

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

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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: November 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 *Shari*

Subject: Treasurer's Investment Report for the Month Ended October 31, 2018

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

INVESTMENT POOL COMPOSITION

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

The County Treasurer established three 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 AAAM on the OCMMF and the OCEMMF. The County Treasurer also established the Extended Fund that is invested to meet cash needs between one and five years out. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 35 and 55, 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 88. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.31), and the duration is currently at 1.19. 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 October 2018, the job market added 250,000 new jobs, and September's job numbers were revised downward by 16,000 to 118,000. The U.S. unemployment rate for October remained unchanged at 3.7%. The U.S. Gross Domestic Product third quarter rate decreased from the prior quarter rate of 4.2% to 3.5%. The Empire State Manufacturing Index increased to 21.1 from 19.0 in September, while the Philadelphia Fed Index decreased to 22.2 from 22.9 in September. 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

Mission: Ensure safe and timely receipt, deposit, collection and investment of public funds.

as year-over-year prices increased for the seventy-sixth consecutive month in August, up 5.77 % from a year ago. The index for pending home sales decreased 3.4% on a year-over-year basis in September.

The 10-year Treasury rate increased from 3.05% in September to 3.15% in October. The short-term 90-day T-bill increased from 2.19% at the end of September to 2.34% at the end of October. The rate on the 2-year Treasury note was 2.87% at the end of October, up from 2.81% in September.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2018/2019 is 1.73% for OCIP and 1.77% for OCEIP. The current net yield for fiscal year 2018/2019 is 1.67 for OCIP and 1.71% for OCEIP. The forecasted net yield for fiscal year 2018/2019 for both OCIP and OCEIP is 1.81%.

The County Treasurer recently received a principal distribution of \$175,006 from an investment previously owned by the County's pooled funds, commonly known as Whistlejacket. The receivers of Whistlejacket (Deloitte LLP) stated that this is the final distribution to holders of Whistlejacket and constitutes the full and final discharge of amounts owed to creditors. With this final distribution, the County's pooled funds have recovered 92.3% of the original investment of \$80 million in Whistlejacket. Consistent with past distributions, the County Treasurer will be allocating this principal payment pro rata to all the pooled fund accounts that had balances at the time the investment went into receivership in February 2008. This distribution will have no impact on the annual net yield due to the small amount of this final distribution.

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 September 2018 and October 2018 interest apportionments are expected to be paid in December 2018 and January 2019 respectively. 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 \$237 million in County of Orange debt, which represents approximately 2.7% 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 October 2018. The Auditor-Controller issued their report on Review of the Schedule of Assets Held by the County Treasury (Schedule) as of March 31, 2018 stating that they were not aware of any material modification that should be made to the Schedule prepared on a modified cash-basis of accounting except for the omission of all disclosures. The County Treasurer's current practice is to prepare all required disclosures only in the Schedule for each fiscal year-end and not for the quarterly reviews.

CREDIT UPDATE

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

I certify that this report includes all pooled and non-pooled investments as of October 31, 2018 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 14, 2017. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	OCTOBER 2018	SEPTEMBER 2018	INCREASE (DECREASE)	NET CHANGE %	OCTOBER 2017	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ^{1,2}	\$ 4,418,845,835	\$ 3,767,385,607	\$ 651,460,228	17.29%	\$ 4,367,840,772	\$ 51,005,063	1.17%
End Of Month Book Value ^{1,2}	\$ 4,440,012,364	\$ 3,788,455,916	\$ 651,556,448	17.20%	\$ 4,379,246,925	\$ 60,765,439	1.39%
Monthly Average Balance ²	\$ 4,146,037,665	\$ 3,761,688,842	\$ 384,348,823	10.22%	\$ 4,137,406,218	\$ 8,631,447	0.21%
Year-To-Date Average Balance	\$ 3,898,500,396	\$ 3,815,987,973	\$ 82,512,423	2.16%	\$ 3,966,178,248	\$ (67,677,852)	-1.71%
Monthly Accrued Earnings ³	\$ 6,414,310	\$ 5,422,064	\$ 992,246	18.30%	\$ 3,916,082	\$ 2,498,228	63.79%
Monthly Net Yield ³	1.76%	1.70%	0.07%	3.89%	1.05%	0.71%	67.97%
Year-To-Date Net Yield ³	1.67%	1.63%	0.03%	2.13%	1.05%	0.61%	58.33%
Annual Estimated Gross Yield ⁴	1.87%	1.87%	0.00%	0.00%	1.28%	0.59%	45.80%
Weighted Average Maturity (WAM)	328	357	(29)	-8.12%	299	29	9.70%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 4,258,106,847	\$ 4,416,020,298	\$ (157,913,451)	-3.58%	\$ 4,002,851,877	\$ 255,254,970	6.38%
End Of Month Book Value ¹	\$ 4,281,312,303	\$ 4,439,034,297	\$ (157,721,994)	-3.55%	\$ 4,014,315,161	\$ 266,997,142	6.65%
Monthly Average Balance	\$ 4,382,243,496	\$ 4,530,663,894	\$ (148,420,398)	-3.28%	\$ 4,188,972,983	\$ 193,270,513	4.61%
Year-To-Date Average Balance	\$ 4,670,936,236	\$ 4,767,167,150	\$ (96,230,913)	-2.02%	\$ 4,322,005,268	\$ 348,930,969	8.07%
Monthly Accrued Earnings ³	\$ 7,011,855	\$ 6,743,750	\$ 268,105	3.98%	\$ 4,020,371	\$ 2,991,484	74.41%
Monthly Net Yield ³	1.80%	1.74%	0.06%	3.27%	1.06%	0.74%	70.36%
Year-To-Date Net Yield ³	1.71%	1.68%	0.03%	1.74%	1.05%	0.66%	62.92%
Annual Estimated Gross Yield ⁴	1.87%	1.87%	0.00%	0.00%	1.30%	0.57%	44.13%
Weighted Average Maturity (WAM) ⁵	371	340	31	9.12%	324	47	14.51%

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 October 2018, OCIP End Of Month Market and Book values increased from prior month primarily due to incoming secured property tax receipts.

³ In October 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 the seven Federal Reserve short-term rate increases totaling 1.75% since November 2016.

⁴ The OCIP and OCEIP annual estimated gross yields for October 2017 are reported at the actual annual gross yields for FY 17/18, and their annual estimated gross yields for October 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% respectively, primarily due to the seven Federal Reserve short-term rate increases totaling 1.75% since November 2016.

⁵ The OCEIP WAM in October 2018 was higher than the prior year primarily due to more investments with longer maturities being purchased.

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

INVESTMENT STATISTICS - By Investment Pool⁽¹⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 10/31/2018	MONTHLY Gross Yield	Current NAV ⁽⁴⁾
<u>COMBINED POOL BALANCES</u> <u>(includes the Extended Fund)</u>					
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,418,845,835	328	1.98%	1.82%	0.99 ⁽⁵⁾
	COST (Capital) \$ 4,439,170,560				
	MONTHLY AVG Balance \$ 4,146,037,665				
	BOOK Value \$ 4,440,012,364				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,258,106,847	371	1.98%	1.86%	0.99 ⁽⁵⁾
	COST (Capital) \$ 4,281,370,378				
	MONTHLY AVG Balance \$ 4,382,243,496				
	BOOK Value \$ 4,281,312,303				

INVESTMENT STATISTICS - Non-Pooled Investments⁽²⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment Funds:	MARKET Value \$ 104,900,628	John Wayne Airport Investment Fund 51,397,026
283, FVSD, CCCD	COST (Capital) \$ 106,565,113	Fountain Valley School District Fund 40 34,790,770
	MONTHLY AVG Balance \$ 106,524,301	CCCD Series 2017E Bonds 20,377,317
	BOOK Value \$ 106,373,052	
		\$ 106,565,113

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
<u>COUNTY MONEY MARKET FUND (OCMMF)</u>			
County Money Market Fund	\$ 1,259,927,885	OCIP	\$4,474,181,422
County Cash & Cash Equivalent	35,010,862	OCEIP	4,287,298,961
<u>EXTENDED FUND</u>	6,654,760,129	Specific Investment Funds	106,565,113
<u>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</u>		Non-Pooled Cash & Cash Equivalent	17,324,204
Educational Money Market Fund	805,852,924		
Educational Cash & Cash Equivalent	5,928,583		
<u>NON-POOLED INVESTMENTS</u>			
Non-Pooled Investments @ Cost	106,565,113		
Non-Pooled Cash & Cash Equivalent	17,324,204		
	\$ 8,885,369,700		\$8,885,369,700

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	1.81%	OCMMF	35
OCEMMF - MONTHLY GROSS YIELD	2.11%	OCEMMF	55
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	2.13%	JOHN WAYNE AIRPORT WAM	88
OCIP - YTD NET YIELD ⁽³⁾	1.67%	LGIP WAM (Standard & Poors)	38
OCEIP - YTD NET YIELD ⁽³⁾	1.71%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	2.28%		

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

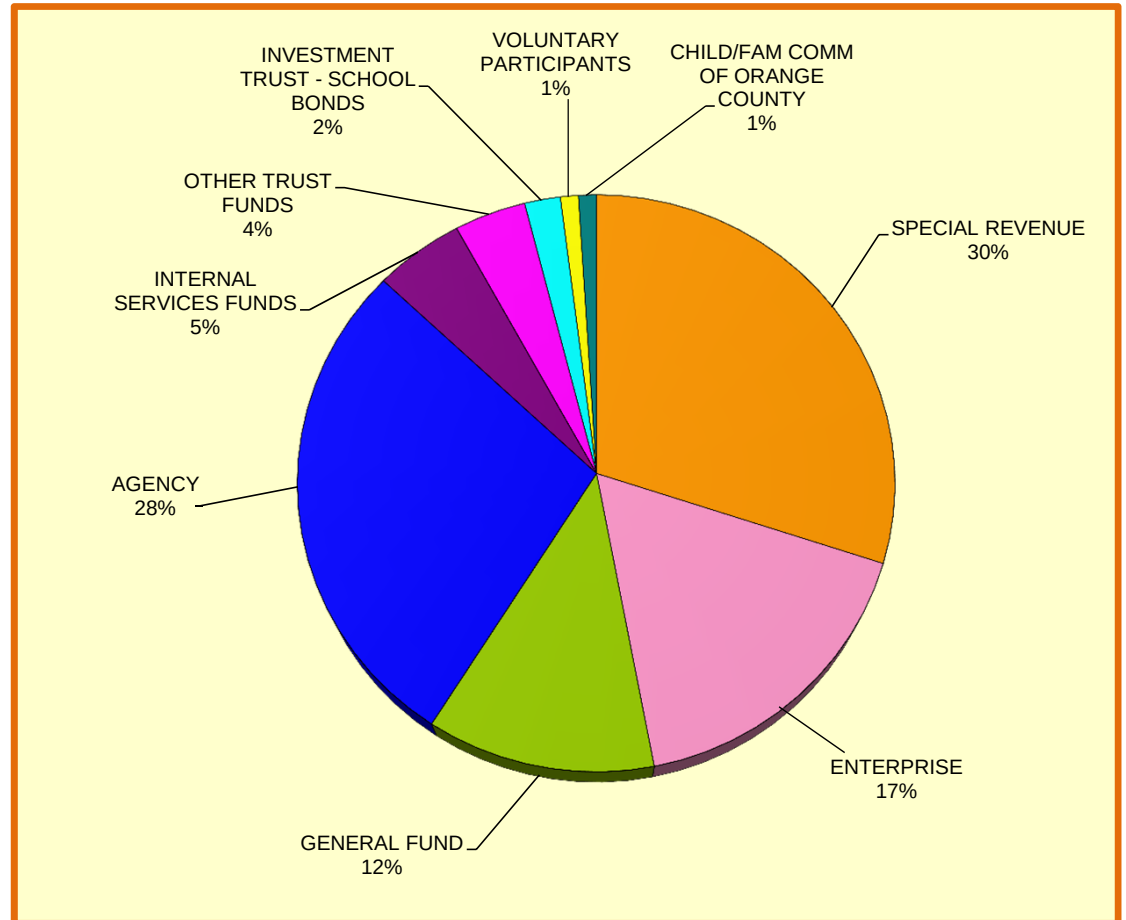
INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 10/31/2018	MONTHLY Gross Yield	Current NAV ⁽⁵⁾
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,261,626,895 COST (Capital) \$ 1,259,927,885 MONTHLY AVG Balance \$ 971,992,828 BOOK Value \$ 1,261,696,152	35	2.13%	1.81%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 806,665,529 COST (Capital) \$ 805,852,924 MONTHLY AVG Balance \$ 906,726,042 BOOK Value \$ 806,807,650	55	2.19%	2.11%	1.00
<u>Extended Fund</u>	MARKET Value \$ 6,608,660,258 COST (Capital) \$ 6,654,760,129 MONTHLY AVG Balance \$ 6,649,562,291 BOOK Value \$ 6,652,820,865	444	1.93%	1.82%	0.99 ⁽⁶⁾
ALLOCATION OF EXTENDED FUND					
<u>Extended Fund</u> <u>OCIP Share</u>	MARKET Value \$ 3,157,218,940 COST (Capital) \$ 3,179,242,675 MONTHLY AVG Balance \$ 3,174,044,837 BOOK Value \$ 3,178,316,212	444	1.93%	1.82%	0.99
<u>OCEIP Share</u>	MARKET Value \$ 3,451,441,318 COST (Capital) \$ 3,475,517,454 MONTHLY AVG Balance \$ 3,475,517,454 BOOK Value \$ 3,474,504,653	444	1.93%	1.82%	0.99
<u>Modified Duration</u>	1.19				

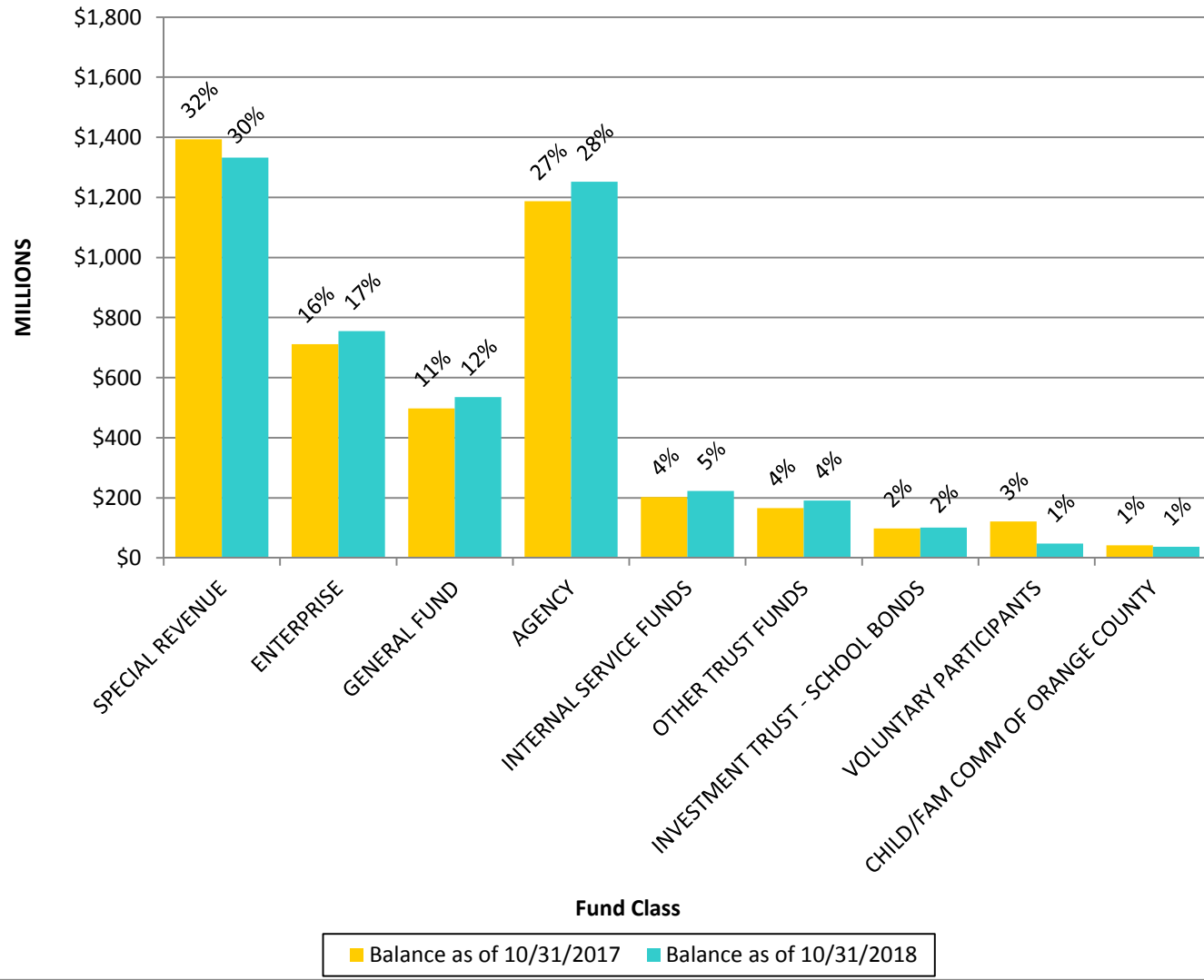
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing 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) 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.
- (5) 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 71% and 81% of the total OCIP and OCEIP balances respectively, 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 the seven 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 OCTOBER 31, 2018**

FUNDS	BALANCE
 SPECIAL REVENUE	\$ 1,332,536,808
 ENTERPRISE	754,754,214
 GENERAL FUND	535,098,527
 AGENCY	1,251,935,348
 INTERNAL SERVICE FUNDS	223,027,076
 OTHER TRUST FUNDS	190,824,478
 INVESTMENT TRUST - SCHOOL BONDS	101,386,591
 VOLUNTARY PARTICIPANTS	47,828,256
 CHILD/FAM COMM OF ORANGE COUNTY	36,790,124
TOTAL	\$ 4,474,181,422

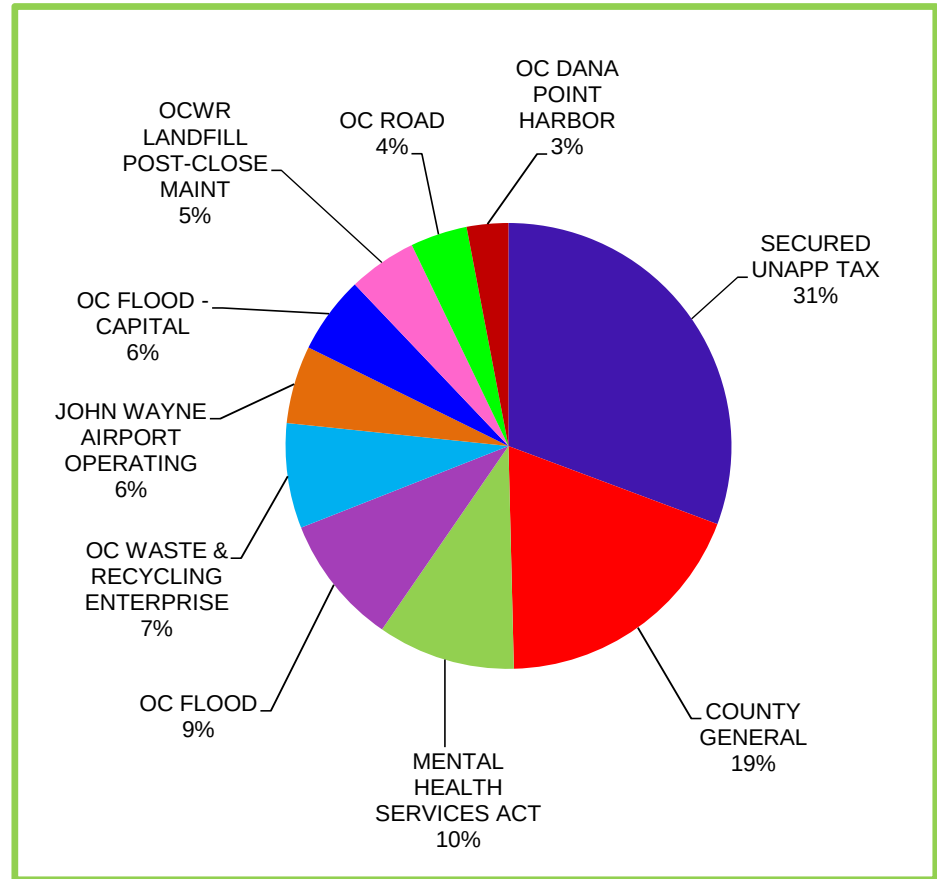


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF OCTOBER 31**



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

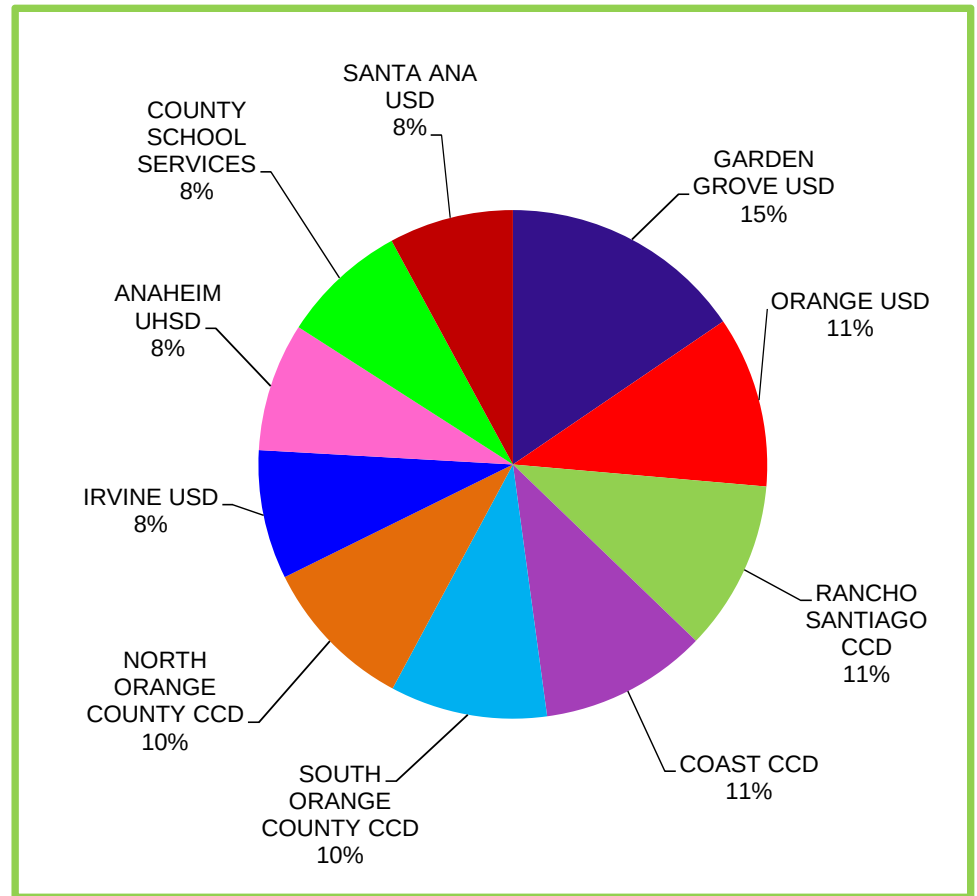
FUND #	FUND NAME	BALANCE
673	SECURED UNAPP TAX	\$ 800,085,388
100	COUNTY GENERAL	492,803,305
13Y	MENTAL HEALTH SERVICES ACT	260,363,090
400	OC FLOOD	245,207,126
299	OC WASTE & RECYCLING ENTERPF	198,579,269
280	JOHN WAYNE AIRPORT OPERATING	147,267,221
404	OC FLOOD - CAPITAL	146,534,877
279	OCWR LANDFILL POST-CLOSE MAINT	128,863,032
115	OC ROAD	107,785,890
108	OC DANA POINT HARBOR	78,418,601
TOTAL		\$ 2,605,907,799



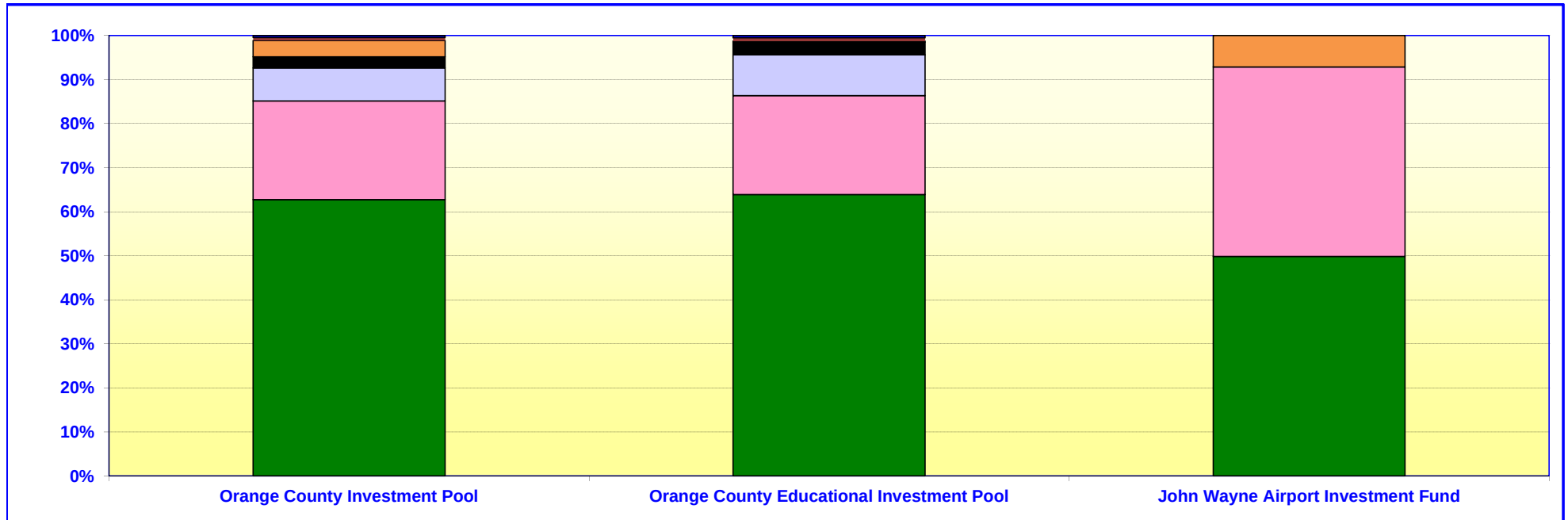
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF OCTOBER 31, 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 440,640,488 (1)
80	ORANGE USD	309,729,471 (1)
92	RANCHO SANTIAGO CCD	307,843,658 (1)
90	COAST CCD	302,190,769 (1)
96	SOUTH ORANGE COUNTY CCD	284,072,134
88	NORTH ORANGE COUNTY CCD	280,381,303 (1)
75	IRVINE USD	233,109,337 (1)
64	ANAHEIM UHSD	232,554,336 (1)
94	COUNTY SCHOOL SERVICES	228,073,496
84	SANTA ANA USD	224,866,895 (1)
TOTAL		<u>\$ 2,843,461,887</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings
October 31, 2018

