

Treasurer's Monthly **INVESTMENT REPORT**

SEPTEMBER 2018



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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: October 15, 2018

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

From: Shari L. Freidenrich, CPA, CCMT, CPFA, ACPFIM *54*

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

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

INVESTMENT POOL COMPOSITION

The investments contained within this report are as of September 30, 2018. The Investment Pool Statistics summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors: the Orange County Investment Pool (OCIP) that includes the Voluntary Participants' funds, the Orange County Educational Investment Pool (OCEIP), the John Wayne Airport Investment Fund and various other non-Pooled investment funds. The investment practices and policies of the Treasurer are based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner which will provide maximum security of principal invested with secondary emphasis on providing adequate liquidity to Pool Participants and lastly to achieve a market rate of return within the parameters of prudent risk management while conforming to all applicable statutes and resolutions governing the investment of public funds.

The County Treasurer established three short-term 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 September 19, 2018, reaffirmed their highest rating of AAA on the OCMMF and the OCEMMF. The County Treasurer also established the Extended Fund that is invested to meet cash needs between one and five years out. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 40 and 51, 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 86. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.32), and the duration is currently at 1.13. The investments in all of the funds are marked to market daily to calculate the daily fair 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 September 2018, the job market added 134,000 new jobs, and August's job numbers were revised upward by 69,000 to 270,000. The U.S. unemployment rate for September decreased to 3.7% from 3.9% in the prior month. The Empire State Manufacturing Index decreased to 19.0 from 25.6 in August, while the Philadelphia Fed Index increased to 22.9 from 11.9 in August. 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-fifth consecutive month in July, up 6.00% from a year ago. The index for pending home sales decreased 2.50% on a year-over-year basis in August. On September 26, 2018, the Federal Open Markets Committee (FOMC) raised the benchmark Federal Funds rate by 0.25 percent resulting in a new target range of 2.00 percent to 2.25 percent.

The 10-year Treasury rate increased from 2.86% in August to 3.05% in September. The short-term 90-day T-bill increased from 2.11% at the end of August to 2.19% at the end of September. The rate on the 2-year Treasury note was 2.81% at the end of September, up from 2.62% in August.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2018/2019 is 1.69% for OCIP and 1.74% for OCEIP. The current net yield for fiscal year 2018/2019 is 1.63 for OCIP and 1.68% 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 August 2018 and September 2018 interest apportionments are expected to be paid in November 2018 and December 2018. The investment administrative 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. Temporary transfers from the OCEIP total \$40 million and will be repaid by January 31, 2019.

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 \$355 million in County of Orange debt, which represents approximately 4.3% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had no compliance exceptions for the month of September 2018. The Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 2018, which stated that no instances of noncompliance were identified.

CREDIT UPDATE

During September, there were two changes to the Treasurer's Approved Issuer List. Royal Bank of Canada and Toronto Dominion Bank were both downgraded one notch by Moody's, from Aa2 to A2 and Aa1 to Aa3 respectively. Both issuers had been already put on hold by the Credit Investment Committee in July, 2016 and March, 2017 respectively. 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 September 30, 2018 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 14, 2017. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	SEPTEMBER 2018	AUGUST 2018	INCREASE (DECREASE)	NET CHANGE %	SEPTEMBER 2017	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 3,767,385,607	\$ 3,800,757,752	\$ (33,372,145)	-0.88%	\$ 3,861,840,310	\$ (94,454,703)	-2.45%
End Of Month Book Value ¹	\$ 3,788,455,916	\$ 3,818,674,986	\$ (30,219,070)	-0.79%	\$ 3,870,073,483	\$ (81,617,567)	-2.11%
Monthly Average Balance	\$ 3,761,688,842	\$ 3,728,926,590	\$ 32,762,252	0.88%	\$ 3,855,856,727	\$ (94,167,885)	-2.44%
Year-To-Date Average Balance	\$ 3,815,987,973	\$ 3,843,137,539	\$ (27,149,566)	-0.71%	\$ 3,875,715,219	\$ (59,727,246)	-1.54%
Monthly Accrued Earnings ²	\$ 5,422,064	\$ 5,324,206	\$ 97,858	1.84%	\$ 3,638,098	\$ 1,783,966	49.04%
Monthly Net Yield ²	1.70%	1.62%	0.08%	4.69%	1.09%	0.61%	56.17%
Year-To-Date Net Yield ²	1.63%	1.60%	0.03%	1.90%	1.05%	0.58%	54.81%
Annual Estimated Gross Yield ³	1.87%	1.87%	0.00%	0.00%	1.28%	0.59%	45.80%
Weighted Average Maturity (WAM)	357	350	7	2.00%	354	3	0.85%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 4,416,020,298	\$ 4,589,471,472	\$ (173,451,174)	-3.78%	\$ 4,317,321,454	\$ 98,698,844	2.29%
End Of Month Book Value ¹	\$ 4,439,034,297	\$ 4,609,254,223	\$ (170,219,926)	-3.69%	\$ 4,325,452,348	\$ 113,581,949	2.63%
Monthly Average Balance	\$ 4,530,663,894	\$ 4,779,197,893	\$ (248,533,999)	-5.20%	\$ 4,306,132,604	\$ 224,531,290	5.21%
Year-To-Date Average Balance	\$ 4,767,167,150	\$ 4,885,418,778	\$ (118,251,628)	-2.42%	\$ 4,516,044,148	\$ 251,123,002	5.56%
Monthly Accrued Earnings ²	\$ 6,743,750	\$ 7,083,460	\$ (339,711)	-4.80%	\$ 4,041,894	\$ 2,701,855	66.85%
Monthly Net Yield ²	1.74%	1.68%	0.06%	3.75%	1.08%	0.66%	61.30%
Year-To-Date Net Yield ²	1.68%	1.65%	0.03%	1.78%	1.04%	0.63%	60.55%
Annual Estimated Gross Yield ³	1.87%	1.87%	0.00%	0.00%	1.30%	0.57%	44.13%
Weighted Average Maturity (WAM)	340	325	15	4.62%	323	17	5.26%

¹ Market values provided by Bloomberg and Northern Trust. The OCIP and OCEIP market values are slightly lower than book value due to the seven Federal Reserve short-term rate increases totaling 1.75% since November 2016. Note that, as disclosed on page 6, the OCIP and OCEIP both have a net asset value (NAV) of .99. They both have sufficient liquidity to meet projected cash flow needs.

² In September 2018, the OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields and Year-To-Date Net Yields were higher than the prior year primarily due to seven Federal Reserve short-term rate increases totaling 1.75% since November 2016.

³ The OCIP and OCEIP annual estimated gross yields for September 2017 are reported at the actual annual gross yields for FY 17/18, and their annual estimated gross yields for September 2018 are reported at the forecasted gross yield of 1.87%. The OCIP and OCEIP annual estimated gross yields for FY 18/19 are higher than FY 17/18 yields of 1.28% and 1.30% primarily due to seven Federal Reserve short-term rate increases totaling 1.75% since November 2016.

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH AND QUARTER ENDED: September 30, 2018

INVESTMENT STATISTICS - By Investment Pool⁽¹⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 9/30/2018	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV ⁽⁵⁾
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value \$ 3,767,385,607 COST (Capital) \$ 3,788,593,504 MONTHLY AVG Balance \$ 3,761,688,842 QUARTERLY AVG Balance \$ 3,815,987,973 BOOK Value \$ 3,788,455,916	357	1.86%	1.76%	1.69%	0.99 ⁽⁶⁾
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,416,020,298 COST (Capital) \$ 4,439,156,895 MONTHLY AVG Balance \$ 4,530,663,894 QUARTERLY AVG Balance \$ 4,767,167,150 BOOK Value \$ 4,439,034,297	340	1.89%	1.80%	1.75%	0.99 ⁽⁶⁾

INVESTMENT STATISTICS - Non-Pooled Investments⁽²⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST	
Specific Investment Funds:			
283, FVSD, CCCD	MARKET Value \$ 99,957,530 COST (Capital) \$ 101,466,899 MONTHLY AVG Balance \$ 106,233,328 QUARTERLY AVG Balance \$ 106,447,701 BOOK Value \$ 101,282,858	John Wayne Airport Investment Fund	46,294,341
		Fountain Valley School District Fund 40	34,790,770
		CCCD Series 2017E Bonds	20,381,788
			\$ 101,466,899

MONTH END TOTALS

INVESTMENTS & CASH	INVESTMENTS & CASH
COUNTY MONEY MARKET FUND (OCMMF)	
County Money Market Fund	\$ 622,453,122
County Cash & Cash Equivalent ⁽⁴⁾	53,069,054
EXTENDED FUND	6,641,657,836
EDUCATIONAL MONEY MARKET FUND (OCEMMF)	
Educational Money Market Fund	963,639,441
Educational Cash & Cash Equivalent ⁽⁴⁾	96,025,209
NON-POOLED INVESTMENTS	
Non-Pooled Investments @ Cost	101,466,899
Non-Pooled Cash & Cash Equivalent ⁽⁴⁾	22,994,815
	\$ 8,501,306,376
	\$ 8,501,306,376

KEY POOL STATISTICS

INTEREST RATE YIELD	WEIGHTED AVERAGE MATURITY (WAM)
OCMMF - MONTHLY GROSS YIELD	1.68%
OCEMMF - MONTHLY GROSS YIELD	1.95%
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	2.06%
OCIP - YTD NET YIELD ⁽³⁾	1.63%
OCEIP - YTD NET YIELD ⁽³⁾	1.68%
90-DAY T-BILL YIELD - MONTHLY AVERAGE	2.16%

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH AND QUARTER ENDED: September 30, 2018

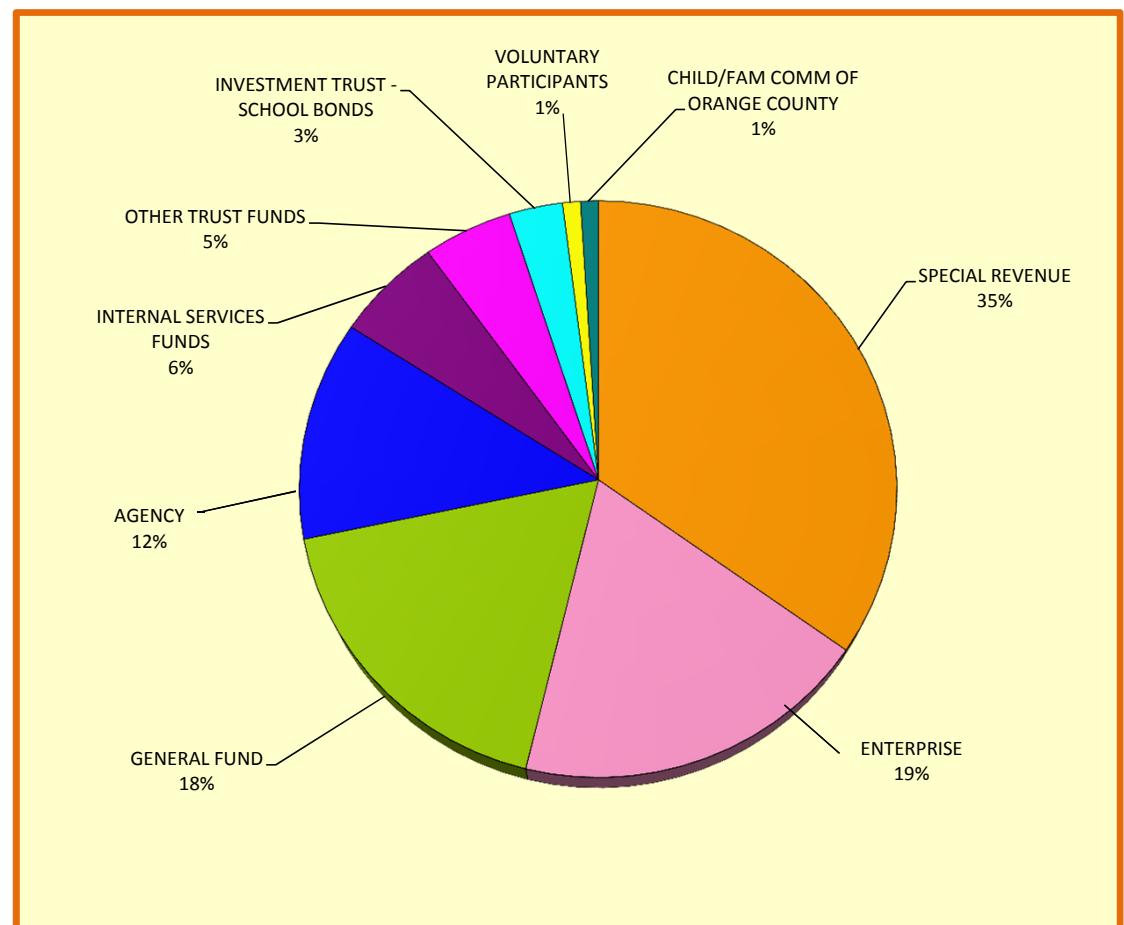
INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 9/30/2018	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV ⁽⁵⁾
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 623,483,218 COST (Capital) \$ 622,453,122 MONTHLY AVG Balance \$ 598,229,576 QUARTERLY AVG Balance \$ 611,442,140 BOOK Value \$ 623,595,668	40	2.03%	1.68%	1.65%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 964,913,807 COST (Capital) \$ 963,639,441 MONTHLY AVG Balance \$ 1,055,146,440 QUARTERLY AVG Balance \$ 1,273,946,626 BOOK Value \$ 964,922,066	51	2.09%	1.95%	1.88%	1.00
<u>Extended Fund</u>	MARKET Value \$ 6,595,008,880 COST (Capital) \$ 6,641,657,836 MONTHLY AVG Balance \$ 6,638,976,720 QUARTERLY AVG Balance \$ 6,697,766,357 BOOK Value \$ 6,638,972,479	420	1.83%	1.77%	1.70%	0.99 ⁽⁶⁾
ALLOCATION OF EXTENDED FUND						
<u>Extended Fund</u>						
<u>OCIP Share</u>	MARKET Value \$ 3,143,902,389 COST (Capital) \$ 3,166,140,382 MONTHLY AVG Balance \$ 3,163,459,266 QUARTERLY AVG Balance \$ 3,204,545,833 BOOK Value \$ 3,164,860,248	420	1.83%	1.77%	1.70%	0.99
<u>OCEIP Share</u>	MARKET Value \$ 3,451,106,491 COST (Capital) \$ 3,475,517,454 MONTHLY AVG Balance \$ 3,475,517,454 QUARTERLY AVG Balance \$ 3,493,220,524 BOOK Value \$ 3,474,112,231	420	1.83%	1.77%	1.70%	0.99
<u>Modified Duration</u>	1.13					

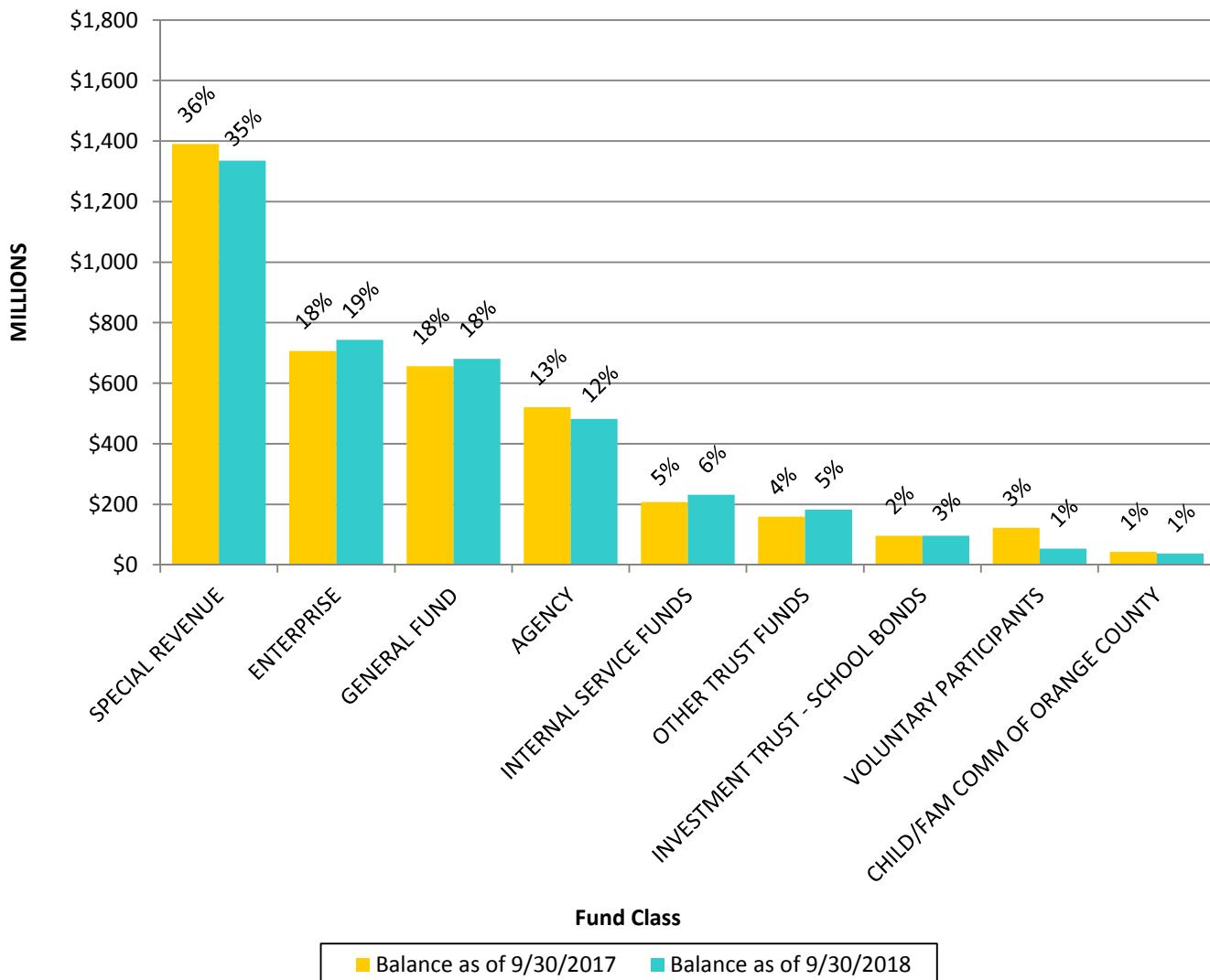
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.
- (3) The Net Yield differs from the Monthly Gross Yield as it includes the deduction of the Investment Administrative Fee.
- (4) Balances include investments matured on 9/30/2018 (Sunday), cash was not received until 10/1/2018 (Monday).
- (5) Book Value is computed as Cost reduced by amortization of premium and increased by the accretion of discount of the Investment Portfolio. Net Asset Value (NAV) is equal to Market Value divided by Book Value.
- (6) The OCIP and OCEIP market values in the current year have caused the current NAVs to drop to .99, as the Extended Fund portion represents 84% and 78% of the total OCIP and OCEIP balances, 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 1.75% since November 2016. The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs.

ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF SEPTEMBER 30, 2018

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,335,716,841
ENTERPRISE	743,415,655
GENERAL FUND	680,374,334
AGENCY	481,937,970
INTERNAL SERVICE FUNDS	231,742,566
OTHER TRUST FUNDS	182,090,589
INVESTMENT TRUST - SCHOOL BONDS	96,212,510
VOLUNTARY PARTICIPANTS	53,445,529
CHILD/FAM COMM OF ORANGE COUNTY	36,726,564
TOTAL	\$ 3,841,662,558

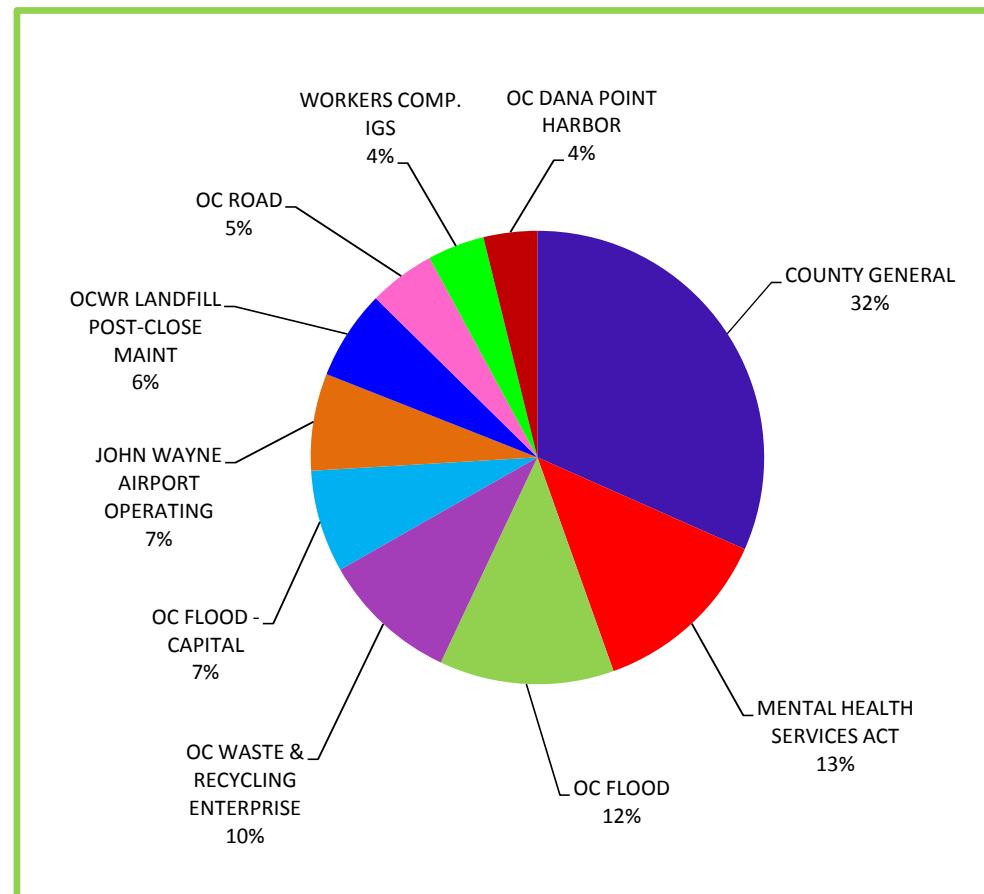


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF SEPTEMBER 30**



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

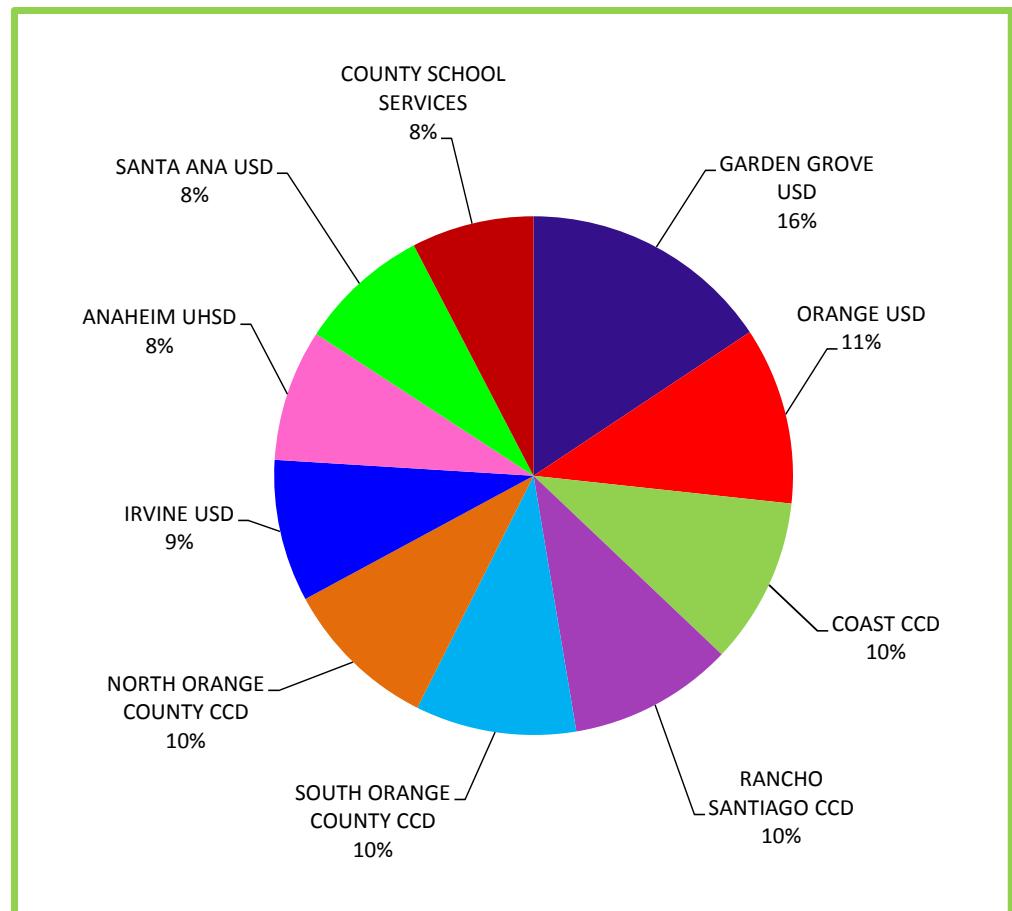
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 637,859,931
13Y	MENTAL HEALTH SERVICES ACT	260,060,315
400	OC FLOOD	251,453,180
299	OC WASTE & RECYCLING ENTERPRISE	196,783,650
404	OC FLOOD - CAPITAL	146,852,559
280	JOHN WAYNE AIRPORT OPERATING	139,624,509
279	OCWR LANDFILL POST-CLOSE MAINT	128,911,033
115	OC ROAD	95,756,496
293	WORKERS COMP	81,763,543
108	OC DANA POINT HARBOR	77,084,059
TOTAL		<u>\$ 2,016,149,275</u>



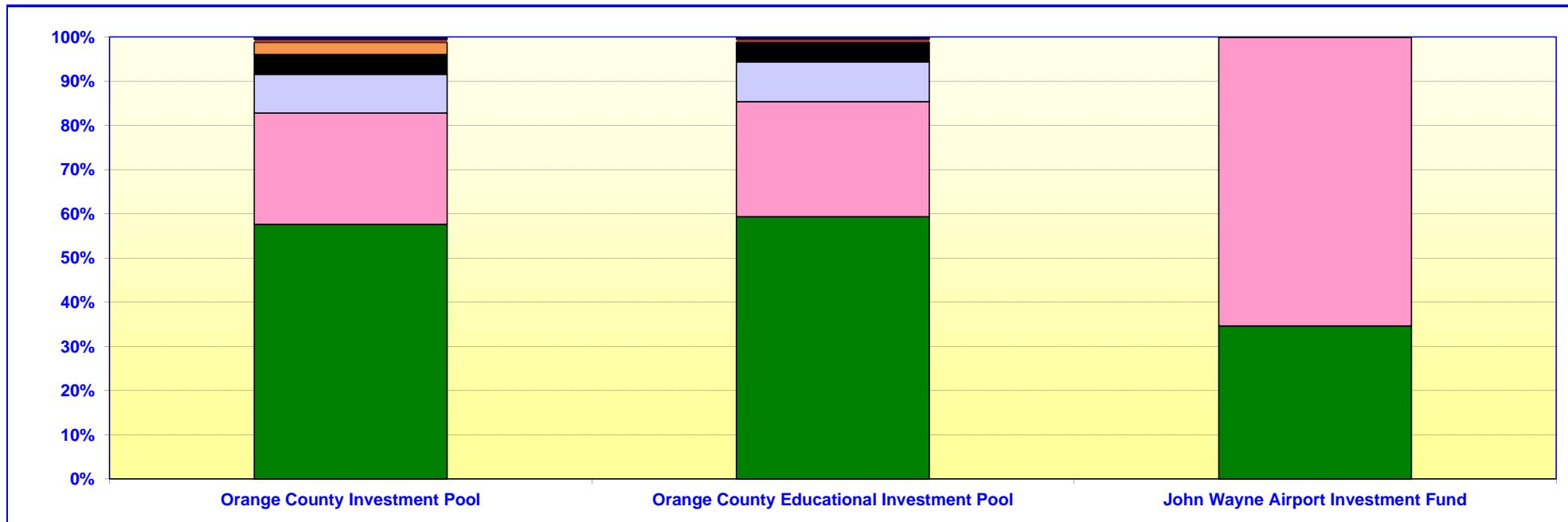
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF SEPTEMBER 30, 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 468,403,270 (1)
80	ORANGE USD	329,969,019 (1)
90	COAST CCD	310,102,441 (1)
92	RANCHO SANTIAGO CCD	306,655,653 (1)
96	SOUTH ORANGE COUNTY CCD	299,346,509
88	NORTH ORANGE COUNTY CCD	290,845,772 (1)
75	IRVINE USD	264,583,588 (1)
64	ANAHEIM UHSD	245,753,058 (1)
84	SANTA ANA USD	243,841,920 (1)
94	COUNTY SCHOOL SERVICES	228,184,831
TOTAL		<u>\$ 2,987,686,061</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BONDS PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings
September 30, 2018



