

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

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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: December 17, 2018

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

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

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

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

INVESTMENT POOL COMPOSITION

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

The County Treasurer established three short-term funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), and the John Wayne Airport Investment Fund, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, on September 19, 2018, reaffirmed their highest rating of 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 24 and 58, respectively. The maximum maturity of investments for the John Wayne Airport Investment Fund is 15 months, with a maximum WAM of 90 days, and a current WAM of 86. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.35), and the duration is currently at 1.15. 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 November 2018, the job market added 155,000 new jobs, and October's job numbers were revised downward by 13,000 to 237,000. The U.S. unemployment rate for November remained unchanged from October at 3.7%. The

Empire State Manufacturing Index increased to 23.3 from 21.1 from October, while the Philadelphia Fed Index decreased to 12.9 from 22.2 from October. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals economic expansion. With respect to housing, S&P/CaseShiller reported that housing prices continue to show positive momentum as year-over-year prices increased for the seventy-seventh consecutive month in September, up 5.51 % from a year ago. The index for pending home sales decreased 4.6% on a year-over-year basis in October.

The 10-year Treasury rate decreased from 3.15% in October to 3.01% in November. The short-term 90-day T-bill increased from 2.34% at the end of October to 2.37% at the end of November. The rate on the 2-year Treasury note was 2.80% at the end of November, down from 2.87% in October.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2018/2019 is 1.78% for OCIP and 1.81% for OCEIP. The current net yield for fiscal year 2018/2019 is 1.72 for OCIP and 1.75% for OCEIP. The forecasted net yield for fiscal year 2018/2019 for both OCIP and OCEIP is 1.81%.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Each month, the County Treasurer apportions the accrued interest earnings to each pool participant. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution will generally be paid in the month following. The October 2018 and November 2018 interest apportionments are expected to be paid in January 2019 and February 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 2.6% 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 November 2018.

CREDIT UPDATE

During November, there was one change to the Treasurer's Approved Issuer List. The Credit Investment Committee approved the addition of the Orange County Pension Obligation Bonds, 2019 Series A. 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 November 30, 2018 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 14, 2017. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	NOVEMBER 2018	OCTOBER 2018	INCREASE (DECREASE)	NET CHANGE %	NOVEMBER 2017	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ^{1,2}	\$ 4,886,945,126	\$ 4,418,845,835	\$ 468,099,291	10.59%	\$ 4,467,156,195	\$ 419,788,931	9.40%
End Of Month Book Value ^{1,2}	\$ 4,905,593,339	\$ 4,440,012,364	\$ 465,580,975	10.49%	\$ 4,483,174,377	\$ 422,418,962	9.42%
Monthly Average Balance	\$ 4,484,731,134	\$ 4,146,037,665	\$ 338,693,469	8.17%	\$ 4,354,824,066	\$ 129,907,068	2.98%
Year-To-Date Average Balance	\$ 4,015,746,544	\$ 3,898,500,396	\$ 117,246,148	3.01%	\$ 4,023,875,188	\$ (8,128,644)	-0.20%
Monthly Accrued Earnings ³	\$ 7,288,212	\$ 6,414,310	\$ 873,902	13.62%	\$ 4,078,272	\$ 3,209,940	78.71%
Monthly Net Yield ³	1.91%	1.76%	0.14%	8.17%	1.07%	0.84%	78.13%
Year-To-Date Net Yield ³	1.72%	1.67%	0.05%	3.17%	1.06%	0.66%	62.20%
Annual Estimated Gross Yield ⁴	1.87%	1.87%	0.00%	0.00%	1.28%	0.59%	45.80%
Weighted Average Maturity (WAM) ⁵	318	328	(10)	-3.10%	281	37	13.10%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 4,405,054,283	\$ 4,258,106,847	\$ 146,947,436	3.45%	\$ 4,144,138,945	\$ 260,915,338	6.30%
End Of Month Book Value ¹	\$ 4,423,566,284	\$ 4,281,312,303	\$ 142,253,981	3.32%	\$ 4,159,948,762	\$ 263,617,522	6.34%
Monthly Average Balance	\$ 4,342,933,090	\$ 4,382,243,496	\$ (39,310,406)	-0.90%	\$ 4,059,141,042	\$ 283,792,048	6.99%
Year-To-Date Average Balance	\$ 4,605,335,607	\$ 4,670,936,236	\$ (65,600,629)	-1.40%	\$ 4,359,249,294	\$ 246,086,313	5.65%
Monthly Accrued Earnings ³	\$ 7,238,003	\$ 7,011,855	\$ 226,148	3.23%	\$ 3,845,386	\$ 3,392,617	88.23%
Monthly Net Yield ³	1.94%	1.80%	0.14%	7.89%	1.07%	0.87%	81.40%
Year-To-Date Net Yield ³	1.75%	1.71%	0.04%	2.56%	1.05%	0.70%	66.62%
Annual Estimated Gross Yield ⁴	1.87%	1.87%	0.00%	0.00%	1.30%	0.57%	44.13%
Weighted Average Maturity (WAM) ⁵	350	371	(21)	-5.56%	301	49	16.40%

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, but both have a net asset value of 1.00 and have sufficient liquidity to meet projected cash flow needs.

² In November 2018, OCIP End Of Month Market and Book values increased from prior month primarily due to incoming first installment secured property tax receipts.

³ In November 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 November 2017 are reported at the actual annual gross yields for FY 17/18, and their annual estimated gross yields for November 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 OCIP and OCEIP WAMs in November 2018 were 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: November 30, 2018

INVESTMENT STATISTICS - By Investment Pool⁽¹⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 11/30/2018	MONTHLY Gross Yield	Current NAV ⁽⁴⁾
<u>COMBINED POOL BALANCES</u> <u>(includes the Extended Fund)</u>					
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,886,945,126	318	2.05%	1.97%	1.00
	COST (Capital) \$ 4,902,945,516				
	MONTHLY AVG Balance \$ 4,484,731,134				
	BOOK Value \$ 4,905,593,339				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,405,054,283	350	2.05%	2.00%	1.00
	COST (Capital) \$ 4,422,120,816				
	MONTHLY AVG Balance \$ 4,342,933,090				
	BOOK Value \$ 4,423,566,284				

INVESTMENT STATISTICS - Non-Pooled Investments⁽²⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment Funds:	MARKET Value \$ 105,427,124	John Wayne Airport Investment Fund 51,435,912
283, FVSD, CCCD	COST (Capital) \$ 106,691,357	Fountain Valley School District Fund 40 34,790,770
	MONTHLY AVG Balance \$ 106,642,363	CCCD Series 2017E Bonds 20,464,675
	BOOK Value \$ 106,604,792	
		\$ 106,691,357

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
<u>COUNTY MONEY MARKET FUND (OCMMF)</u>			
County Money Market Fund	\$ 1,356,788,399	OCIP	\$4,907,727,673
County Cash & Cash Equivalent	4,782,157	OCEIP	4,431,362,590
<u>EXTENDED FUND</u>	7,021,674,571	Specific Investment Funds	106,691,357
<u>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</u>		Non-Pooled Cash & Cash Equivalent	25,972,209
Educational Money Market Fund	946,603,362		
Educational Cash & Cash Equivalent	9,241,774		
<u>NON-POOLED INVESTMENTS</u>			
Non-Pooled Investments @ Cost	106,691,357		
Non-Pooled Cash & Cash Equivalent	25,972,209		
	\$ 9,471,753,829		\$9,471,753,829

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	1.95%	OCMMF	24
OCEMMF - MONTHLY GROSS YIELD	2.20%	OCEMMF	58
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	2.22%	JOHN WAYNE AIRPORT WAM	86
OCIP - YTD NET YIELD ⁽³⁾	1.72%	LGIP WAM (Standard & Poors)	36
OCEIP - YTD NET YIELD ⁽³⁾	1.75%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	2.35%		

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

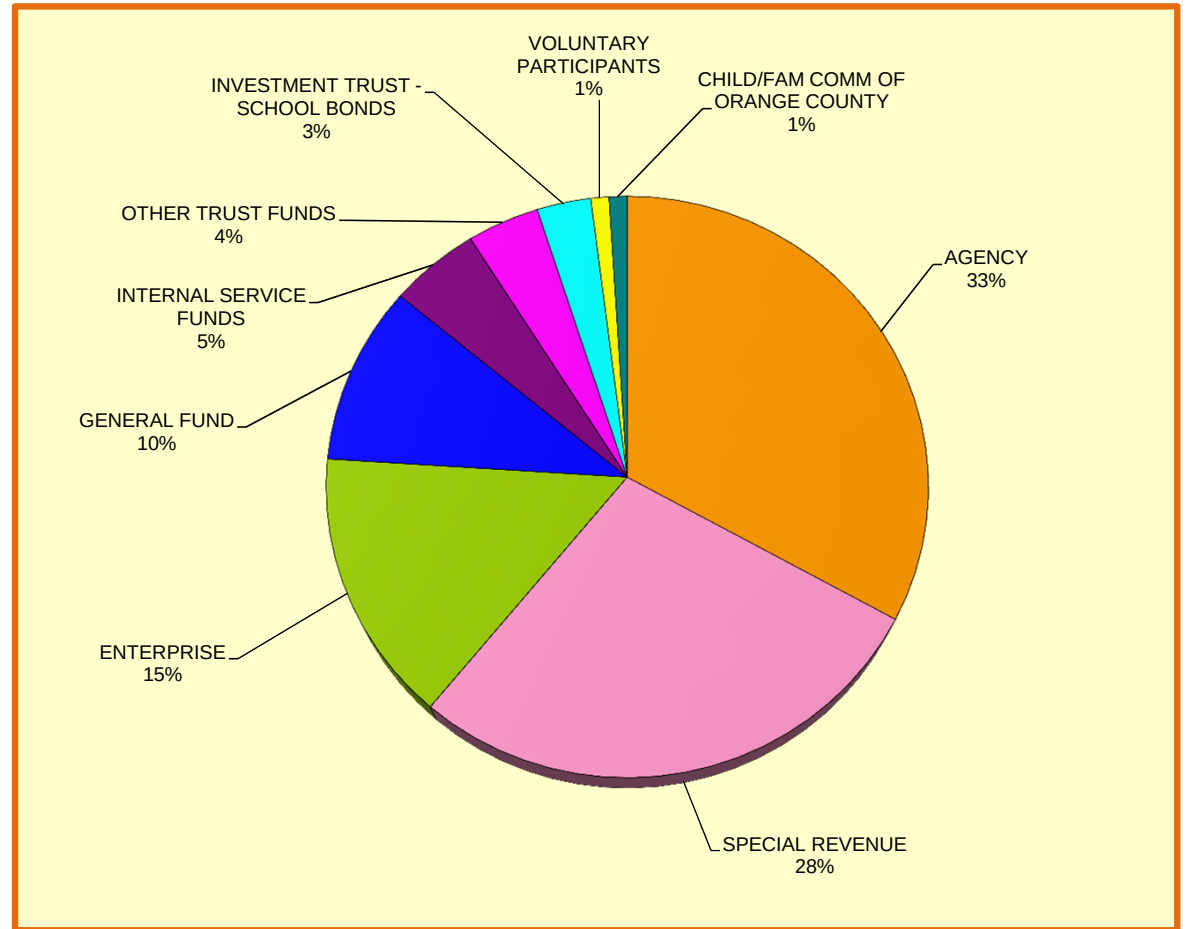
INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 11/30/2018	MONTHLY Gross Yield	Current NAV ⁽⁴⁾
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,359,045,595 COST (Capital) \$ 1,356,788,399 MONTHLY AVG Balance \$ 1,182,434,252 BOOK Value \$ 1,358,895,549	24	2.17%	1.95%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 947,430,723 COST (Capital) \$ 946,603,362 MONTHLY AVG Balance \$ 867,415,636 BOOK Value \$ 947,518,927	58	2.26%	2.20%	1.00
<u>Extended Fund</u>	MARKET Value \$ 6,985,523,091 COST (Capital) \$ 7,021,674,571 MONTHLY AVG Balance \$ 6,777,814,336 BOOK Value \$ 7,022,745,147	430	2.00%	1.99%	0.99
ALLOCATION OF EXTENDED FUND					
<u>Extended Fund</u> <u>OCIP Share</u>	MARKET Value \$ 3,527,899,531 COST (Capital) \$ 3,546,157,117 MONTHLY AVG Balance \$ 3,302,296,882 BOOK Value \$ 3,546,697,790	430	2.00%	1.99%	0.99
<u>OCEIP Share</u>	MARKET Value \$ 3,457,623,560 COST (Capital) \$ 3,475,517,454 MONTHLY AVG Balance \$ 3,475,517,454 BOOK Value \$ 3,476,047,357	430	2.00%	1.99%	0.99
<u>Modified Duration</u>	1.15				

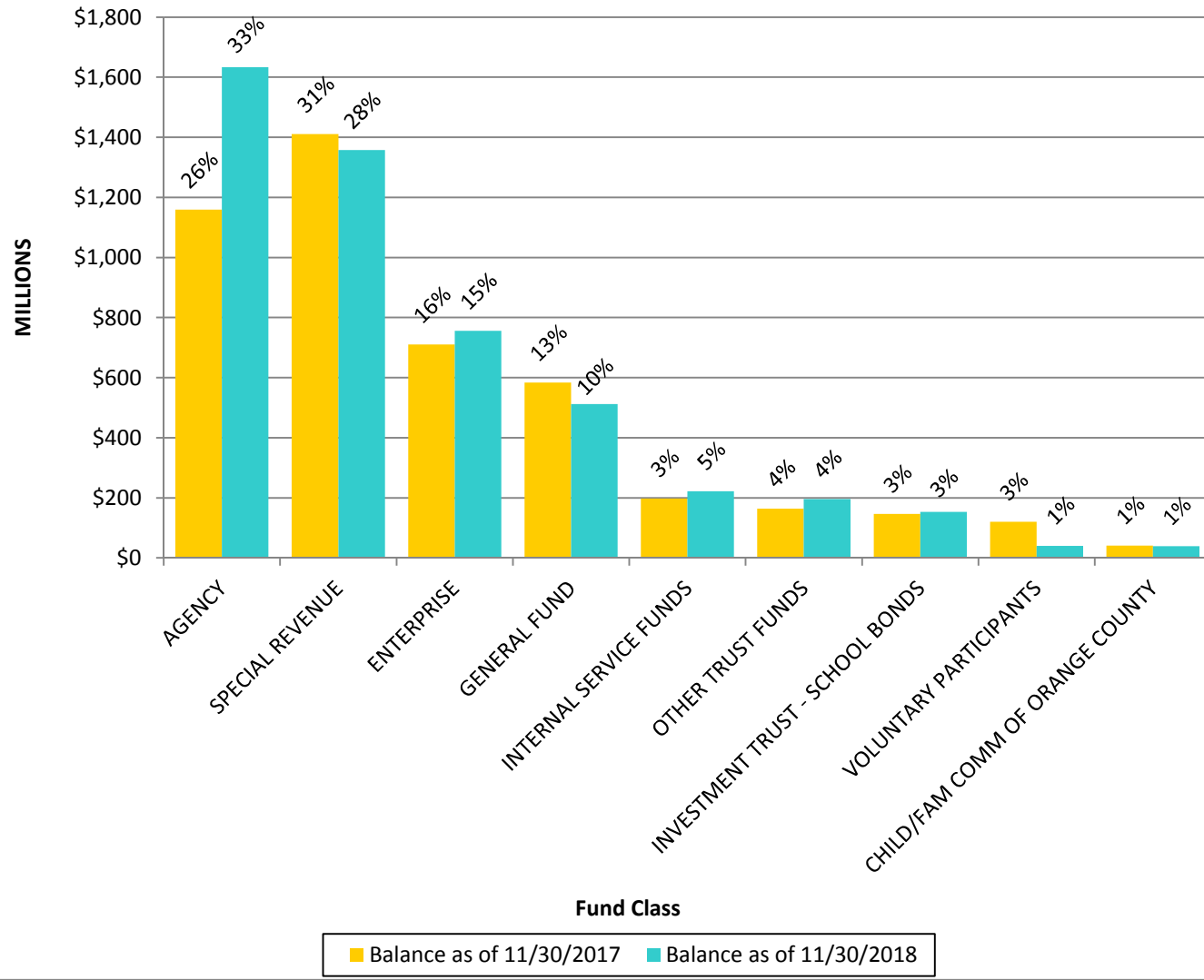
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing 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. The Extended Fund Market Value is lower than Book Value causing the NAV to be lower than 1.00 due to seven Federal Reserve short-term rate increases totalling 1.75% since November 2016. When the Extended Fund is combined with the OCMMF and OCEMMF, both OCIP and OCEIP have a NAV of 1.00.