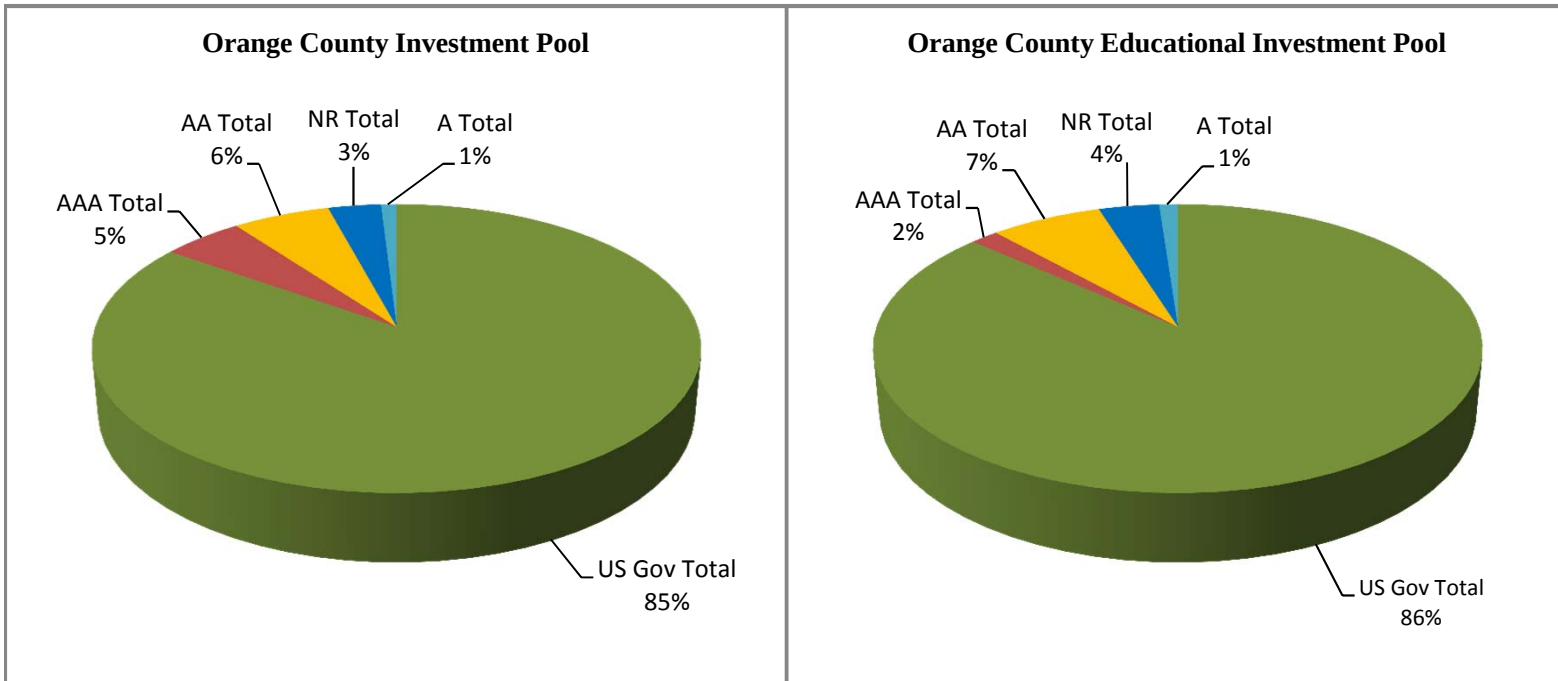


Orange County Investment Pool			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 2,772,137		62.73%
U. S. TREASURIES	991,469		22.44%
MEDIUM-TERM NOTES	328,770		7.44%
MUNICIPAL DEBT	113,267		2.56%
MONEY MARKET MUTUAL FUNDS	163,837		3.71%
LOCAL AGENCY INVESTMENT FUND	30,331		0.69%
CERTIFICATES OF DEPOSIT	19,035		0.43%
	<u>\$ 4,418,846</u>		<u>100.00%</u>

Orange County Educational Investment Pool			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 2,721,051		63.90%
U. S. TREASURIES	955,768		22.45%
MEDIUM-TERM NOTES	394,674		9.27%
MUNICIPAL DEBT	123,822		2.91%
MONEY MARKET MUTUAL FUNDS	8,826		0.20%
LOCAL AGENCY INVESTMENT FUND	33,157		0.78%
CERTIFICATES OF DEPOSIT	20,809		0.49%
	<u>\$ 4,258,107</u>		<u>100.00%</u>

John Wayne Airport Investment Fund			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 25,596		49.84%
U. S. TREASURIES	22,097		43.02%
MONEY MARKET MUTUAL FUNDS	3,665		7.14%
	<u>\$ 51,358</u>		<u>100.00%</u>

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



US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

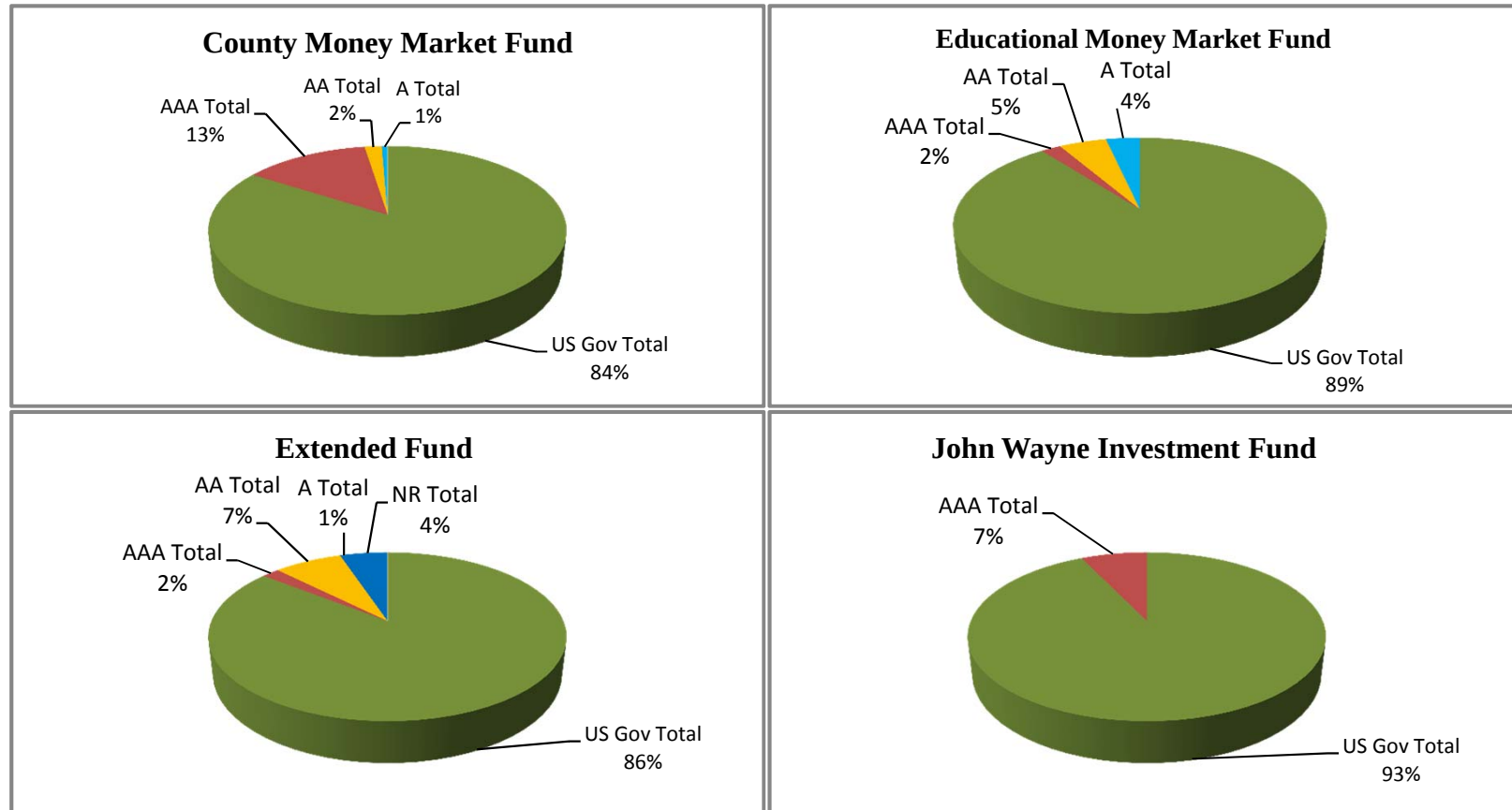
A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

October 31, 2018



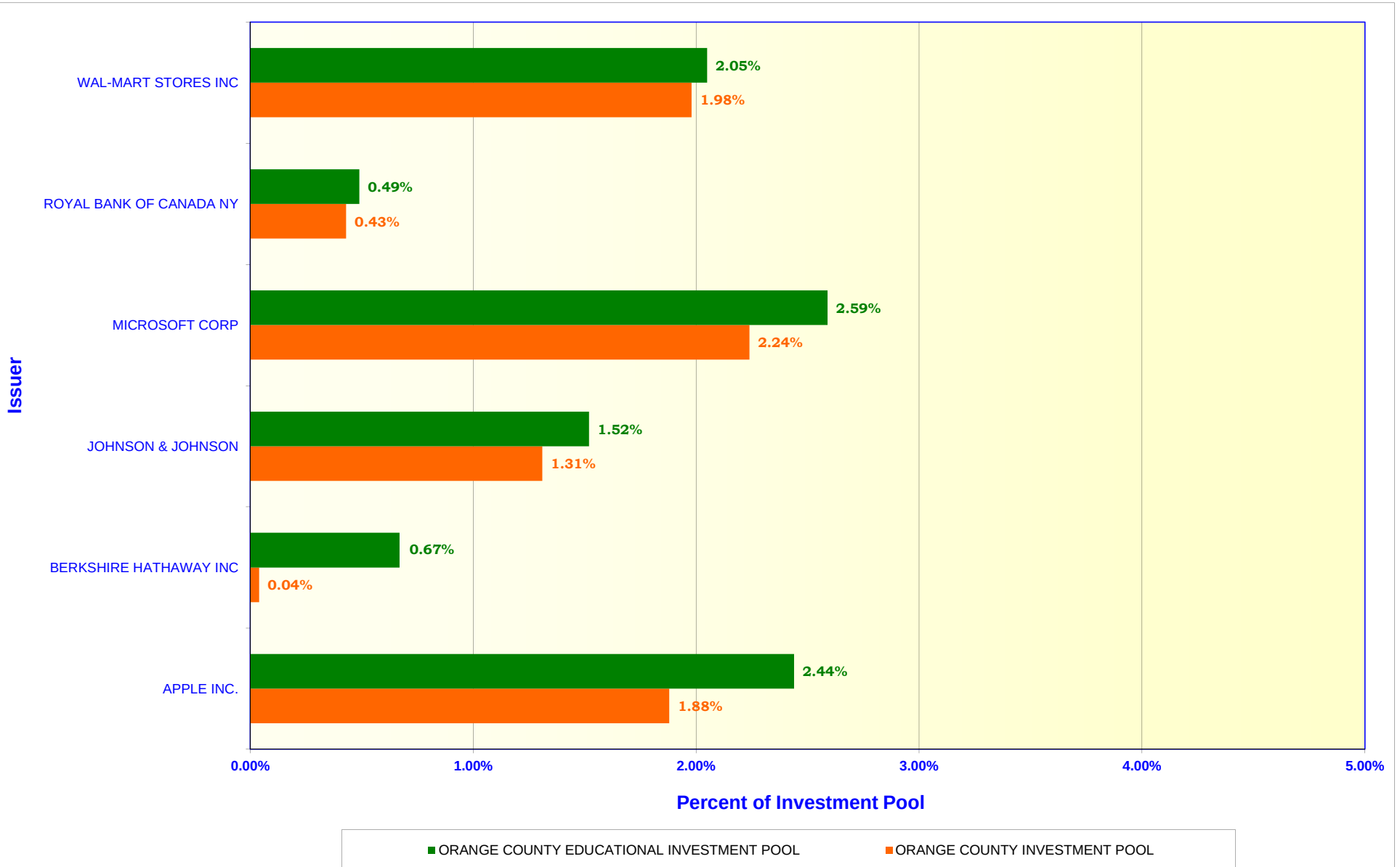
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

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



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

October 31, 2018

ISSUER	<u>S/T RATINGS</u>			<u>L/T RATINGS</u>		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
BERKSHIRE HATHAWAY INC *	A-1+	P-1	NR	AA	Aa2	A+
BERKSHIRE HATHAWAY FINANCE *	NR	NR	NR	NR	Aa2	A+
ISSUERS ON HOLD						
ROYAL BANK OF CANADA NY (JULY, 2016) **	A-1+	P-1	F1+	AA-	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).

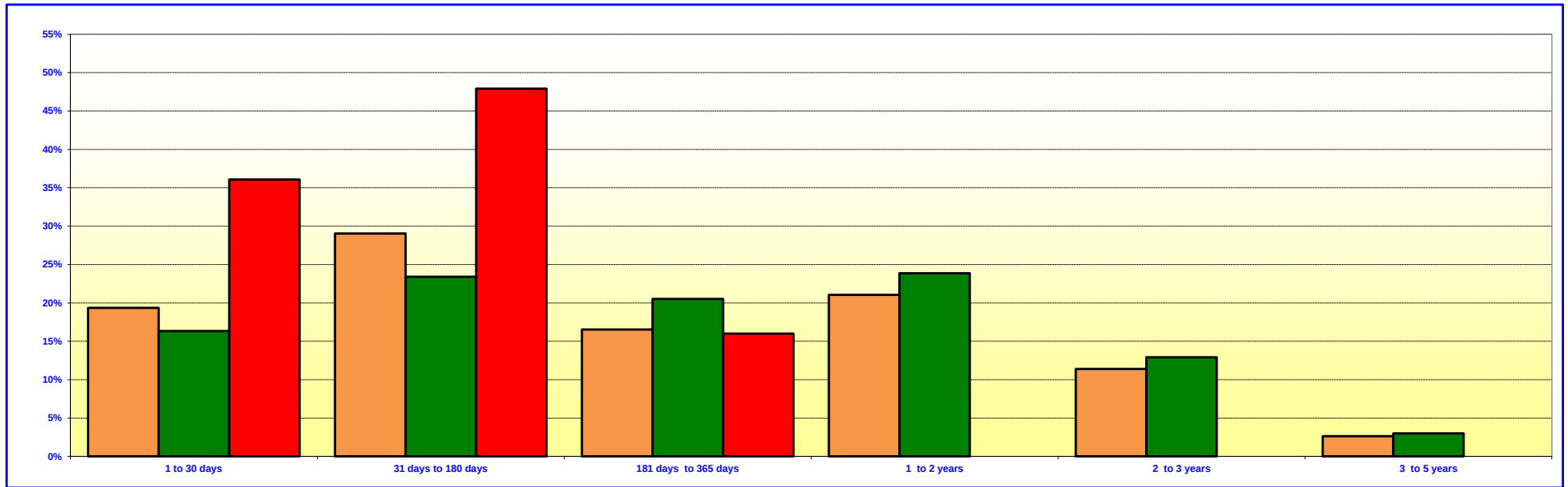
***** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its agencies.

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

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

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

ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION
October 31, 2018

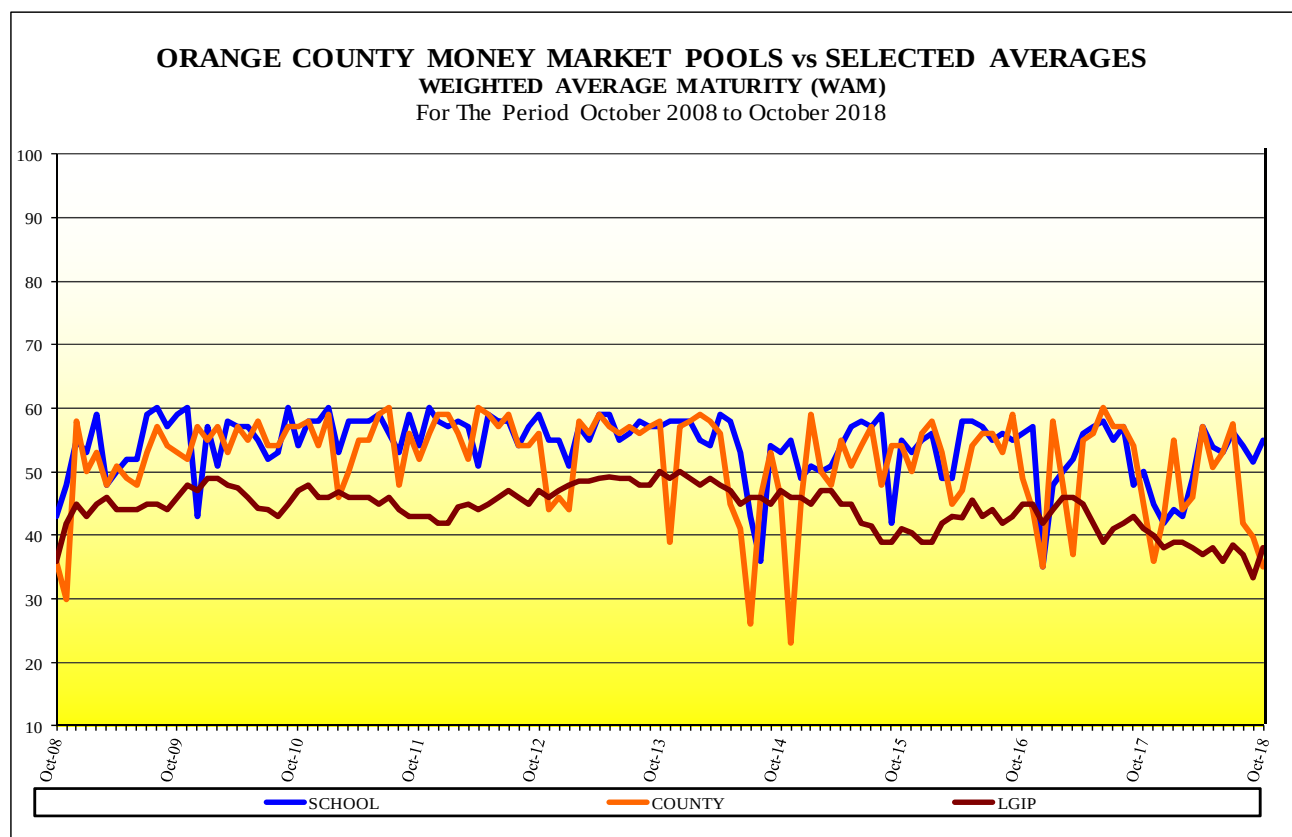
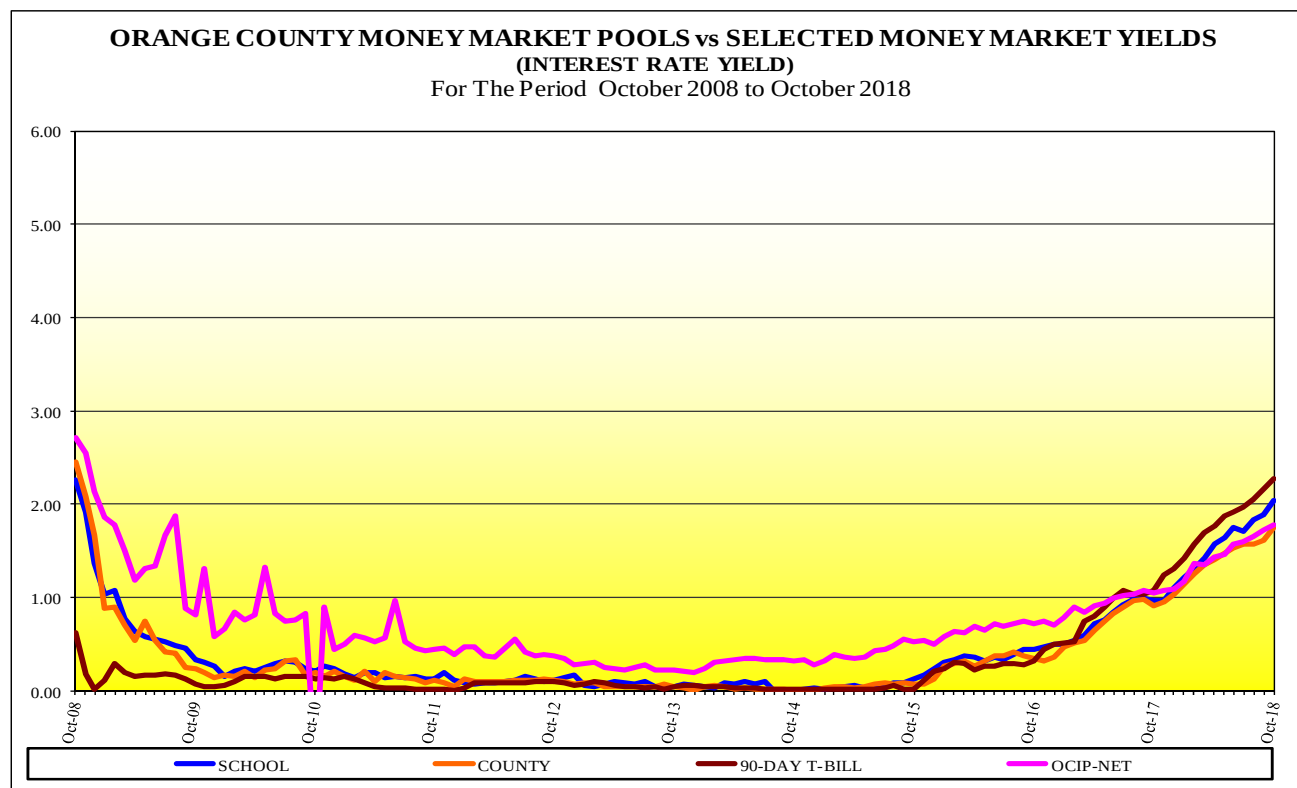


ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾		%
1 TO 30 DAYS	\$	859,824	19.34%
31 TO 180 DAYS		1,291,921	29.06%
181 TO 365 DAYS		735,031	16.53%
1 YEAR TO 2 YEARS		935,122	21.03%
2 YEARS TO 3 YEARS		506,548	11.39%
3 YEARS TO 5 YEARS		117,311	2.65%
TOTAL	\$	4,445,757	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾		%
1 TO 30 DAYS	\$	699,602	16.32%
31 TO 180 DAYS		1,003,471	23.41%
181 TO 365 DAYS		878,667	20.50%
1 YEAR TO 2 YEARS		1,022,267	23.85%
2 YEARS TO 3 YEARS		553,754	12.92%
3 YEARS TO 5 YEARS		128,244	3.00%
TOTAL	\$	4,286,005	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾		%
1 TO 30 DAYS	\$	18,585	36.08%
31 TO 180 DAYS		24,680	47.91%
181 TO 365 DAYS		8,245	16.01%
TOTAL	\$	51,510	100.00%

(1) Maturity limits are calculated using face value.



•For the Month Ended October 31, 2018, S&P LGIP – 2.07; S&P LGIP WAM -38; 90-Day T-Bill – 2.28; OCIP – Net – 1.76

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

November 1, 2017 - October 31, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month October 2018</i>				
OCMMF	\$ 1,261,626,895	\$ 1,497,056	1.81%	35
OCEMMF	\$ 806,665,529	\$ 1,627,455	2.11%	55
Extended Fund	\$ 6,608,660,258	\$ 10,301,655	1.82%	444
OC Extended Fund B	\$ -	\$ 87	N/A	N/A
<i>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
OC Extended Fund B	\$ -	\$ 174,919	N/A	N/A
<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
Fiscal Year July 1, 2018 - June 30, 2019	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 3,921,661,205	\$ 22,693,412	1.73%	354
OCEIP	\$ 4,539,534,133	\$ 27,985,943	1.76%	340
OC Extended Fund B	\$ -	\$ 175,006	N/A	N/A

ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING APRIL 30, 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 April 30, 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
October 2018 - Ending Cash				\$ 35,010,862
November	\$ 861,867,577	\$ 1,152,426,590	\$ 1,219,808,942	829,496,087
December	513,952,743	2,276,573,175	1,943,355,681	1,676,666,324
January	242,445,588	581,211,495	1,353,818,615	1,146,504,792
February	146,260,961	470,192,052	285,082,937	1,477,874,868
March	87,344,984	736,245,907	637,743,238	1,663,722,521
April	426,833,993	1,896,641,212	1,852,325,228	2,134,872,498

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
October 2018 - Ending Cash				\$ 5,928,583
November	\$ 677,207,135	\$ 803,609,025	\$ 705,672,921	781,071,822
November	179,068,852	1,448,480,824	494,544,295	1,914,077,203
January	239,603,228	642,968,187	939,811,598	1,856,837,020
February	129,735,020	276,125,850	669,859,971	1,592,837,919
March	147,159,802	535,053,767	717,707,481	1,557,344,007
April	445,266,127	1,071,637,286	735,278,479	2,338,968,941

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

	<u>Month</u>
Treasurer's Accountability at the Beginning of the Period:	<u>\$ 8,501,306,376</u>
Cash Receipts:	
County	1,137,711,822
School and Community College Districts	520,832,522
Total Cash Receipts	<u>1,658,544,344</u>
Cash Disbursements:	
County	505,192,958
School and Community College Districts	768,715,665
Total Cash Disbursements	<u>1,273,908,623</u>
Net Change in Cost Value of Pooled Assets	<u>384,635,721</u>
Net Increase in Non-Pooled Investments	112,667
Net Decrease in Non-Pooled Cash	<u>(685,064)</u>
Treasurer's Accountability at the End of the Period:	<u><u>\$ 8,885,369,700</u></u>
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 4,439,170,560
Orange County Educational Investment Pool	4,281,370,378
Total Pooled Investments	<u>8,720,540,938</u>
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	51,397,026
Non-Pooled Investments - Fountain Valley School District Fund 40	34,790,770
Non-Pooled Investments - CCCD Series 2017E Bonds	20,377,317
Total Non-Pooled Investments	<u>106,565,113</u>
Cash and Cash Equivalent:	
Cash in banks - County	34,866,565
Cash in banks - Schools	5,928,583
Cash in banks - OC Sheriff	14,881,712
Cash in banks - John Wayne Airport	2,442,492
Cash - Other	144,297
Total Cash	<u>58,263,649</u>
Total Assets in the Treasury at the End of the Period:	<u><u>\$ 8,885,369,700</u></u>

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

Investment Policy (IPS) Guidelines		Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
Diversification Limit	Investment Type	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
100%	U.S. Treasuries Securities	\$ 174,686,608	13.84%	\$ 1,709,681,675	25.87%	\$ 62,868,952	7.79%	\$ 22,096,661	43.02%
100%	U.S. Government Agency Securities	885,793,525	70.21%	\$ 3,948,475,142	59.75%	658,919,232	81.68%	25,595,999	49.84%
30%	Municipal Debt	-	0.00%	\$ 237,088,887	3.59%	-	0.00%	-	0.00%
30%	Medium-Term Notes	37,309,715	2.96%	\$ 610,082,551	9.23%	76,051,540	9.43%	-	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%	\$ 39,844,080	0.60%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	\$ 63,487,923	0.96%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	\$ -	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds	163,837,047	12.99%	\$ -	0.00%	8,825,805	1.10%	3,665,485	7.14%
20%	Investment Pools	-	0.00%	\$ -	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	\$ -	0.00%	-	0.00%	-	0.00%
		\$ 1,261,626,895	100.00%	\$ 6,608,660,258	100.00%	\$ 806,665,529	100.00%	\$ 51,358,145	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits				
20%	Issuer Limit	Yes	Yes	Yes	Yes
50%	Money Market Mutual Fund Issuer	Yes ⁽³⁾	N/A	Yes ⁽³⁾	Yes
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/34.50	N/A	Yes/54.67	N/A
>Merrill 1-3 Year Index+25% (2.31)	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/88.30
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.19	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/330	N/A	Yes/336	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/336
	Final Maturity - Extended Fund	N/A	Yes/1409	N/A	N/A
A-1/≥ A	Rating Limits				
≥ A-1/P-1/F2	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA ⁽²⁾	Short Term Debt/No Split Ratings	Yes	N/A	Yes	Yes
	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Approved Issuer List	Authorized Issuer	Yes	Yes	Yes	Yes
Broker/Dealer List	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
0.995 - 1.005	Net Asset Value - Money Market Fund and JWA	Yes/0.9999	N/A	Yes/0.9998	Yes/0.9998

