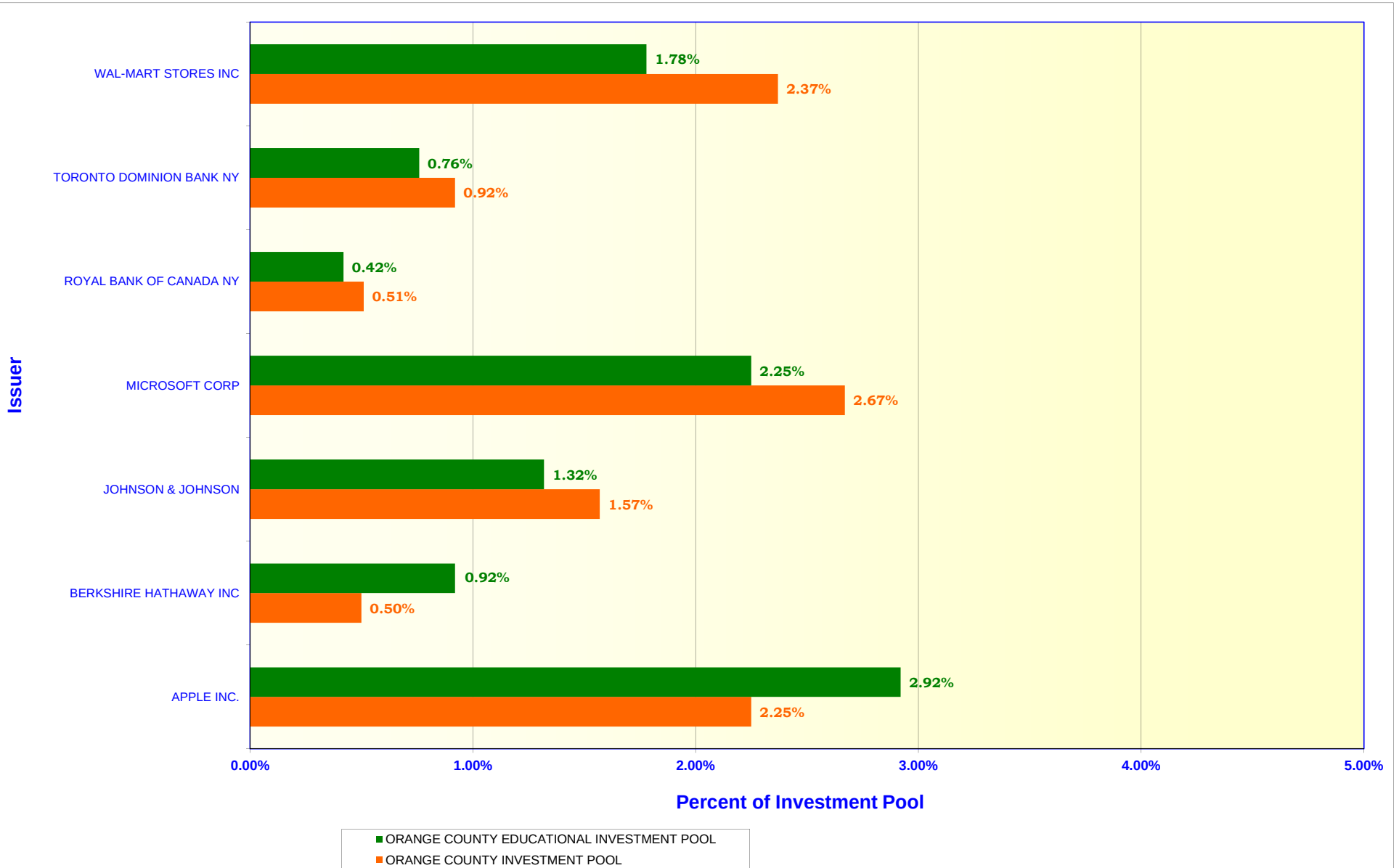
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

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



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

July 31, 2018

ISSUER	<u>S/T RATINGS</u>			<u>L/T RATINGS</u>		
	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+
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-	Aa2	AA
TORONTO DOMINION BANK NY (MARCH, 2017) ***	A-1+	P-1	F1+	AA-	Aa1	AA-
WALMART INC (JULY, 2018)****	A-1+	P-1	F1+	AA	Aa2	AA
MUNICIPAL BONDS						
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		AAAmf	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm		Aaa-mf		NR	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm		Aaa-mf		NR	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm		NR		NR	

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

** S&P changed its outlook from Negative to Stable on June 27, 2018. Moody's upgraded its L/T issuer credit rating from A1 to Aa2 and changed its outlook from Negative to Stable on July 16, 2018.

*** Moody's upgraded its L/T issuer credit rating from Aa2 to Aa1 and changed its outlook from Negative to Stable on July 16, 2018

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

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

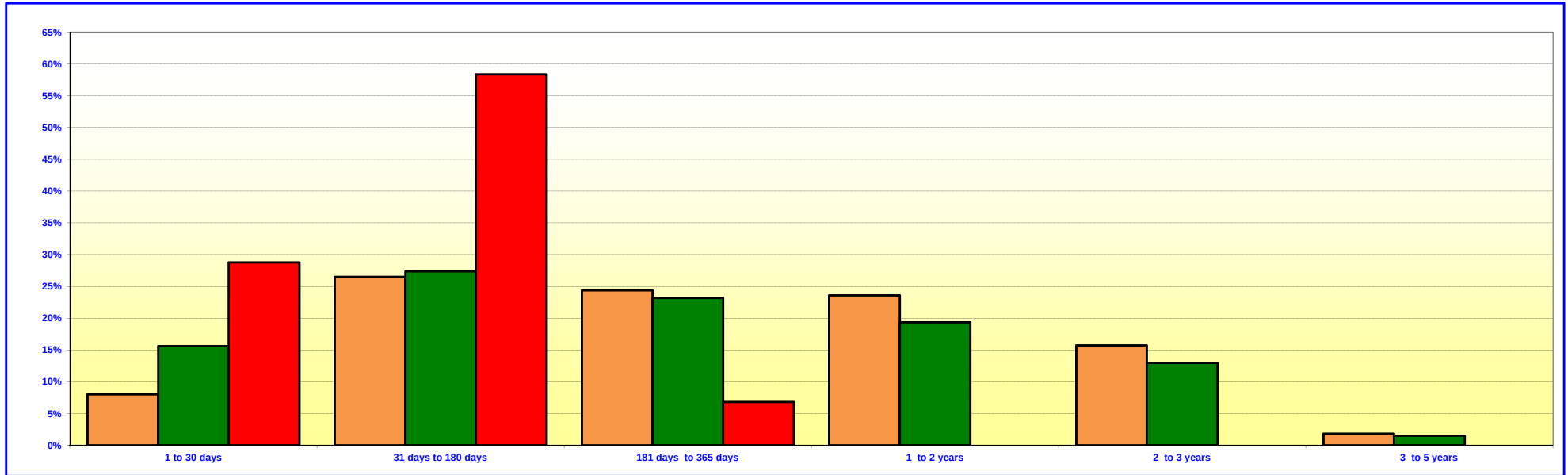
**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended July 31, 2018**

During July, there were six changes made to the Treasurer's Approved Issuer List.

- On July 16, 2018, Moody's upgraded Royal Bank of Canada NY's:
 - Outlook from Negative to Stable
 - L/T issuer rating from A1 to Aa2
- On July 16, 2018, Moody's upgraded Toronto Dominion Bank NY's:
 - Outlook from Negative to Stable
 - L/T issuer rating from Aa2 to Aa1
- In July, the Credit Investment Committee placed Walmart Inc. on hold.
- On July 1, 2018, the Orange County CA Pension Obligation 2017 A bonds were removed as all associated debt matured June 29, 2018.

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
July 31, 2018

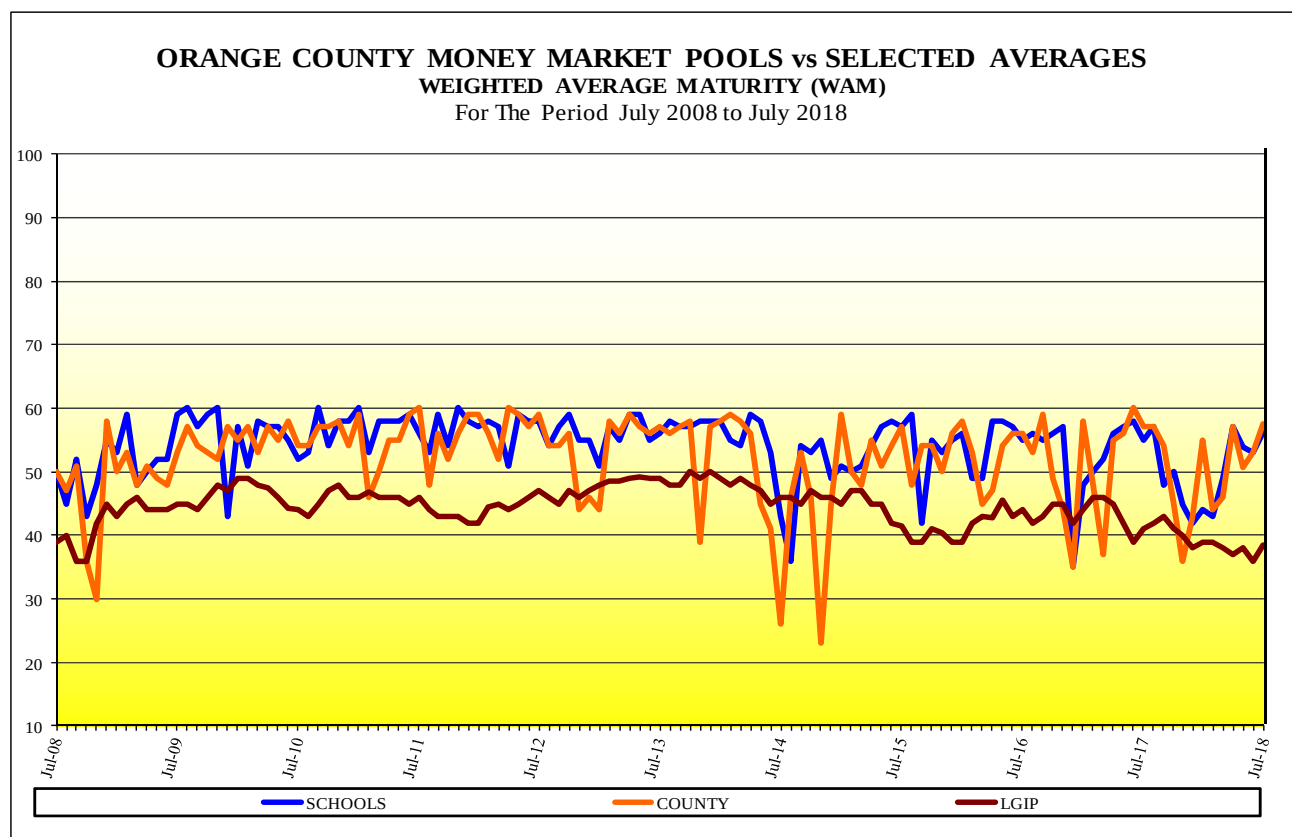
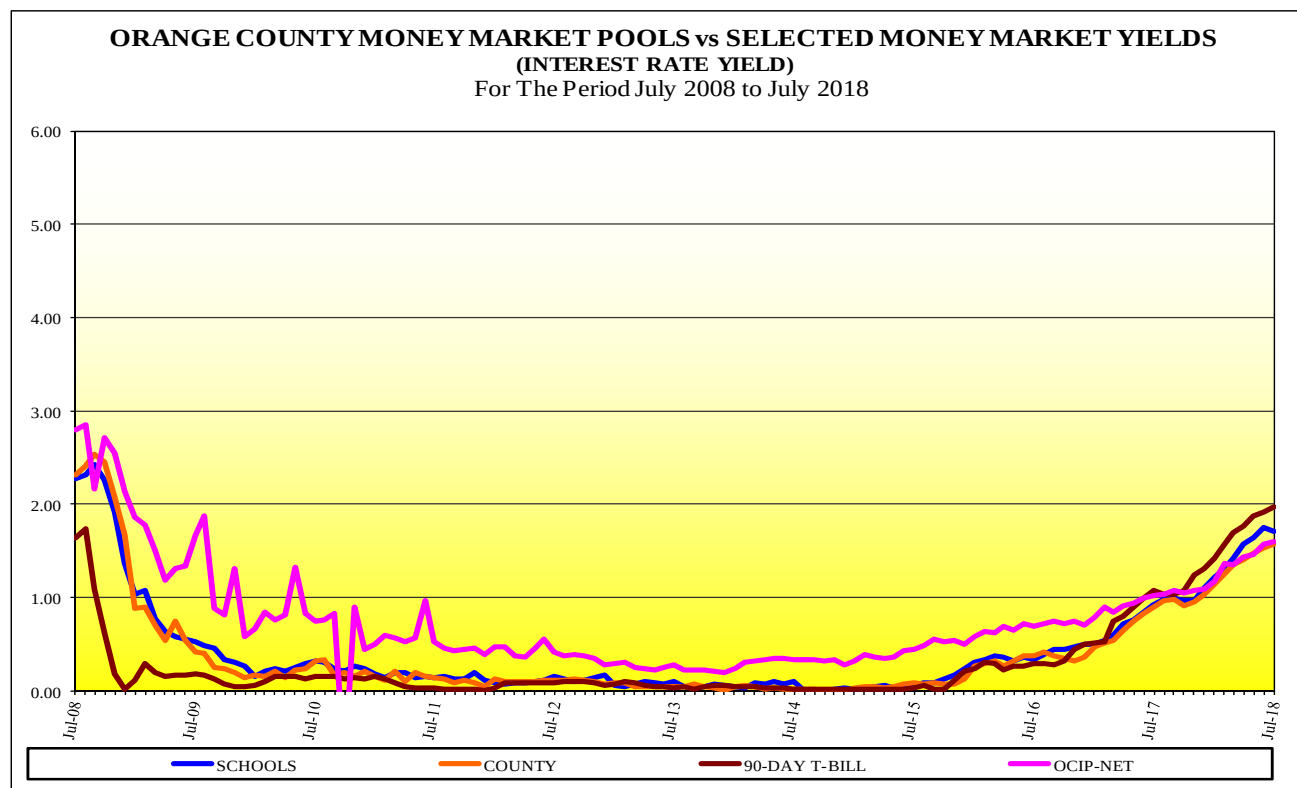


ORANGE COUNTY INVESTMENT POOL			
	In Thousands ¹		%
1 TO 30 DAYS	\$	298,359	8.01%
31 TO 180 DAYS		986,255	26.48%
181 TO 365 DAYS		907,893	24.38%
1 YEAR TO 2 YEARS		877,876	23.57%
2 YEARS TO 3 YEARS		586,056	15.73%
3 YEARS TO 5 YEARS		67,787	1.83%
TOTAL	\$	3,724,226	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ¹		%
1 TO 30 DAYS	\$	768,028	15.60%
31 TO 180 DAYS		1,347,737	27.38%
181 TO 365 DAYS		1,141,236	23.19%
1 YEAR TO 2 YEARS		952,972	19.36%
2 YEARS TO 3 YEARS		638,358	12.97%
3 YEARS TO 5 YEARS		73,837	1.50%
TOTAL	\$	4,922,168	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ¹		%
1 TO 30 DAYS	\$	14,764	28.79%
31 TO 180 DAYS		29,925	58.35%
181 TO 365 DAYS		3,500	6.82%
1 YEAR TO 5 YEARS		3,100	6.04%
TOTAL	\$	51,289	100.00%

¹ Maturity Limits are calculated using face value.



•For the Month Ended July 31, 2018, S&P LGIP – 1.93; S&P LGIP WAM -39; 90-Day T-Bill – 1.97; OCIP – Net – 1.58

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

August 1, 2017 - July 31, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month July 2018</i>				
County Pool - Money Market Fund	\$ 519,462,662	\$ 949,885	1.64%	58
Educational Pool - Money Market Fund	\$ 1,430,530,269	\$ 2,265,416	1.77%	56
Extended Fund	\$ 6,644,200,611	\$ 9,464,408	1.65%	432
<i>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	\$ 983,038	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
Fiscal Year July 1, 2018 - June 30, 2019	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
Orange County Investment Pool	\$ 3,699,655,626	\$ 5,532,831	1.64%	380
Orange County Educational Investment Pool	\$ 4,894,537,916	\$ 7,146,878	1.68%	323

ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING JANUARY 31, 2019

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 January 31, 2019, 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
July 2018 - Ending Cash				\$ 4,612,176
August	\$ 344,681,037	\$ 441,512,289	\$ 399,128,938	391,676,564
September	292,703,287	377,011,049	373,639,607	687,751,293
October	236,479,276	982,475,626	498,229,831	1,408,476,364
November	158,251,694	1,185,277,842	1,133,616,747	1,618,389,153
December	157,181,934	2,565,809,044	1,845,919,278	2,495,460,853
Janaury	182,518,956	584,029,910	1,320,087,797	1,941,921,922

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
July 2018 - Ending Cash				\$ 11,871,185
August	\$ 1,017,857,598	\$ 264,553,363	\$ 604,262,951	690,019,195
September	417,890,039	566,974,481	607,365,625	1,067,518,090
October	336,761,533	315,686,564	712,298,064	1,007,668,123
November	134,535,266	756,452,721	698,090,277	1,200,565,833
December	111,629,079	1,427,899,972	493,718,171	2,246,376,713
Janaury	218,963,235	634,942,623	933,847,073	2,166,435,498

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

	<u>Month</u>
Treasurer's Accountability at the Beginning of the Period:	\$ 9,387,613,004
Cash Receipts:	
County	388,349,635
School and Community College Districts	286,850,058
Total Cash Receipts	675,199,693
Cash Disbursements:	
County	712,764,284
School and Community College Districts	569,347,898
Total Cash Disbursements	1,282,112,182
Net Change in Cost Value of Pooled Assets	(606,912,489)
Net Increase in Non-Pooled Investments	218,168
Net Increase in Non-Pooled Cash	158,050
Treasurer's Accountability at the End of the Period:	\$ 8,781,076,733
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 3,721,709,436
Orange County Educational Investment Pool	4,917,722,470
Total Pooled Investments	8,639,431,906
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	51,135,133
Non-Pooled Investments - Fountain Valley School District Fund 40	34,790,770
Non-Pooled Investments - CCCD Series 2017E Bonds	20,235,827
Non-Pooled Investments - Other ⁽¹⁾	1,081,500
Total Non-Pooled Investments	107,243,230
Cash:	
Cash in banks - County	4,583,948
Cash in banks - Schools	11,871,185
Cash in banks - OC Sheriff	15,718,756
Cash in banks - John Wayne Airport	2,199,480
Cash - Other	28,228
Total Cash	34,401,597
Total Assets in the Treasury at the End of the Period:	\$ 8,781,076,733

⁽¹⁾ This investment was liquidated July 9, 2018, but not recorded in the County books until August, 2018. The related bonds, Series A of 1997 Special Tax Bonds of Community Facilities District No. 87-4 (Foothill Ranch), were paid off August 15, 2018.

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

Investment Policy (IPS) Guidelines		Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
Diversification Limit	Investment Type	Market Value of Investments ⁽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	\$ 131,171,908	25.25%	\$ 1,800,838,640	27.10%	\$ 567,986,816	39.70%	\$ 34,042,382	66.50%
100%	U.S. Government Agency Securities	270,875,432	52.15%	3,730,742,873	56.15%	700,104,523	48.94%	15,098,898	29.50%
30%	Municipal Debt	-	0.00%	356,645,565	5.37%	-	0.00%	-	0.00%
30%	Medium-Term Notes	42,140,522	8.11%	635,443,822	9.56%	118,817,863	8.31%	-	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%	110,760,840	1.67%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	9,768,871	0.15%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	75,274,800	14.49%	-	0.00%	43,621,067	3.05%	2,048,518	4.00%
20%	Investment Pools	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 519,462,662	100.00%	\$ 6,644,200,611	100.00%	\$ 1,430,530,269	100.00%	\$ 51,189,798	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				
20%	Issuer Limit	Yes	Yes	Yes	Yes
50%	Money Market Mutual Fund Issuer	No ⁽⁶⁾	N/A	Yes ⁽²⁾	Yes
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	No/57.55 ⁽⁷⁾	N/A	Yes/56.31	N/A
>Merrill 1-3 Year Index+25% (2.30)	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/81.53
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.17	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/380	N/A	Yes/353	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/422
	Final Maturity - Extended Fund	N/A	Yes/1448	N/A	N/A
A-1/≥ A	Rating Limits				
≥ 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	Yes	N/A	Yes	Yes
	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Approved Issuer List	Authorized Issuer	Yes	Yes	Yes	Yes
Broker/Dealer List	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
0.995 - 1.005	Net Asset Value - Money Market Fund and JWA	Yes/1.0001	N/A	Yes/1.0000	Yes/1.0008

(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 (1.17) 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) Percentage of MMMFs for the County of Orange was 21.24% on July 30, 2018 exceeding the 20% IPS limit. On July 31, 2018, percentage of MMMFs was at 14.49% and back in compliance with the IPS.

(7) WAM for the County of Orange was 65.11 on July 30, 2018 exceeding the 60 day IPS limit. On July 31, 2018, WAM was at 57.55 days and back in compliance with the IPS.

N/A Not applicable

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
July 31, 2018**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	Calendar year 2016 and six months ended 6/30/17 in progress.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	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	June 30, 2018 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	FY 16/17 and FY 17/18 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 18/19 identified two compliance incidents as of July 31, 2018
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made one change at the October 18, 2017 meeting. The BOS approved on November 14, 2017.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 18, 2017 meeting and did not make any additional changes. The BOS approved on November 14, 2017.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2017 Annual Report was presented to BOS meeting on February 27, 2018.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 18, 2017.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2018.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2016 (one submitted in January 2017).
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All TOC members and designated employees are in compliance for calendar year 2017.

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

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

During July, the Orange County Educational Investment Pool (OCEIP) did not have any Investment Policy Statement (IPS) compliance deficiencies. However, on July 30, 2018 the Orange County Investment Pool's (OCIP) short-term pool, the Orange County Money Market Fund (OCMMF), had two IPS compliance deficiencies.

Compliance Deficiency

Orange County Investment Pool

07-30-2018 (1) OCIP (in its short-term pool OCMMF) had 21.42% in the Money Market Mutual Funds (MMMF) investment category violating Section VIII.1 that has a 20% limit.

(2) OCIP (in its short-term pool OCMMF) had a weighted average maturity (WAM) of 65.11 days violating Section VIII.2 (a) that has a 60 day limit on the WAM of any short-term pool.