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

FUNDS	BALANCE
AGENCY	\$ 1,633,623,792
SPECIAL REVENUE	1,357,502,087
ENTERPRISE	755,566,726
GENERAL FUND	511,929,328
INTERNAL SERVICE FUNDS	222,195,209
OTHER TRUST FUNDS	195,259,508
INVESTMENT TRUST - SCHOOL BONDS	153,069,357
VOLUNTARY PARTICIPANTS	40,019,141
CHILD/FAM COMM OF ORANGE COUNTY	38,562,525
TOTAL	\$ 4,907,727,673

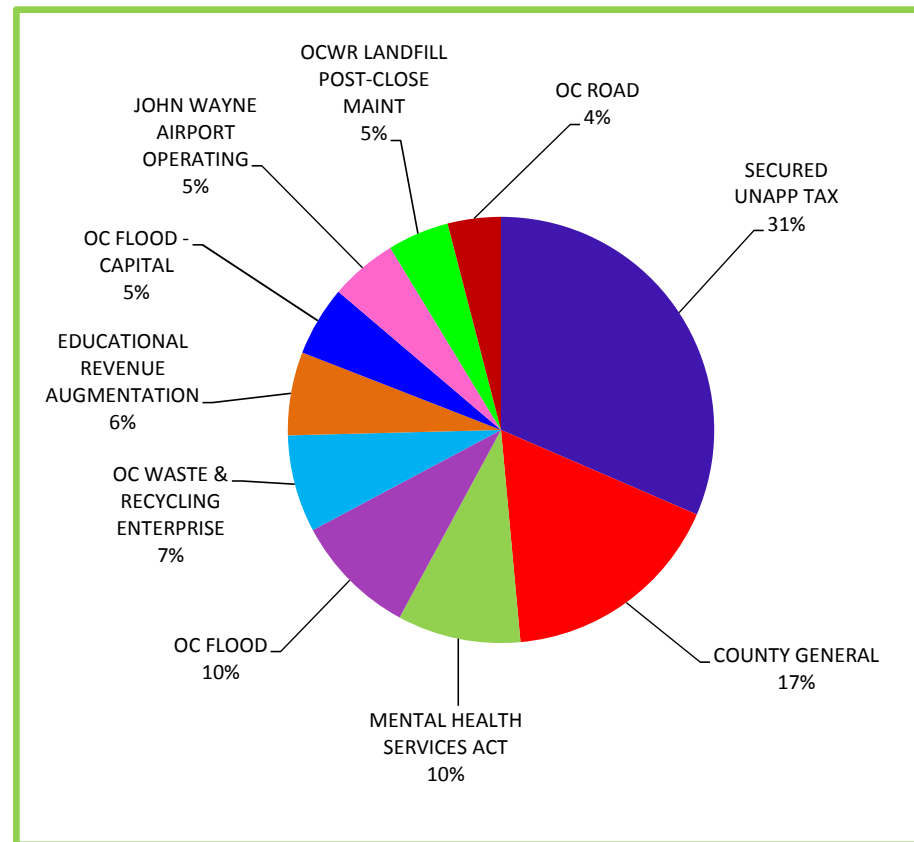


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF NOVEMBER 30**



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

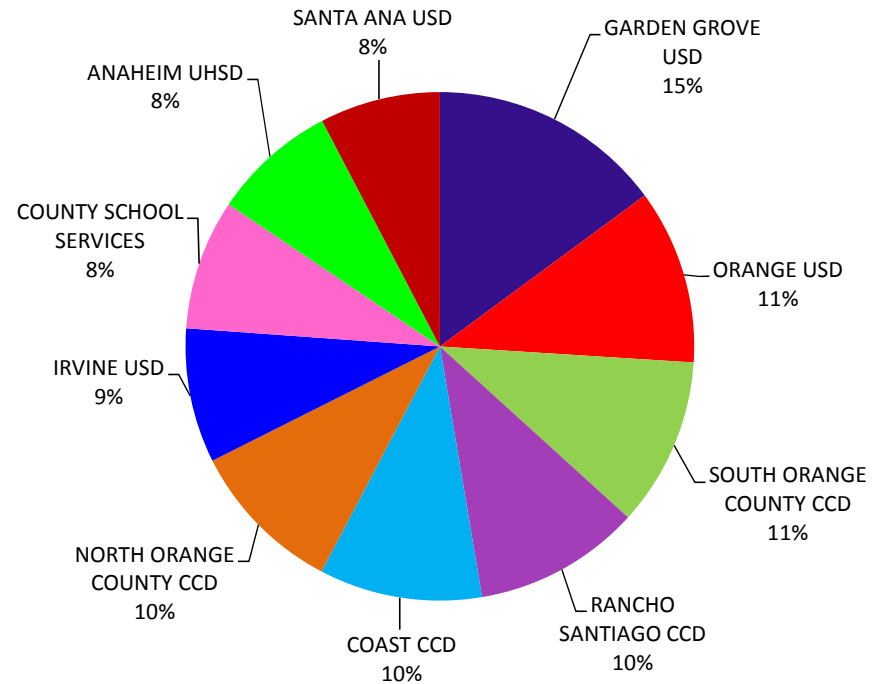
FUND #	FUND NAME	BALANCE
673	SECURED UNAPP TAX	\$ 865,976,002
100	COUNTY GENERAL	469,374,136
13Y	MENTAL HEALTH SERVICES ACT	257,190,713
400	OC FLOOD	256,343,489
299	OC WASTE & RECYCLING ENTERPRISE	203,360,830
664	EDUCATIONAL REVENUE AUGMENTATION	173,543,922
404	OC FLOOD - CAPITAL	146,164,291
280	JOHN WAYNE AIRPORT OPERATING	139,774,449
279	OCWR LANDFILL POST-CLOSE MAINT	128,548,423
115	OC ROAD	110,846,075
TOTAL		\$ 2,751,122,330



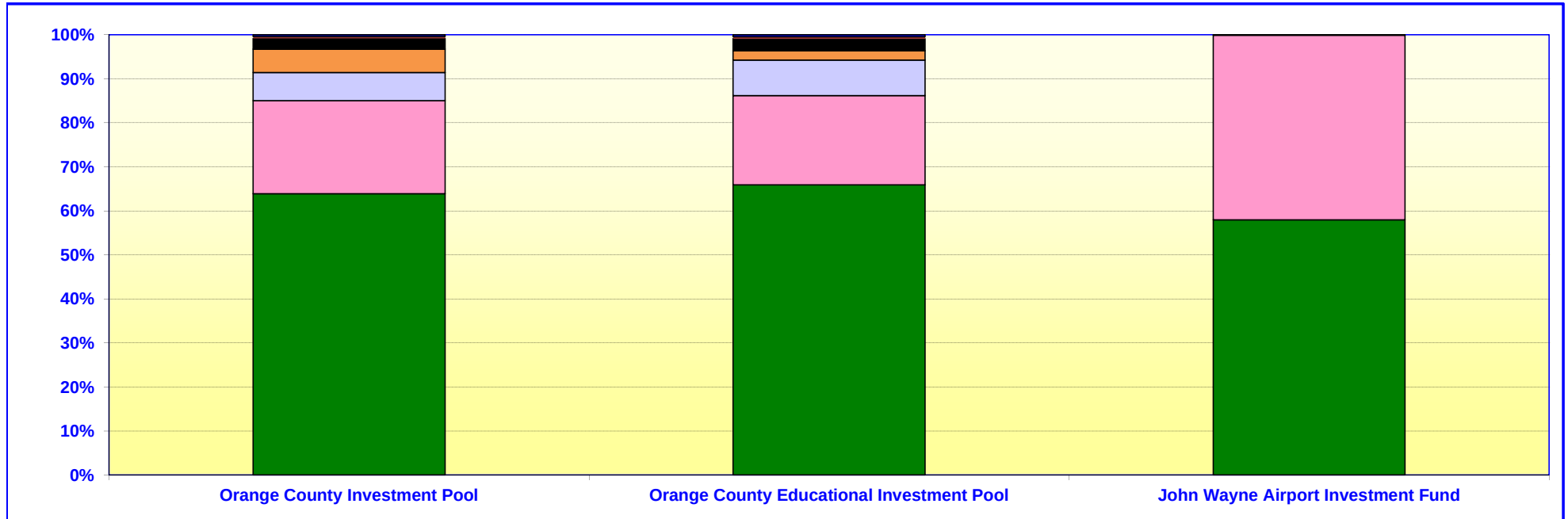
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF NOVEMBER 30, 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 429,146,384 (1)
80	ORANGE USD	319,758,690 (1)
96	SOUTH ORANGE COUNTY CCD	308,716,179
92	RANCHO SANTIAGO CCD	304,982,006 (1)
90	COAST CCD	298,565,635 (1)
88	NORTH ORANGE COUNTY CCD	284,551,527 (1)
75	IRVINE USD	246,132,824 (1)
94	COUNTY SCHOOL SERVICES	238,360,377
64	ANAHEIM UHSD	228,287,430 (1)
84	SANTA ANA USD	220,495,831 (1)
TOTAL		<u>\$ 2,878,996,883</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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

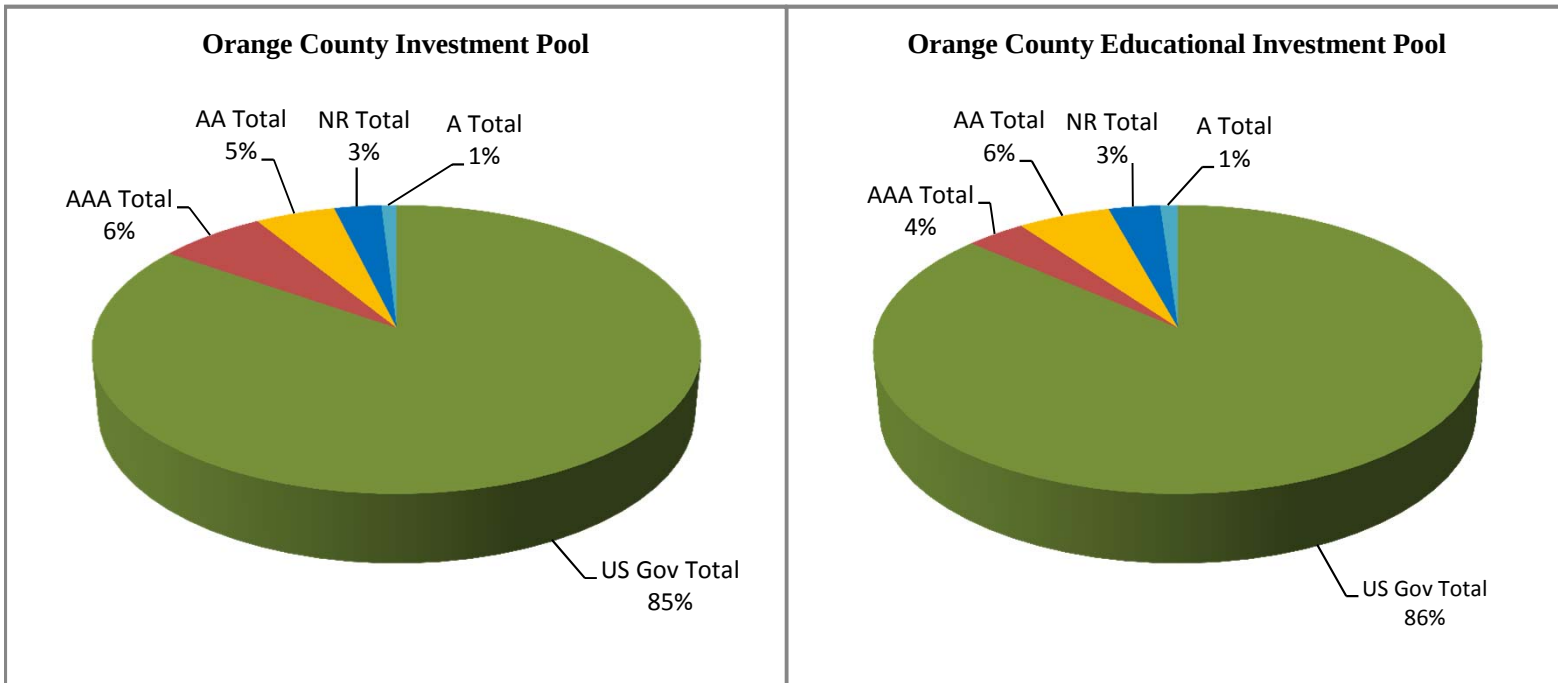


Orange County Investment Pool			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 3,122,585		63.90%
U. S. TREASURIES	1,033,573		21.15%
MEDIUM-TERM NOTES	312,264		6.39%
MONEY MARKET MUTUAL FUNDS	256,829		5.26%
MUNICIPAL DEBT	119,692		2.45%
LOCAL AGENCY INVESTMENT FUND	21,868		0.45%
CERTIFICATES OF DEPOSIT	20,134		0.40%
	<u>\$ 4,886,945</u>		<u>100.00%</u>

Orange County Educational Investment Pool			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 2,902,657		65.89%
U. S. TREASURIES	895,019		20.32%
MEDIUM-TERM NOTES	354,815		8.05%
MONEY MARKET MUTUAL FUNDS	94,090		2.14%
MUNICIPAL DEBT	117,308		2.66%
LOCAL AGENCY INVESTMENT FUND	21,432		0.49%
CERTIFICATES OF DEPOSIT	19,733		0.45%
	<u>\$ 4,405,054</u>		<u>100.00%</u>

John Wayne Airport Investment Fund			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 29,861		57.96%
U. S. TREASURIES	21,597		41.92%
MONEY MARKET MUTUAL FUNDS	61		0.12%
	<u>\$ 51,519</u>		<u>100.00%</u>

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



US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

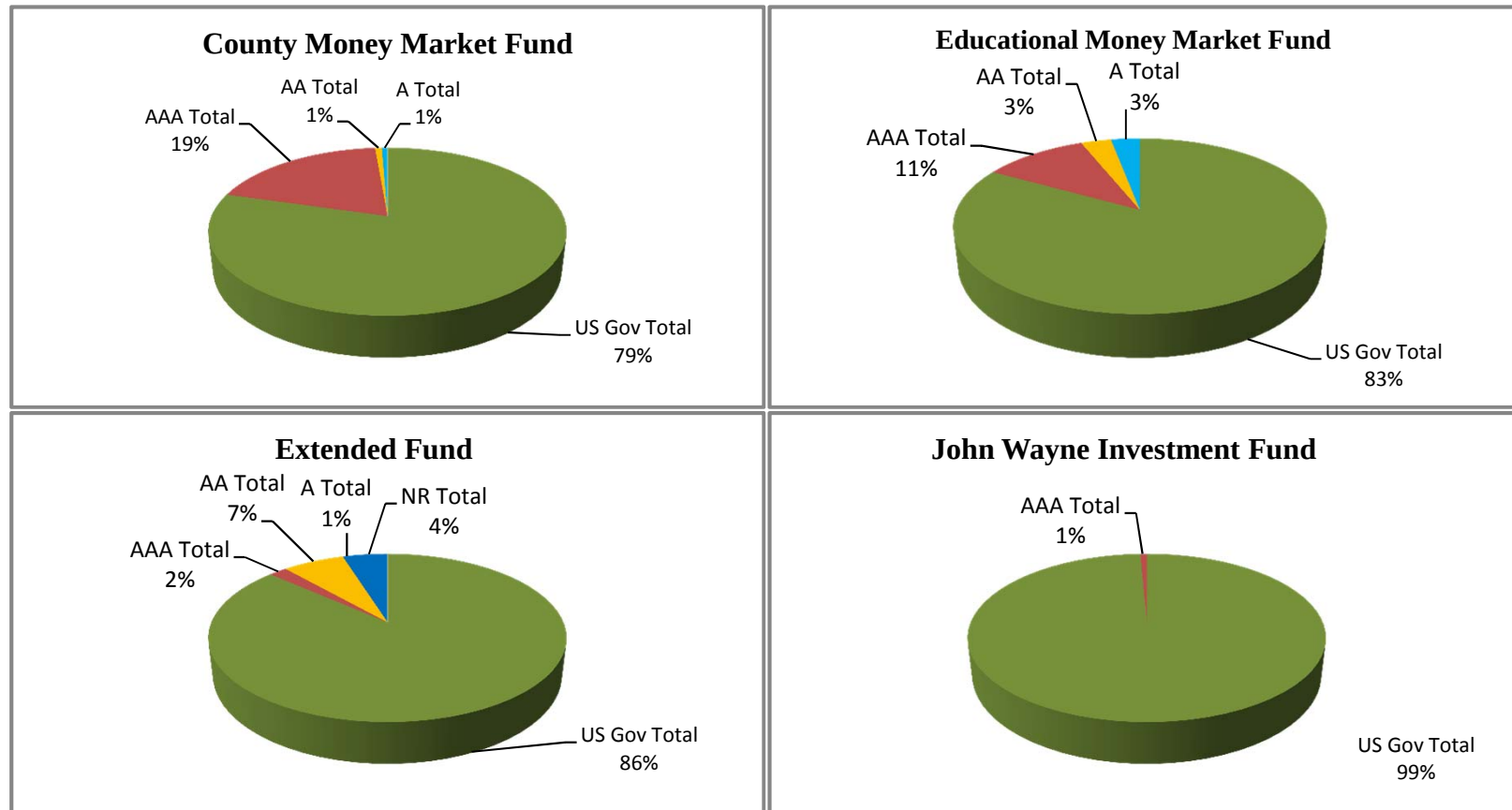
A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

November 30, 2018



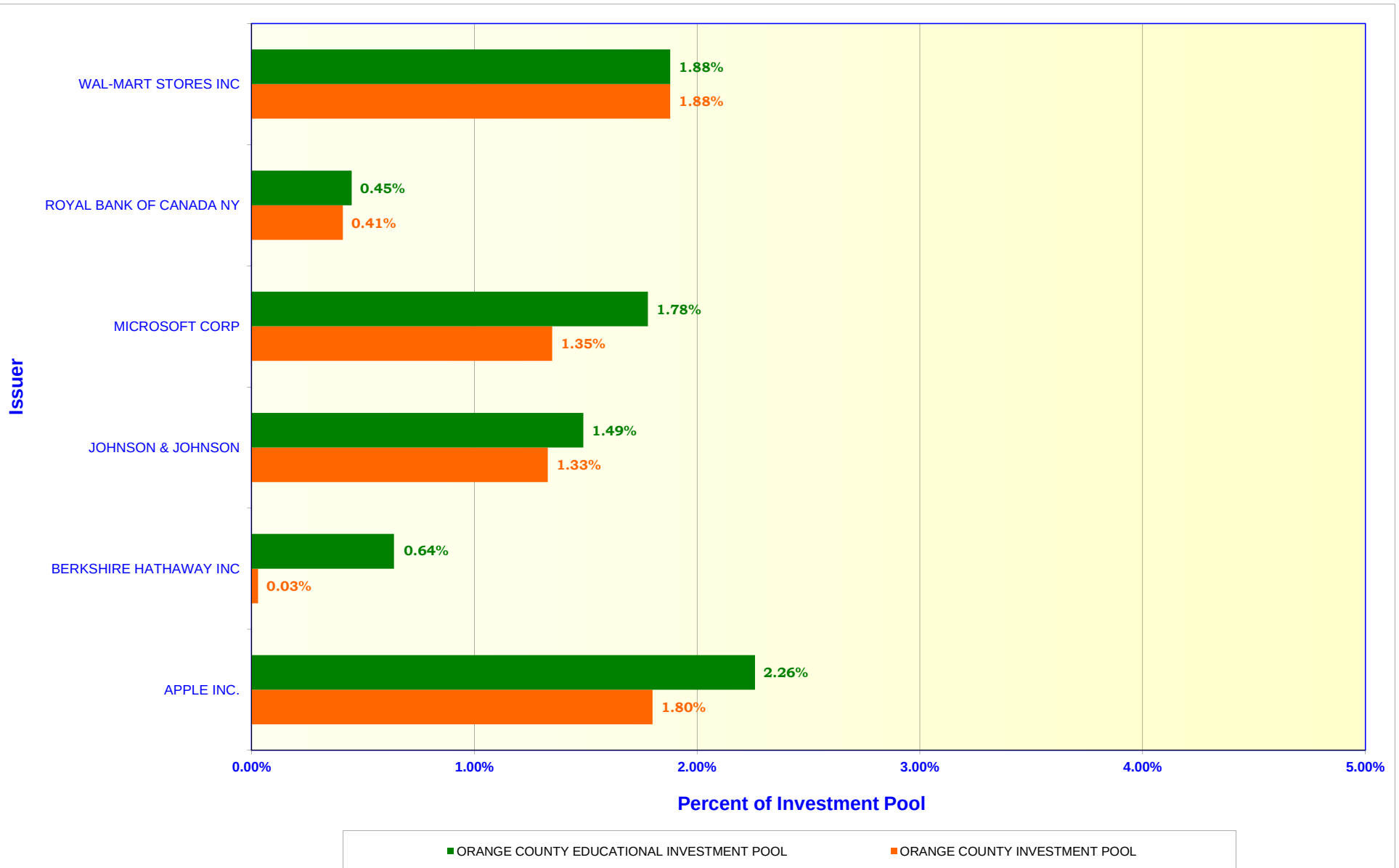
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR
MEDIUM-TERM NOTES / CERTIFICATES OF DEPOSIT
ISSUER CONCENTRATION-By Investment Pool
November 30, 2018



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

November 30, 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
ORANGE CNTY CA PENSION OBLG 2019 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		AAAmmf		
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm	Aaa-mf		NR		
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm	Aaa-mf		NR		
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm	NR		NR		

* 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.