(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 (1.19) 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
October 31, 2018

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

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

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

During October, 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

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

Run Date: 09-Nov-2018 01:55 pm
Print Date: 09-Nov-2018
As at date: 09-Nov-2018

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User: LDR1

As of 31-Oct-2018

2440

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	11/1/18		AAAm	Aaa-mf	NR		184,314.58		2.0570	184,314.58	0.00	0.00	184,314.58	184,314.58	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	11/1/18		AAAm	Aaa-mf	AAAmf		94,865,344.87		2.0630	94,865,344.87	0.00	0.00	94,865,344.87	94,865,344.87	0.00
GOLDMAN SACHS - COUNTY MMF															
	11/1/18		AAAm	Aaa-mf	NR		68,787,387.69		2.1000	68,787,387.69	0.00	0.00	68,787,387.69	68,787,387.69	0.00
Subtotal for FUNDS:							163,837,047.14		2.0785	163,837,047.14	0.00	0.00	163,837,047.14	163,837,047.14	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / JEFFERIES & COMPANY															
980699	10/5/18	11/2/18	313385M86	A-1+	P-1	NR	20,000,000.00		2.1750	19,966,166.67	0.00	32,625.00	19,998,791.67	19,998,780.00	(11.67)
FHLB DISC CORP / Mizuho Securities USA Inc															
981138	10/11/18	11/2/18	313385M86	A-1+	P-1	NR	1,100,000.00		2.1800	1,098,534.56	0.00	1,398.83	1,099,933.39	1,099,932.90	(0.49)
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	8,114.59	2,499,430.56	2,499,395.00	(35.56)
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	14,950.00	4,998,850.00	4,998,790.00	(60.00)
FHLB DISC CORP / UBS															
980860	10/9/18	11/5/18	313385N36	A-1+	P-1	NR	11,000,000.00		2.1600	10,982,180.00	0.00	15,180.00	10,997,360.00	10,997,338.00	(22.00)
FHLB DISC CORP / TD SECURITIES															
982215	10/17/18	11/5/18	313385N36	A-1+	P-1	NR	50,000,000.00		2.1700	49,942,736.11	0.00	45,208.33	49,987,944.44	49,987,900.00	(44.44)
FHLB DISC CORP / MORGAN STANLEY															
983596	10/25/18	11/5/18	313385N36	A-1+	P-1	NR	2,000,000.00		2.1450	1,998,689.17	0.00	834.16	1,999,523.33	1,999,516.00	(7.33)
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	52,500.00	4,998,750.00	4,998,500.00	(250.00)
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	21,232.23	3,998,905.56	3,998,800.00	(105.56)
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	30,333.34	6,998,055.56	6,997,900.00	(155.56)
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	40,150.00	9,997,250.00	9,997,000.00	(250.00)
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	27,494.44	6,998,036.11	6,997,900.00	(136.11)
FREDDIE DISCOUNT / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	92,583.33	24,992,986.11	24,992,500.00	(486.11)
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	16,061.11	4,998,565.97	4,998,500.00	(65.97)
FHLB DISC CORP / FTN FINANCIAL															
981780	10/15/18	11/6/18	313385N44	A-1+	P-1	NR	50,000,000.00		2.1700	49,933,694.44	0.00	51,236.11	49,984,930.55	49,985,000.00	69.45
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
983597	10/25/18	11/6/18	313385N44	A-1+	P-1	NR	2,250,000.00		2.1300	2,248,402.50	0.00	931.88	2,249,334.38	2,249,325.00	(9.38)
FHLB DISC CORP / UBS															
983598	10/25/18	11/6/18	313385N44	A-1+	P-1	NR	20,000,000.00		2.1200	19,985,866.67	0.00	8,244.44	19,994,111.11	19,994,000.00	(111.11)
FHLB DISC CORP / MORGAN STANLEY															
983603	10/25/18	11/6/18	313385N44	A-1+	P-1	NR	3,700,000.00		2.1500	3,697,348.33	0.00	1,546.81	3,698,895.14	3,698,890.00	(5.14)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
983816	10/26/18	11/6/18	313385N44	A-1+	P-1	NR	50,000,000.00		2.1300	49,967,458.33	0.00	17,750.00	49,985,208.33	49,985,000.00	(208.33)
FHLB DISC CORP / TD SECURITIES															
984256	10/30/18	11/6/18	313385N44	A-1+	P-1	NR	15,000,000.00		2.1300	14,993,787.50	0.00	1,775.00	14,995,562.50	14,995,500.00	(62.50)
FHLB DISC CORP / JEFFERIES & COMPANY															
980059	10/3/18	11/7/18	313385N51	A-1+	P-1	NR	2,300,000.00		2.1700	2,295,147.64	0.00	4,020.53	2,299,168.17	2,299,165.10	(3.07)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
981097	10/10/18	11/7/18	313385N51	A-1+	P-1	NR	10,000,000.00		2.1880	9,982,982.22	0.00	13,371.11	9,996,353.33	9,996,370.00	16.67
FHLB DISC CORP / CASTLE OAK SECURITIES															
981098	10/10/18	11/7/18	313385N51	A-1+	P-1	NR	10,000,000.00		2.1880	9,982,982.22	0.00	13,371.11	9,996,353.33	9,996,370.00	16.67
FHLB DISC CORP / MORGAN STANLEY															
981137	10/11/18	11/7/18	313385N51	A-1+	P-1	NR	3,413,000.00		2.1700	3,407,445.34	0.00	4,320.29	3,411,765.63	3,411,761.08	(4.55)
FHLB DISC CORP / BNY Mellon Capital Market															
983599	10/25/18	11/7/18	313385N51	A-1+	P-1	NR	1,040,000.00		2.1600	1,039,188.80	0.00	436.80	1,039,625.60	1,039,622.48	(3.12)
FHLB DISC CORP / MORGAN STANLEY															
983600	10/25/18	11/7/18	313385N51	A-1+	P-1	NR	5,000,000.00		2.1500	4,996,118.06	0.00	2,090.28	4,998,208.34	4,998,185.00	(23.34)
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	160,008.34	14,994,691.67	14,993,700.00	(991.67)
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	39,838.89	9,996,072.22	9,995,800.00	(272.22)
FHLB DISC CORP / JEFFERIES & COMPANY															
983602	10/25/18	11/8/18	313385N69	A-1+	P-1	NR	10,000,000.00		2.1300	9,991,716.67	0.00	4,141.67	9,995,858.34	9,995,800.00	(58.34)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BARCLAYS CAPITAL															
980861	10/9/18	11/16/18	313385P67	A-1+	P-1	NR	10,200,000.00		2.1850	10,176,474.83	0.00	14,238.92	10,190,713.75	10,190,738.40	24.65
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	2,517.66	1,198,561.33	1,198,546.80	(14.53)
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	33,000.00	5,992,666.67	5,992,020.00	(646.67)
FHLB DISC CORP / CASTLE OAK SECURITIES															
984593	10/31/18	11/26/18	313385Q82	A-1+	P-1	NR	18,000,000.00		2.1800	17,971,660.00	0.00	1,090.00	17,972,750.00	17,972,820.00	70.00
FHLB DISC CORP / BARCLAYS CAPITAL															
982515	10/18/18	11/27/18	313385Q90	A-1+	P-1	NR	20,000,000.00		2.1850	19,951,444.44	0.00	16,994.45	19,968,438.89	19,968,600.00	161.11
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
984585	10/31/18	11/28/18	313385R24	A-1+	P-1	NR	10,000,000.00		2.1900	9,982,966.67	0.00	608.33	9,983,575.00	9,983,650.00	75.00
FED FARM CR BK / JEFFERIES & COMPANY															
984255	10/30/18	12/10/18	313313S66	A-1+	P-1	F1+	13,600,000.00		2.1750	13,566,311.67	0.00	1,643.33	13,567,955.00	13,567,142.40	(812.60)
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	32,400.00	14,961,300.00	14,960,040.00	(1,260.00)
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	23,800.00	11,969,900.00	11,968,080.00	(1,820.00)
FHLB DISC CORP / DEUTSCHE															
981136	10/11/18	12/14/18	313385T22	A-1+	P-1	NR	5,000,000.00		2.1800	4,980,622.22	0.00	6,358.33	4,986,980.55	4,986,680.00	(300.55)
FHLB DISC CORP / TD SECURITIES															
980004	10/2/18	12/17/18	313385T55	A-1+	P-1	NR	25,000,000.00		2.1800	24,884,944.44	0.00	45,416.67	24,930,361.11	24,928,775.00	(1,586.11)
FNMA DISCOUNT / JEFFERIES & COMPANY															
980269	10/4/18	12/17/18	313589T52	A-1+	P-1	F1+	20,000,000.00		2.1500	19,911,611.11	0.00	33,444.44	19,945,055.55	19,943,000.00	(2,055.55)
FNMA DISCOUNT / BNY Mellon Capital Market															
980270	10/4/18	12/17/18	313589T52	A-1+	P-1	F1+	20,000,000.00		2.1500	19,911,611.11	0.00	33,444.44	19,945,055.55	19,943,000.00	(2,055.55)
FNMA DISCOUNT / UBS															
980697	10/5/18	12/17/18	313589T52	A-1+	P-1	F1+	25,000,000.00		2.1500	24,891,006.94	0.00	40,312.50	24,931,319.44	24,928,750.00	(2,569.44)
FHLB DISC CORP / RBC															
982214	10/17/18	12/17/18	313385T55	A-1+	P-1	NR	15,000,000.00		2.1900	14,944,337.50	0.00	13,687.50	14,958,025.00	14,957,265.00	(760.00)
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	20,902.78	9,971,333.34	9,970,270.00	(1,063.34)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
980261	10/4/18	12/19/18	313397T76	A-1+	P-1	F1+	20,000,000.00		2.1500	19,909,222.22	0.00	33,444.45	19,942,666.67	19,940,600.00	(2,066.67)
FHLB DISC CORP / BNY Mellon Capital Market															
981134	10/11/18	12/19/18	313385T71	A-1+	P-1	NR	20,000,000.00		2.1800	19,916,433.33	0.00	25,433.33	19,941,866.66	19,940,540.00	(1,326.66)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
981583	10/12/18	12/19/18	313397T76	A-1+	P-1	F1+	25,000,000.00		2.1850	24,896,819.44	0.00	30,347.22	24,927,166.66	24,925,750.00	(1,416.66)
FNMA DISCOUNT / MORGAN STANLEY															
981779	10/15/18	12/19/18	313589T78	A-1+	P-1	F1+	25,000,000.00		2.1650	24,902,274.31	0.00	25,559.03	24,927,833.34	24,925,750.00	(2,083.34)
FHLB DISC CORP / UBS FINANCIAL															
982997	10/22/18	12/19/18	313385T71	A-1+	P-1	NR	25,000,000.00		2.1900	24,911,791.67	0.00	15,208.33	24,927,000.00	24,925,675.00	(1,325.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
983227	10/24/18	12/19/18	313385T71	A-1+	P-1	NR	10,000,000.00		2.1980	9,965,808.89	0.00	4,884.44	9,970,693.33	9,970,270.00	(423.33)
FHLB DISC CORP / FTN FINANCIAL															
983228	10/24/18	12/19/18	313385T71	A-1+	P-1	NR	10,000,000.00		2.1980	9,965,808.89	0.00	4,884.44	9,970,693.33	9,970,270.00	(423.33)
FHLB DISC CORP / BARCLAYS CAPITAL															
983229	10/24/18	12/19/18	313385T71	A-1+	P-1	NR	30,000,000.00		2.2000	29,897,333.33	0.00	14,666.67	29,912,000.00	29,910,810.00	(1,190.00)
FHLB DISC CORP / MORGAN STANLEY															
983817	10/26/18	12/19/18	313385T71	A-1+	P-1	NR	20,000,000.00		2.1910	19,934,270.00	0.00	7,303.33	19,941,573.33	19,940,540.00	(1,033.33)
FHLB DISC CORP / UBS															
983818	10/26/18	12/19/18	313385T71	A-1+	P-1	NR	1,115,000.00		2.1950	1,111,328.86	0.00	407.90	1,111,736.76	1,111,685.11	(51.65)
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
984262	10/30/18	12/19/18	313589T78	A-1+	P-1	F1+	10,000,000.00		2.1750	9,969,791.67	0.00	1,208.33	9,971,000.00	9,970,300.00	(700.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
980696	10/5/18	1/8/19	313384AH2	A-1+	P-1	NR	5,000,000.00		2.2250	4,970,642.36	0.00	8,343.75	4,978,986.11	4,978,280.00	(706.11)
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	10,483.33	4,978,416.66	4,977,650.00	(766.66)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
981099	10/10/18	1/11/19	313384AL3	A-1+	P-1	NR	10,000,000.00		2.2300	9,942,391.67	0.00	13,627.78	9,956,019.45	9,954,640.00	(1,379.45)
FED FARM CR BK / FTN FINANCIAL															
980058	10/3/18	1/14/19	313312AP5	A-1+	P-1	F1+	5,000,000.00		2.2200	4,968,241.67	0.00	8,941.67	4,977,183.34	4,976,350.00	(833.34)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
981581	10/12/18	1/15/19	313384AQ2	A-1+	P-1	NR	5,000,000.00		2.2500	4,970,312.50	0.00	6,250.00	4,976,562.50	4,976,040.00	(522.50)
FHLB DISC CORP / UBS															
983814	10/26/18	1/25/19	313384BA6	A-1+	P-1	NR	10,000,000.00		2.3000	9,941,861.11	0.00	3,833.33	9,945,694.44	9,945,700.00	5.56

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
981778	10/15/18	1/29/19	313384BE8	A-1+	P-1	NR	10,000,000.00		2.2750	9,933,013.89	0.00	10,743.06	9,943,756.95	9,943,140.00	(616.95)
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	125,925.00	9,939,050.00	9,930,800.00	(8,250.00)
FREDDIE DISCOUNT / DEUTSCHE															
984584	10/31/18	2/22/19	313396CE1	A-1+	P-1	F1+	32,000,000.00		2.3150	31,765,413.33	0.00	2,057.78	31,767,471.11	31,763,968.00	(3,503.11)
FREDDIE DISCOUNT / MORGAN STANLEY															
984583	10/31/18	4/17/19	313396EL3	A-1+	P-1	F1+	5,000,000.00		2.4000	4,944,000.00	0.00	333.33	4,944,333.33	4,943,405.00	(928.33)
FHLB DISC CORP / JEFFERIES & COMPANY															
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	12,541.67	4,882,108.34	4,882,550.00	441.66
Subtotal for DISCOUNT NOTES:							886,418,000.00	0.0000	2.1574	883,100,288.69	0.00	1,408,036.14	884,508,324.83	884,461,331.27	(46,993.56)
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	5,756.08	2,920.31	1,333,751.08	1,332,193.50	(1,557.58)
Subtotal for GOVT AGENCY-FIX-30/360:							1,350,000.00	0.8750	2.5043	1,327,995.00	5,756.08	2,920.31	1,333,751.08	1,332,193.50	(1,557.58)
Subtotal for GOVERNMENT AGENCY:							887,768,000.00	0.0013	2.1580	884,428,283.69	5,756.08	1,410,956.45	885,842,075.91	885,793,524.77	(48,551.14)
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	17,190.20	61,372.42	9,547,908.32	9,545,326.56	(2,581.76)
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	40,016.93	65,023.40	10,115,755.25	10,113,167.52	(2,587.73)
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	8,808.37	26,400.00	5,996,880.37	5,996,040.00	(840.37)
WAL-MART STORES INC / JP MORGAN CHASE & CO															
936917	1/8/18	12/15/18	931142DJ9	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(3,282.12)	55,618.33	7,550,492.88	7,549,622.50	(870.38)
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	9,833.14	8,027.78	2,495,433.14	2,491,975.00	(3,458.14)
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	5,017.65	4,481.68	1,617,166.51	1,613,583.63	(3,582.88)
Subtotal for MEDIUM-TERM NOTE:							37,347,000.00	1.5144	1.8425	37,246,052.30	77,584.17	220,923.61	37,323,636.47	37,309,715.21	(13,921.26)
Subtotal for MEDIUM-TERM NOTES:							37,347,000.00	1.5144	1.8425	37,246,052.30	77,584.17	220,923.61	37,323,636.47	37,309,715.21	(13,921.26)

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
982514	10/18/18	11/8/18	912796PD5	AA+	Aaa	AAA	50,000,000.00		2.1350	49,937,729.17	0.00	41,513.89	49,937,729.17	49,976,826.50	39,097.33
US TREASURY N/B / JP MORGAN CHASE & CO															
984590	10/31/18	1/10/19	912796QS1	AA+	Aaa	AAA	10,000,000.00		2.2152	9,956,311.33	0.00	615.33	9,956,311.33	9,956,266.00	(45.33)
Subtotal for TREASURY BILL:							60,000,000.00	0.0000	2.1484	59,894,040.50	0.00	42,129.22	59,894,040.50	59,933,092.50	39,052.00
TREASURY BOND															
US TREASURY N/B / MORGAN STANLEY															
984257	10/30/18	4/15/19	912828Q52	AA+	Aaa	AAA	15,000,000.00	0.8750	2.3977	14,896,289.06	1,242.05	721.15	14,897,531.11	14,896,289.10	(1,242.01)
Subtotal for TREASURY BOND:							15,000,000.00	0.8750	2.3977	14,896,289.06	1,242.05	721.15	14,897,531.11	14,896,289.10	(1,242.01)
TREASURY BOND - ME															
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	64,644.88	42,076.50	9,992,379.26	9,990,820.30	(1,558.96)
US TREASURY N/B / MORGAN STANLEY															
979287	9/27/18	11/30/18	912828A34	AA+	Aaa	AAA	25,000,000.00	1.2500	2.1382	24,960,937.50	21,362.30	29,883.88	24,982,299.80	24,980,957.00	(1,342.80)
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	145,047.17	252,717.39	49,957,547.17	49,935,547.00	(22,000.17)
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	44,594.59	21,428.57	14,969,594.59	14,949,902.40	(19,692.19)
Subtotal for TREASURY BOND - ME:							100,000,000.00	1.4063	2.0622	99,626,171.88	275,648.94	346,106.34	99,901,820.82	99,857,226.70	(44,594.12)
Subtotal for U. S. TREASURIES:							175,000,000.00	0.8786	2.1205	174,416,501.44	276,890.99	388,956.71	174,693,392.43	174,686,608.30	(6,784.13)
Total County Money Mkt Fnd :							1,263,952,047.14	0.1673	2.1332	1,259,927,884.57	360,231.24	2,020,836.77	1,261,696,151.95	1,261,626,895.42	(69,256.53)
Net Asset Value (NAV):															
														0.999945	
Educational Money Mkt Fnd															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	11/1/18			AAAm	Aaa-mf	AAAmmf	10,958.80		2.0630	10,958.80	0.00	0.00	10,958.80	10,958.80	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	11/1/18			AAAm	Aaa-mf	NR	8,814,312.11		2.1000	8,814,312.11	0.00	0.00	8,814,312.11	8,814,312.11	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	11/1/18			AAAm	Aaa-mf	NR	534.34		2.0570	534.34	0.00	0.00	534.34	534.34	0.00
Subtotal for FUNDS:							8,825,805.25		2.1000	8,825,805.25	0.00	0.00	8,825,805.25	8,825,805.25	0.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / FTN FINANCIAL															
982212	10/17/18	11/1/18	313397M73	A-1+	P-1	F1+	3,000,000.00		2.1700	2,997,287.50	0.00	2,712.50	3,000,000.00	3,000,000.00	0.00
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	39,763.88	9,999,431.94	9,999,390.00	(41.94)
FHLB DISC CORP / TD SECURITIES															
984258	10/30/18	11/2/18	313385M86	A-1+	P-1	NR	3,800,000.00		2.1500	3,799,319.17	0.00	453.89	3,799,773.06	3,799,768.20	(4.86)
FHLB DISC CORP / BNY Mellon Capital Market															
984261	10/30/18	11/2/18	313385M86	A-1+	P-1	NR	5,800,000.00		2.1550	5,798,958.42	0.00	694.39	5,799,652.81	5,799,646.20	(6.61)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
984592	10/31/18	11/2/18	313385M86	A-1+	P-1	NR	7,000,000.00		2.1100	6,999,179.44	0.00	410.28	6,999,589.72	6,999,573.00	(16.72)
FHLB DISC CORP / BNY Mellon Capital Market															
980007	10/2/18	11/5/18	313385N36	A-1+	P-1	NR	10,750,000.00		2.1900	10,727,765.42	0.00	19,618.75	10,747,384.17	10,747,398.50	14.33
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	29,027.78	9,996,516.67	9,996,370.00	(146.67)
FHLB DISC CORP / FTN FINANCIAL															
980274	10/4/18	11/7/18	313385N51	A-1+	P-1	NR	1,400,000.00		2.1850	1,397,110.94	0.00	2,379.23	1,399,490.17	1,399,491.80	1.63
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
984053	10/29/18	11/7/18	313385N51	A-1+	P-1	NR	600,000.00		2.1950	599,670.75	0.00	109.75	599,780.50	599,782.20	1.70
FHLB DISC CORP / BNY Mellon Capital Market															
984260	10/30/18	11/7/18	313385N51	A-1+	P-1	NR	50,000,000.00		2.1500	49,976,111.11	0.00	5,972.22	49,982,083.33	49,981,850.00	(233.33)
FHLB DISC CORP / Mizuho Securities USA Inc															
984586	10/31/18	11/7/18	313385N51	A-1+	P-1	NR	50,000,000.00		2.1400	49,979,194.44	0.00	2,972.22	49,982,166.66	49,981,850.00	(316.66)
FHLB DISC CORP / Mizuho Securities USA Inc															
984587	10/31/18	11/7/18	313385N51	A-1+	P-1	NR	15,000,000.00		2.1400	14,993,758.33	0.00	891.67	14,994,650.00	14,994,555.00	(95.00)
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	36,423.34	2,998,856.67	2,998,728.00	(128.67)
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	24,016.66	1,999,235.83	1,999,152.00	(83.83)
FHLB DISC CORP / FTN FINANCIAL															
979738	10/1/18	11/9/18	313385N77	A-1+	P-1	NR	40,000,000.00		2.1500	39,906,833.33	0.00	74,055.56	39,980,888.89	39,980,640.00	(248.89)
FHLB DISC CORP / TD SECURITIES															
982782	10/19/18	11/9/18	313385N77	A-1+	P-1	NR	15,000,000.00		2.1850	14,980,881.25	0.00	11,835.42	14,992,716.67	14,992,740.00	23.33
FHLB DISC CORP / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
983823	10/26/18	11/9/18	313385N77	A-1+	P-1	NR	530,000.00		2.1850	529,549.65	0.00	193.01	529,742.66	529,743.48	0.82
FHLB DISC CORP / JEFFERIES & COMPANY															
983824	10/26/18	11/9/18	313385N77	A-1+	P-1	NR	2,170,000.00		2.1800	2,168,160.32	0.00	788.43	2,168,948.75	2,168,949.72	0.97
FED FARM CR BK / JEFFERIES & COMPANY															
984588	10/31/18	11/9/18	313313N79	A-1+	P-1	F1+	11,233,000.00		2.1800	11,226,878.02	0.00	680.22	11,227,558.24	11,227,563.23	4.99
FHLB DISC CORP / BNY Mellon Capital Market															
984594	10/31/18	11/9/18	313385N77	A-1+	P-1	NR	1,160,000.00		2.1650	1,159,372.15	0.00	69.76	1,159,441.91	1,159,438.56	(3.35)
FHLB DISC CORP / MORGAN STANLEY															
984596	10/31/18	11/9/18	313385N77	A-1+	P-1	NR	25,215,000.00		2.1625	25,201,368.14	0.00	1,514.65	25,202,882.79	25,202,795.94	(86.85)
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	34,041.67	14,989,250.00	14,989,050.00	(200.00)
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	34,041.67	14,988,354.17	14,988,195.00	(159.17)
FHLB DISC CORP / BNY Mellon Capital Market															
984595	10/31/18	11/15/18	313385P59	A-1+	P-1	NR	22,700,000.00		2.1600	22,679,570.00	0.00	1,362.00	22,680,932.00	22,680,705.00	(227.00)
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	31,441.67	10,988,450.00	10,988,010.00	(440.00)
FREDDIE DISCOUNT / Mizuho Securities USA Inc															
984047	10/29/18	11/20/18	313397Q20	A-1+	P-1	F1+	1,700,000.00		2.1900	1,697,724.83	0.00	310.25	1,698,035.08	1,698,043.30	8.22
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	6,450.00	2,996,416.67	2,996,367.00	(49.67)
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	8,600.00	3,995,222.22	3,995,156.00	(66.22)
FHLB DISC CORP / FTN FINANCIAL															
981865	10/16/18	11/21/18	313385Q33	A-1+	P-1	NR	8,000,000.00		2.1850	7,982,520.00	0.00	7,768.89	7,990,288.89	7,990,312.00	23.11
FHLB DISC CORP / BNY Mellon Capital Market															
983815	10/26/18	11/21/18	313385Q33	A-1+	P-1	NR	12,800,000.00		2.1950	12,779,708.44	0.00	4,682.67	12,784,391.11	12,784,499.20	108.09
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	30,515.00	14,980,255.00	14,980,020.00	(235.00)
FHLB DISC CORP / UBS FINANCIAL SERVICES															
984591	10/31/18	11/26/18	313385Q82	A-1+	P-1	NR	13,000,000.00		2.1800	12,979,532.22	0.00	787.22	12,980,319.44	12,980,370.00	50.56
FHLB DISC CORP / FTN FINANCIAL															
980700	10/5/18	11/30/18	313385R40	A-1+	P-1	NR	30,000,000.00		2.1880	29,897,893.33	0.00	49,230.00	29,947,123.33	29,947,320.00	196.67