On the next business day, these violations were cured, and the portfolio was back in compliance on July 31st. These exceptions were detected on July 30th by the County Treasurer. The County Treasurer is reviewing the investment processes in order to strengthen the system so that they do not happen again.

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 07-Aug-2018 09:00 am
Print Date: 07-Aug-2018
As at date: 07-Aug-2018

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User: LDR1

As of 31-Jul-2018

6234

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	8/1/18			AAAm	Aaa-mf	NR	832,203.24		1.8160	832,203.24	0.00	0.00	832,203.24	832,203.24	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	8/1/18			AAAm	Aaa-mf	AAAmf	37,058,244.86		1.8440	37,058,244.86	0.00	0.00	37,058,244.86	37,058,244.86	0.00
GOLDMAN SACHS - COUNTY MMF															
	8/1/18			AAAm	Aaa-mf	NR	37,384,352.45		1.8300	37,384,352.45	0.00	0.00	37,384,352.45	37,384,352.45	0.00
Subtotal for FUNDS:							75,274,800.55		1.8367	75,274,800.55	0.00	0.00	75,274,800.55	75,274,800.55	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / MORGAN STANLEY															
969943	7/31/18	8/1/18	313385A30	A-1+	P-1	NR	50,000,000.00		1.7400	49,997,583.33	0.00	2,416.67	50,000,000.00	50,000,000.00	0.00
FHLB DISC CORP / JP MORGAN CHASE & CO															
969944	7/31/18	8/1/18	313385A30	A-1+	P-1	NR	50,000,000.00		1.7700	49,997,541.67	0.00	2,458.33	50,000,000.00	50,000,000.00	0.00
FHLB DISC CORP / FTM FINANCIAL															
969947	7/31/18	8/1/18	313385A30	A-1+	P-1	NR	15,000,000.00		1.7700	14,999,262.50	0.00	737.50	15,000,000.00	15,000,000.00	0.00
FHLB DISC CORP / JEFFERIES & COMPANY															
969135	7/26/18	8/8/18	313385B21	A-1+	P-1	NR	6,000,000.00		1.8600	5,995,970.00	0.00	1,860.00	5,997,830.00	5,997,774.00	(56.00)
FHLB DISC CORP / DEUTSCHE															
969134	7/26/18	8/10/18	313385B47	A-1+	P-1	NR	6,100,000.00		1.8750	6,095,234.38	0.00	1,906.25	6,097,140.63	6,097,084.20	(56.43)
FHLB DISC CORP / FTM 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	56,500.00	9,994,000.00	9,993,630.00	(370.00)
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	10,017.77	1,998,773.33	1,998,720.00	(53.33)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
966746	7/12/18	8/28/18	313385D60	A-1+	P-1	NR	10,000,000.00		1.8750	9,975,520.83	0.00	10,416.67	9,985,937.50	9,985,700.00	(237.50)
FHLB DISC CORP / FTM FINANCIAL															
967130	7/13/18	9/7/18	313385E85	A-1+	P-1	NR	10,000,000.00		1.9180	9,970,164.44	0.00	10,122.78	9,980,287.22	9,980,000.00	(287.22)
FHLB DISC CORP / FTM 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	15,050.00	4,989,250.00	4,989,335.00	85.00
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	9,400.00	4,989,294.44	4,989,050.00	(244.44)
FHLB DISC CORP / CASTLE OAK SECURITIES															
966745	7/12/18	9/13/18	313385F68	A-1+	P-1	NR	10,000,000.00		1.9100	9,966,575.00	0.00	10,611.11	9,977,186.11	9,977,100.00	(86.11)
FNMA DISCOUNT / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
968544	7/23/18	9/13/18	313589F65	A-1+	P-1	F1+	5,000,000.00		1.8800	4,986,422.22	0.00	2,350.00	4,988,772.22	4,988,550.00	(222.22)
FHLB DISC CORP / FTN FINANCIAL															
968911	7/25/18	9/19/18	313385G42	A-1+	P-1	NR	10,000,000.00		1.9100	9,970,288.89	0.00	3,713.89	9,974,002.78	9,973,870.00	(132.78)
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	15,516.67	5,982,900.00	5,982,720.00	(180.00)
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	56,472.22	9,965,694.44	9,963,900.00	(1,794.44)
FNMA DISCOUNT / JEFFERIES & COMPANY															
968908	7/25/18	10/9/18	313589J87	A-1+	P-1	F1+	10,000,000.00		1.9200	9,959,466.67	0.00	3,733.33	9,963,200.00	9,961,700.00	(1,500.00)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
969133	7/26/18	10/9/18	313589J87	A-1+	P-1	F1+	10,000,000.00		1.9200	9,960,000.00	0.00	3,200.00	9,963,200.00	9,961,700.00	(1,500.00)
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	29,500.00	4,975,750.00	4,972,400.00	(3,350.00)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
969322	7/27/18	11/6/18	313397N49	A-1+	P-1	F1+	4,000,000.00		1.9700	3,977,673.33	0.00	1,094.44	3,978,767.77	3,977,920.00	(847.77)
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	90,241.67	14,924,925.00	14,915,400.00	(9,525.00)
FREDDIE DISCOUNT / JP MORGAN CHASE & CO.															
968900	7/25/18	11/23/18	313397Q53	A-1+	P-1	F1+	6,000,000.00		2.0000	5,959,666.67	0.00	2,333.33	5,962,000.00	5,961,060.00	(940.00)
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	73,025.00	9,886,150.00	9,879,000.00	(7,150.00)
Subtotal for DISCOUNT NOTES:							270,100,000.00	0.0000	1.8386	269,162,383.81	0.00	412,677.63	269,575,061.44	269,546,613.20	(28,448.24)
GOVT AGENCY-FIX-30/360															
FANNIE MAE / GREAT PACIFIC SECURITIES															
968912	7/25/18	8/2/19	3135G0N33	AA+	Aaa	AAA	1,350,000.00	0.8750	2.5043	1,327,995.00	359.75	196.88	1,328,354.75	1,328,818.50	463.75
Subtotal for GOVT AGENCY-FIX-30/360:							1,350,000.00	0.8750	2.5043	1,327,995.00	359.75	196.88	1,328,354.75	1,328,818.50	463.75
Subtotal for GOVERNMENT AGENCY:							271,450,000.00	0.0044	1.8419	270,490,378.81	359.75	412,874.51	270,903,416.19	270,875,431.70	(27,984.49)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	5,922.95	15,542.44	2,930,698.47	2,929,944.84	(753.63)
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
927436	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	2,000,000.00	2.0000	1.4828	2,007,922.94	(7,525.37)	18,444.44	2,000,397.57	1,999,840.00	(557.57)
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	13,064.55	30,341.42	9,543,782.67	9,513,627.20	(30,155.47)
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	29,003.09	32,146.40	10,104,741.41	10,079,582.40	(25,159.01)
JOHNSON & JOHNSON / CASTLE OAK SECURITIES															
968913	7/25/18	12/5/18	478160BG8	AAA	Aaa	AAA	6,000,000.00	1.6500	2.1502	5,988,072.00	550.52	1,650.00	5,988,622.52	5,988,060.00	(562.52)
WAL-MART STORES INC / JP MORGAN CHASE & CO															
936917	1/8/18	12/15/18	931142DJ9	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(2,273.96)	18,812.08	7,551,501.04	7,530,143.50	(21,357.54)
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	6,130.29	17,590.28	2,491,730.29	2,488,125.00	(3,605.29)
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
969939	7/31/18	8/15/19	084664CK5	AA	Aa2	A+	1,633,000.00	1.3000	2.5461	1,612,148.86	0.00	0.00	1,612,148.86	1,611,199.45	(949.41)
Subtotal for MEDIUM-TERM NOTE:							42,278,000.00	1.5121	1.7959	42,178,750.76	44,872.07	134,527.06	42,223,622.83	42,140,522.39	(83,100.44)
Subtotal for MEDIUM-TERM NOTES:							42,278,000.00	1.5121	1.7959	42,178,750.76	44,872.07	134,527.06	42,223,622.83	42,140,522.39	(83,100.44)
U. S. TREASURIES															
TREASURY BILL															
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	10,868.06	1,486,317.19	1,497,099.74	10,782.55
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	169,213.33	29,776,396.67	29,941,994.70	165,598.03
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	55,839.17	9,926,050.83	9,980,664.90	54,614.07
Subtotal for TREASURY BILL:							41,500,000.00	0.0000	1.8148	41,188,764.69	0.00	235,920.56	41,188,764.69	41,419,759.34	230,994.65
TREASURY BOND - ME															
US TREASURY N/B / RBC															
948335	3/20/18	8/31/18	9128282C3	AA+	Aaa	AAA	5,000,000.00	0.7500	1.9339	4,973,828.13	21,384.33	13,654.89	4,995,212.46	4,995,117.20	(95.26)
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	16,255.27	54,211.96	9,996,333.40	9,996,093.80	(239.60)
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	40,468.75	16,939.89	9,968,203.13	9,964,257.80	(3,945.33)
US TREASURY N/B / JP MORGAN CHASE & CO															

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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

U. S. TREASURIES

TREASURY BOND - ME

951826	4/10/18	12/31/18	912828A75	AA+	Aaa	AAA	50,000,000.00	1.5000	2.0232	49,812,500.00	79,952.83	65,217.39	49,892,452.83	49,862,304.50	(30,148.33)
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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	25,945.95	81,915.98	14,950,945.95	14,934,375.00	(16,570.95)
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Subtotal for TREASURY BOND - ME:

							90,000,000.00	1.4236	2.0217	89,619,140.64	184,007.13	231,940.11	89,803,147.77	89,752,148.30	(50,999.47)
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Subtotal for U. S. TREASURIES:

							131,500,000.00	0.9743	1.9564	130,807,905.33	184,007.13	467,860.67	130,991,912.46	131,171,907.64	179,995.18
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Total County Money Mkt Fnd :

							520,502,800.55	0.3712	1.8664	518,751,835.45	229,238.95	1,015,262.24	519,393,752.03	519,462,662.28	68,910.25
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Net Asset Value (NAV):

1.000133

Educational Money Mkt Fnd

FUNDS

MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF

	8/1/18		AAAm	Aaa-mf	NR		77,531.66		1.8160	77,531.66	0.00	0.00	77,531.66	77,531.66	0.00
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INVESCO STIC GOVERNMENT & AGENCY

	8/1/18		AAAm	Aaa-mf	AAAmmf		575,434.82		1.8440	575,434.82	0.00	0.00	575,434.82	575,434.82	0.00
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GOLDMAN SACHS - EDUCATIONAL MMF

	8/1/18		AAAm	Aaa-mf	NR		42,968,100.71		1.8300	42,968,100.71	0.00	0.00	42,968,100.71	42,968,100.71	0.00
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Subtotal for FUNDS:

							43,621,067.19		1.8302	43,621,067.19	0.00	0.00	43,621,067.19	43,621,067.19	0.00
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GOVERNMENT AGENCY

DISCOUNT NOTES

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	33,075.00	15,000,000.00	15,000,000.00	0.00
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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	28,665.00	12,999,317.50	12,999,311.00	(6.50)
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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	62,540.00	11,998,820.00	11,998,728.00	(92.00)
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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	36,481.67	6,999,311.67	6,999,230.00	(81.67)
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FHLB DISC CORP / Mizuho Securities USA Inc

968323	7/20/18	8/3/18	313385A55	A-1+	P-1	NR	3,200,000.00		1.8600	3,197,685.33	0.00	1,984.00	3,199,669.33	3,199,660.80	(8.53)
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FHLB DISC CORP / CITIGROUP GLOBAL MARKETS

969942	7/31/18	8/3/18	313385A55	A-1+	P-1	NR	23,000,000.00		1.8250	22,996,502.08	0.00	1,165.97	22,997,668.05	22,997,562.00	(106.05)
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FHLB DISC CORP / CITIGROUP GLOBAL MARKETS

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
969948	7/31/18	8/3/18	313385A55	A-1+	P-1	NR	3,500,000.00		1.8500	3,499,460.42	0.00	179.86	3,499,640.28	3,499,629.00	(11.28)
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	18,375.00	9,997,375.00	9,997,350.00	(25.00)
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	51,313.89	6,997,876.67	6,997,760.00	(116.67)
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	55,270.83	24,988,156.25	24,988,050.00	(106.25)
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	21,161.78	10,019,238.60	10,019,208.53	(30.07)
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	957.50	499,760.63	499,761.00	0.37
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	9,090.28	4,997,662.50	4,997,610.00	(52.50)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
965305	7/2/18	8/10/18	313385B47	A-1+	P-1	NR	12,602,000.00		1.8600	12,576,606.97	0.00	19,533.10	12,596,140.07	12,595,976.24	(163.83)
FHLB DISC CORP / Mizuho Securities USA Inc															
968321	7/20/18	8/10/18	313385B47	A-1+	P-1	NR	100,000.00		1.8600	99,891.50	0.00	62.00	99,953.50	99,952.20	(1.30)
FHLB DISC CORP / DEUTSCHE															
968904	7/25/18	8/10/18	313385B47	A-1+	P-1	NR	20,000,000.00		1.8800	19,983,288.89	0.00	7,311.11	19,990,600.00	19,990,440.00	(160.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
968905	7/25/18	8/10/18	313385B47	A-1+	P-1	NR	1,800,000.00		1.8750	1,798,500.00	0.00	656.25	1,799,156.25	1,799,139.60	(16.65)
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	24,898.20	10,993,051.67	10,992,993.00	(58.67)
FHLB DISC CORP / Mizuho Securities USA Inc															
968320	7/20/18	8/13/18	313385B70	A-1+	P-1	NR	100,000.00		1.8900	99,874.00	0.00	63.00	99,937.00	99,936.30	(0.70)
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	14,777.78	6,995,197.22	6,995,170.00	(27.22)
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	31,716.66	14,987,313.33	14,987,265.00	(48.33)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
965610	7/3/18	8/20/18	313385C61	A-1+	P-1	NR	10,000,000.00		1.9000	9,974,666.67	0.00	15,305.55	9,989,972.22	9,989,900.00	(72.22)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
965609	7/3/18	8/21/18	313385C79	A-1+	P-1	NR	15,000,000.00		1.9100	14,961,004.17	0.00	23,079.16	14,984,083.33	14,984,085.00	1.67