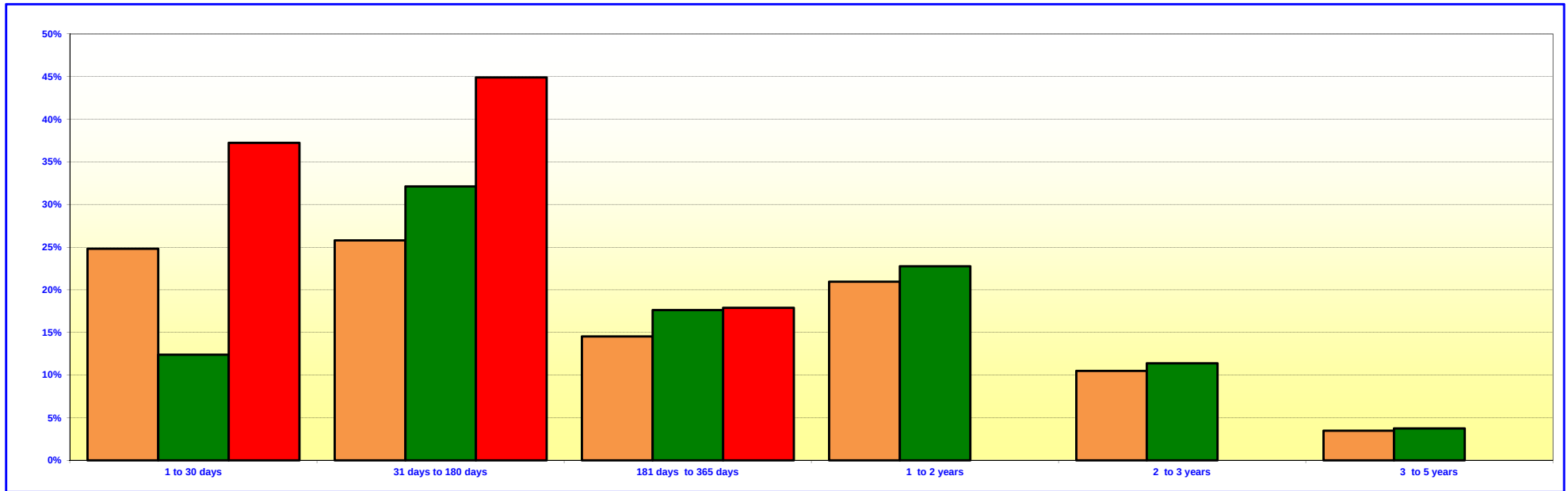
**** S&P placed its L/T issuer credit rating on Negative Outlook (S&P - May 9, 2018).

***** 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 November 30, 2018**

During November, there was one change to the Treasurer's Approved Issuer List. In November, the Credit Investment Committee approved the addition of the Orange County Pension Obligation Bonds, 2019 Series A. 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
November 30, 2018



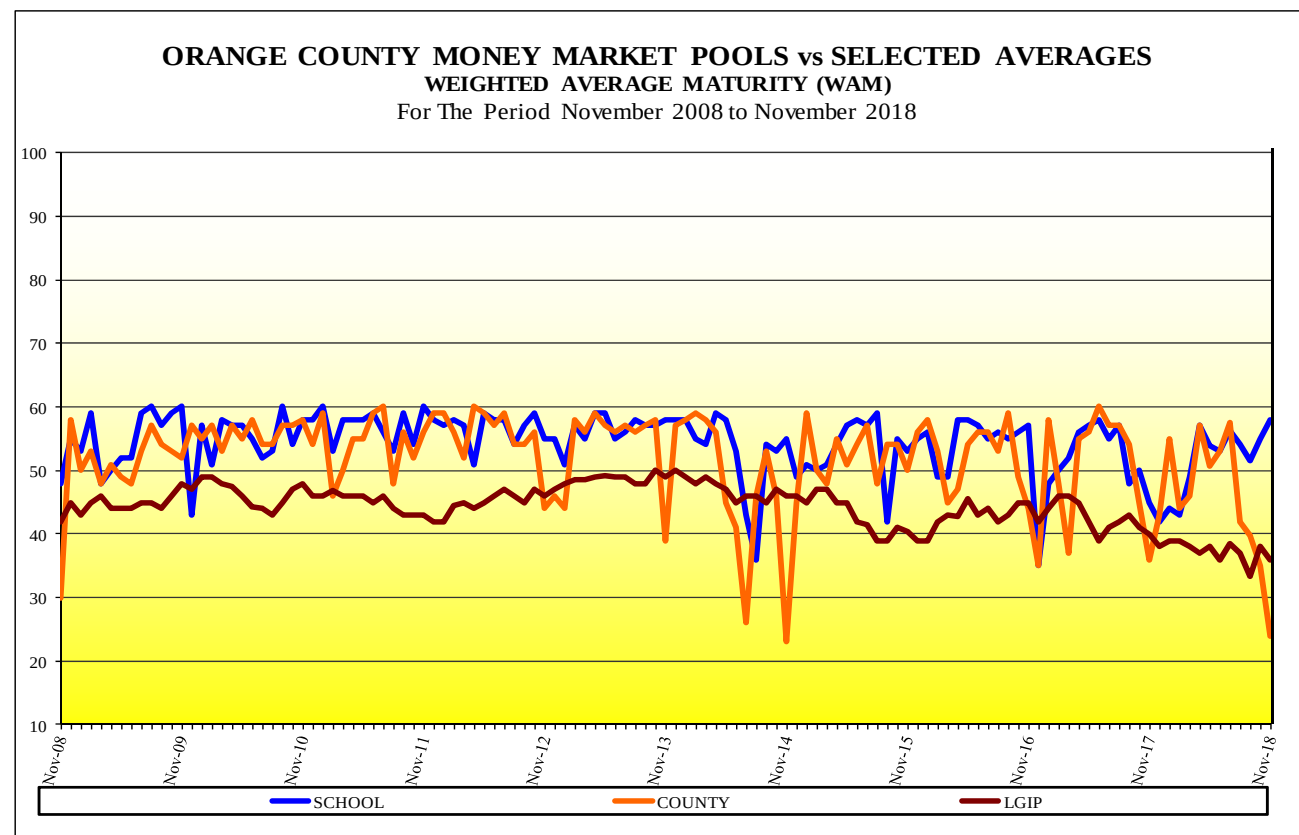
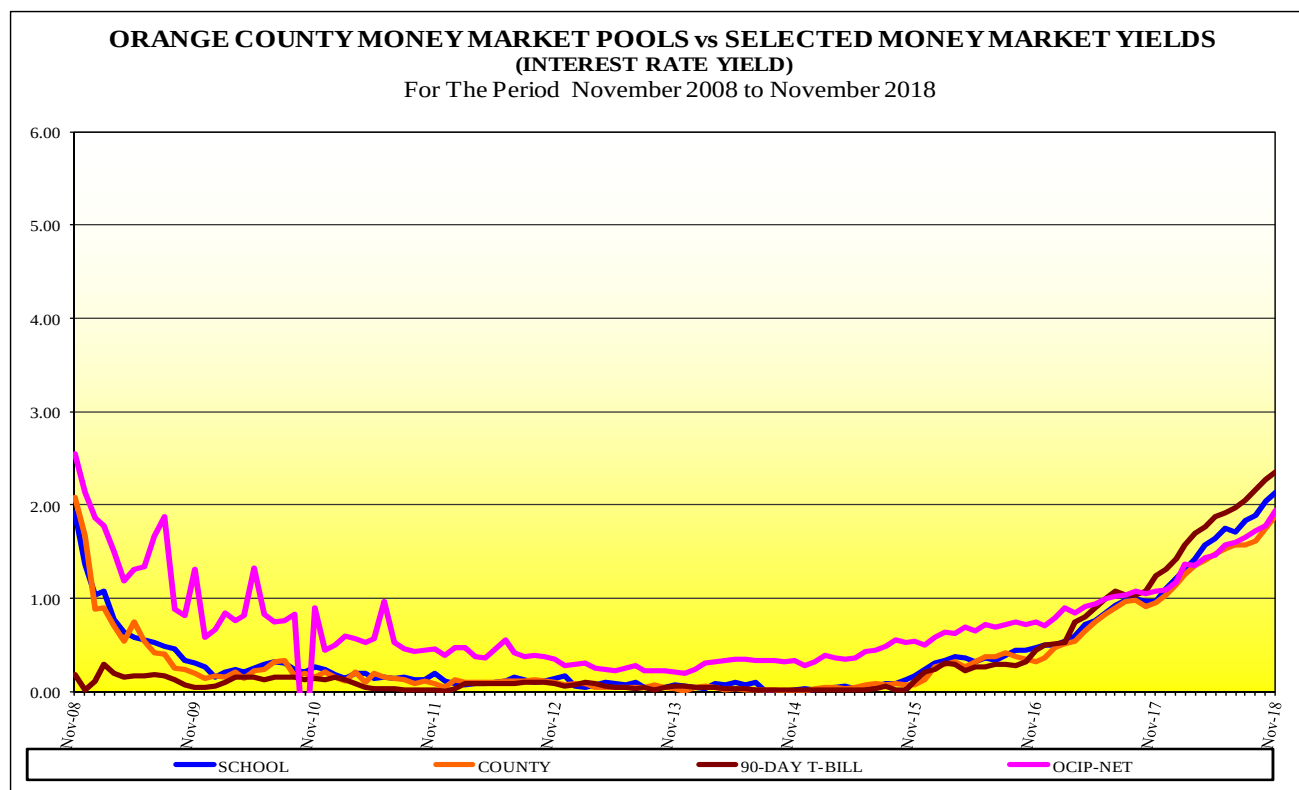
ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,218,652	24.81%
31 TO 180 DAYS		1,267,227	25.80%
181 TO 365 DAYS		713,167	14.52%
1 YEAR TO 2 YEARS		1,028,508	20.94%
2 YEARS TO 3 YEARS		514,392	10.47%
3 YEARS TO 5 YEARS		169,826	3.46%
TOTAL	\$	4,911,772	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	548,266	12.38%
31 TO 180 DAYS		1,422,568	32.12%
181 TO 365 DAYS		780,068	17.61%
1 YEAR TO 2 YEARS		1,008,021	22.76%
2 YEARS TO 3 YEARS		504,145	11.38%
3 YEARS TO 5 YEARS		166,444	3.75%
TOTAL	\$	4,429,512	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	19,241	37.22%
31 TO 180 DAYS		23,210	44.90%
181 TO 365 DAYS		9,245	17.88%
TOTAL	\$	51,696	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 11/30/2018, Floating Rate Notes comprise 0.51%, 0.56%, and 0.00% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Fund respectively.



•For the Month Ended November 30, 2018, S&P LGIP – 2.16; S&P LGIP WAM – 36; 90-Day T-Bill – 2.35; OCIP – Net – 1.90

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

December 1, 2017 - November 30, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month November 2018</i>				
OCMMF	\$ 1,359,045,595	\$ 1,894,822	1.95%	24
OCEMMF	\$ 947,430,723	\$ 1,566,598	2.20%	58
Extended Fund	\$ 6,985,523,091	\$ 11,064,795	1.99%	430
<i>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
Fiscal Year July 1, 2018 - June 30, 2019	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 4,114,717,989	\$ 29,981,623	1.78%	347
OCEIP	\$ 4,512,638,163	\$ 35,223,946	1.81%	342
OC Extended Fund B	\$ -	\$ 175,006	N/A	N/A

ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING MAY 31, 2019

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

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

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

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

The Cash Availability Projection for the six months ending May 31, 2019, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
November 2018 - Ending Cash				\$ 4,782,157
December	\$ 1,288,812,715	\$ 1,915,806,683	\$ 1,978,637,599	1,230,763,956
January	473,645,877	581,211,495	1,353,818,615	931,802,713
February	152,160,882	470,192,052	285,082,937	1,269,072,710
March	107,600,907	736,245,907	637,743,238	1,475,176,286
April	456,763,842	1,896,641,212	1,852,325,228	1,976,256,112
May	110,749,131	347,781,700	815,312,941	1,619,474,002

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
November 2018 - Ending Cash				\$ 9,241,774
December	\$ 557,951,431	\$ 1,448,480,824	\$ 497,544,295	1,518,129,734
January	572,389,803	642,968,187	939,811,598	1,793,676,126
February	191,339,891	276,125,850	669,859,971	1,591,281,896
March	154,034,155	535,053,767	717,707,481	1,562,662,337
April	445,996,072	1,071,637,286	735,278,479	2,345,017,216
May	152,414,700	383,682,748	715,333,708	2,165,780,956

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

	<u>Month</u>
Treasurer's Accountability at the Beginning of the Period:	\$ 8,885,369,700
Cash Receipts:	
County	1,626,561,858
School and Community College Districts	847,269,080
Total Cash Receipts	2,473,830,938
Cash Disbursements:	
County	1,193,015,607
School and Community College Districts	703,205,451
Total Cash Disbursements	1,896,221,058
Net Change in Cost Value of Pooled Assets	577,609,880
Net Increase in Non-Pooled Investments	126,244
Net Increase in Non-Pooled Cash	8,648,005
Treasurer's Accountability at the End of the Period:	\$ 9,471,753,829
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 4,902,945,516
Orange County Educational Investment Pool	4,422,120,816
Total Pooled Investments	9,325,066,332
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	51,435,912
Non-Pooled Investments - Fountain Valley School District Fund 40	34,790,770
Non-Pooled Investments - CCCD Series 2017E Bonds	20,464,675
Total Non-Pooled Investments	106,691,357
Cash and Cash Equivalent:	
Cash in banks - County	4,466,799
Cash in banks - Schools	9,241,774
Cash in banks - OC Sheriff	14,632,656
Cash in banks - John Wayne Airport	11,339,553
Cash - Other	315,358
Total Cash	39,996,140
Total Assets in the Treasury at the End of the Period:	\$ 9,471,753,829

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

Investment Policy (IPS) Guidelines		Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
Diversification Limit	Investment Type	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
100%	U.S. Treasuries Securities	\$ 238,518,820	17.55%	\$ 1,574,271,647	22.54%	\$ 115,801,675	12.22%	\$ 21,597,216	41.92%
100%	U.S. Government Agency Securities	846,047,887	62.25%	4,507,725,439	64.53%	671,469,065	70.87%	29,860,853	57.96%
30%	Municipal Debt	-	0.00%	237,000,051	3.39%	-	0.00%	-	0.00%
30%	Medium-Term Notes	17,649,787	1.30%	583,359,191	8.35%	66,069,621	6.98%	-	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%	39,866,840	0.57%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	43,299,923	0.62%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds	256,829,101	18.90%	-	0.00%	94,090,362	9.93%	61,307	0.12%
20%	Investment Pools	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 1,359,045,595	100.00%	\$ 6,985,523,091	100.00%	\$ 947,430,723	100.00%	\$ 51,519,376	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/24.42	N/A	Yes/57.70	N/A
>Merrill 1-3 Year Index+25% (2.35)	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/86.01
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.15	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/300	N/A	Yes/328	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/328
	Final Maturity - Extended Fund	N/A	Yes/1379	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	1.0001	N/A	Yes/0.9999	Yes/0.9999

(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 (1.15) 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
November 30, 2018**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	Calendar year 2016 and six months ended 6/30/17 in progress.
Quarterly Statement of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	September 30, 2018 in progress.
Annual Statement 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 November 30, 2018.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made no changes at the November 19, 2018 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the November 19, 2018 meeting and did not make any additional changes. BOS approval scheduled for December 18, 2018.
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 2019
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2018.
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 November 30, 2018**

During November, 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: 06-Dec-2018 04:29 pm
Print Date: 06-Dec-2018
As at date: 06-Dec-2018