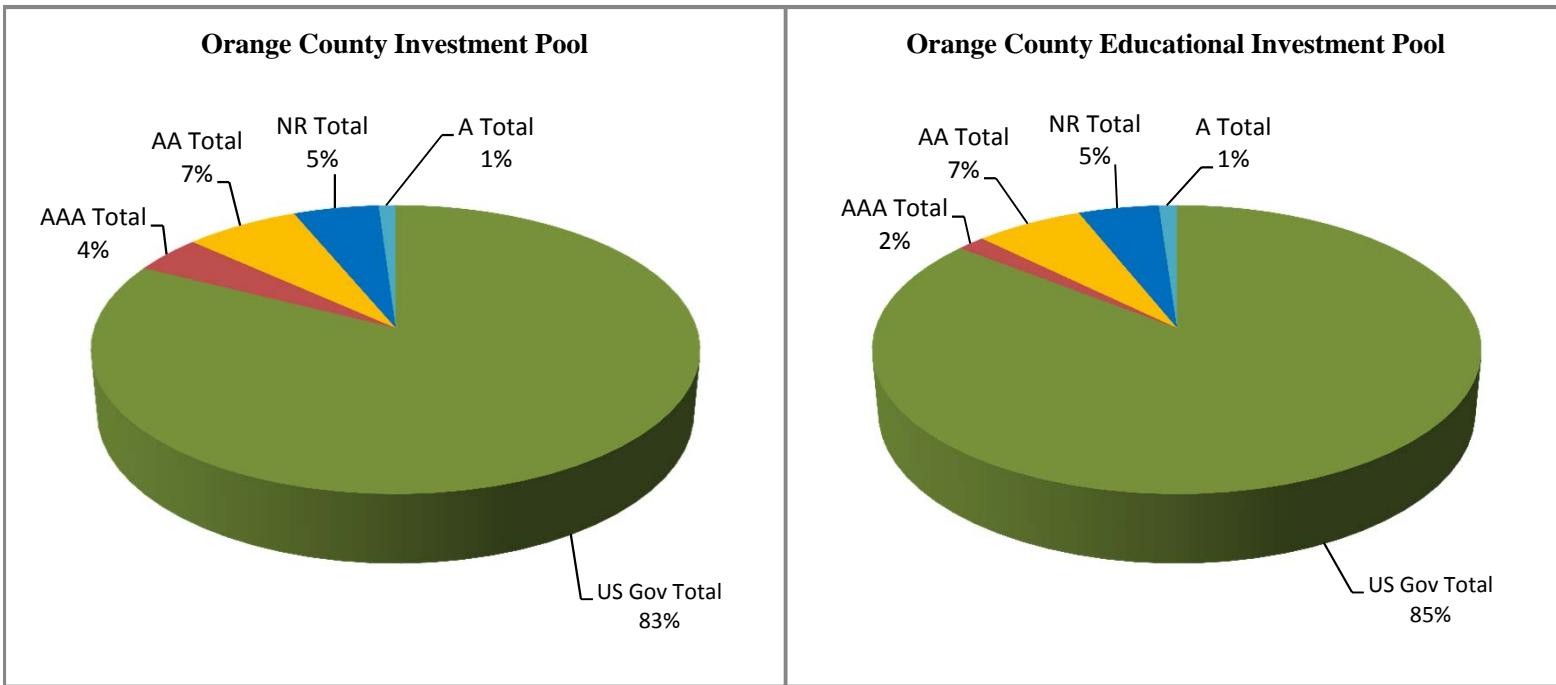
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,171,659	57.64%
U. S. TREASURIES	948,024	25.17%
MEDIUM-TERM NOTES	328,347	8.72%
MUNICIPAL DEBT	169,416	4.50%
MONEY MARKET MUTUAL FUNDS	102,210	2.71%
LOCAL AGENCY INVESTMENT FUND	28,742	0.76%
CERTIFICATES OF DEPOSIT	18,988	0.50%
Total	\$ 3,767,386	100.00%

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,621,417	59.36%
U. S. TREASURIES	1,149,848	26.05%
MEDIUM-TERM NOTES	395,608	8.96%
MUNICIPAL DEBT	185,970	4.21%
MONEY MARKET MUTUAL FUNDS	10,784	0.24%
LOCAL AGENCY INVESTMENT FUND	31,550	0.71%
CERTIFICATES OF DEPOSIT	20,843	0.47%
Total	\$ 4,416,020	100.00%

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 16,030	34.65%
U. S. TREASURIES	30,193	65.26%
MONEY MARKET MUTUAL FUNDS	39	0.09%
Total	\$ 46,262	100.00%

Calculated Using Market Value at 9/30/2018

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



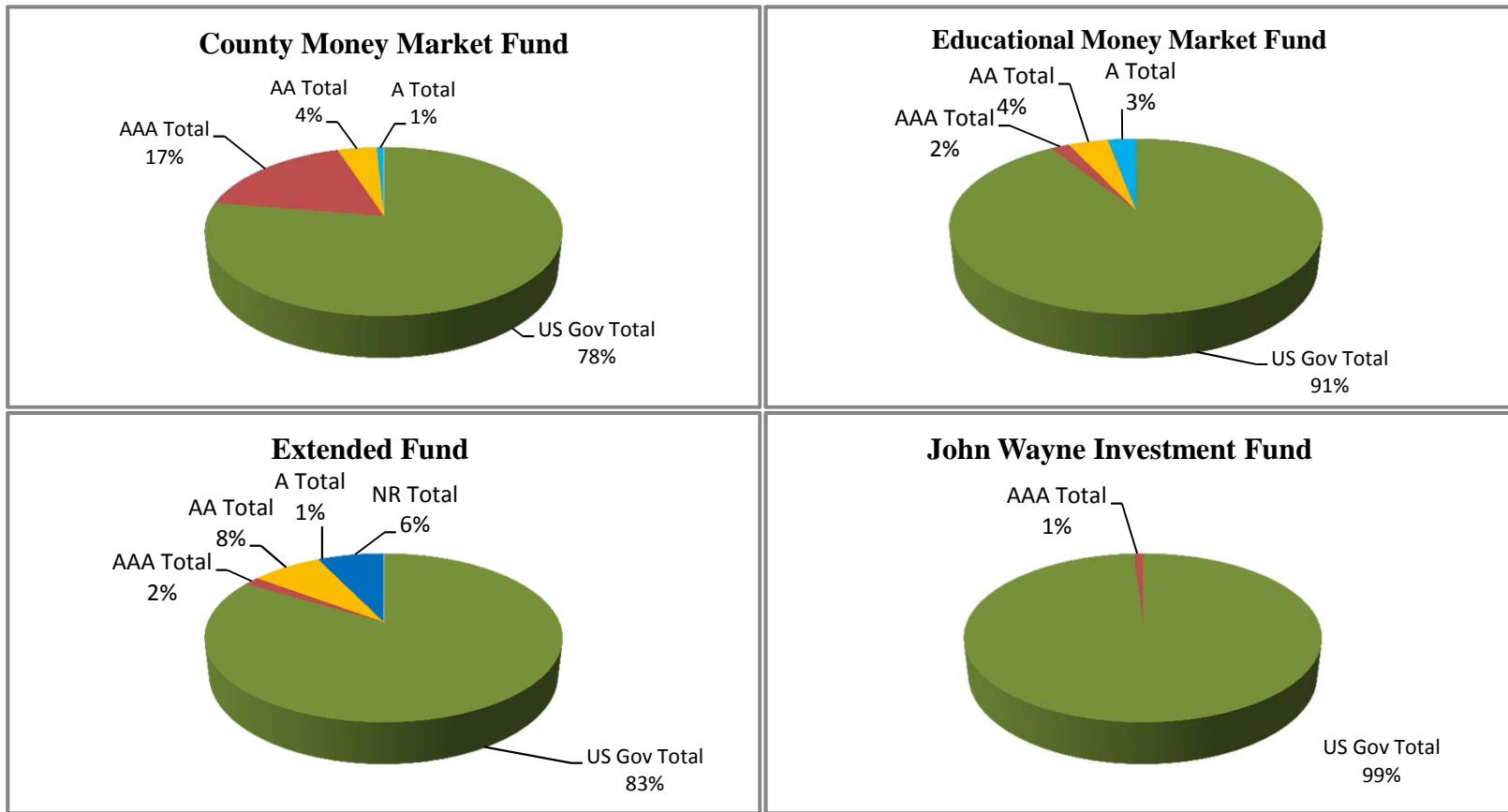
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

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



US GOV Includes Agency & Treasury Debt

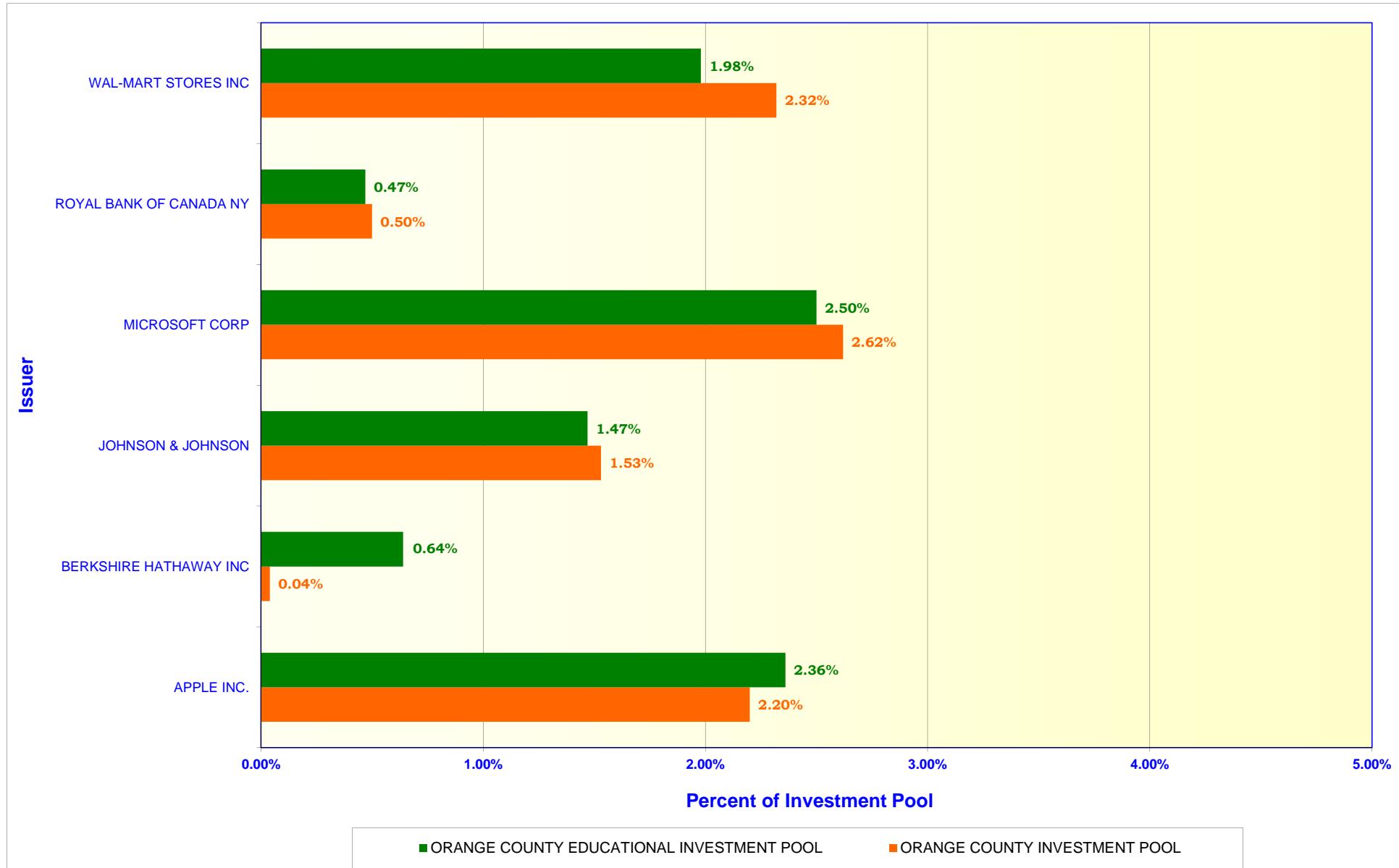
AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

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

September 30, 2018



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

September 30, 2018

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
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-	A2	AA
TORONTO DOMINION BANK NY (MARCH, 2017) ***	A-1+	P-1	F1+	AA-	Aa3	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.

** Moody's downgraded its L/T issuer credit rating from Aa2 to A2 on September 24, 2018 and kept the issuer rating Outlook on Stable. S&P changed its outlook from Negative to Stable on June 27, 2018.

*** Moody's downgraded its L/T issuer credit rating from Aa1 to Aa3 on September 24, 2018 and kept its issuer rating Outlook on Stable.

**** 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.

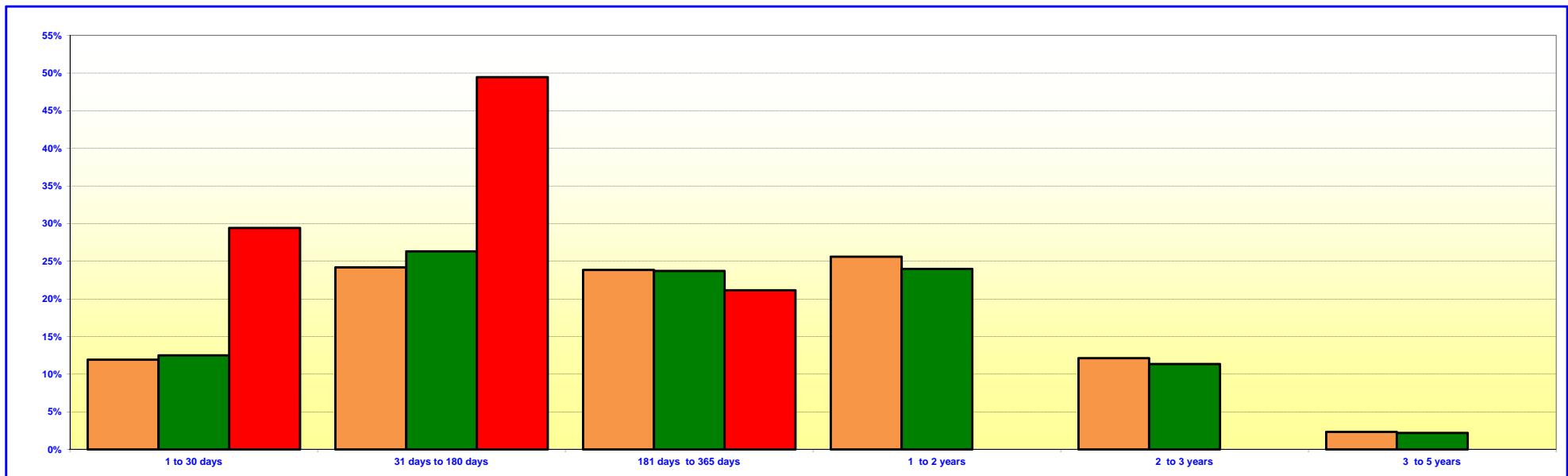
Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended September 30, 2018

During September, there were two changes made to the Treasurer's Approved Issuer List.

- On September 24, 2018, Moody's downgraded Royal Bank of Canada NY's issuer rating from Aa2 to A2 following the upgrade on July 16, 2018 from A1 to Aa2. Moody's also kept its issuer rating Outlook on Stable. The Credit Investment Committee put Royal Bank of Canada on hold back in July, 2016 and kept them on hold through the upgrade and now the subsequent downgrade.
- On September 24, 2018, Moody's downgraded Toronto Dominion Bank NY's issuer rating from Aa1 to Aa3 following the upgrade on July 16, 2018 from Aa2 to Aa1. Moody's also kept its issuer rating Outlook on Stable. The Credit Investment Committee put Toronto Dominion Bank on hold back in March, 2017 and kept them on hold through the upgrade and now the subsequent downgrade.

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
September 30, 2018



ORANGE COUNTY INVESTMENT POOL		
	In Thousands ⁽¹⁾	%
1 TO 30 DAYS	\$ 452,450	11.93%
31 TO 180 DAYS	\$ 917,383	24.18%
181 TO 365 DAYS	\$ 904,980	23.86%
1 YEAR TO 2 YEARS	\$ 970,978	25.60%
2 YEARS TO 3 YEARS	\$ 459,191	12.10%
3 YEARS TO 5 YEARS	\$ 88,456	2.33%
TOTAL	\$ 3,793,438	100.00%

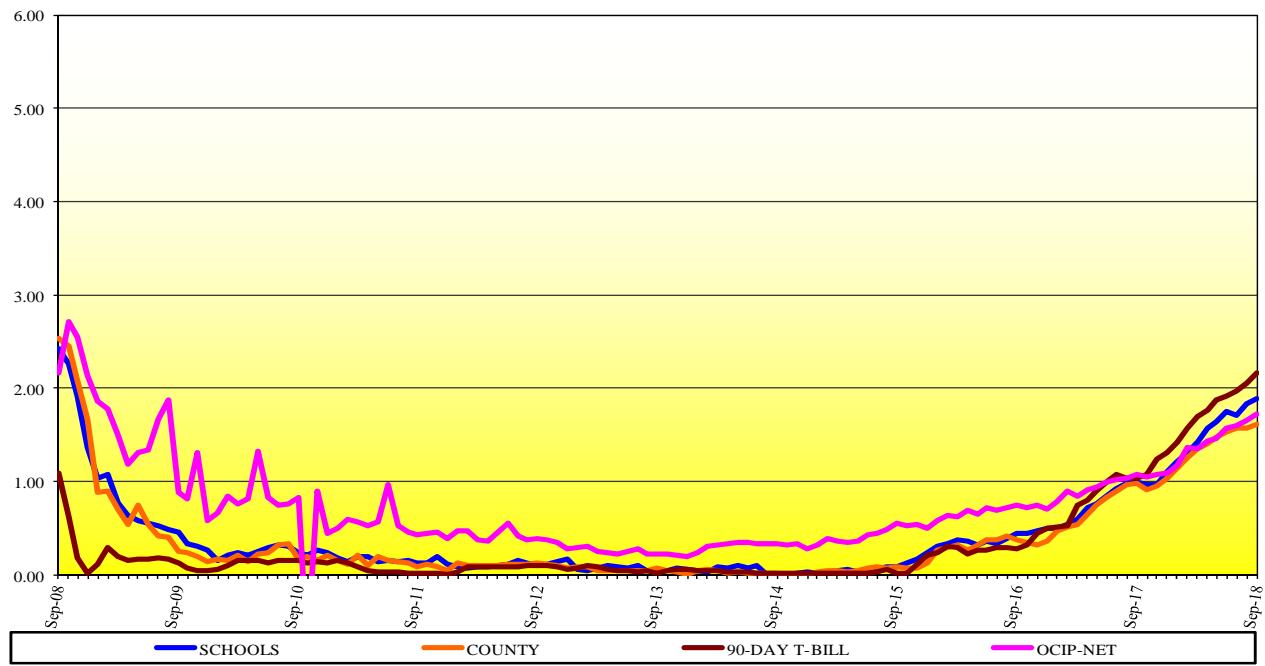
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands ⁽¹⁾	%
1 TO 30 DAYS	\$ 554,497	12.49%
31 TO 180 DAYS	\$ 1,169,011	26.30%
181 TO 365 DAYS	\$ 1,053,985	23.71%
1 YEAR TO 2 YEARS	\$ 1,065,857	23.98%
2 YEARS TO 3 YEARS	\$ 504,061	11.34%
3 YEARS TO 5 YEARS	\$ 97,099	2.18%
TOTAL	\$ 4,444,510	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands ⁽¹⁾	%
1 TO 30 DAYS	\$ 13,639	29.42%
31 TO 180 DAYS	\$ 22,925	49.44%
181 TO 365 DAYS	\$ 9,800	21.14%
TOTAL	\$ 46,364	100.00%

(1) Maturity limits are calculated using face value.

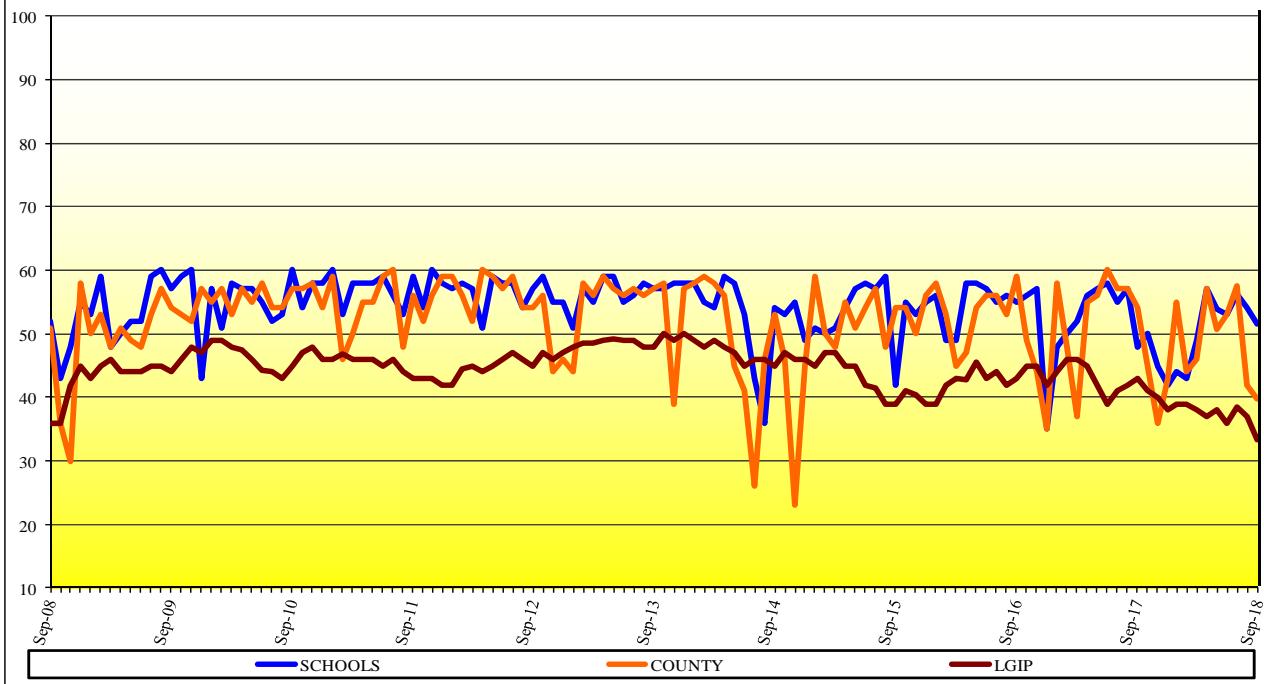
**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE/YIELD)**

For The Period September 2008 to September 2018



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

For The Period September 2008 to September 2018



•For the Month Ended September 30, 2018, S&P LGIP – 1.98; S&P LGIP WAM -33; 90-Day T-Bill – 2.16; OCIP – Net – 1.70

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

October 1, 2017 - September 30, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month September 2018</i>				
OCMMF	\$ 623,483,218	\$ 825,257	1.68%	40
OCEMMF	\$ 964,913,807	\$ 1,694,095	1.95%	51
Extended Fund	\$ 6,595,008,880	\$ 9,646,462	1.77%	420
<i>August 2018</i>				
OCMMF	\$ 659,580,340	\$ 768,838	1.64%	42
OCEMMF	\$ 1,135,219,335	\$ 2,041,031	1.90%	54
Extended Fund	\$ 6,595,429,549	\$ 9,597,798	1.69%	414
<i>July 2018</i>				
OCMMF	\$ 519,462,662	\$ 949,885	1.64%	58
OCEMMF	\$ 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>				
OCMMF	\$ 763,523,217	\$ 1,395,560	1.60%	53
OCEMMF	\$ 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>				
OCMMF	\$ 1,271,767,146	\$ 1,895,963	1.54%	51
OCEMMF	\$ 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>				
OCMMF	\$ 1,677,026,990	\$ 2,621,771	1.47%	57
OCEMMF	\$ 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>				
OCMMF	\$ 1,466,459,327	\$ 1,551,676	1.41%	46
OCEMMF	\$ 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>				
OCMMF	\$ 1,396,683,700	\$ 1,284,889	1.32%	44
OCEMMF	\$ 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>				
OCMMF	\$ 1,245,291,533	\$ 1,659,517	1.21%	55
OCEMMF	\$ 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>				
OCMMF	\$ 2,128,947,374	\$ 2,182,701	1.10%	43
OCEMMF	\$ 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>				
OCMMF	\$ 1,459,897,098	\$ 1,124,024	1.02%	36
OCEMMF	\$ 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>				
OCMMF	\$ 1,387,117,541	\$ 983,038	0.97%	45
OCEMMF	\$ 1,008,484,106	\$ 1,026,340	1.03%	50
Extended Fund	\$ 5,975,091,002	\$ 5,972,076	1.17%	416
<i>Fiscal Year July 1, 2018 - June 30, 2019</i>	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 3,755,932,995	\$ 16,279,102	1.69%	362
OCEIP	\$ 4,633,343,229	\$ 20,974,088	1.74%	329

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING MARCH 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 March 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	
September 2018 - Ending Cash				\$ 13,073,741	
October	\$ 592,475,611	\$ 1,018,225,375	\$ 503,035,507	1,120,739,220	
November	255,710,602	1,236,786,012	1,202,407,571	1,410,828,263	
December	193,902,697	2,549,658,591	1,943,355,681	2,211,033,870	
January	186,782,013	581,211,495	1,350,588,322	1,628,439,056	
February	114,041,586	470,192,052	285,246,985	1,927,425,709	
March	86,805,275	736,245,907	637,743,238	2,112,733,653	

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
September 2018 - Ending Cash				\$ 3,544,545	
October	\$ 940,181,113	\$ 403,046,097	\$ 740,311,927	606,459,828	
November	267,595,194	801,604,789	698,090,277	977,569,534	
December	112,111,379	1,448,480,824	488,718,171	2,049,443,566	
January	229,700,178	642,968,187	939,811,598	1,982,300,333	
February	125,404,462	276,125,850	669,859,971	1,713,970,674	
March	146,962,496	535,053,767	717,707,481	1,678,279,456	

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month and Quarter Ended September 30, 2018

	Month	Quarter
Treasurer's Accountability at the Beginning of the Period:	\$ 8,557,204,624	\$ 9,387,613,004
Cash Receipts:		
County	418,883,165	1,313,730,591
School and Community College Districts	550,738,587	1,099,406,981
Total Cash Receipts	969,621,752	2,413,137,572
Cash Disbursements:		
County	397,918,907	1,522,804,295
School and Community College Districts	626,734,275	1,776,316,372
Total Cash Disbursements	1,024,653,182	3,299,120,667
Net Change in Cost Value of Pooled Assets	(55,031,430)	(885,983,095)
Net Increase (Decrease) in Non-Pooled Investments	98,587	(572,616)
Net (Decrease) Increase in Non-Pooled Cash	(965,405)	249,083
Treasurer's Accountability at the End of the Period:	\$ 8,501,306,376	\$ 8,501,306,376
Assets in the Treasury at the End of the Period (at Cost Value):		
Pooled Investments:		
Orange County Investment Pool	\$ 3,788,593,504	
Orange County Educational Investment Pool	4,439,156,895	
Total Pooled Investments	8,227,750,399	
Non-Pooled Investments:		
Non-Pooled Investments - John Wayne Airport	46,294,341	
Non-Pooled Investments - Fountain Valley School District Fund 40	34,790,770	
Non-Pooled Investments - CCCD Series 2017E Bonds	20,381,788	
Total Non-Pooled Investments	101,466,899	
Cash and Cash Equivalent:		
Cash in banks - County ⁽¹⁾	52,955,818	
Cash in banks - Schools ⁽¹⁾	96,025,209	
Cash in banks - OC Sheriff	15,210,787	
Cash in banks - John Wayne Airport ⁽¹⁾	7,784,029	
Cash - Other	113,235	
Total Cash	172,089,078	
Total Assets in the Treasury at the End of the Period:	\$ 8,501,306,376	

⁽¹⁾ Balances include investments matured on 9/30/2018 (Sunday), but cash was not received until 10/1/2018 (Monday).

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY**
September 30, 2018

Investment Policy (IPS) Guidelines		Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
Diversification Limit	Investment Type	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
100%	U.S. Treasuries Securities	\$ 99,792,187	16.01%	\$ 1,779,349,012	26.98%	\$ 218,731,481	22.67%	\$ 30,192,810	65.26%
100%	U.S. Government Agency Securities	384,190,332	61.62%	3,749,597,469	56.86%	659,287,442	68.32%	16,030,421	34.65%
30%	Municipal Debt	-	0.00%	355,386,457	5.39%	-	0.00%	-	0.00%
30%	Medium-Term Notes	37,290,297	5.98%	610,553,671	9.26%	76,110,709	7.89%	-	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%	39,830,400	0.60%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	60,291,871	0.91%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds	102,210,402	16.39%	-	0.00%	10,784,175	1.12%	39,254	0.09%
20%	Investment Pools	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 623,483,218	100.00%	\$ 6,595,008,880	100.00%	\$ 964,913,807	100.00%	\$ 46,262,485	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits	Yes	Yes	Yes	Yes
20%	Issuer Limit	Yes ⁽³⁾	N/A	Yes ⁽³⁾	Yes ⁽³⁾
50%	Money Market Mutual Fund Issuer	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾
See Above	Government Agencies Issuer	Yes	Yes	Yes	Yes
	Diversification Limit				
60 Days	Maturity/Duration Limits	Yes/39.84	N/A	Yes/51.49	N/A
90 Days	Weighted Average Maturity - Money Market Fund	N/A	N/A	N/A	Yes/85.77
	Weighted Average Maturity - JWA Investment Fund	N/A	Yes/1.13	Yes/319	N/A
>Merrill 1-3 Year Index+25% ^(2,32)	Duration ⁽⁵⁾	N/A	N/A	N/A	N/A
13 Months/397 days	Final Maturity - Money Market Fund	Yes/319	Yes/1.13	Yes/319	N/A
15 Months/458 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/361
5 Years/1826 days	Final Maturity - Extended Fund	N/A	Yes/1440	N/A	N/A
A-1/≥ A	Rating Limits	Yes	N/A	Yes	Yes
≥ A-1/P-1/F2	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA ⁽²⁾	Short Term Debt/No Split Ratings	N/A	Yes	N/A	N/A
	Extended Fund Short Term/Long Term				
Approved Issuer List	Authorized Issuer	Yes	Yes	Yes	Yes
Broker/Dealer List	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
0.995 - 1.005	Net Asset Value - Money Market Fund and JWA	Yes/0.9998	N/A	Yes/1.0000	Yes/1.0001

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

(2) Excludes US Government Debt per the 2018 IPS policy approved by the Board of Supervisors on November 14, 2017 effective on January 1, 2018.