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	32,257.78	9,489,415.42	9,489,417.00	1.58
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	43,312.50	24,969,812.50	24,969,500.00	(312.50)
FREDDIE DISCOUNT / BNY Mellon Capital Market															
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	50,533.33	14,979,470.83	14,979,300.00	(170.83)
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	24,150.00	4,992,912.50	4,992,850.00	(62.50)
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	32,550.28	9,983,991.67	9,984,080.00	88.33
FHLB DISC CORP / BNY Mellon Capital Market															
965619	7/3/18	9/4/18	313385E51	A-1+	P-1	NR	8,000,000.00		1.9300	7,972,980.00	0.00	12,437.78	7,985,417.78	7,985,600.00	182.22
FHLB DISC CORP / CASTLE OAK SECURITIES															
967777	7/18/18	9/7/18	313385E85	A-1+	P-1	NR	25,000,000.00		1.9100	24,932,354.17	0.00	18,569.44	24,950,923.61	24,950,000.00	(923.61)
FHLB DISC CORP / FTN FINANCIAL															
969338	7/27/18	9/7/18	313385E85	A-1+	P-1	NR	20,000,000.00		1.9000	19,955,666.67	0.00	5,277.78	19,960,944.45	19,960,000.00	(944.45)
FHLB DISC CORP / FTN FINANCIAL															
969337	7/27/18	9/10/18	313385F35	A-1+	P-1	NR	30,000,000.00		1.9000	29,928,750.00	0.00	7,916.67	29,936,666.67	29,936,010.00	(656.67)
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	3,483.33	598,670.00	598,656.00	(14.00)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
968319	7/20/18	9/18/18	313385G34	A-1+	P-1	NR	8,000,000.00		1.9150	7,974,466.67	0.00	5,106.67	7,979,573.34	7,979,520.00	(53.34)
FHLB DISC CORP / FTN FINANCIAL															
968909	7/25/18	9/19/18	313385G42	A-1+	P-1	NR	10,000,000.00		1.9100	9,970,288.89	0.00	3,713.89	9,974,002.78	9,973,870.00	(132.78)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
969331	7/27/18	9/25/18	313385H25	A-1+	P-1	NR	30,000,000.00		1.9050	29,904,750.00	0.00	7,937.50	29,912,687.50	29,912,010.00	(677.50)
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	38,179.16	4,985,195.83	4,984,800.00	(395.83)
FHLB DISC CORP / FTN FINANCIAL															
969332	7/27/18	9/28/18	313385H58	A-1+	P-1	NR	25,000,000.00		1.9050	24,916,656.25	0.00	6,614.58	24,923,270.83	24,922,675.00	(595.83)
FREDDIE DISCOUNT / FTN FINANCIAL															
965289	7/2/18	10/2/18	313397H95	A-1+	P-1	F1+	3,170,000.00		1.9300	3,154,364.86	0.00	5,098.42	3,159,463.28	3,159,095.20	(368.08)
FHLB DISC CORP / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	91,138.89	49,812,361.11	49,805,550.00	(6,811.11)
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	21,396.67	2,983,830.00	2,983,086.00	(744.00)
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	13,973.33	1,989,192.50	1,988,724.00	(468.50)
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	23,540.00	2,958,626.67	2,956,890.00	(1,736.67)
Subtotal for DISCOUNT NOTES:							514,096,000.00	0.0000	1.8939	512,351,478.75	0.00	904,851.59	513,256,330.34	513,240,350.87	(15,979.47)
GOVT AGENCY-FIX-30/360															
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	6,803.36	3,402.35	1,674,651.11	1,674,564.50	(86.61)
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	42,078.94	19,965.27	24,994,511.44	24,993,500.00	(1,011.44)
FED HM LN BK BD / Mizuho Securities USA Inc															
969723	7/30/18	8/7/18	3130A57G8	AA+	Aaa	NR	15,000,000.00	1.0500	1.8750	14,996,782.35	459.66	437.50	14,997,242.01	14,996,850.00	(392.01)
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	67,521.96	68,505.55	21,995,994.46	21,990,100.00	(5,894.46)
FED HM LN BK BD / Mizuho Securities USA Inc															
969724	7/30/18	8/15/18	3130A4YA4	AA+	Aaa	NR	16,915,000.00	1.0500	1.8850	16,908,166.85	455.54	493.35	16,908,622.39	16,908,234.00	(388.39)
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	665.89	1,046.87	449,741.59	449,077.50	(664.09)
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	441.63	5,126.04	1,405,703.48	1,405,676.62	(26.86)
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	8,807.49	6,416.67	2,195,871.49	2,195,820.00	(51.49)
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	11,188.25	8,589.58	3,712,933.73	3,712,932.00	(1.73)
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	17,367.24	13,027.78	7,984,447.24	7,984,800.00	352.76
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	6,039.86	4,678.82	5,489,645.96	5,489,550.00	(95.96)
FED HM LN BK BD / CASTLE OAK SECURITIES															
969138	7/26/18	10/1/18	3130A9AE1	AA+	Aaa	NR	6,000,000.00	0.8750	1.9306	5,987,904.00	930.46	729.17	5,988,834.46	5,988,600.00	(234.46)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	16,750.45	13,246.53	4,989,188.35	4,987,950.00	(1,238.35)
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	20,396.07	15,573.55	10,654,864.64	10,653,263.61	(1,601.03)
FED FARM CR BK / RBC															
969136	7/26/18	11/16/18	3133EGJ48	AA+	Aaa	AAA	10,000,000.00	0.8900	2.0460	9,963,100.00	1,677.27	1,236.11	9,964,777.27	9,963,100.00	(1,677.27)
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	3,888.07	3,177.08	1,496,045.46	1,495,620.00	(425.46)
FANNIE MAE / Mizuho Securities USA Inc															
968910	7/25/18	12/14/18	3135G0G72	AA+	Aaa	AAA	4,830,000.00	1.1250	2.1108	4,810,873.20	825.62	905.62	4,811,698.82	4,811,404.50	(294.32)
FED HM LN BK BD / FTN FINANCIAL															
969336	7/27/18	3/20/19	3130AAW79	AA+	Aaa	NR	6,850,000.00	1.3500	2.3257	6,807,256.00	733.80	1,027.50	6,807,989.80	6,809,311.00	1,321.20
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	12,566.18	17,569.44	9,918,866.18	9,918,000.00	(866.18)
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	14,119.24	41,319.44	24,875,833.74	24,862,000.00	(13,833.74)
FREDDIE MAC / Mizuho Securities USA Inc															
964755	6/28/18	7/19/19	3137EAE81	AA+	Aaa	AAA	1,250,000.00	0.8750	2.3952	1,230,254.63	1,710.23	364.58	1,231,964.86	1,231,137.50	(827.36)
Subtotal for GOVT AGENCY-FIX-30/360:							182,975,000.00	1.0619	2.0329	182,314,001.27	235,427.21	226,838.80	182,549,428.48	182,521,491.23	(27,937.25)
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	(135.59)	1,389.15	540,161.41	540,286.20	124.79
Subtotal for GOVT AGENCY-FIX-ACT/360:							540,000.00	2.2050	1.9887	540,297.00	(135.59)	1,389.15	540,161.41	540,286.20	124.79
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / JEFFERIES & COMPANY															
967778	7/18/18	9/18/18	3133EFEC7	AA+	Aaa	AAA	3,800,000.00	2.3047	1.9344	3,802,391.15	(539.94)	3,405.82	3,801,851.21	3,802,394.00	542.79
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							3,800,000.00	2.3047	1.9344	3,802,391.15	(539.94)	3,405.82	3,801,851.21	3,802,394.00	542.79
Subtotal for GOVERNMENT AGENCY:							701,411,000.00	0.2912	1.9305	699,008,168.17	234,751.68	1,136,485.36	700,147,771.44	700,104,522.30	(43,249.14)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
927437	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	3,825,000.00	2.0000	1.4828	3,840,152.62	(14,392.27)	35,275.00	3,825,760.35	3,824,694.00	(1,066.35)
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	28,670.52	31,777.78	9,988,870.52	9,964,000.00	(24,870.52)
JOHNSON & JOHNSON / CASTLE OAK SECURITIES															
968914	7/25/18	12/5/18	478160BG8	AAA	Aaa	AAA	5,000,000.00	1.6500	2.1502	4,990,060.00	458.77	1,375.00	4,990,518.77	4,990,050.00	(468.77)
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	10,463.70	21,811.95	3,386,867.70	3,386,298.00	(569.70)
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	738.61	1,539.67	239,073.01	239,032.80	(40.21)
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	2,319.04	4,951.39	996,229.04	995,970.00	(259.04)
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	4,795.23	9,235.41	3,883,696.23	3,884,283.00	586.77
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	2,378.92	4,279.93	2,105,534.92	2,106,476.55	941.63
APPLE INC. / GREAT PACIFIC SECURITIES															
953219	4/17/18	2/22/19	037833BQ2	AA+	Aa1	NR	2,000,000.00	1.7000	2.2620	1,990,600.00	3,205.25	9,822.22	1,993,805.25	1,990,500.00	(3,305.25)
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	876.14	2,040.00	896,331.14	895,725.00	(606.14)
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	5,806.67	5,625.00	2,979,676.67	2,973,900.00	(5,776.67)
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	5,034.87	12,587.56	1,952,275.27	1,952,081.60	(193.67)
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	34,575.57	89,397.33	18,484,069.33	18,485,017.60	948.27
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	2,090.35	5,270.00	3,086,993.35	3,087,476.00	482.65
BERKSHIRE HATHAWAY INC / TD SECURITIES															
966078	7/9/18	3/15/19	084664CG4	AA	Aa2	A+	4,850,000.00	1.7000	2.4241	4,826,283.50	2,120.99	5,038.61	4,828,404.49	4,830,406.00	2,001.51
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	2,109.91	17,329.38	3,489,420.91	3,483,571.35	(5,849.56)
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	2,237.57	17,791.67	4,989,912.57	4,983,650.00	(6,262.57)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	6,406.90	38,078.72	13,286,042.94	13,278,437.06	(7,605.88)
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	2,286.29	12,760.42	6,232,036.29	6,229,562.50	(2,473.79)
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	1,386.45	8,166.67	3,989,106.45	3,986,920.00	(2,186.45)
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	1,425.17	7,953.17	3,998,472.87	3,996,887.30	(1,585.57)
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	1,976.05	10,892.47	5,476,017.21	5,474,041.16	(1,976.05)
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	(2,992.56)	7,560.12	1,527,878.32	1,529,183.04	1,304.72
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	(1,536.92)	3,842.30	1,011,972.00	1,012,690.56	718.56
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	(10,780.00)	26,950.00	7,098,000.00	7,103,040.00	5,040.00
MICROSOFT CORP / TD SECURITIES															
965819	7/5/18	6/1/19	594918AC8	AAA	Aaa	AA+	4,074,000.00	4.2000	2.5109	4,135,150.74	(4,877.05)	12,357.80	4,130,273.69	4,133,969.28	3,695.59
Subtotal for MEDIUM-TERM NOTE:							118,998,000.00	2.0710	2.3167	118,780,455.12	86,784.17	403,709.57	118,867,239.29	118,817,862.80	(49,376.49)
Subtotal for MEDIUM-TERM NOTES:							118,998,000.00	2.0710	2.3167	118,780,455.12	86,784.17	403,709.57	118,867,239.29	118,817,862.80	(49,376.49)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / RBC															
965303	7/2/18	8/9/18	912796PU7	AA+	Aaa	AAA	10,000,000.00		1.8640	9,980,324.44	0.00	15,533.34	9,980,324.44	9,995,403.10	15,078.66
US TREASURY N/B / RBC															
965304	7/2/18	8/9/18	912796PU7	AA+	Aaa	AAA	25,000,000.00		1.8500	24,951,180.56	0.00	38,541.66	24,951,180.56	24,988,507.75	37,327.19
US TREASURY N/B / BANK OF AMERICA															
969940	7/31/18	8/9/18	912796PU7	AA+	Aaa	AAA	50,000,000.00		1.8260	49,977,175.00	0.00	2,536.11	49,977,175.00	49,977,015.50	(159.50)
US TREASURY N/B / BARCLAYS CAPITAL															
969941	7/31/18	8/9/18	912796PU7	AA+	Aaa	AAA	50,000,000.00		1.8350	49,977,062.50	0.00	2,548.61	49,977,062.50	49,977,015.50	(47.00)
US TREASURY N/B / TD SECURITIES															
969945	7/31/18	8/9/18	912796PU7	AA+	Aaa	AAA	50,000,000.00		1.8025	49,977,468.75	0.00	2,503.47	49,977,468.75	49,977,015.50	(453.25)
US TREASURY N/B / BANK OF AMERICA															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
969946	7/31/18	8/9/18	912796PU7	AA+	Aaa	AAA	50,000,000.00		1.8300	49,977,125.00	0.00	2,541.67	49,977,125.00	49,977,015.50	(109.50)
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	26,794.44	12,963,157.64	12,989,260.57	26,102.93
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	32,506.94	9,952,288.20	9,984,270.80	31,982.60
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	10,523.00	5,978,335.00	5,988,398.94	10,063.94
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	18,316.67	9,951,853.33	9,969,811.80	17,958.47
US TREASURY N/B / TD SECURITIES															
965818	7/5/18	10/4/18	912796QB8	AA+	Aaa	AAA	10,000,000.00		1.9410	9,950,935.80	0.00	14,557.51	9,950,935.80	9,965,649.30	14,713.50
Subtotal for TREASURY BILL:							284,000,000.00	0.0000	1.8378	283,636,906.22	0.00	166,903.42	283,636,906.22	283,789,364.26	152,458.04
TREASURY BOND															
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	58,030.69	66,988.95	24,991,624.44	24,991,699.25	74.81
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	21,134.77	22,663.04	5,993,440.93	5,994,492.18	1,051.25
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	16,139.63	12,909.84	4,989,381.82	4,988,574.20	(807.62)
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	(15,816.23)	66,546.96	6,021,449.40	6,016,289.04	(5,160.36)
Subtotal for TREASURY BOND:							42,000,000.00	1.2351	1.9092	41,916,407.73	79,488.86	169,108.79	41,995,896.59	41,991,054.67	(4,841.92)
TREASURY BOND - ME															
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	59,244.79	213,994.57	49,983,072.92	49,980,469.00	(2,603.92)
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	21,781.02	83,967.39	19,993,656.02	19,992,187.60	(1,468.42)
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	5,859.38	20,380.44	9,996,484.38	9,996,093.80	(390.58)
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	12,774.49	44,836.96	24,991,290.12	24,990,234.50	(1,055.62)
US TREASURY N/B / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
963955	6/25/18	8/31/18	9128282C3	AA+	Aaa	AAA	45,000,000.00	0.7500	1.9081	44,905,078.13	52,419.54	33,933.42	44,957,497.67	44,956,054.80	(1,442.87)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
967775	7/18/18	8/31/18	9128282C3	AA+	Aaa	AAA	50,000,000.00	0.7500	1.9234	49,929,687.50	22,372.16	14,266.31	49,952,059.66	49,951,172.00	(887.66)
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	35,724.13	37,771.74	9,989,137.93	9,990,820.30	1,682.37
US TREASURY N/B / BNY Mellon Capital Market															
949069	3/23/18	9/30/18	912828RH5	AA+	Aaa	AAA	2,500,000.00	1.3750	1.9340	2,492,773.44	4,956.44	11,552.25	2,497,729.88	2,497,607.43	(122.46)
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	19,845.81	407.61	9,981,564.56	9,964,843.80	(16,720.76)
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	20,352.80	407.61	9,980,899.68	9,964,843.80	(16,055.88)
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	45,592.11	37,771.74	9,933,092.11	9,922,070.30	(11,021.81)
Subtotal for TREASURY BOND - ME:							242,500,000.00	1.1637	1.9181	241,955,562.26	300,922.67	499,290.04	242,256,484.93	242,206,397.33	(50,087.61)
Subtotal for U. S. TREASURIES:							568,500,000.00	0.5876	1.8773	567,508,876.21	380,411.53	835,302.25	567,889,287.74	567,986,816.26	97,528.52
Total Educational Money Mkt Fnd :							1,432,530,067.19	0.5478	1.9384	1,428,918,566.69	701,947.38	2,375,497.18	1,430,525,365.66	1,430,530,268.55	4,902.88
Net Asset Value (NAV):														1.000003	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
	8/1/18				NR		9,768,871.17		1.9440	9,768,871.17	0.00	0.00	9,768,871.17	9,768,871.17	0.00
Subtotal for FUNDS:							9,768,871.17		1.9440	9,768,871.17	0.00	0.00	9,768,871.17	9,768,871.17	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD-30/360															
ROYAL BANK OF CANADA NY / RBC															
925851	3/31/16	3/29/19	78009NB21	AA-	Aa3	AA	40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	233,020.00	40,000,000.00	39,786,400.00	(213,600.00)
Subtotal for YANKEE CD-30/360:							40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	233,020.00	40,000,000.00	39,786,400.00	(213,600.00)
YANKEE CD-ACT/360															
TORONTO DOMINION BANK NY / TD SECURITIES															
918487	9/10/15	9/10/18	89113EZG4	AA-	Aa1	AA-	50,000,000.00	1.7500	1.7500	50,000,000.00	0.00	789,930.56	50,000,000.00	49,982,000.00	(18,000.00)
TORONTO DOMINION BANK NY / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
CERTIFICATES OF DEPOSIT															
YANKEE CD-ACT/360															
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	331,770.84	21,000,000.00	20,992,440.00	(7,560.00)
Subtotal for YANKEE CD-ACT/360:							71,000,000.00	1.7500	1.7500	71,000,000.00	0.00	1,121,701.40	71,000,000.00	70,974,440.00	(25,560.00)
Subtotal for CERTIFICATES OF DEPOSIT:							111,000,000.00	1.7388	1.7388	111,000,000.00	0.00	1,354,721.40	111,000,000.00	110,760,840.00	(239,160.00)
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	9,525.24	61,493.06	10,999,955.24	10,998,350.00	(1,605.24)
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	51,583.44	75,520.83	24,999,583.44	24,993,500.00	(6,083.44)
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	103,166.89	151,041.67	49,999,166.89	49,987,000.00	(12,166.89)
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	4,178.89	125,365.97	23,499,948.89	23,485,430.00	(14,518.89)
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	17,035.86	27,828.13	6,499,290.86	6,492,850.00	(6,440.86)
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	42,500.85	81,343.75	18,998,230.85	18,979,100.00	(19,130.85)
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	5,776.89	74,739.58	24,999,526.89	24,952,750.00	(46,776.89)
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	11,553.78	149,479.17	49,999,053.78	49,905,500.00	(93,553.78)
FED HM LN BK BD / MORGAN STANLEY															
860083	9/1/16	9/28/18	3130A9C82	AA+	Aaa	NR	50,000,000.00	0.9350	0.9351	50,000,000.00	0.00	159,729.17	50,000,000.00	49,910,500.00	(89,500.00)
FREDDIE MAC / JP MORGAN CHASE & CO															
864161	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	40,000,000.00	0.8750	0.8770	39,998,400.00	1,473.33	119,583.33	39,999,873.33	39,932,000.00	(67,873.33)
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	1,841.67	149,479.17	49,999,841.67	49,915,000.00	(84,841.67)
FREDDIE MAC / JP MORGAN CHASE & CO															
864163	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,841.67	149,479.17	49,999,841.67	49,915,000.00	(84,841.67)
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	37,699.47	79,687.50	24,997,199.47	24,937,500.00	(59,699.47)
FANNIE MAE / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
800397	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1779	49,919,000.00	75,398.94	159,375.00	49,994,398.94	49,875,000.00	(119,398.94)
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	6,263.39	31,875.00	9,999,533.39	9,975,000.00	(24,533.39)
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	6,644.96	33,468.75	10,499,504.96	10,473,750.00	(25,754.96)
FREDDIE MAC / JP MORGAN CHASE & CO															
864482	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	5,420.20	147,048.61	49,999,270.20	49,859,000.00	(140,270.20)
FREDDIE MAC / JP MORGAN CHASE & CO															
864483	9/30/16	10/30/18	3134GAQP2	AA+	Aa2	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	5,420.20	147,048.61	49,999,270.20	49,859,000.00	(140,270.20)
FREDDIE MAC / JP MORGAN CHASE & CO															
864484	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8810	29,996,310.00	3,252.12	88,229.17	29,999,562.12	29,915,400.00	(84,162.12)
FANNIE MAE / TD SECURITIES															
866789	10/17/16	11/27/18	3135G0YT4	AA+	Aaa	AAA	25,000,000.00	1.6250	0.9323	25,361,092.25	(305,978.17)	72,222.22	25,055,114.08	24,961,000.00	(94,114.08)
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	65,661.02	73,437.50	49,991,161.02	49,807,500.00	(183,661.02)
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	625.86	10,416.67	19,999,825.86	19,912,600.00	(87,225.86)
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	1,564.64	26,041.67	49,999,564.64	49,781,500.00	(218,064.64)
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	1,564.64	26,041.67	49,999,564.64	49,781,500.00	(218,064.64)
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	469.39	7,812.50	14,999,869.39	14,934,450.00	(65,419.39)
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	41,024.60	17,259.38	35,492,412.05	35,342,032.05	(150,380.00)
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	28,886.49	12,152.78	24,991,136.49	24,885,250.00	(105,886.49)
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	47,831.95	107,638.89	24,988,831.95	24,820,500.00	(168,331.95)
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	95,663.90	215,277.78	49,977,663.90	49,641,000.00	(336,663.90)
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	(78,004.11)	178,750.00	30,032,995.89	29,858,700.00	(174,295.89)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(46,108.33)	297,916.67	50,019,891.67	49,764,500.00	(255,391.67)
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	(50,663.83)	56,082.81	7,552,904.27	7,512,304.50	(40,599.77)
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	39,914.84	126,996.53	24,981,914.84	24,860,500.00	(121,414.84)
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	3,811.14	49,687.50	14,998,861.14	14,870,250.00	(128,611.14)
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	12,703.80	165,625.00	49,996,203.80	49,567,500.00	(428,703.80)
FREDDIE MAC / DEUTSCHE															
837917	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,524,500.00	(475,500.00)
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	144,375.00	50,000,000.00	49,524,500.00	(475,500.00)
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	144,375.00	50,000,000.00	49,524,500.00	(475,500.00)
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	144,375.00	50,000,000.00	49,524,500.00	(475,500.00)
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	144,375.00	50,000,000.00	49,524,500.00	(475,500.00)
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	144,375.00	50,000,000.00	49,524,500.00	(475,500.00)
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	24,963.20	183,040.00	47,986,227.20	47,642,880.00	(343,347.20)
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	6,805.33	45,760.00	11,996,245.33	11,910,720.00	(85,525.33)
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	65,972.22	25,000,000.00	24,741,500.00	(258,500.00)
FED HM LN BK BD / BANK OF AMERICA NA															
928434	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	40,583.64	86,625.00	35,972,543.64	35,704,800.00	(267,743.64)
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	9,018.59	19,250.00	7,993,898.59	7,934,400.00	(59,498.59)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
905576	6/22/17	6/14/19	313379EE5	AA+	Aaa	NR	10,000,000.00	1.6250	1.4331	10,037,280.00	(20,891.46)	21,215.28	10,016,388.54	9,932,500.00	(83,888.54)
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	(38,443.63)	40,309.03	19,033,148.37	18,871,750.00	(161,398.37)
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	(32,985.54)	31,822.92	15,029,414.46	14,898,750.00	(130,664.46)
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	(46,124.25)	44,552.08	21,041,130.75	20,858,250.00	(182,880.75)
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	4,737.50	11,558.33	14,995,737.50	14,864,850.00	(130,887.50)
FREDDIE MAC / TD SECURITIES															
853062	7/20/16	7/19/19	3137EAE81	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	40,987.49	7,291.67	24,980,487.49	24,622,750.00	(357,737.49)
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	16,776.67	65,260.42	14,991,576.67	14,764,650.00	(226,926.67)
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	235,063.80	148,750.00	34,850,378.80	34,449,800.00	(400,578.80)
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	339,135.68	212,500.00	49,784,135.68	49,214,000.00	(570,135.68)
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	219,792.00	170,000.00	39,834,192.00	39,371,200.00	(462,992.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
916418	8/28/17	9/13/19	313380FB8	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	11,326.53	131,770.83	24,986,326.53	24,769,000.00	(217,326.53)
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	14,247.29	79,062.50	14,981,583.89	14,861,400.00	(120,183.89)
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	8,067.07	267,187.50	44,963,967.07	44,978,400.00	14,432.93
FREDDIE MAC / BNY Mellon Capital Market															
967779	7/18/18	10/2/19	3137EADM8	AA+	Aaa	AAA	4,921,000.00	1.2500	2.5434	4,845,856.33	2,250.85	2,221.29	4,848,107.18	4,847,357.24	(749.95)
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	(7,719.02)	80,000.00	20,007,480.98	19,735,800.00	(271,680.98)
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	30,134.83	160,000.00	39,970,534.83	39,471,600.00	(498,934.83)
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	78,984.24	134,722.22	49,944,984.24	49,032,000.00	(912,984.24)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	78,984.24	134,722.22	49,944,984.24	49,032,000.00	(912,984.24)
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	8,339.39	9,753.33	5,423,034.39	5,418,435.00	(4,599.39)
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	1,703.14	13,650.00	3,147,135.64	3,116,295.00	(30,840.64)
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	(379.49)	33,430.56	10,000,520.81	9,868,500.00	(132,020.81)
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	2,046.16	66,341.92	23,187,443.56	23,185,397.40	(2,046.16)
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	6,550.09	145,138.89	49,995,050.09	49,246,750.00	(748,300.09)
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	6,550.09	145,138.89	49,995,050.09	49,246,750.00	(748,300.09)
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	82,174.35	130,625.00	44,933,224.35	44,322,075.00	(611,149.35)
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	31,118.76	25,644.94	22,365,548.46	22,326,088.05	(39,460.41)
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	14,508.07	11,666.67	19,985,868.07	19,678,700.00	(307,168.07)
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	1,524.29	14,116.67	29,991,624.29	29,890,200.00	(101,424.29)
FANNIE MAE / FTN FINANCIAL															
968044	7/19/18	1/30/20	3136G0X63	AA+	Aaa	AAA	2,000,000.00	1.3500	2.6115	1,962,380.00	819.31	75.00	1,963,199.31	1,959,300.00	(3,899.31)
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	4,359.56	101,527.78	9,986,059.56	9,921,800.00	(64,259.56)
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	21,797.78	507,638.89	49,930,297.78	49,609,000.00	(321,297.78)
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	26,601.63	219,937.50	24,903,851.63	24,795,750.00	(108,101.63)
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	15,200.00	318,750.00	49,983,200.00	49,120,250.00	(862,950.00)
FANNIE MAE / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
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	15,200.00	318,750.00	49,983,200.00	49,120,250.00	(862,950.00)
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	6,080.00	127,500.00	19,993,280.00	19,648,100.00	(345,180.00)
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	20,495.86	203,645.83	24,915,995.86	24,791,000.00	(124,995.86)
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	20,319.83	203,645.83	24,914,919.83	24,791,000.00	(123,919.83)
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	10,807.38	105,128.47	12,954,088.38	12,891,320.00	(62,768.38)
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	2,480.00	81,805.56	9,988,080.00	9,939,000.00	(49,080.00)
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	650.07	174,166.67	19,997,050.07	19,908,900.00	(88,150.07)
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	650.07	174,166.67	19,997,050.07	19,908,900.00	(88,150.07)
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	4,449.15	116,250.00	24,993,949.15	24,531,250.00	(462,699.15)
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	1,739.13	25,575.00	5,497,339.13	5,396,875.00	(100,464.13)
FED FARM CR BK / BNY Mellon Capital Market															
952740	4/16/18	4/13/20	3133EJKY4	AA+	Aaa	AAA	35,000,000.00	2.3750	2.4029	34,981,100.00	2,767.78	242,447.92	34,983,867.78	34,840,750.00	(143,117.78)
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	619.89	141,666.67	19,996,219.89	19,938,600.00	(57,619.89)
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	11,259.58	178,680.56	49,983,809.58	49,096,000.00	(887,809.58)
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	693.26	102,083.33	19,993,493.26	19,969,400.00	(24,093.26)
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	346.63	51,041.67	9,996,746.63	9,984,700.00	(12,046.63)
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	(2,376.57)	43,750.00	10,026,023.43	9,984,700.00	(41,323.43)
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	1,104.17	106,250.00	29,985,204.17	29,903,400.00	(81,804.17)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
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	1,062.95	102,000.00	29,985,162.95	29,903,400.00	(81,762.95)
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	(57,124.37)	52,402.78	22,092,585.63	21,612,580.00	(480,005.63)
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	(10,675.82)	10,051.81	4,237,344.98	4,145,685.80	(91,659.18)
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	(34,500.45)	47,638.89	20,058,019.55	19,647,800.00	(410,219.55)
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	(36,929.62)	91,875.00	20,281,588.38	20,236,600.00	(44,988.38)
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	(44,076.61)	137,812.50	30,492,923.39	30,354,900.00	(138,023.39)
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	(44,059.04)	142,865.63	31,592,726.96	31,467,913.00	(124,813.96)
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	(26,728.89)	86,821.88	19,198,918.11	19,123,587.00	(75,331.11)
FED HM LN BK BD / BNY Mellon Capital Market															
965298	7/2/18	6/12/20	313370E38	AA+	Aaa	NR	13,470,000.00	3.3750	2.6206	13,661,274.00	(7,924.21)	36,621.56	13,653,349.79	13,629,350.10	(23,999.69)
FED HM LN BK BD / FTN FINANCIAL															
965614	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.6164	20,285,200.00	(11,424.32)	52,500.00	20,273,775.68	20,236,600.00	(37,175.68)
FED HM LN BK BD / MORGAN STANLEY															
965616	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.6164	20,285,200.00	(11,424.32)	52,500.00	20,273,775.68	20,236,600.00	(37,175.68)
FED HM LN BK BD / Mizuho Securities USA Inc															
965617	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	11,050,000.00	3.3750	2.6164	11,207,573.00	(6,311.94)	29,006.25	11,201,261.06	11,180,721.50	(20,539.56)
FED FARM CR BK / DEUTSCHE															
905575	6/22/17	6/15/20	3133EHNKS	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	4,004.20	15,466.73	7,853,236.00	7,695,726.00	(157,510.00)
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	50,546.80	2,083.33	49,899,046.80	48,851,500.00	(1,047,546.80)
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	10,109.36	416.67	9,979,809.36	9,770,300.00	(209,509.36)
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	1,419.55	137,000.00	14,992,094.05	14,902,650.00	(89,444.05)
FED HM LN BK BD / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
918099	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	15,000,000.00	1.3750	1.4829	14,951,850.00	14,138.59	70,468.75	14,965,988.59	14,582,325.00	(383,663.59)
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	28,277.18	140,937.50	29,931,977.18	29,164,650.00	(767,327.18)
FREDDIE MAC / TD SECURITIES															
921685	9/29/17	9/29/20	3137EAE34	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	7,591.94	82,604.17	14,980,441.94	14,657,700.00	(322,741.94)
FED FARM CR BK / BNY Mellon Capital Market															
923727	10/13/17	10/13/20	3133EHF57	AA+	Aaa	AAA	25,000,000.00	1.6800	1.6965	24,988,000.00	3,200.00	126,000.00	24,991,200.00	24,352,500.00	(638,700.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	1,135.67	19,270.83	4,996,335.67	4,903,525.00	(92,810.67)
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	5,678.37	96,354.17	24,981,678.37	24,517,625.00	(464,053.37)
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	586.68	40,533.33	11,997,989.88	11,773,440.00	(224,549.88)
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	(32,281.70)	31,879.34	7,492,523.90	7,401,850.30	(90,673.60)
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	9,909.47	16,305.56	5,823,205.27	5,773,027.60	(50,177.67)
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	(48,439.59)	56,423.61	13,230,020.41	13,100,620.00	(129,400.41)
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	(2,125.97)	31,350.00	10,480,472.28	10,459,823.00	(20,649.28)
FED FARM CR BK / DEUTSCHE															
968047	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	32.49	4,500.00	4,997,595.44	4,992,750.00	(4,845.44)
FED FARM CR BK / FTN FINANCIAL															
968048	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	32.49	4,500.00	4,997,595.44	4,992,750.00	(4,845.44)
FED FARM CR BK / DEUTSCHE															
968049	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	14,000,000.00	2.7000	2.7369	13,987,615.18	165.13	12,600.00	13,987,780.31	13,979,700.00	(8,080.31)
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	10,965.34	2,500.00	19,835,885.34	19,842,400.00	6,514.66
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	5,641.16	386,118.06	34,969,591.16	34,617,450.00	(352,141.16)
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	6,230.00	40,668.05	6,936,230.00	6,923,490.00	(12,740.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	14,489.64	93,002.55	16,039,999.24	16,013,043.30	(26,955.94)
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	44,264.26	287,222.22	49,541,764.26	49,453,500.00	(88,264.26)
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	4,776.75	88,033.33	9,569,832.75	9,491,136.00	(78,696.75)
FED FARM CR BK / FTN FINANCIAL															
968917	7/25/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	10,980,000.00	2.7000	2.8142	10,947,718.80	198.86	4,941.00	10,947,917.66	10,944,754.20	(3,163.46)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
969725	7/30/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7852	24,945,500.00	56.24	1,875.00	24,945,556.24	24,919,750.00	(25,806.24)
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	671.48	35,729.17	4,993,271.48	4,934,700.00	(58,571.48)
FED HM LN BK BD / FTN FINANCIAL															
965615	7/3/18	6/11/21	313373ZY1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(10,007.75)	42,291.67	15,368,142.25	15,321,900.00	(46,242.25)
FED HM LN BK BD / JP MORGAN CHASE & CO															
965858	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(9,490.39)	40,554.69	16,501,004.21	16,455,720.60	(45,283.61)
FED HM LN BK BD / MORGAN STANLEY															
965859	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(11,781.99)	50,347.22	20,485,418.01	20,429,200.00	(56,218.01)
FED HM LN BK BD / BNY Mellon Capital Market															
969937	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	0.00	0.00	10,210,700.00	10,214,600.00	3,900.00
FED HM LN BK BD / DEUTSCHE															
969938	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	0.00	0.00	20,424,670.20	20,429,200.00	4,529.80
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	342.96	122,222.22	49,988,842.96	49,932,500.00	(56,342.96)
FED FARM CR BK / MORGAN STANLEY															
965820	7/5/18	7/2/21	3133EJTF6	AA+	Aaa	AAA	28,044,000.00	2.7000	2.7357	28,015,395.12	690.55	54,685.80	28,016,085.67	28,002,494.88	(13,590.79)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
968919	7/25/18	7/16/21	3133EJUH0	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	235.98	11,250.00	24,958,113.23	24,965,000.00	6,886.77
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	97.45	2,100.69	5,472,927.45	5,472,115.00	(812.45)
FED FARM CR BK / FTN FINANCIAL															
968916	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	151.24	5,786.67	12,364,029.42	12,361,312.00	(2,717.42)
FED FARM CR BK / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	87.98	3,605.00	7,704,075.98	7,700,898.00	(3,177.98)
Subtotal for GOVT AGENCY-FIX-30/360:							3,757,175,000.00	1.6293	1.6209	3,757,493,424.41	1,406,923.81	13,608,732.57	3,758,900,348.22	3,730,742,872.52	(28,157,475.71)
Subtotal for GOVERNMENT AGENCY:							3,757,175,000.00	1.6293	1.6209	3,757,493,424.41	1,406,923.81	13,608,732.57	3,758,900,348.22	3,730,742,872.52	(28,157,475.71)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	(517,407.01)	230,555.56	25,006,342.99	24,998,000.00	(8,342.99)
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	32,018.52	111,222.22	34,997,018.52	34,874,000.00	(123,018.52)
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	(292,941.94)	64,166.67	25,031,808.06	24,950,250.00	(81,558.06)
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	(58,368.25)	21,572.83	8,411,770.50	8,388,274.05	(23,496.45)
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	(39,443.49)	24,826.39	10,004,616.51	10,015,600.00	10,983.49
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	(43,668.94)	24,826.39	10,005,111.06	10,015,600.00	10,488.94
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	(47,621.14)	24,826.39	10,005,578.86	10,015,600.00	10,021.14
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	(229,502.17)	24,106.88	9,699,563.33	9,649,554.75	(50,008.58)
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	(83,612.25)	24,916.67	10,021,587.75	9,973,700.00	(47,887.75)
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	(342,308.48)	124,583.33	50,091,191.52	49,868,500.00	(222,691.52)
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	(585,179.59)	0.00	17,098,442.34	17,014,032.00	(84,410.34)
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	1,124.67	14,897.22	1,999,604.67	1,991,940.00	(7,664.67)
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	2,811.68	37,243.06	4,999,011.68	4,979,850.00	(19,161.68)
APPLE INC. / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
893848	4/10/17	2/8/19	037833CE8	AA+	Aa1	NR	3,000,000.00	1.5500	1.4640	3,004,617.00	(3,304.87)	22,345.83	3,001,312.13	2,987,910.00	(13,402.13)
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	42,153.69	46,875.00	9,983,453.69	9,913,000.00	(70,453.69)
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	42,758.77	65,625.00	13,982,698.77	13,878,200.00	(104,498.77)
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	(44,479.00)	33,176.21	6,711,557.52	6,669,120.43	(42,437.09)
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	(50,454.45)	34,708.33	7,024,865.55	6,977,110.00	(47,755.55)
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	(78,524.31)	49,583.33	10,040,975.69	9,967,300.00	(73,675.69)
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	(28,165.48)	24,791.67	5,015,584.52	4,983,650.00	(31,934.52)
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	(36,390.24)	25,852.75	5,235,068.04	5,196,950.22	(38,117.82)
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	94,271.55	79,291.67	14,927,921.55	14,790,900.00	(137,021.55)
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	64,015.28	52,861.11	9,951,054.98	9,860,600.00	(90,454.98)
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	47,851.42	39,513.68	7,438,413.60	7,370,798.50	(67,615.10)
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	10,658.08	9,166.67	4,934,808.08	4,930,300.00	(4,508.08)
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	2,611.18	2,138.89	1,232,887.43	1,232,575.00	(312.43)
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	31.71	21,777.78	3,999,951.71	3,958,240.00	(41,711.71)
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	12,815.24	28,072.92	17,333,790.24	17,317,300.00	(16,490.24)
WAL-MART STORES INC / BANK OF AMERICA															
965306	7/2/18	10/9/19	931142DY6	AA	Aa2	AA	15,000,000.00	1.7500	2.6105	14,839,650.00	10,175.38	21,145.83	14,849,825.38	14,843,400.00	(6,425.38)
MICROSOFT CORP / TD SECURITIES															
903350	6/9/17	2/6/20	594918BV5	AAA	Aaa	AA+	5,906,000.00	1.8500	1.6274	5,940,018.56	(14,645.40)	53,112.99	5,925,373.16	5,832,942.78	(92,430.38)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	14,532.58	37,027.78	4,984,532.58	4,919,500.00	(65,032.58)
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	44,470.43	128,175.36	17,257,414.89	17,029,341.20	(228,073.69)
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	(41,876.42)	260,541.67	30,050,823.58	29,599,800.00	(451,023.58)
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	(26,258.05)	108,559.03	12,535,116.95	12,333,250.00	(201,866.95)
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	20,272.08	40,000.00	9,850,872.08	9,823,300.00	(27,572.08)
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	588.83	107,666.67	39,988,188.83	40,081,200.00	93,011.17
WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS															
965300	7/2/18	6/23/20	931142EG4	AA	Aa2	AA	500,000.00	2.8500	2.7468	500,985.00	(40.18)	1,147.92	500,944.82	501,015.00	70.18
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	(1,833.91)	19,273.33	4,828,070.09	4,894,080.00	66,009.91
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	8,722.38	23,222.22	4,710,652.38	4,682,502.50	(28,149.88)
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	18,617.39	50,111.11	10,166,014.89	10,104,347.50	(61,667.39)
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	1,292.92	21,937.50	4,995,942.92	4,916,350.00	(79,592.92)
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	10,802.38	26,000.00	5,952,002.38	5,886,720.00	(65,282.38)
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	10,273.77	21,666.67	4,929,033.32	4,905,600.00	(23,433.32)
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	14,821.90	54,375.00	9,842,921.90	9,821,700.00	(21,221.90)
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	33,452.31	115,625.00	24,583,202.31	24,554,250.00	(28,952.31)
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	6,846.49	23,125.00	4,914,696.49	4,910,850.00	(3,846.49)
APPLE INC. / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
958388	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	15,000,000.00	2.2500	2.9481	14,723,700.00	20,271.26	68,437.50	14,743,971.26	14,732,550.00	(11,421.26)
APPLE INC. / UBS FINANCIAL SERVICES															
958389	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	2,025,000.00	2.2500	2.9481	1,987,699.50	2,736.62	9,239.06	1,990,436.12	1,988,894.25	(1,541.87)
APPLE INC. / UBS FINANCIAL SERVICES															
960141	5/31/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7000	9,881,500.00	7,240.33	37,500.00	9,888,740.33	9,821,700.00	(67,040.33)
APPLE INC. / UBS FINANCIAL SERVICES															
960467	6/1/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7021	9,881,700.00	7,228.11	37,500.00	9,888,928.11	9,821,700.00	(67,228.11)
APPLE INC. / MORGAN STANLEY															
960888	6/5/18	2/23/21	037833BS8	AA+	Aa1	NR	2,000,000.00	2.2500	2.8000	1,971,380.00	1,638.77	7,000.00	1,973,018.77	1,964,340.00	(8,678.77)
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
948127	3/19/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6200	14,589,450.00	51,028.81	90,750.00	14,640,478.81	14,572,200.00	(68,278.81)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
953261	4/18/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6605	14,583,750.00	41,504.11	70,812.50	14,625,254.11	14,572,200.00	(53,054.11)
JOHNSON & JOHNSON / BNY Mellon Capital Market															
967574	7/17/18	3/1/21	478160BS2	AAA	Aaa	AAA	12,800,000.00	1.6500	2.7704	12,439,552.00	5,345.63	8,213.33	12,444,897.63	12,434,944.00	(9,953.63)
WAL-MART STORES INC / BNY Mellon Capital Market															
967575	7/17/18	4/15/21	931142DD2	AA	Aa2	AA	4,000,000.00	4.2500	2.8664	4,144,920.00	(2,053.52)	6,611.11	4,142,866.48	4,138,040.00	(4,826.48)
APPLE INC. / UBS FINANCIAL															
965856	7/6/18	5/6/21	037833AR1	AA+	Aa1	NR	5,000,000.00	2.8500	2.9125	4,991,450.00	209.56	9,895.83	4,991,659.56	4,988,250.00	(3,409.56)
Subtotal for MEDIUM-TERM NOTE:							640,928,000.00	1.9318	1.9800	640,264,756.68	(1,882,885.26)	2,722,196.86	638,381,871.42	635,443,822.18	(2,938,049.24)
Subtotal for MEDIUM-TERM NOTES:							640,928,000.00	1.9318	1.9800	640,264,756.68	(1,882,885.26)	2,722,196.86	638,381,871.42	635,443,822.18	(2,938,049.24)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2018A															
COUNTY OF ORANGE /															
937826	1/12/18	10/31/18	68428LDX9	NR	NR	NR	118,448,000.00	2.1030	2.1039	118,448,000.00	0.00	0.00	118,448,000.00	118,649,361.60	201,361.60
COUNTY OF ORANGE /															
937828	1/12/18	1/31/19	68428LDY7	NR	NR	NR	118,448,000.00	2.2030	2.2023	118,448,000.00	0.00	0.00	118,448,000.00	118,893,364.48	445,364.48
COUNTY OF ORANGE /															
937832	1/12/18	4/30/19	68428LDZ4	NR	NR	NR	118,449,000.00	2.2530	2.2536	118,449,000.00	0.00	0.00	118,449,000.00	119,102,838.48	653,838.48
Subtotal for ORANGE COUNTY POB 2018A:							355,345,000.00	2.1863	2.1866	355,345,000.00	0.00	0.00	355,345,000.00	356,645,564.56	1,300,564.56
Subtotal for MUNICIPAL DEBT:							355,345,000.00	2.1863	2.1866	355,345,000.00	0.00	0.00	355,345,000.00	356,645,564.56	1,300,564.56