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User: LDR1

As of 30-Nov-2018

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	12/3/18			AAAm	Aaa-mf	NR	90,049,398.72		2.1090	90,049,398.72	0.00	0.00	90,049,398.72	90,049,398.72	0.00
GOLDMAN SACHS - COUNTY MMF															
	12/3/18			AAAm	Aaa-mf	NR	82,945,777.89		2.1000	82,945,777.89	0.00	0.00	82,945,777.89	82,945,777.89	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	12/3/18			AAAm	Aaa-mf	AAAmmf	83,833,924.13		2.1110	83,833,924.13	0.00	0.00	83,833,924.13	83,833,924.13	0.00
Subtotal for FUNDS:							256,829,100.74		2.1067	256,829,100.74	0.00	0.00	256,829,100.74	256,829,100.74	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / MORGAN STANLEY															
989148	11/30/18	12/3/18	313385R73	A-1+	P-1	NR	12,100,000.00		2.0300	12,097,953.08	0.00	682.31	12,098,635.39	12,100,000.00	1,364.61
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
985706	11/7/18	12/5/18	313385R99	A-1+	P-1	NR	10,000,000.00		2.1940	9,982,935.56	0.00	14,626.66	9,997,562.22	9,998,740.00	1,177.78
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
988151	11/26/18	12/5/18	313385R99	A-1+	P-1	NR	2,120,000.00		2.1710	2,118,849.37	0.00	639.24	2,119,488.61	2,119,732.88	244.27
FHLB DISC CORP / JEFFERIES & COMPANY															
987628	11/20/18	12/6/18	313385S23	A-1+	P-1	NR	1,300,000.00		2.1750	1,298,743.33	0.00	863.96	1,299,607.29	1,299,753.00	145.71
FHLB DISC CORP / MORGAN STANLEY															
986227	11/9/18	12/7/18	313385S31	A-1+	P-1	NR	20,300,000.00		2.1850	20,265,501.28	0.00	27,106.14	20,292,607.42	20,294,884.40	2,276.98
FHLB DISC CORP / DEUTSCHE															
987629	11/20/18	12/7/18	313385S31	A-1+	P-1	NR	2,315,000.00		2.1800	2,312,616.84	0.00	1,542.04	2,314,158.88	2,314,416.62	257.74
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
988624	11/28/18	12/7/18	313385S31	A-1+	P-1	NR	2,000,000.00		2.1900	1,998,905.00	0.00	365.00	1,999,270.00	1,999,496.00	226.00
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	26,293.33	13,592,605.00	13,594,002.40	1,397.40
FHLB DISC CORP / TD SECURITIES															
987403	11/19/18	12/10/18	313385S64	A-1+	P-1	NR	17,000,000.00		2.1850	16,978,332.08	0.00	12,381.67	16,990,713.75	16,992,503.00	1,789.25
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
986645	11/14/18	12/12/18	313385S80	A-1+	P-1	NR	10,000,000.00		2.1950	9,982,927.78	0.00	10,365.28	9,993,293.06	9,994,320.00	1,026.94
FHLB DISC CORP / JEFFERIES & COMPANY															
986647	11/14/18	12/12/18	313385S80	A-1+	P-1	NR	9,650,000.00		2.1850	9,633,600.36	0.00	9,956.92	9,643,557.28	9,644,518.80	961.52
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
986648	11/14/18	12/12/18	313589S87	A-1+	P-1	F1+	10,364,000.00		2.1900	10,346,346.65	0.00	10,718.11	10,357,064.76	10,358,092.52	1,027.76
FHLB DISC CORP / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
987150	11/16/18	12/12/18	313385S80	A-1+	P-1	NR	4,750,000.00		2.1950	4,742,469.93	0.00	4,344.27	4,746,814.20	4,747,302.00	487.80
FHLB DISC CORP / BNY Mellon Capital Market															
988360	11/27/18	12/12/18	313385S80	A-1+	P-1	NR	1,315,000.00		2.1750	1,313,808.28	0.00	317.79	1,314,126.07	1,314,253.08	127.01
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	59,400.00	14,988,300.00	14,989,590.00	1,290.00
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	44,800.00	11,990,900.00	11,991,720.00	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	15,441.67	4,996,063.89	4,996,530.00	466.11
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
987153	11/16/18	12/14/18	313385T22	A-1+	P-1	NR	18,000,000.00		2.2000	17,969,200.00	0.00	16,500.00	17,985,700.00	17,987,508.00	1,808.00
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	90,833.34	24,975,777.78	24,978,000.00	2,222.22
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	69,277.78	19,980,888.89	19,982,400.00	1,511.11
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	69,277.78	19,980,888.89	19,982,400.00	1,511.11
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	85,104.17	24,976,111.11	24,978,000.00	1,888.89
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	41,062.50	14,985,400.00	14,986,800.00	1,400.00
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	38,819.44	9,989,250.00	9,989,910.00	660.00
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
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	69,277.78	19,978,500.00	19,979,800.00	1,300.00
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	61,766.67	19,978,200.00	19,979,820.00	1,620.00
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	75,868.06	24,972,687.50	24,974,750.00	2,062.50
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	70,663.19	24,972,937.50	24,974,750.00	1,812.50
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	60,833.33	24,972,625.00	24,974,775.00	2,150.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	23,201.11	9,989,010.00	9,989,910.00	900.00
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	23,201.11	9,989,010.00	9,989,910.00	900.00
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	69,666.67	29,967,000.00	29,969,730.00	2,730.00
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	43,820.00	19,978,090.00	19,979,820.00	1,730.00
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	2,447.43	1,113,776.29	1,113,874.97	98.68
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	19,333.33	9,989,125.00	9,989,900.00	775.00
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
984868	11/1/18	12/19/18	313589T78	A-1+	P-1	F1+	10,000,000.00		2.1750	9,971,000.00	0.00	18,125.00	9,989,125.00	9,989,900.00	775.00
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
985094	11/2/18	12/19/18	313397T76	A-1+	P-1	F1+	10,000,000.00		2.1900	9,971,408.33	0.00	17,641.67	9,989,050.00	9,989,900.00	850.00
FREDDIE DISCOUNT / UBS FINANCIAL SERVICES															
985273	11/5/18	12/19/18	313397T76	A-1+	P-1	F1+	6,500,000.00		2.1900	6,482,601.67	0.00	10,280.83	6,492,882.50	6,493,435.00	552.50
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
985278	11/5/18	12/19/18	313589T78	A-1+	P-1	F1+	50,000,000.00		2.1700	49,867,388.89	0.00	78,361.11	49,945,750.00	49,949,500.00	3,750.00
FNMA DISCOUNT / TD SECURITIES															
985280	11/5/18	12/19/18	313589T78	A-1+	P-1	F1+	25,000,000.00		2.1700	24,933,694.44	0.00	39,180.56	24,972,875.00	24,974,750.00	1,875.00
FNMA DISCOUNT / UBS FINANCIAL SERVICES															
985281	11/5/18	12/19/18	313589T78	A-1+	P-1	F1+	35,000,000.00		2.1700	34,907,172.22	0.00	54,852.78	34,962,025.00	34,964,650.00	2,625.00
FHLB DISC CORP / JEFFERIES & COMPANY															
987396	11/19/18	12/19/18	313385T71	A-1+	P-1	NR	1,500,000.00		2.1750	1,497,281.25	0.00	1,087.50	1,498,368.75	1,498,486.50	117.75
FHLB DISC CORP / BNY Mellon Capital Market															
987833	11/21/18	12/19/18	313385T71	A-1+	P-1	NR	14,000,000.00		2.2000	13,976,044.44	0.00	8,555.56	13,984,600.00	13,985,874.00	1,274.00
FHLB DISC CORP / Mizuho Securities USA Inc															
987834	11/21/18	12/19/18	313385T71	A-1+	P-1	NR	6,000,000.00		2.2000	5,989,733.33	0.00	3,666.67	5,993,400.00	5,993,946.00	546.00
FHLB DISC CORP / CASTLE OAK SECURITIES															
987835	11/21/18	12/19/18	313385T71	A-1+	P-1	NR	14,000,000.00		2.2000	13,976,044.44	0.00	8,555.56	13,984,600.00	13,985,874.00	1,274.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
987836	11/21/18	12/19/18	313385T71	A-1+	P-1	NR	14,000,000.00		2.2000	13,976,044.44	0.00	8,555.56	13,984,600.00	13,985,874.00	1,274.00
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
988149	11/26/18	12/19/18	313589T78	A-1+	P-1	F1+	4,000,000.00		2.1900	3,994,403.33	0.00	1,216.67	3,995,620.00	3,995,960.00	340.00
FHLB DISC CORP / UBS FINANCIAL SERVICES															
988150	11/26/18	12/19/18	313385T71	A-1+	P-1	NR	1,015,000.00		2.2000	1,013,573.36	0.00	310.14	1,013,883.50	1,013,975.87	92.37
FHLB DISC CORP / BNY Mellon Capital Market															
988625	11/28/18	12/19/18	313385T71	A-1+	P-1	NR	50,000,000.00		2.1500	49,937,291.67	0.00	8,958.33	49,946,250.00	49,949,550.00	3,300.00
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	17,614.58	4,988,256.94	4,988,200.00	(56.94)
FHLB DISC CORP / DEUTSCHE															
988152	11/26/18	1/8/19	313384AH2	A-1+	P-1	NR	15,000,000.00		2.2750	14,959,239.58	0.00	4,739.58	14,963,979.16	14,964,600.00	620.84
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	19,733.34	4,987,666.67	4,987,550.00	(116.67)
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	32,211.11	9,974,602.78	9,974,430.00	(172.78)
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	18,191.66	4,986,433.33	4,986,250.00	(183.33)
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	15,625.00	4,985,937.50	4,985,905.00	(32.50)
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	23,000.00	9,964,861.11	9,965,300.00	438.89
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	29,701.39	9,962,715.28	9,962,630.00	(85.28)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
988158	11/26/18	1/29/19	313384BE8	A-1+	P-1	NR	5,000,000.00		2.3300	4,979,288.89	0.00	1,618.06	4,980,906.95	4,981,315.00	408.05
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	143,175.00	9,956,300.00	9,950,900.00	(5,400.00)
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	63,791.11	31,829,204.44	31,827,840.00	(1,364.44)
FREDDIE DISCOUNT / DEUTSCHE															
987393	11/19/18	3/7/19	313396CT8	A-1+	P-1	F1+	5,000,000.00		2.3400	4,964,900.00	0.00	3,900.00	4,968,800.00	4,968,300.00	(500.00)
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	10,333.33	4,954,333.33	4,953,900.00	(433.33)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	23,291.67	4,892,858.34	4,893,150.00	291.66
Subtotal for DISCOUNT NOTES:							845,944,000.00	0.0000	2.1892	842,822,559.51	0.00	1,837,071.85	844,659,631.36	844,713,858.04	54,226.68
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	7,554.85	3,904.69	1,335,549.85	1,334,029.50	(1,520.35)
Subtotal for GOVT AGENCY-FIX-30/360:							1,350,000.00	0.8750	2.5043	1,327,995.00	7,554.85	3,904.69	1,335,549.85	1,334,029.50	(1,520.35)
Subtotal for GOVERNMENT AGENCY:							847,294,000.00	0.0014	2.1897	844,150,554.51	7,554.85	1,840,976.54	845,995,181.21	846,047,887.54	52,706.33
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	11,560.98	34,650.00	5,999,632.98	5,996,040.00	(3,592.98)
WAL-MART STORES INC / JP MORGAN CHASE & CO															
936917	1/8/18	12/15/18	931142D39	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(3,618.18)	67,887.08	7,550,156.82	7,548,188.00	(1,968.82)
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	11,067.43	11,569.44	2,496,667.43	2,491,975.00	(4,692.43)
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	6,690.21	6,250.76	1,618,839.07	1,613,583.63	(5,255.44)
Subtotal for MEDIUM-TERM NOTE:							17,683,000.00	1.7528	2.0994	17,639,595.86	25,700.44	120,357.28	17,665,296.30	17,649,786.63	(15,509.67)
Subtotal for MEDIUM-TERM NOTES:							17,683,000.00	1.7528	2.0994	17,639,595.86	25,700.44	120,357.28	17,665,296.30	17,649,786.63	(15,509.67)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNY Mellon Capital Market															
985708	11/7/18	12/18/18	912796UE7	AA+	Aaa	AAA	20,000,000.00		2.1450	19,951,141.67	0.00	28,600.00	19,951,141.67	19,978,375.00	27,233.33
US TREASURY N/B / DEUTSCHE															
986233	11/9/18	12/18/18	912796UE7	AA+	Aaa	AAA	10,000,000.00		2.1450	9,976,762.50	0.00	13,108.33	9,976,762.50	9,989,187.50	12,425.00
US TREASURY N/B / JEFFERIES & COMPANY															
986426	11/13/18	12/18/18	912796UE7	AA+	Aaa	AAA	35,000,000.00		2.1510	34,926,806.25	0.00	37,642.50	34,926,806.25	34,962,156.25	35,350.00
US TREASURY N/B / BNY Mellon Capital Market															
988148	11/26/18	12/18/18	912796UE7	AA+	Aaa	AAA	50,000,000.00		2.1620	49,933,938.89	0.00	15,013.89	49,933,938.89	49,945,937.50	11,998.61
US TREASURY N/B / DEUTSCHE															
986889	11/15/18	1/8/19	912796UH0	AA+	Aaa	AAA	10,000,000.00		2.2710	9,965,935.00	0.00	10,093.33	9,965,935.00	9,975,625.00	9,690.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
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	19,075.33	9,956,311.33	9,974,488.90	18,177.57
US TREASURY N/B / Mizuho Securities USA Inc															
986646	11/14/18	1/10/19	912796QS1	AA+	Aaa	AAA	7,000,000.00		2.2250	6,975,339.58	0.00	7,354.86	6,975,339.58	6,982,142.23	6,802.65
US TREASURY N/B / BNY Mellon Capital Market															
986235	11/9/18	3/7/19	912796QZ5	AA+	Aaa	AAA	10,000,000.00		2.3200	9,923,955.56	0.00	14,177.78	9,923,955.56	9,937,387.80	13,432.24
US TREASURY N/B / JP MORGAN CHASE & CO															
986234	11/9/18	4/18/19	912796RH4	AA+	Aaa	AAA	7,000,000.00		2.4053	6,925,168.44	0.00	10,289.34	6,925,168.44	6,934,457.60	9,289.16
Subtotal for TREASURY BILL:							159,000,000.00	0.0000	2.1900	158,535,359.22	0.00	155,355.36	158,535,359.22	158,679,757.78	144,398.56
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	19,872.75	11,538.46	14,916,161.81	14,913,574.20	(2,587.61)
Subtotal for TREASURY BOND:							15,000,000.00	0.8750	2.3977	14,896,289.06	19,872.75	11,538.46	14,916,161.81	14,913,574.20	(2,587.61)
TREASURY BOND - ME															
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	166,273.58	313,858.70	49,978,773.58	49,966,797.00	(11,976.58)
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	50,675.68	41,517.86	14,975,675.68	14,958,691.35	(16,984.33)
Subtotal for TREASURY BOND - ME:							65,000,000.00	1.5288	2.0470	64,737,500.00	216,949.26	355,376.56	64,954,449.26	64,925,488.35	(28,960.91)
Subtotal for U. S. TREASURIES:							239,000,000.00	0.4707	2.1641	238,169,148.28	236,822.01	522,270.38	238,405,970.29	238,518,820.33	112,850.04
Total County Money Mkt Fnd :							1,360,806,100.74	0.1063	2.1684	1,356,788,399.39	270,077.30	2,483,604.20	1,358,895,548.54	1,359,045,595.24	150,046.70
Net Asset Value (NAV):														1.000110	
<u>Educational Money Mkt Fnd</u>															
FUNDS															
GOLDMAN SACHS - EDUCATIONAL MMF															
	12/3/18			AAAm	Aaa-mf	NR	15,125,067.88		2.1000	15,125,067.88	0.00	0.00	15,125,067.88	15,125,067.88	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	12/3/18			AAAm	Aaa-mf	NR	535.24		2.1090	535.24	0.00	0.00	535.24	535.24	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	12/3/18			AAAm	Aaa-mf	AAAmmf	78,964,758.75		2.1110	78,964,758.75	0.00	0.00	78,964,758.75	78,964,758.75	0.00
Subtotal for FUNDS:							94,090,361.87		2.1092	94,090,361.87	0.00	0.00	94,090,361.87	94,090,361.87	0.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
987397	11/19/18	12/3/18	313385R73	A-1+	P-1	NR	824,000.00		2.2000	823,295.02	0.00	604.27	823,899.29	824,000.00	100.71
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
989141	11/30/18	12/3/18	313385R73	A-1+	P-1	NR	1,010,000.00		2.1710	1,009,817.27	0.00	60.91	1,009,878.18	1,010,000.00	121.82
FHLB DISC CORP / JEFFERIES & COMPANY															
988628	11/28/18	12/4/18	313385R81	A-1+	P-1	NR	8,000,000.00		2.1700	7,997,106.67	0.00	1,446.67	7,998,553.34	7,999,496.00	942.66
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	9,407.64	4,998,786.11	4,999,370.00	583.89
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	60,972.22	24,992,378.47	24,995,250.00	2,871.53
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
985711	11/7/18	12/7/18	313385S31	A-1+	P-1	NR	10,000,000.00		2.1850	9,981,791.67	0.00	14,566.66	9,996,358.33	9,997,480.00	1,121.67
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
986229	11/9/18	12/7/18	313385S31	A-1+	P-1	NR	25,000,000.00		2.1900	24,957,416.67	0.00	33,458.33	24,990,875.00	24,993,700.00	2,825.00
FHLB DISC CORP / CASTLE OAK SECURITIES															
986232	11/9/18	12/7/18	313385S31	A-1+	P-1	NR	30,000,000.00		2.1900	29,948,900.00	0.00	40,150.00	29,989,050.00	29,992,440.00	3,390.00
FHLB DISC CORP / Mizuho Securities USA Inc															
987156	11/16/18	12/7/18	313385S31	A-1+	P-1	NR	3,000,000.00		2.1900	2,996,167.50	0.00	2,737.50	2,998,905.00	2,999,244.00	339.00
FHLB DISC CORP / JEFFERIES & COMPANY															
987398	11/19/18	12/7/18	313385S31	A-1+	P-1	NR	600,000.00		2.2000	599,340.00	0.00	440.00	599,780.00	599,848.80	68.80
FHLB DISC CORP / JEFFERIES & COMPANY															
988157	11/26/18	12/7/18	313385S31	A-1+	P-1	NR	500,000.00		2.1850	499,666.18	0.00	151.74	499,817.92	499,874.00	56.08
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	9,036.44	4,597,458.50	4,597,971.40	512.90
FHLB DISC CORP / FTN FINANCIAL															
987158	11/16/18	12/10/18	313385S64	A-1+	P-1	NR	10,000,000.00		2.1850	9,985,433.33	0.00	9,104.17	9,994,537.50	9,995,590.00	1,052.50
FHLB DISC CORP / BARCLAYS CAPITAL															
987399	11/19/18	12/10/18	313385S64	A-1+	P-1	NR	10,000,000.00		2.1850	9,987,254.17	0.00	7,283.33	9,994,537.50	9,995,590.00	1,052.50
FHLB DISC CORP / UBS FINANCIAL SERVICES															
987402	11/19/18	12/10/18	313385S64	A-1+	P-1	NR	10,000,000.00		2.1850	9,987,254.17	0.00	7,283.33	9,994,537.50	9,995,590.00	1,052.50
FHLB DISC CORP / BNY Mellon Capital Market															
988154	11/26/18	12/10/18	313385S64	A-1+	P-1	NR	600,000.00		2.1800	599,491.33	0.00	181.67	599,673.00	599,735.40	62.40
FED FARM CR BK / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
988622	11/28/18	12/10/18	313313S66	A-1+	P-1	F1+	50,000,000.00		2.1700	49,963,833.33	0.00	9,041.67	49,972,875.00	49,977,950.00	5,075.00
FED FARM CR BK / JEFFERIES & COMPANY															
988629	11/28/18	12/10/18	313313S66	A-1+	P-1	F1+	25,000,000.00		2.1700	24,981,916.67	0.00	4,520.83	24,986,437.50	24,988,975.00	2,537.50
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	19,983.33	9,993,944.44	9,995,000.00	1,055.56
FHLB DISC CORP / BARCLAYS CAPITAL															
987154	11/16/18	12/14/18	313385T22	A-1+	P-1	NR	7,500,000.00		2.2000	7,487,166.67	0.00	6,875.00	7,494,041.67	7,494,795.00	753.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
987155	11/16/18	12/18/18	313385T63	A-1+	P-1	NR	13,000,000.00		2.1950	12,974,635.56	0.00	11,889.58	12,986,525.14	12,987,650.00	1,124.86
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	7,427.75	3,645,948.50	3,646,317.15	368.65
FHLB DISC CORP / DEUTSCHE															
988621	11/28/18	12/19/18	313385T71	A-1+	P-1	NR	14,000,000.00		2.2000	13,982,033.33	0.00	2,566.67	13,984,600.00	13,985,874.00	1,274.00
FHLB DISC CORP / FTN FINANCIAL															
988620	11/28/18	12/20/18	313385T89	A-1+	P-1	NR	15,000,000.00		2.1500	14,980,291.67	0.00	2,687.50	14,982,979.17	14,983,950.00	970.83
FHLB DISC CORP / BNY Mellon Capital Market															
988617	11/28/18	12/26/18	313385U61	A-1+	P-1	NR	8,000,000.00		2.2800	7,985,813.33	0.00	1,520.00	7,987,333.33	7,988,400.00	1,066.67
FHLB DISC CORP / MORGAN STANLEY															
985702	11/7/18	1/2/19	313384A85	A-1+	P-1	NR	50,000,000.00		2.2550	49,824,611.11	0.00	75,166.67	49,899,777.78	49,901,650.00	1,872.22
FHLB DISC CORP / FTN FINANCIAL															
988609	11/28/18	1/3/19	313384AC3	A-1+	P-1	NR	5,000,000.00		2.2750	4,988,625.00	0.00	947.92	4,989,572.92	4,989,850.00	277.08
FHLB DISC CORP / FTN FINANCIAL															
988611	11/28/18	1/3/19	313384AC3	A-1+	P-1	NR	10,000,000.00		2.2750	9,977,250.00	0.00	1,895.83	9,979,145.83	9,979,700.00	554.17
FHLB DISC CORP / BNY Mellon Capital Market															
985698	11/7/18	1/4/19	313384AD1	A-1+	P-1	NR	1,500,000.00		2.2550	1,494,550.42	0.00	2,255.00	1,496,805.42	1,496,853.00	47.58
FHLB DISC CORP / BANK OF AMERICA															
988613	11/28/18	1/4/19	313384AD1	A-1+	P-1	NR	10,000,000.00		2.2900	9,976,463.89	0.00	1,908.33	9,978,372.22	9,979,020.00	647.78
FHLB DISC CORP / FTN FINANCIAL															
987904	11/26/18	1/7/19	313384AG4	A-1+	P-1	NR	10,000,000.00		2.2750	9,973,458.33	0.00	3,159.72	9,976,618.05	9,977,060.00	441.95
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	39,466.66	9,975,333.33	9,975,100.00	(233.33)
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	31,250.00	9,974,375.00	9,974,430.00	55.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
988607	11/28/18	1/18/19	313384AT6	A-1+	P-1	NR	15,000,000.00		2.3300	14,950,487.50	0.00	2,912.50	14,953,400.00	14,954,760.00	1,360.00
FHLB DISC CORP / CASTLE OAK SECURITIES															
988614	11/28/18	1/23/19	313384AY5	A-1+	P-1	NR	10,000,000.00		2.3450	9,963,522.22	0.00	1,954.17	9,965,476.39	9,966,570.00	1,093.61
FHLB DISC CORP / MORGAN STANLEY															
988365	11/27/18	2/6/19	313384BN8	A-1+	P-1	NR	7,827,000.00		2.3400	7,790,878.40	0.00	2,035.02	7,792,913.42	7,793,226.50	313.08
FHLB DISC CORP / MORGAN STANLEY															
988354	11/27/18	2/8/19	313384BQ1	A-1+	P-1	NR	15,330,000.00		2.3400	15,257,259.15	0.00	3,985.80	15,261,244.95	15,261,781.50	536.55
FHLB DISC CORP / BARCLAYS CAPITAL															
988356	11/27/18	2/20/19	313384CC1	A-1+	P-1	NR	5,000,000.00		2.3850	4,971,843.75	0.00	1,325.00	4,973,168.75	4,973,775.00	606.25
FHLB DISC CORP / CASTLE OAK SECURITIES															
988606	11/28/18	2/25/19	313384CH0	A-1+	P-1	NR	30,000,000.00		2.3800	29,823,483.33	0.00	5,950.00	29,829,433.33	29,832,600.00	3,166.67
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
948849	3/22/18	3/21/19	313384DH9	A-1+	P-1	NR	3,000,000.00		2.1400	2,935,086.67	0.00	45,296.66	2,980,383.33	2,978,130.00	(2,253.33)
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	17,548.61	6,944,121.53	6,943,090.00	(1,031.53)
FHLB DISC CORP / CASTLE OAK SECURITIES															
988608	11/28/18	4/5/19	313384DY2	A-1+	P-1	NR	20,000,000.00		2.4200	19,827,911.11	0.00	4,033.33	19,831,944.44	19,832,000.00	55.56
FED FARM CR BK / FTN FINANCIAL															
987147	11/16/18	4/22/19	313312ER7	A-1+	P-1	F1+	500,000.00		2.4500	494,657.64	0.00	510.42	495,168.06	495,215.00	46.94
FED FARM CR BK / Mizuho Securities USA Inc															
987149	11/16/18	4/22/19	313312ER7	A-1+	P-1	F1+	2,000,000.00		2.4500	1,978,630.56	0.00	2,041.67	1,980,672.23	1,980,860.00	187.77
Subtotal for DISCOUNT NOTES:							512,441,000.00	0.0000	2.2413	510,884,596.85	0.00	507,040.52	511,391,637.37	511,429,761.75	38,124.38
GOVT AGENCY-FIX-30/360															
FANNIE MAE / Mizuho Securities USA Inc															
985975	11/8/18	12/12/18	3136G13A5	AA+	Aaa	AAA	1,135,000.00	1.1500	2.2896	1,133,769.66	832.29	833.91	1,134,601.95	1,133,774.20	(827.75)
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	17,337.96	19,018.12	4,828,211.16	4,827,343.50	(867.66)
FED HM LN BK BD / BNY Mellon Capital Market															
984263	10/30/18	12/14/18	313376BR5	AA+	Aaa	NR	3,645,000.00	1.7500	2.2203	3,642,619.82	1,676.95	5,492.81	3,644,296.77	3,644,453.25	156.48
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	14,689.77	14,531.25	14,993,839.77	14,991,750.00	(2,089.77)
FED HM LN BK BD / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
985487	11/6/18	12/14/18	313376BRS	AA+	Aaa	NR	1,030,000.00	1.7500	2.3133	1,029,371.70	413.36	1,251.74	1,029,785.06	1,029,845.50	60.44
FED HM LN BK BD / Mizuho Securities USA Inc															
985974	11/8/18	12/14/18	3133XSUN6	AA+	Aaa	NR	2,000,000.00	3.8750	2.2900	2,003,092.00	(1,975.44)	4,951.39	2,001,116.56	2,002,040.00	923.44
FED HM LN BK BD / FTN FINANCIAL															
986427	11/13/18	12/14/18	313376BRS	AA+	Aaa	NR	1,000,000.00	1.7500	2.2411	999,564.00	253.16	875.00	999,817.16	999,850.00	32.84
FED HM LN BK BD / Mizuho Securities USA Inc															
985705	11/7/18	1/16/19	3130AAE46	AA+	Aaa	NR	1,745,000.00	1.2500	2.3349	1,741,244.76	1,306.17	1,454.17	1,742,550.93	1,741,911.35	(639.58)
FED HM LN BK BD / Mizuho Securities USA Inc															
986244	11/9/18	1/16/19	3130AAE46	AA+	Aaa	NR	895,000.00	1.2500	2.3699	893,068.59	634.19	683.68	893,702.78	893,415.85	(286.93)
FED HM LN BK BD / JP MORGAN CHASE & CO															
988359	11/27/18	1/16/19	3130AAE46	AA+	Aaa	NR	2,000,000.00	1.2500	2.3500	1,996,855.58	256.69	277.78	1,997,112.27	1,996,460.00	(652.27)
FANNIE MAE / BARCLAYS CAPITAL															
987159	11/16/18	1/28/19	3135G0H63	AA+	Aaa	AAA	6,875,000.00	1.3750	2.3800	6,860,659.09	2,987.69	3,938.80	6,863,646.78	6,863,312.50	(334.28)
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	2,738.93	9,843.75	4,494,913.43	4,493,970.00	(943.43)
FANNIE MAE / DEUTSCHE															
986230	11/9/18	2/26/19	3135G0J53	AA+	Aaa	AAA	5,125,000.00	1.0000	2.3906	5,103,218.75	4,478.39	3,131.94	5,107,697.14	5,107,216.25	(480.89)
FANNIE MAE / Mizuho Securities USA Inc															
988371	11/27/18	2/26/19	3135G0J53	AA+	Aaa	AAA	3,972,000.00	1.0000	2.4100	3,957,649.16	644.98	441.33	3,958,294.14	3,958,217.16	(76.98)
FED HM LN BK BD / Mizuho Securities USA Inc															
988368	11/27/18	3/8/19	313378QK0	AA+	Aaa	NR	1,000,000.00	1.8750	2.4599	998,342.00	65.66	208.33	998,407.66	998,690.00	282.34
FANNIE MAE / Mizuho Securities USA Inc															
985707	11/7/18	3/13/19	3136G1FY0	AA+	Aaa	AAA	1,010,000.00	1.3750	2.4400	1,006,249.47	714.39	925.83	1,006,963.86	1,007,030.60	66.74
FED HM LN BK BD / Mizuho Securities USA Inc															
987621	11/20/18	3/18/19	3130AAXX1	AA+	Aaa	NR	500,000.00	1.3750	2.4551	498,234.50	164.58	210.07	498,399.08	498,425.00	25.92
FED HM LN BK BD / CASTLE OAK SECURITIES															
987837	11/21/18	3/18/19	3130AAXX1	AA+	Aaa	NR	4,000,000.00	1.3750	2.4205	3,986,440.00	1,158.97	1,527.78	3,987,598.97	3,987,400.00	(198.97)
FED HM LN BK BD / CASTLE OAK SECURITIES															
988357	11/27/18	3/18/19	3130AAXX1	AA+	Aaa	NR	5,000,000.00	1.3750	2.4253	4,983,830.00	582.70	763.89	4,984,412.70	4,984,250.00	(162.70)
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	22,747.88	18,238.13	6,830,003.88	6,828,217.00	(1,786.88)
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	45,347.52	1,145.83	9,951,647.52	9,942,200.00	(9,447.52)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	63,951.85	1,215.28	24,925,666.35	24,896,750.00	(28,916.35)
FED HM LN BK BD / Mizuho Securities USA Inc															
986428	11/13/18	6/21/19	3130A8DB6	AA+	Aaa	NR	3,485,000.00	1.1250	2.6303	3,453,666.37	2,587.18	1,960.31	3,456,253.55	3,456,144.20	(109.35)
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	7,929.24	4,010.42	1,238,183.87	1,236,412.50	(1,771.37)
FANNIE MAE / DEUTSCHE															
979290	9/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.6026	1,971,220.00	6,039.08	3,111.11	1,977,259.08	1,976,340.00	(919.08)
FANNIE MAE / Mizuho Securities USA Inc															
985493	11/6/18	8/2/19	3135G0N33	AA+	Aaa	AAA	6,619,000.00	0.8750	2.6640	6,532,881.51	8,093.84	4,021.96	6,540,975.35	6,540,697.23	(278.12)
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	15,319.77	7,899.30	4,942,491.92	4,939,800.00	(2,691.92)
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	(47,412.94)	98,468.33	10,662,467.96	10,644,955.20	(17,512.76)
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	2,985.89	1,807.17	1,530,018.28	1,530,071.22	52.94
FED HM LN BK BD / JP MORGAN CHASE & CO															
988615	11/28/18	9/26/19	3130A9EP2	AA+	Aaa	NR	2,225,000.00	1.0000	2.7240	2,193,794.38	314.15	185.42	2,194,108.53	2,194,406.25	297.72
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	9,312.23	7,915.10	6,432,914.79	6,435,039.39	2,124.60
FANNIE MAE / TD SECURITIES															
988156	11/26/18	10/24/19	3135G0R39	AA+	Aaa	AAA	1,010,000.00	1.0000	2.7577	994,129.33	241.93	140.28	994,371.26	994,435.90	64.64
FANNIE MAE / MORGAN STANLEY															
988370	11/27/18	10/24/19	3135G0R39	AA+	Aaa	AAA	10,000,000.00	1.0000	2.7479	9,844,199.50	1,905.82	1,111.11	9,846,105.32	9,845,900.00	(205.32)
FANNIE MAE / BNY Mellon Capital Market															
988627	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	222,000.00	1.0000	2.7481	218,551.23	31.74	18.50	218,582.97	218,578.98	(3.99)
Subtotal for GOVT AGENCY-FIX-30/360:							157,465,000.00	1.5937	2.4366	156,718,062.23	188,356.57	221,609.82	156,906,418.80	156,839,303.03	(67,115.77)
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / TD SECURITIES															
986651	11/14/18	12/14/18	3130ACFC3	AA+	Aaa	NR	3,200,000.00	2.1800	2.1924	3,199,967.04	18.68	3,294.22	3,199,985.72	3,200,000.00	14.28
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							3,200,000.00	2.1800	2.1924	3,199,967.04	18.68	3,294.22	3,199,985.72	3,200,000.00	14.28
Subtotal for GOVERNMENT AGENCY:							673,106,000.00	0.3832	2.2868	670,802,626.12	188,375.25	731,944.56	671,498,041.89	671,469,064.78	(28,977.11)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	9,634.15	28,875.00	4,999,694.15	4,996,700.00	(2,994.15)
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	18,890.85	16,541.94	3,395,294.85	3,389,630.00	(5,664.85)
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	1,333.47	1,167.67	239,667.87	239,268.00	(399.87)
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	4,738.91	4,865.28	998,648.91	996,950.00	(1,698.91)
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	6,903.61	9,255.56	1,997,503.61	1,993,580.00	(3,923.61)
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	3,066.51	4,165.00	898,521.51	897,111.00	(1,410.51)
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	17,420.00	8,437.50	2,991,290.00	2,985,330.00	(5,960.00)
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	9,173.12	7,034.22	1,956,413.52	1,954,806.00	(1,607.52)
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	75,252.72	66,609.78	18,524,746.48	18,510,816.00	(13,930.48)
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	9,058.20	11,125.56	3,093,961.20	3,091,785.00	(2,176.20)
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	13,690.01	17,406.11	4,839,973.51	4,837,147.50	(2,826.01)
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	4,544.42	5,096.88	3,491,855.42	3,484,934.40	(6,921.02)
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	6,639.36	7,291.67	4,994,314.36	4,985,600.00	(8,714.36)
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	(11,343.89)	0.00	1,519,526.99	1,521,090.45	1,563.46
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	(7,125.72)	0.00	1,006,383.20	1,007,331.30	948.10
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	(49,980.00)	0.00	7,058,800.00	7,065,450.00	6,650.00
MICROSOFT CORP / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
965819	7/5/18	6/1/19	594918AC8	AAA	Aaa	AA+	4,074,000.00	4.2000	2.5109	4,135,150.74	(27,386.53)	0.00	4,107,764.21	4,112,091.90	4,327.69
Subtotal for MEDIUM-TERM NOTE:							66,084,000.00	2.2247	2.3691	66,029,850.60	84,509.19	187,872.17	66,114,359.79	66,069,621.55	(44,738.24)
Subtotal for MEDIUM-TERM NOTES:							66,084,000.00	2.2247	2.3691	66,029,850.60	84,509.19	187,872.17	66,114,359.79	66,069,621.55	(44,738.24)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BANK OF AMERICA															
988619	11/28/18	12/13/18	912796QN2	AA+	Aaa	AAA	15,000,000.00		2.1460	14,986,587.50	0.00	2,682.50	14,986,587.50	14,988,394.80	1,807.30
US TREASURY N/B / BNP PARIBAS FINANCE															
987400	11/19/18	1/2/19	912796UG2	AA+	Aaa	AAA	15,000,000.00		2.2350	14,959,025.00	0.00	11,175.00	14,959,025.00	14,969,406.30	10,381.30
US TREASURY N/B / BNP PARIBAS															
988362	11/27/18	1/2/19	912796UG2	AA+	Aaa	AAA	25,000,000.00		2.2270	24,944,325.00	0.00	6,186.11	24,944,325.00	24,949,010.50	4,685.50
Subtotal for TREASURY BILL:							55,000,000.00	0.0000	2.2071	54,889,937.50	0.00	20,043.61	54,889,937.50	54,906,811.60	16,874.10
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	(29,032.53)	48,423.91	6,008,233.10	6,003,750.00	(4,483.10)
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	81,710.53	21,270.72	9,969,210.53	9,960,937.50	(8,273.03)
Subtotal for TREASURY BOND:							16,000,000.00	1.6563	2.0910	15,924,765.63	52,678.00	69,694.63	15,977,443.63	15,964,687.50	(12,756.13)
TREASURY BOND - ME															
US TREASURY N/B / BARCLAYS CAPITAL															
987401	11/19/18	12/31/18	912828U99	AA+	Aaa	AAA	10,000,000.00	1.2500	2.3369	9,987,500.00	3,571.43	4,076.09	9,991,071.43	9,991,601.60	530.17
US TREASURY N/B / JP MORGAN CHASE & CO															
988616	11/28/18	12/31/18	912828U99	AA+	Aaa	AAA	5,000,000.00	1.2500	2.3293	4,995,117.19	443.89	509.51	4,995,561.08	4,995,800.80	239.72
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	32,136.10	50,135.87	9,993,854.85	9,985,156.30	(8,698.55)
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	33,086.35	50,135.87	9,993,633.23	9,985,156.30	(8,476.93)
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	13,724.66	27,678.57	9,974,662.16	9,972,460.90	(2,201.26)
Subtotal for TREASURY BOND - ME:							45,000,000.00	1.4444	2.1475	44,865,820.32	82,962.43	132,535.91	44,948,782.75	44,930,175.90	(18,606.85)
Subtotal for U. S. TREASURIES:							116,000,000.00	0.7888	2.1679	115,680,523.45	135,640.43	222,274.15	115,816,163.88	115,801,675.00	(14,488.88)