(3) Rating Agency requirements limit investment in each Money Market Mutual Fund to 10%.

(4) GSE issuers rated 'AA-' or higher with final maturities of 30 days or less are excluded from the calculation of the 50% limit per IPS for the Extended Fund and the JWA Investment Fund and from the Rating Agency limit of 33% for the two Money Market Funds.

(5) IPS states all pools, except short-term pools, shall have an effective duration not to exceed a leading 1-3 year index +25%. Duration provided above (1.13) is a modified duration, which does not take into consideration all embedded options such as callable bonds. This presentation is not considered materially different from the effective duration requirement specified in IPS.

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
September 30, 2018

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

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

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended September 30, 2018**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 09-Oct-2018 02:43 pm

Print Date: 09-Oct-2018

As at date: 09-Oct-2018

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

Page 1 of 29

User: LDR1

As of 30-Sep-2018

* Market values provided by Bloomberg & Northern Trust

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)	
Issuer / Broker																
UNITED STATES DOLLAR																
County Money Mkt Fnd																
FUNDS																
MORGAN STANLEY GOVT 8302-COUNTY MMF																
	10/1/18			AAAm	Aaa-mf	NR	10,595,078.41		2.0390	10,595,078.41		0.00	0.00	10,595,078.41	10,595,078.41	0.00
GOLDMAN SACHS - COUNTY MMF																
	10/1/18			AAAm	Aaa-mf	NR	45,386,848.15		2.0600	45,386,848.15		0.00	0.00	45,386,848.15	45,386,848.15	0.00
INVESCO STIC GOVERNMENT & AGENCY																
	10/1/18			AAAm	Aaa-mf	AAAmf	46,228,475.02		2.0440	46,228,475.02		0.00	0.00	46,228,475.02	46,228,475.02	0.00
Subtotal for FUNDS:								102,210,401.58	2.0506	102,210,401.58		0.00	0.00	102,210,401.58	102,210,401.58	0.00
GOVERNMENT AGENCY																
DISCOUNT NOTES																
FHLB DISC CORP / MORGAN STANLEY																
976353	9/10/18	10/1/18	313385H82	A-1+	P-1	NR	7,500,000.00		1.9050	7,491,665.63		0.00	8,334.37	7,500,000.00	7,500,000.00	0.00
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS																
979040	9/26/18	10/1/18	313385H82	A-1+	P-1	NR	10,200,000.00		1.9300	10,197,265.83		0.00	2,734.17	10,200,000.00	10,200,000.00	0.00
FNMA DISCOUNT / DAIWA CAPITAL MARKETS																
976555	9/11/18	10/3/18	313589J20	A-1+	P-1	F1+	12,000,000.00		1.9700	11,985,553.33		0.00	13,133.34	11,998,686.67	11,998,560.00	(126.67)
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	88,666.67	9,997,888.89	9,997,660.00	(228.89)
FHLB DISC CORP / DEUTSCHE																
978765	9/25/18	10/5/18	313385J49	A-1+	P-1	NR	4,500,000.00		1.9900	4,497,512.50		0.00	1,492.50	4,499,005.00	4,498,947.00	(58.00)
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	36,266.66	9,995,733.33	9,995,300.00	(433.33)
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	35,733.33	9,995,733.33	9,995,300.00	(433.33)
FHLB DISC CORP / BARCLAYS CAPITAL																
976352	9/10/18	10/9/18	313385J80	A-1+	P-1	NR	1,000,000.00		1.9800	998,405.00		0.00	1,155.00	999,560.00	999,531.00	(29.00)
FHLB DISC CORP / DEUTSCHE																
978766	9/25/18	10/9/18	313385J80	A-1+	P-1	NR	2,300,000.00		2.0100	2,298,202.17		0.00	770.50	2,298,972.67	2,298,921.30	(51.37)
FHLB DISC CORP / BARCLAYS CAPITAL																
979042	9/26/18	10/9/18	313385J80	A-1+	P-1	NR	20,000,000.00		2.1000	19,984,833.33		0.00	5,833.33	19,990,666.66	19,990,620.00	(46.66)
FHLB DISC CORP / BARCLAYS CAPITAL																
976745	9/12/18	10/10/18	313385J98	A-1+	P-1	NR	5,000,000.00		1.9900	4,992,261.11		0.00	5,251.39	4,997,512.50	4,997,360.00	(152.50)
FHLB DISC CORP / GREAT PACIFIC SECURITIES																
977152	9/14/18	10/12/18	313385K39	A-1+	P-1	NR	10,000,000.00		2.0080	9,984,382.22		0.00	9,482.22	9,993,864.44	9,993,550.00	(314.44)
FHLB DISC CORP / BARCLAYS CAPITAL																

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
975687	9/5/18	10/16/18	313385K70	A-1+	P-1	NR	1,800,000.00	2.0000		1,795,900.00	0.00	2,600.00	1,798,500.00	1,798,417.80	(82.20)
FHLB DISC CORP / BARCLAYS CAPITAL															
974487	8/28/18	10/17/18	313385K88	A-1+	P-1	NR	16,000,000.00	2.0150		15,955,222.22	0.00	30,448.89	15,985,671.11	15,984,992.00	(679.11)
FHLB DISC CORP / BARCLAYS CAPITAL															
975688	9/5/18	10/17/18	313385K88	A-1+	P-1	NR	1,100,000.00	2.0000		1,097,433.33	0.00	1,588.89	1,099,022.22	1,098,968.20	(54.02)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
977924	9/19/18	10/17/18	313385K88	A-1+	P-1	NR	5,000,000.00	2.0790		4,991,915.00	0.00	3,465.00	4,995,380.00	4,995,310.00	(70.00)
FNMA DISCOUNT / JEFFERIES & COMPANY															
975905	9/6/18	10/18/18	313589K93	A-1+	P-1	F1+	20,000,000.00	2.0000		19,953,333.33	0.00	27,777.78	19,981,111.11	19,980,000.00	(1,111.11)
FHLB DISC CORP / DEUTSCHE															
975685	9/5/18	10/19/18	313385L20	A-1+	P-1	NR	1,600,000.00	2.0250		1,596,040.00	0.00	2,340.00	1,598,380.00	1,598,312.00	(68.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
976556	9/11/18	10/19/18	313385L20	A-1+	P-1	NR	1,000,000.00	2.0400		997,846.67	0.00	1,133.33	998,980.00	998,945.00	(35.00)
FHLB DISC CORP / FTN FINANCIAL															
978321	9/21/18	10/19/18	313385L20	A-1+	P-1	NR	10,000,000.00	2.1100		9,983,588.89	0.00	5,861.11	9,989,450.00	9,989,450.00	0.00
FHLB DISC CORP / MORGAN STANLEY															
975899	9/6/18	10/26/18	313385L95	A-1+	P-1	NR	10,000,000.00	2.0400		9,971,666.67	0.00	14,166.67	9,985,833.34	9,985,350.00	(483.34)
FHLB DISC CORP / FTN FINANCIAL															
976132	9/7/18	10/29/18	313385M45	A-1+	P-1	NR	15,000,000.00	2.0600		14,955,366.67	0.00	20,600.00	14,975,966.67	14,975,385.00	(581.67)
FHLB DISC CORP / FTN FINANCIAL															
976351	9/10/18	10/29/18	313385M45	A-1+	P-1	NR	10,000,000.00	2.0600		9,971,961.11	0.00	12,016.67	9,983,977.78	9,983,590.00	(387.78)
FHLB DISC CORP / FTN FINANCIAL															
976557	9/11/18	10/29/18	313385M45	A-1+	P-1	NR	10,000,000.00	2.0600		9,972,533.33	0.00	11,444.45	9,983,977.78	9,983,590.00	(387.78)
FHLB DISC CORP / Mizuho Securities USA Inc															
973033	8/20/18	10/30/18	313385M52	A-1+	P-1	NR	10,000,000.00	1.9800		9,960,950.00	0.00	23,100.00	9,984,050.00	9,983,000.00	(1,050.00)
FHLB DISC CORP / BARCLAYS CAPITAL															
979039	9/26/18	10/31/18	313385M60	A-1+	P-1	NR	5,000,000.00	2.1400		4,989,597.22	0.00	1,486.11	4,991,083.33	4,991,200.00	116.67
FHLB DISC CORP / CASTLE OAK SECURITIES															
979514	9/28/18	10/31/18	313385M60	A-1+	P-1	NR	5,000,000.00	2.1200		4,990,283.33	0.00	883.33	4,991,166.66	4,991,200.00	33.34
FHLB DISC CORP / JP MORGAN CHASE & CO															
975686	9/5/18	11/5/18	313385N36	A-1+	P-1	NR	2,500,000.00	2.0500		2,491,315.97	0.00	3,701.39	2,495,017.36	2,494,775.00	(242.36)
FHLB DISC CORP / Mizuho Securities USA Inc															
976350	9/10/18	11/5/18	313385N36	A-1+	P-1	NR	5,000,000.00	2.0700		4,983,900.00	0.00	6,037.50	4,989,937.50	4,989,550.00	(387.50)

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	44,750.00	4,991,000.00	4,989,250.00	(1,750.00)	
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	14,446.67	3,992,120.00	3,991,400.00	(720.00)	
FREDDIE DISCOUNT / FTN FINANCIAL															
972332	8/15/18	11/6/18	313397N49	A-1+	P-1	F1+	7,000,000.00	2.0000	6,967,722.22	0.00	18,277.78	6,986,000.00	6,984,950.00	(1,050.00)	
FHLB DISC CORP / UBS															
973034	8/20/18	11/6/18	313385N44	A-1+	P-1	NR	10,000,000.00	1.9800	9,957,100.00	0.00	23,100.00	9,980,200.00	9,978,500.00	(1,700.00)	
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
973952	8/23/18	11/6/18	313397N49	A-1+	P-1	F1+	7,000,000.00	2.0200	6,970,541.67	0.00	15,318.33	6,985,860.00	6,984,950.00	(910.00)	
FREDDIE DISCOUNT / Mizuho Securities USA Inc															
974328	8/27/18	11/6/18	313397N49	A-1+	P-1	F1+	25,000,000.00	2.0200	24,900,402.78	0.00	49,097.22	24,949,500.00	24,946,250.00	(3,250.00)	
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
975903	9/6/18	11/6/18	313385N44	A-1+	P-1	NR	5,000,000.00	2.0650	4,982,504.86	0.00	7,170.14	4,989,675.00	4,989,250.00	(425.00)	
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	136,500.00	14,971,183.33	14,965,950.00	(5,233.33)	
FHLB DISC CORP / DEUTSCHE															
973702	8/22/18	11/8/18	313385N69	A-1+	P-1	NR	10,000,000.00	2.0200	9,956,233.33	0.00	22,444.45	9,978,677.78	9,977,300.00	(1,377.78)	
FHLB DISC CORP / BARCLAYS CAPITAL															
979289	9/27/18	11/21/18	313385Q33	A-1+	P-1	NR	1,200,000.00	2.1580	1,196,043.67	0.00	287.73	1,196,331.40	1,196,344.80	13.40	
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	22,666.66	5,982,333.33	5,981,040.00	(1,293.33)	
FHLB DISC CORP / DEUTSCHE															
979038	9/26/18	12/14/18	313385T22	A-1+	P-1	NR	15,000,000.00	2.1600	14,928,900.00	0.00	4,500.00	14,933,400.00	14,932,800.00	(600.00)	
FNMA DISCOUNT / BARCLAYS CAPITAL															
979505	9/28/18	12/14/18	313589T29	A-1+	P-1	F1+	12,000,000.00	2.1000	11,946,100.00	0.00	2,100.00	11,948,200.00	11,946,228.00	(1,972.00)	
FHLB DISC CORP / BNY Mellon Capital Market															
979286	9/27/18	12/19/18	313385T71	A-1+	P-1	NR	10,000,000.00	2.1500	9,950,430.56	0.00	2,388.89	9,952,819.45	9,952,160.00	(659.45)	
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
979504	9/28/18	1/10/19	313384AK5	A-1+	P-1	NR	5,000,000.00	2.2200	4,967,933.33	0.00	925.00	4,968,858.33	4,968,580.00	(278.33)	
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	108,100.00	9,921,225.00	9,912,900.00	(8,325.00)	
FHLB DISC CORP / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
979281	9/27/18	9/26/19	313384ME6	A-1+	P-1	NR	5,000,000.00	2.5800		4,869,566.67	0.00	1,433.33	4,871,000.00	4,874,000.00	3,000.00
Subtotal for DISCOUNT NOTES:							383,700,000.00	0.0000	2.0277	382,042,501.17	0.00	851,010.80	382,893,511.97	382,859,637.10	(33,874.87)
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	3,957.30	1,935.94	1,331,952.30	1,330,695.00	(1,257.30)
Subtotal for GOVT AGENCY-FIX-30/360:							1,350,000.00	0.8750	2.5043	1,327,995.00	3,957.30	1,935.94	1,331,952.30	1,330,695.00	(1,257.30)
Subtotal for GOVERNMENT AGENCY:							385,050,000.00	0.0031	2.0294	383,370,496.17	3,957.30	852,946.74	384,225,464.27	384,190,332.10	(35,132.17)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
MICROSOFT CORP / JP MORGAN CHASE & CO															
924003	10/16/17	11/3/18	594918BF0	AAA	Aaa	AA+	9,548,000.00	1.3000	1.4746	9,530,718.12	15,814.98	51,028.76	9,546,533.10	9,537,115.28	(9,417.82)
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	36,345.65	54,064.40	10,112,083.97	10,104,467.76	(7,616.21)
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	6,055.75	18,150.00	5,994,127.75	5,991,840.00	(2,287.75)
WAL-MART STORES INC / JP MORGAN CHASE & CO															
936917	1/8/18	12/15/18	931142D9	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(2,946.07)	43,349.58	7,550,828.93	7,550,981.50	152.57
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	8,598.86	4,486.11	2,494,198.86	2,492,325.00	(1,873.86)
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	3,345.10	2,712.59	1,615,493.96	1,613,567.30	(1,926.66)
Subtotal for MEDIUM-TERM NOTE:							37,347,000.00	1.5144	1.8425	37,246,052.30	67,214.27	173,791.44	37,313,266.57	37,290,296.84	(22,969.73)
Subtotal for MEDIUM-TERM NOTES:							37,347,000.00	1.5144	1.8425	37,246,052.30	67,214.27	173,791.44	37,313,266.57	37,290,296.84	(22,969.73)
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
979284	9/27/18	9/30/18	912828RH5	AA+	Aaa	AAA	0.00	1.3750	2.7862	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
979285	9/27/18	9/30/18	912828RH5	AA+	Aaa	AAA	0.00	1.3750	2.7862	0.00	0.00	0.00	0.00	0.00	0.00
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	56,498.58	33,606.56	9,984,232.96	9,980,664.10	(3,568.86)
US TREASURY N/B / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BOND - ME															
979287	9/27/18	11/30/18	912828A34	AA+	Aaa	AAA	25,000,000.00	1.2500	2.1382	24,960,937.50	2,441.41	3,415.30	24,963,378.91	24,961,425.75	(1,953.16)
US TREASURY N/B / JP MORGAN CHASE & CO															
951826	4/10/18	12/31/18	912828A75	AA+	Aaa	AAA	50,000,000.00	1.5000	2.0232	49,812,500.00	123,113.21	189,538.04	49,935,613.21	49,907,226.50	(28,386.71)
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	38,310.81	669.64	14,963,310.81	14,942,871.15	(20,439.66)
Subtotal for TREASURY BOND - ME:															
Subtotal for U. S. TREASURIES:															
Total County Money Mkt Fnd :															
Net Asset Value (NAV):															
0.999820															
Educational Money Mkt Fnd															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	10/1/18		AAAm	Aaa-mf	NR		533.41		2.0390	533.41	0.00	0.00	533.41	533.41	0.00
INVESTMENT STIC GOVERNMENT & AGENCY															
	10/1/18		AAAm	Aaa-mf	AAAmf		20,510.74		2.0440	20,510.74	0.00	0.00	20,510.74	20,510.74	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	10/1/18		AAAm	Aaa-mf	NR		10,763,130.64		2.0600	10,763,130.64	0.00	0.00	10,763,130.64	10,763,130.64	0.00
Subtotal for FUNDS:															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	15,465.19	3,169,830.05	3,169,809.80	(20.25)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
972746	8/16/18	10/3/18	313385J23	A-1+	P-1	NR	13,000,000.00		1.9550	12,966,113.33	0.00	32,474.73	12,998,588.06	12,998,440.00	(148.06)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
978762	9/25/18	10/4/18	313385J31	A-1+	P-1	NR	30,000,000.00		2.0000	29,985,000.00	0.00	10,000.00	29,995,000.00	29,994,720.00	(280.00)
FHLB DISC CORP / FTN FINANCIAL															
971881	8/10/18	10/5/18	313385J49	A-1+	P-1	NR	14,000,000.00		1.9250	13,958,077.78	0.00	38,927.78	13,997,005.56	13,996,724.00	(281.56)
FHLB DISC CORP / FTN FINANCIAL															
964760	6/28/18	10/10/18	313385J98	A-1+	P-1	NR	50,000,000.00		1.9300	49,721,222.22	0.00	254,652.78	49,975,875.00	49,973,600.00	(2,275.00)
FHLB DISC CORP / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
974519	8/29/18	10/10/18	313385J98	A-1+	P-1	NR	10,000,000.00	1.9800		9,976,900.00	0.00	18,150.00	9,995,050.00	9,994,720.00	(330.00)
FHLB DISC CORP / UBS															
979041	9/26/18	10/10/18	313385J98	A-1+	P-1	NR	5,892,000.00	2.0000		5,887,417.33	0.00	1,636.67	5,889,054.00	5,888,889.02	(164.98)
FHLB DISC CORP / BNY Mellon Capital Market															
978191	9/20/18	10/11/18	313385K21	A-1+	P-1	NR	3,000,000.00	2.0200		2,996,465.00	0.00	1,851.67	2,998,316.67	2,998,230.00	(86.67)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
978192	9/20/18	10/15/18	313385K62	A-1+	P-1	NR	2,000,000.00	2.0750		1,997,118.06	0.00	1,268.05	1,998,386.11	1,998,358.00	(28.11)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
975407	9/4/18	10/16/18	313385K70	A-1+	P-1	NR	15,000,000.00	2.0250		14,964,562.50	0.00	22,781.25	14,987,343.75	14,986,815.00	(528.75)
FHLB DISC CORP / DEUTSCHE															
977923	9/19/18	10/17/18	313385K88	A-1+	P-1	NR	10,000,000.00	2.0790		9,983,830.00	0.00	6,930.00	9,990,760.00	9,990,620.00	(140.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
977925	9/19/18	10/17/18	313385K88	A-1+	P-1	NA	5,000,000.00	2.0790		4,991,915.00	0.00	3,465.00	4,995,380.00	4,995,310.00	(70.00)
FREDDIE DISCOUNT / CASTLE OAK SECURITIES															
971392	8/8/18	10/18/18	313397K91	A-1+	P-1	F1+	13,000,000.00	1.9650		12,949,619.58	0.00	38,317.50	12,987,937.08	12,987,052.00	(885.08)
FREDDIE DISCOUNT / FTN FINANCIAL															
972060	8/13/18	10/19/18	313397L25	A-1+	P-1	F1+	11,000,000.00	1.9650		10,959,772.08	0.00	29,420.42	10,989,192.50	10,988,450.00	(742.50)
FHLB DISC CORP / JP MORGAN CHASE & CO															
978322	9/21/18	10/19/18	313385L20	A-1+	P-1	NR	10,000,000.00	2.1100		9,983,588.89	0.00	5,861.11	9,989,450.00	9,989,450.00	0.00
FHLB DISC CORP / Mizuho Securities USA Inc															
978323	9/21/18	10/19/18	313385L20	A-1+	P-1	NR	10,000,000.00	2.1100		9,983,588.89	0.00	5,861.11	9,989,450.00	9,989,450.00	0.00
FHLB DISC CORP / CASTLE OAK SECURITIES															
974522	8/29/18	10/24/18	313385L79	A-1+	P-1	NR	15,000,000.00	2.0290		14,952,656.67	0.00	27,898.75	14,980,555.42	14,979,780.00	(775.42)
FHLB DISC CORP / JP MORGAN CHASE & CO															
979031	9/26/18	10/26/18	313385L95	A-1+	P-1	NR	5,000,000.00	2.1500		4,991,041.67	0.00	1,493.06	4,992,534.73	4,992,675.00	140.27
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
976129	9/7/18	10/30/18	313385M52	A-1+	P-1	NR	11,000,000.00	2.0600		10,966,639.44	0.00	15,106.67	10,981,746.11	10,981,300.00	(446.11)
FHLB DISC CORP / FTN FINANCIAL															
975689	9/5/18	10/31/18	313385M60	A-1+	P-1	NR	15,000,000.00	2.0600		14,951,933.33	0.00	22,316.67	14,974,250.00	14,973,600.00	(650.00)
FHLB DISC CORP / BARCLAYS CAPITAL															
979033	9/26/18	10/31/18	313385M60	A-1+	P-1	NR	50,000,000.00	2.1500		49,895,486.11	0.00	14,930.56	49,910,416.67	49,912,000.00	1,583.33
FHLB DISC CORP / BNY Mellon Capital Market															
979044	9/26/18	10/31/18	313385M60	A-1+	P-1	NR	50,000,000.00	2.1250		49,896,701.39	0.00	14,756.94	49,911,458.33	49,912,000.00	541.67

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CASTLE OAK SECURITIES															
979513	9/28/18	10/31/18	313385M60	A-1+	P-1	NR	6,350,000.00	2.1200	6,337,659.83	0.00	1,121.83	6,338,781.66	6,338,824.00	42.34	
FED FARM CR BK / FTN FINANCIAL															
973957	8/23/18	11/2/18	313313M88	A-1+	P-1	F1+	10,000,000.00	2.0450	9,959,668.06	0.00	22,154.16	9,981,822.22	9,980,890.00	(932.22)	
FHLB DISC CORP / CASTLE OAK SECURITIES															
976751	9/12/18	11/7/18	313385N51	A-1+	P-1	NR	10,000,000.00	2.0900	9,967,488.89	0.00	11,030.56	9,978,519.45	9,977,900.00	(619.45)	
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	31,360.00	2,993,793.33	2,993,193.00	(600.33)	
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	20,632.50	1,995,851.67	1,995,462.00	(389.67)	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
978627	9/24/18	11/13/18	313385P34	A-1+	P-1	NR	15,000,000.00	2.1500	14,955,208.33	0.00	6,270.83	14,961,479.16	14,961,450.00	(29.16)	
FHLB DISC CORP / FTN FINANCIAL															
978628	9/24/18	11/14/18	313385P42	A-1+	P-1	NR	15,000,000.00	2.1500	14,954,312.50	0.00	6,270.83	14,960,583.33	14,960,580.00	(3.33)	
FHLB DISC CORP / FTN FINANCIAL															
976992	9/13/18	11/19/18	313385P91	A-1+	P-1	NR	11,000,000.00	2.1000	10,957,008.33	0.00	11,550.00	10,968,558.33	10,967,770.00	(788.33)	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
979035	9/26/18	11/21/18	313385Q33	A-1+	P-1	NR	3,000,000.00	2.1500	2,989,966.67	0.00	895.83	2,990,862.50	2,990,862.00	(0.50)	
FHLB DISC CORP / MORGAN STANLEY															
979036	9/26/18	11/21/18	313385Q33	A-1+	P-1	NR	4,000,000.00	2.1500	3,986,622.22	0.00	1,194.44	3,987,816.66	3,987,816.00	(0.66)	
FHLB DISC CORP / FTN FINANCIAL															
979506	9/28/18	11/23/18	313385Q58	A-1+	P-1	NR	15,000,000.00	2.1540	14,949,740.00	0.00	2,692.50	14,952,432.50	14,952,525.00	92.50	
FHLB DISC CORP / FTN FINANCIAL															
979503	9/28/18	1/10/19	313384K5	A-1+	P-1	NR	10,000,000.00	2.2200	9,935,866.67	0.00	1,850.00	9,937,716.67	9,937,160.00	(556.67)	
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	34,418.33	2,969,505.00	2,966,520.00	(2,985.00)	
Subtotal for DISCOUNT NOTES:							458,412,000.00	0.0000	2.0601	456,980,294.80	0.00	735,007.72	457,715,302.52	457,702,944.82	(12,357.70)
GOVT AGENCY-FIX-30/360															
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	12,936.00	0.00	2,200,000.00	2,199,230.00	(770.00)
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	18,254.52	0.00	3,720,000.00	3,718,698.00	(1,302.00)
FED HM LN BK BD / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
959187	5/24/18	10/1/18	3130A9AE1	AA+	Aaa	NR	8,000,000.00	0.8750	2.0000	7,967,080.00	32,920.00	0.00	8,000,000.00	7,997,200.00	(2,800.00)
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	16,393.90	0.00	5,500,000.00	5,498,075.00	(1,925.00)
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	12,096.00	0.00	6,000,000.00	5,997,900.00	(2,100.00)
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	25,887.06	20,538.19	4,998,324.96	4,996,550.00	(1,774.96)
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	40,792.15	31,147.09	10,675,260.72	10,671,631.49	(3,629.23)
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	21,804.55	16,069.44	9,984,904.55	9,978,700.00	(6,204.55)
FANNIE MAE / FTN FINANCIAL															
976130	9/7/18	11/26/18	3136G06Q9	AA+	Aaa	AAA	2,500,000.00	1.0500	2.1112	2,494,025.00	1,815.19	1,750.00	2,495,840.19	2,492,600.00	(3,240.19)
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	5,881.96	6,302.08	1,498,039.35	1,497,660.00	(379.35)
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	9,081.79	9,961.87	4,819,954.99	4,819,035.90	(919.09)
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	11,740.84	2,825.63	6,818,996.84	6,817,462.50	(1,534.34)
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	28,956.85	40,486.11	9,935,256.85	9,925,900.00	(9,356.85)
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	39,035.55	114,236.11	24,900,750.05	24,874,500.00	(26,250.05)
FREDDIE MAC / Mizuho Securities USA Inc															
964755	6/28/18	7/19/19	3137EAEB1	AA+	Aaa	AAA	1,250,000.00	0.8750	2.3952	1,230,254.63	4,819.74	2,187.50	1,235,074.37	1,233,325.00	(1,749.37)
FANNIE MAE / DEUTSCHE															
979290	9/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.6026	1,971,220.00	377.44	194.44	1,971,597.44	1,971,400.00	(197.44)
FED HM LN BK BD / Mizuho Securities USA Inc															
979037	9/26/18	8/5/19	3130A8Y72	AA+	Aaa	NR	5,000,000.00	0.8750	2.6013	4,927,172.15	1,178.44	607.64	4,928,350.59	4,927,200.00	(1,150.59)
FED HM LN BK BD / Mizuho Securities USA Inc															
978767	9/25/18	8/15/19	3133X8AS1	AA+	Aaa	NR	10,480,000.00	5.1250	2.6092	10,709,880.90	(4,310.27)	8,951.67	10,705,570.63	10,709,931.20	4,360.57
Subtotal for GOVT AGENCY-FIX-30/360:							120,509,000.00	1.5142	2.2194	120,108,259.82	279,661.71	255,257.77	120,387,921.53	120,326,999.09	(60,922.44)
GOVT AGENCY-FLOAT-ACT/360															

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Issuer / Broker																
UNITED STATES DOLLAR																
Educational Money Mkt Fnd																
GOVERNMENT AGENCY																
GOVT AGENCY-FLOAT-ACT/360																
FED HM LN BK BD / CASTLE OAK SECURITIES																
976358	9/10/18	10/10/18	3130AB4Y9	AA+	Aaa	NR	40,000,000.00	1.9330	1.9342	39,999,960.00	28.00	45,103.33	39,999,988.00	39,999,200.00	(788.00)	
FED FARM CR BK / CASTLE OAK SECURITIES																
978768	9/25/18	11/16/18	3133EFPB7	AA+	Aaa	AAA	39,250,000.00	2.3552	2.1650	39,260,428.73	(1,203.31)	15,406.87	39,259,225.42	39,260,597.50	1,372.08	
Subtotal for GOVT AGENCY-FLOAT-ACT/360:								79,250,000.00	2.1421	2.0485	79,260,388.73	(1,175.31)	60,510.20	79,259,213.42	79,259,797.50	584.08
GOV'T AGY - CALLABLE																
FREDDIE MAC / FTN FINANCIAL																
970923	8/6/18	11/7/18	3134GAVW1	AA+	Aaa	AAA	2,000,000.00	1.0500	2.0951	1,994,717.14	5,282.86	3,208.33	2,000,000.00	1,997,700.00	(2,300.00)	
Subtotal for GOV'T AGY - CALLABLE:								2,000,000.00	1.0500	2.0951	1,994,717.14	5,282.86	3,208.33	2,000,000.00	1,997,700.00	(2,300.00)
Subtotal for GOVERNMENT AGENCY:								660,171,000.00	0.5367	2.0879	658,343,660.49	283,769.26	1,053,984.02	659,362,437.47	659,287,441.41	(74,996.06)
MEDIUM-TERM NOTES																
MEDIUM-TERM NOTE																
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	35,928.88	53,444.44	9,996,128.88	9,988,600.00	(7,528.88)	
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	5,046.46	15,125.00	4,995,106.46	4,993,200.00	(1,906.46)	
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	14,677.27	7,758.61	3,391,081.27	3,389,222.00	(1,859.27)	
APPLE INC. / JP MORGAN CHASE & CO								240,000.00	1.5500	2.3053	238,334.40	1,036.04	547.67	239,370.44	239,239.20	(131.24)
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	3,528.97	2,281.94	997,438.97	996,830.00	(608.97)	
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	5,054.43	3,588.89	1,995,654.43	1,993,860.00	(1,794.43)	
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	1,971.33	1,615.00	897,426.33	897,237.00	(189.33)	
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	11,613.33	2,812.50	2,985,483.33	2,983,080.00	(2,403.33)	
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	7,103.99	1,480.89	1,954,344.39	1,953,198.80	(1,145.59)	
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	54,914.14	14,023.11	18,504,407.90	18,495,596.80	(8,811.10)	