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / BNP PARIBAS FINANCE															
957594	5/15/18	5/15/19	912828KQ2	AA+	Aaa	AAA	20,000,000.00	3.1250	2.3380	20,154,687.50	(33,056.51)	132,472.83	20,121,630.99	20,116,406.20	(5,224.79)
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	76,112.26	55,464.48	34,422,596.64	34,368,359.55	(54,237.09)
Subtotal for TREASURY BOND:							55,000,000.00	1.7727	2.3773	54,501,171.88	43,055.75	187,937.31	54,544,227.63	54,484,765.75	(59,461.88)
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	(757,159.70)	313,858.70	50,031,902.80	49,980,469.00	(51,433.80)
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	153,568.47	188,858.70	49,993,412.22	49,954,101.50	(39,310.72)
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	(167,137.89)	78,974.18	25,023,291.80	24,950,195.25	(73,096.55)
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	(368,739.21)	221,127.72	50,068,760.79	49,962,890.50	(105,870.29)
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	(801,870.20)	419,673.91	22,454,536.05	22,434,413.98	(20,122.07)
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	(71,924.57)	38,152.17	2,041,434.81	2,039,492.18	(1,942.63)
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	(270,957.44)	105,874.32	50,051,308.06	49,862,304.50	(189,003.56)
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	(272,599.71)	105,874.32	50,051,619.04	49,862,304.50	(189,314.54)
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	(75,408.31)	29,644.81	14,014,279.19	13,961,445.26	(52,833.93)
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	(32,527.64)	16,630.43	32,006,222.36	31,851,874.88	(154,347.48)
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	(127,843.84)	13,927.99	26,824,999.91	26,675,945.21	(149,054.70)
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	(443,672.16)	287,703.80	50,148,124.72	49,746,094.00	(402,030.72)
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	(409,994.07)	287,703.80	50,136,880.93	49,746,094.00	(390,786.93)
US TREASURY N/B / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
834991	3/31/16	3/31/19	912828C65	AA+	Aaa	AAA	11,300,000.00	1.6250	0.9224	11,534,386.72	(182,586.18)	61,710.04	11,351,800.54	11,250,562.50	(101,238.04)
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	3,830.80	210,040.98	49,997,971.43	49,656,250.00	(341,721.43)
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	13,022.58	84,016.39	19,991,147.58	19,862,500.00	(128,647.58)
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	11,791.87	63,012.30	14,991,870.00	14,896,875.00	(94,995.00)
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	23,747.83	105,020.49	24,981,755.64	24,828,125.00	(153,630.64)
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	63,579.04	136,106.56	26,915,922.79	26,858,672.01	(57,250.78)
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	(452,828.12)	125,253.06	30,650,023.44	30,337,968.75	(312,054.69)
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	(118,065.67)	30,163.40	7,384,163.24	7,305,979.69	(78,183.55)
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	16,774.46	78,974.18	24,986,501.02	24,798,339.75	(188,161.27)
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	92,208.06	78,974.18	24,863,692.44	24,798,339.75	(65,352.69)
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	129,460.02	95,286.89	49,928,288.15	49,483,398.50	(444,889.65)
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	53,731.65	84,699.45	39,947,481.65	39,629,687.60	(317,794.05)
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	105,306.35	47,643.44	24,792,806.35	24,741,699.25	(51,107.10)
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	148,235.76	34,782.61	39,891,985.76	39,490,625.20	(401,360.56)
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	(81,855.47)	42,391.30	30,066,972.66	29,783,203.20	(283,769.46)
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	66,917.27	54,347.83	49,943,870.40	49,471,679.50	(472,190.90)
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	(204,055.47)	2,207.88	50,135,788.28	49,590,820.50	(544,967.78)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / BARCLAYS CAPITAL															
926800	11/1/17	7/31/19	9128282K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	71,149.55	1,868.21	49,905,133.93	49,471,679.50	(433,454.43)
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	15,432.17	35,591.03	12,901,682.17	12,879,902.36	(21,779.81)
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	(178,233.54)	294,057.38	50,224,110.21	49,565,429.50	(658,680.71)
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	10,710.89	17,374.32	4,974,968.70	4,892,187.50	(82,781.20)
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	79,693.36	49,456.52	34,722,857.42	34,323,242.10	(399,615.32)
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	14,074.83	16,304.35	9,947,668.58	9,853,710.90	(93,957.68)
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	15,519.47	1,086.96	19,939,738.22	19,737,890.60	(201,847.62)
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	56,539.22	2,554.35	46,771,968.91	46,384,042.91	(387,926.00)
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	(119,753.33)	556,313.45	50,472,043.55	49,947,265.50	(524,778.05)
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	(47,590.20)	255,904.19	23,189,597.30	22,975,742.13	(213,855.17)
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	(67,697.12)	389,419.42	35,274,099.76	34,963,085.85	(311,013.91)
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	(57,410.89)	322,661.80	29,233,721.92	28,969,413.99	(264,307.93)
US TREASURY N/B / BANK OF AMERICA															
944994	2/28/18	8/31/20	912828L32	AA+	Aaa	AAA	40,000,000.00	1.3750	2.3622	39,046,875.00	160,416.67	230,163.04	39,207,291.67	38,940,625.20	(266,666.47)
US TREASURY N/B / DEUTSCHE															
939793	1/25/18	9/15/20	9128282V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1750	24,498,046.88	97,891.27	120,053.39	24,595,938.15	24,326,172.00	(269,766.15)
US TREASURY N/B / BARCLAYS CAPITAL															
940677	1/31/18	9/15/20	9128282V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2626	6,062,921.88	26,041.98	29,773.24	6,088,963.86	6,032,890.66	(56,073.20)
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	106,522.43	115,522.54	24,542,069.31	24,311,523.50	(230,545.81)
US TREASURY N/B / JP MORGAN CHASE & CO															

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

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Run Date: 07-Aug-2018 09:00 am
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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
940200	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	45,000,000.00	1.3750	2.2177	44,022,656.25	184,442.31	207,940.57	44,207,098.56	43,760,742.30	(446,356.26)
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	41,665.38	215,081.97	31,817,915.38	31,533,750.08	(284,165.30)
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	108,062.56	86,871.60	24,517,242.25	24,274,414.00	(242,828.25)
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	(42,558.57)	128,611.81	25,195,722.68	24,945,312.50	(250,410.18)
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	26,085.91	67,759.56	19,879,210.91	19,674,218.80	(204,992.11)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
940399	1/30/18	11/30/20	912828A42	AA+	Aaa	AAA	15,000,000.00	2.0000	2.2601	14,893,359.38	18,855.30	50,819.67	14,912,214.68	14,755,664.10	(156,550.58)
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	11,840.28	13,763.66	4,891,527.78	4,876,367.20	(15,160.58)
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	61,441.30	38,043.48	24,709,878.80	24,431,640.75	(278,238.05)
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	49,321.50	92,391.30	49,674,321.50	48,914,062.50	(760,259.00)
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	123,995.21	236,922.55	49,102,510.84	48,341,797.00	(760,713.84)
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	43,079.60	50,819.67	15,672,454.60	15,458,750.08	(213,704.52)
Subtotal for TREASURY BOND - ME:							1,764,145,000.00	1.6760	1.6174	1,763,388,279.64	(3,147,513.95)	7,069,765.86	1,760,240,765.69	1,746,353,874.47	(13,886,891.22)
Subtotal for U. S. TREASURIES:							1,819,145,000.00	1.6789	1.6404	1,817,889,451.52	(3,104,458.20)	7,257,703.17	1,814,784,993.32	1,800,838,640.22	(13,946,353.10)
Total Extended Fund :							6,693,361,871.17	1.7007	1.6930	6,691,761,503.78	(3,580,419.65)	24,943,354.00	6,688,181,084.13	6,644,200,610.64	(43,980,473.49)
Net Asset Value (NAV):														0.993424	
Total Investments:							8,646,394,738.91	1.4297	1.7441	8,639,431,905.92	(2,649,233.32)	28,334,113.42	8,638,100,201.82	8,594,193,541.46	(43,906,660.36)

Report Parameters

Deals [Settlement Date] <= 31-Jul-2018
Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund
Bank Accounts [Account Name] include list GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC...