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Issuer / Broker															
UNITED STATES DOLLAR															
Total Educational Money Mkt Fnd :							949,280,361.87	0.5230	2.2604	946,603,362.04	408,524.87	1,142,090.88	947,518,927.43	947,430,723.20	(88,204.23)
Net Asset Value (NAV):															
														0.999907	
Extended Fund															
FUNDS															
LAIF - EXTENDED FUND															
	12/3/18				NR		43,299,923.15		2.2080	43,299,923.15	0.00	0.00	43,299,923.15	43,299,923.15	0.00
Subtotal for FUNDS:							43,299,923.15		2.2080	43,299,923.15	0.00	0.00	43,299,923.15	43,299,923.15	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	118,420.00	40,000,000.00	39,866,840.00	(133,160.00)
Subtotal for YANKEE CD-30/360:							40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	118,420.00	40,000,000.00	39,866,840.00	(133,160.00)
Subtotal for CERTIFICATES OF DEPOSIT:							40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	118,420.00	40,000,000.00	39,866,840.00	(133,160.00)
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
987824	11/21/18	1/14/19	313384AP4	A-1+	P-1	NR	50,000,000.00		2.3050	49,827,125.00	0.00	32,013.89	49,859,138.89	49,862,500.00	3,361.11
FHLB DISC CORP / JEFFERIES & COMPANY															
987825	11/21/18	1/14/19	313384AP4	A-1+	P-1	NR	50,000,000.00		2.3050	49,827,125.00	0.00	32,013.89	49,859,138.89	49,862,500.00	3,361.11
FHLB DISC CORP / DEUTSCHE															
987828	11/21/18	1/14/19	313384AP4	A-1+	P-1	NR	50,000,000.00		2.3050	49,827,125.00	0.00	32,013.89	49,859,138.89	49,862,500.00	3,361.11
FHLB DISC CORP / UBS FINANCIAL SERVICES															
987829	11/21/18	1/14/19	313384AP4	A-1+	P-1	NR	50,000,000.00		2.3050	49,827,125.00	0.00	32,013.89	49,859,138.89	49,862,500.00	3,361.11
FHLB DISC CORP / UBS FINANCIAL SERVICES															
987830	11/21/18	1/14/19	313384AP4	A-1+	P-1	NR	50,000,000.00		2.3050	49,827,125.00	0.00	32,013.89	49,859,138.89	49,862,500.00	3,361.11
FHLB DISC CORP / MORGAN STANLEY															
987831	11/21/18	1/14/19	313384AP4	A-1+	P-1	NR	50,000,000.00		2.3050	49,827,125.00	0.00	32,013.89	49,859,138.89	49,862,500.00	3,361.11
FHLB DISC CORP / DEUTSCHE															
987832	11/21/18	1/14/19	313384AP4	A-1+	P-1	NR	50,000,000.00		2.3050	49,827,125.00	0.00	32,013.89	49,859,138.89	49,862,500.00	3,361.11
FNMA DISCOUNT / JP MORGAN CHASE & CO.															
987839	11/21/18	1/14/19	313588AP0	A-1+	P-1	F1+	13,500,000.00		2.2550	13,454,336.25	0.00	8,456.25	13,462,792.50	13,462,875.00	82.50
Subtotal for DISCOUNT NOTES:							363,500,000.00	0.0000	2.3031	362,244,211.25	0.00	232,553.48	362,476,764.73	362,500,375.00	23,610.27
GOVT AGENCY-FIX-30/360															
FANNIE MAE / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
811288	11/3/15	12/14/18	3135G0G72	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1740	49,925,500.00	73,636.04	260,937.50	49,999,136.04	49,972,500.00	(26,636.04)
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	752.51	93,750.00	19,999,952.51	19,964,600.00	(35,352.51)
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	1,881.27	234,375.00	49,999,881.27	49,911,500.00	(88,381.27)
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	1,881.27	234,375.00	49,999,881.27	49,911,500.00	(88,381.27)
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	564.38	70,312.50	14,999,964.38	14,973,450.00	(26,514.38)
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	50,124.32	165,196.88	35,501,511.77	35,386,768.35	(114,743.42)
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	35,293.85	116,319.44	24,997,543.85	24,916,750.00	(80,793.85)
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	54,369.34	65,972.22	24,995,369.34	24,913,250.00	(82,119.34)
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	108,738.69	131,944.44	49,990,738.69	49,826,500.00	(164,238.69)
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	(96,250.68)	103,750.00	30,014,749.32	29,924,700.00	(90,049.32)
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	(57,108.33)	172,916.67	50,008,891.67	49,874,500.00	(134,391.67)
FED HM LN BK BD / JP MORGAN CHASE & CO															
892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(63,329.78)	32,551.56	7,540,238.32	7,520,135.70	(20,102.62)
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	49,475.27	69,704.86	24,991,475.27	24,921,250.00	(70,225.27)
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	4,349.18	21,562.50	14,999,399.18	14,923,800.00	(75,599.18)
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	14,497.28	71,875.00	49,997,997.28	49,746,000.00	(251,997.28)
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	61,875.00	50,000,000.00	49,714,500.00	(285,500.00)
FREDDIE MAC / DEUTSCHE															
837920	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	61,875.00	50,000,000.00	49,714,500.00	(285,500.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	61,875.00	50,000,000.00	49,714,500.00	(285,500.00)
FREDDIE MAC / DEUTSCHE															
837922	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	61,875.00	50,000,000.00	49,714,500.00	(285,500.00)
FREDDIE MAC / DEUTSCHE															
837923	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	61,875.00	50,000,000.00	49,714,500.00	(285,500.00)
FREDDIE MAC / DEUTSCHE															
837924	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	61,875.00	50,000,000.00	49,714,500.00	(285,500.00)
FED FARM CR BK / BNY Mellon Capital Market															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	31,419.20	77,440.00	47,992,683.20	47,792,640.00	(200,043.20)
FED FARM CR BK / JEFFERIES & COMPANY															
894938	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	12,000,000.00	1.3200	1.3648	11,989,440.00	8,565.33	19,360.00	11,998,005.33	11,948,160.00	(49,845.33)
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	24,305.56	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	51,677.12	4,125.00	35,983,637.12	35,791,920.00	(191,717.12)
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	11,483.80	916.67	7,996,363.80	7,953,760.00	(42,603.80)
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	(27,174.61)	75,381.94	10,010,105.39	9,946,500.00	(63,605.39)
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	(51,152.27)	143,225.69	19,020,439.73	18,898,350.00	(122,089.73)
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	(44,262.65)	113,072.92	15,018,137.35	14,919,750.00	(98,387.35)
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	(61,893.23)	158,302.08	21,025,361.77	20,887,650.00	(137,711.77)
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	6,237.50	84,558.33	14,997,237.50	14,894,850.00	(102,387.50)
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	47,715.94	80,208.33	24,987,215.94	24,728,250.00	(258,965.94)
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	19,576.67	43,385.42	14,994,376.67	14,822,550.00	(171,826.67)
FANNIE MAE / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
979509	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	24,277,000.00	0.8750	2.5974	23,929,824.58	71,947.54	37,174.16	24,001,772.12	23,989,803.09	(11,969.03)
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	81,380.71	42,048.13	27,148,686.51	27,135,148.20	(13,538.31)
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	74,265.35	38,281.25	24,712,369.10	24,699,000.00	(13,369.10)
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	109,532.74	124,131.94	49,571,979.74	49,548,500.00	(23,479.74)
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	9,237.99	10,469.29	4,180,900.77	4,178,920.49	(1,980.28)
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	281,457.97	90,416.67	34,896,772.97	34,572,300.00	(324,472.97)
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	406,070.35	129,166.67	49,851,070.35	49,389,000.00	(462,070.35)
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	271,205.33	103,333.33	39,885,605.33	39,511,200.00	(374,405.33)
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	15,408.16	74,479.17	24,990,408.16	24,784,000.00	(206,408.16)
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	19,744.64	44,687.50	14,987,081.24	14,870,400.00	(116,681.24)
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	18,823.17	231,562.50	44,974,723.17	44,898,750.00	(75,973.17)
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	23,027.90	10,081.22	4,868,884.23	4,862,095.63	(6,788.60)
FREDDIE MAC / DEUTSCHE															
984869	11/1/18	10/2/19	3137EADM8	AA+	Aaa	AAA	460,000.00	1.2500	2.7271	453,869.04	555.68	479.17	454,424.72	454,493.80	69.08
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	(9,759.28)	32,000.00	20,005,440.72	19,777,800.00	(227,640.72)
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	38,170.79	64,000.00	39,978,570.79	39,555,600.00	(422,970.79)
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	93,886.93	51,388.89	49,959,886.93	49,229,500.00	(730,386.93)
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	93,886.93	51,388.89	49,959,886.93	49,229,500.00	(730,386.93)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	29,187.86	7,518.19	5,443,882.86	5,433,615.00	(10,267.86)
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	2,477.29	5,118.75	3,147,909.79	3,127,005.00	(20,904.79)
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	(516.25)	9,263.89	10,000,384.05	9,860,000.00	(140,384.05)
FED FARM CR BK / Mizuho Securities USA Inc															
988643	6/19/18	11/14/19	3133EJRUS	AA+	Aaa	AAA	23,210,000.00	2.4500	0.0000	23,185,397.40	7,892.32	26,852.68	23,193,289.72	23,139,905.80	(53,383.92)
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	7,830.24	30,555.56	49,996,330.24	49,353,000.00	(643,330.24)
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	7,830.24	30,555.56	49,996,330.24	49,353,000.00	(643,330.24)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
878363	12/30/16	11/15/19	3130AA3R7	AA+	Aaa	NR	45,000,000.00	1.3750	1.4929	44,851,050.00	99,443.91	27,500.00	44,950,493.91	44,417,700.00	(532,793.91)
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	72,610.45	172,187.44	22,407,040.15	22,349,083.95	(57,956.20)
FREDDIE MAC / JEFFERIES & COMPANY															
883202	2/1/17	1/17/20	3137EAEES	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5496	19,971,360.00	17,732.08	111,666.67	19,989,092.08	19,726,800.00	(262,292.08)
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	3,410.00	256,116.67	29,993,510.00	29,862,600.00	(130,910.00)
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	9,012.41	9,075.00	1,971,392.41	1,967,540.00	(3,852.41)
FED FARM CR BK / MORGAN STANLEY															
971882	8/10/18	2/10/20	3133EJWNS	AA+	Aaa	AAA	10,000,000.00	2.6000	2.6332	9,995,200.00	986.67	80,166.67	9,996,186.67	9,971,800.00	(24,386.67)
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	7,401.11	64,930.56	9,989,101.11	9,926,550.00	(62,551.11)
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	37,005.54	324,652.78	49,945,505.54	49,632,750.00	(312,755.54)
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	39,837.81	162,326.39	24,849,734.56	24,816,375.00	(33,359.56)
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	19,710.98	79,767.19	12,209,993.63	12,194,766.68	(15,226.96)
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															
944992	2/28/18	2/14/20	3133EJCN7	AA+	Aaa	AAA	25,000,000.00	2.0700	2.3274	24,877,250.00	47,465.65	153,812.50	24,924,715.65	24,786,500.00	(138,215.65)
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	18,755.56	193,750.00	49,986,755.56	49,233,500.00	(753,255.56)
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	18,755.56	193,750.00	49,986,755.56	49,233,500.00	(753,255.56)
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	7,502.22	77,500.00	19,994,702.22	19,693,400.00	(301,302.22)
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	37,816.30	115,104.17	24,933,316.30	24,803,750.00	(129,566.30)
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	37,862.14	115,104.17	24,932,462.14	24,803,750.00	(128,712.14)
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	20,273.69	59,854.17	12,963,554.69	12,897,950.00	(65,604.69)
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	4,382.00	7,434.38	1,811,924.24	1,809,613.80	(2,310.44)
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	(4,978.19)	15,766.67	2,185,936.31	2,186,055.50	119.19
FED HM LN BK BD / BARCLAYS CAPITAL															
989147	11/30/18	3/13/20	313378J77	AA+	Aaa	NR	400,000.00	1.8750	2.8445	395,130.01	10.52	20.83	395,140.53	395,544.00	403.47
FED FARM CR BK / MORGAN STANLEY															
979515	9/28/18	3/25/20	3133EJB81	AA+	Aaa	AAA	45,810,000.00	2.7300	2.7988	45,764,190.00	5,374.36	218,857.27	45,769,564.36	45,729,374.40	(40,189.96)
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	4,880.00	42,222.22	9,990,480.00	9,949,600.00	(40,880.00)
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	1,241.04	80,486.11	19,997,641.04	19,897,900.00	(99,741.04)
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	1,241.04	80,486.11	19,997,641.04	19,897,900.00	(99,741.04)
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	35,833.52	201,215.28	49,727,551.52	49,744,750.00	17,198.48
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	5,635.59	51,666.67	24,995,135.59	24,574,500.00	(420,635.59)
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	2,260.87	11,366.67	5,497,860.87	5,406,390.00	(91,470.87)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BNY Mellon Capital Market															
952740	4/16/18	4/13/20	3133EJKY4	AA+	Aaa	AAA	35,000,000.00	2.3750	2.4029	34,981,100.00	5,930.96	110,833.33	34,987,030.96	34,746,600.00	(240,430.96)
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	1,349.17	52,777.78	19,996,949.17	19,922,500.00	(74,449.17)
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	2,055.51	9,816.67	3,704,125.11	3,705,585.00	1,459.89
FED FARM CR BK / JP MORGAN CHASE & CO															
898356	5/8/17	5/8/20	3133EHJA2	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5688	49,972,550.00	14,309.58	49,513.89	49,986,859.58	49,096,000.00	(890,859.58)
FED HM LN BK BD / BARCLAYS CAPITAL															
958574	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	20,000,000.00	2.6250	2.6432	19,992,800.00	1,881.71	4,375.00	19,994,681.71	19,954,500.00	(40,181.71)
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	940.85	2,187.50	9,997,340.85	9,977,250.00	(20,090.85)
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	(7,129.71)	2,187.50	10,021,270.29	9,977,250.00	(44,020.29)
FED FARM CR BK / BNY Mellon Capital Market															
961782	6/11/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	3,754.17	361,250.00	29,987,854.17	29,828,400.00	(159,454.17)
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	3,720.33	357,000.00	29,987,820.33	29,828,400.00	(159,420.33)
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	(73,682.16)	180,736.11	22,076,027.84	21,640,740.00	(435,287.84)
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	(13,777.75)	34,668.47	4,234,243.05	4,151,087.40	(83,155.65)
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	(44,876.52)	164,305.56	20,047,643.48	19,673,400.00	(374,243.48)
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	(87,288.20)	316,875.00	20,231,229.80	20,165,400.00	(65,829.80)
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	(132,229.82)	475,312.50	30,404,770.18	30,248,100.00	(156,670.18)
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	(132,177.13)	492,740.63	31,504,608.87	31,357,197.00	(147,411.87)
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	(80,186.68)	299,446.88	19,145,460.32	19,056,303.00	(89,157.32)
FED HM LN BK BD / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
965298	7/2/18	6/12/20	313370E38	AA+	Aaa	NR	13,470,000.00	3.3750	2.6206	13,661,274.00	(40,714.04)	188,159.06	13,620,559.96	13,581,396.90	(39,163.06)
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	(60,385.69)	277,500.00	20,224,814.31	20,165,400.00	(59,414.31)
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	(60,385.69)	277,500.00	20,224,814.31	20,165,400.00	(59,414.31)
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	(33,363.10)	153,318.75	11,174,209.90	11,141,383.50	(32,826.40)
FED FARM CR BK / DEUTSCHE															
905575	6/22/17	6/15/20	3133EHNK5	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	5,208.48	55,814.73	7,854,440.28	7,709,638.20	(144,802.08)
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	67,395.74	252,083.33	49,915,895.74	48,959,500.00	(956,395.74)
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	13,479.15	50,416.67	9,983,179.15	9,791,900.00	(191,279.15)
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	2,000.04	2,572.92	1,466,315.04	1,466,865.00	549.96
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	(22,591.86)	63,063.80	14,438,108.37	14,445,048.75	6,940.38
FED HM LN BK BD / CASTLE OAK SECURITIES															
989142	11/30/18	9/11/20	313370USS	AA+	Aaa	NR	13,950,000.00	2.8750	2.8636	13,952,402.19	(3.75)	1,114.06	13,952,398.44	13,952,371.50	(26.94)
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	2,662.95	77,000.00	14,993,337.45	14,885,550.00	(107,787.45)
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	19,391.32	36,093.75	14,971,241.32	14,612,325.00	(358,916.32)
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	38,782.64	72,187.50	29,942,482.64	29,224,650.00	(717,832.64)
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	2,806.51	4,250.00	2,938,537.51	2,933,460.00	(5,077.51)
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	10,608.61	41,979.17	14,983,458.61	14,680,575.00	(302,883.61)
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	8,495.97	153,125.00	34,933,245.97	34,865,775.00	(67,470.97)
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	2,350.20	43,750.00	9,980,850.20	9,961,650.00	(19,200.20)