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
984597	10/31/18	12/5/18	313385R99	A-1+	P-1	NR	5,000,000.00		2.1850	4,989,378.47	0.00	303.47	4,989,681.94	4,989,470.00	(211.94)
FHLB DISC CORP / CASTLE OAK SECURITIES															
983001	10/22/18	12/6/18	313385S23	A-1+	P-1	NR	25,000,000.00		2.1950	24,931,406.25	0.00	15,243.06	24,946,649.31	24,945,750.00	(899.31)
FHLB DISC CORP / Mizuho Securities USA Inc															
984259	10/30/18	12/10/18	313385S64	A-1+	P-1	NR	4,600,000.00		2.2100	4,588,422.06	0.00	564.78	4,588,986.84	4,588,886.40	(100.44)
FHLB DISC CORP / BNY Mellon Capital Market															
984057	10/29/18	12/11/18	313385S72	A-1+	P-1	NR	10,000,000.00		2.1800	9,973,961.11	0.00	1,816.67	9,975,777.78	9,975,200.00	(577.78)
FHLB DISC CORP / BARCLAYS CAPITAL															
984050	10/29/18	12/19/18	313385T71	A-1+	P-1	NR	3,650,000.00		2.2200	3,638,520.75	0.00	675.25	3,639,196.00	3,639,148.55	(47.45)
FHLB DISC CORP / FTN FINANCIAL															
979503	9/28/18	1/10/19	313384AK5	A-1+	P-1	NR	10,000,000.00		2.2200	9,935,866.67	0.00	20,966.67	9,956,833.34	9,955,300.00	(1,533.34)
FHLB DISC CORP / BNY Mellon Capital Market															
981582	10/12/18	1/11/19	313384AL3	A-1+	P-1	NR	10,000,000.00		2.2500	9,943,125.00	0.00	12,500.00	9,955,625.00	9,954,640.00	(985.00)
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	39,946.66	2,975,033.33	2,972,130.00	(2,903.33)
FREDDIE DISCOUNT / CASTLE OAK SECURITIES															
983224	10/24/18	4/1/19	313396DU4	A-1+	P-1	F1+	7,000,000.00		2.3750	6,926,572.92	0.00	3,694.44	6,930,267.36	6,928,390.00	(1,877.36)
Subtotal for DISCOUNT NOTES:							497,108,000.00	0.0000	2.1619	495,978,354.60	0.00	559,525.65	496,537,880.25	496,526,388.28	(11,491.97)
GOVT AGENCY-FIX-30/360															
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	31,868.18	23,486.11	9,994,968.18	9,993,400.00	(1,568.18)
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	4,084.18	3,937.50	2,498,109.18	2,493,625.00	(4,484.18)
FED HM LN BK BD / BNY Mellon Capital Market															
984264	10/30/18	11/27/18	3135G0YT4	AA+	Aaa	AAA	10,000,000.00	1.6250	2.2009	9,994,960.00	186.67	451.39	9,995,146.67	9,995,400.00	253.33
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	6,878.90	7,864.58	1,499,036.29	1,498,710.00	(326.29)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
984052	10/29/18	11/30/18	3136G0HK0	AA+	Aaa	AAA	800,000.00	1.5000	2.2000	799,460.23	34.82	66.67	799,495.05	799,464.00	(31.05)
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	13,209.88	14,490.00	4,824,083.08	4,823,576.10	(506.98)
FED HM LN BK BD / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
984263	10/30/18	12/14/18	313376BRS	AA+	Aaa	NR	3,645,000.00	1.7500	2.2203	3,642,619.82	54.10	177.19	3,642,673.92	3,642,703.65	29.73
FANNIE MAE / BARCLAYS CAPITAL															
984269	10/30/18	12/14/18	3135G0G72	AA+	Aaa	AAA	15,000,000.00	1.1250	2.2057	14,979,150.00	473.86	468.75	14,979,623.86	14,980,050.00	426.14
FANNIE MAE / FTN FINANCIAL															
982780	10/19/18	2/19/19	3135G0Z44	AA+	Aaa	AAA	4,500,000.00	1.8750	2.3350	4,492,174.50	782.55	2,812.50	4,492,957.05	4,492,395.00	(562.05)
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	17,244.36	10,531.88	6,824,500.36	6,821,298.50	(3,201.86)
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	37,152.19	51,944.44	9,943,452.19	9,933,200.00	(10,252.19)
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	51,493.70	150,694.44	24,913,208.20	24,883,250.00	(29,958.20)
FREDDIE MAC / Mizuho Securities USA Inc															
964755	6/28/18	7/19/19	3137EAE81	AA+	Aaa	AAA	1,250,000.00	0.8750	2.3952	1,230,254.63	6,374.49	3,098.96	1,236,629.12	1,234,837.50	(1,791.62)
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	3,208.26	1,652.78	1,974,428.26	1,973,620.00	(808.26)
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	8,249.11	4,253.47	4,935,421.26	4,933,550.00	(1,871.26)
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	(25,861.60)	53,710.00	10,684,019.30	10,681,111.20	(2,908.10)
FANNIE MAE / MORGAN STANLEY															
982783	10/19/18	8/28/19	3135G0P49	AA+	Aaa	AAA	1,549,000.00	1.0000	2.6816	1,527,032.39	853.11	516.33	1,527,885.50	1,528,460.26	574.76
FREDDIE MAC / UBS FINANCIAL SERVICES															
983821	10/26/18	10/2/19	3137EADM8	AA+	Aaa	AAA	6,513,000.00	1.2500	2.7491	6,423,602.56	1,330.32	1,130.73	6,424,932.88	6,425,335.02	402.14
Subtotal for GOVT AGENCY-FIX-30/360:							121,417,000.00	1.6912	2.3365	121,032,953.27	157,617.08	331,287.72	121,190,570.35	121,133,986.23	(56,584.12)
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / CASTLE OAK SECURITIES															
978768	9/25/18	11/16/18	3133EPFB7	AA+	Aaa	AAA	39,250,000.00	2.3552	2.1650	39,260,428.73	(7,420.44)	95,009.02	39,253,008.29	39,260,597.50	7,589.21
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							39,250,000.00	2.3552	2.1650	39,260,428.73	(7,420.44)	95,009.02	39,253,008.29	39,260,597.50	7,589.21
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	4,958.33	2,000,000.00	1,998,260.00	(1,740.00)
Subtotal for GOV'T AGY - CALLABLE:							2,000,000.00	1.0500	2.0951	1,994,717.14	5,282.86	4,958.33	2,000,000.00	1,998,260.00	(1,740.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
Subtotal for GOVERNMENT AGENCY:							659,775,000.00	0.4545	2.1940	658,266,453.74	155,479.50	990,780.72	658,981,458.89	658,919,232.01	(62,226.88)
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	39,558.05	64,277.78	9,999,758.05	9,997,200.00	(2,558.05)
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	7,340.31	22,000.00	4,997,400.31	4,996,700.00	(700.31)
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	16,784.06	12,150.28	3,393,188.06	3,389,630.00	(3,558.06)
APPLE INC. / JP MORGAN CHASE & CO															
945501	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	240,000.00	1.5500	2.3053	238,334.40	1,184.76	857.67	239,519.16	239,268.00	(251.16)
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	4,133.94	3,573.61	998,043.94	996,950.00	(1,093.94)
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	5,979.02	6,422.22	1,996,579.02	1,993,580.00	(2,999.02)
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	2,518.92	2,890.00	897,973.92	897,111.00	(862.92)
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	14,516.67	5,625.00	2,988,386.67	2,985,330.00	(3,056.67)
BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES															
945699	3/5/18	3/15/19	084664CG4	AA	Aa2	A+	1,960,000.00	1.7000	2.3445	1,947,240.40	8,138.56	4,257.56	1,955,378.96	1,953,277.20	(2,101.76)
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	65,083.43	40,316.44	18,514,577.19	18,496,339.20	(18,237.99)
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	7,316.24	6,733.89	3,092,219.24	3,089,367.00	(2,852.24)
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	10,797.76	10,535.28	4,837,081.26	4,833,364.50	(3,716.76)
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	3,935.79	35,678.13	3,491,246.79	3,484,934.40	(6,312.39)
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	5,538.91	44,041.67	4,993,213.91	4,985,600.00	(7,613.91)
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	(9,256.06)	23,383.62	1,521,614.82	1,521,859.02	244.20
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	(5,728.52)	14,321.30	1,007,780.40	1,007,840.28	59.88

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	(40,180.00)	100,450.00	7,068,600.00	7,069,020.00	420.00
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	(21,759.16)	55,134.80	4,113,391.58	4,114,169.64	778.06
Subtotal for MEDIUM-TERM NOTE:							76,084,000.00	2.1032	2.2865	75,990,050.60	115,902.68	452,649.25	76,105,953.28	76,051,540.24	(54,413.04)
Subtotal for MEDIUM-TERM NOTES:							76,084,000.00	2.1032	2.2865	75,990,050.60	115,902.68	452,649.25	76,105,953.28	76,051,540.24	(54,413.04)
U. S. TREASURIES															
TREASURY BILL															
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	16,729.17	5,983,270.83	5,999,674.38	16,403.55
Subtotal for TREASURY BILL:							6,000,000.00	0.0000	2.0075	5,983,270.83	0.00	16,729.17	5,983,270.83	5,999,674.38	16,403.55
TREASURY BOND															
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	(25,782.62)	34,972.83	6,011,483.01	6,006,328.14	(5,154.87)
US TREASURY N/B / Mizuho Securities USA Inc															
979279	2/28/18	3/15/19	912828P95	AA+	Aaa	AAA	10,000,000.00	1.0000	2.0975	9,887,500.00	72,828.95	12,983.43	9,960,328.95	9,949,804.70	(10,524.25)
Subtotal for TREASURY BOND:							16,000,000.00	1.6563	2.0910	15,924,765.63	47,046.33	47,956.26	15,971,811.96	15,956,132.84	(15,679.12)
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
980053	10/3/18	11/30/18	912828U40	AA+	Aaa	AAA	11,000,000.00	1.0000	2.1798	10,979,375.00	10,312.50	8,715.85	10,989,687.50	10,989,902.33	214.83
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	29,113.90	37,907.61	9,990,832.65	9,978,320.30	(12,512.35)
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	29,955.15	37,907.61	9,990,502.03	9,978,320.30	(12,181.73)
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	7,390.20	14,285.71	9,968,327.70	9,966,601.60	(1,726.10)
Subtotal for TREASURY BOND - ME:							41,000,000.00	1.3963	2.0878	40,862,578.13	76,771.75	98,816.78	40,939,349.88	40,913,144.53	(26,205.35)
Subtotal for U. S. TREASURIES:							63,000,000.00	1.3294	2.0809	62,770,614.59	123,818.08	163,502.21	62,894,432.67	62,868,951.75	(25,480.92)
Total Educational Money Mkt Fnd :							807,684,805.25	0.6731	2.1929	805,852,924.18	395,200.26	1,606,932.18	806,807,650.09	806,665,529.25	(142,120.84)
Net Asset Value (NAV):														0.999824	

Extended Fund

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
	11/8/18					NR	63,487,923.15		2.1440	63,487,923.15	0.00	0.00	63,487,923.15	63,487,923.15	0.00
Subtotal for FUNDS:							63,487,923.15		2.1440	63,487,923.15	0.00	0.00	63,487,923.15	63,487,923.15	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	61,120.00	40,000,000.00	39,844,080.00	(155,920.00)
Subtotal for YANKEE CD-30/360:							40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	61,120.00	40,000,000.00	39,844,080.00	(155,920.00)
Subtotal for CERTIFICATES OF DEPOSIT:							40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	61,120.00	40,000,000.00	39,844,080.00	(155,920.00)
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / Mizuho Securities USA Inc															
984601	10/31/18	11/1/18	313385M78	A-1+	P-1	NR	12,000,000.00		2.0500	11,999,316.67	0.00	683.33	12,000,000.00	12,000,000.00	0.00
FHLB DISC CORP / JEFFERIES & COMPANY															
984602	10/31/18	11/1/18	313385M78	A-1+	P-1	NR	50,000,000.00		2.0500	49,997,152.78	0.00	2,847.22	50,000,000.00	50,000,000.00	0.00
FHLB DISC CORP / FTN FINANCIAL															
984603	10/31/18	11/1/18	313385M78	A-1+	P-1	NR	19,000,000.00		2.0500	18,998,918.06	0.00	1,081.94	19,000,000.00	19,000,000.00	0.00
Subtotal for DISCOUNT NOTES:							81,000,000.00	0.0000	2.0500	80,995,387.51	0.00	4,612.49	81,000,000.00	81,000,000.00	0.00
GOVT AGENCY-FIX-30/360															
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	(348,739.09)	173,784.72	25,012,353.16	24,988,500.00	(23,853.16)
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	71,642.28	214,062.50	49,997,142.28	49,933,500.00	(63,642.28)
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	720.84	72,916.67	19,999,920.84	19,952,600.00	(47,320.84)
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	1,802.11	182,291.67	49,999,802.11	49,881,500.00	(118,302.11)
FED HM LN BK BD / BANK OF AMERICA															
874921	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,802.11	182,291.67	49,999,802.11	49,881,500.00	(118,302.11)
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	540.63	54,687.50	14,999,940.63	14,964,450.00	(35,490.63)
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	47,849.39	128,212.50	35,499,236.84	35,386,768.35	(112,468.49)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / 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	33,692.01	90,277.78	24,995,942.01	24,916,750.00	(79,192.01)
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	52,735.00	45,138.89	24,993,735.00	24,880,000.00	(113,735.00)
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	105,469.99	90,277.78	49,987,469.99	49,760,000.00	(227,469.99)
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	(91,689.04)	66,250.00	30,019,310.96	29,894,400.00	(124,910.96)
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	(54,358.33)	110,416.67	50,011,641.67	49,824,000.00	(187,641.67)
FED HM LN BK BD / JP MORGAN CHASE & CO															
892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(60,163.30)	20,785.94	7,543,404.80	7,515,617.70	(27,787.10)
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	47,085.16	41,059.03	24,989,085.16	24,902,250.00	(86,835.16)
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	4,214.67	7,500.00	14,999,264.67	14,901,300.00	(97,964.67)
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	14,048.91	25,000.00	49,997,548.91	49,671,000.00	(326,548.91)
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	20,625.00	50,000,000.00	49,649,000.00	(351,000.00)
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	20,625.00	50,000,000.00	49,649,000.00	(351,000.00)
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	20,625.00	50,000,000.00	49,649,000.00	(351,000.00)
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	20,625.00	50,000,000.00	49,649,000.00	(351,000.00)
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	20,625.00	50,000,000.00	49,649,000.00	(351,000.00)
FREDDIE MAC / DEUTSCHE															
837924	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	20,625.00	50,000,000.00	49,649,000.00	(351,000.00)
FED FARM CR BK / BNY Mellon Capital Market															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	29,805.20	24,640.00	47,991,069.20	47,755,200.00	(235,869.20)
FED FARM CR BK / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
894938	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	12,000,000.00	1.3200	1.3648	11,989,440.00	8,125.33	6,160.00	11,997,565.33	11,938,800.00	(58,765.33)
FED FARM CR BK / DEUTSCHE															
839097	4/26/16	4/26/19	3133EF4Y0	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0000	25,000,000.00	0.00	3,472.22	25,000,000.00	24,814,250.00	(185,750.00)
FED HM LN BK BD / BANK OF AMERICA NA															
928434	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	48,903.75	210,375.00	35,980,863.75	35,759,520.00	(221,343.75)
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	10,867.50	46,750.00	7,995,747.50	7,946,560.00	(49,187.50)
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	(25,603.82)	61,840.28	10,011,676.18	9,941,700.00	(69,976.18)
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	(47,975.11)	117,496.53	19,023,616.89	18,889,230.00	(134,386.89)
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	(41,443.37)	92,760.42	15,020,956.63	14,912,550.00	(108,406.63)
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	(57,950.99)	129,864.58	21,029,304.01	20,877,570.00	(151,734.01)
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	5,862.50	66,308.33	14,996,862.50	14,879,700.00	(117,162.50)
FREDDIE MAC / TD SECURITIES															
853062	7/20/16	7/19/19	3137EAE81	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	46,033.83	61,979.17	24,985,533.83	24,696,750.00	(288,783.83)
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	18,876.67	32,447.92	14,993,676.67	14,802,150.00	(191,526.67)
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	37,686.81	19,472.18	23,967,511.39	23,956,786.37	(10,725.02)
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	42,627.99	22,025.21	27,109,933.79	27,097,802.60	(12,131.19)
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	38,900.90	20,052.08	24,677,004.65	24,667,750.00	(9,254.65)
FREDDIE MAC / Mizuho Securities USA Inc															
979029	9/26/18	8/15/19	3137EAEH8	AA+	Aaa	AAA	50,000,000.00	1.3750	2.6094	49,462,447.00	58,979.17	66,840.28	49,521,426.17	49,498,500.00	(22,926.17)
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	4,974.30	5,637.31	4,176,637.08	4,174,703.49	(1,933.59)
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	269,859.43	61,250.00	34,885,174.43	34,535,900.00	(349,274.43)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	389,336.68	87,500.00	49,834,336.68	49,337,000.00	(497,336.68)
FANNIE MAE / JP MORGAN CHASE & CO															
887105	2/28/17	8/28/19	3135G0P49	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3937	39,614,400.00	258,352.00	70,000.00	39,872,752.00	39,469,600.00	(403,152.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
916418	8/28/17	9/13/19	313380FB8	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	14,387.76	45,833.33	24,989,387.76	24,722,250.00	(267,137.76)
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	18,370.30	27,500.00	14,985,706.90	14,833,350.00	(152,356.90)
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	16,134.15	142,500.00	44,972,034.15	44,876,250.00	(95,784.15)
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	17,833.64	4,955.17	4,863,689.97	4,854,763.34	(8,926.63)
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	(9,249.22)	8,000.00	20,005,950.78	19,755,600.00	(250,350.78)
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	36,161.80	16,000.00	39,976,561.80	39,511,200.00	(465,361.80)
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	90,161.26	9,722.22	49,956,161.26	49,161,000.00	(795,161.26)
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	90,161.26	9,722.22	49,956,161.26	49,161,000.00	(795,161.26)
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	23,975.74	1,422.36	5,438,670.74	5,425,970.00	(12,700.74)
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	2,283.75	853.13	3,147,716.25	3,116,673.00	(31,043.25)
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	(482.06)	69,680.56	10,000,418.24	9,860,000.00	(140,418.24)
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	6,430.78	208,503.16	23,191,828.18	23,134,799.60	(57,028.58)
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	7,510.20	317,013.89	49,996,010.20	49,298,500.00	(697,510.20)
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	7,510.20	317,013.89	49,996,010.20	49,298,500.00	(697,510.20)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
878363	12/30/16	11/15/19	3130AA3R7	AA+	Aaa	NR	45,000,000.00	1.3750	1.4929	44,851,050.00	95,126.52	285,312.50	44,946,176.52	44,368,650.00	(577,526.52)
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	62,237.53	135,551.81	22,396,667.23	22,323,608.10	(73,059.13)
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	16,926.08	86,666.67	19,988,286.08	19,694,300.00	(293,986.08)
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	2,938.57	195,616.67	29,993,038.57	29,876,460.00	(116,578.57)
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	6,964.14	6,825.00	1,969,344.14	1,964,400.00	(4,944.14)
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	720.00	58,500.00	9,995,920.00	9,974,600.00	(21,320.00)
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	6,640.72	47,222.22	9,988,340.72	9,915,400.00	(72,940.72)
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	33,203.60	236,111.11	49,941,703.60	49,577,000.00	(364,703.60)
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	29,354.18	118,055.56	24,839,250.93	24,788,500.00	(50,750.93)
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	14,477.97	58,012.50	12,204,760.62	12,181,068.90	(23,691.72)
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	42,249.65	110,687.50	24,919,499.65	24,778,000.00	(141,499.65)
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	17,866.67	131,250.00	49,985,866.67	49,152,750.00	(833,116.67)
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	17,866.67	131,250.00	49,985,866.67	49,152,750.00	(833,116.67)
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	7,146.67	52,500.00	19,994,346.67	19,661,100.00	(333,246.67)
FED HM LN BK BD / FTN FINANCIAL															
946766	3/9/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3389	24,895,500.00	33,486.19	70,833.33	24,928,986.19	24,764,250.00	(164,736.19)
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	33,476.56	70,833.33	24,928,076.56	24,764,250.00	(163,826.56)
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	17,907.11	36,833.33	12,961,188.11	12,877,410.00	(83,778.11)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / Mizuho Securities USA Inc															
971625	8/9/18	3/13/20	313378J77	AA+	Aaa	NR	1,830,000.00	1.8750	2.6656	1,807,542.24	3,208.25	4,575.00	1,810,750.49	1,808,186.40	(2,564.09)
FED HM LN BK BD / Mizuho Securities USA Inc															
979283	9/27/18	3/13/20	3133XP50	AA+	Aaa	NR	2,150,000.00	4.1250	2.7861	2,190,914.50	(2,644.66)	8,376.04	2,188,269.84	2,187,904.50	(365.34)
FED FARM CR BK / MORGAN STANLEY															
979515	9/28/18	3/25/20	3133EB81	AA+	Aaa	AAA	45,810,000.00	2.7300	2.7988	45,764,190.00	2,815.14	114,639.52	45,767,005.14	45,729,374.40	(37,630.74)
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	4,280.00	22,430.56	9,989,880.00	9,949,600.00	(40,280.00)
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	1,093.30	40,902.78	19,997,493.30	19,876,900.00	(120,593.30)
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	1,093.30	40,902.78	19,997,493.30	19,876,900.00	(120,593.30)
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	18,769.94	102,256.94	49,710,487.94	49,692,250.00	(18,237.94)
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	5,338.98	19,375.00	24,994,838.98	24,373,250.00	(621,588.98)
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	2,130.43	4,262.50	5,497,730.43	5,362,115.00	(135,615.43)
FED FARM CR BK / BNY Mellon Capital Market															
952740	4/16/18	4/13/20	3133EJKY4	AA+	Aaa	AAA	35,000,000.00	2.3750	2.4029	34,981,100.00	5,140.17	41,562.50	34,986,240.17	34,736,800.00	(249,440.17)
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	1,166.85	11,111.11	19,996,766.85	19,890,500.00	(106,266.85)
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	1,106.81	2,066.67	3,703,176.41	3,699,633.00	(3,543.41)
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	13,547.08	372,430.56	49,986,097.08	49,052,000.00	(934,097.08)
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	1,584.59	233,333.33	19,994,384.59	19,917,900.00	(76,484.59)
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	792.30	116,666.67	9,997,192.30	9,958,950.00	(38,242.30)
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	(5,941.42)	109,375.00	10,022,458.58	9,958,950.00	(63,508.58)
FED FARM CR BK / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
961782	6/11/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	3,091.67	297,500.00	29,987,191.67	30,018,300.00	31,108.33
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	3,055.99	293,250.00	29,987,155.99	30,018,300.00	31,144.01
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	(69,542.71)	148,652.78	22,080,167.29	21,606,640.00	(473,527.29)
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	(13,002.27)	28,514.31	4,235,018.53	4,144,546.40	(90,472.13)
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	(42,282.50)	135,138.89	20,050,237.50	19,642,400.00	(407,837.50)
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	(74,698.56)	260,625.00	20,243,819.44	20,160,200.00	(83,619.44)
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	(110,191.52)	390,937.50	30,426,808.48	30,240,300.00	(186,508.48)
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	(110,147.61)	405,271.88	31,526,638.39	31,349,111.00	(177,527.39)
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	(66,822.23)	246,290.63	19,158,824.77	19,051,389.00	(107,435.77)
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	(32,516.58)	150,274.69	13,628,757.42	13,577,894.70	(50,862.72)
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	(48,145.35)	221,250.00	20,237,054.65	20,160,200.00	(76,854.65)
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	(48,145.35)	221,250.00	20,237,054.65	20,160,200.00	(76,854.65)
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	(26,600.31)	122,240.62	11,180,972.69	11,138,510.50	(42,462.19)
FED FARM CR BK / DEUTSCHE															
905575	6/22/17	6/15/20	3133EHNKS	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	4,907.41	45,727.73	7,854,139.21	7,696,040.40	(158,098.81)
FANNIE MAE / BARCLAYS CAPITAL															
912219	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	50,000,000.00	1.5000	1.6040	49,848,500.00	63,183.50	189,583.33	49,911,683.50	48,841,250.00	(1,070,433.50)
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	12,636.70	37,916.67	9,982,336.70	9,768,250.00	(214,086.70)
FED HM LN BK BD / FTN FINANCIAL															
983187	10/23/18	9/11/20	3130A66T9	AA+	Aaa	NR	1,500,000.00	1.6250	2.9320	1,464,315.00	421.06	541.67	1,464,736.06	1,464,480.00	(256.06)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
983820	10/26/18	9/11/20	3133XD4P3	AA+	Aaa	NR	14,025,000.00	4.6250	2.9088	14,460,700.23	(3,227.41)	9,009.11	14,457,472.82	14,460,756.75	3,283.93
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	2,352.10	47,000.00	14,993,026.60	14,860,800.00	(132,226.60)
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	18,078.14	18,906.25	14,969,928.14	14,575,575.00	(394,353.14)
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	36,156.27	37,812.50	29,939,856.27	29,151,150.00	(788,706.27)
FANNIE MAE / FTN FINANCIAL															
984599	10/31/18	9/28/20	3136G1H28	AA+	Aaa	AAA	3,000,000.00	1.7000	2.8568	2,935,731.00	0.00	0.00	2,935,731.00	2,928,000.00	(7,731.00)
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	9,854.44	21,666.67	14,982,704.44	14,648,475.00	(334,229.44)
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	5,461.69	76,562.50	34,930,211.69	34,816,775.00	(113,436.69)
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	1,479.76	21,875.00	9,979,979.76	9,947,650.00	(32,329.76)
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	4,200.00	21,000.00	24,992,200.00	24,413,750.00	(578,450.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	1,534.94	42,708.33	4,996,734.94	4,897,275.00	(99,459.94)
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	7,674.68	213,541.67	24,983,674.68	24,486,375.00	(497,299.68)
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	803.08	97,533.33	11,998,206.28	11,770,080.00	(228,126.28)
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	(47,901.88)	89,262.16	7,476,903.72	7,372,103.05	(104,800.67)
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	14,864.21	45,655.56	5,828,160.01	5,758,646.10	(69,513.91)
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	(72,794.69)	157,986.11	13,205,665.31	13,047,970.00	(157,695.31)
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	(5,314.93)	101,887.50	10,477,283.32	10,415,410.50	(61,872.82)
FED FARM CR BK / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
968047	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	276.20	38,250.00	4,997,839.15	4,975,550.00	(22,289.15)
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	276.20	38,250.00	4,997,839.15	4,975,550.00	(22,289.15)
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	1,403.61	107,100.00	13,989,018.79	13,931,540.00	(57,478.79)
FED HM LN BK BD / FTN FINANCIAL															
982998	10/22/18	1/22/21	3130AFB63	AA+	Aaa	NR	12,000,000.00	2.9500	2.9700	11,995,128.00	54.13	8,850.00	11,995,182.13	12,003,120.00	7,937.87
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	27,413.36	115,000.00	19,852,333.36	19,844,000.00	(8,333.36)
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	8,645.32	180,493.06	34,972,595.32	34,583,150.00	(389,445.32)
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	12,530.00	36,098.61	6,942,530.00	6,916,630.00	(25,900.00)
FED FARM CR BK / MORGAN STANLEY															
955812	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	16,190,000.00	2.3500	2.7319	16,025,509.60	29,308.60	83,490.93	16,054,818.20	15,997,177.10	(57,641.10)
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	89,534.53	257,847.22	49,587,034.53	49,404,500.00	(182,534.53)
FED FARM CR BK / BNY Mellon Capital Market															
977150	9/14/18	2/23/21	3133EJXV6	AA+	Aaa	AAA	28,838,000.00	2.7000	2.8687	28,723,801.52	6,106.18	101,653.95	28,729,907.70	28,721,782.86	(8,124.84)
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	7,662.03	31,033.33	9,572,718.03	9,480,576.00	(92,142.03)
FED FARM CR BK / FTN FINANCIAL															
968917	7/25/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	10,980,000.00	2.7000	2.8142	10,947,718.80	3,181.72	18,117.00	10,950,900.52	10,916,865.00	(34,035.52)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
969725	7/30/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7852	24,945,500.00	5,118.16	41,250.00	24,950,618.16	24,856,250.00	(94,368.16)
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	1,288.15	2,916.67	4,993,888.15	4,977,150.00	(16,738.15)
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	(42,175.52)	178,229.16	15,335,974.48	15,260,250.00	(75,724.48)
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	(43,655.81)	186,551.56	16,466,838.79	16,389,508.50	(77,330.29)
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	(54,197.16)	231,597.22	20,443,002.84	20,347,000.00	(96,002.84)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / 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	(18,410.68)	90,625.00	10,192,289.32	10,173,500.00	(18,789.32)
FED HM LN BK BD / DEUTSCHE															
969938	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(37,107.10)	181,250.00	20,387,563.10	20,347,000.00	(40,563.10)
FED HM LN BK BD / DEUTSCHE															
983819	10/26/18	6/11/21	3133XFKF2	AA+	Aaa	NR	10,000,000.00	5.6250	2.9605	10,667,803.00	(3,533.35)	7,812.50	10,664,269.65	10,667,800.00	3,530.35
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	1,307.55	465,972.22	49,989,807.55	49,735,500.00	(254,307.55)
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	3,080.93	243,982.80	28,018,476.05	27,821,611.08	(196,864.97)
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	3,775.71	180,000.00	24,961,652.96	24,796,500.00	(165,152.96)
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	1,542.67	138,444.44	19,982,822.67	19,906,400.00	(76,422.67)
FED HM LN BK BD / MORGAN STANLEY															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	0.00	0.00	25,020,000.00	25,020,000.00	0.00
FED HM LN BK BD / BARCLAYS CAPITAL															
981584	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	457.41	63,333.33	39,974,457.41	39,998,400.00	23,942.59
FED HM LN BK BD / CASTLE OAK SECURITIES															
981585	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	85.76	11,875.00	7,495,210.76	7,499,700.00	4,489.24
FED HM LN BK BD / JP MORGAN CHASE & CO															
981586	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	85.76	11,875.00	7,495,210.76	7,499,700.00	4,489.24
FED FARM CR BK / FTN FINANCIAL															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	91.78	10,000.00	9,991,831.78	9,998,600.00	6,768.22
FED FARM CR BK / FTN FINANCIAL															
982778	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	120.44	20,000.00	19,989,280.44	19,997,200.00	7,919.56
FED FARM CR BK / DEUTSCHE															
982999	10/22/18	10/19/21	3133EJK24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	26.40	1,537.50	2,046,867.15	2,049,713.00	2,845.85
FED FARM CR BK / CASTLE OAK SECURITIES															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(58.52)	3,333.33	40,062,501.48	39,994,400.00	(68,101.48)
FED FARM CR BK / CASTLE OAK SECURITIES															
984598	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	0.00	0.00	10,007,000.00	9,993,400.00	(13,600.00)
FED FARM CR BK / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
984604	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	0.00	0.00	50,035,000.00	49,967,000.00	(68,000.00)
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	1,851.61	39,913.19	5,474,681.61	5,458,750.00	(15,931.61)
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	(32,491.89)	76,358.33	6,429,624.61	6,402,081.00	(27,543.61)
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	2,419.88	92,586.67	12,366,298.06	12,296,088.00	(70,210.06)
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	1,407.64	57,680.00	7,705,395.64	7,660,264.50	(45,131.14)
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	(3,454.96)	93,743.49	32,870,317.80	32,812,375.75	(57,942.05)
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	(555.27)	15,053.39	5,278,354.98	5,269,030.85	(9,324.13)
Subtotal for GOVT AGENCY-FIX-30/360:							3,803,767,000.00	1.9098	1.9463	3,803,685,466.07	1,127,964.77	14,750,100.54	3,804,813,430.84	3,777,530,141.79	(27,283,289.05)
GOV'T AGY - CALLABLE															
FREDDIE MAC / JP MORGAN CHASE & CO.															
984266	10/30/18	10/29/21	3134GSC29	AA+	Aaa	AAA	25,000,000.00	3.1000	3.1247	24,982,500.00	48.75	2,152.78	24,982,548.75	24,982,500.00	(48.75)
FREDDIE MAC / CITI GLOBAL MARKETS															
984267	10/30/18	10/29/21	3134GSB61	AA+	Aaa	AAA	50,000,000.00	3.1000	3.1211	49,970,000.00	83.57	4,305.56	49,970,083.57	49,970,000.00	(83.57)
FREDDIE MAC / TD SECURITIES															
984268	10/30/18	10/29/21	3134GSA62	AA+	Aaa	AAA	15,000,000.00	3.1000	3.1176	14,992,500.00	20.89	1,291.67	14,992,520.89	14,992,500.00	(20.89)
Subtotal for GOV'T AGY - CALLABLE:							90,000,000.00	3.1000	3.1215	89,945,000.00	153.21	7,750.01	89,945,153.21	89,945,000.00	(153.21)
Subtotal for GOVERNMENT AGENCY:							3,974,767,000.00	1.8979	1.9751	3,974,625,853.58	1,128,117.98	14,762,463.04	3,975,758,584.05	3,948,475,141.79	(27,283,442.26)
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	34,935.19	224,972.22	34,999,935.19	34,990,200.00	(9,735.19)
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	(316,028.44)	167,291.67	25,008,721.56	24,983,500.00	(25,221.56)
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	(63,282.32)	56,243.46	8,406,856.43	8,399,452.70	(7,403.73)
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	(42,767.38)	65,451.39	10,001,292.62	9,995,900.00	(5,392.62)
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	(47,348.90)	65,451.39	10,001,431.10	9,995,900.00	(5,531.10)
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	(51,637.92)	65,451.39	10,001,562.08	9,995,900.00	(5,662.08)
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	(245,999.93)	71,272.50	9,683,065.57	9,674,516.25	(8,549.32)
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	(98,111.49)	73,666.67	10,007,088.51	9,999,500.00	(7,588.51)
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	(403,556.51)	368,333.33	50,029,943.49	49,997,500.00	(32,443.49)
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	(694,900.76)	174,064.69	16,988,721.17	16,918,496.86	(70,224.31)
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	1,314.94	7,147.22	1,999,794.94	1,993,900.00	(5,894.94)
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	3,287.34	17,868.06	4,999,487.34	4,984,750.00	(14,737.34)
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	(3,936.38)	10,720.83	3,000,680.62	2,990,850.00	(9,830.62)
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	49,244.97	18,750.00	9,990,544.97	9,951,100.00	(39,444.97)
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	50,173.58	26,250.00	13,990,113.58	13,931,540.00	(58,573.58)
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	(51,206.92)	68,303.96	6,704,829.60	6,671,729.92	(33,099.68)
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	(58,592.27)	71,458.33	7,016,727.73	6,979,840.00	(36,887.73)
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	(91,934.54)	102,083.33	10,027,565.46	9,971,200.00	(56,365.46)
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	(33,265.87)	51,041.67	5,010,484.13	4,985,600.00	(24,884.13)
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	(43,285.24)	53,226.25	5,228,173.04	5,198,983.68	(29,189.36)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
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	111,947.46	38,041.67	14,945,597.46	14,812,050.00	(133,547.46)
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	76,018.15	25,361.11	9,963,057.85	9,874,700.00	(88,357.85)
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	56,823.56	18,957.43	7,447,385.74	7,381,338.25	(66,047.49)
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	26,645.20	12,680.56	4,950,795.20	4,937,350.00	(13,445.20)
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	6,807.72	3,170.14	1,237,083.97	1,234,337.50	(2,746.47)
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	41.86	4,277.78	3,999,961.86	3,963,240.00	(36,721.86)
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	47,765.89	18,715.28	17,368,740.89	17,339,175.00	(29,565.89)
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	41,754.16	16,041.67	14,881,404.16	14,862,150.00	(19,254.16)
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	(17,844.64)	25,797.74	5,922,173.92	5,834,123.98	(88,049.94)
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	17,082.15	17,652.78	4,987,082.15	4,916,000.00	(71,082.15)
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	52,808.63	61,106.86	17,265,753.09	17,017,225.60	(248,527.49)
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	(50,177.91)	121,791.67	30,042,522.09	29,622,600.00	(419,922.09)
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	(31,994.03)	50,746.53	12,529,380.97	12,342,750.00	(186,630.97)
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	41,243.19	85,000.00	9,871,843.19	9,816,000.00	(55,843.19)
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	2,147.49	392,666.66	39,989,747.49	39,977,600.00	(12,147.49)
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	(164.86)	4,710.42	500,820.14	499,720.00	(1,100.14)
JOHNSON & JOHNSON / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
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	(5,202.32)	23,600.00	4,824,701.68	4,802,928.00	(21,773.68)
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	13,083.57	46,972.22	4,715,013.57	4,650,487.50	(64,526.07)
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	27,926.08	101,361.11	10,175,323.58	10,035,262.50	(140,061.08)
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	1,738.75	46,312.50	4,996,388.75	4,907,000.00	(89,388.75)
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	16,057.60	56,000.00	5,957,257.60	5,873,340.00	(83,917.60)
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	18,043.84	46,666.67	4,936,803.39	4,894,450.00	(42,353.39)
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	30,154.91	42,500.00	9,858,254.91	9,796,000.00	(62,254.91)
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	74,137.55	106,250.00	24,623,887.55	24,490,000.00	(133,887.55)
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	15,173.29	21,250.00	4,923,023.29	4,898,000.00	(25,023.29)
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	45,263.22	63,750.00	14,768,963.22	14,694,000.00	(74,963.22)
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	6,110.53	8,606.25	1,993,810.03	1,983,690.00	(10,120.03)
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	18,100.81	42,500.00	9,899,600.81	9,796,000.00	(103,600.81)
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	18,070.26	42,500.00	9,899,770.26	9,796,000.00	(103,770.26)
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	4,272.52	8,500.00	1,975,652.52	1,959,200.00	(16,452.52)
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	85,821.19	41,250.00	14,675,271.19	14,507,700.00	(167,571.19)
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	77,769.85	41,250.00	14,661,519.85	14,507,700.00	(153,819.85)
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	39,710.37	35,200.00	12,479,262.37	12,379,904.00	(99,358.37)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
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	(15,254.74)	7,555.56	4,129,665.26	4,109,920.00	(19,745.26)
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	963.97	45,520.83	4,992,413.97	4,960,250.00	(32,163.97)
Subtotal for MEDIUM-TERM NOTE:							615,928,000.00	1.9291	2.0064	614,741,006.68	(1,254,053.58)	3,483,311.80	613,486,953.10	610,082,551.74	(3,404,401.36)
Subtotal for MEDIUM-TERM NOTES:							615,928,000.00	1.9291	2.0064	614,741,006.68	(1,254,053.58)	3,483,311.80	613,486,953.10	610,082,551.74	(3,404,401.36)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2018A															
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	652,352.36	118,448,000.00	118,511,961.92	63,961.92
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	667,164.00	118,449,000.00	118,576,924.92	127,924.92
Subtotal for ORANGE COUNTY POB 2018A:							236,897,000.00	2.2280	2.2280	236,897,000.00	0.00	1,319,516.36	236,897,000.00	237,088,886.84	191,886.84
Subtotal for MUNICIPAL DEBT:							236,897,000.00	2.2280	2.2280	236,897,000.00	0.00	1,319,516.36	236,897,000.00	237,088,886.84	191,886.84
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	(72,046.23)	288,722.83	20,082,641.27	20,067,187.60	(15,453.67)
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	196,842.05	16,346.15	34,543,326.43	34,441,503.95	(101,822.48)
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	48,669.94	11,629.12	24,523,619.16	24,502,669.95	(20,949.21)
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	(178,045.96)	278,192.93	50,413,750.92	49,791,992.00	(621,758.92)
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	(71,003.55)	127,968.75	23,166,183.95	22,904,316.32	(261,867.63)
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	(101,545.68)	194,735.05	35,240,251.20	34,854,394.40	(385,856.80)
US TREASURY N/B / Mizuho Securities USA Inc															
972329	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2167	29,291,132.81	(86,273.19)	161,351.90	29,204,859.62	28,879,355.36	(325,504.26)
US TREASURY N/B / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
977204	1/25/18	9/15/20	9128282V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1626	24,498,046.88	145,795.51	44,630.52	24,643,842.39	24,331,543.00	(312,299.39)
US TREASURY N/B / BARCLAYS CAPITAL															
977205	1/31/18	9/15/20	9128282V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2488	6,062,921.88	39,206.06	11,068.37	6,102,127.94	6,034,222.66	(67,905.28)
Subtotal for TREASURY BOND:							248,100,000.00	2.1158	2.2746	247,999,003.93	(78,401.05)	1,134,645.62	247,920,602.88	245,807,185.25	(2,113,417.63)
TREASURY BOND - ME															
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	(1,196,373.19)	914,673.91	22,060,033.06	22,066,601.48	6,568.42
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	(107,886.86)	83,152.17	2,005,472.52	2,006,054.68	582.16
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	(309,968.53)	262,978.14	50,012,296.97	49,961,914.00	(50,382.97)
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	(311,847.25)	262,978.14	50,012,371.50	49,961,914.00	(50,457.50)
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	(86,265.21)	73,633.88	14,003,422.29	13,989,335.92	(14,086.37)
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	(35,955.53)	106,630.43	32,002,794.47	31,926,874.88	(75,919.59)
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	(141,616.25)	89,302.99	26,811,227.50	26,738,757.71	(72,469.79)
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	(508,257.34)	117,748.62	50,083,539.54	49,837,890.50	(245,649.04)
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	(469,676.75)	117,748.62	50,077,198.25	49,837,890.50	(239,307.75)
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	(202,278.95)	16,142.86	11,332,107.77	11,262,259.81	(69,847.96)
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	4,601.99	54,945.05	49,998,742.62	49,754,883.00	(243,859.62)
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	16,387.96	21,978.02	19,994,512.96	19,901,953.20	(92,559.76)
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	14,882.61	16,483.52	14,994,960.74	14,926,464.90	(68,495.84)
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	30,683.70	27,472.53	24,988,691.51	24,877,441.50	(111,250.01)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	95,542.28	35,604.40	26,947,886.03	26,897,695.38	(50,190.65)
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	(503,571.34)	1,369.13	30,599,280.22	30,374,306.76	(224,973.47)
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	(131,312.06)	329.71	7,370,916.85	7,314,730.59	(56,186.26)
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	21,340.29	863.26	24,991,066.85	24,851,562.50	(139,504.35)
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	138,312.09	863.26	24,909,796.47	24,851,562.50	(58,233.97)
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	151,233.91	236,680.33	49,950,062.04	49,602,539.00	(347,523.04)
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	69,677.81	210,382.51	39,963,427.81	39,707,812.40	(255,615.41)
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	168,216.63	118,340.16	24,855,716.63	24,801,269.50	(54,447.13)
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	178,077.53	134,782.61	39,921,827.53	39,592,187.60	(329,639.93)
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	(100,358.43)	164,266.30	30,048,469.70	29,815,429.80	(233,039.90)
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	82,424.55	210,597.83	49,959,377.68	49,568,359.50	(391,018.18)
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	(238,375.58)	205,332.88	50,101,468.17	49,636,719.00	(464,749.17)
US TREASURY N/B / BARCLAYS CAPITAL															
926800	11/1/17	7/31/19	9128282K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	95,126.69	173,743.21	49,929,111.07	49,546,875.00	(382,236.07)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
960139	5/31/18	8/31/19	912828D80	AA+	Aaa	AAA	13,000,000.00	1.6250	2.3384	12,886,250.00	38,331.51	36,180.94	12,924,581.51	12,890,058.61	(34,522.90)
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	(226,746.81)	76,923.08	50,175,596.94	49,582,031.50	(593,565.44)
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	95,796.13	43,956.04	49,291,108.63	49,246,094.00	(45,014.63)
US TREASURY N/B / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
975405	9/4/18	12/31/19	9128283N8	AA+	Aaa	AAA	5,000,000.00	1.8750	2.5672	4,955,273.44	5,370.89	14,775.81	4,960,644.33	4,950,195.30	(10,449.03)
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	14,320.42	189.92	4,978,578.23	4,894,531.25	(84,046.98)
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	116,169.92	191,644.02	34,759,333.98	34,312,304.60	(447,029.38)
US TREASURY N/B / DEUTSCHE															
939794	1/25/18	6/30/20	912828VJ6	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	20,962.51	63,179.35	9,954,556.26	9,842,382.80	(112,173.46)
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	23,114.11	101,086.96	19,947,332.86	19,708,203.20	(239,129.66)
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	85,277.38	237,554.35	46,800,707.07	46,314,277.52	(486,429.55)
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	256,250.00	94,198.90	39,303,125.00	38,944,531.20	(358,593.80)
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	159,783.65	30,219.78	24,595,330.53	24,313,476.50	(281,854.03)
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	276,663.46	54,395.60	44,299,319.71	43,764,257.70	(535,062.01)
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	62,843.36	56,263.74	31,839,093.36	31,485,000.00	(354,093.36)
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	162,093.84	949.59	24,571,273.53	24,276,367.25	(294,906.28)
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	(64,071.70)	280,307.79	25,174,209.55	24,875,000.00	(299,209.55)
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	39,128.86	168,306.01	19,892,253.86	19,646,875.00	(245,378.86)
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	28,334.46	126,229.51	14,921,693.84	14,735,156.25	(186,537.59)
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	23,553.24	34,187.16	4,903,240.74	4,874,023.45	(29,217.29)
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	91,669.10	147,418.48	24,740,106.60	24,413,086.00	(327,020.60)
US TREASURY N/B / MORGAN STANLEY															
980701	10/5/18	7/31/21	912828S76	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	6,548.28	4,127.04	4,756,743.59	4,764,257.80	7,514.21