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
100-GF-Tax Ex-Non AMT															
FUNDS															
GS FIN TAX FREE-GF 100															
	3/15/18		AAAm	Aaa-mf	NR		0.00		0.4216	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Total 100-GF-Tax Ex-Non AMT :							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Net Asset Value (NAV):														0.000000	
283-John Wayne Airport															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	8/1/18		AAAm	Aaa-mf	AAAmmf		1,125.27		1.8440	1,125.27	0.00	0.00	1,125.27	1,125.27	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	8/1/18		AAAm	Aaa-mf	NR		2,612.74		1.8160	2,612.74	0.00	0.00	2,612.74	2,612.74	0.00
GOLDMAN SACHS - JWA MMF															
	8/1/18		AAAm	Aaa-mf	NR		2,044,780.30		1.8300	2,044,780.30	0.00	0.00	2,044,780.30	2,044,780.30	0.00
Subtotal for FUNDS:							2,048,518.31		1.8300	2,048,518.31	0.00	0.00	2,048,518.31	2,048,518.31	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	12,150.00	1,499,850.00	1,499,841.00	(9.00)
FHLB DISC CORP / DEUTSCHE															
942310	2/9/18	8/8/18	313385B21	A-1+	P-1	NR	1,965,000.00		1.7350	1,947,953.63	0.00	16,383.46	1,964,337.09	1,964,270.99	(66.10)
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	2,860.00	1,097,974.17	1,098,020.00	45.83
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	12,933.33	4,990,569.44	5,000,000.00	9,430.56
Subtotal for DISCOUNT NOTES:							9,565,000.00	0.0000	1.8771	9,508,403.91	0.00	44,326.79	9,552,730.70	9,562,131.99	9,401.29
GOVT AGENCY-FIX-30/360															
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	8,108.54	4,277.78	2,491,758.54	2,487,050.00	(4,708.54)
FANNIE MAE / Mizuho Securities USA Inc															
969329	7/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.4878	1,967,900.00	351.78	194.45	1,968,251.78	1,968,620.00	368.22
FED HM LN BK BD / BNY Mellon Capital Market															
968318	7/20/18	9/26/19	3130A9EP2	AA+	Aaa	NR	1,100,000.00	1.0000	2.4965	1,080,915.00	492.81	336.11	1,081,407.81	1,081,096.50	(311.31)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
Subtotal for GOVT AGENCY-FIX-30/360:							5,600,000.00	1.0000	2.3020	5,532,465.00	8,953.13	4,808.34	5,541,418.13	5,536,766.50	(4,651.63)
Subtotal for GOVERNMENT AGENCY:							15,165,000.00	0.3693	2.0340	15,040,868.91	8,953.13	49,135.13	15,094,148.83	15,098,898.49	4,749.66
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / TD SECURITIES															
965620	7/3/18	8/2/18	912796PS2	AA+	Aaa	AAA	5,000,000.00		1.8640	4,992,233.33	0.00	7,507.78	4,992,233.33	4,999,502.10	7,268.77
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	16,890.20	4,229,776.21	4,246,489.03	16,712.82
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	14,649.06	1,980,819.22	1,995,424.30	14,605.08
US TREASURY N/B / Mizuho Securities USA Inc															
969330	7/27/18	10/4/18	912796QB8	AA+	Aaa	AAA	1,350,000.00		1.9070	1,345,065.64	0.00	357.56	1,345,065.64	1,345,362.66	297.02
US TREASURY N/B / UBS FINANCIAL SERVICES															
968046	7/19/18	10/18/18	912796QD4	AA+	Aaa	AAA	2,500,000.00		1.9780	2,487,500.15	0.00	1,785.69	2,487,500.15	2,489,356.95	1,856.80
Subtotal for TREASURY BILL:							15,100,000.00	0.0000	1.8963	15,035,394.55	0.00	41,190.29	15,035,394.55	15,076,135.04	40,740.49
TREASURY BOND															
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	2,110.53	3,098.02	1,923,892.95	1,924,006.44	113.49
Subtotal for TREASURY BOND:							1,930,000.00	1.2500	2.1105	1,921,782.42	2,110.53	3,098.02	1,923,892.95	1,924,006.44	113.49
TREASURY BOND - ME															
US TREASURY N/B / JEFFERIES & COMPANY															
942713	2/14/18	8/31/18	9128282C3	AA+	Aaa	AAA	1,000,000.00	0.7500	1.8406	994,179.69	4,938.44	3,138.59	999,118.13	999,023.44	(94.69)
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	2,858.66	9,843.75	3,498,757.10	3,498,632.83	(124.27)
US TREASURY N/B / UBS FINANCIAL															
965618	7/3/18	9/30/18	912828T42	AA+	Aaa	AAA	5,000,000.00	0.7500	1.9406	4,985,546.88	4,709.44	2,971.31	4,990,256.32	4,990,039.05	(217.27)
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	6,119.47	5,563.86	2,096,603.85	2,095,201.16	(1,402.69)
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	(68,562.52)	37,102.99	1,984,932.01	1,983,406.15	(1,525.86)
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	8,137.27	10,280.06	3,477,102.11	3,475,937.50	(1,164.61)
Subtotal for TREASURY BOND - ME:							17,045,000.00	2.0097	1.9678	17,088,568.76	(41,799.24)	68,900.56	17,046,769.52	17,042,240.13	(4,529.39)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
Subtotal for U. S. TREASURIES:							34,075,000.00	1.0761	1.9442	34,045,745.73	(39,688.71)	113,188.87	34,006,057.02	34,042,381.61	36,324.59
Total 283-John Wayne Airport :							51,288,518.31	0.8241	1.9662	51,135,132.95	(30,735.58)	162,324.00	51,148,724.16	51,189,798.41	41,074.25
Net Asset Value (NAV):														1.000803	
505-Foothill Rnch 87-4 DS															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
BAYERISCHE LANDESBK GIRO /															
26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	1,081,500.00	1,081,500.00	0.00
Subtotal for BAYERISCHE LANDESBK-REPO:							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	1,081,500.00	1,081,500.00	0.00
Subtotal for REPURCHASE AGREEMENTS:							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	1,081,500.00	1,081,500.00	0.00
Total 505-Foothill Rnch 87-4 DS :							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	30,918.88	1,081,500.00	1,081,500.00	0.00
Net Asset Value (NAV):														1.000000	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	8/1/18				NR		32,308.68		1.7222	32,308.68	0.00	0.00	32,308.68	32,308.68	0.00
Subtotal for FUNDS:							32,308.68		1.7222	32,308.68	0.00	0.00	32,308.68	32,308.68	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	7.20	434.46	383,232.35	380,664.90	(2,567.45)
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	129.74	2,076.39	1,997,709.74	1,942,540.00	(55,169.74)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(26,017.54)	19,791.67	1,976,660.96	1,905,585.00	(71,075.96)
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	164.67	4,635.56	1,996,744.67	1,907,060.00	(89,684.67)
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	(22,291.13)	38,250.00	2,065,870.87	2,025,862.50	(40,008.37)
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	(20,210.28)	5,555.56	2,676,909.72	2,646,070.00	(30,839.72)
FED FARM CR BK / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	215.66	259.25	246,594.11	238,476.00	(8,118.11)
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	90.06	1,057.42	143,413.59	139,867.56	(3,546.03)
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	(0.57)	5,955.56	500,023.17	485,895.00	(14,128.17)
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	(785.19)	1,102.85	296,757.23	283,769.11	(12,988.12)
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	948.35	27,565.00	1,964,408.35	1,936,640.00	(27,768.35)
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	(3,163.12)	19,332.78	2,144,456.88	2,092,800.00	(51,656.88)
Subtotal for GOVT AGENCY-FIX-30/360:							14,550,000.00	4.3624	3.1476	16,463,693.79	(70,912.15)	126,016.50	16,392,781.64	15,985,230.07	(407,551.57)
Subtotal for GOVERNMENT AGENCY:							14,550,000.00	4.3624	3.1476	16,463,693.79	(70,912.15)	126,016.50	16,392,781.64	15,985,230.07	(407,551.57)
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	(7,093.00)	26,104.97	1,824,606.22	1,807,148.45	(17,457.78)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(7,093.00)	26,104.97	1,824,606.22	1,807,148.45	(17,457.78)
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	4,853.14	20,759.67	1,912,978.14	1,894,218.76	(18,759.38)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	4,853.14	20,759.67	1,912,978.14	1,894,218.76	(18,759.38)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(2,239.86)	46,864.64	3,737,584.36	3,701,367.21	(36,217.16)
Total 650-CCCD SERIES 2017E :							18,082,308.68	4.1323	3.0901	20,235,826.69	(73,152.01)	172,881.14	20,162,674.68	19,718,905.96	(443,768.72)
Net Asset Value (NAV):														0.977991	

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	(55,584.02)	29,531.25	3,510,180.98	3,492,265.00	(17,915.98)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 06-Aug-2018 10:02 am
Print Date: 06-Aug-2018
As at date: 06-Aug-2018

Page 5 of 5
User: LDR1

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	NR	3,500,000.00	1.6250	1.4650	3,520,986.46	(16,274.29)	7,425.35	3,504,712.17	3,476,375.00	(28,337.17)
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	(668.33)	1,498.61	3,320,327.67	3,272,922.40	(47,405.27)
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	(4,897.48)	355.83	3,503,252.90	3,441,690.00	(61,562.90)
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	8,685.55	10,329.86	3,488,805.55	3,359,912.50	(128,893.05)
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	2,951.73	5,055.56	3,493,267.23	3,402,070.00	(91,197.23)
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	(1,292.94)	11,147.50	3,492,779.46	3,476,476.50	(16,302.96)
Subtotal for GOVT AGENCY-FIX-30/360:							24,250,000.00	1.9205	1.7793	24,380,405.74	(67,079.78)	65,343.96	24,313,325.96	23,921,711.40	(391,614.56)
Subtotal for GOVERNMENT AGENCY:							24,250,000.00	1.9205	1.7793	24,380,405.74	(67,079.78)	65,343.96	24,313,325.96	23,921,711.40	(391,614.56)
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	10,148.64	130.77	3,489,829.11	3,385,019.54	(104,809.57)
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	3,205.56	5,326.09	3,487,619.62	3,362,324.21	(125,295.41)
US TREASURY N/B / BANK OF AMERICA															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	6,160.77	17,690.22	3,452,430.30	3,384,472.67	(67,957.64)
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.7083	1.8936	10,410,364.06	19,514.97	23,147.08	10,429,879.03	10,131,816.42	(298,062.62)
Subtotal for U. S. TREASURIES:							10,500,000.00	1.7083	1.8936	10,410,364.06	19,514.97	23,147.08	10,429,879.03	10,131,816.42	(298,062.62)
Total 650-Fountain Valley SD40 :							34,750,000.00	1.8564	1.8138	34,790,769.80	(47,564.81)	88,491.04	34,743,204.99	34,053,527.82	(689,677.17)
Net Asset Value (NAV):														0.980149	
Total Investments:							105,202,326.99	1.7890	2.0888	107,243,229.44	(151,452.40)	454,615.06	107,136,103.83	106,043,732.18	(1,092,371.65)

Report Parameters

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

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & P	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	1.53%	\$ 101,683.63	\$ 101,683.63	\$ 129.79
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	69,587.00	-
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	292,274.22	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TREASURY BOND	06/01/95	11/15/18	US TREASURY BOND	912810EB0	Aaa	N/R	AAA	9.00%	2,558,237.10	2,293,440.24	42,168.75
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.46%	1,012,649.68	1,012,649.68	1,292.33
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.71%	3,669,036.26	3,669,036.26	5,523.62
COMMUNITY FACILITIES DISTRICTS													
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.71%	10,693,368.54	10,693,368.54	14,182.84
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.31%	1,114,990.51	1,114,990.51	820.84
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.71%	11,801,266.87	11,801,266.87	11,592.96
2016-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	1.79%	53,457,304.53	53,457,304.53	81,426.81
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.31%	87,188,475.33	87,188,475.33	100,168.80
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.31%	2,419,030.56	2,419,030.56	467.42
ASSESSMENT DISTRICTS													
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.31%	1,581,187.35	1,581,187.35	1,816.47
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO	825252570	Aaa-mf	AAAm	AAAmf	1.76%	89,528.06	89,528.06	133.43
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmf	1.29%	449,702.76	449,702.76	508.53
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.31%	1,531,012.32	1,531,012.32	1,758.85
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.71%	32,249.79	32,249.79	51.69
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.31%	1,566,426.95	1,566,426.95	1,799.54
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	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	AAAmf	1.31%	833,288.78	833,288.78	957.29
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	* 9AMMF05B2	A1	AA-	AA	0.30%	3,759,418.22	3,759,418.22	952.72
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmf	1.78%	5,497,926.63	5,497,926.63	8,282.58
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET	06/22/00	09/01/21	FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.44%	2,349.29	2,349.29	2.81
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY			FANNIE MAE	31364KQH6	Aaa	N/R	AAA	0.00%	21,491,472.17	46,622,919.03	-
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.71%	6,152.54	6,152.54	4,762.03
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.46%	69,842.04	69,842.04	12.46
TOTAL OF INVESTMENTS WITH TRUSTEES											<u>\$ 210,980,981.76</u>	<u>\$ 236,155,111.86</u>	<u>\$ 278,812.56</u>

* 9AMMF05B2 is an US Bank internal identifier.

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

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.44%	\$ 2,349.29	\$ 2,349.29	\$ 2.81
FEDERATED US TREASURY CASH RESERVES			60934N674	1.53%	101,683.63	101,683.63	129.79
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.31%	96,234,411.80	96,234,411.80	107,789.21
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.46%	1,082,491.72	1,082,491.72	1,304.79
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.71%	26,202,074.73	26,202,074.73	36,113.14
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.29%	449,702.76	449,702.76	508.53
INVESCO STIT TREASURY PORTFOLIO			825252570	1.76%	89,528.06	89,528.06	133.43
US BANK MONEY MARKET DEPOSIT ACCOUNT			9AMMF05B2 *	0.30%	3,759,418.22	3,759,418.22	952.72
FED GOVT OBLI FD-IS			60934N104	1.78%	5,497,926.63	5,497,926.63	8,282.58
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	1.79%	53,457,304.53	53,457,304.53	81,426.81
SUB-TOTAL MONEY MARKET FUNDS					<u>186,876,891.37</u>	<u>186,876,891.37</u>	<u>236,643.81</u>
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,293,440.24	42,168.75
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	69,587.00	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	292,274.22	-
SUB-TOTAL US TREASURIES					<u>2,612,618.22</u>	<u>2,655,301.46</u>	<u>42,168.75</u>
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	21,491,472.17	46,622,919.03	-
SUB-TOTAL US GOVERNMENT SECURITIES					<u>21,491,472.17</u>	<u>46,622,919.03</u>	<u>-</u>
TOTAL OF INVESTMENTS WITH TRUSTEES					<u>\$ 210,980,981.76</u>	<u>\$ 236,155,111.86</u>	<u>\$ 278,812.56</u>

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
Date: 08/02/2018

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2009A AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.77% 31846V567		\$ 74,627.29	\$ 74,627.29	\$ 150,833.33	\$ 150,833.33	\$ 239,856.25	\$ 239,856.25
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% Dated: 4/2/2018 Par Value: \$4,424,000.00 Discount \$25,143.01 Accrued Interest: \$10,999.20 CUSIP: 912828T42	9/30/2018	4,415,019.28	4,398,856.99				
		\$ 4,489,646.57	\$ 4,473,484.28	\$ 150,833.33	\$ 150,833.33	\$ 239,856.25	\$ 239,856.25
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.77% 31846V567		\$ 93,009.98	\$ 93,009.98	\$ 570,416.67	\$ 570,416.67	\$ 384,900.00	\$ 384,900.00
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% Dated: 4/2/2018 Par Value: \$6,536,000.00 Discount \$37,146.18 Accrued Interest: \$16,249.20 CUSIP: 912828T42	9/30/2018	6,522,731.92	6,498,853.82				
		\$ 6,615,741.90	\$ 6,591,863.80	\$ 570,416.67	\$ 570,416.67	\$ 384,900.00	\$ 384,900.00
<u>WELLS FARGO BANK</u>							
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	\$ 2,199,480.25	\$ 2,199,480.25				

(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 July 31, 2018

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	10/31/18	2.10%	NR	\$ 118,448,000	Extended Fund*	\$ 118,448,000	\$ 118,649,362
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	118,448,000	Extended Fund*	118,448,000	118,893,364
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	119,102,838
					<u>\$ 355,345,000</u>		<u>\$ 355,345,000</u>	<u>\$ 356,645,565</u>

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 47.86%

Orange County Educational Investment Pool – 52.14%

**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

<u>Temporary Transfer-from OCEIP</u>	<u>Transfer Date</u>	<u>Maturity</u>	<u>Int Rate*</u>	<u>Original Amount</u>		<u>Principal Paydown</u>	<u>Principal Outstanding</u>
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.

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Fund: County Money Mkt Fnd												
951820	FHLB DISC CORP	/UBS	AGDN	7/2/2018	7/2/2018	MAT	1.6400 / 1.6462	(15,000,000.00)	(14,943,283.33)	0.00	(56,716.67)	15,000,000.00
965299	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	7/5/2018	7/2/2018	PURC	1.8500 / 1.8503	8,200,000.00	8,198,735.83	0.00	0.00	(8,198,735.83)
965611	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	7/27/2018	7/3/2018	PURC	1.8700 / 1.8723	5,000,000.00	4,993,766.67	0.00	0.00	(4,993,766.67)
965612	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	7/27/2018	7/3/2018	PURC	1.8800 / 1.8824	2,800,000.00	2,796,490.67	0.00	0.00	(2,796,490.67)
965613	FHLB DISC CORP	/UBS	AGDN	7/9/2018	7/3/2018	PURC	1.8500 / 1.8506	4,200,000.00	4,198,705.00	0.00	0.00	(4,198,705.00)
946472	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	7/5/2018	7/5/2018	MAT	1.6930 / 1.7025	(5,000,000.00)	(4,972,018.47)	0.00	(27,981.53)	5,000,000.00
965299	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	7/5/2018	7/5/2018	MAT	1.8500 / 1.8503	(8,200,000.00)	(8,198,735.83)	0.00	(1,264.17)	8,200,000.00
951819	FHLB DISC CORP	/TD SECURITIES	AGDN	7/6/2018	7/6/2018	MAT	1.7100 / 1.7171	(20,000,000.00)	(19,917,350.00)	0.00	(82,650.00)	20,000,000.00
957591	FHLB DISC CORP	/TD SECURITIES	AGDN	7/6/2018	7/6/2018	MAT	1.8100 / 1.8147	(9,000,000.00)	(8,976,470.00)	0.00	(23,530.00)	9,000,000.00
965857	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	7/12/2018	7/6/2018	PURC	1.8300 / 1.8306	1,500,000.00	1,499,542.50	0.00	0.00	(1,499,542.50)
965613	FHLB DISC CORP	/UBS	AGDN	7/9/2018	7/9/2018	MAT	1.8500 / 1.8506	(4,200,000.00)	(4,198,705.00)	0.00	(1,295.00)	4,200,000.00
966077	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	7/11/2018	7/9/2018	PURC	1.8200 / 1.8202	2,100,000.00	2,099,787.67	0.00	0.00	(2,099,787.67)
952047	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	7/11/2018	7/11/2018	MAT	1.7240 / 1.7315	(10,000,000.00)	(9,956,421.11)	0.00	(43,578.89)	10,000,000.00
957895	FHLB DISC CORP	/FTN FINANCIAL	AGDN	7/11/2018	7/11/2018	MAT	1.8480 / 1.8533	(10,000,000.00)	(9,971,253.33)	0.00	(28,746.67)	10,000,000.00

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Fund: County Money Mkt Fnd												
966077	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8200 / 1.8202					
				7/11/2018	7/11/2018	MAT		(2,100,000.00)	(2,099,787.67)	0.00	(212.33)	2,100,000.00
966703	FHLB DISC CORP	/TD SECURITIES	AGDN				1.8300 / 1.8307					
				7/18/2018	7/11/2018	PURC		3,400,000.00	3,398,790.17	0.00	0.00	(3,398,790.17)
966704	FHLB DISC CORP	/RBC	AGDN				1.8100 / 1.8102					
				7/13/2018	7/11/2018	PURC		8,500,000.00	8,499,145.28	0.00	0.00	(8,499,145.28)
951539	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				1.7099 / 1.7176					
				7/12/2018	7/12/2018	MAT		(16,000,000.00)	(15,928,564.18)	0.00	(71,435.82)	16,000,000.00
952253	US TREASURY N/B	/DEUTSCHE	TBILL				1.7000 / 1.7073					
				7/12/2018	7/12/2018	MAT		(10,000,000.00)	(9,957,027.78)	0.00	(42,972.22)	10,000,000.00
965857	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8300 / 1.8306					
				7/12/2018	7/12/2018	MAT		(1,500,000.00)	(1,499,542.50)	0.00	(457.50)	1,500,000.00
966745	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.9100 / 1.9164					
				9/13/2018	7/12/2018	PURC		10,000,000.00	9,966,575.00	0.00	0.00	(9,966,575.00)
966746	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.8750 / 1.8796					
				8/28/2018	7/12/2018	PURC		10,000,000.00	9,975,520.83	0.00	0.00	(9,975,520.83)
966704	FHLB DISC CORP	/RBC	AGDN				1.8100 / 1.8102					
				7/13/2018	7/13/2018	MAT		(8,500,000.00)	(8,499,145.28)	0.00	(854.72)	8,500,000.00
967130	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9180 / 1.9237					
				9/7/2018	7/13/2018	PURC		10,000,000.00	9,970,164.44	0.00	0.00	(9,970,164.44)
909905	JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN				5.1500 / 1.3784					
				7/15/2018	7/15/2018	INT		0.00	0.00	0.00	(64,375.00)	64,375.00
				7/15/2018	7/15/2018	MAT		(2,500,000.00)	(2,592,289.08)	0.00	92,289.08	2,500,000.00
951349	FNMA DISCOUNT	/FTN FINANCIAL	AGDN				1.6700 / 1.6779					
				7/17/2018	7/17/2018	MAT		(15,000,000.00)	(14,929,025.00)	0.00	(70,975.00)	15,000,000.00
955345	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				1.7500 / 1.7567					
				7/18/2018	7/18/2018	MAT		(5,000,000.00)	(4,981,041.67)	0.00	(18,958.33)	5,000,000.00
955810	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				0.7500 / 1.8003					