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	5,574.28	2,342.22	3,090,477.28	3,089,243.00	(1,234.28)
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	7,905.50	3,664.44	4,834,189.00	4,833,170.50	(1,018.50)
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	3,327.17	29,561.88	3,490,638.17	3,487,276.05	(3,362.12)
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	4,438.47	35,291.67	4,992,113.47	4,988,950.00	(3,163.47)
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	(7,168.22)	18,109.12	1,523,702.66	1,529,529.65	5,826.99
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	(4,331.32)	10,828.30	1,009,177.60	1,012,920.10	3,742.50
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	(30,380.00)	75,950.00	7,078,400.00	7,104,650.00	26,250.00
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	(16,131.79)	40,875.80	4,119,018.95	4,134,906.30	15,887.35
Subtotal for MEDIUM-TERM NOTE:							76,084,000.00	2.1032	2.2865	75,990,050.60	104,108.93	319,301.48	76,094,159.53	76,110,709.40	16,549.87
Subtotal for MEDIUM-TERM NOTES:							76,084,000.00	2.1032	2.2865	75,990,050.60	104,108.93	319,301.48	76,094,159.53	76,110,709.40	16,549.87
U. S. TREASURIES															
TREASURY BILL															
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	47,446.70	9,950,935.80	9,996,597.90	45,662.10
US TREASURY N/B / BARCLAYS CAPITAL															
975409	9/4/18	10/11/18	912796NZ8	AA+	Aaa	AAA	12,000,000.00		1.9700	11,975,703.33	0.00	17,730.00	11,975,703.33	11,991,159.96	15,456.63
US TREASURY N/B / Mizuho Securities USA Inc															
975177	8/31/18	10/25/18	912796QE2	AA+	Aaa	AAA	25,000,000.00		1.9850	24,924,184.03	0.00	42,732.64	24,924,184.03	24,961,000.00	36,815.97
US TREASURY N/B / JP MORGAN CHASE & CO															
976746	9/12/18	11/1/18	912796QF9	AA+	Aaa	AAA	6,000,000.00		2.0075	5,983,270.83	0.00	6,357.08	5,983,270.83	5,988,347.94	5,077.11
Subtotal for TREASURY BILL:							53,000,000.00	0.0000	1.9758	52,834,093.99	0.00	114,266.42	52,834,093.99	52,937,105.80	103,011.81
TREASURY BOND															
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	24,775.75	20,201.50	4,998,017.94	4,997,558.60	(459.34)

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Issuer / Broker																
UNITED STATES DOLLAR																
Educational Money Mkt Fnd																
U. S. TREASURIES																
TREASURY BOND																
US TREASURY N/B / DEUTSCHE																
976554	9/11/18	10/15/18	912828L81	AA+	Aaa	AAA	25,000,000.00	0.8750	2.0473	24,972,656.25	16,084.56	11,953.55	24,988,740.81	24,987,793.00	(947.81)	
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	(22,424.38)	21,073.37	6,014,841.25	6,009,609.36	(5,231.89)	
US TREASURY N/B /																
979279	2/28/18	3/15/19	912828P95				10,000,000.00	1.0000	2.0975	9,887,500.00	63,651.32	4,419.89	9,951,151.32	9,938,671.90	(12,479.42)	
Subtotal for TREASURY BOND:								46,000,000.00	1.1467	2.0488	45,870,664.07	82,087.25	57,648.31	45,952,751.32	45,933,632.86	(19,118.46)
TREASURY BOND - ME																
US TREASURY N/B / BNY Mellon Capital Market																
949069	3/23/18	9/30/18	912828RH5	AA+	Aaa	AAA	0.00	1.3750	1.9340	0.00	0.00	0.00	0.00	0.00	0.00	
US TREASURY N/B / CITIGROUP GLOBAL MARKETS																
978764	9/25/18	9/30/18	912828RH5	AA+	Aaa	AAA	0.00	1.3750	2.2182	0.00	0.00	0.00	0.00	0.00	0.00	
US TREASURY N/B / BARCLAYS CAPITAL																
979043	9/26/18	9/30/18	912828T42	AA+	Aaa	AAA	0.00	0.7500	2.1721	0.00	0.00	0.00	0.00	0.00	0.00	
US TREASURY N/B / BARCLAYS CAPITAL																
975904	9/6/18	10/31/18	912828WD8	AA+	Aaa	AAA	40,000,000.00	1.2500	2.0276	39,953,125.00	21,306.82	33,967.39	39,974,431.82	39,969,531.20	(4,900.62)	
US TREASURY N/B / JP MORGAN CHASE & CO																
979034	9/26/18	10/31/18	912828RP7	AA+	Aaa	AAA	50,000,000.00	1.7500	2.1463	49,980,468.75	2,790.18	11,888.59	49,983,258.93	49,982,422.00	(836.93)	
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	25,990.95	25,271.74	9,987,709.70	9,973,437.50	(14,272.20)	
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	26,719.57	25,271.74	9,987,266.45	9,973,437.50	(13,828.95)	
US TREASURY N/B / DAIWA CAPITAL MARKETS																
979288	9/27/18	3/31/19	912828C65	AA+	Aaa	AAA	10,000,000.00	1.6250	2.4028	9,960,937.50	844.59	446.43	9,961,782.09	9,961,914.10	132.01	
Subtotal for TREASURY BOND - ME:								120,000,000.00	1.5313	2.0837	119,816,796.88	77,652.11	96,845.89	119,894,448.99	119,860,742.30	(33,706.69)
Subtotal for U. S. TREASURIES:								219,000,000.00	1.0799	2.0503	218,521,554.94	159,739.36	268,760.62	218,681,294.30	218,731,480.96	50,186.66
Total Educational Money Mkt Fnd :								966,039,174.79	0.7772	2.0947	963,639,440.82	547,617.55	1,642,046.12	964,922,066.09	964,913,806.56	(8,259.53)
Net Asset Value (NAV):																
Extended Fund																
FUNDS																
LAIF - EXTENDED FUND																

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Issuer / Broker																
UNITED STATES DOLLAR																
Extended Fund																
FUNDS																
10/1/18							NR	60,291,871.17	2.0630	60,291,871.17	0.00	0.00	60,291,871.17	60,291,871.17	0.00	
Subtotal for FUNDS:								60,291,871.17	2.0630	60,291,871.17	0.00	0.00	60,291,871.17	60,291,871.17	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	3,820.00	40,000,000.00	39,830,400.00	(169,600.00)	
Subtotal for YANKEE CD-30/360:								40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	3,820.00	40,000,000.00	39,830,400.00	(169,600.00)
Subtotal for CERTIFICATES OF DEPOSIT:								40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	3,820.00	40,000,000.00	39,830,400.00	(169,600.00)
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
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	39,853.72	126,562.50	24,999,353.72	24,981,750.00	(17,603.72)	
FANNIE MAE / BARCLAYS CAPITAL																
800397	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1779	49,919,000.00	79,707.45	253,125.00	49,998,707.45	49,963,500.00	(35,207.45)	
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	6,622.32	50,625.00	9,999,892.32	9,992,700.00	(7,192.32)	
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	7,025.76	53,156.25	10,499,885.76	10,492,335.00	(7,550.76)	
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	5,912.20	1,215.28	49,999,762.20	49,946,500.00	(53,262.20)	
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	5,912.20	1,215.28	49,999,762.20	49,946,500.00	(53,262.20)	
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	3,547.32	729.17	29,999,857.32	29,967,900.00	(31,957.32)	
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	(334,485.45)	139,930.56	25,026,606.80	24,975,500.00	(51,106.80)	
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	69,648.53	167,187.50	49,995,148.53	49,886,500.00	(108,648.53)	
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	689.18	52,083.33	19,999,889.18	19,935,200.00	(64,689.18)	
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	1,722.96	130,208.33	49,999,722.96	49,838,000.00	(161,722.96)	
FED HM LN BK BD / BANK OF AMERICA																

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
874921	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,722.96	130,208.33	49,999,722.96	49,838,000.00	(161,722.96)
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	516.89	39,062.50	14,999,916.89	14,951,400.00	(48,516.89)
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	45,574.46	91,228.13	35,496,961.91	35,386,768.35	(110,193.56)
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	32,090.17	64,236.11	24,994,340.17	24,916,750.00	(77,590.17)
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	51,100.65	24,305.56	24,992,100.65	24,863,500.00	(128,600.65)
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	102,201.29	48,611.11	49,984,201.29	49,727,000.00	(257,201.29)
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	(87,127.40)	28,750.00	30,023,872.60	29,893,800.00	(130,072.60)
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	(51,608.33)	47,916.67	50,014,391.67	49,823,000.00	(191,391.67)
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	(56,996.81)	9,020.31	7,546,571.29	7,513,659.90	(32,911.39)
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	44,695.05	12,413.19	24,986,695.05	24,881,500.00	(105,195.05)
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	4,080.16	77,812.50	14,999,130.16	14,897,550.00	(101,580.16)
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	13,600.54	259,375.00	49,997,100.54	49,658,500.00	(338,600.54)
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	226,875.00	50,000,000.00	49,600,500.00	(399,500.00)
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	226,875.00	50,000,000.00	49,600,500.00	(399,500.00)
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	226,875.00	50,000,000.00	49,600,500.00	(399,500.00)
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	226,875.00	50,000,000.00	49,600,500.00	(399,500.00)
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	226,875.00	50,000,000.00	49,600,500.00	(399,500.00)

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

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

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	226,875.00	50,000,000.00	49,600,500.00	(399,500.00)
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FED FARM CR BK / BNY Mellon Capital Market

894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	28,191.20	288,640.00	47,989,455.20	47,703,360.00	(286,095.20)
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FED FARM CR BK / JEFFERIES & COMPANY

894938	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	12,000,000.00	1.3200	1.3648	11,989,440.00	7,685.33	72,160.00	11,997,125.33	11,925,840.00	(71,285.33)
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FED FARM CR BK / DEUTSCHE

839097	4/26/16	4/26/19	3133EF4Y0	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0000	25,000,000.00	0.00	107,638.89	25,000,000.00	24,792,000.00	(208,000.00)
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FED HM LN BK BD / BANK OF AMERICA NA

928434	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	46,130.38	169,125.00	35,978,090.38	35,733,240.00	(244,850.38)
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FED HM LN BK BD / GREAT PACIFIC SECURITIES

928455	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	8,000,000.00	1.3750	1.4691	7,984,880.00	10,251.20	37,583.33	7,995,131.20	7,940,720.00	(54,411.20)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

905576	6/22/17	6/14/19	313379EE5	AA+	Aaa	NR	10,000,000.00	1.6250	1.4331	10,037,280.00	(24,033.03)	48,298.61	10,013,246.97	9,938,000.00	(75,246.97)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

911721	7/28/17	6/14/19	313379EE5	AA+	Aaa	NR	19,000,000.00	1.6250	1.4206	19,071,592.00	(44,797.95)	91,767.36	19,026,794.05	18,882,200.00	(144,594.05)
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FED HM LN BK BD / MORGAN STANLEY

913615	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	15,000,000.00	1.6250	1.3954	15,062,400.00	(38,624.10)	72,447.92	15,023,775.90	14,907,000.00	(116,775.90)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

913616	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	21,000,000.00	1.6250	1.3957	21,087,255.00	(54,008.74)	101,427.08	21,033,246.26	20,869,800.00	(163,446.26)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

908718	7/12/17	7/12/19	3130ABRS7	AA+	Aaa	NR	15,000,000.00	1.4600	1.4906	14,991,000.00	5,487.50	48,058.33	14,996,487.50	14,873,250.00	(123,237.50)
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FREDDIE MAC / TD SECURITIES

853062	7/20/16	7/19/19	3137EAEB1	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	44,351.71	43,750.00	24,983,851.71	24,666,500.00	(317,351.71)
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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	18,176.67	21,510.42	14,992,976.67	14,785,500.00	(207,476.67)
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FANNIE MAE / DEUTSCHE

979509	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	24,277,000.00	0.8750	2.5974	23,929,824.58	3,426.07	1,770.20	23,933,250.65	23,929,838.90	(3,411.75)
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FANNIE MAE / Mizuho Securities USA Inc

979510	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	27,460,000.00	0.8750	2.5974	27,067,305.80	3,875.27	2,002.29	27,071,181.07	27,067,322.00	(3,859.07)
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FED HM LN BK BD / Mizuho Securities USA Inc

979511	9/28/18	8/5/19	3130A8Y72	AA+	Aaa	NR	25,000,000.00	0.8750	2.6017	24,638,103.75	3,536.45	1,822.92	24,641,640.20	24,636,000.00	(5,640.20)
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FREDDIE MAC / Mizuho Securities USA Inc

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

979029	9/26/18	8/15/19	3137EAEH8	AA+	Aaa	AAA	50,000,000.00	1.3750	2.6094	49,462,447.00	8,425.60	9,548.61	49,470,872.60	49,471,000.00	127.40
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FREDDIE MAC / Mizuho Securities USA Inc

979030	9/26/18	8/15/19	3137EAEH8	AA+	Aaa	AAA	4,217,000.00	1.3750	2.6094	4,171,662.78	710.61	805.33	4,172,373.39	4,172,384.14	10.75
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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	258,260.88	32,083.33	34,873,575.88	34,495,650.00	(377,925.88)
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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	372,603.02	45,833.33	49,817,603.02	49,279,500.00	(538,103.02)
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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	245,498.67	36,666.67	39,859,898.67	39,423,600.00	(436,298.67)
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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	13,367.35	17,187.50	24,988,367.35	24,703,750.00	(284,617.35)
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FED HM LN BK BD / DEUTSCHE

920111	9/20/17	9/13/19	313380FB8	AA+	Aaa	NR	15,000,000.00	1.3750	1.4869	14,967,336.60	16,995.96	10,312.50	14,984,332.56	14,822,250.00	(162,082.56)
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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	13,445.12	53,437.50	44,969,345.12	44,891,550.00	(77,795.12)
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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	12,639.37	12,473.37	4,858,495.70	4,853,237.83	(5,257.87)
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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	(8,739.15)	128,000.00	20,006,460.85	19,776,400.00	(230,060.85)
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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	34,152.81	256,000.00	39,974,552.81	39,552,800.00	(421,752.81)
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FANNIE MAE / BARCLAYS CAPITAL

868035	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	86,435.59	218,055.56	49,952,435.59	49,115,000.00	(837,435.59)
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FANNIE MAE / BARCLAYS CAPITAL

868036	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	86,435.59	218,055.56	49,952,435.59	49,115,000.00	(837,435.59)
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FANNIE MAE / Mizuho Securities USA Inc

962194	6/13/18	10/24/19	3136G0T68	AA+	Aaa	AAA	5,500,000.00	1.3300	2.4931	5,414,695.00	18,763.63	21,945.00	5,433,458.63	5,414,750.00	(18,708.63)
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FREDDIE MAC / CASTLE OAK SECURITIES

927743	11/7/17	10/25/19	3134GBHT2	AA+	Aaa	AAA	3,150,000.00	1.6250	1.7002	3,145,432.50	2,090.21	22,181.25	3,147,522.71	3,117,397.50	(30,125.21)
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FED HM LN BK BD / GREAT PACIFIC SECURITIES

916419	8/28/17	11/8/19	3130AC2Q6	AA+	Aaa	NR	10,000,000.00	1.4500	1.4460	10,000,900.30	(447.87)	57,597.22	10,000,452.43	9,860,000.00	(140,452.43)
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FED FARM CR BK / Mizuho Securities USA Inc

963102	6/19/18	11/14/19	3133EJRUS	AA+	Aaa	AAA	23,210,000.00	2.4500	2.5280	23,185,397.40	4,969.24	161,116.08	23,190,366.64	23,159,402.20	(30,964.44)
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ORANGE COUNTY TREASURER-TAX COLLECTOR

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

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FED HM LN BK BD / BANK OF AMERICA

871866	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	7,190.17	259,722.22	49,995,690.17	49,263,250.00	(732,440.17)
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FED HM LN BK BD / BANK OF AMERICA

871867	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	7,190.17	259,722.22	49,995,690.17	49,263,250.00	(732,440.17)
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FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

878363	12/30/16	11/15/19	3130AA3R7	AA+	Aaa	NR	45,000,000.00	1.3750	1.4929	44,851,050.00	90,809.13	233,750.00	44,941,859.13	44,336,925.00	(604,934.13)
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FED FARM CR BK / FTN FINANCIAL

955348	5/1/18	1/10/20	3133EH6L2	AA+	Aaa	AAA	22,545,000.00	1.9500	2.5165	22,334,429.70	51,864.61	98,916.19	22,386,294.31	22,323,608.10	(62,686.21)
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FREDDIE MAC / JEFFERIES & COMPANY

883202	2/1/17	1/17/20	3137EAE5	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5496	19,971,360.00	16,120.08	61,666.67	19,987,480.08	19,690,500.00	(296,980.08)
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FED FARM CR BK / FTN FINANCIAL

954198	4/24/18	1/24/20	3133EJLU1	AA+	Aaa	AAA	30,000,000.00	2.4200	2.4404	29,990,100.00	2,467.14	135,116.67	29,992,567.14	29,864,100.00	(128,467.14)
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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	4,915.86	4,575.00	1,967,295.86	1,959,300.00	(7,995.86)
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FED FARM CR BK / MORGAN STANLEY

971882	8/10/18	2/10/20	3133EJWN5	AA+	Aaa	AAA	10,000,000.00	2.6000	2.6332	9,995,200.00	453.33	36,833.33	9,995,653.33	9,974,600.00	(21,053.33)
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FED HM LN BK BD / CASTLE OAK SECURITIES

942312	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	10,000,000.00	2.1250	2.2188	9,981,700.00	5,880.33	29,513.89	9,987,580.33	9,913,050.00	(74,530.33)
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FED HM LN BK BD / BARCLAYS CAPITAL

942313	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	50,000,000.00	2.1250	2.2188	49,908,500.00	29,401.66	147,569.44	49,937,901.66	49,565,250.00	(372,651.66)
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FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

971123	8/7/18	2/11/20	3130ADN32	AA+	Aaa	NR	25,000,000.00	2.1250	2.6415	24,809,896.75	18,870.54	73,784.72	24,828,767.29	24,782,625.00	(46,142.29)
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FED HM LN BK BD / Mizuho Securities USA Inc

971398	8/8/18	2/11/20	3130ADN32	AA+	Aaa	NR	12,285,000.00	2.1250	2.6497	12,190,282.65	9,244.97	36,257.81	12,199,527.62	12,178,181.93	(21,345.70)
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FED FARM CR BK / BNY Mellon Capital Market

944992	2/28/18	2/14/20	3133EJCN7	AA+	Aaa	AAA	25,000,000.00	2.0700	2.3274	24,877,250.00	37,033.64	67,562.50	24,914,283.64	24,773,250.00	(141,033.64)
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FANNIE MAE / JP MORGAN CHASE & CO

887109	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	16,977.78	68,750.00	49,984,977.78	49,119,750.00	(865,227.78)
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FANNIE MAE / JP MORGAN CHASE & CO

887110	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	16,977.78	68,750.00	49,984,977.78	49,119,750.00	(865,227.78)
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FANNIE MAE / JP MORGAN CHASE & CO

887111	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5219	19,987,200.00	6,791.11	27,500.00	19,993,991.11	19,647,900.00	(346,091.11)
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FED HM LN BK BD / FTN FINANCIAL

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
946766	3/9/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3389	24,895,500.00	29,156.08	26,562.50	24,924,656.08	24,846,000.00	(78,656.08)
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	29,090.98	26,562.50	24,923,690.98	24,846,000.00	(77,690.98)
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	15,540.53	13,812.50	12,958,821.53	12,919,920.00	(38,901.53)
FED HM LN BK BD / Mizuho Securities USA Inc															
971625	8/9/18	3/13/20	313378177	AA+	Aaa	NR	1,830,000.00	1.8750	2.6656	1,807,542.24	2,034.50	1,715.63	1,809,576.74	1,806,100.20	(3,476.54)
FED HM LN BK BD / Mizuho Securities USA Inc															
979283	9/27/18	3/13/20	3133XXP50	AA+	Aaa	NR	2,150,000.00	4.1250	2.7861	2,190,914.50	(311.14)	985.42	2,190,603.36	2,193,215.00	2,611.64
FED FARM CR BK / MORGAN STANLEY															
979515	9/28/18	3/25/20	3133EJB81	AA+	Aaa	AAA	45,810,000.00	2.7300	2.7988	45,764,190.00	255.92	10,421.77	45,764,445.92	45,764,190.00	(255.92)
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	3,680.00	2,638.89	9,989,280.00	9,937,600.00	(51,680.00)
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	945.55	1,319.44	19,997,345.55	19,883,600.00	(113,745.55)
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	945.55	1,319.44	19,997,345.55	19,883,600.00	(113,745.55)
FED HM LN BK BD / DEUTSCHE															
979512	9/28/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	50,000,000.00	2.3750	2.7960	49,691,718.00	1,706.36	3,298.61	49,693,424.36	49,709,000.00	15,575.64
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	5,042.37	180,833.33	24,994,542.37	24,534,250.00	(460,292.37)
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	2,000.00	39,783.33	5,497,600.00	5,397,535.00	(100,065.00)
FED FARM CR BK / BNY Mellon Capital Market															
952740	4/16/18	4/13/20	3133EKY4	AA+	Aaa	AAA	35,000,000.00	2.3750	2.4029	34,981,100.00	4,349.37	380,989.59	34,985,449.37	34,876,100.00	(109,349.37)
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	984.53	225,000.00	19,996,584.53	19,900,500.00	(96,084.53)
FREDDIE MAC / Mizuho Securities USA Inc															
979032	9/26/18	4/23/20	3137EAEM7	AA+	Aaa	AAA	3,720,000.00	2.5000	2.8142	3,702,069.60	158.12	1,291.67	3,702,227.72	3,701,493.00	(734.72)
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	12,784.58	307,847.22	49,985,334.58	49,023,500.00	(961,834.58)
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	1,287.48	189,583.33	19,994,087.48	19,947,800.00	(46,287.48)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 09-Oct-2018 02:43 pm

Print Date: 09-Oct-2018

As at date: 09-Oct-2018

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

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FED HM LN BK BD / Mizuho Securities USA Inc

958575	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.6432	9,996,400.00	643.74	94,791.67	9,997,043.74	9,973,900.00	(23,143.74)
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FED HM LN BK BD / MORGAN STANLEY

960136	5/31/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.4740	10,028,400.00	(4,753.14)	87,500.00	10,023,646.86	9,973,900.00	(49,746.86)
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FED FARM CR BK / BNY Mellon Capital Market

961782	6/11/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	2,429.17	233,750.00	29,986,529.17	29,855,700.00	(130,829.17)
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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	2,391.64	229,500.00	29,986,491.64	29,855,700.00	(130,791.64)
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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	(65,403.26)	116,569.44	22,084,306.74	21,690,020.00	(394,286.74)
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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	(12,226.79)	22,360.14	4,235,794.01	4,160,540.20	(75,253.81)
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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	(39,688.49)	105,972.22	20,052,831.51	19,718,200.00	(334,631.51)
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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	(62,108.91)	204,375.00	20,256,409.09	20,182,000.00	(74,409.09)
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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	(88,153.21)	306,562.50	30,448,846.79	30,273,000.00	(175,846.79)
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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	(88,118.08)	317,803.13	31,548,667.92	31,383,010.00	(165,657.92)
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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	(53,457.78)	193,134.38	19,172,189.22	19,071,990.00	(100,199.22)
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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	(24,319.12)	112,390.31	13,636,954.88	13,592,577.00	(44,377.88)
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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	(35,905.01)	165,000.00	20,249,294.99	20,182,000.00	(67,294.99)
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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	(35,905.01)	165,000.00	20,249,294.99	20,182,000.00	(67,294.99)
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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	(19,837.52)	91,162.50	11,187,735.48	11,150,555.00	(37,180.48)
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FED FARM CR BK / DEUTSCHE

905575	6/22/17	6/15/20	3133EHNK5	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	4,606.34	35,640.73	7,853,838.14	7,694,232.60	(159,605.54)
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FANNIE MAE / BARCLAYS CAPITAL

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

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

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

912219	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	50,000,000.00	1.5000	1.6040	49,848,500.00	58,971.27	127,083.33	49,907,471.27	48,851,000.00	(1,056,471.27)
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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	11,794.25	25,416.67	9,981,494.25	9,770,200.00	(211,294.25)
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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	2,041.25	17,000.00	14,992,715.75	14,874,750.00	(117,965.75)
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FED HM LN BK BD / BNY Mellon Capital Market

918099	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	15,000,000.00	1.3750	1.4829	14,951,850.00	16,764.95	1,718.75	14,968,614.95	14,580,375.00	(388,239.95)
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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	33,529.91	3,437.50	29,937,229.91	29,160,750.00	(776,479.91)
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FREDDIE MAC / TD SECURITIES

921685	9/29/17	9/29/20	3137EAEJ4	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	9,100.28	1,354.17	14,981,950.28	14,652,300.00	(329,650.28)
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FED HM LN BK BD / BARCLAYS CAPITAL

976131	9/7/18	10/1/20	3130AEWA4	AA+	Aaa	NR	35,000,000.00	2.6250	2.7332	34,924,750.00	2,427.42	0.00	34,927,177.42	34,845,650.00	(81,527.42)
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FED HM LN BK BD / BNY Mellon Capital Market

976354	9/10/18	10/1/20	3130AEWA4	AA+	Aaa	NR	10,000,000.00	2.6250	2.7336	9,978,500.00	609.31	0.00	9,979,109.31	9,955,900.00	(23,209.31)
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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	3,866.67	196,000.00	24,991,866.67	24,415,250.00	(576,616.67)
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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	1,401.85	34,895.83	4,996,601.85	4,901,200.00	(95,401.85)
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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	7,009.24	174,479.17	24,983,009.24	24,506,000.00	(477,009.24)
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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	730.95	78,533.33	11,998,134.15	11,770,080.00	(228,054.15)
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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	(42,695.15)	70,134.55	7,482,110.45	7,386,132.00	(95,978.45)
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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	13,212.63	35,872.22	5,826,508.43	5,757,472.10	(69,036.33)
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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	(64,676.33)	124,131.94	13,213,783.67	13,072,800.00	(140,983.67)
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FED FARM CR BK / JEFFERIES & COMPANY

960140	5/31/18	12/21/20	3133EJPW3	AA+	Aaa	AAA	10,450,000.00	2.7000	2.5705	10,482,598.25	(4,251.95)	78,375.00	10,478,346.30	10,440,908.50	(37,437.80)
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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	194.96	27,000.00	4,997,757.91	4,982,750.00	(15,007.91)
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ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

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	194.96	27,000.00	4,997,757.91	4,982,750.00	(15,007.91)
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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	990.79	75,600.00	13,988,605.97	13,951,700.00	(36,905.97)
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FED FARM CR BK / CASTLE OAK SECURITIES

960138	5/31/18	1/29/21	3133EJAW9	AA+	Aaa	AAA	20,000,000.00	2.2500	2.5891	19,824,920.00	21,930.69	77,500.00	19,846,850.69	19,844,000.00	(2,850.69)
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FED FARM CR BK / BNY Mellon Capital Market

942341	2/12/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	35,000,000.00	2.3500	2.3858	34,963,950.00	7,643.94	111,951.39	34,971,593.94	34,573,000.00	(398,593.94)
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FED FARM CR BK / BNY Mellon Capital Market

955563	5/2/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	7,000,000.00	2.3500	2.7255	6,930,000.00	10,430.00	22,390.28	6,940,430.00	6,914,600.00	(25,830.00)
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FED FARM CR BK / MORGAN STANLEY

955812	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	16,190,000.00	2.3500	2.7319	16,025,509.60	24,368.95	51,785.51	16,049,878.55	15,992,482.00	(57,396.55)
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FED FARM CR BK / BNY Mellon Capital Market

955813	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	50,000,000.00	2.3500	2.7278	49,497,500.00	74,444.44	159,930.56	49,571,944.44	49,390,000.00	(181,944.44)
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FED FARM CR BK / BNY Mellon Capital Market

977150	9/14/18	2/23/21	3133EJVX6	AA+	Aaa	AAA	28,838,000.00	2.7000	2.8687	28,723,801.52	2,208.62	36,768.45	28,726,010.14	28,723,801.52	(2,208.62)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

945503	3/2/18	3/12/21	3130A0XD7	AA+	Aaa	NR	9,600,000.00	2.3750	2.5004	9,565,056.00	6,700.27	12,033.33	9,571,756.27	9,480,576.00	(91,180.27)
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FED FARM CR BK / FTN FINANCIAL

968917	7/25/18	4/9/21	3133EJU5	AA+	Aaa	AAA	10,980,000.00	2.7000	2.8142	10,947,718.80	2,187.43	54,351.00	10,949,906.23	10,916,865.00	(33,041.23)
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FED FARM CR BK / DAIWA CAPITAL MARKETS

969725	7/30/18	4/9/21	3133EJU5	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7852	24,945,500.00	3,430.86	114,375.00	24,948,930.86	24,856,250.00	(92,680.86)
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FED FARM CR BK / DEUTSCHE

953988	4/23/18	4/23/21	3133EJLZ0	AA+	Aaa	AAA	5,000,000.00	2.6250	2.6767	4,992,600.00	1,082.59	57,604.17	4,993,682.59	4,977,150.00	(16,532.59)
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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	(31,452.93)	132,916.66	15,346,697.07	15,271,950.00	(74,747.07)
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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	(32,267.34)	137,885.94	16,478,227.26	16,402,074.30	(76,152.96)
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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	(40,058.77)	171,180.56	20,457,141.23	20,362,600.00	(94,541.23)
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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	(12,273.79)	60,416.67	10,198,426.21	10,181,300.00	(17,126.21)
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FED HM LN BK BD / DEUTSCHE