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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>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	4,533.33	56,000.00	24,992,533.33	24,482,500.00	(510,033.33)
FANNIE MAE / JP MORGAN CHASE & CO															
984865	11/1/18	10/30/20	3135G0U84	AA+	Aaa	AAA	20,000,000.00	2.8750	2.9051	19,988,400.00	484.01	47,916.67	19,988,884.01	20,004,600.00	15,715.99
FANNIE MAE / JP MORGAN CHASE & CO															
984866	11/1/18	10/30/20	3135G0U84	AA+	Aaa	AAA	50,000,000.00	2.8750	2.9051	49,971,000.00	1,210.01	119,791.67	49,972,210.01	50,011,500.00	39,289.99
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	1,668.02	3,645.83	4,996,868.02	4,908,500.00	(88,368.02)
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	8,340.11	18,229.17	24,984,340.11	24,542,500.00	(441,840.11)
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	875.22	2,533.33	11,998,278.42	11,772,960.00	(225,318.42)
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	(53,108.60)	108,389.76	7,471,697.00	7,380,256.00	(91,441.00)
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	16,515.79	55,438.89	5,829,811.59	5,759,467.90	(70,343.69)
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	(80,913.06)	191,840.28	13,197,546.94	13,062,400.00	(135,146.94)
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	(6,377.92)	125,400.00	10,476,220.33	10,415,097.00	(61,123.33)
FED FARM CR BK / DEUTSCHE															
968047	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	357.43	49,500.00	4,997,920.38	4,975,550.00	(22,370.38)
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	357.43	49,500.00	4,997,920.38	4,975,550.00	(22,370.38)
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	1,816.44	138,600.00	13,989,431.62	13,931,540.00	(57,891.62)
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	234.58	38,350.00	11,995,362.58	12,012,840.00	17,477.42
FED FARM CR BK / BNY Mellon Capital Market															
985276	11/5/18	1/26/21	3133EJM30	AA+	Aaa	AAA	29,400,000.00	3.0000	2.9534	29,429,929.20	(971.48)	63,700.00	29,428,957.72	29,429,988.00	1,030.28
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	32,896.03	152,500.00	19,857,816.03	19,742,840.00	(114,976.03)
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															
942341	2/12/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	35,000,000.00	2.3500	2.3858	34,963,950.00	9,646.71	249,034.72	34,973,596.71	34,623,750.00	(349,846.71)
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	14,630.00	49,806.94	6,944,630.00	6,924,750.00	(19,880.00)
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	34,248.25	115,196.35	16,059,757.85	16,015,957.50	(43,800.35)
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	104,624.62	355,763.89	49,602,124.62	49,462,500.00	(139,624.62)
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	10,003.73	166,539.45	28,733,805.25	28,721,782.86	(12,022.39)
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	8,623.79	50,033.33	9,573,679.79	9,474,240.00	(99,439.79)
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	4,176.01	42,822.00	10,951,894.81	10,929,162.60	(22,732.21)
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	6,805.47	97,500.00	24,952,305.47	24,884,250.00	(68,055.47)
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	1,493.70	13,854.17	4,994,093.70	4,967,050.00	(27,043.70)
FED FARM CR BK / DEUTSCHE															
988366	11/27/18	5/26/21	3133EJW70	A-1+	P-1	F1+	8,500,000.00	2.8750	2.8910	8,496,736.00	14.52	2,715.28	8,496,750.52	8,494,900.00	(1,850.52)
FED FARM CR BK / DEUTSCHE															
989143	11/30/18	5/26/21	3133EJW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	17.97	798.61	9,983,917.97	9,994,000.00	10,082.03
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	(52,898.11)	223,541.66	15,325,251.89	15,284,100.00	(41,151.89)
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	(55,044.28)	235,217.19	16,455,450.32	16,415,123.40	(40,326.92)
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	(68,335.55)	292,013.89	20,428,864.45	20,378,800.00	(50,064.45)
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	(24,547.57)	120,833.34	10,186,152.43	10,189,400.00	3,247.57
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	(49,476.14)	241,666.67	20,375,194.06	20,378,800.00	3,605.94
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	(24,733.44)	54,687.50	10,643,069.56	10,654,000.00	10,930.44