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Fund: County Money Mkt Fnd												
				7/18/2018	7/18/2018	INT		0.00	0.00	0.00	(16,912.50)	16,912.50
				7/18/2018	7/18/2018	MAT		(4,510,000.00)	(4,499,906.62)	0.00	(10,093.38)	4,510,000.00
966703	FHLB DISC CORP	/TD SECURITIES	AGDN				1.8300 / 1.8307					
				7/18/2018	7/18/2018	MAT		(3,400,000.00)	(3,398,790.17)	0.00	(1,209.83)	3,400,000.00
946471	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.7430 / 1.7543					
				7/19/2018	7/19/2018	MAT		(5,000,000.00)	(4,967,802.92)	0.00	(32,197.08)	5,000,000.00
956724	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.7900 / 1.7964					
				7/20/2018	7/20/2018	MAT		(2,700,000.00)	(2,690,334.00)	0.00	(9,666.00)	2,700,000.00
968544	FNMA DISCOUNT	/DEUTSCHE	AGDN				1.8800 / 1.8851					
				9/13/2018	7/23/2018	PURC		5,000,000.00	4,986,422.22	0.00	0.00	(4,986,422.22)
948846	FHLB DISC CORP	/TD SECURITIES	AGDN				1.8750 / 1.8873					
				7/25/2018	7/25/2018	MAT		(5,000,000.00)	(4,967,447.92)	0.00	(32,552.08)	5,000,000.00
955814	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8000 / 1.8075					
				7/25/2018	7/25/2018	MAT		(1,900,000.00)	(1,892,115.00)	0.00	(7,885.00)	1,900,000.00
968900	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO.	AGDN				2.0000 / 2.0135					
				11/23/2018	7/25/2018	PURC		6,000,000.00	5,959,666.67	0.00	0.00	(5,959,666.67)
968908	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				1.9200 / 1.9278					
				10/9/2018	7/25/2018	PURC		10,000,000.00	9,959,466.67	0.00	0.00	(9,959,466.67)
968911	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9100 / 1.9157					
				9/19/2018	7/25/2018	PURC		10,000,000.00	9,970,288.89	0.00	0.00	(9,970,288.89)
968912	FANNIE MAE	/GREAT PACIFIC SECURITIES	AGNF1				0.8750 / 2.5043					
				8/2/2019	7/25/2018	PURC		1,350,000.00	1,327,995.00	5,676.56	0.00	(1,333,671.56)
968913	JOHNSON & JOHNSON	/CASTLE OAK SECURITIES	MTN				1.6500 / 2.1502					
				12/5/2018	7/25/2018	PURC		6,000,000.00	5,988,072.00	13,750.00	0.00	(6,001,822.00)
952741	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.7060 / 1.7142					
				7/26/2018	7/26/2018	MAT		(30,000,000.00)	(29,856,411.67)	0.00	19,856,411.67	10,000,000.00
955561	FREDDIE DISCOUNT	/Mizuho Securities USA Inc	AGDN				1.7900 / 1.7976					

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Fund: County Money Mkt Fnd												
955562	FREDDIE DISCOUNT	/DEUTSCHE	AGDN	7/26/2018	7/26/2018	MAT	1.7600 / 1.7673	(5,000,000.00)	(4,978,868.06)	0.00	(21,131.94)	5,000,000.00
958169	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	7/26/2018	7/26/2018	MAT	1.8600 / 1.8668	(5,000,000.00)	(4,979,222.22)	0.00	(20,777.78)	5,000,000.00
969133	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN	7/26/2018	7/26/2018	MAT	1.9200 / 1.9277	(15,000,000.00)	(14,945,750.00)	0.00	(54,250.00)	15,000,000.00
969134	FHLB DISC CORP	/DEUTSCHE	AGDN	10/9/2018	7/26/2018	PURC	1.8750 / 1.8765	10,000,000.00	9,960,000.00	0.00	0.00	(9,960,000.00)
969135	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	8/10/2018	7/26/2018	PURC	1.8600 / 1.8613	6,100,000.00	6,095,234.38	0.00	0.00	(6,095,234.38)
951348	FNMA DISCOUNT	/DEUTSCHE	AGDN	8/8/2018	7/26/2018	PURC	1.6800 / 1.6888	6,000,000.00	5,995,970.00	0.00	0.00	(5,995,970.00)
954817	FHLB DISC CORP	/FTN FINANCIAL	AGDN	7/27/2018	7/27/2018	MAT	1.8520 / 1.8607	(40,000,000.00)	(39,790,933.33)	0.00	(209,066.67)	40,000,000.00
954818	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	7/27/2018	7/27/2018	MAT	1.8520 / 1.8607	(20,000,000.00)	(19,906,371.11)	0.00	(93,628.89)	20,000,000.00
957385	FREDDIE MAC	/BNY Mellon Capital Market	AGNF1	7/27/2018	7/27/2018	MAT	0.8500 / 1.8501	(10,000,000.00)	(9,953,185.56)	0.00	(46,814.44)	10,000,000.00
				7/27/2018	7/27/2018	INT		0.00	0.00	0.00	(21,250.00)	21,250.00
960653	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	7/27/2018	7/27/2018	MAT	1.8720 / 1.8772	(5,000,000.00)	(4,989,595.00)	0.00	(10,405.00)	5,000,000.00
961972	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	7/27/2018	7/27/2018	MAT	1.8610 / 1.8653	(10,000,000.00)	(9,972,440.00)	0.00	(27,560.00)	10,000,000.00
961973	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	7/27/2018	7/27/2018	MAT	1.8700 / 1.8744	(4,100,000.00)	(4,090,462.38)	0.00	(9,537.62)	4,100,000.00
				7/27/2018	7/27/2018	MAT		(7,100,000.00)	(7,083,403.75)	0.00	(16,596.25)	7,100,000.00

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Fund: County Money Mkt Fnd												
962486	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8800 / 1.8842					
				7/27/2018	7/27/2018	MAT		(25,000,000.00)	(24,943,861.11)	0.00	(56,138.89)	25,000,000.00
962731	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8800 / 1.8841					
				7/27/2018	7/27/2018	MAT		(1,800,000.00)	(1,796,052.00)	0.00	(3,948.00)	1,800,000.00
963101	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.8300 / 1.8335					
				7/27/2018	7/27/2018	MAT		(15,000,000.00)	(14,971,025.00)	0.00	(28,975.00)	15,000,000.00
965023	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.8460 / 1.8487					
				7/27/2018	7/27/2018	MAT		(15,000,000.00)	(14,978,463.33)	0.00	(21,536.67)	15,000,000.00
965611	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8700 / 1.8723					
				7/27/2018	7/27/2018	MAT		(5,000,000.00)	(4,993,766.67)	0.00	(6,233.33)	5,000,000.00
965612	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.8800 / 1.8824					
				7/27/2018	7/27/2018	MAT		(2,800,000.00)	(2,796,490.67)	0.00	(3,509.33)	2,800,000.00
969322	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.9700 / 1.9811					
				11/6/2018	7/27/2018	PURC		4,000,000.00	3,977,673.33	0.00	0.00	(3,977,673.33)
969333	FHLB DISC CORP	/DEUTSCHE	AGDN				1.8200 / 1.8203					
				7/30/2018	7/27/2018	PURC		50,000,000.00	49,992,416.65	0.00	0.00	(49,992,416.67)
969334	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.8200 / 1.8203					
				7/30/2018	7/27/2018	PURC		50,000,000.00	49,992,416.65	0.00	0.00	(49,992,416.67)
969335	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.8200 / 1.8203					
				7/30/2018	7/27/2018	PURC		50,000,000.00	49,992,416.65	0.00	0.00	(49,992,416.67)
954417	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.8600 / 1.8693					
				7/30/2018	7/30/2018	MAT		(10,000,000.00)	(9,950,400.00)	0.00	(49,600.00)	10,000,000.00
955120	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.8070 / 1.8153					

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Fund: County Money Mkt Fnd												
957589	FHLB DISC CORP	/DEUTSCHE	AGDN	7/30/2018	7/30/2018	MAT	1.8300 / 1.8371	(25,000,000.00)	(24,885,807.64)	0.00	(114,192.36)	25,000,000.00
957894	FNMA DISCOUNT	/FTN FINANCIAL	AGDN	7/30/2018	7/30/2018	MAT	1.8300 / 1.8370	(20,000,000.00)	(19,922,733.33)	0.00	(77,266.67)	20,000,000.00
958170	FHLB DISC CORP	/FTN FINANCIAL	AGDN	7/30/2018	7/30/2018	MAT	1.8500 / 1.8571	(15,000,000.00)	(14,942,812.50)	0.00	(57,187.50)	15,000,000.00
969333	FHLB DISC CORP	/DEUTSCHE	AGDN	7/30/2018	7/30/2018	MAT	1.8200 / 1.8203	(10,000,000.00)	(9,961,972.22)	0.00	(38,027.78)	10,000,000.00
969334	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	7/30/2018	7/30/2018	MAT	1.8200 / 1.8203	(50,000,000.00)	(49,992,416.67)	0.00	(7,583.33)	50,000,000.00
969335	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	7/30/2018	7/30/2018	MAT	1.8200 / 1.8203	(50,000,000.00)	(49,992,416.67)	0.00	(7,583.33)	50,000,000.00
948338	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	7/30/2018	7/30/2018	MAT	1.3750 / 1.8854	(50,000,000.00)	(49,992,416.67)	0.00	(7,583.33)	50,000,000.00
949536	US TREASURY N/B	/DEUTSCHE	TRBDME	7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(68,750.00)	68,750.00
				7/31/2018	7/31/2018	MAT	1.3750 / 1.8455	(10,000,000.00)	(9,981,250.00)	0.00	(18,750.00)	10,000,000.00
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(68,750.00)	68,750.00
951541	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	7/31/2018	7/31/2018	MAT	1.3750 / 1.7605	(10,000,000.00)	(9,983,593.75)	0.00	(16,406.25)	10,000,000.00
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(20,625.00)	20,625.00
				7/31/2018	7/31/2018	MAT		(3,000,000.00)	(2,996,367.19)	0.00	(3,632.81)	3,000,000.00
956941	US TREASURY N/B	/DEUTSCHE	TRBDME	7/31/2018	7/31/2018	INT	1.3750 / 1.8529	0.00	0.00	0.00	(41,250.00)	41,250.00
				7/31/2018	7/31/2018	MAT		(6,000,000.00)	(5,993,437.50)	0.00	(6,562.50)	6,000,000.00
969939	BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTN				1.3000 / 2.5461					
969943	FHLB DISC CORP	/MORGAN STANLEY	AGDN	8/15/2019	7/31/2018	PURC	1.7400 / 1.7401	1,633,000.00	1,612,148.86	9,788.93	0.00	(1,621,937.79)
969944	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	8/1/2018	7/31/2018	PURC	1.7700 / 1.7701	50,000,000.00	49,997,583.35	0.00	0.00	(49,997,583.33)

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Fund:		County Money Mkt Fnd										
	969947 FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/1/2018	7/31/2018	PURC	1.7700 / 1.7701	50,000,000.00	49,997,541.65	0.00	0.00	(49,997,541.67)
				8/1/2018	7/31/2018	PURC		15,000,000.00	14,999,262.50	0.00	0.00	(14,999,262.50)
Sub Total:								(242,527,000.00)	(241,257,183.33)	29,215.49	18,047,070.35	223,180,897.42
Fund:		Extended Fund										
	965298 FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				3.3750 / 2.6206					
				6/12/2020	7/2/2018	PURC		13,470,000.00	13,661,274.00	25,256.25	0.00	(13,686,530.25)
	965300 WAL-MART STORES INC	/CITIGROUP GLOBAL MARKETS	MTN				2.8500 / 2.7468					
				6/23/2020	7/2/2018	PURC		500,000.00	500,985.00	197.92	0.00	(501,182.92)
	965301 FHLB DISC CORP	/UBS	AGDN				1.8300 / 1.8301					
				7/3/2018	7/2/2018	PURC		50,000,000.00	49,997,458.35	0.00	0.00	(49,997,458.33)
	965302 FHLB DISC CORP	/DEUTSCHE	AGDN				1.8300 / 1.8301					
				7/3/2018	7/2/2018	PURC		22,000,000.00	21,998,881.67	0.00	0.00	(21,998,881.67)
	965306 WAL-MART STORES INC	/BANK OF AMERICA	MTN				1.7500 / 2.6105					
				10/9/2019	7/2/2018	PURC		15,000,000.00	14,839,650.00	60,520.83	0.00	(14,900,170.83)
	965301 FHLB DISC CORP	/UBS	AGDN				1.8300 / 1.8301					
				7/3/2018	7/3/2018	MAT		(50,000,000.00)	(49,997,458.33)	0.00	(2,541.67)	50,000,000.00
	965302 FHLB DISC CORP	/DEUTSCHE	AGDN				1.8300 / 1.8301					
				7/3/2018	7/3/2018	MAT		(22,000,000.00)	(21,998,881.67)	0.00	(1,118.33)	22,000,000.00
	965614 FED HM LN BK BD	/FTN FINANCIAL	AGNF1				3.3750 / 2.6164					
				6/12/2020	7/3/2018	PURC		20,000,000.00	20,285,200.00	39,375.00	0.00	(20,324,575.00)
	965615 FED HM LN BK BD	/FTN FINANCIAL	AGNF1				3.6250 / 2.7261					
				6/11/2021	7/3/2018	PURC		15,000,000.00	15,378,150.00	33,229.17	0.00	(15,411,379.17)
	965616 FED HM LN BK BD	/MORGAN STANLEY	AGNF1				3.3750 / 2.6164					
				6/12/2020	7/3/2018	PURC		20,000,000.00	20,285,200.00	39,375.00	0.00	(20,324,575.00)
	965617 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.3750 / 2.6164					
				6/12/2020	7/3/2018	PURC		11,050,000.00	11,207,573.00	21,754.69	0.00	(11,229,327.69)
	965820 FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.7000 / 2.7357					
				7/2/2021	7/5/2018	PURC		28,044,000.00	28,015,395.12	6,309.90	0.00	(28,021,705.02)
	965856 APPLE INC.	/UBS FINANCIAL	MTN				2.8500 / 2.9125					

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Fund:	Extended Fund											
965858	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	5/6/2021	7/6/2018	PURC	3.6250 / 2.7359	5,000,000.00	4,991,450.00	23,750.00	0.00	(5,015,200.00)
965859	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	6/11/2021	7/6/2018	PURC	3.6250 / 2.7359	16,110,000.00	16,510,494.60	40,554.69	0.00	(16,551,049.29)
955348	FED FARM CR BK	/FTN FINANCIAL	AGNF1	6/11/2021	7/6/2018	PURC	1.9500 / 2.5165	20,000,000.00	20,497,200.00	50,347.22	0.00	(20,547,547.22)
908718	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	1/10/2020	7/10/2018	INT	1.4600 / 1.4906	0.00	0.00	0.00	(219,813.75)	219,813.75
858841	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1	7/12/2019	7/12/2018	INT	0.8250 / 0.8428	0.00	0.00	0.00	(109,500.00)	109,500.00
831817	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME	7/13/2018	7/13/2018	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
				7/13/2018	7/13/2018	MAT		(50,000,000.00)	(49,983,482.65)	0.00	(16,517.35)	50,000,000.00
							1.1250 / 1.0824					
834720	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	1/15/2019	7/15/2018	INT	1.1250 / 0.9184	0.00	0.00	0.00	(180,000.00)	180,000.00
866583	JOHNSON & JOHNSON	/TD SECURITIES	MTN	1/15/2019	7/15/2018	INT	5.1500 / 1.1044	0.00	0.00	0.00	(150,750.00)	150,750.00
874919	FED HM LN BK BD	/BANK OF AMERICA	AGNF1	7/15/2018	7/15/2018	INT		0.00	0.00	0.00	(412,000.00)	412,000.00
				7/15/2018	7/15/2018	MAT		(16,000,000.00)	(17,120,320.00)	0.00	1,120,320.00	16,000,000.00
							1.2500 / 1.2521					
874920	FED HM LN BK BD	/BANK OF AMERICA	AGNF1	1/16/2019	7/16/2018	INT	1.2500 / 1.2521	0.00	0.00	0.00	(125,000.00)	125,000.00
874921	FED HM LN BK BD	/BANK OF AMERICA	AGNF1	1/16/2019	7/16/2018	INT	1.2500 / 1.2521	0.00	0.00	0.00	(312,500.00)	312,500.00
				1/16/2019	7/16/2018	INT		0.00	0.00	0.00	(312,500.00)	312,500.00

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Fund:		Extended Fund										
874922	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				1.2500 / 1.2521					
				1/16/2019	7/16/2018	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
967363	FHLB DISC CORP	/JP MORGAN CHASE & CO.	AGDN				1.7800 / 1.7801					
				7/17/2018	7/16/2018	PURC		17,500,000.00	17,499,134.71	0.00	0.00	(17,499,134.72)
882759	FED HM LN BK BD	/DEUTSCHE	AGNF1				1.2500 / 1.3281					
				1/17/2019	7/17/2018	INT		0.00	0.00	0.00	(221,906.25)	221,906.25
882760	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				1.2500 / 1.3281					
				1/17/2019	7/17/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
883202	FREDDIE MAC	/JEFFERIES & COMPANY	AGNF1				1.5000 / 1.5496					
				1/17/2020	7/17/2018	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
967363	FHLB DISC CORP	/JP MORGAN CHASE & CO.	AGDN				1.7800 / 1.7801					
				7/17/2018	7/17/2018	MAT		(17,500,000.00)	(17,499,134.72)	0.00	(865.28)	17,500,000.00
967574	JOHNSON & JOHNSON	/BNY Mellon Capital Market	MTN				1.6500 / 2.7704					
				3/1/2021	7/17/2018	PURC		12,800,000.00	12,439,552.00	79,786.67	0.00	(12,519,338.67)
967575	WAL-MART STORES INC	/BNY Mellon Capital Market	MTN				4.2500 / 2.8664					
				4/15/2021	7/17/2018	PURC		4,000,000.00	4,144,920.00	43,444.44	0.00	(4,188,364.44)
967779	FREDDIE MAC	/BNY Mellon Capital Market	AGNF1				1.2500 / 2.5434					
				10/2/2019	7/18/2018	PURC		4,921,000.00	4,845,856.33	18,112.01	0.00	(4,863,968.34)
853062	FREDDIE MAC	/TD SECURITIES	AGNF1				0.8750 / 0.9571					
				7/19/2019	7/19/2018	INT		0.00	0.00	0.00	(109,375.00)	109,375.00
968044	FANNIE MAE	/FTN FINANCIAL	AGNF1				1.3500 / 2.6115					
				1/30/2020	7/19/2018	PURC		2,000,000.00	1,962,380.00	12,675.00	0.00	(1,975,055.00)
968047	FED FARM CR BK	/DEUTSCHE	AGNF1				2.7000 / 2.7203					
				1/19/2021	7/19/2018	PURC		5,000,000.00	4,997,562.95	0.00	0.00	(4,997,562.95)
968048	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7000 / 2.7203					
				1/19/2021	7/19/2018	PURC		5,000,000.00	4,997,562.95	0.00	0.00	(4,997,562.95)
968049	FED FARM CR BK	/DEUTSCHE	AGNF1				2.7000 / 2.7369					
				1/19/2021	7/19/2018	PURC		14,000,000.00	13,987,615.18	0.00	0.00	(13,987,615.18)
954198	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.4200 / 2.4404					

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Fund:	Extended Fund											
				1/24/2020	7/24/2018	INT		0.00	0.00	0.00	(181,500.00)	181,500.00
964762	FED HM LN BK BD	/CITI GLOBAL MARKETS	AGN FLOAT1				1.9410 / 1.8650					
				7/25/2018	7/25/2018	INT		0.00	0.00	0.00	(25,880.00)	25,880.00
				7/25/2018	7/25/2018	MAT		(16,000,000.00)	(16,000,907.04)	0.00	907.04	16,000,000.00
964763	FED HM LN BK BD	/CITI GLOBAL MARKETS	AGN FLOAT1				1.9410 / 1.8650					
				7/25/2018	7/25/2018	INT		0.00	0.00	0.00	(64,700.00)	64,700.00
				7/25/2018	7/25/2018	MAT		(40,000,000.00)	(40,002,267.60)	0.00	2,267.60	40,000,000.00
968916	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.8000 / 2.8779					
				7/18/2022	7/25/2018	PURC		12,400,000.00	12,363,878.18	6,751.11	0.00	(12,370,629.29)
968917	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7000 / 2.8142					
				4/9/2021	7/25/2018	PURC		10,980,000.00	10,947,718.80	13,176.00	0.00	(10,960,894.80)
968918	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.8000 / 2.8727					
				7/18/2022	7/25/2018	PURC		7,725,000.00	7,703,988.00	4,205.83	0.00	(7,708,193.83)
968919	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1				2.7000 / 2.7592					
				7/16/2021	7/25/2018	PURC		25,000,000.00	24,957,877.25	16,875.00	0.00	(24,974,752.25)
969137	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.7500 / 2.8846					
				6/10/2022	7/26/2018	PURC		5,500,000.00	5,472,830.00	31,930.56	0.00	(5,504,760.56)
960138	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				2.2500 / 2.5891					
				1/29/2021	7/29/2018	INT		0.00	0.00	0.00	(225,000.00)	225,000.00
794626	ROYAL BANK OF CANADA NY	/RBC	YCDSA				1.6930 / 1.6930					
				7/30/2018	7/30/2018	INT		0.00	0.00	0.00	(321,670.00)	321,670.00
				7/30/2018	7/30/2018	MAT		(38,000,000.00)	(38,000,000.00)	0.00	0.00	38,000,000.00
794627	ROYAL BANK OF CANADA NY	/RBC	YCDSA				1.6930 / 1.6930					
				7/30/2018	7/30/2018	INT		0.00	0.00	0.00	(423,250.00)	423,250.00
				7/30/2018	7/30/2018	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
912219	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.5000 / 1.6040					
				7/30/2020	7/30/2018	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
912220	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.5000 / 1.6040					

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Fund:		Extended Fund										
968044	FANNIE MAE	/FTN FINANCIAL	AGNF1	7/30/2020	7/30/2018	INT	1.3500 / 2.6115	0.00	0.00	0.00	(75,000.00)	75,000.00
969725	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1	1/30/2020	7/30/2018	INT	2.7000 / 2.7852	0.00	0.00	0.00	(13,500.00)	13,500.00
882927	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	4/9/2021	7/30/2018	PURC	1.6250 / 1.3476	25,000,000.00	24,945,500.00	39,375.00	0.00	(24,984,875.00)
926800	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME	7/31/2019	7/31/2018	INT	1.3750 / 1.5680	0.00	0.00	0.00	(406,250.00)	406,250.00
937824	COUNTY OF ORANGE	/	OCPOB2018M	7/31/2019	7/31/2018	INT	1.8810 / 1.8810	0.00	0.00	0.00	(343,750.00)	343,750.00
937826	COUNTY OF ORANGE	/	OCPOB2018	7/31/2018	7/31/2018	INT	2.1030 / 2.1039	0.00	0.00	0.00	(207,955.00)	207,955.00
937828	COUNTY OF ORANGE	/	OCPOB2018	7/31/2018	7/31/2018	MAT		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
937832	COUNTY OF ORANGE	/	OCPOB2018	10/31/2018	7/31/2018	INT	2.2030 / 2.2023	0.00	0.00	0.00	(1,376,948.13)	1,376,948.13
937832	COUNTY OF ORANGE	/	OCPOB2018	1/31/2019	7/31/2018	INT	2.2530 / 2.2536	0.00	0.00	0.00	(1,442,423.55)	1,442,423.55
939795	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	4/30/2019	7/31/2018	INT	2.0000 / 2.1554	0.00	0.00	0.00	(1,475,173.72)	1,475,173.72
940934	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	7/31/2020	7/31/2018	INT	2.0000 / 2.2507	0.00	0.00	0.00	(200,000.00)	200,000.00
969937	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	7/31/2020	7/31/2018	INT	3.6250 / 2.8490	0.00	0.00	0.00	(470,000.00)	470,000.00
969938	FED HM LN BK BD	/DEUTSCHE	AGNF1	6/11/2021	7/31/2018	PURC	3.6250 / 2.8431	10,000,000.00	10,210,700.00	50,347.22	0.00	(10,261,047.22)
969938	FED HM LN BK BD	/DEUTSCHE	AGNF1	6/11/2021	7/31/2018	PURC		20,000,000.00	20,424,670.20	100,694.44	0.00	(20,525,364.64)
Sub Total:								98,500,000.00	99,468,206.29	758,043.95	(9,285,143.39)	(90,941,106.83)