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
969938	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(24,738.07)	120,833.34	20,399,932.13	20,362,600.00	(37,332.13)
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	986.02	351,388.89	49,989,486.02	49,801,000.00	(188,486.02)
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	2,284.14	180,883.80	28,017,679.26	27,973,329.12	(44,350.14)
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	2,595.80	123,750.00	24,960,473.05	24,955,000.00	(5,473.05)
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJVV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	1,022.67	91,777.78	19,982,302.67	19,906,400.00	(75,902.67)
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	1,266.89	27,309.03	5,474,096.89	5,457,485.00	(16,611.89)
FED HM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	6/10/22	3133XKWy7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(21,415.11)	50,327.08	6,440,701.39	6,459,498.50	18,797.11
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	1,663.67	63,653.33	12,365,541.85	12,413,516.00	47,974.15
FED FARM CR BK / MORGAN STANLEY															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	967.75	39,655.00	7,704,955.75	7,733,420.25	28,464.50
FED HM LN BK BD / MORGAN STANLEY															
979507	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(314.09)	8,522.14	32,873,458.67	32,871,935.25	(1,523.42)
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(50.48)	1,368.49	5,278,859.77	5,278,594.95	(264.82)
Subtotal for GOVT AGENCY-FIX-30/360:							3,776,692,000.00	1.7702	1.8209	3,775,393,878.09	1,127,155.47	14,443,587.48	3,776,521,033.56	3,749,597,469.34	(26,923,564.22)
Subtotal for GOVERNMENT AGENCY:							3,776,692,000.00	1.7702	1.8209	3,775,393,878.09	1,127,155.47	14,443,587.48	3,776,521,033.56	3,749,597,469.34	(26,923,564.22)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	33,962.96	187,055.56	34,998,962.96	34,960,100.00	(38,862.96)
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	(308,332.94)	132,916.67	25,016,417.06	24,966,000.00	(50,417.06)
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	(61,644.30)	44,686.58	8,408,494.45	8,393,569.20	(14,925.25)
MICROSOFT CORP / DAIWA CAPITAL MARKETS															

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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

797116	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4880	10,044,060.00	(41,659.41)	51,909.72	10,002,400.59	9,984,300.00	(18,100.59)
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MICROSOFT CORP / JEFFERIES & COMPANY

797117	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4734	10,048,780.00	(46,122.25)	51,909.72	10,002,657.75	9,984,300.00	(18,357.75)
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MICROSOFT CORP / DAIWA CAPITAL MARKETS

797357	8/14/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4596	10,053,200.00	(50,298.99)	51,909.72	10,002,901.01	9,984,300.00	(18,601.01)
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WAL-MART STORES INC / MORGAN STANLEY

764157	2/9/15	12/15/18	931142DJ9	AA	Aa2	AA	9,675,000.00	1.9500	1.2491	9,929,065.50	(240,500.68)	55,550.63	9,688,564.82	9,676,257.75	(12,307.07)
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WAL-MART STORES INC / JP MORGAN CHASE & CO

886124	2/22/17	12/15/18	931142DJ9	AA	Aa2	AA	10,000,000.00	1.9500	1.3604	10,105,200.00	(93,278.41)	57,416.67	10,011,921.59	10,001,300.00	(10,621.59)
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WAL-MART STORES INC / BNY Mellon Capital Market

888364	3/8/17	12/15/18	931142DJ9	AA	Aa2	AA	50,000,000.00	1.9500	1.4514	50,433,500.00	(383,140.50)	287,083.33	50,050,359.50	50,006,500.00	(43,859.50)
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WAL-MART STORES INC / BNY Mellon Capital Market

892284	3/31/17	2/1/19	931142CP6	AA	Aa2	AA	16,879,000.00	4.1250	1.4766	17,683,621.93	(658,327.03)	116,043.13	17,025,294.90	16,969,977.81	(55,317.09)
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APPLE INC. / COAK

884575	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	2,000,000.00	1.5500	1.5888	1,998,480.00	1,251.52	4,563.89	1,999,731.52	1,993,660.00	(6,071.52)
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APPLE INC. / GOLDMAN SACHS

884576	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	5,000,000.00	1.5500	1.5888	4,996,200.00	3,128.79	11,409.72	4,999,328.79	4,984,150.00	(15,178.79)
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APPLE INC. / CASTLE OAK SECURITIES

893848	4/10/17	2/8/19	037833CE8	AA+	Aa1	NR	3,000,000.00	1.5500	1.4640	3,004,617.00	(3,725.88)	6,845.83	3,000,891.12	2,990,490.00	(10,401.12)
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JOHNSON & JOHNSON / JP MORGAN CHASE & CO

883647	2/6/17	3/1/19	478160BR4	AAA	Aaa	AAA	10,000,000.00	1.1250	1.4137	9,941,300.00	46,881.21	9,375.00	9,988,181.21	9,943,600.00	(44,581.21)
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JOHNSON & JOHNSON / JP MORGAN CHASE & CO

886126	2/22/17	3/1/19	478160BR4	AAA	Aaa	AAA	14,000,000.00	1.1250	1.3404	13,939,940.00	47,701.98	13,125.00	13,987,641.98	13,921,040.00	(66,601.98)
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APPLE INC. / BNY Mellon Capital Market

874437	12/6/16	5/6/19	037833AQ3	AA+	Aa1	NR	6,691,000.00	2.1000	1.6876	6,756,036.52	(48,964.28)	56,594.71	6,707,072.24	6,676,212.89	(30,859.35)
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APPLE INC. / BNY Mellon Capital Market

880386	1/13/17	5/6/19	037833AQ3	AA+	Aa1	NR	7,000,000.00	2.1000	1.6239	7,075,320.00	(55,879.66)	59,208.33	7,019,440.34	6,984,530.00	(34,910.34)
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APPLE INC. / BNY Mellon Capital Market

885009	2/14/17	5/6/19	037833AQ3	AA+	Aa1	NR	10,000,000.00	2.1000	1.5517	10,119,500.00	(87,464.46)	84,583.33	10,032,035.54	9,977,900.00	(54,135.54)
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APPLE INC. / JP MORGAN CHASE & CO

889402	3/14/17	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	1.6824	5,043,750.00	(31,565.74)	42,291.67	5,012,184.26	4,988,950.00	(23,234.26)
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APPLE INC. / TD SECURITIES

893147	4/6/17	5/6/19	037833AQ3	AA+	Aa1	NR	5,214,000.00	2.1000	1.5601	5,271,458.28	(40,986.91)	44,101.75	5,230,471.37	5,202,477.06	(27,994.31)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

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	106,055.49	24,291.67	14,939,705.49	14,807,850.00	(131,855.49)
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MICROSOFT CORP / GREAT PACIFIC SECURITIES

892291	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	10,000,000.00	1.1000	1.5890	9,887,039.70	72,017.19	16,194.44	9,959,056.89	9,871,900.00	(87,156.89)
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MICROSOFT CORP / GREAT PACIFIC SECURITIES

892292	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	7,475,000.00	1.1000	1.5890	7,390,562.18	53,832.85	12,105.35	7,444,395.03	7,379,245.25	(65,149.78)
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MICROSOFT CORP / JP MORGAN CHASE & CO

960142	5/31/18	8/8/19	594918BN3	AAA	Aaa	AA+	5,000,000.00	1.1000	2.3986	4,924,150.00	21,316.16	8,097.22	4,945,466.16	4,935,950.00	(9,516.16)
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MICROSOFT CORP / CASTLE OAK SECURITIES

960887	6/5/18	8/8/19	594918BN3	AAA	Aaa	AA+	1,250,000.00	1.1000	2.4701	1,230,276.25	5,408.88	2,024.31	1,235,685.13	1,233,987.50	(1,697.63)
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WAL-MART STORES INC / MORGAN STANLEY

924912	10/20/17	10/9/19	931142DY6	AA	Aa2	AA	4,000,000.00	1.7500	1.7512	3,999,920.00	38.48	33,444.44	3,999,958.48	3,968,400.00	(31,558.48)
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WAL-MART STORES INC / BANK OF AMERICA

964756	6/28/18	10/9/19	931142DY6	AA	Aa2	AA	17,500,000.00	1.7500	2.5661	17,320,975.00	36,115.67	79,114.58	17,357,090.67	17,361,750.00	4,659.33
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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	31,227.90	64,895.84	14,870,877.90	14,881,500.00	10,622.10
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MICROSOFT CORP / TD SECURITIES

903350	6/9/17	2/6/20	594918BV5	AAA	Aaa	AA+	5,906,000.00	1.8500	1.6274	5,940,018.56	(16,778.22)	16,692.65	5,923,240.34	5,838,376.30	(84,864.04)
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APPLE INC. / JP MORGAN CHASE & CO

887108	2/28/17	2/7/20	037833AX8	AA+	Aa1	NR	5,000,000.00	1.5500	1.7601	4,970,000.00	16,232.29	11,194.44	4,986,232.29	4,918,050.00	(68,182.29)
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APPLE INC. / BNY Mellon Capital Market

892293	3/31/17	2/7/20	037833AX8	AA+	Aa1	NR	17,308,000.00	1.5500	1.7431	17,212,944.46	50,029.23	38,750.69	17,262,973.69	17,024,321.88	(238,651.81)
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MICROSOFT CORP / JP MORGAN CHASE & CO

896808	4/27/17	2/12/20	594918AY0	AAA	Aaa	AA+	30,000,000.00	1.8500	1.7358	30,092,700.00	(47,410.75)	75,541.67	30,045,289.25	29,646,600.00	(398,689.25)
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MICROSOFT CORP / DAIWA CAPITAL MARKETS

903351	6/9/17	2/12/20	594918AY0	AAA	Aaa	AA+	12,500,000.00	1.8500	1.6612	12,561,375.00	(30,082.04)	31,475.69	12,531,292.96	12,352,750.00	(178,542.96)
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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	34,252.82	70,000.00	9,864,852.82	9,830,400.00	(34,452.82)
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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	1,627.93	297,666.66	39,989,227.93	40,005,600.00	16,372.07
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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	(123.30)	3,522.92	500,861.70	500,070.00	(791.70)
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JOHNSON & JOHNSON / BNY Mellon Capital Market

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
961974	6/12/18	9/1/20	478160AW4	AAA	Aaa	AAA	4,800,000.00	2.9500	2.6580	4,829,904.00	(4,079.52)	11,800.00	4,825,824.48	4,826,688.00	863.52
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	11,629.84	39,055.56	4,713,559.84	4,666,115.00	(47,444.84)
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	24,823.19	84,277.78	10,172,220.69	10,068,985.00	(103,235.69)
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	1,590.14	38,187.50	4,996,240.14	4,911,000.00	(85,240.14)
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	14,305.86	46,000.00	5,955,505.86	5,883,720.00	(71,785.86)
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	15,453.82	38,333.33	4,934,213.37	4,903,100.00	(31,113.37)
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	25,043.90	23,750.00	9,853,143.90	9,816,500.00	(36,643.90)
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	60,575.80	59,375.00	24,610,325.80	24,541,250.00	(69,075.80)
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	12,397.69	11,875.00	4,920,247.69	4,908,250.00	(11,997.69)
APPLE INC. / JP MORGAN CHASE & CO															
958388	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	15,000,000.00	2.2500	2.9481	14,723,700.00	36,932.56	35,625.00	14,760,632.56	14,724,750.00	(35,882.56)
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	4,985.90	4,809.38	1,992,685.40	1,987,841.25	(4,844.15)
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	14,480.65	23,750.00	9,895,980.65	9,816,500.00	(79,480.65)
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	14,456.21	23,750.00	9,896,156.21	9,816,500.00	(79,656.21)
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	3,394.60	4,750.00	1,974,774.60	1,963,300.00	(11,474.60)
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	74,223.73	20,625.00	14,663,673.73	14,531,550.00	(132,123.73)
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	65,681.27	20,625.00	14,649,431.27	14,531,550.00	(117,881.27)
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	28,255.46	17,600.00	12,467,807.46	12,400,256.00	(67,551.46)

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Issuer / Broker																
UNITED STATES DOLLAR																
Extended Fund																
MEDIUM-TERM NOTES																
MEDIUM-TERM NOTE																
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	(10,854.33)	34,944.45	4,134,065.67	4,140,000.00	5,934.33	
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	712.50	33,645.83	4,992,162.50	4,969,450.00	(22,712.50)	
Subtotal for MEDIUM-TERM NOTE:								615,928,000.00	1.9291	2.0064	614,741,006.68	(1,291,195.13)	2,726,372.36	613,449,811.55	610,553,670.89	(2,896,140.66)
Subtotal for MEDIUM-TERM NOTES:								615,928,000.00	1.9291	2.0064	614,741,006.68	(1,291,195.13)	2,726,372.36	613,449,811.55	610,553,670.89	(2,896,140.66)
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	415,160.24	118,448,000.00	118,442,077.60	(5,922.40)	
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	434,901.57	118,448,000.00	118,463,398.24	15,398.24	
COUNTY OF ORANGE /																
937832	1/12/18	4/30/19	68428LDZ4	NR	NR	NR	118,449,000.00	2.2530	2.2536	118,449,000.00	0.00	444,776.00	118,449,000.00	118,480,981.23	31,981.23	
Subtotal for ORANGE COUNTY POB 2018A:								355,345,000.00	2.1863	2.1866	355,345,000.00	0.00	1,294,837.81	355,345,000.00	355,386,457.07	41,457.07
Subtotal for MUNICIPAL DEBT:								355,345,000.00	2.1863	2.1866	355,345,000.00	0.00	1,294,837.81	355,345,000.00	355,386,457.07	41,457.07
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	(58,908.39)	236,073.37	20,095,779.11	20,080,078.20	(15,700.91)	
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	156,161.36	113,797.81	34,502,645.74	34,406,640.80	(96,004.94)	
US TREASURY N/B / MORGAN STANLEY																
977429	9/17/18	10/15/19	912828T59	AA+	Aaa	AAA	24,900,000.00	1.0000	2.6181	24,474,949.22	15,141.76	9,524.59	24,490,090.98	24,477,867.31	(12,223.67)	
US TREASURY N/B / DEUTSCHE																
972326	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1470	50,591,796.88	(158,403.88)	167,629.08	50,433,393.00	49,830,078.00	(603,315.00)	
US TREASURY N/B / BNY Mellon Capital Market																
972327	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2073	23,237,187.50	(63,114.27)	77,109.38	23,174,073.23	22,921,835.88	(252,237.35)	
US TREASURY N/B / Mizuho Securities USA Inc																
972328	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2281	35,341,796.88	(90,140.19)	117,340.35	35,251,656.69	34,881,054.60	(370,602.09)	
US TREASURY N/B / Mizuho Securities USA Inc																

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>Extended Fund</u>																
U. S. TREASURIES																
TREASURY BOND																
972329	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2167	29,291,132.81	(76,547.85)	97,224.86	29,214,584.96	28,901,445.24	(313,139.72)	
US TREASURY N/B / DEUTSCHE																
977204	1/25/18	9/15/20	912828V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1626	24,498,046.88	129,653.87	15,193.37	24,627,700.75	24,317,871.00	(309,829.75)	
US TREASURY N/B / BARCLAYS CAPITAL																
977205	1/31/18	9/15/20	912828V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2488	6,062,921.88	34,770.34	3,767.96	6,097,692.22	6,030,832.01	(66,860.21)	
Subtotal for TREASURY BOND:								248,100,000.00	2.1158	2.2746	247,999,003.93	(111,387.25)	837,660.77	247,887,616.68	245,847,703.04	(2,039,913.64)
TREASURY BOND - ME																
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	(182,751.07)	130,774.46	25,007,678.62	24,980,957.00	(26,721.62)	
US TREASURY N/B / JP MORGAN CHASE & CO																
892295	3/31/17	10/31/18	912828RP7	AA+	Aaa	AAA	50,000,000.00	1.7500	1.1901	50,437,500.00	(414,831.61)	366,168.48	50,022,668.39	49,982,422.00	(40,246.39)	
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	(1,063,442.83)	747,880.43	22,192,963.42	22,186,913.98	(6,049.44)	
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	(95,769.13)	67,989.13	2,017,590.25	2,016,992.18	(598.07)	
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	(296,823.49)	210,040.98	50,025,442.01	49,922,851.50	(102,590.51)	
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	(298,622.53)	210,040.98	50,025,596.22	49,922,851.50	(102,744.72)	
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	(82,606.91)	58,811.48	14,007,080.59	13,978,398.42	(28,682.17)	
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	(34,800.48)	76,304.35	32,003,949.52	31,898,750.08	(105,199.44)	
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	(136,975.54)	63,904.89	26,815,868.21	26,715,203.19	(100,665.02)	
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	(486,494.94)	58,874.31	50,105,301.94	49,801,758.00	(303,543.94)	
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	(449,566.28)	58,874.31	50,097,308.72	49,801,758.00	(295,550.72)	
US TREASURY N/B / BARCLAYS CAPITAL																
834991	3/31/16	3/31/19	912828C65	AA+	Aaa	AAA	11,300,000.00	1.6250	0.9224	11,534,386.72	(195,643.34)	504.46	11,338,743.38	11,256,962.93	(81,780.45)	
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	4,342.14	1,717.03	49,998,482.77	49,718,750.00	(279,732.77)	

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	15,253.97	686.81	19,993,378.97	19,887,500.00	(105,878.97)
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	13,841.16	515.11	14,993,919.29	14,915,625.00	(78,294.29)
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	28,346.61	858.52	24,986,354.42	24,859,375.00	(126,979.42)
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	84,772.06	1,112.64	26,937,115.81	26,880,820.38	(56,295.43)
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	(486,473.08)	207,408.29	30,616,378.48	30,357,626.92	(258,751.57)
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	(126,848.60)	49,948.00	7,375,380.31	7,310,713.76	(64,666.55)
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	19,801.81	130,774.46	24,989,528.37	24,830,566.50	(158,961.87)
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	122,777.03	130,774.46	24,894,261.41	24,830,566.50	(63,694.91)
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	143,897.06	189,036.89	49,942,725.19	49,554,687.50	(388,037.69)
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	64,304.65	168,032.79	39,958,054.65	39,677,343.60	(280,711.05)
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	147,018.60	94,518.44	24,834,518.60	24,777,343.75	(57,174.85)
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	168,022.15	101,086.96	39,911,772.15	39,557,812.40	(353,959.75)
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	(94,123.74)	123,199.73	30,054,704.39	29,800,781.40	(253,922.99)
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	77,199.27	157,948.37	49,954,152.40	49,529,297.00	(424,855.40)
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	(226,811.20)	136,888.59	50,113,032.55	49,610,351.50	(502,681.05)
US TREASURY N/B / BARCLAYS CAPITAL															
926800	11/1/17	7/31/19	912828K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	87,047.44	115,828.80	49,921,031.82	49,511,719.00	(409,312.82)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
960139	5/31/18	8/31/19	912828D80	AA+	Aaa	AAA	13,000,000.00	1.6250	2.3384	12,886,250.00	30,615.43	18,090.47	12,916,865.43	12,883,457.08	(33,408.35)
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	(210,399.94)	2,403.85	50,191,943.81	49,561,523.50	(630,420.31)
US TREASURY N/B / TD SECURITIES															
977430	9/17/18	9/30/19	912828TR1	AA+	Aaa	AAA	50,000,000.00	1.0000	2.5849	49,195,312.50	29,803.24	1,373.63	49,225,115.74	49,197,265.50	(27,850.24)
US TREASURY N/B / MORGAN STANLEY															
975405	9/4/18	12/31/19	912828N8	AA+	Aaa	AAA	5,000,000.00	1.8750	2.5672	4,955,273.44	2,500.24	6,878.40	4,957,773.68	4,948,925.80	(8,847.88)
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	13,104.16	28,770.38	4,977,361.97	4,892,285.15	(85,076.82)
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	103,878.91	143,733.02	34,747,042.97	34,303,418.10	(443,624.87)
US TREASURY N/B / DEUTSCHE															
939794	1/25/18	6/30/20	912828V36	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	18,641.66	47,384.51	9,952,235.41	9,842,968.80	(109,266.61)
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	20,555.04	67,391.30	19,944,773.79	19,714,843.80	(229,929.99)
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	75,593.87	158,369.57	46,791,023.56	46,329,882.93	(461,140.63)
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	223,958.33	47,099.45	39,270,833.33	38,931,250.00	(339,583.33)
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	141,836.94	944.37	24,577,383.82	24,301,757.75	(275,626.07)
US TREASURY N/B / JP MORGAN CHASE & CO															
940200	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	45,000,000.00	1.3750	2.2177	44,022,656.25	245,588.94	1,699.86	44,268,245.19	43,743,163.95	(525,081.24)
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	55,707.30	1,758.24	31,831,957.30	31,490,624.96	(341,332.34)
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	143,887.65	143,851.90	24,553,067.34	24,265,625.00	(287,442.34)
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	(56,822.71)	229,192.84	25,181,458.54	24,888,672.00	(292,786.54)
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	34,733.95	134,426.23	19,887,858.95	19,647,656.20	(240,202.75)
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	25,140.40	100,819.67	14,918,499.78	14,735,742.15	(182,757.63)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
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	19,606.48	27,305.33	4,899,293.98	4,872,851.55	(26,442.43)
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	81,483.64	110,563.86	24,729,921.14	24,407,226.50	(322,694.64)
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	65,240.08	268,512.23	49,690,240.08	48,804,687.50	(885,552.58)
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	164,014.83	392,323.37	49,142,530.46	48,238,281.50	(904,248.96)
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	57,361.42	100,819.67	15,686,736.42	15,422,500.00	(264,236.42)
Subtotal for TREASURY BOND - ME:															
							1,550,945,000.00	1.6045	1.6353	1,547,887,076.50	(2,409,930.96)	5,694,216.30	1,545,477,145.54	1,533,501,308.71	(11,975,836.83)
Subtotal for U. S. TREASURIES:															
							1,799,045,000.00	1.6750	1.7235	1,795,886,080.43	(2,521,318.21)	6,531,877.07	1,793,364,762.22	1,779,349,011.75	(14,015,750.47)
Total Extended Fund :															
Net Asset Value (NAV):															
Total Investments:															
							8,237,948,447.54	1.5395	1.8783	8,227,750,399.12	(1,846,204.74)	27,896,508.56	8,227,490,212.90	8,183,405,904.80	(44,084,308.10)
															0.993378

Report Parameters

Deals [Settlement Date] <= 30-Sep-2018

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

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

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>100-GF-Tax Ex-Non AMT</u>															
FUNDS															
GS FIN TAX FREE-GF 100															
	8/28/18		AAAm	Aaa-mf	NR		0.00	0.4216		0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:															
Total 100-GF-Tax Ex-Non AMT :															
Net Asset Value (NAV):															
<u>283-John Wayne Airport</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-JWA MMF															
	10/1/18		AAAm	Aaa-mf	NR		507.32	2.0390		507.32	0.00	0.00	507.32	507.32	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	10/1/18		AAAm	Aaa-mf	AAAmmf		6,553.01	2.0440		6,553.01	0.00	0.00	6,553.01	6,553.01	0.00
GOLDMAN SACHS - JWA MMF															
	10/1/18		AAAm	Aaa-mf	NR		32,193.57	2.0600		32,193.57	0.00	0.00	32,193.57	32,193.57	0.00
Subtotal for FUNDS:															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
975181	8/31/18	10/26/18	313385L95	A-1+	P-1	NR	2,500,000.00	2.0500		2,492,027.78	0.00	4,413.19	2,496,440.97	2,496,337.50	(103.47)
FHLB DISC CORP / BNY Mellon Capital Market															
977434	9/17/18	10/29/18	313385M45	A-1+	P-1	NR	5,000,000.00	2.0600		4,987,983.33	0.00	4,005.56	4,991,988.89	4,991,795.00	(193.89)
FHLB DISC CORP / FTN FINANCIAL															
976989	9/13/18	11/5/18	313385N36	A-1+	P-1	NR	2,000,000.00	2.0750		1,993,890.28	0.00	2,075.00	1,995,965.28	1,995,820.00	(145.28)
Subtotal for DISCOUNT NOTES:															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / FTN FINANCIAL															
973035	8/20/18	11/27/18	3135G0YT4	AA+	Aaa	AAA	1,000,000.00	1.6250	2.0854	998,630.00	579.07	1,850.69	999,209.07	999,020.00	(189.07)
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	12,096.34	8,861.11	2,495,746.34	2,493,775.00	(1,971.34)
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	5,628.49	2,868.06	1,973,528.49	1,971,400.00	(2,128.49)
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	3,180.83	152.78	1,084,095.83	1,082,273.50	(1,822.33)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
Subtotal for GOVT AGENCY-FIX-30/360:							6,600,000.00	1.0947	2.2692	6,531,095.00	21,484.73	13,732.64	6,552,579.73	6,546,468.50	(6,111.23)
Subtotal for GOVERNMENT AGENCY:							16,100,000.00	0.4488	2.1461	16,004,996.39	21,484.73	24,226.39	16,036,974.87	16,030,421.00	(6,553.87)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
969330	7/27/18	10/4/18	912796Q88	AA+	Aaa	AAA	1,350,000.00		1.9070	1,345,065.64	0.00	4,719.82	1,345,065.64	1,349,540.72	4,475.08
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	10,164.71	2,487,500.15	2,497,126.73	9,626.58
US TREASURY N/B / BNP PARIBAS															
974329	8/27/18	11/8/18	912796PD5	AA+	Aaa	AAA	1,450,000.00		2.0220	1,444,054.76	0.00	2,850.46	1,444,054.76	1,446,587.82	2,533.06
Subtotal for TREASURY BILL:							5,300,000.00	0.0000	1.9720	5,276,620.55	0.00	17,734.99	5,276,620.55	5,293,255.26	16,634.71
TREASURY BOND															
US TREASURY N/B / BNY Mellon Capital Market															
973701	8/22/18	10/15/18	912828L81	AA+	Aaa	AAA	2,250,000.00	0.8750	2.0106	2,246,220.70	2,799.48	2,151.64	2,249,020.18	2,248,901.37	(118.81)
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	4,849.72	7,118.85	1,926,632.14	1,926,456.64	(175.50)
US TREASURY N/B / BNY Mellon Capital Market															
970718	8/3/18	2/15/19	912810EC8	AA+	Aaa	AAA	1,400,000.00	8.8750	2.1315	1,449,765.63	(14,980.47)	15,868.89	1,434,785.16	1,434,125.00	(660.16)
Subtotal for TREASURY BOND:							5,580,000.00	3.0119	2.0755	5,617,768.75	(7,331.27)	25,139.38	5,610,437.48	5,609,483.01	(954.47)
TREASURY BOND - ME															
US TREASURY N/B / UBS FINANCIAL															
965618	7/3/18	9/30/18	912828T42	AA+	Aaa	AAA	0.00	0.7500	1.9406	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / JP MORGAN CHASE & CO															
973029	8/20/18	10/31/18	912828T83	AA+	Aaa	AAA	2,000,000.00	0.7500	2.0483	1,994,921.88	2,962.24	1,711.96	1,997,884.12	1,997,734.38	(149.74)
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	8,073.86	9,915.08	2,098,558.24	2,097,785.15	(773.09)
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	(91,542.26)	66,119.43	1,961,952.27	1,961,524.90	(427.37)
US TREASURY N/B / JEFFERIES & COMPANY															
975406	9/4/18	12/31/18	912828A75	AA+	Aaa	AAA	3,000,000.00	1.5000	2.1934	2,993,320.31	1,528.40	3,301.63	2,994,848.71	2,994,433.59	(415.12)
US TREASURY N/B / JP MORGAN CHASE & CO															
972747	8/16/18	1/31/19	912828B33	AA+	Aaa	AAA	2,000,000.00	1.5000	2.2159	1,993,515.63	1,775.48	3,750.00	1,995,291.11	1,994,687.50	(603.61)
US TREASURY N/B / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
971399	8/8/18	2/28/19	912828W30	AA+	Aaa	AAA	1,600,000.00	1.1250	2.2488	1,590,000.00	2,647.06	1,541.44	1,592,647.06	1,592,093.74	(553.32)
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	13,909.05	120.19	3,482,873.89	3,480,312.50	(2,561.39)
US TREASURY N/B / BNP PARIBAS FINANCE															
979282	9/27/18	5/31/19	912828SX9	AA+	Aaa	AAA	3,200,000.00	1.1250	2.4863	3,171,000.00	471.54	393.44	3,171,471.54	3,171,500.00	28.46
Subtotal for TREASURY BOND - ME:							19,345,000.00	2.0111	2.1660	19,355,701.57	(60,174.63)	86,853.17	19,295,526.94	19,290,071.76	(5,455.18)
Subtotal for U. S. TREASURIES:							30,225,000.00	1.8432	2.1153	30,250,090.87	(67,505.90)	129,727.54	30,182,584.97	30,192,810.02	10,225.05
Total 283-John Wayne Airport :							46,364,253.90	1.3574	2.1259	46,294,341.16	(46,021.17)	153,953.93	46,258,813.74	46,262,484.92	3,671.18
Net Asset Value (NAV):															
<u>1.000079</u>															
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
10/1/18							NR	178,270.21	1.9943	178,270.21	0.00	0.00	178,270.21	178,270.21	0.00
Subtotal for FUNDS:							178,270.21	1.9943	178,270.21	0.00	0.00	178,270.21	178,270.21	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	40.45	2,439.67	383,265.60	379,960.35	(3,305.25)
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	170.07	11,659.72	1,997,750.07	1,921,540.00	(76,210.07)
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	(33,380.99)	35,416.67	1,969,297.51	1,891,657.50	(77,640.01)
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	212.17	14,568.89	1,996,792.17	1,899,800.00	(96,992.17)
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	(29,763.01)	4,500.00	2,058,398.99	2,009,107.50	(49,291.49)
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	(28,294.40)	26,388.89	2,668,825.60	2,623,930.00	(44,895.60)
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	315.97	1,555.50	246,694.42	236,270.25	(10,424.17)
FED FARM CR BK / MORGAN STANLEY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 05-Oct-2018 09:49 am