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	73,329.85	358,016.30	49,698,329.85	48,785,156.50	(913,173.35)
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	184,352.67	2,589.78	49,162,868.30	48,226,562.50	(936,305.80)
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	64,619.39	126,229.51	15,693,994.39	15,419,375.04	(274,619.35)
Subtotal for TREASURY BOND - ME:							1,480,945,000.00	1.6040	1.6678	1,477,009,342.12	(1,739,540.71)	5,907,954.13	1,475,269,801.41	1,463,874,489.58	(11,395,311.83)
Subtotal for U. S. TREASURIES:							1,729,045,000.00	1.6774	1.7549	1,725,008,346.05	(1,817,941.76)	7,042,599.75	1,723,190,404.29	1,709,681,674.83	(13,508,729.46)
Total Extended Fund :							6,660,124,923.15	1.8361	1.9299	6,654,760,129.46	(1,943,877.36)	26,669,010.95	6,652,820,864.59	6,608,660,258.35	(44,160,606.24)
Net Asset Value (NAV):														0.993362	
Total Investments:							8,731,761,775.54	1.4870	1.9836	8,720,540,938.21	(1,188,445.86)	30,296,779.90	8,721,324,666.63	8,676,952,683.02	(44,371,983.61)

Report Parameters

Deals [Settlement Date] <= 31-Oct-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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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
100-GF-Tax Ex-Non AMT															
FUNDS															
GS FIN TAX FREE-GF 100															
	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:							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Total 100-GF-Tax Ex-Non AMT :							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Net Asset Value (NAV):														0.000000	
283-John Wayne Airport															
FUNDS															
MORGAN STANLEY GOVT 8302-JWA MMF															
	11/1/18		AAAm	Aaa-mf	NR		508.22		2.0570	508.22	0.00	0.00	508.22	508.22	0.00
GOLDMAN SACHS - JWA MMF															
	11/1/18		AAAm	Aaa-mf	NR		31,531.38		2.1000	31,531.38	0.00	0.00	31,531.38	31,531.38	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	11/1/18		AAAm	Aaa-mf	AAAmmf		3,633,445.88		2.0630	3,633,445.88	0.00	0.00	3,633,445.88	3,633,445.88	0.00
Subtotal for FUNDS:							3,665,485.48		2.0633	3,665,485.48	0.00	0.00	3,665,485.48	3,665,485.48	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
980052	10/3/18	11/2/18	313385M86	A-1+	P-1	NR	4,000,000.00		2.1700	3,992,766.67	0.00	6,992.22	3,999,758.89	3,999,756.00	(2.89)
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	5,648.61	1,999,538.89	1,999,516.00	(22.89)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
980275	10/4/18	11/21/18	313385Q33	A-1+	P-1	NR	2,425,000.00		2.1850	2,417,935.17	0.00	4,121.15	2,422,056.32	2,422,063.33	7.01
FHLB DISC CORP / Mizuho Securities USA Inc															
984589	10/31/18	12/21/18	313385T97	A-1+	P-1	NR	3,000,000.00		2.2050	2,990,628.75	0.00	183.75	2,990,812.50	2,990,709.00	(103.50)
FHLB DISC CORP / JP MORGAN CHASE & CO															
981781	10/15/18	12/24/18	313385U46	A-1+	P-1	NR	2,250,000.00		2.2050	2,240,353.13	0.00	2,342.81	2,242,695.94	2,242,620.00	(75.94)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
984251	10/30/18	1/23/19	313384AY5	A-1+	P-1	NR	1,000,000.00		2.3200	994,522.22	0.00	128.89	994,651.11	994,697.00	45.89
FHLB DISC CORP / FTN FINANCIAL															
982513	10/18/18	4/12/19	313384EF2	A-1+	P-1	NR	2,000,000.00		2.4000	1,976,533.33	0.00	1,866.67	1,978,400.00	1,978,040.00	(360.00)
Subtotal for DISCOUNT NOTES:							16,675,000.00	0.0000	2.2084	16,606,629.55	0.00	21,284.10	16,627,913.65	16,627,401.33	(512.32)
GOVT AGENCY-FIX-30/360															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
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	1,002.78	3,204.86	999,632.78	999,540.00	(92.78)
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	14,090.24	11,152.78	2,497,740.24	2,493,775.00	(3,965.24)
FANNIE MAE / FTN FINANCIAL															
982779	10/19/18	2/19/19	3135G0Z44	AA+	Aaa	AAA	500,000.00	1.8750	2.3350	499,130.50	86.95	312.50	499,217.45	499,155.00	(62.45)
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	8,266.85	4,326.39	1,976,166.85	1,973,620.00	(2,546.85)
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	4,524.85	1,069.44	1,085,439.85	1,083,687.00	(1,752.85)
FREDDIE MAC / UBS FINANCIAL SERVICES															
983822	10/26/18	10/2/19	3137EADM8	AA+	Aaa	AAA	1,945,000.00	1.2500	2.7491	1,918,302.93	397.28	337.67	1,918,700.21	1,918,820.30	120.09
Subtotal for GOVT AGENCY-FIX-30/360:							9,045,000.00	1.1712	2.3760	8,948,528.43	28,368.95	20,403.64	8,976,897.38	8,968,597.30	(8,300.08)
Subtotal for GOVERNMENT AGENCY:							25,720,000.00	0.4119	2.2673	25,555,157.98	28,368.95	41,687.74	25,604,811.03	25,595,998.63	(8,812.40)
U. S. TREASURIES															
TREASURY BILL															
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	5,375.15	1,444,054.76	1,449,327.97	5,273.21
Subtotal for TREASURY BILL:							1,450,000.00	0.0000	2.0220	1,444,054.76	0.00	5,375.15	1,444,054.76	1,449,327.97	5,273.21
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
962725	6/15/18	12/15/18	912828N22	AA+	Aaa	AAA	1,930,000.00	1.2500	2.1105	1,921,782.42	6,241.77	9,162.23	1,928,024.19	1,927,964.45	(59.74)
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	(22,851.56)	26,335.60	1,426,914.07	1,426,414.07	(500.00)
Subtotal for TREASURY BOND:							3,330,000.00	4.4557	2.1193	3,371,548.05	(16,609.79)	35,497.83	3,354,938.26	3,354,378.51	(559.75)
TREASURY BOND - ME															
US TREASURY N/B / JEFFERIES & COMPANY															
939039	1/22/18	11/15/18	912828M64	AA+	Aaa	AAA	2,100,000.00	1.2500	1.8138	2,090,484.38	9,067.07	12,126.36	2,099,551.45	2,099,302.74	(248.71)
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	(103,220.49)	80,865.49	1,950,274.04	1,950,888.18	614.14
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	3,283.24	7,092.39	2,996,603.55	2,996,132.82	(470.73)

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
U. S. TREASURIES															
TREASURY BOND - ME															
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	2,972.00	6,277.17	1,996,487.63	1,995,664.06	(823.57)
US TREASURY N/B / BNY Mellon Capital Market															
971399	8/8/18	2/28/19	912828W30	AA+	Aaa	AAA	1,600,000.00	1.1250	2.2488	1,590,000.00	4,166.67	3,082.87	1,594,166.67	1,593,562.50	(604.17)
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	16,842.25	3,846.15	3,485,807.09	3,482,841.81	(2,965.28)
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	4,126.02	3,442.62	3,175,126.02	3,174,562.50	(563.52)
Subtotal for TREASURY BOND - ME:							17,345,000.00	2.1565	2.1796	17,360,779.69	(62,763.24)	116,733.05	17,298,016.45	17,292,954.60	(5,061.85)
Subtotal for U. S. TREASURIES:							22,125,000.00	2.3612	2.1602	22,176,382.50	(79,373.03)	157,606.03	22,097,009.47	22,096,661.08	(348.39)
Total 283-John Wayne Airport :							51,510,485.48	1.2199	2.2068	51,397,025.96	(51,004.08)	199,293.77	51,367,305.98	51,358,145.19	(9,160.79)
Net Asset Value (NAV):														0.999822	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	11/1/18				NR		3,858.14		2.0385	3,858.14	0.00	0.00	3,858.14	3,858.14	0.00
Subtotal for FUNDS:							3,858.14		2.0385	3,858.14	0.00	0.00	3,858.14	3,858.14	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	57.07	3,442.27	383,282.22	378,139.30	(5,142.92)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	57.95	261.25	169,999.29	169,830.00	(169.29)
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	190.24	16,451.39	1,997,770.24	1,907,400.00	(90,370.24)
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	(37,062.72)	43,229.17	1,965,615.78	1,873,320.00	(92,295.78)
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	235.92	19,535.56	1,996,815.92	1,882,060.00	(114,755.92)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(33,498.96)	12,937.50	2,054,663.04	1,989,285.00	(65,378.04)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(32,336.45)	36,805.56	2,664,783.55	2,592,970.00	(71,813.55)
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	366.13	2,203.63	246,744.58	235,046.25	(11,698.33)
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	152.90	2,204.02	143,476.43	138,525.45	(4,950.98)
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	(0.96)	1,768.06	500,022.78	477,295.00	(22,727.78)
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	(1,333.00)	4,022.15	296,209.42	284,776.40	(11,433.02)
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	1,521.17	14,430.00	1,964,981.17	1,873,180.00	(91,801.17)
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	(5,256.36)	38,882.78	2,142,363.64	2,089,300.00	(53,063.64)
Subtotal for GOVT AGENCY-FIX-30/360:							14,730,000.00	4.3427	3.1515	16,633,635.13	(106,907.07)	196,173.34	16,526,728.06	15,891,127.40	(635,600.66)
Subtotal for GOVERNMENT AGENCY:							14,730,000.00	4.3427	3.1515	16,633,635.13	(106,907.07)	196,173.34	16,526,728.06	15,891,127.40	(635,600.66)
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	(11,754.12)	14,307.07	1,819,945.10	1,749,843.75	(70,101.35)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(11,754.12)	14,307.07	1,819,945.10	1,749,843.75	(70,101.35)
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	7,419.17	9,538.04	1,915,544.17	1,874,531.26	(41,012.91)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	7,419.17	9,538.04	1,915,544.17	1,874,531.26	(41,012.91)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(4,334.95)	23,845.11	3,735,489.27	3,624,375.01	(111,114.26)
Total 650-CCCD SERIES 2017E :							18,233,858.14	4.1251	3.0960	20,377,317.49	(111,242.02)	220,018.45	20,266,075.47	19,519,360.55	(746,714.92)
Net Asset Value (NAV):														0.963154	

650-Fountain Valley SD40

GOVERNMENT AGENCY
GOVT AGENCY-FIX-30/360

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / MORGAN STANLEY															
794633	7/30/15	2/19/19	3135G0Z44	AA+	Aaa	AAA	3,500,000.00	1.8750	1.3317	3,565,765.00	(60,211.74)	13,125.00	3,505,553.26	3,494,085.00	(11,468.26)
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	(17,629.23)	21,644.10	3,503,357.23	3,479,595.00	(23,762.23)
FANNIE MAE / MORGAN STANLEY															
794635	7/30/15	1/21/20	3135G0A78	AA+	Aaa	AAA	3,320,000.00	1.6250	1.6180	3,320,996.00	(723.97)	14,986.11	3,320,272.03	3,273,918.40	(46,353.63)
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	(5,305.22)	16,368.33	3,502,845.16	3,443,965.00	(58,880.16)
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	9,698.11	21,267.36	3,489,818.11	3,359,422.50	(130,395.61)
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	3,442.77	22,555.56	3,493,758.27	3,396,435.00	(97,323.27)
FED HM LN BK BD / FTN FINANCIAL															
963950	6/25/18	6/9/23	313383QRS	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(4,525.29)	39,016.25	3,489,547.11	3,461,521.70	(28,025.41)
Subtotal for GOVT AGENCY-FIX-30/360:							24,250,000.00	1.9205	1.7793	24,380,405.74	(75,254.57)	148,962.71	24,305,151.17	23,908,942.60	(396,208.57)
Subtotal for GOVERNMENT AGENCY:							24,250,000.00	1.9205	1.7793	24,380,405.74	(75,254.57)	148,962.71	24,305,151.17	23,908,942.60	(396,208.57)
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	11,172.40	12,162.02	3,490,852.87	3,385,429.71	(105,423.17)
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	4,002.61	20,638.59	3,488,416.67	3,354,804.71	(133,611.97)
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	8,980.62	193.37	3,455,250.15	3,373,945.33	(81,304.82)
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.7083	1.8936	10,410,364.06	24,155.63	32,993.98	10,434,519.69	10,114,179.74	(320,339.95)
Subtotal for U. S. TREASURIES:							10,500,000.00	1.7083	1.8936	10,410,364.06	24,155.63	32,993.98	10,434,519.69	10,114,179.74	(320,339.95)
Total 650-Fountain Valley SD40 :							34,750,000.00	1.8564	1.8138	34,790,769.80	(51,098.94)	181,956.69	34,739,670.86	34,023,122.34	(716,548.52)
Net Asset Value (NAV):														0.979374	
Total Investments:							104,494,343.62	1.9385	2.2313	106,565,113.25	(213,345.04)	601,268.91	106,373,052.31	104,900,628.08	(1,472,424.23)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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

Report Parameters

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

Deals [Entity Name] include list 283-John Wayne Airport, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40

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

Bank Accounts [Ac...