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Fund: Educational Money Mkt Fnd												
963780	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.8500 / 1.8510					
				7/2/2018	7/2/2018	MAT		(11,000,000.00)	(10,994,347.22)	0.00	(5,652.78)	11,000,000.00
965289	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				1.9300 / 1.9396					
				10/2/2018	7/2/2018	PURC		3,170,000.00	3,154,364.86	0.00	0.00	(3,154,364.86)
965303	US TREASURY N/B	/RBC	TBILL				1.8640 / 1.8677					
				8/9/2018	7/2/2018	PURC		10,000,000.00	9,980,324.44	0.00	0.00	(9,980,324.44)
965304	US TREASURY N/B	/RBC	TBILL				1.8500 / 1.8536					
				8/9/2018	7/2/2018	PURC		25,000,000.00	24,951,180.55	0.00	0.00	(24,951,180.56)
965305	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8600 / 1.8638					
				8/10/2018	7/2/2018	PURC		12,602,000.00	12,576,606.97	0.00	0.00	(12,576,606.97)
964465	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.7500 / 1.7505					
				7/3/2018	7/3/2018	MAT		(38,800,000.00)	(38,788,683.33)	0.00	(11,316.67)	38,800,000.00
965609	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.9100 / 1.9150					
				8/21/2018	7/3/2018	PURC		15,000,000.00	14,961,004.17	0.00	0.00	(14,961,004.17)
965610	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.9000 / 1.9048					
				8/20/2018	7/3/2018	PURC		10,000,000.00	9,974,666.67	0.00	0.00	(9,974,666.67)
965619	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.9300 / 1.9365					
				9/4/2018	7/3/2018	PURC		8,000,000.00	7,972,980.00	0.00	0.00	(7,972,980.00)
954414	US TREASURY N/B	/BNP PARIBAS	TBILL				1.7360 / 1.7420					
				7/5/2018	7/5/2018	MAT		(15,000,000.00)	(14,948,643.33)	0.00	(51,356.67)	15,000,000.00
956068	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				0.7000 / 1.8028					
				7/5/2018	7/5/2018	INT		0.00	0.00	0.00	(3,360.00)	3,360.00
				7/5/2018	7/5/2018	MAT		(960,000.00)	(958,156.80)	0.00	(1,843.20)	960,000.00
964463	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.7000 / 1.7006					
				7/5/2018	7/5/2018	MAT		(50,000,000.00)	(49,981,111.11)	0.00	(18,888.89)	50,000,000.00
965818	US TREASURY N/B	/TD SECURITIES	TBILL				1.9410 / 1.9506					
				10/4/2018	7/5/2018	PURC		10,000,000.00	9,950,935.80	0.00	0.00	(9,950,935.80)

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Fund: Educational Money Mkt Fnd												
965819	MICROSOFT CORP	/TD SECURITIES	MTN				4.2000 / 2.5109					
				6/1/2019	7/5/2018	PURC		4,074,000.00	4,135,150.74	16,160.20	0.00	(4,151,310.94)
957381	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				1.8000 / 1.8048					
				7/6/2018	7/6/2018	MAT		(15,000,000.00)	(14,960,250.00)	0.00	(39,750.00)	15,000,000.00
964466	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.7500 / 1.7508					
				7/6/2018	7/6/2018	MAT		(11,800,000.00)	(11,794,837.50)	0.00	(5,162.50)	11,800,000.00
964467	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8000 / 1.8008					
				7/6/2018	7/6/2018	MAT		(4,550,000.00)	(4,547,952.50)	0.00	(2,047.50)	4,550,000.00
954681	FED FARM CR BK	/FTN FINANCIAL	AGDN				1.7600 / 1.7664					
				7/9/2018	7/9/2018	MAT		(20,000,000.00)	(19,927,644.44)	0.00	(72,355.56)	20,000,000.00
957377	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.7900 / 1.7950					
				7/9/2018	7/9/2018	MAT		(50,000,000.00)	(49,860,777.78)	0.00	(139,222.22)	50,000,000.00
957378	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.7900 / 1.7950					
				7/9/2018	7/9/2018	MAT		(5,000,000.00)	(4,986,077.78)	0.00	(13,922.22)	5,000,000.00
966078	BERKSHIRE HATHAWAY INC	/TD SECURITIES	MTN				1.7000 / 2.4241					
				3/15/2019	7/9/2018	PURC		4,850,000.00	4,826,283.50	26,109.17	0.00	(4,852,392.67)
954674	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.7800 / 1.7866					
				7/10/2018	7/10/2018	MAT		(50,000,000.00)	(49,814,583.33)	0.00	(185,416.67)	50,000,000.00
958384	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8300 / 1.8349					
				7/10/2018	7/10/2018	MAT		(15,000,000.00)	(14,959,587.50)	0.00	(40,412.50)	15,000,000.00
958989	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				1.8550 / 1.8596					
				7/10/2018	7/10/2018	MAT		(5,000,000.00)	(4,987,633.33)	0.00	(12,366.67)	5,000,000.00

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Fund: Educational Money Mkt Fnd												
958990	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.8550 / 1.8596					
				7/10/2018	7/10/2018	MAT		(15,000,000.00)	(14,962,900.00)	0.00	(37,100.00)	15,000,000.00
960128	FHLB DISC CORP	/DEUTSCHE	AGDN				1.8000 / 1.8036					
				7/10/2018	7/10/2018	MAT		(10,000,000.00)	(9,980,000.00)	0.00	(20,000.00)	10,000,000.00
960130	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.8200 / 1.8237					
				7/10/2018	7/10/2018	MAT		(15,000,000.00)	(14,969,666.67)	0.00	(30,333.33)	15,000,000.00
957896	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.8550 / 1.8604					
				7/11/2018	7/11/2018	MAT		(10,000,000.00)	(9,971,144.44)	0.00	(28,855.56)	10,000,000.00
959189	FREDDIE MAC	/DEUTSCHE	AGNFI				0.8000 / 1.8305					
				7/11/2018	7/11/2018	INT		0.00	0.00	0.00	(12,000.00)	12,000.00
				7/11/2018	7/11/2018	MAT		(3,000,000.00)	(2,995,800.00)	0.00	(4,200.00)	3,000,000.00
959862	FREDDIE MAC	/CASTLE OAK SECURITIES	AGNFI				0.8000 / 1.8207					
				7/11/2018	7/11/2018	INT		0.00	0.00	0.00	(14,000.00)	14,000.00
				7/11/2018	7/11/2018	MAT		(3,500,000.00)	(3,495,740.50)	0.00	(4,259.50)	3,500,000.00
953004	FED FARM CR BK	/FTN FINANCIAL	AGDN				1.7400 / 1.7473					
				7/12/2018	7/12/2018	MAT		(15,000,000.00)	(14,937,650.00)	0.00	(62,350.00)	15,000,000.00
958383	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.8540 / 1.8594					
				7/13/2018	7/13/2018	MAT		(10,000,000.00)	(9,971,160.00)	0.00	(28,840.00)	10,000,000.00
958766	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8600 / 1.8650					
				7/13/2018	7/13/2018	MAT		(13,000,000.00)	(12,965,073.33)	0.00	(34,926.67)	13,000,000.00
958991	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8900 / 1.8951					
				7/13/2018	7/13/2018	MAT		(500,000.00)	(498,661.25)	0.00	(1,338.75)	500,000.00
959857	FHLB DISC CORP	/TD SECURITIES	AGDN				1.8300 / 1.8341					
				7/13/2018	7/13/2018	MAT		(9,000,000.00)	(8,979,870.00)	0.00	(20,130.00)	9,000,000.00
959860	FANNIE MAE	/CASTLE OAK SECURITIES	AGNFI				0.9000 / 1.8302					
				7/13/2018	7/13/2018	INT		0.00	0.00	0.00	(11,250.00)	11,250.00
				7/13/2018	7/13/2018	MAT		(2,500,000.00)	(2,497,082.50)	0.00	(2,917.50)	2,500,000.00

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Fund: Educational Money Mkt Fnd												
909906	JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN				5.1500 / 1.3784					
				7/15/2018	7/15/2018	INT		0.00	0.00	0.00	(64,375.00)	64,375.00
				7/15/2018	7/15/2018	MAT		(2,500,000.00)	(2,592,289.08)	0.00	92,289.08	2,500,000.00
918492	JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN				5.1500 / 1.3647					
				7/15/2018	7/15/2018	INT		0.00	0.00	0.00	(51,500.00)	51,500.00
				7/15/2018	7/15/2018	MAT		(2,000,000.00)	(2,063,311.04)	0.00	63,311.04	2,000,000.00
960127	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				0.8750 / 1.8767					
				7/15/2018	7/15/2018	INT		0.00	0.00	0.00	(65,625.00)	65,625.00
				7/15/2018	7/15/2018	MAT		(15,000,000.00)	(14,981,250.00)	0.00	(18,750.00)	15,000,000.00
960131	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				0.8750 / 1.8453					
				7/15/2018	7/15/2018	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
				7/15/2018	7/15/2018	MAT		(50,000,000.00)	(49,939,453.10)	0.00	(60,546.90)	50,000,000.00
963099	JOHNSON & JOHNSON	/CITIGROUP GLOBAL MARKETS	MTN				5.1500 / 2.3114					
				7/15/2018	7/15/2018	INT		0.00	0.00	0.00	(9,656.25)	9,656.25
				7/15/2018	7/15/2018	MAT		(375,000.00)	(375,753.75)	0.00	753.75	375,000.00
953252	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.7800 / 1.7879					
				7/16/2018	7/16/2018	MAT		(8,000,000.00)	(7,964,795.56)	0.00	(35,204.44)	8,000,000.00
967355	US TREASURY N/B	/TD SECURITIES	TBILL				1.8300 / 1.8303					
				7/19/2018	7/16/2018	PURC		50,000,000.00	49,992,375.00	0.00	0.00	(49,992,375.00)
967356	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.8250 / 1.8253					
				7/19/2018	7/16/2018	PURC		50,000,000.00	49,992,395.85	0.00	0.00	(49,992,395.83)
967357	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8200 / 1.8202					
				7/18/2018	7/16/2018	PURC		20,840,000.00	20,837,892.85	0.00	0.00	(20,837,892.84)
954685	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGN FLOAT1				2.1228 / 1.8400					
				7/17/2018	7/17/2018	INT		0.00	0.00	0.00	(39,171.74)	39,171.74
				7/17/2018	7/17/2018	MAT		(7,300,000.00)	(7,304,666.67)	0.00	4,666.67	7,300,000.00

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Fund: Educational Money Mkt Fnd												
953251	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.7860 / 1.7941					
				7/18/2018	7/18/2018	MAT		(15,000,000.00)	(14,932,280.83)	0.00	(67,719.17)	15,000,000.00
964464	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8000 / 1.8019					
				7/18/2018	7/18/2018	MAT		(17,060,000.00)	(17,042,087.00)	0.00	(17,913.00)	17,060,000.00
967357	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8200 / 1.8202					
				7/18/2018	7/18/2018	MAT		(20,840,000.00)	(20,837,892.84)	0.00	(2,107.16)	20,840,000.00
967775	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.7500 / 1.9234					
				8/31/2018	7/18/2018	PURC		50,000,000.00	49,929,687.50	142,663.04	0.00	(50,072,350.54)
967777	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.9100 / 1.9152					
				9/7/2018	7/18/2018	PURC		25,000,000.00	24,932,354.18	0.00	0.00	(24,932,354.17)
967778	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT1				2.3047 / 1.9344					
				9/18/2018	7/18/2018	PURC		3,800,000.00	3,802,391.15	7,298.19	0.00	(3,809,689.34)
953526	US TREASURY N/B	/BNP PARIBAS	TBILL				1.7500 / 1.7578					
				7/19/2018	7/19/2018	MAT		(15,000,000.00)	(14,933,645.85)	0.00	(66,354.15)	15,000,000.00
959603	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.7695 / 1.7739					
				7/19/2018	7/19/2018	MAT		(25,000,000.00)	(24,937,330.21)	0.00	(62,669.79)	25,000,000.00
964755	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				0.8750 / 2.3952					
				7/19/2019	7/19/2018	INT		0.00	0.00	0.00	(5,468.75)	5,468.75
967355	US TREASURY N/B	/TD SECURITIES	TBILL				1.8300 / 1.8303					
				7/19/2018	7/19/2018	MAT		(50,000,000.00)	(49,992,375.00)	0.00	(7,625.00)	50,000,000.00
967356	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.8250 / 1.8253					
				7/19/2018	7/19/2018	MAT		(50,000,000.00)	(49,992,395.83)	0.00	(7,604.17)	50,000,000.00
968042	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.8200 / 1.8201					
				7/20/2018	7/19/2018	PURC		50,000,000.00	49,997,472.20	0.00	0.00	(49,997,472.22)
968043	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8200 / 1.8201					
				7/20/2018	7/19/2018	PURC		50,000,000.00	49,997,472.20	0.00	0.00	(49,997,472.22)
968045	FANNIE MAE	/FTN FINANCIAL	AGNF1				0.8750 / 1.9025					

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Fund: Educational Money Mkt Fnd												
968050	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1	7/27/2018	7/19/2018	PURC	1.9460 / 1.9002	13,000,000.00	12,997,010.00	54,347.22	0.00	(13,051,357.22)
968051	FED HM LN BK BD	/JEFFERIES & COMPANY	AGN FLOAT1	7/24/2018	7/19/2018	PURC	2.0110 / 1.8500	3,000,000.00	3,000,018.00	4,054.17	0.00	(3,004,072.17)
946474	FANNIE MAE	/FTN FINANCIAL	AGNF1	7/23/2018	7/19/2018	PURC	1.1250 / 1.8052	1,800,000.00	1,800,031.66	2,614.30	0.00	(1,802,645.96)
956728	FANNIE MAE	/BNY Mellon Capital Market	AGNF1	7/20/2018	7/20/2018	INT		0.00	0.00	0.00	(5,625.00)	5,625.00
				7/20/2018	7/20/2018	MAT		(1,000,000.00)	(997,413.00)	0.00	(2,587.00)	1,000,000.00
				7/20/2018	7/20/2018	INT		0.00	0.00	0.00	(7,762.50)	7,762.50
957380	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	7/20/2018	7/20/2018	MAT	1.8250 / 1.8312	(10,000,000.00)	(9,966,034.72)	0.00	(33,965.28)	10,000,000.00
959602	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	7/20/2018	7/20/2018	MAT	1.8400 / 1.8449	(5,000,000.00)	(4,986,711.11)	0.00	(13,288.89)	5,000,000.00
968042	FHLB DISC CORP	/MORGAN STANLEY	AGDN	7/20/2018	7/20/2018	MAT	1.8200 / 1.8201	(50,000,000.00)	(49,997,472.22)	0.00	(2,527.78)	50,000,000.00
968043	FHLB DISC CORP	/FTN FINANCIAL	AGDN	7/20/2018	7/20/2018	MAT	1.8200 / 1.8201	(50,000,000.00)	(49,997,472.22)	0.00	(2,527.78)	50,000,000.00
968315	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	7/20/2018	7/20/2018	MAT	1.8300 / 1.8305	30,460,000.00	30,452,258.07	0.00	0.00	(30,452,258.08)
968316	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	7/25/2018	7/20/2018	PURC	1.8300 / 1.8305	50,000,000.00	49,987,291.65	0.00	0.00	(49,987,291.67)
968317	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	7/25/2018	7/20/2018	PURC	1.8500 / 1.8506	200,000.00	199,938.33	0.00	0.00	(199,938.33)
968319	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	7/26/2018	7/20/2018	PURC	1.9150 / 1.9211					

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Fund: Educational Money Mkt Fnd												
968320	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	9/18/2018	7/20/2018	PURC	1.8900 / 1.8924	8,000,000.00	7,974,466.67	0.00	0.00	(7,974,466.67)
968321	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	8/13/2018	7/20/2018	PURC	1.8600 / 1.8620	100,000.00	99,874.00	0.00	0.00	(99,874.00)
968322	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	8/10/2018	7/20/2018	PURC	1.8200 / 1.8203	100,000.00	99,891.50	0.00	0.00	(99,891.50)
968323	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	7/23/2018	7/20/2018	PURC	1.8600 / 1.8613	50,000,000.00	49,992,416.65	0.00	0.00	(49,992,416.67)
954415	FREDDIE DISCOUNT	/CITI GLOBAL MARKETS	AGDN	8/3/2018	7/20/2018	PURC	1.8350 / 1.8434	3,200,000.00	3,197,685.33	0.00	0.00	(3,197,685.33)
960652	FHLB DISC CORP	/FTN FINANCIAL	AGDN	7/23/2018	7/23/2018	MAT	1.8600 / 1.8647	(11,379,000.00)	(11,327,378.85)	0.00	(51,621.15)	11,379,000.00
968051	FED HM LN BK BD	/JEFFERIES & COMPANY	AGN FLOAT1	7/23/2018	7/23/2018	MAT	2.0110 / 1.8500	(5,000,000.00)	(4,987,341.67)	0.00	(12,658.33)	5,000,000.00
				7/23/2018	7/23/2018	INT		0.00	0.00	0.00	(3,016.50)	3,016.50
968322	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	7/23/2018	7/23/2018	MAT	1.8200 / 1.8203	(1,800,000.00)	(1,800,031.66)	0.00	31.66	1,800,000.00
968543	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	7/23/2018	7/23/2018	MAT	1.8400 / 1.8402	(50,000,000.00)	(49,992,416.67)	0.00	(7,583.33)	50,000,000.00
948853	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	7/25/2018	7/23/2018	PURC	1.8750 / 1.8872	50,000,000.00	49,994,888.90	0.00	0.00	(49,994,888.89)
957593	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	7/24/2018	7/24/2018	MAT	1.8500 / 1.8567	(5,000,000.00)	(4,967,708.33)	0.00	(32,291.67)	5,000,000.00
964761	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	7/24/2018	7/24/2018	MAT	1.8500 / 1.8525	(10,000,000.00)	(9,964,027.78)	0.00	(35,972.22)	10,000,000.00
				7/24/2018	7/24/2018	MAT		(10,000,000.00)	(9,986,638.89)	0.00	(13,361.11)	10,000,000.00

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Fund: Educational Money Mkt Fnd												
968050	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				1.9460 / 1.9002					
				7/24/2018	7/24/2018	INT		0.00	0.00	0.00	(4,865.00)	4,865.00
				7/24/2018	7/24/2018	MAT		(3,000,000.00)	(3,000,018.00)	0.00	18.00	3,000,000.00
968852	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.8500 / 1.8501					
				7/25/2018	7/24/2018	PURC		50,000,000.00	49,997,430.55	0.00	0.00	(49,997,430.56)
968853	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8500 / 1.8501					
				7/25/2018	7/24/2018	PURC		50,000,000.00	49,997,430.55	0.00	0.00	(49,997,430.56)
952038	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.8300 / 1.8000					
				7/25/2018	7/25/2018	INT		0.00	0.00	0.00	(41,500.00)	41,500.00
				7/25/2018	7/25/2018	MAT		(10,000,000.00)	(9,971,535.20)	0.00	(28,464.80)	10,000,000.00
959856	FHLB DISC CORP	/UBS	AGDN				1.8650 / 1.8704					
				7/25/2018	7/25/2018	MAT		(20,000,000.00)	(19,941,977.78)	0.00	(58,022.22)	20,000,000.00
968315	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8300 / 1.8305					
				7/25/2018	7/25/2018	MAT		(30,460,000.00)	(30,452,258.08)	0.00	(7,741.92)	30,460,000.00
968316	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8300 / 1.8305					
				7/25/2018	7/25/2018	MAT		(50,000,000.00)	(49,987,291.67)	0.00	(12,708.33)	50,000,000.00
968543	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8400 / 1.8402					
				7/25/2018	7/25/2018	MAT		(50,000,000.00)	(49,994,888.89)	0.00	(5,111.11)	50,000,000.00
968852	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.8500 / 1.8501					
				7/25/2018	7/25/2018	MAT		(50,000,000.00)	(49,997,430.56)	0.00	(2,569.44)	50,000,000.00
968853	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8500 / 1.8501					
				7/25/2018	7/25/2018	MAT		(50,000,000.00)	(49,997,430.56)	0.00	(2,569.44)	50,000,000.00
968903	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8500 / 1.8501					
				7/26/2018	7/25/2018	PURC		50,000,000.00	49,997,430.55	0.00	0.00	(49,997,430.56)
968904	FHLB DISC CORP	/DEUTSCHE	AGDN				1.8800 / 1.8816					
				8/10/2018	7/25/2018	PURC		20,000,000.00	19,983,288.88	0.00	0.00	(19,983,288.89)
968905	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8750 / 1.8766					
				8/10/2018	7/25/2018	PURC		1,800,000.00	1,798,500.00	0.00	0.00	(1,798,500.00)
968906	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.8500 / 1.8501					