Print Date: 05-Oct-2018

As at date: 05-Oct-2018

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

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As of 30-Sep-2018

* Market values provided by Bloomberg & Northern Trust

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)	
Issuer / Broker																
UNITED STATES DOLLAR																
650-CCCD SERIES 2017E																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	131.95	1,821.82	143,455.48	138,832.68	(4,622.80)	
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	(0.83)	372.22	500,022.91	482,905.00	(17,117.91)	
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	(1,150.40)	3,049.05	296,392.02	285,102.52	(11,289.50)	
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	1,330.23	8,880.00	1,964,790.23	1,918,220.00	(46,570.23)	
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	(4,558.61)	32,366.11	2,143,061.39	2,006,860.00	(136,201.39)	
Subtotal for GOVT AGENCY-FIX-30/360:								14,550,000.00	4.3624	3.1476	16,463,693.79	(94,947.40)	143,018.54	16,368,746.39	15,794,185.80	(574,560.59)
Subtotal for GOVERNMENT AGENCY:								14,550,000.00	4.3624	3.1476	16,463,693.79	(94,947.40)	143,018.54	16,368,746.39	15,794,185.80	(574,560.59)
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	(10,183.53)	8,620.92	1,821,515.69	1,778,203.13	(43,312.57)	
Subtotal for TREASURY BOND:								1,500,000.00	4.5000	2.9081	1,831,699.22	(10,183.53)	8,620.92	1,821,515.69	1,778,203.13	(43,312.57)
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	6,554.53	5,747.28	1,914,679.53	1,881,718.76	(32,960.77)	
Subtotal for TREASURY BOND - ME:								2,000,000.00	2.2500	2.8307	1,908,125.00	6,554.53	5,747.28	1,914,679.53	1,881,718.76	(32,960.77)
Subtotal for U. S. TREASURIES:								3,500,000.00	3.2143	2.8639	3,739,824.22	(3,629.00)	14,368.20	3,736,195.22	3,659,921.89	(76,273.34)
Total 650-CCCD SERIES 2017E :								18,228,270.21	4.0992	3.0818	20,381,788.22	(98,576.40)	157,386.74	20,283,211.82	19,632,377.90	(650,833.93)
Net Asset Value (NAV):																
0.967913																

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	(58,669.17)	7,656.25	3,507,095.83	3,493,875.00	(13,220.83)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	NR	3,500,000.00	1.6250	1.4650	3,520,986.46	(17,177.58)	16,904.51	3,503,808.88	3,478,300.00	(25,508.88)

FANNIE MAE / MORGAN STANLEY

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 05-Oct-2018 09:49 am

Print Date: 05-Oct-2018

As at date: 05-Oct-2018

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

As of 30-Sep-2018

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* Market values provided by Bloomberg & Northern Trust

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
794635	7/30/15	1/21/20	3135G0A78	AA+	Aaa	AAA	3,320,000.00	1.6250	1.6180	3,320,996.00	(705.42)	10,490.28	3,320,290.58	3,273,536.60	(46,753.98)
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	(5,169.31)	11,030.83	3,502,981.07	3,443,965.00	(59,016.07)
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	9,360.59	17,621.53	3,489,480.59	3,360,367.50	(129,113.09)
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	3,279.09	16,722.22	3,493,594.59	3,400,390.00	(93,204.59)
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	(3,447.84)	29,726.67	3,490,624.56	3,498,737.20	8,112.64
Subtotal for GOVT AGENCY-FIX-30/360:															
							24,250,000.00	1.9205	1.7793	24,380,405.74	(72,529.64)	110,152.29	24,307,876.10	23,949,171.30	(358,704.80)
Subtotal for GOVERNMENT AGENCY:															
							24,250,000.00	1.9205	1.7793	24,380,405.74	(72,529.64)	110,152.29	24,307,876.10	23,949,171.30	(358,704.80)
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	10,827.44	8,108.02	3,490,507.91	3,383,652.34	(106,855.58)
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	3,734.04	15,478.94	3,488,148.10	3,355,214.84	(132,933.27)
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	8,030.45	29,293.48	3,454,299.98	3,374,628.92	(79,671.07)
Subtotal for TREASURY BOND - ME:															
							10,500,000.00	1.7083	1.8936	10,410,364.06	22,591.93	52,880.44	10,432,955.99	10,113,496.09	(319,459.91)
Subtotal for U. S. TREASURIES:															
							10,500,000.00	1.7083	1.8936	10,410,364.06	22,591.93	52,880.44	10,432,955.99	10,113,496.09	(319,459.91)
Total 650-Fountain Valley SD40 :															
							34,750,000.00	1.8564	1.8138	34,790,769.80	(49,937.71)	163,032.73	34,740,832.09	34,062,667.39	(678,164.71)
Net Asset Value (NAV):															
														0.980479	
Total Investments:															
							99,342,524.11	2.0351	2.1921	101,466,899.18	(194,535.28)	474,373.40	101,282,857.65	99,957,530.20	(1,325,327.45)

Report Parameters

Deals [Settlement Date] <= 30-Sep-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
September 30, 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	1.68%	\$ 101,947.61	\$ 101,947.61	\$ 136.51
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	11/15/96	11/16/18	U.S. TREASURY STRIPPED	912803AP8	N/R	N/R	0.00%	10,458.00	69,823.60	-	
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	0.00%	43,923.12	293,259.12	-	
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	2,267,734.17	75,903.75
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.69%	8,460.19	8,460.19	137.77
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.94%	2,322,634.21	2,322,634.21	3,713.49
COMMUNITY FACILITIES DISTRICTS													
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.94%	6,676,054.53	6,676,054.53	10,095.26
2016-1 VILLAGE OF ESENCE	U.S. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	1.96%	47,678,140.48	47,678,140.48	73,392.22
2017-1 VILLAGE OF ESENCE	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.54%	85,595,433.28	85,595,433.28	99,907.55
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.54%	21,280.65	21,280.65	24.66
ASSESSMENT DISTRICTS													
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmf	1.56%	449,382.89	449,382.89	568.84
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.54%	1,533,524.31	1,533,524.31	2,118.96
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	* 9AMMF05B2	A1	AA-	AA	0.30%	3,761,329.06	3,761,329.06	927.42
2016 CUF LEASE REVENUE BONDS	ZIONS BANCORPORATION	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmf	1.95%	4,580,727.52	4,580,727.52	5,375.52
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBS	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.57%	2,354.94	2,354.94	2.88
1997A TAXABLE REFUNDING POBS	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FANNIE MAE	31364KQH6	Aaa	AAA	AAA	0.00%	14,850,766.38	31,777,846.38	-
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.94%	10,930.90	10,930.90	16.53
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.69%	119,788.81	119,788.81	41.40
TOTAL OF INVESTMENTS WITH TRUSTEES											\$ 170,325,373.98	\$ 187,270,652.65	\$ 272,362.76

* 9AMMF05B2 is an US Bank internal identifier.

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

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.57%	\$ 2,354.94	\$ 2,354.94	\$ 2.88
FEDERATED US TREASURY CASH RESERVES			60934N674	1.68%	101,947.61	101,947.61	136.51
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.54%	87,150,238.24	87,150,238.24	102,051.17
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.69%	128,249.00	128,249.00	179.17
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.94%	9,009,619.64	9,009,619.64	13,825.28
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.56%	449,382.89	449,382.89	568.84
INVESCO STIT TREASURY PORTFOLIO			825252570	1.99%	-	-	-
US BANK MONEY MARKET DEPOSIT ACCOUNT			*9AMMF05B2	0.30%	3,761,329.06	3,761,329.06	927.42
FED GOVT OBLI FD-IS			60934N104	1.95%	4,580,727.52	4,580,727.52	5,375.52
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	1.96%	47,678,140.48	47,678,140.48	73,392.22
SUB-TOTAL MONEY MARKET FUNDS					152,861,989.38	152,861,989.38	196,459.01
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,267,734.17	75,903.75
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	69,823.60	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	293,259.12	-
SUB-TOTAL US TREASURIES					2,612,618.22	2,630,816.89	75,903.75
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	14,850,766.38	31,777,846.38	-
SUB-TOTAL US GOVERNMENT SECURITIES					14,850,766.38	31,777,846.38	-
TOTAL OF INVESTMENTS WITH TRUSTEES					\$ 170,325,373.98	\$ 187,270,652.65	\$ 272,362.76

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
Date: 10/03/2018

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2009A AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.95% 31846V567		\$ 74,853.02	\$ 74,853.02	\$ 452,994.21	\$ 452,994.21	\$ 720,279.57	\$ 720,279.57
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% (Note2) Dated: 4/2/2018 9/30/2018 Par Value: \$ 4,424,000.00 Discount \$ 25,143.01 Accrued Interest: \$ - CUSIP: 912828T42		4,424,000.00	4,398,856.99				
		\$ 4,498,853.02	\$ 4,473,710.01	\$ 452,994.21	\$ 452,994.21	\$ 720,279.57	\$ 720,279.57
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.95% 31846V567		\$ 93,291.16	\$ 93,291.16	\$ 1,713,117.73	\$ 1,713,117.73	\$ 1,155,845.69	\$ 1,155,845.69
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% (Note 2) Dated: 4/2/2018 9/30/2018 Par Value: \$ 6,536,000.00 Discount \$ 37,146.18 Accrued Interest: \$ - CUSIP: 912828T42		6,536,000.00	6,498,853.82				
		\$ 6,629,291.16	\$ 6,592,144.98	\$ 1,713,117.73	\$ 1,713,117.73	\$ 1,155,845.69	\$ 1,155,845.69

WELLS FARGO BANK

Cash - Market Rate and Checking Account N/A \$ 2,798,482.37 \$ 2,798,482.37
(Interest rate is variable)

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

(Note 2): Balances include investments matured on 9/30/2018 (Sunday), but cash was not received until 10/1/2018 (Monday).

Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended September 30, 2018

	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current Outstanding	Market Value**
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	10/31/18	2.10%	NR	\$ 118,448,000	Extended Fund*	\$ 118,448,000	\$ 118,442,078
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	118,448,000	Extended Fund*	118,448,000	118,463,398
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	118,480,981
					\$ 355,345,000		\$ 355,345,000	\$ 355,386,457

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool	- 47.67%
Orange County Educational Investment Pool	- 52.33%

**Market values provided by Bloomberg and Northern Trust

Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2018/2019

Temporary Transfer-from OCEIP	Transfer Date	Maturity	Int Rate*	Original Amount		Principal Paydown	Principal Outstanding
Anaheim Union High	4/30/2012	10/31/2012	0.56%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	\$ -
Anaheim Union High	10/10/2012	1/31/2013	0.44%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.38%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.76%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.78%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim City	4/29/2013	8/31/2013	0.38%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.34%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.47%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.46%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.76%	10,000,000	Educational Money Market Fund	10,000,000	-
Brea Olinda	4/30/2012	10/31/2012	0.56%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.36%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.34%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.46%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.80%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.78%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.34%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	9/28/2018	1/31/2019	1.90%	40,000,000	Educational Money Market Fund		40,000,000
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				\$ 787,700,000		\$ 747,700,000	\$ 40,000,000

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

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

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

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
	974330 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8900 / 1.8908					
				9/4/2018	9/4/2018	MAT		(2,100,000.00)	(2,099,118.00)	0.00	(882.00)	2,100,000.00
	974890 FHLB DISC CORP	/DEUTSCHE	AGDN	9/4/2018	9/4/2018	MAT	1.8600 / 1.8605	(3,000,000.00)	(2,999,225.00)	0.00	(775.00)	3,000,000.00
	975174 FHLB DISC CORP	/DEUTSCHE	AGDN	9/4/2018	9/4/2018	MAT	1.8300 / 1.8304	(10,000,000.00)	(9,997,966.67)	0.00	(2,033.33)	10,000,000.00
	975183 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/4/2018	9/4/2018	MAT	1.8500 / 1.8504	(20,000,000.00)	(19,995,888.89)	0.00	(4,111.11)	20,000,000.00
	975404 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	9/11/2018	9/4/2018	PURC	1.9000 / 1.9007	5,000,000.00	4,998,152.78	0.00	0.00	(4,998,152.78)
	974889 FHLB DISC CORP	/DEUTSCHE	AGDN	9/5/2018	9/5/2018	MAT	1.8600 / 1.8606	(8,200,000.00)	(8,197,458.00)	0.00	(2,542.00)	8,200,000.00
	975172 FED FARM CR BK	/Mizuho Securities USA Inc	AGDN	9/5/2018	9/5/2018	MAT	1.8900 / 1.8905	(4,982,000.00)	(4,980,692.23)	0.00	(1,307.77)	4,982,000.00
	975684 FHLB DISC CORP	/DEUTSCHE	AGDN	9/11/2018	9/5/2018	PURC	1.8600 / 1.8606	15,000,000.00	14,995,350.00	0.00	0.00	(14,995,350.00)
	975685 FHLB DISC CORP	/DEUTSCHE	AGDN	10/19/2018	9/5/2018	PURC	2.0250 / 2.0300	1,600,000.00	1,596,040.00	0.00	0.00	(1,596,040.00)
	975686 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	11/5/2018	9/5/2018	PURC	2.0500 / 2.0571	2,500,000.00	2,491,315.97	0.00	0.00	(2,491,315.97)
	975687 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	10/16/2018	9/5/2018	PURC	2.0000 / 2.0046	1,800,000.00	1,795,900.00	0.00	0.00	(1,795,900.00)
	975688 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	10/17/2018	9/5/2018	PURC	2.0000 / 2.0047	1,100,000.00	1,097,433.33	0.00	0.00	(1,097,433.33)
	947686 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.8765 / 1.8938					
				9/6/2018	9/6/2018	MAT		(1,500,000.00)	(1,486,317.19)	0.00	(13,682.81)	1,500,000.00
	952043 US TREASURY N/B	/BNP PARIBAS	TBILL	9/6/2018	9/6/2018	MAT	1.8130 / 1.8266	(30,000,000.00)	(29,776,396.67)	0.00	(223,603.33)	30,000,000.00
	952252 US TREASURY N/B	/TD SECURITIES	TBILL	9/6/2018	9/6/2018	MAT	1.8110 / 1.8245	(10,000,000.00)	(9,926,050.83)	0.00	(73,949.17)	10,000,000.00

Deals [Transaction Type] = SE

County of Orange
Treasurer-Tax Collector's Office
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Transaction Date From 01-Sep-2018 To 30-Sep-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
	975182 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.9000 / 1.9006					
				9/6/2018	9/6/2018	MAT		(19,950,000.00)	(19,943,682.50)	0.00	(6,317.50)	19,950,000.00
	975897 FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.8600 / 1.8614					
				9/21/2018	9/6/2018	PURC		15,000,000.00	14,988,375.00	0.00	0.00	(14,988,375.00)
	975899 FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.0400 / 2.0458					
				10/26/2018	9/6/2018	PURC		10,000,000.00	9,971,666.67	0.00	0.00	(9,971,666.67)
	975900 FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.8700 / 1.8704					
				9/10/2018	9/6/2018	PURC		1,500,000.00	1,499,688.33	0.00	0.00	(1,499,688.33)
	975901 FHLB DISC CORP	/RBC	AGDN				1.8600 / 1.8604					
				9/10/2018	9/6/2018	PURC		2,500,000.00	2,499,483.33	0.00	0.00	(2,499,483.33)
	975902 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.8600 / 1.8605					
				9/11/2018	9/6/2018	PURC		2,500,000.00	2,499,354.17	0.00	0.00	(2,499,354.17)
	975903 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.0650 / 2.0723					
				11/6/2018	9/6/2018	PURC		5,000,000.00	4,982,504.86	0.00	0.00	(4,982,504.86)
	975905 FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				2.0000 / 2.0047					
				10/18/2018	9/6/2018	PURC		20,000,000.00	19,953,333.32	0.00	0.00	(19,953,333.33)
	967130 FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9180 / 1.9237					
				9/7/2018	9/7/2018	MAT		(10,000,000.00)	(9,970,164.44)	0.00	(29,835.56)	10,000,000.00
	972334 FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.8500 / 1.8522					
				9/7/2018	9/7/2018	MAT		(5,000,000.00)	(4,994,090.28)	0.00	(5,909.72)	5,000,000.00
	973704 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.9000 / 1.9016					
				9/7/2018	9/7/2018	MAT		(21,000,000.00)	(20,982,266.67)	0.00	(17,733.33)	21,000,000.00
	976122 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8700 / 1.8713					
				9/20/2018	9/7/2018	PURC		1,199,000.00	1,198,190.34	0.00	0.00	(1,198,190.34)
	976123 FHLB DISC CORP	/UBS	AGDN				1.8600 / 1.8612					
				9/19/2018	9/7/2018	PURC		2,000,000.00	1,998,760.00	0.00	0.00	(1,998,760.00)
	976132 FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.0600 / 2.0661					
				10/29/2018	9/7/2018	PURC		15,000,000.00	14,955,366.68	0.00	0.00	(14,955,366.67)
	961098 FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9350 / 1.9450					

Deals [Transaction Type] = SE

County of Orange
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Transaction Date From 01-Sep-2018 To 30-Sep-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	County Money Mkt Fnd											
974888FHLB DISC CORP	/DEUTSCHE	AGDN	9/10/2018	9/10/2018	MAT	1.8600 / 1.8611	(5,000,000.00)	(4,974,200.00)	0.00	(25,800.00)	5,000,000.00	
975900FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/10/2018	9/10/2018	MAT	1.8700 / 1.8704	(8,800,000.00)	(8,794,998.67)	0.00	(5,001.33)	8,800,000.00	
975901FHLB DISC CORP	/RBC	AGDN	9/10/2018	9/10/2018	MAT	1.8600 / 1.8604	(1,500,000.00)	(1,499,688.33)	0.00	(311.67)	1,500,000.00	
976350FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	9/10/2018	9/10/2018	MAT	2.0700 / 2.0767	(2,500,000.00)	(2,499,483.33)	0.00	(516.67)	2,500,000.00	
976351FHLB DISC CORP	/FTN FINANCIAL	AGDN	11/5/2018	9/10/2018	PURC	2.0600 / 2.0658	5,000,000.00	4,983,900.00	0.00	0.00	(4,983,900.00)	
976352FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	10/29/2018	9/10/2018	PURC	1.9800 / 1.9832	10,000,000.00	9,971,961.11	0.00	0.00	(9,971,961.11)	
976353FHLB DISC CORP	/MORGAN STANLEY	AGDN	10/9/2018	9/10/2018	PURC	1.9050 / 1.9071	1,000,000.00	998,405.00	0.00	0.00	(998,405.00)	
964196FNMA DISCOUNT	/DEUTSCHE	AGDN	10/1/2018	9/10/2018	PURC	1.8800 / 1.8876	7,500,000.00	7,491,665.63	0.00	0.00	(7,491,665.63)	
972975FHLB DISC CORP	/UBS	AGDN	9/11/2018	9/11/2018	MAT	1.9100 / 1.9125	(5,000,000.00)	(4,979,894.44)	0.00	(20,105.56)	5,000,000.00	
973454FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/11/2018	9/11/2018	MAT	1.9000 / 1.9021	(10,000,000.00)	(9,986,736.11)	0.00	(13,263.89)	10,000,000.00	
974490FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	9/11/2018	9/11/2018	MAT	1.9100 / 1.9114	(5,200,000.00)	(5,194,236.67)	0.00	(5,763.33)	5,200,000.00	
975173FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/11/2018	9/11/2018	MAT	1.8500 / 1.8510	(3,600,000.00)	(3,597,326.00)	0.00	(2,674.00)	3,600,000.00	
975404FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	9/11/2018	9/11/2018	MAT	1.9000 / 1.9007	(15,000,000.00)	(14,991,520.83)	0.00	(8,479.17)	15,000,000.00	
975684FHLB DISC CORP	/DEUTSCHE	AGDN	9/11/2018	9/11/2018	MAT	1.8600 / 1.8606	(5,000,000.00)	(4,998,152.78)	0.00	(1,847.22)	5,000,000.00	
975902FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/11/2018	9/11/2018	MAT	1.8600 / 1.8605	(15,000,000.00)	(14,995,350.00)	0.00	(4,650.00)	15,000,000.00	
			9/11/2018	9/11/2018	MAT		(2,500,000.00)	(2,499,354.17)	0.00	(645.83)	2,500,000.00	

Deals [Transaction Type] = SE

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
976555 FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN			10/3/2018	9/11/2018	PURC	1.9700 / 1.9724				
976556 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN			10/19/2018	9/11/2018	PURC	2.0400 / 2.0444	12,000,000.00	11,985,553.33	0.00	0.00 (11,985,553.33)
976557 FHLB DISC CORP	/FTN FINANCIAL	AGDN			10/29/2018	9/11/2018	PURC	2.0600 / 2.0657	1,000,000.00	997,846.67	0.00	0.00 (997,846.67)
972333 FHLB DISC CORP	/MORGAN STANLEY	AGDN			9/12/2018	9/12/2018	PURC	1.9000 / 1.9028	10,000,000.00	9,972,533.33	0.00	0.00 (9,972,533.33)
972336 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN			9/12/2018	9/12/2018	MAT	1.9150 / 1.9179	(8,700,000.00)	(8,687,143.33)	0.00	(12,856.67) 8,700,000.00
973453 FHLB DISC CORP	/DEUTSCHE	AGDN			9/12/2018	9/12/2018	MAT	1.9050 / 1.9072	(4,600,000.00)	(4,593,148.56)	0.00	(6,851.44) 4,600,000.00
974488 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN			9/12/2018	9/12/2018	MAT	1.9100 / 1.9115	(12,000,000.00)	(11,986,030.00)	0.00	(13,970.00) 12,000,000.00
976745 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN			9/12/2018	9/12/2018	MAT	1.9900 / 1.9931	(1,700,000.00)	(1,698,647.08)	0.00	(1,352.92) 1,700,000.00
976747 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN			10/10/2018	9/12/2018	PURC	1.9000 / 1.9007	5,000,000.00	4,992,261.11	0.00	0.00 (4,992,261.11)
976748 FHLB DISC CORP	/MORGAN STANLEY	AGDN			9/19/2018	9/12/2018	PURC	1.9000 / 1.9007	1,000,000.00	999,630.56	0.00	0.00 (999,630.56)
976749 FHLB DISC CORP	/MORGAN STANLEY	AGDN			9/19/2018	9/12/2018	PURC	1.8600 / 1.8609	1,000,000.00	999,630.56	0.00	0.00 (999,630.56)
976750 FHLB DISC CORP	/DEUTSCHE	AGDN			9/21/2018	9/12/2018	PURC	1.8600 / 1.8601	15,000,000.00	14,993,025.00	0.00	0.00 (14,993,025.00)
966745 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN			9/13/2018	9/12/2018	PURC	1.9100 / 1.9164	7,000,000.00	6,999,638.33	0.00	0.00 (6,999,638.33)
968544 FNMA DISCOUNT	/DEUTSCHE	AGDN			9/13/2018	9/13/2018	MAT	1.8800 / 1.8851	(10,000,000.00)	(9,966,575.00)	0.00	(33,425.00) 10,000,000.00
					9/13/2018	9/13/2018	MAT		(5,000,000.00)	(4,986,422.22)	0.00	(13,577.78) 5,000,000.00

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
975175	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				1.8950 / 1.8963					
976750	FHLB DISC CORP	/DEUTSCHE	AGDN	9/13/2018	9/13/2018	MAT	1.8600 / 1.8601	(8,700,000.00)	(8,694,046.54)	0.00	(5,953.46)	8,700,000.00
976990	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/13/2018	9/13/2018	MAT	1.8800 / 1.8812	(7,000,000.00)	(6,999,638.33)	0.00	(361.67)	7,000,000.00
974521	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	9/25/2018	9/13/2018	PURC	1.9300 / 1.9317	10,000,000.00	9,993,733.33	0.00	0.00	(9,993,733.33)
977147	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/14/2018	9/14/2018	MAT	1.8900 / 1.8905	(25,000,000.00)	(24,978,555.56)	0.00	(21,444.44)	25,000,000.00
977149	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/19/2018	9/14/2018	PURC	1.8800 / 1.8807	6,000,000.00	5,998,425.00	0.00	0.00	(5,998,425.00)
977151	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	9/21/2018	9/14/2018	PURC	1.8800 / 1.8807	1,500,000.00	1,499,451.67	0.00	0.00	(1,499,451.67)
977152	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.0080 / 2.0111					
973703	FHLB DISC CORP	/UBS FINANCIAL	AGDN	10/12/2018	9/14/2018	PURC	1.9150 / 1.9177	10,000,000.00	9,984,382.22	0.00	0.00	(9,984,382.22)
977435	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/17/2018	9/17/2018	MAT	1.8700 / 1.8701	(4,000,000.00)	(3,994,467.78)	0.00	(5,532.22)	4,000,000.00
977435	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/18/2018	9/17/2018	PURC	1.8700 / 1.8701	15,000,000.00	14,999,220.83	0.00	0.00	(14,999,220.83)
977640	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/18/2018	9/18/2018	MAT	1.9000 / 1.9001	(15,000,000.00)	(14,999,220.83)	0.00	(779.17)	15,000,000.00
968911	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/19/2018	9/18/2018	PURC	1.9100 / 1.9157	4,800,000.00	4,799,746.67	0.00	0.00	(4,799,746.67)
976123	FHLB DISC CORP	/UBS	AGDN	9/19/2018	9/19/2018	MAT	1.8600 / 1.8612	(10,000,000.00)	(9,970,288.89)	0.00	(29,711.11)	10,000,000.00
976747	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	9/19/2018	9/19/2018	MAT	1.9000 / 1.9007	(2,000,000.00)	(1,998,760.00)	0.00	(1,240.00)	2,000,000.00

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Fund: County Money Mkt Fnd												
976748FHLB DISC CORP	/MORGAN STANLEY	AGDN		9/19/2018	9/19/2018	MAT	1.9000 / 1.9007	(1,000,000.00)	(999,630.56)	0.00	(369.44)	1,000,000.00
977147FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN		9/19/2018	9/19/2018	MAT	1.8900 / 1.8905	(1,000,000.00)	(999,630.56)	0.00	(369.44)	1,000,000.00
977640FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		9/19/2018	9/19/2018	MAT	1.9000 / 1.9001	(6,000,000.00)	(5,998,425.00)	0.00	(1,575.00)	6,000,000.00
977921FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		9/19/2018	9/19/2018	MAT	1.9000 / 1.9005	(4,800,000.00)	(4,799,746.67)	0.00	(253.33)	4,800,000.00
977922FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		9/24/2018	9/19/2018	PURC	1.9000 / 1.9007	15,268,000.00	15,263,970.94	0.00	0.00	(15,263,970.94)
977924FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN		9/26/2018	9/19/2018	PURC	2.0790 / 2.0824	1,500,000.00	1,499,445.83	0.00	0.00	(1,499,445.83)
976122FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		10/17/2018	9/19/2018	PURC	1.8700 / 1.8713	5,000,000.00	4,991,915.00	0.00	0.00	(4,991,915.00)
975897FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN		9/20/2018	9/20/2018	MAT	1.8600 / 1.8614	(1,199,000.00)	(1,198,190.34)	0.00	(809.66)	1,199,000.00
976749FHLB DISC CORP	/MORGAN STANLEY	AGDN		9/21/2018	9/21/2018	MAT	1.8600 / 1.8609	(15,000,000.00)	(14,988,375.00)	0.00	(11,625.00)	15,000,000.00
977149FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		9/21/2018	9/21/2018	MAT	1.8800 / 1.8807	(15,000,000.00)	(14,993,025.00)	0.00	(6,975.00)	15,000,000.00
977151FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		9/21/2018	9/21/2018	MAT	1.8800 / 1.8807	(1,500,000.00)	(1,499,451.67)	0.00	(548.33)	1,500,000.00
978319FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		9/21/2018	9/21/2018	MAT	1.8700 / 1.8705	(7,000,000.00)	(6,997,441.11)	0.00	(2,558.89)	7,000,000.00
978320FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		9/26/2018	9/21/2018	PURC	1.9000 / 1.9005	22,000,000.00	21,994,286.12	0.00	0.00	(21,994,286.11)
978321FHLB DISC CORP	/FTN FINANCIAL	AGDN		9/26/2018	9/21/2018	PURC	2.1100 / 2.1135	6,570,000.00	6,568,266.25	0.00	0.00	(6,568,266.25)