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
October 31, 2018

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
CERTIFICATES OF PARTICIPATION													
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH RESERVES	60934N674	Aaa-mf	AAAm	N/R	1.81%	\$ 102,084.12	\$ 102,084.12	\$ 151.60
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	11/15/96	11/15/18	U.S. TREASURY STRIPPED	912803AP8	N/R	N/R	N/R	0.00%	10,458.00	69,944.70	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	06/01/95	11/15/18	U.S. TREASURY STRIPPED	912833KT6	N/R	N/R	N/R	0.00%	43,923.12	293,767.74	-
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	2,254,802.42	92,771.25
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.74%	8,597.96	8,597.96	12.85
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.99%	2,326,347.70	2,326,347.70	4,011.81
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	1.99%	6,686,149.79	6,686,149.79	11,530.36
2016-1 VILLAGE OF ESENCIA	US. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	2.06%	43,450,528.67	43,450,528.67	78,465.45
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.59%	85,691,016.17	85,691,016.17	117,214.98
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.59%	21,305.31	21,305.31	29.13
ASSESSMENT DISTRICTS													
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmf	1.62%	449,951.73	449,951.73	620.38
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.59%	1,535,643.27	1,535,643.27	2,100.49
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT * 9AMMF05B2		A1	AA-	AA-	0.30%	3,762,256.48	3,762,256.48	958.60
2016 CUF LEASE REVENUE BONDS	ZIONS BANCORPORATION	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmf	2.06%	3,292,603.04	3,292,603.04	5,617.67
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.71%	2,357.82	2,357.82	3.25
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FANNIE MAE	31364KQH6	Aaa	AA+	AAA	0.00%	14,850,766.38	31,796,843.30	-
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.99%	16.53	16.53	13,380.11
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.74%	<u>145,020.49</u>	<u>145,020.49</u>	<u>14.17</u>
TOTAL OF INVESTMENTS WITH TRUSTEES											<u>\$ 164,937,263.68</u>	<u>\$ 181,889,237.24</u>	<u>\$ 326,882.10</u>

* 9AMMF05B2 is an US Bank internal identifier.

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

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.71%	\$ 2,357.82	\$ 2,357.82	\$ 3.25
FEDERATED US TREASURY CASH RESERVES			60934N674	1.81%	102,084.12	102,084.12	151.60
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.59%	87,247,964.75	87,247,964.75	119,344.60
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.74%	153,618.45	153,618.45	27.02
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.99%	9,012,514.02	9,012,514.02	28,922.28
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.62%	449,951.73	449,951.73	620.38
US BANK MONEY MARKET DEPOSIT ACCOUNT			*9AMMF05B2	0.30%	3,762,256.48	3,762,256.48	958.60
FED GOVT OBLI FD-IS			60934N104	2.06%	3,292,603.04	3,292,603.04	5,617.67
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	2.06%	43,450,528.67	43,450,528.67	78,465.45
SUB-TOTAL MONEY MARKET FUNDS					<u>147,473,879.08</u>	<u>147,473,879.08</u>	<u>234,110.85</u>
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,254,802.42	92,771.25
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	69,944.70	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	293,767.74	-
SUB-TOTAL US TREASURIES					<u>2,612,618.22</u>	<u>2,618,514.86</u>	<u>92,771.25</u>
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	14,850,766.38	31,796,843.30	-
SUB-TOTAL US GOVERNMENT SECURITIES					<u>14,850,766.38</u>	<u>31,796,843.30</u>	<u>-</u>
TOTAL OF INVESTMENTS WITH TRUSTEES					<u>\$ 164,937,263.68</u>	<u>\$ 181,889,237.24</u>	<u>\$ 326,882.10</u>

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
Date: 11/5/2018

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: 2.00% 31846V567		\$ 535.73	\$ 535.73	\$ 604,378.48	\$ 604,378.48	\$ 961,011.81	\$ 961,011.81
U.S. Treasury Note - Rate: 1.50% - Yield: 2.360% Dated: 10/1/2018 Par Value: \$4,534,000.00 Discount: \$19,166.35 Accrued Interest: \$5,636.10 CUSIP: 912828SN1	3/31/2019	4,516,272.06	4,514,833.65				
		\$ 4,516,807.79	\$ 4,515,369.38	\$ 604,378.48	\$ 604,378.48	\$ 961,011.81	\$ 961,011.81
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 2.00% 31846V567		\$ 909.18	\$ 909.18	\$ 2,285,617.92	\$ 2,285,617.92	\$ 1,542,151.42	\$ 1,542,151.42
U.S. Treasury Note - Rate: 1.50% - Yield: 2.360% Dated: 10/1/2018 Par Value: \$6,681,000.00 Discount: \$28,242.26 Accrued Interest: \$8,305.20 CUSIP: 912828SN1	3/31/2019	6,654,877.29	6,652,757.74				
		\$ 6,655,786.47	\$ 6,653,666.92	\$ 2,285,617.92	\$ 2,285,617.92	\$ 1,542,151.42	\$ 1,542,151.42
<u>WELLS FARGO BANK</u>							
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	\$ 2,442,491.87	\$ 2,442,491.87				

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

Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended October 31, 2018

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	\$ 118,448,000	Extended Fund*	\$ 118,448,000	\$ 118,511,962
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	118,576,925
					<u>\$ 236,897,000</u>		<u>\$ 236,897,000</u>	<u>\$ 237,088,887</u>

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 47.77%

Orange County Educational Investment Pool – 52.23%

**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

<u>Temporary Transfer-from OCEIP</u>	<u>Transfer Date</u>	<u>Maturity</u>	<u>Int Rate*</u>	<u>Original Amount</u>		<u>Principal Paydown</u>	<u>Principal Outstanding</u>
Anaheim Union High	4/30/2012	10/31/2012	0.56%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	\$ -
Anaheim Union High	10/10/2012	1/31/2013	0.44%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.38%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.76%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.78%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim City	4/29/2013	8/31/2013	0.38%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.34%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.47%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.46%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.76%	10,000,000	Educational Money Market Fund	10,000,000	-
Brea Olinda	4/30/2012	10/31/2012	0.56%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.36%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.34%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.46%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.80%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.78%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.34%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	9/28/2018	1/31/2019	1.96%	40,000,000	Educational Money Market Fund	-	40,000,000.00
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	\$ 40,000,000.00

* 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

Run Date: 13-Nov-2018 02:39 pm

Print Date: 11/13/2018

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

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User: SNong

Transaction Date From 01-Oct-2018 To 31-Oct-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												
976353	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.9050 / 1.9071					
				10/1/2018	10/1/2018	MAT		(7,500,000.00)	(7,491,665.63)	0.00	(8,334.37)	7,500,000.00
979040	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.9300 / 1.9305					
				10/1/2018	10/1/2018	MAT		(10,200,000.00)	(10,197,265.83)	0.00	(2,734.17)	10,200,000.00
979736	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1000 / 2.1004					
				10/4/2018	10/1/2018	PURC		25,000,000.00	24,995,625.00	0.00	0.00	(24,995,625.00)
979737	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1000 / 2.1005					
				10/5/2018	10/1/2018	PURC		15,000,000.00	14,996,500.01	0.00	0.00	(14,996,500.00)
980003	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1500 / 2.1535					
				10/29/2018	10/2/2018	PURC		10,000,000.00	9,983,875.00	0.00	0.00	(9,983,875.00)
980004	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1800 / 2.1901					
				12/17/2018	10/2/2018	PURC		25,000,000.00	24,884,944.45	0.00	0.00	(24,884,944.44)
976555	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.9700 / 1.9724					
				10/3/2018	10/3/2018	MAT		(12,000,000.00)	(11,985,553.33)	0.00	(14,446.67)	12,000,000.00
980054	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1700 / 2.1737					
				10/31/2018	10/3/2018	PURC		18,000,000.00	17,969,620.00	0.00	0.00	(17,969,620.00)
980055	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1700 / 2.1737					
				10/31/2018	10/3/2018	PURC		1,000,000.00	998,312.22	0.00	0.00	(998,312.22)
980058	FED FARM CR BK	/FTN FINANCIAL	AGDN				2.2200 / 2.2342					
				1/14/2019	10/3/2018	PURC		5,000,000.00	4,968,241.67	0.00	0.00	(4,968,241.67)
980059	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1700 / 2.1746					
				11/7/2018	10/3/2018	PURC		2,300,000.00	2,295,147.64	0.00	0.00	(2,295,147.64)
979736	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1000 / 2.1004					
				10/4/2018	10/4/2018	MAT		(25,000,000.00)	(24,995,625.00)	0.00	(4,375.00)	25,000,000.00
980261	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1598					
				12/19/2018	10/4/2018	PURC		20,000,000.00	19,909,222.22	0.00	0.00	(19,909,222.22)

Deals [Transaction Type] = SE

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Oct-2018 To 31-Oct-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												
980268	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1650 / 2.1683					
				10/29/2018	10/4/2018	PURC		22,000,000.00	21,966,923.62	0.00	0.00	(21,966,923.61)
980269	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				2.1500 / 2.1595					
				12/17/2018	10/4/2018	PURC		20,000,000.00	19,911,611.10	0.00	0.00	(19,911,611.11)
980270	FNMA DISCOUNT	/BNY Mellon Capital Market	AGDN				2.1500 / 2.1595					
				12/17/2018	10/4/2018	PURC		20,000,000.00	19,911,611.10	0.00	0.00	(19,911,611.11)
952742	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9000 / 1.9174					
				10/5/2018	10/5/2018	MAT		(10,000,000.00)	(9,909,222.22)	0.00	(90,777.78)	10,000,000.00
978765	FHLB DISC CORP	/DEUTSCHE	AGDN				1.9900 / 1.9911					
				10/5/2018	10/5/2018	MAT		(4,500,000.00)	(4,497,512.50)	0.00	(2,487.50)	4,500,000.00
979737	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1000 / 2.1005					
				10/5/2018	10/5/2018	MAT		(15,000,000.00)	(14,996,500.00)	0.00	(3,500.00)	15,000,000.00
980696	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2250 / 2.2381					
				1/8/2019	10/5/2018	PURC		5,000,000.00	4,970,642.36	0.00	0.00	(4,970,642.36)
980697	FNMA DISCOUNT	/UBS	AGDN				2.1500 / 2.1594					
				12/17/2018	10/5/2018	PURC		25,000,000.00	24,891,006.95	0.00	0.00	(24,891,006.94)
980699	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1750 / 2.1787					
				11/2/2018	10/5/2018	PURC		20,000,000.00	19,966,166.66	0.00	0.00	(19,966,166.67)
968908	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				1.9200 / 1.9278					
				10/9/2018	10/9/2018	MAT		(10,000,000.00)	(9,959,466.67)	0.00	(40,533.33)	10,000,000.00
969133	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				1.9200 / 1.9277					
				10/9/2018	10/9/2018	MAT		(10,000,000.00)	(9,960,000.00)	0.00	(40,000.00)	10,000,000.00
976352	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.9800 / 1.9832					
				10/9/2018	10/9/2018	MAT		(1,000,000.00)	(998,405.00)	0.00	(1,595.00)	1,000,000.00
978766	FHLB DISC CORP	/DEUTSCHE	AGDN				2.0100 / 2.0116					
				10/9/2018	10/9/2018	MAT		(2,300,000.00)	(2,298,202.17)	0.00	(1,797.83)	2,300,000.00
979042	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1000 / 2.1016					
				10/9/2018	10/9/2018	MAT		(20,000,000.00)	(19,984,833.33)	0.00	(15,166.67)	20,000,000.00

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Oct-2018 To 31-Oct-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												
980860	FHLB DISC CORP	/UBS	AGDN				2.1600 / 2.1635					
				11/5/2018	10/9/2018	PURC		11,000,000.00	10,982,180.00	0.00	0.00	(10,982,180.00)
980861	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1850 / 2.1901					
				11/16/2018	10/9/2018	PURC		10,200,000.00	10,176,474.83	0.00	0.00	(10,176,474.83)
976745	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.9900 / 1.9931					
				10/10/2018	10/10/2018	MAT		(5,000,000.00)	(4,992,261.11)	0.00	(7,738.89)	5,000,000.00
981096	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1700 / 2.1725					
				10/29/2018	10/10/2018	PURC		1,500,000.00	1,498,282.08	0.00	0.00	(1,498,282.08)
981097	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1880 / 2.1917					
				11/7/2018	10/10/2018	PURC		10,000,000.00	9,982,982.22	0.00	0.00	(9,982,982.22)
981098	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1880 / 2.1917					
				11/7/2018	10/10/2018	PURC		10,000,000.00	9,982,982.22	0.00	0.00	(9,982,982.22)
981099	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2300 / 2.2429					
				1/11/2019	10/10/2018	PURC		10,000,000.00	9,942,391.67	0.00	0.00	(9,942,391.67)
981134	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1800 / 2.1891					
				12/19/2018	10/11/2018	PURC		20,000,000.00	19,916,433.32	0.00	0.00	(19,916,433.33)
981135	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1100 / 2.1101					
				10/12/2018	10/11/2018	PURC		15,700,000.00	15,699,079.81	0.00	0.00	(15,699,079.81)
981136	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1800 / 2.1885					
				12/14/2018	10/11/2018	PURC		5,000,000.00	4,980,622.22	0.00	0.00	(4,980,622.22)
981137	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1700 / 2.1735					
				11/7/2018	10/11/2018	PURC		3,413,000.00	3,407,445.34	0.00	0.00	(3,407,445.34)
981138	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1800 / 2.1829					
				11/2/2018	10/11/2018	PURC		1,100,000.00	1,098,534.56	0.00	0.00	(1,098,534.56)
981139	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.1700 / 2.1724					
				10/29/2018	10/11/2018	PURC		3,500,000.00	3,496,202.50	0.00	0.00	(3,496,202.50)

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Oct-2018 To 31-Oct-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												
977152	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.0080 / 2.0111					
				10/12/2018	10/12/2018	MAT		(10,000,000.00)	(9,984,382.22)	0.00	(15,617.78)	10,000,000.00
981135	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1100 / 2.1101					
				10/12/2018	10/12/2018	MAT		(15,700,000.00)	(15,699,079.81)	0.00	(920.19)	15,700,000.00
981581	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2500 / 2.2634					
				1/15/2019	10/12/2018	PURC		5,000,000.00	4,970,312.50	0.00	0.00	(4,970,312.50)
981583	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				2.1850 / 2.1941					
				12/19/2018	10/12/2018	PURC		25,000,000.00	24,896,819.45	0.00	0.00	(24,896,819.44)
981588	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1200 / 2.1204					
				10/15/2018	10/12/2018	PURC		40,832,000.00	40,824,786.33	0.00	0.00	(40,824,786.35)
981588	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1200 / 2.1204					
				10/15/2018	10/15/2018	MAT		(40,832,000.00)	(40,824,786.35)	0.00	(7,213.65)	40,832,000.00
981778	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2750 / 2.2903					
				1/29/2019	10/15/2018	PURC		10,000,000.00	9,933,013.89	0.00	0.00	(9,933,013.89)
981779	FNMA DISCOUNT	/MORGAN STANLEY	AGDN				2.1650 / 2.1735					
				12/19/2018	10/15/2018	PURC		25,000,000.00	24,902,274.30	0.00	0.00	(24,902,274.31)
981780	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1700 / 2.1729					
				11/6/2018	10/15/2018	PURC		50,000,000.00	49,933,694.45	0.00	0.00	(49,933,694.44)
981782	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1000 / 2.1001					
				10/16/2018	10/15/2018	PURC		18,950,000.00	18,948,894.57	0.00	0.00	(18,948,894.58)
975687	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.0000 / 2.0046					
				10/16/2018	10/16/2018	MAT		(1,800,000.00)	(1,795,900.00)	0.00	(4,100.00)	1,800,000.00
981782	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1000 / 2.1001					
				10/16/2018	10/16/2018	MAT		(18,950,000.00)	(18,948,894.58)	0.00	(1,105.42)	18,950,000.00

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Fund: County Money Mkt Fnd												
974487	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.0150 / 2.0207					
				10/17/2018	10/17/2018	MAT		(16,000,000.00)	(15,955,222.22)	0.00	(44,777.78)	16,000,000.00
975688	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.0000 / 2.0047					
				10/17/2018	10/17/2018	MAT		(1,100,000.00)	(1,097,433.33)	0.00	(2,566.67)	1,100,000.00
977924	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.0790 / 2.0824					
				10/17/2018	10/17/2018	MAT		(5,000,000.00)	(4,991,915.00)	0.00	(8,085.00)	5,000,000.00
982214	FHLB DISC CORP	/RBC	AGDN				2.1900 / 2.1982					
				12/17/2018	10/17/2018	PURC		15,000,000.00	14,944,337.51	0.00	0.00	(14,944,337.50)
982215	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1700 / 2.1725					
				11/5/2018	10/17/2018	PURC		50,000,000.00	49,942,736.10	0.00	0.00	(49,942,736.11)
975905	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				2.0000 / 2.0047					
				10/18/2018	10/18/2018	MAT		(20,000,000.00)	(19,953,333.33)	0.00	(46,666.67)	20,000,000.00
982514	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.1350 / 2.1377					
				11/8/2018	10/18/2018	PURC		50,000,000.00	49,937,729.15	0.00	0.00	(49,937,729.17)
982515	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1850 / 2.1903					
				11/27/2018	10/18/2018	PURC		20,000,000.00	19,951,444.44	0.00	0.00	(19,951,444.44)
975685	FHLB DISC CORP	/DEUTSCHE	AGDN				2.0250 / 2.0300					
				10/19/2018	10/19/2018	MAT		(1,600,000.00)	(1,596,040.00)	0.00	(3,960.00)	1,600,000.00
976556	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.0400 / 2.0444					
				10/19/2018	10/19/2018	MAT		(1,000,000.00)	(997,846.67)	0.00	(2,153.33)	1,000,000.00
978321	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1100 / 2.1135					
				10/19/2018	10/19/2018	MAT		(10,000,000.00)	(9,983,588.89)	0.00	(16,411.11)	10,000,000.00
982997	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.1900 / 2.1978					
				12/19/2018	10/22/2018	PURC		25,000,000.00	24,911,791.68	0.00	0.00	(24,911,791.67)
983227	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1980 / 2.2055					
				12/19/2018	10/24/2018	PURC		10,000,000.00	9,965,808.89	0.00	0.00	(9,965,808.89)
983228	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1980 / 2.2055					
				12/19/2018	10/24/2018	PURC		10,000,000.00	9,965,808.89	0.00	0.00	(9,965,808.89)

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Fund: County Money Mkt Fnd												
983229	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.2000 / 2.2076					
				12/19/2018	10/24/2018	PURC		30,000,000.00	29,897,333.34	0.00	0.00	(29,897,333.33)
983596	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1450 / 2.1464					
				11/5/2018	10/25/2018	PURC		2,000,000.00	1,998,689.17	0.00	0.00	(1,998,689.17)
983597	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1300 / 2.1315					
				11/6/2018	10/25/2018	PURC		2,250,000.00	2,248,402.50	0.00	0.00	(2,248,402.50)
983598	FHLB DISC CORP	/UBS	AGDN				2.1200 / 2.1215					
				11/6/2018	10/25/2018	PURC		20,000,000.00	19,985,866.66	0.00	0.00	(19,985,866.67)
983599	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1600 / 2.1617					
				11/7/2018	10/25/2018	PURC		1,040,000.00	1,039,188.80	0.00	0.00	(1,039,188.80)
983600	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1500 / 2.1517					
				11/7/2018	10/25/2018	PURC		5,000,000.00	4,996,118.06	0.00	0.00	(4,996,118.06)
983602	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1300 / 2.1318					
				11/8/2018	10/25/2018	PURC		10,000,000.00	9,991,716.67	0.00	0.00	(9,991,716.67)
983603	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1500 / 2.1515					
				11/6/2018	10/25/2018	PURC		3,700,000.00	3,697,348.33	0.00	0.00	(3,697,348.33)
975899	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.0400 / 2.0458					
				10/26/2018	10/26/2018	MAT		(10,000,000.00)	(9,971,666.67)	0.00	(28,333.33)	10,000,000.00
983814	FHLB DISC CORP	/UBS	AGDN				2.3000 / 2.3135					
				1/25/2019	10/26/2018	PURC		10,000,000.00	9,941,861.11	0.00	0.00	(9,941,861.11)
983816	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1300 / 2.1314					
				11/6/2018	10/26/2018	PURC		50,000,000.00	49,967,458.35	0.00	0.00	(49,967,458.33)
983817	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1910 / 2.1982					
				12/19/2018	10/26/2018	PURC		20,000,000.00	19,934,270.00	0.00	0.00	(19,934,270.00)
983818	FHLB DISC CORP	/UBS	AGDN				2.1950 / 2.2023					
				12/19/2018	10/26/2018	PURC		1,115,000.00	1,111,328.86	0.00	0.00	(1,111,328.86)
976132	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.0600 / 2.0661					

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Fund: County Money Mkt Fnd												
976351	FHLB DISC CORP	/FTN FINANCIAL	AGDN	10/29/2018	10/29/2018	MAT	2.0600 / 2.0658	(15,000,000.00)	(14,955,366.67)	0.00	(44,633.33)	15,000,000.00
976557	FHLB DISC CORP	/FTN FINANCIAL	AGDN	10/29/2018	10/29/2018	MAT	2.0600 / 2.0657	(10,000,000.00)	(9,971,961.11)	0.00	(28,038.89)	10,000,000.00
980003	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	10/29/2018	10/29/2018	MAT	2.1500 / 2.1535	(10,000,000.00)	(9,972,533.33)	0.00	(27,466.67)	10,000,000.00
980268	FHLB DISC CORP	/DEUTSCHE	AGDN	10/29/2018	10/29/2018	MAT	2.1650 / 2.1683	(10,000,000.00)	(9,983,875.00)	0.00	(16,125.00)	10,000,000.00
981096	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/29/2018	10/29/2018	MAT	2.1700 / 2.1725	(22,000,000.00)	(21,966,923.61)	0.00	(33,076.39)	22,000,000.00
981139	FHLB DISC CORP	/UBS FINANCIAL	AGDN	10/29/2018	10/29/2018	MAT	2.1700 / 2.1724	(1,500,000.00)	(1,498,282.08)	0.00	(1,717.92)	1,500,000.00
973033	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/29/2018	10/29/2018	MAT	1.9800 / 1.9878	(3,500,000.00)	(3,496,202.50)	0.00	(3,797.50)	3,500,000.00
984255	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN	10/30/2018	10/30/2018	MAT	2.1750 / 2.1804	(10,000,000.00)	(9,960,950.00)	0.00	(39,050.00)	10,000,000.00
984256	FHLB DISC CORP	/TD SECURITIES	AGDN	12/10/2018	10/30/2018	PURC	2.1300 / 2.1309	13,600,000.00	13,566,311.67	0.00	0.00	(13,566,311.67)
984257	US TREASURY N/B	/MORGAN STANLEY	TRBDI	11/6/2018	10/30/2018	PURC	0.8750 / 2.3977	15,000,000.00	14,993,787.50	0.00	0.00	(14,993,787.50)
984262	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN	4/15/2019	10/30/2018	PURC	2.1750 / 2.1816	15,000,000.00	14,896,289.06	5,408.65	0.00	(14,901,697.71)
979039	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	12/19/2018	10/30/2018	PURC	2.1400 / 2.1445	10,000,000.00	9,969,791.67	0.00	0.00	(9,969,791.67)
979514	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	10/31/2018	10/31/2018	MAT	2.1200 / 2.1241	(5,000,000.00)	(4,989,597.22)	0.00	(10,402.78)	5,000,000.00
980054	FHLB DISC CORP	/DEUTSCHE	AGDN	10/31/2018	10/31/2018	MAT	2.1700 / 2.1737	(5,000,000.00)	(4,990,283.33)	0.00	(9,716.67)	5,000,000.00
				10/31/2018	10/31/2018	MAT		(18,000,000.00)	(17,969,620.00)	0.00	(30,380.00)	18,000,000.00

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Fund: County Money Mkt Fnd												
980055	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1700 / 2.1737					
				10/31/2018	10/31/2018	MAT		(1,000,000.00)	(998,312.22)	0.00	(1,687.78)	1,000,000.00
984583	FREDDIE DISCOUNT	/MORGAN STANLEY	AGDN				2.4000 / 2.4272					
				4/17/2019	10/31/2018	PURC		5,000,000.00	4,944,000.00	0.00	0.00	(4,944,000.00)
984584	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				2.3150 / 2.3321					
				2/22/2019	10/31/2018	PURC		32,000,000.00	31,765,413.34	0.00	0.00	(31,765,413.33)
984585	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1900 / 2.1937					
				11/28/2018	10/31/2018	PURC		10,000,000.00	9,982,966.67	0.00	0.00	(9,982,966.67)
984590	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.2152 / 2.2249					
				1/10/2019	10/31/2018	PURC		10,000,000.00	9,956,311.33	0.00	0.00	(9,956,311.33)
984593	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1800 / 2.1834					
				11/26/2018	10/31/2018	PURC		18,000,000.00	17,971,660.01	0.00	0.00	(17,971,660.00)
Sub Total:								<u>577,718,000.00</u>	<u>575,848,117.06</u>	<u>5,408.65</u>	<u>(661,491.07)</u>	<u>(575,192,034.66)</u>
Fund: Extended Fund												
976131	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				2.6250 / 2.7332					
				10/1/2020	10/1/2018	INT		0.00	0.00	0.00	(61,250.00)	61,250.00
976354	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				2.6250 / 2.7336					
				10/1/2020	10/1/2018	INT		0.00	0.00	0.00	(17,500.00)	17,500.00
967779	FREDDIE MAC	/BNY Mellon Capital Market	AGNF1				1.2500 / 2.5434					
				10/2/2019	10/2/2018	INT		0.00	0.00	0.00	(30,756.25)	30,756.25
980701	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.1250 / 2.9847					
				7/31/2021	10/5/2018	PURC		5,000,000.00	4,750,195.31	10,088.32	0.00	(4,760,283.63)
924912	WAL-MART STORES INC	/MORGAN STANLEY	MTN				1.7500 / 1.7512					
				10/9/2019	10/9/2018	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
964756	WAL-MART STORES INC	/BANK OF AMERICA	MTN				1.7500 / 2.5661					