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Fund: Educational Money Mkt Fnd												
				7/26/2018	7/25/2018	PURC		50,000,000.00	49,997,430.55	0.00	0.00	(49,997,430.56)
968907	FHLB DISC CORP	/FTN FINANCIAL	AGDN		7/26/2018	7/25/2018	PURC	1.8500 / 1.8501	50,000,000.00	49,997,430.55	0.00	(49,997,430.56)
968909	FHLB DISC CORP	/FTN FINANCIAL	AGDN		9/19/2018	7/25/2018	PURC	1.9100 / 1.9157	10,000,000.00	9,970,288.89	0.00	(9,970,288.89)
968910	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1		12/14/2018	7/25/2018	PURC	1.1250 / 2.1108	4,830,000.00	4,810,873.20	6,188.44	(4,817,061.64)
968914	JOHNSON & JOHNSON	/CASTLE OAK SECURITIES	MTN		12/5/2018	7/25/2018	PURC	1.6500 / 2.1502	5,000,000.00	4,990,060.00	11,458.33	(5,001,518.33)
954671	US TREASURY N/B	/BNP PARIBAS	TBILL		7/26/2018	7/26/2018	MAT	1.8320 / 1.8405	(15,000,000.00)	(14,930,536.65)	0.00	15,000,000.00
968317	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		7/26/2018	7/26/2018	MAT	1.8500 / 1.8506	(200,000.00)	(199,938.33)	0.00	200,000.00
968903	FHLB DISC CORP	/FTN FINANCIAL	AGDN		7/26/2018	7/26/2018	MAT	1.8500 / 1.8501	(50,000,000.00)	(49,997,430.56)	0.00	50,000,000.00
968906	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		7/26/2018	7/26/2018	MAT	1.8500 / 1.8501	(50,000,000.00)	(49,997,430.56)	0.00	50,000,000.00
968907	FHLB DISC CORP	/FTN FINANCIAL	AGDN		7/26/2018	7/26/2018	MAT	1.8500 / 1.8501	(50,000,000.00)	(49,997,430.56)	0.00	50,000,000.00
969136	FED FARM CR BK	/RBC	AGNF1		7/26/2018	7/26/2018	MAT	0.8900 / 2.0460	(50,000,000.00)	(49,997,430.56)	0.00	50,000,000.00
969138	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1		11/16/2018	7/26/2018	PURC	0.8750 / 1.9306	10,000,000.00	9,963,100.00	17,305.56	(9,980,405.56)
969139	FHLB DISC CORP	/FTN FINANCIAL	AGDN		10/1/2018	7/26/2018	PURC	1.8200 / 1.8201	6,000,000.00	5,987,904.00	16,770.83	(6,004,674.83)
969142	US TREASURY N/B	/DEUTSCHE	TRFLOAT		7/27/2018	7/26/2018	PURC	2.0872 / 2.0768	50,000,000.00	49,997,472.20	0.00	(49,997,472.22)
969143	US TREASURY N/B	/CASTLE OAK SECURITIES	TRFLOAT		7/31/2018	7/26/2018	PURC	2.0872 / 1.8437	50,000,000.00	50,252,207.60	252,207.61	(50,252,207.61)
962727	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1		7/31/2018	7/26/2018	PURC	0.7500 / 1.9729	50,000,000.00	50,253,833.60	252,207.61	(50,253,833.61)
				7/27/2018	7/27/2018	INT		0.00	0.00	0.00	(862.50)	862.50

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Fund: Educational Money Mkt Fnd												
965024	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	7/27/2018	7/27/2018	MAT	1.8460 / 1.8487	(230,000.00)	(229,671.10)	0.00	(328.90)	230,000.00
968045	FANNIE MAE	/FTN FINANCIAL	AGNF1	7/27/2018	7/27/2018	MAT	0.8750 / 1.9025	(30,000,000.00)	(29,956,926.67)	0.00	(43,073.33)	30,000,000.00
969139	FHLB DISC CORP	/FTN FINANCIAL	AGDN	7/27/2018	7/27/2018	INT		0.00	0.00	0.00	(56,875.00)	56,875.00
				7/27/2018	7/27/2018	MAT		(13,000,000.00)	(12,997,010.00)	0.00	(2,990.00)	13,000,000.00
				7/27/2018	7/27/2018	MAT	1.8200 / 1.8201	(50,000,000.00)	(49,997,472.22)	0.00	(2,527.78)	50,000,000.00
969331	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/25/2018	7/27/2018	PURC	1.9050 / 1.9114	30,000,000.00	29,904,750.00	0.00	0.00	(29,904,750.00)
969332	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/28/2018	7/27/2018	PURC	1.3500 / 2.3257	25,000,000.00	24,916,656.25	0.00	0.00	(24,916,656.25)
969336	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	3/20/2019	7/27/2018	PURC	1.9000 / 1.9045	6,850,000.00	6,807,256.00	32,623.13	0.00	(6,839,879.13)
969337	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/10/2018	7/27/2018	PURC	1.9000 / 1.9042	30,000,000.00	29,928,750.00	0.00	0.00	(29,928,750.00)
969338	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/7/2018	7/27/2018	PURC	2.0880 / 1.8393	20,000,000.00	19,955,666.66	0.00	0.00	(19,955,666.67)
969546	US TREASURY N/B	/BARCLAYS CAPITAL	TRFLOAT	7/31/2018	7/27/2018	PURC		50,000,000.00	50,256,528.10	255,199.07	0.00	(50,256,528.12)
969547	US TREASURY N/B	/BARCLAYS CAPITAL	TRFLOAT	7/31/2018	7/27/2018	PURC	1.8500 / 1.8559	50,000,000.00	50,256,779.35	255,199.10	0.00	(50,256,779.35)
959601	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN	7/30/2018	7/30/2018	MAT	1.0500 / 1.8750	(10,000,000.00)	(9,968,138.89)	0.00	(31,861.11)	10,000,000.00
969723	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	8/7/2018	7/30/2018	PURC	1.0500 / 1.8850	15,000,000.00	14,996,782.35	75,687.50	0.00	(15,072,469.85)
969724	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	8/15/2018	7/30/2018	PURC		16,915,000.00	16,908,166.85	81,403.44	0.00	(16,989,570.29)

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Fund: Educational Money Mkt Fnd												
938050	US TREASURY N/B	/DEUTSCHE	TRBDME				1.5000 / 1.8729					
				1/31/2019	7/31/2018	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
938633	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.5000 / 1.8864					
				1/31/2019	7/31/2018	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
953221	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.7500 / 1.7895					
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
				7/31/2018	7/31/2018	MAT		(50,000,000.00)	(49,849,609.35)	0.00	(150,390.65)	50,000,000.00
953256	US TREASURY N/B	/DEUTSCHE	TRBDME				0.7500 / 1.8269					
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(105,000.00)	105,000.00
				7/31/2018	7/31/2018	MAT		(28,000,000.00)	(27,913,593.74)	0.00	(86,406.26)	28,000,000.00
969142	US TREASURY N/B	/DEUTSCHE	TRFLOAT				2.0872 / 2.0768					
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(462.68)	462.68
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(266,702.30)	266,702.30
				7/31/2018	7/31/2018	MAT		(50,000,000.00)	(50,252,207.61)	0.00	252,207.61	50,000,000.00
969143	US TREASURY N/B	/CASTLE OAK SECURITIES	TRFLOAT				2.0872 / 1.8437					
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(462.66)	462.66
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(266,702.30)	266,702.30
				7/31/2018	7/31/2018	MAT		(50,000,000.00)	(50,253,833.61)	0.00	253,833.61	50,000,000.00
969546	US TREASURY N/B	/BARCLAYS CAPITAL	TRFLOAT				2.0880 / 1.8393					
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(365.92)	365.92
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(266,799.04)	266,799.04
				7/31/2018	7/31/2018	MAT		(50,000,000.00)	(50,256,528.12)	0.00	256,528.12	50,000,000.00
969547	US TREASURY N/B	/BARCLAYS CAPITAL	TRFLOAT				2.0880 / 1.7943					
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(365.92)	365.92
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(266,799.04)	266,799.04
				7/31/2018	7/31/2018	MAT		(50,000,000.00)	(50,256,779.35)	0.00	256,779.35	50,000,000.00
969940	US TREASURY N/B	/BANK OF AMERICA	TBILL				1.8260 / 1.8268					
				8/9/2018	7/31/2018	PURC		50,000,000.00	49,977,175.00	0.00	0.00	(49,977,175.00)
969941	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.8350 / 1.8358					
				8/9/2018	7/31/2018	PURC		50,000,000.00	49,977,062.50	0.00	0.00	(49,977,062.50)

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Fund: Educational Money Mkt Fnd												
969942	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8250 / 1.8253					
				8/3/2018	7/31/2018	PURC		23,000,000.00	22,996,502.09	0.00	0.00	(22,996,502.08)
969945	US TREASURY N/B	/TD SECURITIES	TBILL				1.8025 / 1.8033					
				8/9/2018	7/31/2018	PURC		50,000,000.00	49,977,468.75	0.00	0.00	(49,977,468.75)
969946	US TREASURY N/B	/BANK OF AMERICA	TBILL				1.8300 / 1.8308					
				8/9/2018	7/31/2018	PURC		50,000,000.00	49,977,125.00	0.00	0.00	(49,977,125.00)
969948	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8500 / 1.8503					
				8/3/2018	7/31/2018	PURC		3,500,000.00	3,499,460.42	0.00	0.00	(3,499,460.42)
Sub Total:								(157,043,000.00)	(156,278,469.55)	1,509,496.91	(2,890,233.72)	158,674,019.58
Fund: 283-John Wayne Airport												
955346	FED FARM CR BK	/FTN FINANCIAL	AGDN				1.7400 / 1.7453					
				7/3/2018	7/3/2018	MAT		(2,000,000.00)	(1,993,910.00)	0.00	(6,090.00)	2,000,000.00
965618	US TREASURY N/B	/UBS FINANCIAL	TRBDME				0.7500 / 1.9406					
				9/30/2018	7/3/2018	PURC		5,000,000.00	4,985,546.88	9,631.15	0.00	(4,995,178.03)
965620	US TREASURY N/B	/TD SECURITIES	TBILL				1.8640 / 1.8669					
				8/2/2018	7/3/2018	PURC		5,000,000.00	4,992,233.33	0.00	0.00	(4,992,233.33)
946761	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.8750 / 1.7955					
				7/15/2018	7/15/2018	INT		0.00	0.00	0.00	(8,750.00)	8,750.00
				7/15/2018	7/15/2018	MAT		(2,000,000.00)	(1,993,515.62)	0.00	(6,484.38)	2,000,000.00
967354	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.8100 / 1.8103					
				7/19/2018	7/16/2018	PURC		2,500,000.00	2,499,622.92	0.00	0.00	(2,499,622.92)
967354	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.8100 / 1.8103					
				7/19/2018	7/19/2018	MAT		(2,500,000.00)	(2,499,622.92)	0.00	(377.08)	2,500,000.00
968046	US TREASURY N/B	/UBS FINANCIAL SERVICES	TBILL				1.9780 / 1.9879					
				10/18/2018	7/19/2018	PURC		2,500,000.00	2,487,500.15	0.00	0.00	(2,487,500.15)
911145	FANNIE MAE	/FTN FINANCIAL	AGNFI				1.1250 / 1.2639					
				7/20/2018	7/20/2018	INT		0.00	0.00	0.00	(5,625.00)	5,625.00

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Fund: 283-John Wayne Airport												
968318	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	7/20/2018	7/20/2018	MAT	1.0000 / 2.4965	(1,000,000.00)	(998,646.00)	0.00	(1,354.00)	1,000,000.00
923524	FREDDIE MAC	/FTN FINANCIAL	AGNF1	9/26/2019	7/20/2018	PURC	1.0000 / 1.3616	1,100,000.00	1,080,915.00	3,483.33	0.00	(1,084,398.33)
936920	FREDDIE MAC	/DEUTSCHE	AGNF1	7/27/2018	7/27/2018	INT		0.00	0.00	0.00	(5,000.00)	5,000.00
				7/27/2018	7/27/2018	MAT		(1,000,000.00)	(997,158.00)	0.00	(2,842.00)	1,000,000.00
				7/27/2018	7/27/2018	INT		0.00	0.00	0.00	(9,775.00)	9,775.00
				7/27/2018	7/27/2018	MAT		(2,300,000.00)	(2,289,811.00)	0.00	(10,189.00)	2,300,000.00
969329	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				0.8750 / 2.4878					
969330	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	8/2/2019	7/27/2018	PURC	1.9070 / 1.9140	2,000,000.00	1,967,900.00	8,506.94	0.00	(1,976,406.94)
931420	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	10/4/2018	7/27/2018	PURC	0.7500 / 1.5190	1,350,000.00	1,345,065.64	0.00	0.00	(1,345,065.64)
				7/31/2018	7/31/2018	INT		0.00	0.00	0.00	(7,500.00)	7,500.00
				7/31/2018	7/31/2018	MAT		(2,000,000.00)	(1,989,843.75)	0.00	(10,156.25)	2,000,000.00
Sub Total:								<u>6,650,000.00</u>	<u>6,596,276.62</u>	<u>21,621.42</u>	<u>(74,142.71)</u>	<u>(6,543,755.34)</u>
Fund: 650-Fountain Valley SD40												
882763	FANNIE MAE	/TD SECURITIES	AGNF1				2.0000 / 2.0592					
				1/5/2022	7/5/2018	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
794635	FANNIE MAE	/MORGAN STANLEY	AGNF1				1.6250 / 1.6180					
794638	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	1/21/2020	7/21/2018	INT	1.8300 / 1.7810	0.00	0.00	0.00	(26,975.00)	26,975.00
825557	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	7/29/2020	7/29/2018	INT	1.3750 / 1.4960	0.00	0.00	0.00	(32,025.00)	32,025.00
				1/31/2021	7/31/2018	INT		0.00	0.00	0.00	(24,062.50)	24,062.50
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(118,062.50)</u>	<u>118,062.50</u>
Fund: 650-CCCD SERIES 2017E												

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Jul-2018 To 31-Jul-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: 650-CCCD SERIES 2017E												
936269	FED FARM CR BK	/BANK OF AMERICA	AGNF1				2.9800 / 2.9971					
				1/3/2030	7/3/2018	INT		0.00	0.00	0.00	(29,800.00)	29,800.00
945319	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				6.2500 / 3.2042					
				7/15/2032	7/15/2018	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
938650	FED FARM CR BK	/DEUTSCHE	AGNF1				2.8750 / 2.8890					
				1/18/2028	7/18/2018	INT		0.00	0.00	0.00	(28,750.00)	28,750.00
967776	FED HM LN BK BD	/DEUTSCHE	AGNF1				3.1250 / 3.1846					
				6/11/2027	7/18/2018	PURC		385,000.00	383,225.15	1,370.23	0.00	(384,595.38)
948858	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.0500 / 3.3488					
				7/19/2032	7/19/2018	INT		0.00	0.00	0.00	(3,888.75)	3,888.75
Sub Total:								<u>385,000.00</u>	<u>383,225.15</u>	<u>1,370.23</u>	<u>(124,938.75)</u>	<u>(259,656.63)</u>

Grand Total: (294,035,000.00) (291,087,944.82) 2,319,748.01 5,554,549.28 284,228,460.70

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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jul-2018 to 31-Jul-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
AIM#51102-692 INVESCO STIC GOVERNMENT & AGENCY						
7/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,330,479.79)		INVESCO STIC GOVERNMENT & AGENCY	965307
7/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,655,644.01)		INVESCO STIC GOVERNMENT & AGENCY	965605
7/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(9,007,099.00)		INVESCO STIC GOVERNMENT & AGENCY	965816
7/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,500,000.00)		INVESCO STIC GOVERNMENT & AGENCY	967576
7/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,949,531.00		INVESCO STIC GOVERNMENT & AGENCY	968052
7/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	13,421,920.00		INVESCO STIC GOVERNMENT & AGENCY	968855
7/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(17,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	968921
7/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	27,601,625.06		INVESCO STIC GOVERNMENT & AGENCY	969141
7/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,808,014.34)		INVESCO STIC GOVERNMENT & AGENCY	969348
7/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	37,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	969717
7/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,149,689.75)		INVESCO STIC GOVERNMENT & AGENCY	969952
Sub Total Amount Per Account:			1,522,149.17			
AIM#51103-694 INVESCO STIC GOVERNMENT & AGENCY						
7/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	23,818,616.00		INVESCO STIC GOVERNMENT & AGENCY	967129
7/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,750,799.13)		INVESCO STIC GOVERNMENT & AGENCY	967774
7/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,353,003.11		INVESCO STIC GOVERNMENT & AGENCY	968541
7/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(20,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	969349
Sub Total Amount Per Account:			420,819.98			
AIM#51104-JWA INVESCO STIC GOVERNMENT & AGENCY						
7/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,076,718.75		INVESCO STIC GOVERNMENT & AGENCY	965308
7/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,077,000.00)		INVESCO STIC GOVERNMENT & AGENCY	965606
Sub Total Amount Per Account:			(281.25)			
GS283 GOLDMAN SACHS - JWA MMF						
7/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,500,000.00		GOLDMAN SACHS FINL SQ GOVT	965310
7/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,910,411.36)		GOLDMAN SACHS FINL SQ GOVT	965607
7/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(490,872.92)		GOLDMAN SACHS FINL SQ GOVT	967365
7/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	12,499.85		GOLDMAN SACHS FINL SQ GOVT	968054
7/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(78,773.33)		GOLDMAN SACHS FINL SQ GOVT	968314
7/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,007,500.00		GOLDMAN SACHS FINL SQ GOVT	969955
Sub Total Amount Per Account:			2,039,942.24			

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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jul-2018 to 31-Jul-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
GS692	GOLDMAN SACHS - COUNTY MMF					
7/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,028,692.33		GOLDMAN SACHS FINL SQ GOVT	966075
7/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,132,654.72)		GOLDMAN SACHS FINL SQ GOVT	967364
7/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(190,167.22)		GOLDMAN SACHS FINL SQ GOVT	968542
7/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(51,455.86)		GOLDMAN SACHS FINL SQ GOVT	968922
7/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,000,000.00		GOLDMAN SACHS FINL SQ GOVT	969350
7/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	969718
7/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	969953
Sub Total Amount Per Account:			(23,345,585.47)			
GS694	GOLDMAN SACHS - EDUCATIONAL MMF					
7/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	101,735,368.13		GOLDMAN SACHS FINL SQ GOVT	965309
7/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	18,862,527.24		GOLDMAN SACHS FINL SQ GOVT	965817
7/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,258,056.00		GOLDMAN SACHS FINL SQ GOVT	965860
7/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,666,434.33		GOLDMAN SACHS FINL SQ GOVT	966076
7/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,335,065.00)		GOLDMAN SACHS FINL SQ GOVT	966737
7/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,320,693.00		GOLDMAN SACHS FINL SQ GOVT	967577
7/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,545,414.88		GOLDMAN SACHS FINL SQ GOVT	968053
7/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(36,432,423.25)		GOLDMAN SACHS FINL SQ GOVT	968313
7/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(85,277,779.12)		GOLDMAN SACHS FINL SQ GOVT	968856
7/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	78,817,345.48		GOLDMAN SACHS FINL SQ GOVT	969351
7/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(71,076,739.14)		GOLDMAN SACHS FINL SQ GOVT	969719
7/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	31,650,267.75		GOLDMAN SACHS FINL SQ GOVT	969954
Sub Total Amount Per Account:			42,734,100.30			
LAIF - EXTENDED FUND	LAIF - EXTENDED FUND					
7/6/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(17,098,000.00)		LOCAL AGENCY INVESTMENT FUND	965861
7/10/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	220,000.00		LOCAL AGENCY INVESTMENT FUND	966291
7/11/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(20,000,000.00)		LOCAL AGENCY INVESTMENT FUND	966698
7/12/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(9,000,000.00)		LOCAL AGENCY INVESTMENT FUND	966735
7/13/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	45,200,000.00		LOCAL AGENCY INVESTMENT FUND	967128
7/19/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(23,800,000.00)		LOCAL AGENCY INVESTMENT FUND	968055
7/24/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	182,000.00		LOCAL AGENCY INVESTMENT FUND	968854
7/25/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	76,000.00		LOCAL AGENCY INVESTMENT FUND	968920
7/26/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(25,000,000.00)		LOCAL AGENCY INVESTMENT FUND	969140
7/27/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	19,495,000.00		LOCAL AGENCY INVESTMENT FUND	969347
7/30/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	29,350,000.00		LOCAL AGENCY INVESTMENT FUND	969716
7/31/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(55,000,000.00)		LOCAL AGENCY INVESTMENT FUND	969949
Sub Total Amount Per Account:			(55,375,000.00)			

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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jul-2018 to 31-Jul-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
MORGAN 283		MORGAN STANLEY GOVT 8302-JWA MMF				
7/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,697.58)	9328	MORGAN STANLEY INST LIQUIDITY FUND	969327
Sub Total Amount Per Account:			(6,697.58)			
MORGAN 692		MORGAN STANLEY GOVT 8302-COUNTY MMF				
7/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,000,000.00)	5291	MORGAN STANLEY INST LIQUIDITY FUND	965290
7/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	25,412,892.99	5855	MORGAN STANLEY INST LIQUIDITY FUND	965854
7/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,534,179.75	6288	MORGAN STANLEY INST LIQUIDITY FUND	966287
7/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,061,656.55	6692	MORGAN STANLEY INST LIQUIDITY FUND	966691
7/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	18,234,395.17	6733	MORGAN STANLEY INST LIQUIDITY FUND	966732
7/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,367,911.44)	7038	MORGAN STANLEY INST LIQUIDITY FUND	967037
7/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,079,785.86)	7573	MORGAN STANLEY INST LIQUIDITY FUND	967572
7/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,850,900.34)	7770	MORGAN STANLEY INST LIQUIDITY FUND	967769
7/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,170,958.00)	8311	MORGAN STANLEY INST LIQUIDITY FUND	968310
7/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,000,000.00)	9324	MORGAN STANLEY INST LIQUIDITY FUND	969323
Sub Total Amount Per Account:			(226,431.18)			
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF				
7/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,184,337.84)	5354	MORGAN STANLEY INST LIQUIDITY FUND	965353
7/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	110,282.00	6290	MORGAN STANLEY INST LIQUIDITY FUND	966289
7/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	25,669,936.00	6694	MORGAN STANLEY INST LIQUIDITY FUND	966693
7/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,769,402.67)	7353	MORGAN STANLEY INST LIQUIDITY FUND	967352
7/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(46,000,000.00)	7768	MORGAN STANLEY INST LIQUIDITY FUND	967767
7/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(83,000.00)	8848	MORGAN STANLEY INST LIQUIDITY FUND	968847
7/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	49,847,218.57	8899	MORGAN STANLEY INST LIQUIDITY FUND	968898
7/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,814,083.83)	9132	MORGAN STANLEY INST LIQUIDITY FUND	969131
7/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(42,000,000.00)	9326	MORGAN STANLEY INST LIQUIDITY FUND	969325
Sub Total Amount Per Account:			(43,223,387.77)			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
7/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,800.00		NORTHERN TRUST COMPANY	965608
7/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	62,500.00		NORTHERN TRUST COMPANY	967366
7/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(355,845.38)		NORTHERN TRUST COMPANY	967780
7/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,888.75		NORTHERN TRUST COMPANY	968056
Sub Total Amount Per Account:			(259,656.63)			

Total Amount : (75,720,028.19)

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. Rackaukas, 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)