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Fund:	County Money Mkt Fnd											
962192FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN		10/19/2018	9/21/2018	PURC	1.9000 / 1.9104	10,000,000.00	9,983,588.89	0.00	0.00	(9,983,588.89)
977921FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		9/24/2018	9/24/2018	MAT	1.9000 / 1.9005	(6,000,000.00)	(5,967,383.33)	0.00	(32,616.67)	6,000,000.00
978629FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		9/24/2018	9/24/2018	MAT	1.9000 / 1.9002	(15,268,000.00)	(15,263,970.94)	0.00	(4,029.06)	15,268,000.00
976990FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN		9/26/2018	9/24/2018	PURC	1.8800 / 1.8812	20,000,000.00	19,997,888.88	0.00	0.00	(19,997,888.89)
978765FHLB DISC CORP	/DEUTSCHE	AGDN		9/25/2018	9/25/2018	MAT	1.9900 / 1.9911	(10,000,000.00)	(9,993,733.33)	0.00	(6,266.67)	10,000,000.00
978766FHLB DISC CORP	/DEUTSCHE	AGDN		10/5/2018	9/25/2018	PURC	2.0100 / 2.0116	4,500,000.00	4,497,512.50	0.00	0.00	(4,497,512.50)
977922FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		10/9/2018	9/25/2018	PURC	1.9000 / 1.9007	2,300,000.00	2,298,202.17	0.00	0.00	(2,298,202.17)
978319FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		9/26/2018	9/26/2018	MAT	1.8700 / 1.8705	(1,500,000.00)	(1,499,445.83)	0.00	(554.17)	1,500,000.00
978320FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		9/26/2018	9/26/2018	MAT	1.9000 / 1.9005	(22,000,000.00)	(21,994,286.11)	0.00	(5,713.89)	22,000,000.00
978629FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		9/26/2018	9/26/2018	MAT	1.9000 / 1.9002	(6,570,000.00)	(6,568,266.25)	0.00	(1,733.75)	6,570,000.00
979038FHLB DISC CORP	/DEUTSCHE	AGDN		9/26/2018	9/26/2018	MAT	2.1600 / 2.1703	(20,000,000.00)	(19,997,888.89)	0.00	(2,111.11)	20,000,000.00
979039FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		12/14/2018	9/26/2018	PURC	2.1400 / 2.1445	15,000,000.00	14,928,900.00	0.00	0.00	(14,928,900.00)
979040FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		10/31/2018	9/26/2018	PURC	1.9300 / 1.9305	5,000,000.00	4,989,597.22	0.00	0.00	(4,989,597.22)
				10/1/2018	9/26/2018	PURC		10,200,000.00	10,197,265.83	0.00	0.00	(10,197,265.83)

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Fund: County Money Mkt Fnd												
979042	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1000 / 2.1016					
979281	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	10/9/2018	9/26/2018	PURC	2.5800 / 2.6491	20,000,000.00	19,984,833.32	0.00	0.00	(19,984,833.33)
979284	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	9/26/2019	9/27/2018	PURC	1.3750 / 2.7862	5,000,000.00	4,869,566.67	0.00	0.00	(4,869,566.67)
979285	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	9/30/2018	9/27/2018	PURC	1.3750 / 2.7862	20,000,000.00	19,997,656.24	135,245.91	0.00	(20,132,902.15)
979286	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1500 / 2.1607	20,000,000.00	19,997,656.24	135,245.91	0.00	(20,132,902.15)
979287	US TREASURY N/B	/MORGAN STANLEY	TRBDME	12/19/2018	9/27/2018	PURC	1.2500 / 2.1382	10,000,000.00	9,950,430.56	0.00	0.00	(9,950,430.56)
979289	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1580 / 2.1651	25,000,000.00	24,960,937.50	101,605.19	0.00	(25,062,542.69)
975176	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	11/21/2018	9/27/2018	PURC	1.9400 / 1.9429	1,200,000.00	1,196,043.67	0.00	0.00	(1,196,043.67)
979504	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	9/28/2018	9/28/2018	MAT	2.2200 / 2.2343	(2,000,000.00)	(1,996,982.22)	0.00	(3,017.78)	2,000,000.00
979505	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN	1/10/2019	9/28/2018	PURC	2.1000 / 2.1095	5,000,000.00	4,967,933.33	0.00	0.00	(4,967,933.33)
979514	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1200 / 2.1241	12,000,000.00	11,946,100.00	0.00	0.00	(11,946,100.00)
949270	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	10/31/2018	9/28/2018	PURC	1.6250 / 2.1261	5,000,000.00	4,990,283.33	0.00	0.00	(4,990,283.33)
979284	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	3/31/2019	9/30/2018	INT	1.3750 / 2.7862	0.00	0.00	0.00	(121,875.00)	121,875.00
				9/30/2018	9/30/2018	INT		0.00	0.00	0.00	(137,500.00)	137,500.00

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Fund: County Money Mkt Fnd												
979285 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME		9/30/2018	9/30/2018	MAT	1.3750 / 2.7862	(20,000,000.00)	(19,997,656.24)	0.00	(2,343.76)	20,000,000.00
				9/30/2018	9/30/2018	INT		0.00	0.00	0.00	(137,500.00)	137,500.00
				9/30/2018	9/30/2018	MAT		(20,000,000.00)	(19,997,656.24)	0.00	(2,343.76)	20,000,000.00
Sub Total:								(42,332,000.00)	(42,412,741.39)	372,097.01	(1,101,486.89)	43,142,131.25
Fund: Extended Fund												
883647 JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN					1.1250 / 1.4137					
886126 JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN		3/1/2019	9/1/2018	INT	1.1250 / 1.3404	0.00	0.00	0.00	(56,250.00)	56,250.00
948127 JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN		3/1/2019	9/1/2018	INT	1.6500 / 2.6200	0.00	0.00	0.00	(78,750.00)	78,750.00
953261 JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN		3/1/2021	9/1/2018	INT	1.6500 / 2.6605	0.00	0.00	0.00	(123,750.00)	123,750.00
961974 JOHNSON & JOHNSON	/BNY Mellon Capital Market	MTN		3/1/2021	9/1/2018	INT	2.9500 / 2.6580	0.00	0.00	0.00	(123,750.00)	123,750.00
967574 JOHNSON & JOHNSON	/BNY Mellon Capital Market	MTN		9/1/2020	9/1/2018	INT	1.6500 / 2.7704	0.00	0.00	0.00	(70,800.00)	70,800.00
975405 US TREASURY N/B	/MORGAN STANLEY	TRBDME					1.8750 / 2.5672					
976131 FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1		12/31/2019	9/4/2018	PURC	2.6250 / 2.7332	5,000,000.00	4,955,273.44	16,813.86	0.00	(4,972,087.30)
887112 FED HM LN BK BD	/DEUTSCHE	AGNF1		10/1/2020	9/7/2018	PURC	1.5000 / 1.3144	35,000,000.00	34,924,750.00	0.00	0.00	(34,924,750.00)
888363 FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1		3/8/2019	9/8/2018	INT	1.5000 / 1.4328	0.00	0.00	0.00	(225,000.00)	225,000.00
892294 FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1		3/8/2019	9/8/2018	INT	1.8750 / 1.3598	0.00	0.00	0.00	(375,000.00)	375,000.00
				3/8/2019	9/8/2018	INT		0.00	0.00	0.00	(70,593.75)	70,593.75

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Fund: Extended Fund												
918487	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD				1.7500 / 1.7500					
				9/10/2018	9/10/2018	INT		0.00	0.00	0.00	(2,430.56)	2,430.56
				9/10/2018	9/10/2018	INT		0.00	0.00	0.00	(887,152.78)	887,152.78
				9/10/2018	9/10/2018	MAT	(50,000,000.00)	(50,000,000.00)		0.00	0.00	50,000,000.00
918488	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD				1.7500 / 1.7500					
				9/10/2018	9/10/2018	INT		0.00	0.00	0.00	(1,020.86)	1,020.86
				9/10/2018	9/10/2018	INT		0.00	0.00	0.00	(372,604.17)	372,604.17
				9/10/2018	9/10/2018	MAT	(21,000,000.00)	(21,000,000.00)		0.00	0.00	21,000,000.00
976354	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				2.6250 / 2.7336					
				10/1/2020	9/10/2018	PURC		10,000,000.00	9,978,500.00	2,187.50	0.00	(9,980,687.50)
976355	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				1.0000 / 2.4262					
				9/15/2018	9/10/2018	PURC		24,000,000.00	23,995,312.49	116,739.14	0.00	(24,112,051.63)
945503	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				2.3750 / 2.5004					
				3/12/2021	9/12/2018	INT		0.00	0.00	0.00	(114,000.00)	114,000.00
916418	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.3750 / 1.4248					
				9/13/2019	9/13/2018	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
920111	FED HM LN BK BD	/DEUTSCHE	AGNF1				1.3750 / 1.4869					
				9/13/2019	9/13/2018	INT		0.00	0.00	0.00	(103,125.00)	103,125.00
946766	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				2.1250 / 2.3389					
				3/13/2020	9/13/2018	INT		0.00	0.00	0.00	(265,625.00)	265,625.00
946952	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.1250 / 2.3417					
				3/13/2020	9/13/2018	INT		0.00	0.00	0.00	(265,625.00)	265,625.00
947407	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				2.1250 / 2.3499					
				3/13/2020	9/13/2018	INT		0.00	0.00	0.00	(138,125.00)	138,125.00
955349	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.3750 / 2.4473					
				9/13/2019	9/13/2018	INT		0.00	0.00	0.00	(534,375.00)	534,375.00
971625	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 2.6656					

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Fund: Extended Fund												
976995 FHLB DISC CORP	/MORGAN STANLEY	AGDN	3/13/2020	9/13/2018	INT		1.8300 / 1.8301	0.00	0.00	0.00	(17,156.25)	17,156.25
803288 FED HM LN BK BD	/DEUTSCHE	AGNF1	9/14/2018	9/13/2018	PURC		1.1250 / 1.2180	1,500,000.00	1,499,923.75	0.00	0.00	(1,499,923.75)
803289 FED HM LN BK BD	/DEUTSCHE	AGNF1	9/14/2018	9/14/2018	INT			0.00	0.00	0.00	(36,562.50)	36,562.50
			9/14/2018	9/14/2018	MAT			(6,500,000.00)	(6,482,255.00)	0.00	(17,745.00)	6,500,000.00
947406 FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1	9/14/2018	9/14/2018	INT		1.1250 / 1.2044	0.00	0.00	0.00	(106,875.00)	106,875.00
			9/14/2018	9/14/2018	MAT			(19,000,000.00)	(18,955,730.00)	0.00	(44,270.00)	19,000,000.00
976995 FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/14/2020	9/14/2018	INT		1.8300 / 1.8301	0.00	0.00	0.00	(180,000.00)	180,000.00
977150 FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	9/14/2018	9/14/2018	MAT		2.7000 / 2.8687	(1,500,000.00)	(1,499,923.75)	0.00	(76.25)	1,500,000.00
803053 US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	2/23/2021	9/14/2018	PURC			28,838,000.00	28,723,801.52	45,419.85	0.00	(28,769,221.37)
			9/15/2018	9/15/2018	INT			0.00	0.00	0.00	(250,000.00)	250,000.00
976355 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI	9/15/2018	9/15/2018	MAT		1.0000 / 2.4262	(50,000,000.00)	(49,839,843.75)	0.00	(160,156.25)	50,000,000.00
			9/15/2018	9/15/2018	INT			0.00	0.00	0.00	(120,000.00)	120,000.00
977204 US TREASURY N/B	/DEUTSCHE	TRBDI	9/15/2018	9/15/2018	MAT		1.3750 / 2.1626	(24,000,000.00)	(23,995,312.49)	0.00	(4,687.51)	24,000,000.00
977205 US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI	9/15/2020	9/15/2018	INT		1.3750 / 2.2488	0.00	0.00	0.00	(171,875.00)	171,875.00
977429 US TREASURY N/B	/MORGAN STANLEY	TRBDI	9/15/2020	9/15/2018	INT		1.0000 / 2.6181	0.00	0.00	0.00	(42,625.00)	42,625.00
977430 US TREASURY N/B	/TD SECURITIES	TRBDME	10/15/2019	9/17/2018	PURC			24,900,000.00	24,474,949.21	105,450.83	0.00	(24,580,400.04)
			9/30/2019	9/17/2018	PURC			50,000,000.00	49,195,312.50	232,240.44	0.00	(49,427,552.94)
889021 FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1					1.3750 / 1.4918					

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Fund:	Extended Fund											
979029 FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1		3/18/2019	9/18/2018	INT	1.3750 / 2.6094	0.00	0.00	0.00	(171,875.00)	171,875.00
979030 FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1		8/15/2019	9/26/2018	PURC	1.3750 / 2.6094	50,000,000.00	49,462,447.00	78,298.61	0.00	(49,540,745.61)
979032 FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1		8/15/2019	9/26/2018	PURC	2.5000 / 2.8142	4,217,000.00	4,171,662.78	6,603.70	0.00	(4,178,266.48)
949538 FED FARM CR BK	/FTN FINANCIAL	AGNF1		4/23/2020	9/26/2018	PURC	2.3750 / 2.4492	3,720,000.00	3,702,069.60	40,558.33	0.00	(3,742,627.93)
979283 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1		3/27/2020	9/27/2018	INT	4.1250 / 2.7861	0.00	0.00	0.00	(118,750.00)	118,750.00
858844 FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1		3/13/2020	9/27/2018	PURC	0.8750 / 0.8872	2,150,000.00	2,190,914.50	3,448.96	0.00	(2,194,363.46)
				9/28/2018	9/28/2018	INT		0.00	0.00	0.00	(109,375.00)	109,375.00
				9/28/2018	9/28/2018	MAT		(25,000,000.00)	(24,993,750.00)	0.00	(6,250.00)	25,000,000.00
858845 FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1					0.8750 / 0.8872					
				9/28/2018	9/28/2018	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
				9/28/2018	9/28/2018	MAT		(50,000,000.00)	(49,987,500.00)	0.00	(12,500.00)	50,000,000.00
860083 FED HM LN BK BD	/MORGAN STANLEY	AGNF1					0.9350 / 0.9351					
				9/28/2018	9/28/2018	INT		0.00	0.00	0.00	(233,750.00)	233,750.00
				9/28/2018	9/28/2018	MAT		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
864161 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1					0.8750 / 0.8770					
				9/28/2018	9/28/2018	INT		0.00	0.00	0.00	(175,000.00)	175,000.00
				9/28/2018	9/28/2018	MAT		(40,000,000.00)	(39,998,400.00)	0.00	(1,600.00)	40,000,000.00
864162 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1					0.8750 / 0.8770					
				9/28/2018	9/28/2018	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
				9/28/2018	9/28/2018	MAT		(50,000,000.00)	(49,998,000.00)	0.00	(2,000.00)	50,000,000.00
864163 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1					0.8750 / 0.8770					
				9/28/2018	9/28/2018	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
				9/28/2018	9/28/2018	MAT		(50,000,000.00)	(49,998,000.00)	0.00	(2,000.00)	50,000,000.00

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Fund: Extended Fund												
918099 FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1			1.3750	/ 1.4829						
				9/28/2020	9/28/2018	INT		0.00	0.00	0.00	(103,125.00)	103,125.00
918100 FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1			1.3750	/ 1.4829						
				9/28/2020	9/28/2018	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
979507 FED HM LN BK BD	/MORGAN STANLEY	AGNF1			3.1250	/ 3.0017						
				9/9/2022	9/28/2018	PURC		32,725,000.00	32,873,772.76	53,973.52	0.00	(32,927,746.28)
979508 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1			3.1250	/ 3.0016						
				9/9/2022	9/28/2018	PURC		5,255,000.00	5,278,910.25	8,667.10	0.00	(5,287,577.35)
979509 FANNIE MAE	/DEUTSCHE	AGNF1			0.8750	/ 2.5974						
				8/2/2019	9/28/2018	PURC		24,277,000.00	23,929,824.58	33,043.69	0.00	(23,962,868.27)
979510 FANNIE MAE	/Mizuho Securities USA Inc	AGNF1			0.8750	/ 2.5974						
				8/2/2019	9/28/2018	PURC		27,460,000.00	27,067,305.80	37,376.11	0.00	(27,104,681.91)
979511 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1			0.8750	/ 2.6017						
				8/5/2019	9/28/2018	PURC		25,000,000.00	24,638,103.75	32,204.86	0.00	(24,670,308.61)
979512 FED HM LN BK BD	/DEUTSCHE	AGNF1			2.3750	/ 2.7960						
				3/30/2020	9/28/2018	PURC		50,000,000.00	49,691,718.00	633,333.33	0.00	(50,325,051.33)
979515 FED FARM CR BK	/MORGAN STANLEY	AGNF1			2.7300	/ 2.7988						
				3/25/2020	9/28/2018	PURC		45,810,000.00	45,764,190.00	10,421.78	0.00	(45,774,611.78)
921685 FREDDIE MAC	/TD SECURITIES	AGNF1			1.6250	/ 1.6871						
				9/29/2020	9/29/2018	INT		0.00	0.00	0.00	(121,875.00)	121,875.00
925851 ROYAL BANK OF CANADA NY	/RBC	YCDSA			1.7190	/ 1.7190						
				3/29/2019	9/29/2018	INT		0.00	0.00	0.00	(343,800.00)	343,800.00
834991 US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME			1.6250	/ 0.9224						
				3/31/2019	9/30/2018	INT		0.00	0.00	0.00	(91,812.50)	91,812.50
864482 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1			0.8750	/ 0.8810						
				10/30/2018	9/30/2018	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
864483 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1			0.8750	/ 0.8810						
				10/30/2018	9/30/2018	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
864484 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1			0.8750	/ 0.8810						

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Fund: Extended Fund												
897275 US TREASURY N/B	/MORGAN STANLEY		TRBDME	10/30/2018	9/30/2018	INT	1.2500 / 1.2561	0.00	0.00	0.00	(131,250.00)	131,250.00
913614 US TREASURY N/B	/JP MORGAN CHASE & CO		TRBDME	3/31/2019	9/30/2018	INT	1.2500 / 1.3174	0.00	0.00	0.00	(312,500.00)	312,500.00
914267 US TREASURY N/B	/DEUTSCHE		TRBDME	3/31/2019	9/30/2018	INT	1.2500 / 1.3326	0.00	0.00	0.00	(125,000.00)	125,000.00
916417 US TREASURY N/B	/BNY Mellon Capital Market		TRBDME	3/31/2019	9/30/2018	INT	1.7500 / 1.3580	0.00	0.00	0.00	(93,750.00)	93,750.00
920110 US TREASURY N/B	/JP MORGAN CHASE & CO		TRBDME	9/30/2019	9/30/2018	INT	1.2500 / 1.3614	0.00	0.00	0.00	(437,500.00)	437,500.00
940197 US TREASURY N/B	/JP MORGAN CHASE & CO		TRBDME	3/31/2019	9/30/2018	INT	1.3750 / 2.2515	0.00	0.00	0.00	(156,250.00)	156,250.00
940200 US TREASURY N/B	/JP MORGAN CHASE & CO		TRBDME	9/30/2020	9/30/2018	INT	1.3750 / 2.2177	0.00	0.00	0.00	(171,875.00)	171,875.00
940401 US TREASURY N/B	/DAIWA CAPITAL MARKETS		TRBDME	9/30/2020	9/30/2018	INT	1.5000 / 1.9765	0.00	0.00	0.00	(309,375.00)	309,375.00
940935 US TREASURY N/B	/MORGAN STANLEY		TRBDME	3/31/2019	9/30/2018	INT	2.0000 / 2.2720	0.00	0.00	0.00	(202,500.00)	202,500.00
948128 FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1		9/30/2020	9/30/2018	INT	2.3750 / 2.3838	0.00	0.00	0.00	(320,000.00)	320,000.00
948132 FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1		3/30/2020	9/30/2018	INT	2.3750 / 2.3838	0.00	0.00	0.00	(255,972.22)	255,972.22
977430 US TREASURY N/B	/TD SECURITIES	TRBDME		3/30/2020	9/30/2018	INT	1.0000 / 2.5849	0.00	0.00	0.00	(255,972.22)	255,972.22
979512 FED HM LN BK BD	/DEUTSCHE	AGNF1		9/30/2019	9/30/2018	INT	2.3750 / 2.7960	0.00	0.00	0.00	(250,000.00)	250,000.00
				3/30/2020	9/30/2018	INT		0.00	0.00	0.00	(639,930.56)	639,930.56
Sub Total:								12,852,000.00	9,770,026.93	1,456,781.63	(11,693,068.38)	466,259.83
Fund: Educational Money Mkt Fnd												

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Fund: Educational Money Mkt Fnd												
960471	JOHNSON & JOHNSON	/CITIGROUP GLOBAL MARKETS	MTN				1.1250 / 2.3020					
965619	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	3/1/2019	9/1/2018	INT	1.9300 / 1.9365	0.00	0.00	0.00	(16,875.00)	16,875.00
975407	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/4/2018	9/4/2018	MAT	2.0250 / 2.0298	(8,000,000.00)	(7,972,980.00)	0.00	(27,020.00)	8,000,000.00
975408	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	10/16/2018	9/4/2018	PURC	1.9000 / 1.9002	15,000,000.00	14,964,562.50	0.00	0.00	(14,964,562.50)
975409	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	9/6/2018	9/4/2018	PURC	1.9700 / 1.9740	35,000,000.00	34,996,305.58	0.00	0.00	(34,996,305.56)
975689	FHLB DISC CORP	/FTN FINANCIAL	AGDN	10/11/2018	9/4/2018	PURC	2.0600 / 2.0666	12,000,000.00	11,975,703.32	0.00	0.00	(11,975,703.33)
975691	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI	10/31/2018	9/5/2018	PURC	1.0000 / 2.2838	15,000,000.00	14,951,933.33	0.00	0.00	(14,951,933.33)
975692	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI	9/15/2018	9/5/2018	PURC	1.0000 / 2.1405	5,000,000.00	4,998,242.19	23,641.30	0.00	(5,021,883.49)
961099	APPLE INC.	/UBS FINANCIAL	MTN	9/15/2018	9/5/2018	PURC	1.5500 / 2.3644	15,000,000.00	14,995,312.50	70,923.91	0.00	(15,066,236.41)
962487	APPLE INC.	/JP MORGAN CHASE & CO	MTN	2/8/2019	9/6/2018	SALE	1.5500 / 2.4220	(3,900,000.00)	(3,878,901.00)	0.00	(13,445.47)	3,892,346.47
964754	US TREASURY N/B	/RBC	TBILL	2/8/2019	9/6/2018	SALE	1.8570 / 1.8637	(2,115,000.00)	(2,103,156.00)	0.00	(7,693.43)	2,110,849.43
970722	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL	9/6/2018	9/6/2018	MAT	1.8600 / 1.8633	(6,000,000.00)	(5,978,335.00)	0.00	(21,665.00)	6,000,000.00
974887	US TREASURY N/B	/BNP PARIBAS	TBILL	9/6/2018	9/6/2018	MAT	1.8500 / 1.8507	(10,000,000.00)	(9,982,433.33)	0.00	(17,566.67)	10,000,000.00
974891	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	9/6/2018	9/6/2018	MAT	1.8500 / 1.8507	(50,000,000.00)	(49,982,013.89)	0.00	(17,986.11)	50,000,000.00
				9/6/2018	9/6/2018	MAT		(50,000,000.00)	(49,982,013.89)	0.00	(17,986.11)	50,000,000.00

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Fund: Educational Money Mkt Fnd												
975408	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.9000 / 1.9002					
975886	FREDDIE DISCOUNT	/BNY Mellon Capital Market	AGDN	9/6/2018	9/6/2018	MAT	1.9370 / 1.9392	(35,000,000.00)	(34,996,305.56)	0.00	(3,694.44)	35,000,000.00
975898	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/27/2018	9/6/2018	PURC	1.8900 / 1.8904	10,000,000.00	9,988,700.83	0.00	0.00	(9,988,700.83)
975904	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME	9/10/2018	9/6/2018	PURC	1.2500 / 2.0276	40,000,000.00	39,991,600.00	0.00	0.00	(39,991,600.00)
961975	APPLE INC.	/BNY Mellon Capital Market	MTN	10/31/2018	9/6/2018	PURC	2.1000 / 2.4583	40,000,000.00	39,953,125.00	175,271.74	0.00	(40,128,396.74)
964194	APPLE INC.	/JP MORGAN CHASE & CO	MTN	5/6/2019	9/7/2018	SALE	2.1000 / 2.4811	(13,322,000.00)	(13,279,636.04)	0.00	(106,953.46)	13,386,589.50
964195	APPLE INC.	/MORGAN STANLEY	MTN	5/6/2019	9/7/2018	SALE	2.1000 / 2.4610	(6,250,000.00)	(6,229,750.00)	0.00	(50,552.08)	6,280,302.08
964460	APPLE INC.	/TD SECURITIES	MTN	5/6/2019	9/7/2018	SALE	2.1000 / 2.4811	(4,000,000.00)	(3,987,720.00)	0.00	(31,673.33)	4,019,393.33
964469	APPLE INC.	/TD SECURITIES	MTN	5/6/2019	9/7/2018	SALE	2.1000 / 2.4859	(4,010,000.00)	(3,997,047.70)	0.00	(32,394.12)	4,029,441.82
967777	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	5/6/2019	9/7/2018	SALE	1.9100 / 1.9152	(5,492,000.00)	(5,474,041.16)	0.00	(44,585.89)	5,518,627.05
969338	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/7/2018	9/7/2018	MAT	1.9000 / 1.9042	(25,000,000.00)	(24,932,354.17)	0.00	(67,645.83)	25,000,000.00
973953	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	9/7/2018	9/7/2018	MAT	1.9200 / 1.9215	(20,000,000.00)	(19,955,666.67)	0.00	(44,333.33)	20,000,000.00
976120	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	9/7/2018	9/7/2018	MAT	1.8810 / 1.8816	(6,000,000.00)	(5,995,200.00)	0.00	(4,800.00)	6,000,000.00
976121	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	9/13/2018	9/7/2018	PURC	1.8820 / 1.8826	50,000,000.00	49,984,325.00	0.00	0.00	(49,984,325.00)

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Fund:	Educational Money Mkt Fnd											
				9/13/2018	9/7/2018	PURC		25,000,000.00	24,992,158.33	0.00	0.00	(24,992,158.33)
976129FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					2.0600 / 2.0663					
976130FANNIE MAE	/FTN FINANCIAL	AGNF1		10/30/2018	9/7/2018	PURC	1.0500 / 2.1112	11,000,000.00	10,966,639.44	0.00	0.00	(10,966,639.44)
969337FHLB DISC CORP	/FTN FINANCIAL	AGDN		11/26/2018	9/7/2018	PURC	1.9000 / 1.9045	2,500,000.00	2,494,025.00	7,364.58	0.00	(2,501,389.58)
971121FHLB DISC CORP	/FTN FINANCIAL	AGDN		9/10/2018	9/10/2018	MAT		(30,000,000.00)	(29,928,750.00)	0.00	(71,250.00)	30,000,000.00
971122FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		9/10/2018	9/10/2018	MAT	1.9100 / 1.9135	(45,000,000.00)	(44,918,825.00)	0.00	(81,175.00)	45,000,000.00
975898FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		9/10/2018	9/10/2018	MAT	1.8900 / 1.8904	(10,000,000.00)	(9,981,961.11)	0.00	(18,038.89)	10,000,000.00
976358FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1		9/10/2018	9/10/2018	MAT	1.9330 / 1.9342	(40,000,000.00)	(39,991,600.00)	0.00	(8,400.00)	40,000,000.00
976554US TREASURY N/B	/DEUTSCHE	TRBDI		10/10/2018	9/10/2018	PURC	0.8750 / 2.0473	40,000,000.00	39,999,960.00	0.00	0.00	(39,999,960.00)
952479FED FARM CR BK	/JEFFERIES & COMPANY	AGDN		10/15/2018	9/11/2018	PURC	1.9000 / 1.9154	25,000,000.00	24,972,656.25	89,053.96	0.00	(25,061,710.21)
976746US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL		9/12/2018	9/12/2018	MAT		(600,000.00)	(595,186.67)	0.00	(4,813.33)	600,000.00
976751FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		11/1/2018	9/12/2018	PURC	2.0900 / 2.0968	6,000,000.00	5,983,270.83	0.00	0.00	(5,983,270.83)
972286US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL		11/7/2018	9/12/2018	PURC	1.9020 / 1.9050	10,000,000.00	9,967,488.89	0.00	0.00	(9,967,488.89)
976120US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL		9/13/2018	9/13/2018	MAT	1.8810 / 1.8816	(20,000,000.00)	(19,968,300.00)	0.00	(31,700.00)	20,000,000.00
				9/13/2018	9/13/2018	MAT		(50,000,000.00)	(49,984,325.00)	0.00	(15,675.00)	50,000,000.00

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Fund: Educational Money Mkt Fnd												
	976121 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.8820 / 1.8826					
				9/13/2018	9/13/2018	MAT		(25,000,000.00)	(24,992,158.33)	0.00	(7,841.67)	25,000,000.00
976991	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8800 / 1.8806					
				9/19/2018	9/13/2018	PURC	2.1000 / 2.1082	18,000,000.00	17,994,360.01	0.00	0.00	(17,994,360.00)
976992	FHLB DISC CORP	/FTN FINANCIAL	AGDN					11,000,000.00	10,957,008.33	0.00	0.00	(10,957,008.33)
976993	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.8800 / 1.8812					
				9/25/2018	9/13/2018	PURC		50,000,000.00	49,968,666.65	0.00	0.00	(49,968,666.67)
976994	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.8900 / 1.8913					
				9/26/2018	9/13/2018	PURC	1.9100 / 1.9136	2,000,000.00	1,998,635.00	0.00	0.00	(1,998,635.00)
971878	FED FARM CR BK	/FTN FINANCIAL	AGDN					(15,000,000.00)	(14,972,145.83)	0.00	(27,854.17)	15,000,000.00
974520	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.9300 / 1.9317					
				9/14/2018	9/14/2018	MAT		(15,000,000.00)	(14,987,133.33)	0.00	(12,866.67)	15,000,000.00
977148	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.8800 / 1.8807					
				9/21/2018	9/14/2018	PURC	1.7000 / 2.3445	12,000,000.00	11,995,613.33	0.00	0.00	(11,995,613.33)
945699	BERKSHIRE HATHAWAY INC	/CASTLE OAK SECURITIES	MTN									
				3/15/2019	9/15/2018	INT	1.0000 / 1.8960	0.00	0.00	0.00	(16,660.00)	16,660.00
945954	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBDME									
				9/15/2018	9/15/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				9/15/2018	9/15/2018	MAT		(10,000,000.00)	(9,953,413.80)	0.00	(46,586.20)	10,000,000.00
946762	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBDI				1.0000 / 1.9020					
				9/15/2018	9/15/2018	INT		0.00	0.00	0.00	(30,000.00)	30,000.00
				9/15/2018	9/15/2018	MAT		(6,000,000.00)	(5,972,306.16)	0.00	(27,693.84)	6,000,000.00
953529	BERKSHIRE HATHAWAY INC	/BNY Mellon Capital Market	MTN				1.7000 / 2.3676					
				3/15/2019	9/15/2018	INT		0.00	0.00	0.00	(157,760.00)	157,760.00
963954	BERKSHIRE HATHAWAY INC	/TD SECURITIES	MTN				1.7000 / 2.3824					
				3/15/2019	9/15/2018	INT		0.00	0.00	0.00	(26,350.00)	26,350.00