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Fund:		Extended Fund										
				10/9/2019	10/9/2018	INT		0.00	0.00	0.00	(153,125.00)	153,125.00
965306	WAL-MART STORES INC	/BANK OF AMERICA	MTN				1.7500 / 2.6105					
				10/9/2019	10/9/2018	INT		0.00	0.00	0.00	(131,250.00)	131,250.00
968917	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7000 / 2.8142					
				4/9/2021	10/9/2018	INT		0.00	0.00	0.00	(74,115.00)	74,115.00
969725	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				2.7000 / 2.7852					
				4/9/2021	10/9/2018	INT		0.00	0.00	0.00	(168,750.00)	168,750.00
981584	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				3.0000 / 3.0228					
				10/12/2021	10/12/2018	PURC		40,000,000.00	39,974,000.00	0.00	0.00	(39,974,000.00)
981585	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 3.0228					
				10/12/2021	10/12/2018	PURC		7,500,000.00	7,495,125.00	0.00	0.00	(7,495,125.00)
981586	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				3.0000 / 3.0228					
				10/12/2021	10/12/2018	PURC		7,500,000.00	7,495,125.00	0.00	0.00	(7,495,125.00)
897278	FED FARM CR BK	/DEUTSCHE	AGNF1				1.5500 / 1.5645					
				4/13/2020	10/13/2018	INT		0.00	0.00	0.00	(193,750.00)	193,750.00
905308	FED FARM CR BK	/MORGAN STANLEY	AGNF1				1.5500 / 1.5789					
				4/13/2020	10/13/2018	INT		0.00	0.00	0.00	(42,625.00)	42,625.00
923727	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.6800 / 1.6965					
				10/13/2020	10/13/2018	INT		0.00	0.00	0.00	(210,000.00)	210,000.00
952740	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.3750 / 2.4029					
				4/13/2020	10/13/2018	INT		0.00	0.00	0.00	(415,625.00)	415,625.00
832959	FREDDIE MAC	/MORGAN STANLEY	AGNF1				1.1250 / 1.1359					
				4/15/2019	10/15/2018	INT		0.00	0.00	0.00	(84,375.00)	84,375.00
832960	FREDDIE MAC	/MORGAN STANLEY	AGNF1				1.1250 / 1.1359					
				4/15/2019	10/15/2018	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
960654	US TREASURY N/B	/BNP PARIBAS	TRBDI				1.0000 / 2.3998					
				10/15/2019	10/15/2018	INT		0.00	0.00	0.00	(175,000.00)	175,000.00

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Fund:		Extended Fund										
967575	WAL-MART STORES INC	/BNY Mellon Capital Market	MTN				4.2500 / 2.8664					
				4/15/2021	10/15/2018	INT		0.00	0.00	0.00	(85,000.00)	85,000.00
977429	US TREASURY N/B	/MORGAN STANLEY	TRBDI				1.0000 / 2.6181					
				10/15/2019	10/15/2018	INT		0.00	0.00	0.00	(124,500.00)	124,500.00
837917	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	10/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
837920	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	10/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
837921	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	10/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
837922	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	10/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
837923	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	10/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
837924	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	10/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
894937	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.3200 / 1.3610					
				4/17/2019	10/17/2018	INT		0.00	0.00	0.00	(316,800.00)	316,800.00
894938	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1				1.3200 / 1.3648					
				4/17/2019	10/17/2018	INT		0.00	0.00	0.00	(79,200.00)	79,200.00
800396	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.1250 / 1.1779					
				10/19/2018	10/19/2018	INT		0.00	0.00	0.00	(140,625.00)	140,625.00
				10/19/2018	10/19/2018	MAT		(25,000,000.00)	(24,959,500.00)	0.00	(40,500.00)	25,000,000.00
800397	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.1250 / 1.1779					
				10/19/2018	10/19/2018	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
				10/19/2018	10/19/2018	MAT		(50,000,000.00)	(49,919,000.00)	0.00	(81,000.00)	50,000,000.00
801102	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1				1.1250 / 1.1471					
				10/19/2018	10/19/2018	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
				10/19/2018	10/19/2018	MAT		(10,000,000.00)	(9,993,270.00)	0.00	(6,730.00)	10,000,000.00
801103	FANNIE MAE	/DEUTSCHE	AGNF1				1.1250 / 1.1473					

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
982776	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	10/19/2018	10/19/2018	INT		0.00	0.00	0.00	(59,062.50)	59,062.50
				10/19/2018	10/19/2018	MAT	2.1300 / 2.1304	(10,500,000.00)	(10,492,860.00)	0.00	(7,140.00)	10,500,000.00
982777	FED FARM CR BK	/FTN FINANCIAL	AGNF1	10/22/2018	10/19/2018	PURC	3.0000 / 3.0290	12,000,000.00	11,997,870.00	0.00	0.00	(11,997,870.00)
				10/19/2021	10/19/2018	PURC	3.0000 / 3.0190	10,000,000.00	9,991,740.00	0.00	0.00	(9,991,740.00)
982778	FED FARM CR BK	/FTN FINANCIAL	AGNF1	10/19/2021	10/19/2018	PURC	1.4400 / 1.4087	20,000,000.00	19,989,160.00	0.00	0.00	(19,989,160.00)
				10/19/2021	10/19/2018	PURC	1.4400 / 1.4087	20,000,000.00	19,989,160.00	0.00	0.00	(19,989,160.00)
896807	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1	10/21/2019	10/21/2018	INT	1.4400 / 1.5016	0.00	0.00	0.00	(144,000.00)	144,000.00
				10/21/2019	10/21/2018	INT	1.4400 / 1.5016	0.00	0.00	0.00	(144,000.00)	144,000.00
982776	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	10/21/2019	10/21/2018	INT	2.1300 / 2.1304	0.00	0.00	0.00	(288,000.00)	288,000.00
				10/21/2019	10/21/2018	INT	2.1300 / 2.1304	0.00	0.00	0.00	(288,000.00)	288,000.00
982998	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	10/22/2018	10/22/2018	MAT	2.9500 / 2.9700	(12,000,000.00)	(11,997,870.00)	0.00	(2,130.00)	12,000,000.00
				1/22/2021	10/22/2018	PURC	2.9500 / 2.9700	12,000,000.00	11,995,128.00	0.00	0.00	(11,995,128.00)
982999	FED FARM CR BK	/DEUTSCHE	AGNF1	10/22/2021	10/22/2018	PURC	3.0000 / 3.0542	12,000,000.00	11,995,128.00	0.00	0.00	(11,995,128.00)
				10/22/2021	10/22/2018	PURC	3.0000 / 3.0542	12,000,000.00	11,995,128.00	0.00	0.00	(11,995,128.00)
953528	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1	10/19/2021	10/22/2018	PURC	2.5000 / 2.5112	2,050,000.00	2,046,840.75	512.50	0.00	(2,047,353.25)
				10/19/2021	10/22/2018	PURC	2.5000 / 2.5112	2,050,000.00	2,046,840.75	512.50	0.00	(2,047,353.25)
953988	FED FARM CR BK	/DEUTSCHE	AGNF1	4/23/2020	10/23/2018	INT	2.6250 / 2.6767	0.00	0.00	0.00	(255,555.56)	255,555.56
				4/23/2020	10/23/2018	INT	2.6250 / 2.6767	0.00	0.00	0.00	(255,555.56)	255,555.56
979032	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1	4/23/2021	10/23/2018	INT	2.5000 / 2.8142	0.00	0.00	0.00	(65,625.00)	65,625.00
				4/23/2021	10/23/2018	INT	2.5000 / 2.8142	0.00	0.00	0.00	(65,625.00)	65,625.00
983187	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	4/23/2020	10/23/2018	INT	1.6250 / 2.9320	0.00	0.00	0.00	(47,533.33)	47,533.33
				4/23/2020	10/23/2018	INT	1.6250 / 2.9320	0.00	0.00	0.00	(47,533.33)	47,533.33
868035	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	9/11/2020	10/23/2018	PURC	1.0000 / 1.0911	1,500,000.00	1,464,315.00	2,843.75	0.00	(1,467,158.75)
				9/11/2020	10/23/2018	PURC	1.0000 / 1.0911	1,500,000.00	1,464,315.00	2,843.75	0.00	(1,467,158.75)
				10/24/2019	10/24/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				10/24/2019	10/24/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00

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Fund:	Extended Fund											
868036 FANNIE MAE	/BARCLAYS CAPITAL	AGNF1					1.0000 / 1.0911					
				10/24/2019	10/24/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
962194 FANNIE MAE	/Mizuho Securities USA Inc	AGNF1					1.3300 / 2.4931					
				10/24/2019	10/24/2018	INT		0.00	0.00	0.00	(36,575.00)	36,575.00
927743 FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1					1.6250 / 1.7002					
				10/25/2019	10/25/2018	INT		0.00	0.00	0.00	(25,593.75)	25,593.75
839097 FED FARM CR BK	/DEUTSCHE	AGNF1					1.0000 / 1.0000					
				4/26/2019	10/26/2018	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
983819 FED HM LN BK BD	/DEUTSCHE	AGNF1					5.6250 / 2.9605					
				6/11/2021	10/26/2018	PURC		10,000,000.00	10,667,803.00	210,937.50	0.00	(10,878,740.50)
983820 FED HM LN BK BD	/DEUTSCHE	AGNF1					4.6250 / 2.9088					
				9/11/2020	10/26/2018	PURC		14,025,000.00	14,460,700.23	81,082.03	0.00	(14,541,782.26)
864482 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1					0.8750 / 0.8810					
				10/30/2018	10/30/2018	INT		0.00	0.00	0.00	(36,458.33)	36,458.33
				10/30/2018	10/30/2018	MAT		(50,000,000.00)	(49,993,850.00)	0.00	(6,150.00)	50,000,000.00
864483 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1					0.8750 / 0.8810					
				10/30/2018	10/30/2018	INT		0.00	0.00	0.00	(36,458.33)	36,458.33
				10/30/2018	10/30/2018	MAT		(50,000,000.00)	(49,993,850.00)	0.00	(6,150.00)	50,000,000.00
864484 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1					0.8750 / 0.8810					
				10/30/2018	10/30/2018	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
				10/30/2018	10/30/2018	MAT		(30,000,000.00)	(29,996,310.00)	0.00	(3,690.00)	30,000,000.00
984265 FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1					3.0000 / 2.9444					
				10/19/2021	10/30/2018	PURC		40,000,000.00	40,062,560.00	36,666.67	0.00	(40,099,226.67)
984266 FREDDIE MAC	/JP MORGAN CHASE & CO.	CALLGOVAGY					3.1000 / 3.1247					
				10/29/2021	10/30/2018	PURC		25,000,000.00	24,982,500.00	0.00	0.00	(24,982,500.00)
984267 FREDDIE MAC	/CITI GLOBAL MARKETS	CALLGOVAGY					3.1000 / 3.1211					
				10/29/2021	10/30/2018	PURC		50,000,000.00	49,970,000.00	0.00	0.00	(49,970,000.00)
984268 FREDDIE MAC	/TD SECURITIES	CALLGOVAGY					3.1000 / 3.1176					
				10/29/2021	10/30/2018	PURC		15,000,000.00	14,992,500.00	1,291.67	0.00	(14,993,791.67)

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Fund:		Extended Fund										
840041	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.6250 / 0.9539					
				4/30/2019	10/31/2018	INT		0.00	0.00	0.00	(247,812.50)	247,812.50
840264	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.6250 / 0.8982					
				4/30/2019	10/31/2018	INT		0.00	0.00	0.00	(59,678.13)	59,678.13
866790	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.2500 / 0.8721					
				10/31/2018	10/31/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
				10/31/2018	10/31/2018	MAT		(25,000,000.00)	(25,190,429.68)	0.00	190,429.68	25,000,000.00
892295	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.7500 / 1.1901					
				10/31/2018	10/31/2018	INT		0.00	0.00	0.00	(437,500.00)	437,500.00
				10/31/2018	10/31/2018	MAT		(50,000,000.00)	(50,437,500.00)	0.00	437,500.00	50,000,000.00
916416	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.2500 / 1.3231					
				4/30/2019	10/31/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
926799	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.3750 / 1.6684					
				4/30/2020	10/31/2018	INT		0.00	0.00	0.00	(34,375.00)	34,375.00
937826	COUNTY OF ORANGE	/	OCPOB2018				2.1030 / 2.1039					
				10/31/2018	10/31/2018	INT		0.00	0.00	0.00	(622,740.36)	622,740.36
				10/31/2018	10/31/2018	MAT		(118,448,000.00)	(118,448,000.00)	0.00	0.00	118,448,000.00
939579	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.8750 / 2.3812					
				4/30/2022	10/31/2018	INT		0.00	0.00	0.00	(468,750.00)	468,750.00
940199	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.3750 / 2.2655					
				10/31/2020	10/31/2018	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
940207	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.2500 / 1.9926					
				4/30/2019	10/31/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
984598	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 2.9752					
				1/24/2022	10/31/2018	PURC		10,000,000.00	10,007,000.00	5,833.33	0.00	(10,012,833.33)
984599	FANNIE MAE	/FTN FINANCIAL	AGNF1				1.7000 / 2.8568					
				9/28/2020	10/31/2018	PURC		3,000,000.00	2,935,731.00	4,675.00	0.00	(2,940,406.00)

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Fund:		Extended Fund										
984600	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				3.0000 / 2.9668					
				9/10/2021	10/31/2018	PURC		25,000,000.00	25,020,000.00	106,250.00	0.00	(25,126,250.00)
984601	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.0500 / 2.0501					
				11/1/2018	10/31/2018	PURC		12,000,000.00	11,999,316.67	0.00	0.00	(11,999,316.67)
984602	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.0500 / 2.0501					
				11/1/2018	10/31/2018	PURC		50,000,000.00	49,997,152.80	0.00	0.00	(49,997,152.78)
984603	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.0500 / 2.0501					
				11/1/2018	10/31/2018	PURC		19,000,000.00	18,998,918.06	0.00	0.00	(18,998,918.06)
984604	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 2.9752					
				1/24/2022	10/31/2018	PURC		50,000,000.00	50,035,000.00	29,166.67	0.00	(50,064,166.67)
Sub Total:								<u>9,627,000.00</u>	<u>9,906,241.15</u>	<u>489,347.45</u>	<u>(8,321,774.36)</u>	<u>(2,073,814.20)</u>
Fund:		Educational Money Mkt Fnd										
949071	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.8750 / 2.0124					
				10/1/2018	10/1/2018	INT		0.00	0.00	0.00	(9,625.00)	9,625.00
				10/1/2018	10/1/2018	MAT		(2,200,000.00)	(2,187,064.00)	0.00	(12,936.00)	2,200,000.00
954675	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.8750 / 1.9850					
				10/1/2018	10/1/2018	INT		0.00	0.00	0.00	(16,275.00)	16,275.00
				10/1/2018	10/1/2018	MAT		(3,720,000.00)	(3,701,745.48)	0.00	(18,254.52)	3,720,000.00
959187	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				0.8750 / 2.0000					
				10/1/2018	10/1/2018	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
				10/1/2018	10/1/2018	MAT		(8,000,000.00)	(7,967,080.00)	0.00	(32,920.00)	8,000,000.00
964193	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				0.8750 / 1.9650					
				10/1/2018	10/1/2018	INT		0.00	0.00	0.00	(24,062.50)	24,062.50
				10/1/2018	10/1/2018	MAT		(5,500,000.00)	(5,483,606.10)	0.00	(16,393.90)	5,500,000.00
969138	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				0.8750 / 1.9306					
				10/1/2018	10/1/2018	INT		0.00	0.00	0.00	(26,250.00)	26,250.00
				10/1/2018	10/1/2018	MAT		(6,000,000.00)	(5,987,904.00)	0.00	(12,096.00)	6,000,000.00
979738	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1550					
				11/9/2018	10/1/2018	PURC		40,000,000.00	39,906,833.32	0.00	0.00	(39,906,833.33)
965289	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				1.9300 / 1.9396					

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Fund: Educational Money Mkt Fnd												
980005	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	10/2/2018	10/2/2018	MAT	2.1800 / 2.1832	(3,170,000.00)	(3,154,364.86)	0.00	(15,635.14)	3,170,000.00
980006	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	10/26/2018	10/2/2018	PURC	2.1300 / 2.1301	1,100,000.00	1,098,401.33	0.00	0.00	(1,098,401.33)
980007	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	10/3/2018	10/2/2018	PURC	2.1900 / 2.1945	25,000,000.00	24,998,520.83	0.00	0.00	(24,998,520.83)
972746	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	11/5/2018	10/2/2018	PURC	1.9550 / 1.9601	10,750,000.00	10,727,765.42	0.00	0.00	(10,727,765.42)
980006	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	10/3/2018	10/3/2018	MAT	2.1300 / 2.1301	(13,000,000.00)	(12,966,113.33)	0.00	(33,886.67)	13,000,000.00
980053	US TREASURY N/B	/DEUTSCHE	TRBDME	10/3/2018	10/3/2018	MAT	1.0000 / 2.1798	(25,000,000.00)	(24,998,520.83)	0.00	(1,479.17)	25,000,000.00
980056	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	11/30/2018	10/3/2018	PURC	2.1700 / 2.1737	11,000,000.00	10,979,375.00	37,568.31	0.00	(11,016,943.31)
980057	FHLB DISC CORP	/FTN FINANCIAL	AGDN	10/31/2018	10/3/2018	PURC	2.1700 / 2.1737	10,000,000.00	9,983,122.22	0.00	0.00	(9,983,122.22)
965818	US TREASURY N/B	/TD SECURITIES	TBILL	10/31/2018	10/3/2018	PURC	1.9410 / 1.9506	15,000,000.00	14,974,683.33	0.00	0.00	(14,974,683.33)
978762	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	10/4/2018	10/4/2018	MAT	2.0000 / 2.0010	(10,000,000.00)	(9,950,935.80)	0.00	(49,064.20)	10,000,000.00
980265	FHLB DISC CORP	/DEUTSCHE	AGDN	10/4/2018	10/4/2018	MAT	2.1450 / 2.1451	(30,000,000.00)	(29,985,000.00)	0.00	(15,000.00)	30,000,000.00
980266	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	10/5/2018	10/4/2018	PURC	2.1700 / 2.1724	30,000,000.00	29,998,212.51	0.00	0.00	(29,998,212.50)
				10/22/2018	10/4/2018	PURC		18,156,000.00	18,136,300.74	0.00	0.00	(18,136,300.74)

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Fund: Educational Money Mkt Fnd												
980267	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1750 / 2.1779					
				10/26/2018	10/4/2018	PURC		1,000,000.00	998,670.83	0.00	0.00	(998,670.83)
980271	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1500 / 2.1501					
				10/5/2018	10/4/2018	PURC		12,000,000.00	11,999,283.32	0.00	0.00	(11,999,283.33)
980272	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				10/5/2018	10/4/2018	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
980273	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1800 / 2.1829					
				10/26/2018	10/4/2018	PURC		1,300,000.00	1,298,268.11	0.00	0.00	(1,298,268.11)
980274	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1850 / 2.1895					
				11/7/2018	10/4/2018	PURC		1,400,000.00	1,397,110.94	0.00	0.00	(1,397,110.94)
971881	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9250 / 1.9308					
				10/5/2018	10/5/2018	MAT		(14,000,000.00)	(13,958,077.78)	0.00	(41,922.22)	14,000,000.00
980265	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1450 / 2.1451					
				10/5/2018	10/5/2018	MAT		(30,000,000.00)	(29,998,212.50)	0.00	(1,787.50)	30,000,000.00
980271	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1500 / 2.1501					
				10/5/2018	10/5/2018	MAT		(12,000,000.00)	(11,999,283.33)	0.00	(716.67)	12,000,000.00
980272	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				10/5/2018	10/5/2018	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
980698	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1300 / 2.1305					
				10/9/2018	10/5/2018	PURC		10,000,000.00	9,997,633.33	0.00	0.00	(9,997,633.33)
980700	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1880 / 2.1955					
				11/30/2018	10/5/2018	PURC		30,000,000.00	29,897,893.32	0.00	0.00	(29,897,893.33)
980698	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1300 / 2.1305					
				10/9/2018	10/9/2018	MAT		(10,000,000.00)	(9,997,633.33)	0.00	(2,366.67)	10,000,000.00
980862	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.1300 / 2.1301					
				10/10/2018	10/9/2018	PURC		5,000,000.00	4,999,704.17	0.00	0.00	(4,999,704.17)
964760	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9300 / 1.9408					
				10/10/2018	10/10/2018	MAT		(50,000,000.00)	(49,721,222.22)	0.00	(278,777.78)	50,000,000.00
974519	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9800 / 1.9846					
				10/10/2018	10/10/2018	MAT		(10,000,000.00)	(9,976,900.00)	0.00	(23,100.00)	10,000,000.00

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Fund: Educational Money Mkt Fnd												
976358	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				2.0030 / 2.0042					
				10/10/2018	10/10/2018	INT		0.00	0.00	0.00	(66,766.67)	66,766.67
				10/10/2018	10/10/2018	MAT		(40,000,000.00)	(39,999,960.00)	0.00	(40.00)	40,000,000.00
979041	FHLB DISC CORP	/UBS	AGDN				2.0000 / 2.0016					
				10/10/2018	10/10/2018	MAT		(5,892,000.00)	(5,887,417.33)	0.00	(4,582.67)	5,892,000.00
980862	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.1300 / 2.1301					
				10/10/2018	10/10/2018	MAT		(5,000,000.00)	(4,999,704.17)	0.00	(295.83)	5,000,000.00
981094	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1600 / 2.1603					
				10/12/2018	10/10/2018	PURC		625,000.00	624,925.00	0.00	0.00	(624,925.00)
981095	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.1100 / 2.1101					
				10/11/2018	10/10/2018	PURC		10,000,000.00	9,999,413.89	0.00	0.00	(9,999,413.89)
975409	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.9700 / 1.9740					
				10/11/2018	10/11/2018	MAT		(12,000,000.00)	(11,975,703.33)	0.00	(24,296.67)	12,000,000.00
978191	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.0200 / 2.0224					
				10/11/2018	10/11/2018	MAT		(3,000,000.00)	(2,996,465.00)	0.00	(3,535.00)	3,000,000.00
981095	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.1100 / 2.1101					
				10/11/2018	10/11/2018	MAT		(10,000,000.00)	(9,999,413.89)	0.00	(586.11)	10,000,000.00
981140	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1200 / 2.1201					
				10/12/2018	10/11/2018	PURC		1,000,000.00	999,941.11	0.00	0.00	(999,941.11)
981141	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1100 / 2.1101					
				10/12/2018	10/11/2018	PURC		10,000,000.00	9,999,413.89	0.00	0.00	(9,999,413.89)
952042	FREDDIE MAC	/DEUTSCHE	AGNF1				0.8750 / 1.9823					
				10/12/2018	10/12/2018	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
				10/12/2018	10/12/2018	MAT		(5,000,000.00)	(4,972,437.90)	0.00	(27,562.10)	5,000,000.00
960133	FREDDIE MAC	/BNY Mellon Capital Market	AGNF1				0.8750 / 1.9816					
				10/12/2018	10/12/2018	INT		0.00	0.00	0.00	(46,720.63)	46,720.63
				10/12/2018	10/12/2018	MAT		(10,679,000.00)	(10,634,468.57)	0.00	(44,531.43)	10,679,000.00

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Fund: Educational Money Mkt Fnd												
981094	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1600 / 2.1603					
				10/12/2018	10/12/2018	MAT		(625,000.00)	(624,925.00)	0.00	(75.00)	625,000.00
981140	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1200 / 2.1201					
				10/12/2018	10/12/2018	MAT		(1,000,000.00)	(999,941.11)	0.00	(58.89)	1,000,000.00
981141	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1100 / 2.1101					
				10/12/2018	10/12/2018	MAT		(10,000,000.00)	(9,999,413.89)	0.00	(586.11)	10,000,000.00
981582	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2500 / 2.2629					
				1/11/2019	10/12/2018	PURC		10,000,000.00	9,943,125.00	0.00	0.00	(9,943,125.00)
951537	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				0.8750 / 1.9211					
				10/15/2018	10/15/2018	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
				10/15/2018	10/15/2018	MAT		(5,000,000.00)	(4,973,242.19)	0.00	(26,757.81)	5,000,000.00
976554	US TREASURY N/B	/DEUTSCHE	TRBDI				0.8750 / 2.0473					
				10/15/2018	10/15/2018	INT		0.00	0.00	0.00	(109,375.00)	109,375.00
				10/15/2018	10/15/2018	MAT		(25,000,000.00)	(24,972,656.25)	0.00	(27,343.75)	25,000,000.00
978192	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.0750 / 2.0780					
				10/15/2018	10/15/2018	MAT		(2,000,000.00)	(1,997,118.06)	0.00	(2,881.94)	2,000,000.00
975407	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.0250 / 2.0298					
				10/16/2018	10/16/2018	MAT		(15,000,000.00)	(14,964,562.50)	0.00	(35,437.50)	15,000,000.00
981865	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1850 / 2.1898					
				11/21/2018	10/16/2018	PURC		8,000,000.00	7,982,520.00	0.00	0.00	(7,982,520.00)
977923	FHLB DISC CORP	/DEUTSCHE	AGDN				2.0790 / 2.0824					
				10/17/2018	10/17/2018	MAT		(10,000,000.00)	(9,983,830.00)	0.00	(16,170.00)	10,000,000.00
977925	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.0790 / 2.0824					
				10/17/2018	10/17/2018	MAT		(5,000,000.00)	(4,991,915.00)	0.00	(8,085.00)	5,000,000.00
982212	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				2.1700 / 2.1720					