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	1,629.08	580,555.56	49,990,129.08	49,897,750.00	(92,379.08)
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	3,877.73	307,081.80	28,019,272.85	27,882,747.00	(136,525.85)
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	4,955.62	236,250.00	24,962,832.87	24,827,500.00	(135,332.87)
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	2,062.67	185,111.11	19,983,342.67	19,873,800.00	(109,542.67)
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	(583.09)	62,500.00	25,019,416.91	25,053,500.00	34,083.09
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	1,179.63	163,333.33	39,975,179.63	40,128,800.00	153,620.37
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	221.18	30,625.00	7,495,346.18	7,524,150.00	28,803.82
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	221.18	30,625.00	7,495,346.18	7,524,150.00	28,803.82
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	321.22	35,000.00	9,992,061.22	10,023,700.00	31,638.78
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	421.56	70,000.00	19,989,581.56	20,047,400.00	57,818.44
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	114.40	6,662.50	2,046,955.15	2,054,858.50	7,903.35
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	(1,814.18)	103,333.33	40,060,745.82	40,094,800.00	34,054.18
FED FARM CR BK / FTN FINANCIAL															
986886	11/15/18	11/15/21	3133EJT74	AA+	Aaa	AAA	25,000,000.00	3.0500	3.0922	24,970,000.00	444.44	33,888.89	24,970,444.44	25,081,750.00	111,305.56
FED HM LN BK BD / Mizuho Securities USA Inc															
988367	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	124.89	5,190.97	16,215,999.89	16,236,512.50	20,512.61
FED HM LN BK BD / CASTLE OAK SECURITIES															
989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	26.09	798.61	9,971,586.09	9,991,700.00	20,113.91
FED HM LN BK BD / JP MORGAN CHASE & CO															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	38.31	1,115.26	13,923,282.96	13,953,409.05	30,126.09
FED HM LN BK BD / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	53.58	1,597.22	19,941,653.58	19,983,400.00	41,746.42
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	(180.57)	25,000.00	10,006,819.43	10,025,900.00	19,080.57
FED FARM CR BK / CASTLE OAK SECURITIES															
984604	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(902.84)	125,000.00	50,034,097.16	50,129,500.00	95,402.84
FED FARM CR BK / CASTLE OAK SECURITIES															
985277	11/5/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	148.06	21,666.67	9,993,548.06	10,025,900.00	32,351.94
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	2,436.33	52,517.36	5,475,266.33	5,460,455.00	(14,811.33)
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	(43,568.67)	102,389.58	6,418,547.83	6,406,662.50	(11,885.33)
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	3,176.10	121,520.00	12,367,054.28	12,344,200.00	(22,854.28)
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	1,847.53	75,705.00	7,705,835.53	7,690,237.50	(15,598.03)
FED FARM CR BK / FTN FINANCIAL															
986241	11/9/18	8/9/22	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	195.88	18,638.89	9,988,175.88	10,032,700.00	44,524.12
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	(6,595.84)	178,964.85	32,867,176.92	32,853,936.50	(13,240.42)
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(1,060.06)	28,738.28	5,277,850.19	5,275,704.70	(2,145.49)
FED HM LN BK BD / Mizuho Securities USA Inc															
984867	11/1/18	9/9/22	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(859.90)	27,343.75	10,538,924.60	10,541,370.00	2,445.40
Subtotal for GOVT AGENCY-FIX-30/360:							4,027,192,000.00	1.9743	2.0006	4,026,539,184.41	1,609,503.98	18,021,284.62	4,028,148,688.39	4,005,274,064.15	(22,874,624.24)
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / Mizuho Securities USA Inc															
989140	11/30/18	8/24/20	3133EHVR1	AA+	Aaa	AAA	50,000,000.00	2.3249	2.3140	50,009,391.48	(14.84)	3,229.00	50,009,376.64	50,006,000.00	(3,376.64)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							50,000,000.00	2.3249	2.3140	50,009,391.48	(14.84)	3,229.00	50,009,376.64	50,006,000.00	(3,376.64)
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	1,511.14	66,736.11	24,984,011.14	24,982,500.00	(1,511.14)
FREDDIE MAC / CITI GLOBAL MARKETS															

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
984267	10/30/18	10/29/21	3134GSB61	AA+	Aaa	AAA	50,000,000.00	3.1000	3.1211	49,970,000.00	2,590.53	133,472.22	49,972,590.53	49,970,000.00	(2,590.53)
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	647.63	40,041.67	14,993,147.63	14,992,500.00	(647.63)
Subtotal for GOV'T AGY - CALLABLE:							90,000,000.00	3.1000	3.1215	89,945,000.00	4,749.30	240,250.00	89,949,749.30	89,945,000.00	(4,749.30)
Subtotal for GOVERNMENT AGENCY:							4,530,692,000.00	1.8421	2.0506	4,528,737,787.14	1,614,238.44	18,497,317.10	4,530,584,579.06	4,507,725,439.15	(22,859,139.91)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	(323,723.93)	201,666.67	25,001,026.07	24,983,500.00	(17,526.07)
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	(64,920.35)	67,800.33	8,405,218.40	8,399,452.70	(5,765.70)
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
797116	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4880	10,044,060.00	(43,875.34)	78,993.06	10,000,184.66	9,998,700.00	(1,484.66)
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	(48,575.56)	78,993.06	10,000,204.44	9,998,700.00	(1,504.44)
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	(52,976.85)	78,993.06	10,000,223.15	9,998,700.00	(1,523.15)
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	(251,499.18)	86,994.38	9,677,566.32	9,672,678.00	(4,888.32)
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	(102,944.56)	89,916.67	10,002,255.44	9,997,600.00	(4,655.44)
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	(423,972.53)	449,583.33	50,009,527.47	49,988,000.00	(21,527.47)
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	(731,474.48)	232,086.25	16,952,147.45	16,935,207.07	(16,940.38)
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	1,378.36	9,730.56	1,999,858.36	1,993,900.00	(5,958.36)
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	3,445.90	24,326.39	4,999,645.90	4,984,750.00	(14,895.90)
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	(4,146.88)	14,595.83	3,000,470.12	2,990,850.00	(9,620.12)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
883647	2/6/17	3/1/19	478160BR4	AAA	Aaa	AAA	10,000,000.00	1.1250	1.4137	9,941,300.00	51,608.72	28,125.00	9,992,908.72	9,951,100.00	(41,808.72)
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	52,645.19	39,375.00	13,992,585.19	13,931,540.00	(61,045.19)
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	(53,449.55)	9,757.71	6,702,586.97	6,671,729.92	(30,857.05)
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	(61,304.87)	10,208.33	7,014,015.13	6,979,840.00	(34,175.13)
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	(96,404.61)	14,583.33	10,023,095.39	9,971,200.00	(51,895.39)
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	(34,966.00)	7,291.67	5,008,784.00	4,985,600.00	(23,184.00)
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	(45,583.57)	7,603.75	5,225,874.71	5,198,983.68	(26,891.03)
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	117,839.43	51,791.67	14,951,489.43	14,826,000.00	(125,489.43)
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	80,019.10	34,527.78	9,967,058.80	9,884,000.00	(83,058.80)
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	59,814.28	25,809.51	7,450,376.46	7,388,290.00	(62,086.46)
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	31,974.24	17,263.89	4,956,124.24	4,942,000.00	(14,124.24)
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	8,206.57	4,315.97	1,238,482.82	1,235,500.00	(2,982.82)
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	45.25	10,111.11	3,999,965.25	3,960,640.00	(39,325.25)
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	59,416.11	44,236.11	17,380,391.11	17,327,800.00	(52,591.11)
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	52,280.42	37,916.67	14,891,930.42	14,852,400.00	(39,530.42)
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	(18,911.05)	34,902.82	5,921,107.51	5,834,123.98	(86,983.53)
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	17,932.01	24,111.11	4,987,932.01	4,923,750.00	(64,182.01)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	55,588.04	83,463.02	17,268,532.50	17,044,053.00	(224,479.50)
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	(52,945.07)	168,041.67	30,039,754.93	29,607,900.00	(431,854.93)
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	(33,906.02)	70,017.36	12,527,468.98	12,336,625.00	(190,843.98)
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	48,233.56	10,000.00	9,878,833.56	9,816,000.00	(62,833.56)
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	2,667.04	487,666.66	39,990,267.04	39,977,600.00	(12,667.04)
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	(206.42)	5,897.92	500,778.58	499,720.00	(1,058.58)
JOHNSON & JOHNSON / BNY Mellon Capital Market															
961974	6/12/18	9/1/20	478160AW4	AAA	Aaa	AAA	4,800,000.00	2.9500	2.6580	4,829,904.00	(6,325.13)	35,400.00	4,823,578.87	4,802,928.00	(20,650.87)
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	14,537.30	7,388.89	4,716,467.30	4,669,345.00	(47,122.30)
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	31,028.98	15,944.44	10,178,426.48	10,075,955.00	(102,471.48)
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	1,887.36	5,687.50	4,996,537.36	4,904,800.00	(91,737.36)
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	17,809.33	6,000.00	5,959,009.33	5,887,440.00	(71,569.33)
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	20,633.87	5,000.00	4,939,393.42	4,906,200.00	(33,193.42)
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	35,265.91	61,250.00	9,863,365.91	9,807,000.00	(56,365.91)
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	87,699.30	153,125.00	24,637,449.30	24,517,500.00	(119,949.30)
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	17,948.90	30,625.00	4,925,798.90	4,903,500.00	(22,298.90)
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	53,593.87	91,875.00	14,777,293.87	14,710,500.00	(66,793.87)
APPLE INC. / UBS FINANCIAL SERVICES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
958389	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	2,025,000.00	2.2500	2.9481	1,987,699.50	7,235.17	12,403.13	1,994,934.67	1,985,917.50	(9,017.17)
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	21,720.98	61,250.00	9,903,220.98	9,807,000.00	(96,220.98)
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	21,684.32	61,250.00	9,903,384.32	9,807,000.00	(96,384.32)
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	5,150.43	12,250.00	1,976,530.43	1,961,400.00	(15,130.43)
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	97,418.64	61,875.00	14,686,868.64	14,504,700.00	(182,168.64)
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	89,858.42	61,875.00	14,673,608.42	14,504,700.00	(168,908.42)
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	51,165.29	52,800.00	12,490,717.29	12,377,344.00	(113,373.29)
JOHNSON & JOHNSON / BNP PARIBAS															
985095	11/2/18	3/1/21	478160BS2	AAA	Aaa	AAA	8,335,000.00	1.6500	3.1204	8,061,445.30	9,455.41	11,078.60	8,070,900.71	8,059,778.30	(11,122.41)
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	(19,655.14)	21,722.22	4,125,264.86	4,116,400.00	(8,864.86)
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	1,215.44	9,895.83	4,992,665.44	4,961,350.00	(31,315.44)
Subtotal for MEDIUM-TERM NOTE:							589,263,000.00	1.9625	2.0621	587,837,451.98	(1,243,363.95)	3,419,393.26	586,594,088.03	583,359,191.15	(3,234,896.88)
Subtotal for MEDIUM-TERM NOTES:							589,263,000.00	1.9625	2.0621	587,837,451.98	(1,243,363.95)	3,419,393.26	586,594,088.03	583,359,191.15	(3,234,896.88)
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	869,803.15	118,448,000.00	118,471,689.60	23,689.60
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	889,551.99	118,449,000.00	118,528,360.83	79,360.83
Subtotal for ORANGE COUNTY POB 2018A:							236,897,000.00	2.2280	2.2280	236,897,000.00	0.00	1,759,355.14	236,897,000.00	237,000,050.43	103,050.43
Subtotal for MUNICIPAL DEBT:							236,897,000.00	2.2280	2.2280	236,897,000.00	0.00	1,759,355.14	236,897,000.00	237,000,050.43	103,050.43
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / BNP PARIBAS FINANCE															

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
957594	5/15/18	5/15/19	912828KQ2	AA+	Aaa	AAA	20,000,000.00	3.1250	2.3380	20,154,687.50	(84,760.27)	27,624.31	20,069,927.23	20,054,296.80	(15,630.43)
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	236,210.47	45,192.31	34,582,694.85	34,494,824.35	(87,870.50)
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	81,116.56	32,151.10	24,556,065.78	24,540,603.61	(15,462.17)
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	(197,054.42)	385,190.22	50,394,742.46	49,858,398.50	(536,343.96)
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	(78,638.34)	177,187.50	23,158,549.16	22,934,863.31	(223,685.85)
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	(112,583.26)	269,633.15	35,229,213.62	34,900,878.95	(328,334.67)
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	(95,684.81)	223,410.33	29,195,448.00	28,917,871.13	(277,576.87)
US TREASURY N/B / DEUTSCHE															
977204	1/25/18	9/15/20	912828V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1626	24,498,046.88	161,416.46	73,118.09	24,659,463.34	24,394,531.25	(264,932.09)
US TREASURY N/B / BARCLAYS CAPITAL															
977205	1/31/18	9/15/20	912828V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2488	6,062,921.88	43,498.69	18,133.29	6,106,420.57	6,049,843.75	(56,576.82)
US TREASURY N/B / JEFFERIES & COMPANY															
986690	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2695	25,238,281.25	(71,086.85)	29,005.52	25,167,194.40	24,919,922.00	(247,272.40)
Subtotal for TREASURY BOND:							273,100,000.00	2.1624	2.2742	273,237,285.18	(117,565.77)	1,280,645.82	273,119,719.41	271,066,033.65	(2,053,685.76)
TREASURY BOND - ME															
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	(37,073.32)	135,978.26	32,001,676.68	31,955,624.96	(46,051.72)
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	(146,107.25)	113,881.79	26,806,736.50	26,762,835.90	(43,900.60)
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	(529,317.73)	174,723.76	50,062,479.15	49,879,883.00	(182,596.15)
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	(489,138.49)	174,723.76	50,057,736.51	49,879,883.00	(177,853.51)
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	(208,700.50)	31,276.79	11,325,686.22	11,268,880.82	(56,805.40)
US TREASURY N/B / MORGAN STANLEY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
897275	5/1/17	3/31/19	912828W97	AA+	Aaa	AAA	50,000,000.00	1.2500	1.2561	49,994,140.63	4,853.47	106,456.04	49,998,994.10	49,801,758.00	(197,236.10)
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	17,485.37	42,582.42	19,995,610.37	19,920,703.20	(74,907.17)
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	15,890.46	31,936.81	14,995,968.59	14,940,527.40	(55,441.19)
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	32,945.40	53,228.02	24,990,953.21	24,900,879.00	(90,074.21)
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	105,965.07	68,983.52	26,958,308.82	26,915,097.69	(43,211.13)
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	(520,118.04)	42,443.02	30,582,733.52	30,394,560.59	(188,172.94)
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	(135,631.53)	10,221.12	7,366,597.38	7,319,608.11	(46,989.27)
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	22,829.15	26,761.05	24,992,555.71	24,875,000.00	(117,555.71)
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	153,346.01	26,761.05	24,924,830.39	24,875,000.00	(49,830.39)
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	158,334.10	1,545.33	49,957,162.23	49,664,062.50	(293,099.73)
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	74,877.65	1,373.63	39,968,627.65	39,753,906.40	(214,721.25)
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	188,730.85	772.66	24,876,230.85	24,832,031.25	(44,199.60)
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	187,808.54	167,391.30	39,931,558.54	39,645,312.40	(286,246.14)
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	(106,392.00)	204,008.15	30,042,436.13	29,838,281.40	(204,154.73)
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	87,481.27	261,548.91	49,964,434.40	49,625,000.00	(339,434.40)
US TREASURY N/B / BNY Mellon Capital Market															
882927	1/31/17	7/31/19	912828WW6	AA+	Aaa	AAA	50,000,000.00	1.6250	1.3476	50,339,843.75	(249,566.93)	271,569.29	50,090,276.82	49,679,687.50	(410,589.32)
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	102,945.32	229,789.40	49,936,929.70	49,598,633.00	(338,296.70)

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	45,798.69	53,687.85	12,932,048.69	12,900,976.53	(31,072.16)
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	(242,566.35)	149,038.46	50,159,777.40	49,620,117.00	(539,660.40)
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	159,660.22	85,164.84	49,354,972.72	49,318,359.50	(36,613.22)
US TREASURY N/B / MORGAN STANLEY															
975405	9/4/18	12/31/19	912828N8	AA+	Aaa	AAA	5,000,000.00	1.8750	2.5672	4,955,273.44	8,148.94	22,418.48	4,963,422.38	4,953,808.60	(9,613.78)
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	15,497.44	5,887.43	4,979,755.25	4,904,003.90	(75,751.35)
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	128,064.45	238,009.51	34,771,228.51	34,377,246.05	(393,982.46)
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	23,208.50	78,464.67	9,956,802.25	9,859,570.30	(97,231.95)
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	25,590.62	133,695.65	19,949,809.37	19,745,312.60	(204,496.77)
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	94,648.52	314,184.78	46,810,078.21	46,401,484.61	(408,593.60)
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	287,500.00	139,779.01	39,334,375.00	39,039,843.60	(294,531.40)
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	177,151.44	58,550.82	24,612,698.32	24,374,023.50	(238,674.82)
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	306,735.58	105,391.48	44,329,391.83	43,873,242.30	(456,149.53)
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	69,749.23	109,010.99	31,845,999.23	31,550,624.96	(295,374.27)
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	179,712.74	29,437.15	24,588,892.43	24,340,332.00	(248,560.43)
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	43,382.00	1,098.90	19,896,507.00	19,695,312.60	(201,194.40)
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	31,425.50	824.18	14,924,784.88	14,771,484.45	(153,300.43)
US TREASURY N/B / BANK OF AMERICA															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
955119	4/30/18	11/30/20	912828M98	AA+	Aaa	AAA	5,000,000.00	1.6250	2.5931	4,879,687.50	27,372.69	223.21	4,907,060.19	4,887,402.35	(19,657.84)
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	101,525.99	183,084.24	24,749,963.49	24,485,351.50	(264,611.99)
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	13,824.14	8,712.63	4,764,019.45	4,786,523.45	22,504.00
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	81,158.66	444,633.15	49,706,158.66	49,005,859.50	(700,299.16)
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	204,034.45	80,283.15	49,182,550.08	48,486,328.00	(696,222.08)
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	71,643.24	824.18	15,701,018.24	15,501,250.08	(199,768.16)
Subtotal for TREASURY BOND - ME:							1,317,945,000.00	1.4805	1.7177	1,311,665,123.49	584,713.56	4,420,360.84	1,312,249,837.05	1,303,205,613.50	(9,044,223.55)
Subtotal for U. S. TREASURIES:							1,591,045,000.00	1.5976	1.8132	1,584,902,408.67	467,147.79	5,701,006.66	1,585,369,556.46	1,574,271,647.15	(11,097,909.31)
Total Extended Fund :							7,031,196,923.15	1.7978	2.0029	7,021,674,570.94	838,022.28	29,495,492.16	7,022,745,146.70	6,985,523,091.02	(37,222,055.68)
Net Asset Value (NAV):														0.994700	
Total Investments:							9,341,283,385.76	1.4218	2.0532	9,325,066,332.37	1,516,624.45	33,121,187.24	9,329,159,622.67	9,291,999,409.46	(37,160,213.21)

Report Parameters

Deals [Settlement Date] <= 30-Nov-2018
Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund
Bank Accounts [Account Name] include list GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC...