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Fund: Educational Money Mkt Fnd												
966078	BERKSHIRE HATHAWAY INC	/TD SECURITIES	MTN				1.7000 / 2.4241					
975691	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI	3/15/2019	9/15/2018	INT	1.0000 / 2.2838	0.00	0.00	0.00	(41,225.00)	41,225.00
				9/15/2018	9/15/2018	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				9/15/2018	9/15/2018	MAT		(5,000,000.00)	(4,998,242.19)	0.00	(1,757.81)	5,000,000.00
975692	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				1.0000 / 2.1405					
				9/15/2018	9/15/2018	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
				9/15/2018	9/15/2018	MAT		(15,000,000.00)	(14,995,312.50)	0.00	(4,687.50)	15,000,000.00
979279	US TREASURY N/B	/	TRBDI				1.0000 / 2.0975					
				3/15/2019	9/15/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
971393	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9150 / 1.9191					
				9/17/2018	9/17/2018	MAT		(15,000,000.00)	(14,968,083.33)	0.00	(31,916.67)	15,000,000.00
977431	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.9000 / 1.9003					
				9/20/2018	9/17/2018	PURC		10,000,000.00	9,998,416.67	0.00	0.00	(9,998,416.67)
977432	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.9050 / 1.9058					
				9/25/2018	9/17/2018	PURC		25,000,000.00	24,989,416.68	0.00	0.00	(24,989,416.67)
977433	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.9000 / 1.9009					
				9/26/2018	9/17/2018	PURC		1,000,000.00	999,525.00	0.00	0.00	(999,525.00)
958577	FANNIE MAE	/BNY Mellon Capital Market	AGNF1				1.8750 / 1.9802					
				9/18/2018	9/18/2018	INT		0.00	0.00	0.00	(13,181.25)	13,181.25
				9/18/2018	9/18/2018	MAT		(1,406,000.00)	(1,405,261.85)	0.00	(738.15)	1,406,000.00
967778	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT1				2.3047 / 1.9344					
				9/18/2018	9/18/2018	INT		0.00	0.00	0.00	(22,381.10)	22,381.10
				9/18/2018	9/18/2018	MAT		(3,800,000.00)	(3,802,391.15)	0.00	2,391.15	3,800,000.00
968319	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.9150 / 1.9211					
				9/18/2018	9/18/2018	MAT		(8,000,000.00)	(7,974,466.67)	0.00	(25,533.33)	8,000,000.00
977641	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9000 / 1.9001					
				9/19/2018	9/18/2018	PURC		16,000,000.00	15,999,155.55	0.00	0.00	(15,999,155.56)

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Fund: Educational Money Mkt Fnd												
968909 FHLB DISC CORP	/FTN FINANCIAL	AGDN			9/19/2018	9/19/2018	1.9100 / 1.9157					
								(10,000,000.00)	(9,970,288.89)	0.00	(29,711.11)	10,000,000.00
976991 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN					1.8800 / 1.8806					
					9/19/2018	9/19/2018	MAT					
								(18,000,000.00)	(17,994,360.00)	0.00	(5,640.00)	18,000,000.00
977641 FHLB DISC CORP	/FTN FINANCIAL	AGDN					1.9000 / 1.9001					
					9/19/2018	9/19/2018	MAT					
								(16,000,000.00)	(15,999,155.56)	0.00	(844.44)	16,000,000.00
977919 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN					1.9000 / 1.9008					
					9/27/2018	9/19/2018	PURC					
							1.9000 / 1.9005	15,000,000.00	14,993,666.67	0.00	0.00	(14,993,666.67)
977920 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN										
					9/24/2018	9/19/2018	PURC					
							2.0790 / 2.0824	2,000,000.00	1,999,472.22	0.00	0.00	(1,999,472.22)
977923 FHLB DISC CORP	/DEUTSCHE	AGDN										
					10/17/2018	9/19/2018	PURC					
							2.0790 / 2.0824	10,000,000.00	9,983,830.00	0.00	0.00	(9,983,830.00)
977925 FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN										
					10/17/2018	9/19/2018	PURC					
							2.2050 / 1.9887	5,000,000.00	4,991,915.00	0.00	0.00	(4,991,915.00)
963278 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF3										
					9/20/2018	9/20/2018	INT					
							0.00	0.00	0.00	(3,042.90)	3,042.90	
					9/20/2018	9/20/2018	MAT					
							(540,000.00)	(540,297.00)	0.00	297.00	540,000.00	
969336 FED HM LN BK BD	/FTN FINANCIAL	AGNF1					1.3500 / 2.3257					
					3/20/2019	9/20/2018	INT					
							0.00	0.00	0.00	(46,237.50)	46,237.50	
970913 US TREASURY N/B	/DEUTSCHE	TBILL					1.8750 / 1.8794					
					9/20/2018	9/20/2018	MAT					
							(10,000,000.00)	(9,976,562.50)	0.00	(23,437.50)	10,000,000.00	
974491 US TREASURY N/B	/Mizuho Securities USA Inc	TBILL					1.9150 / 1.9173					
					9/20/2018	9/20/2018	MAT					
							(13,000,000.00)	(12,984,094.86)	0.00	(15,905.14)	13,000,000.00	
977431 FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN					1.9000 / 1.9003					
					9/20/2018	9/20/2018	MAT					
							(10,000,000.00)	(9,998,416.67)	0.00	(1,583.33)	10,000,000.00	
978191 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN					2.0200 / 2.0224					
					10/11/2018	9/20/2018	PURC					
							3,000,000.00	2,996,465.00	0.00	0.00	(2,996,465.00)	
978192 FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN					2.0750 / 2.0780					
					10/15/2018	9/20/2018	PURC					
							2,000,000.00	1,997,118.06	0.00	0.00	(1,997,118.06)	

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Fund: Educational Money Mkt Fnd												
977148	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.8800 / 1.8807					
978322	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/21/2018	9/21/2018	MAT	2.1100 / 2.1135	(12,000,000.00)	(11,995,613.33)	0.00	(4,386.67)	12,000,000.00
978323	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/19/2018	9/21/2018	PURC	2.1100 / 2.1135	10,000,000.00	9,983,588.89	0.00	0.00	(9,983,588.89)
977920	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	10/19/2018	9/21/2018	PURC	1.9000 / 1.9005	10,000,000.00	9,983,588.89	0.00	0.00	(9,983,588.89)
978627	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/24/2018	9/24/2018	MAT	2.1500 / 2.1564	(2,000,000.00)	(1,999,472.22)	0.00	(527.78)	2,000,000.00
978628	FHLB DISC CORP	/FTN FINANCIAL	AGDN	11/13/2018	9/24/2018	PURC	2.1500 / 2.1566	15,000,000.00	14,955,208.34	0.00	0.00	(14,955,208.33)
969331	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	11/14/2018	9/24/2018	PURC	1.9050 / 1.9111	15,000,000.00	14,954,312.51	0.00	0.00	(14,954,312.50)
976993	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/25/2018	9/25/2018	MAT	1.8800 / 1.8812	(30,000,000.00)	(29,904,750.00)	0.00	(95,250.00)	30,000,000.00
977432	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	9/25/2018	9/25/2018	MAT	1.9050 / 1.9058	(50,000,000.00)	(49,968,666.67)	0.00	(31,333.33)	50,000,000.00
978761	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	9/25/2018	9/25/2018	MAT	1.8800 / 1.8802	(25,000,000.00)	(24,989,416.67)	0.00	(10,583.33)	25,000,000.00
978762	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/27/2018	9/25/2018	PURC	2.0000 / 2.0010	50,000,000.00	49,994,777.80	0.00	0.00	(49,994,777.78)
978763	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	10/4/2018	9/25/2018	PURC	1.9100 / 1.9103	30,000,000.00	29,985,000.00	0.00	0.00	(29,985,000.00)
978764	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	9/28/2018	9/25/2018	PURC	1.3750 / 2.2182	1,200,000.00	1,199,809.00	0.00	0.00	(1,199,809.00)
				9/30/2018	9/25/2018	PURC		50,000,000.00	49,994,140.60	334,357.95	0.00	(50,328,498.55)

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Fund: Educational Money Mkt Fnd													
978767FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1			5.1250	/ 2.6092							
978768FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1		8/15/2019	9/25/2018	PURC	2.3552	/ 2.1650	10,480,000.00	10,709,880.90	59,677.78	0.00	(10,769,558.68)
976994FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		11/16/2018	9/25/2018	PURC	1.8900	/ 1.8913	39,250,000.00	39,260,428.73	102,712.45	0.00	(39,363,141.18)
977433FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		9/26/2018	9/26/2018	MAT	1.9000	/ 1.9009	(2,000,000.00)	(1,998,635.00)	0.00	(1,365.00)	2,000,000.00
979031FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN		9/26/2018	9/26/2018	MAT	2.1500	/ 2.1539	(1,000,000.00)	(999,525.00)	0.00	(475.00)	1,000,000.00
979033FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		10/26/2018	9/26/2018	PURC	2.1500	/ 2.1545	5,000,000.00	4,991,041.67	0.00	0.00	(4,991,041.67)
979034US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME		10/31/2018	9/26/2018	PURC	1.7500	/ 2.1463	50,000,000.00	49,895,486.10	0.00	0.00	(49,895,486.11)
979035FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		10/31/2018	9/26/2018	PURC	2.1500	/ 2.1572	50,000,000.00	49,980,468.75	354,279.89	0.00	(50,334,748.64)
979036FHLB DISC CORP	/MORGAN STANLEY	AGDN		11/21/2018	9/26/2018	PURC	2.1500	/ 2.1572	3,000,000.00	2,989,966.67	0.00	0.00	(2,989,966.67)
979037FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1		11/21/2018	9/26/2018	PURC	0.8750	/ 2.6013	4,000,000.00	3,986,622.22	0.00	0.00	(3,986,622.22)
979041FHLB DISC CORP	/UBS	AGDN		8/5/2019	9/26/2018	PURC	2.0000	/ 2.0016	5,000,000.00	4,927,172.15	6,197.92	0.00	(4,933,370.07)
979043US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME		10/10/2018	9/26/2018	PURC	0.7500	/ 2.1721	5,892,000.00	5,887,417.33	0.00	0.00	(5,887,417.33)
979044FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		9/30/2018	9/26/2018	PURC	2.1250	/ 2.1294	40,000,000.00	39,993,750.00	146,721.31	0.00	(40,140,471.31)
946229FED FARM CR BK	/FTN FINANCIAL	AGDN		10/31/2018	9/26/2018	PURC	1.8700	/ 1.8900	50,000,000.00	49,896,701.40	0.00	0.00	(49,896,701.39)
				9/27/2018	9/27/2018	MAT			(5,000,000.00)	(4,947,016.67)	0.00	(52,983.33)	5,000,000.00

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Fund: Educational Money Mkt Fnd													
964457	US TREASURY N/B	/RBC	TBILL		9/27/2018	9/27/2018	1.8840 / 1.8931		(10,000,000.00)	(9,951,853.33)	0.00	(48,146.67)	10,000,000.00
975886	FREDDIE DISCOUNT	/BNY Mellon Capital Market	AGDN		9/27/2018	9/27/2018	1.9370 / 1.9392		(10,000,000.00)	(9,988,700.83)	0.00	(11,299.17)	10,000,000.00
977919	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		9/27/2018	9/27/2018	1.9000 / 1.9008		(15,000,000.00)	(14,993,666.67)	0.00	(6,333.33)	15,000,000.00
978761	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL		9/27/2018	9/27/2018	1.8800 / 1.8802		(50,000,000.00)	(49,994,777.78)	0.00	(5,222.22)	50,000,000.00
979288	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME		9/27/2018	9/27/2018	1.6250 / 2.4028						
979290	FANNIE MAE	/DEUTSCHE	AGNF1		3/31/2019	9/27/2018	PURC	0.8750 / 2.6026	10,000,000.00	9,960,937.50	79,918.03	0.00	(10,040,855.53)
969332	FHLB DISC CORP	/FTN FINANCIAL	AGDN		8/2/2019	9/27/2018	PURC	1.9050 / 1.9114	2,000,000.00	1,971,220.00	2,673.61	0.00	(1,973,893.61)
970723	FHLB DISC CORP	/UBS	AGDN		9/28/2018	9/28/2018	MAT		(25,000,000.00)	(24,916,656.25)	0.00	(83,343.75)	25,000,000.00
971124	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		9/28/2018	9/28/2018	MAT	1.9200 / 1.9253	(2,500,000.00)	(2,492,552.78)	0.00	(7,447.22)	2,500,000.00
972972	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		9/28/2018	9/28/2018	MAT	1.9400 / 1.9444	(10,000,000.00)	(9,972,266.67)	0.00	(27,733.33)	10,000,000.00
972974	FHLB DISC CORP	/MORGAN STANLEY	AGDN		9/28/2018	9/28/2018	MAT	1.9280 / 1.9323	(50,000,000.00)	(49,886,833.33)	0.00	(113,166.67)	50,000,000.00
975178	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		9/28/2018	9/28/2018	MAT	1.9400 / 1.9429	(5,325,000.00)	(5,313,022.30)	0.00	(11,977.70)	5,325,000.00
975179	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN		9/28/2018	9/28/2018	MAT	1.9400 / 1.9429	(10,000,000.00)	(9,984,911.11)	0.00	(15,088.89)	10,000,000.00
975180	FHLB DISC CORP	/FTN FINANCIAL	AGDN		9/28/2018	9/28/2018	MAT	1.9400 / 1.9429	(6,000,000.00)	(5,990,946.67)	0.00	(9,053.33)	6,000,000.00
978763	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		9/28/2018	9/28/2018	MAT	1.9100 / 1.9103	(30,000,000.00)	(29,954,733.33)	0.00	(45,266.67)	30,000,000.00

Deals [Transaction Type] = SE

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Educational Money Mkt Fnd										
979503 FHLB DISC CORP	/FTN FINANCIAL AGDN			9/28/2018	9/28/2018	MAT	2.2200 / 2.2343	(1,200,000.00)	(1,199,809.00)	0.00	(191.00)	1,200,000.00
979506 FHLB DISC CORP	/FTN FINANCIAL AGDN			1/10/2019	9/28/2018	PURC	2.1540 / 2.1612	10,000,000.00	9,935,866.67	0.00	0.00	(9,935,866.67)
979513 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN		11/23/2018	9/28/2018	PURC	2.1200 / 2.1241	15,000,000.00	14,949,740.00	0.00	0.00	(14,949,740.00)
949069 US TREASURY N/B	/BNY Mellon Capital Market	TRBDME		10/31/2018	9/28/2018	PURC	1.3750 / 1.9340	6,350,000.00	6,337,659.83	0.00	0.00	(6,337,659.83)
				9/30/2018	9/30/2018	INT		0.00	0.00	0.00	(17,187.50)	17,187.50
				9/30/2018	9/30/2018	MAT		(2,500,000.00)	(2,492,773.44)	0.00	(7,226.56)	2,500,000.00
978764 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME					1.3750 / 2.2182					
				9/30/2018	9/30/2018	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
				9/30/2018	9/30/2018	MAT		(50,000,000.00)	(49,994,140.60)	0.00	(5,859.40)	50,000,000.00
979043 US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME					0.7500 / 2.1721					
				9/30/2018	9/30/2018	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
				9/30/2018	9/30/2018	MAT		(40,000,000.00)	(39,993,750.00)	0.00	(6,250.00)	40,000,000.00
979288 US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME					1.6250 / 2.4028					
				3/31/2019	9/30/2018	INT		0.00	0.00	0.00	(81,250.00)	81,250.00
Sub Total:								(60,288,000.00)	(59,741,023.39)	1,452,794.44	(2,769,367.48)	61,057,596.43
Fund:		283-John Wayne Airport										
962491 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN					1.9500 / 1.9587					
				9/4/2018	9/4/2018	MAT		(1,100,000.00)	(1,095,114.17)	0.00	(4,885.83)	1,100,000.00
975406 US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME					1.5000 / 2.1934					
				12/31/2018	9/4/2018	PURC		3,000,000.00	2,993,320.31	8,070.65	0.00	(3,001,390.96)
962492 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN					1.9400 / 1.9487					
				9/5/2018	9/5/2018	MAT		(5,000,000.00)	(4,977,636.11)	0.00	(22,363.89)	5,000,000.00
975690 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI					1.0000 / 2.2838					
				9/15/2018	9/5/2018	PURC		5,000,000.00	4,998,242.19	23,641.30	0.00	(5,021,883.49)
972745 US TREASURY N/B	/UBS FINANCIAL TBILL						1.9120 / 1.9141					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
976119 US TREASURY N/B	/TD SECURITIES	TBILL		9/6/2018	9/6/2018	MAT	1.8750 / 1.8770	(3,000,000.00)	(2,996,654.00)	0.00	(3,346.00)	3,000,000.00
947688 US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL		9/27/2018	9/7/2018	PURC	1.8970 / 1.9154	3,100,000.00	3,096,770.83	0.00	0.00	(3,096,770.83)
976989 FHLB DISC CORP	/FTN FINANCIAL	AGDN		9/13/2018	9/13/2018	MAT	2.0750 / 2.0814	(2,000,000.00)	(1,980,819.22)	0.00	(19,180.78)	2,000,000.00
975690 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI		11/5/2018	9/13/2018	PURC	1.0000 / 2.2838	2,000,000.00	1,993,890.28	0.00	0.00	(1,993,890.28)
				9/15/2018	9/15/2018	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				9/15/2018	9/15/2018	MAT		(5,000,000.00)	(4,998,242.19)	0.00	(1,757.81)	5,000,000.00
977434 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN					2.0600 / 2.0650					
				10/29/2018	9/17/2018	PURC		5,000,000.00	4,987,983.33	0.00	0.00	(4,987,983.33)
968318 FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1					1.0000 / 2.4965					
				9/26/2019	9/26/2018	INT		0.00	0.00	0.00	(5,500.00)	5,500.00
976119 US TREASURY N/B	/TD SECURITIES	TBILL					1.8750 / 1.8770					
				9/27/2018	9/27/2018	MAT		(3,100,000.00)	(3,096,770.83)	0.00	(3,229.17)	3,100,000.00
979282 US TREASURY N/B	/BNP PARIBAS FINANCE	TRBDME					1.1250 / 2.4863					
				5/31/2019	9/27/2018	PURC		3,200,000.00	3,171,000.00	11,704.92	0.00	(3,182,704.92)
956247 US TREASURY N/B	/BNP PARIBAS	TRBDME					1.2500 / 2.2514					
				3/31/2019	9/30/2018	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
965618 US TREASURY N/B	/UBS FINANCIAL	TRBDME					0.7500 / 1.9406					
				9/30/2018	9/30/2018	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
				9/30/2018	9/30/2018	MAT		(5,000,000.00)	(4,985,546.88)	0.00	(14,453.12)	5,000,000.00
Sub Total:								(2,900,000.00)	(2,889,576.45)	43,416.87	(140,341.61)	2,986,501.19
Fund: 650-CCCD SERIES 2017E												
941166 FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1					6.7500 / 3.0912					
				3/15/2031	9/15/2018	INT		0.00	0.00	0.00	(50,625.00)	50,625.00
948855 FED FARM CR BK	/MORGAN STANLEY	AGNF1					3.3500 / 3.3496					
				3/23/2033	9/23/2018	INT		0.00	0.00	0.00	(8,375.00)	8,375.00
Sub Total:								0.00	0.00	0.00	(59,000.00)	59,000.00
Grand Total:								(92,668,000.00)	(95,273,314.31)	3,325,089.95	(15,763,264.36)	107,711,488.70

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Sep-2018 to 30-Sep-2018

Cashflow Date	Transaction	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692 INVESTCO STIC GOVERNMENT & AGENCY						
9/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,225,368.87)		INVESTCO STIC GOVERNMENT & AGENCY	977144
9/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,275,941.81)		INVESTCO STIC GOVERNMENT & AGENCY	977436
9/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(207,225.77)		INVESTCO STIC GOVERNMENT & AGENCY	977917
9/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,587,219.00)		INVESTCO STIC GOVERNMENT & AGENCY	978189
9/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	118,164.75		INVESTCO STIC GOVERNMENT & AGENCY	978317
9/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,000,000.00		INVESTCO STIC GOVERNMENT & AGENCY	978769
9/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	616,210.65		INVESTCO STIC GOVERNMENT & AGENCY	979291
Sub Total Amount Per Account:				(2,561,380.05)		
AIM#51103-694 INVESTCO STIC GOVERNMENT & AGENCY						
9/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(54,200,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	975415
9/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	36,308,122.17		INVESTCO STIC GOVERNMENT & AGENCY	978623
9/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(36,560,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	978770
9/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,592,185.59		INVESTCO STIC GOVERNMENT & AGENCY	979046
9/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	73,789,451.86		INVESTCO STIC GOVERNMENT & AGENCY	979292
9/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(75,380,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	979492
Sub Total Amount Per Account:				(54,450,240.38)		
AIM#51104-JWA INVESTCO STIC GOVERNMENT & AGENCY						
9/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,500.00		INVESTCO STIC GOVERNMENT & AGENCY	979047
Sub Total Amount Per Account:				5,500.00		
GS283 GOLDMAN SACHS - JWA MMF						
9/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,901,390.96)		GOLDMAN SACHS FINL SQ GOVT	975418
9/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(21,883.49)		GOLDMAN SACHS FINL SQ GOVT	975682
9/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,000,000.00		GOLDMAN SACHS FINL SQ GOVT	975909
9/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,096,770.83)		GOLDMAN SACHS FINL SQ GOVT	976143
9/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,109.72		GOLDMAN SACHS FINL SQ GOVT	976988
9/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	37,016.67		GOLDMAN SACHS FINL SQ GOVT	977438
9/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(82,704.92)		GOLDMAN SACHS FINL SQ GOVT	979293
Sub Total Amount Per Account:				(2,059,623.81)		

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Sep-2018 to 30-Sep-2018

Cashflow Date	Transaction	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
GS692 GOLDMAN SACHS - COUNTY MMF						
9/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,000,000.00		GOLDMAN SACHS FINL SQ GOVT	975416
9/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,994,843.59)		GOLDMAN SACHS FINL SQ GOVT	976357
9/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	138,565.67		GOLDMAN SACHS FINL SQ GOVT	976552
9/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,072,845.56)		GOLDMAN SACHS FINL SQ GOVT	976754
9/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	386,629.17		GOLDMAN SACHS FINL SQ GOVT	976986
9/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	97,237.33		GOLDMAN SACHS FINL SQ GOVT	977638
9/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	369,462.11		GOLDMAN SACHS FINL SQ GOVT	978624
9/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,109,253.41)		GOLDMAN SACHS FINL SQ GOVT	979048
9/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,398,786.81		GOLDMAN SACHS FINL SQ GOVT	979493
Sub Total Amount Per Account:				(1,786,261.47)		
GS694 GOLDMAN SACHS - EDUCATIONAL MMF						
9/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,654,594.39)		GOLDMAN SACHS FINL SQ GOVT	975417
9/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(48,373,980.23)		GOLDMAN SACHS FINL SQ GOVT	975681
9/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	53,946,155.33		GOLDMAN SACHS FINL SQ GOVT	975907
9/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,211,511.57)		GOLDMAN SACHS FINL SQ GOVT	976142
9/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(45,659,718.00)		GOLDMAN SACHS FINL SQ GOVT	976359
9/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	25,303,492.79		GOLDMAN SACHS FINL SQ GOVT	976553
9/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(20,816,612.72)		GOLDMAN SACHS FINL SQ GOVT	976755
9/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	44,961,253.00		GOLDMAN SACHS FINL SQ GOVT	976987
9/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,311,809.33)		GOLDMAN SACHS FINL SQ GOVT	977145
9/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,259,308.34)		GOLDMAN SACHS FINL SQ GOVT	977437
9/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	68,095.44		GOLDMAN SACHS FINL SQ GOVT	977639
9/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	41,148.11		GOLDMAN SACHS FINL SQ GOVT	977918
9/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	17,994,957.94		GOLDMAN SACHS FINL SQ GOVT	978190
9/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,331,736.78)		GOLDMAN SACHS FINL SQ GOVT	978318
9/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	30,000,000.00		GOLDMAN SACHS FINL SQ GOVT	978625
9/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(71,766,090.19)		GOLDMAN SACHS FINL SQ GOVT	978773
9/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,842,973.50)		GOLDMAN SACHS FINL SQ GOVT	979494
Sub Total Amount Per Account:				(55,913,232.44)		

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Sep-2018 to 30-Sep-2018

Cashflow Date	Transaction	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
LAIF - EXTENDED FUND LAIF - EXTENDED FUND						
9/4/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(4,413,000.00)		LOCAL AGENCY INVESTMENT FUND	975414
9/7/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(34,925,000.00)		LOCAL AGENCY INVESTMENT FUND	976141
9/10/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	38,836,000.00		LOCAL AGENCY INVESTMENT FUND	976356
9/12/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	114,000.00		LOCAL AGENCY INVESTMENT FUND	976756
9/14/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(1,400,000.00)		LOCAL AGENCY INVESTMENT FUND	977146
9/17/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	577,000.00		LOCAL AGENCY INVESTMENT FUND	977439
9/18/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	171,000.00		LOCAL AGENCY INVESTMENT FUND	977637
9/26/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(57,461,000.00)		LOCAL AGENCY INVESTMENT FUND	979045
9/27/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(2,075,000.00)		LOCAL AGENCY INVESTMENT FUND	979303
9/28/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	56,431,000.00		LOCAL AGENCY INVESTMENT FUND	979491
Sub Total Amount Per Account:				(4,145,000.00)		
MORGAN 692 MORGAN STANLEY GOVT 8302-COUNTY MMF						
9/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,922,680.92	5398	MORGAN STANLEY INST LIQUIDITY FUND	975397
9/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,897,404.00	5420	MORGAN STANLEY INST LIQUIDITY FUND	975419
9/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,211,125.30)	5679	MORGAN STANLEY INST LIQUIDITY FUND	975678
9/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,744,154.31	5888	MORGAN STANLEY INST LIQUIDITY FUND	975887
9/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,991,745.01)	6118	MORGAN STANLEY INST LIQUIDITY FUND	976117
9/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,300,000.00)	6740	MORGAN STANLEY INST LIQUIDITY FUND	976739
9/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,520,513.33	8760	MORGAN STANLEY INST LIQUIDITY FUND	978759
Sub Total Amount Per Account:				10,581,882.25		
NORTHERN TRUST NORTHERN INST U.S. TREASURY PORTFOLIC						
9/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,995.68)		NORTHERN TRUST COMPANY	975413
9/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,625.00		NORTHERN TRUST COMPANY	977440
9/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,375.00		NORTHERN TRUST COMPANY	978626
Sub Total Amount Per Account:				56,004.32		
Total Amount :				<u>(110,272,351.58)</u>		

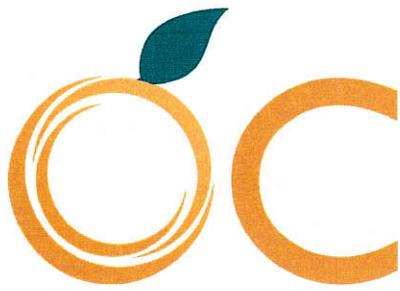


Orange County Auditor-Controller Internal Audit



Compliance Monitoring of the
Treasurer's Investment Portfolio for the
Quarter Ended June 30, 2018

Audit Number 1723
Report Date: September 11, 2018



O R A N G E C O U N T Y
AUDITOR-CONTROLLER
I N T E R N A L A U D I T

Eric H. Woolery, CPA

Orange County Auditor-Controller

Lily Chin, CPA, CGMA Audit Manager II

Michael Steinhause, CPA, CGMA Audit Manager I

Nancy Ramos Auditor I

**12 Civic Center Plaza, Room 200
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ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



Audit No. 1723

September 11, 2018

TO: Members, Treasury Oversight Committee
SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio
For the Quarter Ended June 30, 2018

At the request of the Treasury Oversight Committee, we have completed the Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 2018.

Please feel free to call me at (714) 834-2456 or Lily Chin, Audit Manager II, at (714) 834-4096, should you wish to discuss any aspect of our report.

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

Eric H. Woolery, CPA
Auditor-Controller

Other recipients of this report:

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



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For the Quarter Ended June 30, 2018
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Internal Auditor's Report

Audit No. 1723

September 11, 2018

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

We have completed the compliance monitoring of the Treasurer's Investment Portfolio for the quarter ended June 30, 2018. The purpose of our engagement was to determine whether the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and various other non-pooled investments managed by the Treasurer, such as John Wayne Airport Investment Fund, were in compliance with the applicable provisions of its Investment Policy Statement (IPS) and that instances of noncompliance, including technical incidents, were properly reported in the Treasurer's Monthly Investment Report. It is important to note that the Treasurer further invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF) (collectively referred to as Money Market Funds), and the Extended Fund.

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

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

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



Internal Auditor's Report

The following lists the procedures performed and results achieved:

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.



Internal Auditor's Report

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

Results: We found no exceptions.

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

Respectfully submitted,

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

Eric H. Woolery, CPA
Auditor-Controller

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

Honorable Sandra Hutchens, Sheriff-Coroner
Honorable Hugh Nguyen, Clerk-Recorder
Honorable Claude Parrish, Assessor
Honorable Anthony J. Rackauckas, Jr., District Attorney/Public Administrator
Honorable Eric Woolery, Auditor-Controller

Treasury Oversight Committee

Gary Capata
Alisa Cutchen
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)