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Fund: Educational Money Mkt Fnd												
982213	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	11/1/2018	10/17/2018	PURC	2.1500 / 2.1508	3,000,000.00	2,997,287.50	0.00	0.00	(2,997,287.50)
971392	FREDDIE DISCOUNT	/CASTLE OAK SECURITIES	AGDN	10/23/2018	10/17/2018	PURC	1.9650 / 1.9726	5,000,000.00	4,998,208.33	0.00	0.00	(4,998,208.33)
972060	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN	10/18/2018	10/18/2018	MAT	1.9650 / 1.9722	(13,000,000.00)	(12,949,619.58)	0.00	(50,380.42)	13,000,000.00
978322	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	10/19/2018	10/19/2018	MAT	2.1100 / 2.1135	(11,000,000.00)	(10,959,772.08)	0.00	(40,227.92)	11,000,000.00
978323	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/19/2018	10/19/2018	MAT	2.1100 / 2.1135	(10,000,000.00)	(9,983,588.89)	0.00	(16,411.11)	10,000,000.00
982780	FANNIE MAE	/FTN FINANCIAL	AGNF1	10/19/2018	10/19/2018	MAT	1.8750 / 2.3350	(10,000,000.00)	(9,983,588.89)	0.00	(16,411.11)	10,000,000.00
982781	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	2/19/2019	10/19/2018	PURC	2.1500 / 2.1509	4,500,000.00	4,492,174.50	14,062.50	0.00	(4,506,237.00)
982782	FHLB DISC CORP	/TD SECURITIES	AGDN	10/26/2018	10/19/2018	PURC	2.1850 / 2.1878	5,000,000.00	4,997,909.72	0.00	0.00	(4,997,909.72)
982783	FANNIE MAE	/MORGAN STANLEY	AGNF1	11/9/2018	10/19/2018	PURC	1.0000 / 2.6816	15,000,000.00	14,980,881.26	0.00	0.00	(14,980,881.25)
980266	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/28/2019	10/19/2018	PURC	2.1700 / 2.1724	1,549,000.00	1,527,032.39	2,194.42	0.00	(1,529,226.81)
983000	FHLB DISC CORP	/FTN FINANCIAL	AGDN	10/22/2018	10/22/2018	MAT	2.1300 / 2.1301	(18,156,000.00)	(18,136,300.74)	0.00	(19,699.26)	18,156,000.00
983001	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	10/23/2018	10/22/2018	PURC	2.1950 / 2.2010	5,000,000.00	4,999,704.17	0.00	0.00	(4,999,704.17)
982213	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	12/6/2018	10/22/2018	PURC	2.1500 / 2.1508	25,000,000.00	24,931,406.25	0.00	0.00	(24,931,406.25)
				10/23/2018	10/23/2018	MAT		(5,000,000.00)	(4,998,208.33)	0.00	(1,791.67)	5,000,000.00

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Fund: Educational Money Mkt Fnd												
983000	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1300 / 2.1301					
				10/23/2018	10/23/2018	MAT		(5,000,000.00)	(4,999,704.17)	0.00	(295.83)	5,000,000.00
983186	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.1200 / 2.1202					
				10/25/2018	10/23/2018	PURC		8,000,000.00	7,999,057.78	0.00	0.00	(7,999,057.78)
974522	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.0290 / 2.0354					
				10/24/2018	10/24/2018	MAT		(15,000,000.00)	(14,952,656.67)	0.00	(47,343.33)	15,000,000.00
983224	FREDDIE DISCOUNT	/CASTLE OAK SECURITIES	AGDN				2.3750 / 2.4002					
				4/1/2019	10/24/2018	PURC		7,000,000.00	6,926,572.92	0.00	0.00	(6,926,572.92)
975177	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.9850 / 1.9910					
				10/25/2018	10/25/2018	MAT		(25,000,000.00)	(24,924,184.03)	0.00	(75,815.97)	25,000,000.00
983186	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.1200 / 2.1202					
				10/25/2018	10/25/2018	MAT		(8,000,000.00)	(7,999,057.78)	0.00	(942.22)	8,000,000.00
983601	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1600 / 2.1601					
				10/26/2018	10/25/2018	PURC		5,000,000.00	4,999,700.00	0.00	0.00	(4,999,700.00)
983604	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1600 / 2.1601					
				10/26/2018	10/25/2018	PURC		10,000,000.00	9,999,400.00	0.00	0.00	(9,999,400.00)
979031	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1539					
				10/26/2018	10/26/2018	MAT		(5,000,000.00)	(4,991,041.67)	0.00	(8,958.33)	5,000,000.00
980005	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1800 / 2.1832					
				10/26/2018	10/26/2018	MAT		(1,100,000.00)	(1,098,401.33)	0.00	(1,598.67)	1,100,000.00
980267	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1750 / 2.1779					
				10/26/2018	10/26/2018	MAT		(1,000,000.00)	(998,670.83)	0.00	(1,329.17)	1,000,000.00
980273	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1800 / 2.1829					
				10/26/2018	10/26/2018	MAT		(1,300,000.00)	(1,298,268.11)	0.00	(1,731.89)	1,300,000.00
982781	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1500 / 2.1509					
				10/26/2018	10/26/2018	MAT		(5,000,000.00)	(4,997,909.72)	0.00	(2,090.28)	5,000,000.00
983601	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1600 / 2.1601					
				10/26/2018	10/26/2018	MAT		(5,000,000.00)	(4,999,700.00)	0.00	(300.00)	5,000,000.00

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Fund: Educational Money Mkt Fnd												
983604	FHLB DISC CORP	/DEUTSCHE	AGDN	10/26/2018	10/26/2018	MAT	2.1600 / 2.1601	(10,000,000.00)	(9,999,400.00)	0.00	(600.00)	10,000,000.00
983815	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1950 / 2.1985					
983821	FREDDIE MAC	/UBS FINANCIAL SERVICES	AGNFI	11/21/2018	10/26/2018	PURC	1.2500 / 2.7491	12,800,000.00	12,779,708.44	0.00	0.00	(12,779,708.44)
983823	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	10/2/2019	10/26/2018	PURC	2.1850 / 2.1869	6,513,000.00	6,423,602.56	5,427.50	0.00	(6,429,030.06)
983824	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	11/9/2018	10/26/2018	PURC	2.1800 / 2.1818	530,000.00	529,549.65	0.00	0.00	(529,549.65)
984047	FREDDIE DISCOUNT	/Mizuho Securities USA Inc	AGDN	11/9/2018	10/26/2018	PURC	2.1900 / 2.1929	2,170,000.00	2,168,160.32	0.00	0.00	(2,168,160.32)
984048	FHLB DISC CORP	/RBC	AGDN	11/20/2018	10/29/2018	PURC	2.1500 / 2.1501	1,700,000.00	1,697,724.83	0.00	0.00	(1,697,724.83)
984049	FHLB DISC CORP	/FTN FINANCIAL	AGDN	10/30/2018	10/29/2018	PURC	2.1200 / 2.1201	50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
984050	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	10/30/2018	10/29/2018	PURC	2.2200 / 2.2270	30,000,000.00	29,998,233.33	0.00	0.00	(29,998,233.33)
984051	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	12/19/2018	10/29/2018	PURC	2.1500 / 2.1501	3,650,000.00	3,638,520.75	0.00	0.00	(3,638,520.75)
984052	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNFI	10/30/2018	10/29/2018	PURC	1.5000 / 2.2000	50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
984053	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	11/30/2018	10/29/2018	PURC	2.1950 / 2.1962	800,000.00	799,460.23	4,966.67	0.00	(804,426.90)
984054	FHLB DISC CORP	/FTN FINANCIAL	AGDN	11/7/2018	10/29/2018	PURC	2.1200 / 2.1201	600,000.00	599,670.75	0.00	0.00	(599,670.75)
				10/30/2018	10/29/2018	PURC		50,000,000.00	49,997,055.55	0.00	0.00	(49,997,055.56)

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Fund: Educational Money Mkt Fnd												
984056	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1500 / 2.1501					
				10/30/2018	10/29/2018	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
984057	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1800 / 2.1857					
				12/11/2018	10/29/2018	PURC		10,000,000.00	9,973,961.11	0.00	0.00	(9,973,961.11)
976129	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.0600 / 2.0663					
				10/30/2018	10/30/2018	MAT		(11,000,000.00)	(10,966,639.44)	0.00	(33,360.56)	11,000,000.00
984048	FHLB DISC CORP	/RBC	AGDN				2.1500 / 2.1501					
				10/30/2018	10/30/2018	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
984049	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1200 / 2.1201					
				10/30/2018	10/30/2018	MAT		(30,000,000.00)	(29,998,233.33)	0.00	(1,766.67)	30,000,000.00
984051	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1500 / 2.1501					
				10/30/2018	10/30/2018	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
984054	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1200 / 2.1201					
				10/30/2018	10/30/2018	MAT		(50,000,000.00)	(49,997,055.56)	0.00	(2,944.44)	50,000,000.00
984056	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1500 / 2.1501					
				10/30/2018	10/30/2018	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
984258	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1500 / 2.1504					
				11/2/2018	10/30/2018	PURC		3,800,000.00	3,799,319.17	0.00	0.00	(3,799,319.17)
984259	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.2100 / 2.2156					
				12/10/2018	10/30/2018	PURC		4,600,000.00	4,588,422.06	0.00	0.00	(4,588,422.06)
984260	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1500 / 2.1510					
				11/7/2018	10/30/2018	PURC		50,000,000.00	49,976,111.10	0.00	0.00	(49,976,111.11)
984261	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1550 / 2.1554					
				11/2/2018	10/30/2018	PURC		5,800,000.00	5,798,958.42	0.00	0.00	(5,798,958.42)
984263	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				1.7500 / 2.2203					
				12/14/2018	10/30/2018	PURC		3,645,000.00	3,642,619.82	24,097.50	0.00	(3,666,717.32)
984264	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				1.6250 / 2.2009					

Deals [Transaction Type] = SE

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Detail Transaction Report

Transaction Date From 01-Oct-2018 To 31-Oct-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												
984269	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	11/27/2018	10/30/2018	PURC	1.1250 / 2.2057	10,000,000.00	9,994,960.00	69,062.50	0.00	(10,064,022.50)
975689	FHLB DISC CORP	/FTN FINANCIAL	AGDN	12/14/2018	10/30/2018	PURC	2.0600 / 2.0666	15,000,000.00	14,979,150.00	63,750.00	0.00	(15,042,900.00)
975904	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME	10/31/2018	10/31/2018	MAT	1.2500 / 2.0276	(15,000,000.00)	(14,951,933.33)	0.00	(48,066.67)	15,000,000.00
979033	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	10/31/2018	10/31/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				10/31/2018	10/31/2018	MAT		(40,000,000.00)	(39,953,125.00)	0.00	(46,875.00)	40,000,000.00
							2.1500 / 2.1545					
979034	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	10/31/2018	10/31/2018	MAT	1.7500 / 2.1463	(50,000,000.00)	(49,895,486.11)	0.00	(104,513.89)	50,000,000.00
979044	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	10/31/2018	10/31/2018	INT		0.00	0.00	0.00	(437,500.00)	437,500.00
				10/31/2018	10/31/2018	MAT		(50,000,000.00)	(49,980,468.75)	0.00	(19,531.25)	50,000,000.00
							2.1250 / 2.1294					
979513	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	10/31/2018	10/31/2018	MAT	2.1200 / 2.1241	(50,000,000.00)	(49,896,701.39)	0.00	(103,298.61)	50,000,000.00
980056	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	10/31/2018	10/31/2018	MAT	2.1700 / 2.1737	(6,350,000.00)	(6,337,659.83)	0.00	(12,340.17)	6,350,000.00
980057	FHLB DISC CORP	/FTN FINANCIAL	AGDN	10/31/2018	10/31/2018	MAT	2.1700 / 2.1737	(10,000,000.00)	(9,983,122.22)	0.00	(16,877.78)	10,000,000.00
984586	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/31/2018	10/31/2018	MAT	2.1400 / 2.1409	(15,000,000.00)	(14,974,683.33)	0.00	(25,316.67)	15,000,000.00
984587	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	11/7/2018	10/31/2018	PURC	2.1400 / 2.1409	50,000,000.00	49,979,194.45	0.00	0.00	(49,979,194.44)
984588	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN	11/7/2018	10/31/2018	PURC	2.1800 / 2.1812	15,000,000.00	14,993,758.34	0.00	0.00	(14,993,758.33)
				11/9/2018	10/31/2018	PURC		11,233,000.00	11,226,878.02	0.00	0.00	(11,226,878.02)

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Detail Transaction Report

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
984591	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.1800 / 2.1834					
				11/26/2018	10/31/2018	PURC		13,000,000.00	12,979,532.22	0.00	0.00	(12,979,532.22)
984592	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1100 / 2.1102					
				11/2/2018	10/31/2018	PURC		7,000,000.00	6,999,179.44	0.00	0.00	(6,999,179.44)
984594	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1650 / 2.1662					
				11/9/2018	10/31/2018	PURC		1,160,000.00	1,159,372.15	0.00	0.00	(1,159,372.15)
984595	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1600 / 2.1619					
				11/15/2018	10/31/2018	PURC		22,700,000.00	22,679,570.00	0.00	0.00	(22,679,570.00)
984596	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1625 / 2.1637					
				11/9/2018	10/31/2018	PURC		25,215,000.00	25,201,368.14	0.00	0.00	(25,201,368.14)
984597	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1850 / 2.1897					
				12/5/2018	10/31/2018	PURC		5,000,000.00	4,989,378.47	0.00	0.00	(4,989,378.47)
Sub Total:								(156,396,000.00)	(155,828,147.08)	221,129.40	(2,557,250.39)	158,164,268.08
Fund: 283-John Wayne Airport												
980052	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1700 / 2.1739					
				11/2/2018	10/3/2018	PURC		4,000,000.00	3,992,766.67	0.00	0.00	(3,992,766.67)
969330	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.9070 / 1.9140					
				10/4/2018	10/4/2018	MAT		(1,350,000.00)	(1,345,065.64)	0.00	(4,934.36)	1,350,000.00
980275	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1914					
				11/21/2018	10/4/2018	PURC		2,425,000.00	2,417,935.17	0.00	0.00	(2,417,935.17)
973701	US TREASURY N/B	/BNY Mellon Capital Market	TRBDI				0.8750 / 2.0106					
				10/15/2018	10/15/2018	INT		0.00	0.00	0.00	(9,843.75)	9,843.75
				10/15/2018	10/15/2018	MAT		(2,250,000.00)	(2,246,220.70)	0.00	(3,779.30)	2,250,000.00
981781	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2050 / 2.2145					

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Detail Transaction Report

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
968046	US TREASURY N/B	/UBS FINANCIAL SERVICES	TBILL	12/24/2018	10/15/2018	PURC	1.9780 / 1.9879	2,250,000.00	2,240,353.13	0.00	0.00	(2,240,353.13)
982513	FHLB DISC CORP	/FTN FINANCIAL	AGDN	10/18/2018	10/18/2018	MAT	2.4000 / 2.4285	(2,500,000.00)	(2,487,500.15)	0.00	(12,499.85)	2,500,000.00
982779	FANNIE MAE	/FTN FINANCIAL	AGNF1	4/12/2019	10/18/2018	PURC	1.8750 / 2.3350	2,000,000.00	1,976,533.33	0.00	0.00	(1,976,533.33)
975181	FHLB DISC CORP	/FTN FINANCIAL	AGDN	2/19/2019	10/19/2018	PURC	2.0500 / 2.0566	500,000.00	499,130.50	1,562.50	0.00	(500,693.00)
983822	FREDDIE MAC	/UBS FINANCIAL SERVICES	AGNF1	10/26/2018	10/26/2018	MAT	1.2500 / 2.7491	(2,500,000.00)	(2,492,027.78)	0.00	(7,972.22)	2,500,000.00
977434	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	10/2/2019	10/26/2018	PURC	2.0600 / 2.0650	1,945,000.00	1,918,302.93	1,620.83	0.00	(1,919,923.76)
984055	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	10/29/2018	10/29/2018	MAT	2.1500 / 2.1501	(5,000,000.00)	(4,987,983.33)	0.00	(12,016.67)	5,000,000.00
984055	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	10/30/2018	10/29/2018	PURC	2.1500 / 2.1501	5,000,000.00	4,999,701.39	0.00	0.00	(4,999,701.39)
984251	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	10/30/2018	10/30/2018	MAT	2.3200 / 2.3328	(5,000,000.00)	(4,999,701.39)	0.00	(298.61)	5,000,000.00
973029	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	1/23/2019	10/30/2018	PURC	0.7500 / 2.0483	1,000,000.00	994,522.22	0.00	0.00	(994,522.22)
984589	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/31/2018	10/31/2018	INT		0.00	0.00	0.00	(7,500.00)	7,500.00
				10/31/2018	10/31/2018	MAT		(2,000,000.00)	(1,994,921.87)	0.00	(5,078.13)	2,000,000.00
				12/21/2018	10/31/2018	PURC	2.2050 / 2.2119	3,000,000.00	2,990,628.75	0.00	0.00	(2,990,628.75)
Sub Total:								1,520,000.00	1,476,453.22	3,183.33	(63,922.88)	(1,415,713.67)

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 650-Fountain Valley SD40												
937819	US TREASURY N/B	/BANK OF AMERICA	TRBDME				2.0000 / 2.3398					
				10/31/2022	10/31/2018	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(35,000.00)</u>	<u>35,000.00</u>
Fund: 650-CCCD SERIES 2017E												
981587	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.7500 / 3.4669					
				12/10/2027	10/12/2018	PURC		180,000.00	169,941.34	1,677.50	0.00	(171,618.84)
Sub Total:								<u>180,000.00</u>	<u>169,941.34</u>	<u>1,677.50</u>	<u>0.00</u>	<u>(171,618.84)</u>

Grand Total: 432,649,000.00 431,572,605.68 720,746.33 (11,639,438.71) (420,653,913.29)

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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Oct-2018 to 31-Oct-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
AIM#51102-692						
	INVESCO STIC GOVERNMENT & AGENCY					
10/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,686,095.05)		INVESCO STIC GOVERNMENT & AGENCY	980262
10/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(17,634,676.60)		INVESCO STIC GOVERNMENT & AGENCY	980538
10/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	39,834,538.17		INVESCO STIC GOVERNMENT & AGENCY	980856
10/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,361,772.81		INVESCO STIC GOVERNMENT & AGENCY	981100
10/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,004,649.50		INVESCO STIC GOVERNMENT & AGENCY	982786
10/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	22,348,686.14		INVESCO STIC GOVERNMENT & AGENCY	983188
10/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,203,130.94		INVESCO STIC GOVERNMENT & AGENCY	983828
10/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,206,665.00)		INVESCO STIC GOVERNMENT & AGENCY	984058
10/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,231,584.11		INVESCO STIC GOVERNMENT & AGENCY	984276
10/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,942,369.85)		INVESCO STIC GOVERNMENT & AGENCY	984607
Sub Total Amount Per Account:			48,514,555.17			
AIM#51103-694						
	INVESCO STIC GOVERNMENT & AGENCY					
10/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	154,316.83		INVESCO STIC GOVERNMENT & AGENCY	980857
10/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,090,418.11		INVESCO STIC GOVERNMENT & AGENCY	981101
10/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	930,659.00		INVESCO STIC GOVERNMENT & AGENCY	981148
10/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,190,000.00)		INVESCO STIC GOVERNMENT & AGENCY	981786
10/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,327,390.00		INVESCO STIC GOVERNMENT & AGENCY	982516
10/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	797,942.58		INVESCO STIC GOVERNMENT & AGENCY	983002
10/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,581,199.53		INVESCO STIC GOVERNMENT & AGENCY	983829
10/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,443,466.10		INVESCO STIC GOVERNMENT & AGENCY	984059
10/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	85,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	984277
10/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(94,155,000.00)		INVESCO STIC GOVERNMENT & AGENCY	984608
Sub Total Amount Per Account:			(19,607.85)			
AIM#51104-JWA						
	INVESCO STIC GOVERNMENT & AGENCY					
10/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,040,625.00		INVESCO STIC GOVERNMENT & AGENCY	979748
10/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,040,000.00)		INVESCO STIC GOVERNMENT & AGENCY	980048
10/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	523,466.67		INVESCO STIC GOVERNMENT & AGENCY	982517
10/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(500,693.00)		INVESCO STIC GOVERNMENT & AGENCY	982787
10/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	580,076.24		INVESCO STIC GOVERNMENT & AGENCY	983827
10/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	298.61		INVESCO STIC GOVERNMENT & AGENCY	984060
10/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,005,477.78		INVESCO STIC GOVERNMENT & AGENCY	984275
10/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(983,128.75)		INVESCO STIC GOVERNMENT & AGENCY	984606
Sub Total Amount Per Account:			3,626,122.55			

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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Oct-2018 to 31-Oct-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
GS283	GOLDMAN SACHS - JWA MMF					
10/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,000.00		GOLDMAN SACHS FINL SQ GOVT	979750
10/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,952,766.67)		GOLDMAN SACHS FINL SQ GOVT	980051
10/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,067,935.17)		GOLDMAN SACHS FINL SQ GOVT	980264
10/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	19,490.62		GOLDMAN SACHS FINL SQ GOVT	981788
Sub Total Amount Per Account:			(1,211.22)			
GS692	GOLDMAN SACHS - COUNTY MMF					
10/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,166,180.23		GOLDMAN SACHS FINL SQ GOVT	980010
10/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	802,352.47		GOLDMAN SACHS FINL SQ GOVT	980049
10/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	33,006,307.00		GOLDMAN SACHS FINL SQ GOVT	981862
10/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,349,946.61)		GOLDMAN SACHS FINL SQ GOVT	982210
10/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,676,717.61)		GOLDMAN SACHS FINL SQ GOVT	982518
10/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(757,852.92)		GOLDMAN SACHS FINL SQ GOVT	983003
10/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(459,946.11)		GOLDMAN SACHS FINL SQ GOVT	983222
10/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(437,601.45)		GOLDMAN SACHS FINL SQ GOVT	983605
Sub Total Amount Per Account:			23,292,775.00			
GS694	GOLDMAN SACHS - EDUCATIONAL MMF					
10/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	66,846,920.67		GOLDMAN SACHS FINL SQ GOVT	979749
10/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(43,675,420.58)		GOLDMAN SACHS FINL SQ GOVT	980011
10/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(18,176,056.86)		GOLDMAN SACHS FINL SQ GOVT	980050
10/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,058,738.66		GOLDMAN SACHS FINL SQ GOVT	980263
10/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(9,683,568.66)		GOLDMAN SACHS FINL SQ GOVT	980539
10/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,255,481.00)		GOLDMAN SACHS FINL SQ GOVT	981590
10/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,644,160.00)		GOLDMAN SACHS FINL SQ GOVT	981787
10/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,714,689.00		GOLDMAN SACHS FINL SQ GOVT	981863
10/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,473,527.83)		GOLDMAN SACHS FINL SQ GOVT	982211
10/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,630,873.78)		GOLDMAN SACHS FINL SQ GOVT	982788
10/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,498,681.78)		GOLDMAN SACHS FINL SQ GOVT	983189
10/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(808,883.92)		GOLDMAN SACHS FINL SQ GOVT	983223
10/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,950,485.00)		GOLDMAN SACHS FINL SQ GOVT	983606
10/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	53,934,889.42		GOLDMAN SACHS FINL SQ GOVT	984274
10/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(49,731,410.21)		GOLDMAN SACHS FINL SQ GOVT	984609
Sub Total Amount Per Account:			(1,973,311.87)			

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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Oct-2018 to 31-Oct-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
LAIF - EXTENDED FUND		LAIF - EXTENDED FUND				
10/1/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	4,500,000.00		LOCAL AGENCY INVESTMENT FUND	979753
10/2/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(600,000.00)		LOCAL AGENCY INVESTMENT FUND	980012
10/5/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(4,760,000.00)		LOCAL AGENCY INVESTMENT FUND	980540
10/9/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	563,000.00		LOCAL AGENCY INVESTMENT FUND	980855
10/12/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(53,989,000.00)		LOCAL AGENCY INVESTMENT FUND	981589
10/15/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	1,613,000.00		LOCAL AGENCY INVESTMENT FUND	981783
10/16/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	1,485,000.00		LOCAL AGENCY INVESTMENT FUND	981860
10/17/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	396,000.00		LOCAL AGENCY INVESTMENT FUND	982209
10/19/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	54,058,000.00		LOCAL AGENCY INVESTMENT FUND	982785
10/22/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(1,610,000.00)		LOCAL AGENCY INVESTMENT FUND	983004
10/26/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(24,732,000.00)		LOCAL AGENCY INVESTMENT FUND	983826
10/30/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	50,000.00		LOCAL AGENCY INVESTMENT FUND	984270
10/31/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	25,953,000.00		LOCAL AGENCY INVESTMENT FUND	984605
Sub Total Amount Per Account:			2,927,000.00			
MORGAN 692		MORGAN STANLEY GOVT 8302 - COUNTY MMF				
10/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	20,189,261.50	9752	MORGAN STANLEY INST LIQUIDITY FUND	979751
10/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(195,800.76)	1147	MORGAN STANLEY INST LIQUIDITY FUND	981146
10/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(13,330,699.29)	1578	MORGAN STANLEY INST LIQUIDITY FUND	981577
10/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(97,196.22)	1785	MORGAN STANLEY INST LIQUIDITY FUND	981784
10/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(17,000,000.00)	2204	MORGAN STANLEY INST LIQUIDITY FUND	982203
Sub Total Amount Per Account:			(10,434,434.77)			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
10/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,014.56)		NORTHERN TRUST COMPANY	981102
10/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(171,618.84)		NORTHERN TRUST COMPANY	981595
Sub Total Amount Per Account:			(174,633.40)			
Total Amount :			<u>65,757,253.61</u>			



Orange County Auditor-Controller Internal Audit



Report on Review of the Schedule of Assets Held by the County Treasury as of March 31, 2018

Audit Number 1719
Report Date: October 12, 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 Steinhaus, CPA, CGMA	Audit Manager I
Nancy Ramos	Auditor I

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

Auditor-Controller Website
www.acgov.com



ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



Transmittal Letter

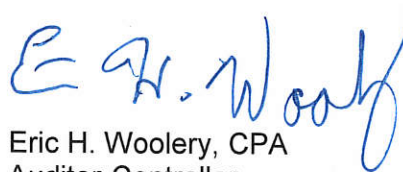
Audit No. 1719

October 12, 2018

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

SUBJECT: Report on Review of the Schedule of Assets Held by the County Treasury
as of March 31, 2018

We have completed our Report on Review of the Schedule of Assets Held by the County Treasury as of March 31, 2018. Our final report is attached for your review.


Eric H. Woolery, CPA
Auditor-Controller

Other recipients of this report:

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

***Report on Review of the Schedule of Assets
Held by the County Treasury
Audit No. 1719***

As of March 31, 2018

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Independent Accountant's Review Report

The Honorable Board of Supervisors
County of Orange, California

We have reviewed the accompanying Schedule of Assets Held by the County Treasury—Modified Cash-Basis (financial schedule) of the County of Orange, California, as of March 31, 2018, pursuant to Government Code Section 26920(a). A review includes primarily applying analytical procedures to management's financial data and making inquiries of department management. A review is substantially less in scope than an audit, the objective of which is the expression of an opinion regarding the financial schedule as a whole. Accordingly, we do not express such an opinion.

Management's Responsibility for the Financial Schedule

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

Accountant's Responsibility

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

Accountant's Conclusion

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

Known Departure from Modified Cash-Basis of Accounting

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



Independent Accountant's Review Report

Other Matter

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

A handwritten signature in blue ink, reading "Eric H. Woolery", is positioned above the printed name.

Eric H. Woolery, CPA
Auditor-Controller
October 12, 2018

ORANGE COUNTY TREASURY
Schedule of Assets Held by the County Treasury
As of March 31, 2018

ASSETS

	OCIP	OCEIP	Non-Pooled	Total
CASH				
Cash On Hand	\$ 115,319	\$ -	\$ -	\$ 115,319
Bank Demand Accounts	69,462,241	31,441,133	22,897,828	123,801,202
Total Cash	69,577,560	31,441,133	22,897,828	123,916,521
INVESTMENTS, stated at fair value				
<i>Orange County Investment Pool (OCIP):</i>				
Money Market Fund	1,466,459,327	-	-	1,466,459,327
Extended Fund	3,243,931,985	-	-	3,243,931,985
<i>Orange County Educational Investment Pool (OCEIP):</i>				
Money Market Fund	-	1,149,359,827	-	1,149,359,827
Extended Fund	-	3,408,311,124	-	3,408,311,124
<i>Non-Pooled</i>			100,989,670	100,989,670
Total Investments	4,710,391,312	4,557,670,951	100,989,670	9,369,051,933
TOTAL ASSETS	\$ 4,779,968,872	\$ 4,589,112,084	\$ 123,887,498	\$ 9,492,968,454

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)