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 30-Nov-2018

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>100-GF-Tax Ex-Non AMT</u>															
FUNDS															
GS FIN TAX FREE-GF 100															
	8/28/18		AAAm	Aaa-mf	NR		0.00		0.4216	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:							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	
<u>283-John Wayne Airport</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-JWA MMF															
	12/3/18		AAAm	Aaa-mf	NR		509.12		2.1090	509.12	0.00	0.00	509.12	509.12	0.00
GOLDMAN SACHS - JWA MMF															
	12/3/18		AAAm	Aaa-mf	NR		14,640.45		2.1000	14,640.45	0.00	0.00	14,640.45	14,640.45	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	12/3/18		AAAm	Aaa-mf	AAAmmf		46,156.84		2.1110	46,156.84	0.00	0.00	46,156.84	46,156.84	0.00
Subtotal for FUNDS:							61,306.41		2.1084	61,306.41	0.00	0.00	61,306.41	61,306.41	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
987152	11/16/18	12/14/18	313385T22	A-1+	P-1	NR	2,000,000.00		2.2000	1,996,577.78	0.00	1,833.33	1,998,411.11	1,998,612.00	200.89
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	5,696.25	2,996,325.00	2,996,595.00	270.00
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	6,477.18	2,246,830.31	2,247,030.00	199.69
FHLB DISC CORP / BNY Mellon Capital Market															
985703	11/7/18	1/11/19	313384AL3	A-1+	P-1	NR	3,010,000.00		2.2600	2,997,717.53	0.00	4,535.07	3,002,252.60	3,002,303.43	50.83
FHLB DISC CORP / BNY Mellon Capital Market															
985272	11/5/18	1/16/19	313384AR0	A-1+	P-1	NR	1,700,000.00		2.3000	1,692,180.00	0.00	2,823.89	1,695,003.89	1,695,097.20	93.31
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	2,062.22	996,584.44	996,657.00	72.56
FHLB DISC CORP / BNY Mellon Capital Market															
986885	11/15/18	2/6/19	313384BN8	A-1+	P-1	NR	2,000,000.00		2.3500	1,989,163.89	0.00	2,088.89	1,991,252.78	1,991,370.00	117.22
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	5,866.67	1,982,400.00	1,982,240.00	(160.00)
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
987148	11/16/18	4/22/19	313312ER7	A-1+	P-1	F1+	1,500,000.00		2.4500	1,483,972.92	0.00	1,531.25	1,485,504.17	1,485,645.00	140.83
Subtotal for DISCOUNT NOTES:							18,460,000.00	0.0000	2.2851	18,361,649.55	0.00	32,914.75	18,394,564.30	18,395,549.63	985.33
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / MORGAN STANLEY															
949815	3/29/18	12/5/18	3133EGM69	AA+	Aaa	AAA	2,500,000.00	1.1000	2.0678	2,483,650.00	16,084.15	13,444.44	2,499,734.15	2,499,825.00	90.85
FANNIE MAE / CASTLE OAK SECURITIES															
987838	11/21/18	12/14/18	3135G0G72	AA+	Aaa	AAA	2,500,000.00	1.1250	2.2114	2,498,250.00	760.87	781.25	2,499,010.87	2,498,625.00	(385.87)
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	304.33	1,093.75	499,434.83	499,330.00	(104.83)
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	10,905.21	5,784.72	1,978,805.21	1,976,340.00	(2,465.21)
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	5,868.86	1,986.11	1,086,783.86	1,084,875.00	(1,908.86)
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	2,780.94	2,363.72	1,921,083.87	1,921,718.35	634.48
FANNIE MAE / BNY Mellon Capital Market															
988626	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	1,000,000.00	1.0000	2.7481	984,465.00	142.96	83.33	984,607.96	984,590.00	(17.96)
Subtotal for GOVT AGENCY-FIX-30/360:							11,545,000.00	1.1071	2.3978	11,432,613.43	36,847.32	25,537.32	11,469,460.75	11,465,303.35	(4,157.40)
Subtotal for GOVERNMENT AGENCY:							30,005,000.00	0.4260	2.3285	29,794,262.98	36,847.32	58,452.07	29,864,025.05	29,860,852.98	(3,172.07)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BARCLAYS CAPITAL															
987620	11/20/18	12/26/18	912796UF4	AA+	Aaa	AAA	3,000,000.00		2.2000	2,993,400.00	0.00	2,016.67	2,993,400.00	2,995,078.95	1,678.95
Subtotal for TREASURY BILL:							3,000,000.00	0.0000	2.2000	2,993,400.00	0.00	2,016.67	2,993,400.00	2,995,078.95	1,678.95
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	7,588.91	11,139.69	1,929,371.33	1,929,283.80	(87.53)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
987630	11/20/18	12/15/18	912828N22	AA+	Aaa	AAA	2,000,000.00	1.2500	2.2687	1,998,593.75	618.75	751.37	1,999,212.50	1,999,257.82	45.32
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	(30,468.75)	36,464.67	1,419,296.88	1,418,839.84	(457.04)
Subtotal for TREASURY BOND:							5,330,000.00	3.2528	2.1754	5,370,141.80	(22,261.09)	48,355.73	5,347,880.71	5,347,381.46	(499.25)

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
U. S. TREASURIES															
TREASURY BOND - ME															
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	4,981.46	10,760.87	2,998,301.77	2,998,007.82	(293.95)
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	4,129.93	8,722.82	1,997,645.56	1,997,031.26	(614.30)
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	5,637.25	4,574.59	1,595,637.25	1,595,093.74	(543.51)
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	19,680.83	7,451.92	3,488,645.67	3,486,123.06	(2,522.61)
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	7,662.60	98.90	3,178,662.60	3,178,500.00	(162.60)
Subtotal for TREASURY BOND - ME:							13,300,000.00	1.2989	2.2892	13,216,800.78	42,092.07	31,609.10	13,258,892.85	13,254,755.88	(4,136.97)
Subtotal for U. S. TREASURIES:							21,630,000.00	1.6002	2.2488	21,580,342.58	19,830.98	81,981.50	21,600,173.56	21,597,216.29	(2,957.27)
Total 283-John Wayne Airport :							51,696,306.41	0.9168	2.2949	51,435,911.97	56,678.30	140,433.57	51,525,505.02	51,519,375.68	(6,129.34)
Net Asset Value (NAV):														0.999881	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	12/3/18				NR		7,061.54		1.9871	7,061.54	0.00	0.00	7,061.54	7,061.54	0.00
Subtotal for FUNDS:							7,061.54		1.9871	7,061.54	0.00	0.00	7,061.54	7,061.54	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	73.70	4,444.88	383,298.85	380,903.60	(2,395.25)
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	149.45	673.75	170,090.79	169,830.00	(260.79)
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	210.41	21,243.06	1,997,790.41	1,907,400.00	(90,390.41)
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	3.52	115.10	84,157.77	84,825.75	667.98
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	(40,744.45)	4,166.67	1,961,934.05	1,884,465.00	(77,469.05)
FED FARM CR BK / BANK OF AMERICA															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	259.67	24,502.22	1,996,839.67	1,908,500.00	(88,339.67)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(37,234.90)	21,375.00	2,050,927.10	2,004,000.00	(46,927.10)
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	(36,378.51)	47,222.22	2,660,741.49	2,621,080.00	(39,661.49)
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	416.28	2,851.75	246,794.73	235,046.25	(11,748.48)
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	173.84	293.02	143,497.37	137,755.17	(5,742.20)
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	(1.09)	3,163.89	500,022.65	484,610.00	(15,412.65)
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	(1,515.61)	4,995.25	296,026.81	278,335.53	(17,691.28)
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	1,712.12	19,980.00	1,965,172.12	1,922,200.00	(42,972.12)
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	(5,954.11)	6,299.44	2,141,665.89	2,089,300.00	(52,365.89)
Subtotal for GOVT AGENCY-FIX-30/360:							14,815,000.00	4.3364	3.1527	16,717,789.38	(118,829.68)	161,326.25	16,598,959.70	16,108,251.30	(490,708.40)
Subtotal for GOVERNMENT AGENCY:							14,815,000.00	4.3364	3.1527	16,717,789.38	(118,829.68)	161,326.25	16,598,959.70	16,108,251.30	(490,708.40)
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	(13,274.05)	19,809.78	1,818,425.17	1,780,781.25	(37,643.92)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(13,274.05)	19,809.78	1,818,425.17	1,780,781.25	(37,643.92)
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	8,255.92	13,206.52	1,916,380.92	1,898,281.26	(18,099.66)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	8,255.92	13,206.52	1,916,380.92	1,898,281.26	(18,099.66)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(5,018.13)	33,016.30	3,734,806.09	3,679,062.51	(55,743.58)
Total 650-CCCD SERIES 2017E :							18,322,061.54	4.1204	3.0971	20,464,675.14	(123,847.81)	194,342.55	20,340,827.33	19,794,375.35	(546,451.98)
Net Asset Value (NAV):														0.973135	

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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	(61,754.31)	18,593.75	3,504,010.69	3,495,310.00	(8,700.69)
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	(18,080.87)	26,383.68	3,502,905.59	3,481,275.00	(21,630.59)
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	(742.52)	19,481.94	3,320,253.48	3,278,732.40	(41,521.08)
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	(5,441.14)	21,705.83	3,502,709.24	3,438,470.00	(64,239.24)
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	10,035.63	3,038.19	3,490,155.63	3,371,760.00	(118,395.63)
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	3,606.45	28,388.89	3,493,921.95	3,411,660.00	(82,261.95)
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	(5,602.74)	48,305.84	3,488,469.66	3,471,262.90	(17,206.76)
Subtotal for GOVT AGENCY-FIX-30/360:							24,250,000.00	1.9205	1.7793	24,380,405.74	(77,979.50)	165,898.12	24,302,426.24	23,948,470.30	(353,955.94)
Subtotal for GOVERNMENT AGENCY:							24,250,000.00	1.9205	1.7793	24,380,405.74	(77,979.50)	165,898.12	24,302,426.24	23,948,470.30	(353,955.94)
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	11,506.24	16,085.26	3,491,186.71	3,396,367.21	(94,819.51)
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	4,262.53	25,631.79	3,488,676.59	3,374,355.46	(114,321.13)
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	9,900.14	5,994.48	3,456,169.67	3,394,179.71	(61,989.97)
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.7083	1.8936	10,410,364.06	25,668.91	47,711.53	10,436,032.97	10,164,902.37	(271,130.60)
Subtotal for U. S. TREASURIES:							10,500,000.00	1.7083	1.8936	10,410,364.06	25,668.91	47,711.53	10,436,032.97	10,164,902.37	(271,130.60)
Total 650-Fountain Valley SD40 :							34,750,000.00	1.8564	1.8138	34,790,769.80	(52,310.59)	213,609.65	34,738,459.21	34,113,372.67	(625,086.54)
Net Asset Value (NAV):														0.982006	
Total Investments:							104,768,367.95	1.7887	2.2756	106,691,356.91	(119,480.10)	548,385.77	106,604,791.56	105,427,123.70	(1,177,667.86)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 30-Nov-2018

Run Date: 03-Dec-2018 03:11 pm
Print Date: 03-Dec-2018
As at date: 03-Dec-2018

Page 6 of 6
User: HE

3664

* Market values provided by Bloomberg & Northern Trust

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

Report Parameters

Deals [Settlement Date] <= 30-Nov-2018
Deals [Entity Name] include list 283-John Wayne Airport, 505-Foothill Rnch 87-4 DS, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40
Deals [Instrument Type] exclude list NT TREASURY SWEEP - GF100, NT TREASURY SWE...

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
November 30, 2018

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
CERTIFICATES OF PARTICIPATION													
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH RESERVES	60934N674	Aaa-mf	AAAm	N/R	1.86%	\$ 2,816,440.72	\$ 2,816,440.72	\$ 2,343.40
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmmf	1.78%	8,610.81	8,610.81	12.80
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.03%	2,330,359.51	2,330,359.51	3,978.61
COMMUNITY FACILITIES DISTRICTS													
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.03%	6,697,680.15	6,697,680.15	11,434.89
2016-1 VILLAGE OF ESENCIA	US. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	2.10%	36,110,996.58	36,110,996.58	69,915.63
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.63%	86,412,551.35	86,412,551.35	117,349.67
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.63%	21,334.44	21,334.44	29.06
ASSESSMENT DISTRICTS													
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmmf	1.66%	450,572.11	450,572.11	621.84
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.63%	1,537,743.76	1,537,743.76	2,094.59
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	* 9AMMF05B2	A1	AA-	AA-	0.30%	3,888,695.57	3,888,695.57	938.22
2016 CUF LEASE REVENUE BONDS	ZIONS BANCORPORATION	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmmf	2.10%	2,332,363.79	2,332,363.79	5,555.03
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET	06/22/00	09/01/21	FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.79%	2,361.07	2,361.07	3.33
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY			FANNIE MAE	31364KQH6	Aaa	AA+	AAA	0.00%	14,850,766.38	31,884,829.03	-
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.03%	13,396.64	13,396.64	22.12
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmmf	1.78%	152,054.86	152,054.86	15.13
TOTAL OF INVESTMENTS WITH TRUSTEES											<u>\$ 157,625,927.74</u>	<u>\$ 174,659,990.39</u>	<u>\$ 214,314.32</u>

* 9AMMF05B2 is an US Bank internal iden

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

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.79%	\$ 2,361.07	\$ 2,361.07	\$ 3.33
FEDERATED US TREASURY CASH RESERVES			60934N674	1.86%	2,816,440.72	2,816,440.72	2,343.40
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.63%	87,971,629.55	87,971,629.55	119,473.32
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.78%	160,665.67	160,665.67	27.93
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	2.03%	9,041,436.30	9,041,436.30	15,435.62
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.66%	450,572.11	450,572.11	621.84
US BANK MONEY MARKET DEPOSIT ACCOUNT			*9AMMF05B2	0.30%	3,888,695.57	3,888,695.57	938.22
FED GOVT OBLI FD-IS			60934N104	2.10%	2,332,363.79	2,332,363.79	5,555.03
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	2.10%	36,110,996.58	36,110,996.58	69,915.63
SUB-TOTAL MONEY MARKET FUNDS					<u>142,775,161.36</u>	<u>142,775,161.36</u>	<u>214,314.32</u>
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	14,850,766.38	31,884,829.03	-
SUB-TOTAL US GOVERNMENT SECURITIES					<u>14,850,766.38</u>	<u>31,884,829.03</u>	<u>-</u>
TOTAL OF INVESTMENTS WITH TRUSTEES					<u><u>\$ 157,625,927.74</u></u>	<u><u>\$ 174,659,990.39</u></u>	<u><u>\$ 214,314.32</u></u>

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
Date: 12/3/2018

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: 2.08% 31846V567		\$ 536.65	\$ 536.65	\$ 756,103.95	\$ 756,103.95	\$ 1,202,286.62	\$ 1,202,286.62
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: \$11,272.20 CUSIP: 912828SN1	3/31/2019	4,518,947.12	4,514,833.65				
		\$ 4,519,483.77	\$ 4,515,370.30	\$ 756,103.95	\$ 756,103.95	\$ 1,202,286.62	\$ 1,202,286.62
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 2.08% 31846V567		\$ 910.74	\$ 910.74	\$ 2,859,408.47	\$ 2,859,408.47	\$ 1,929,327.81	\$ 1,929,327.81
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: \$16,610.40 CUSIP: 912828SN1	3/31/2019	6,658,819.08	6,652,757.74				
		\$ 6,659,729.82	\$ 6,653,668.48	\$ 2,859,408.47	\$ 2,859,408.47	\$ 1,929,327.81	\$ 1,929,327.81

WELLS FARGO BANK

Cash - Market Rate and Checking Account N/A \$ 11,339,552.66 \$ 11,339,552.66
(Interest rate is variable)

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

**Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended November 30, 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	\$ 118,471,690
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	118,528,361
					<u>\$ 236,897,000</u>		<u>\$ 236,897,000</u>	<u>\$ 237,000,050</u>

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 50.50%

Orange County Educational Investment Pool – 49.50%

**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

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Nov-2018 To 30-Nov-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												
984864	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1300 / 2.1309					
				11/8/2018	11/1/2018	PURC		9,000,000.00	8,996,272.50	0.00	0.00	(8,996,272.50)
984868	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				2.1750 / 2.1813					
				12/19/2018	11/1/2018	PURC		10,000,000.00	9,971,000.00	0.00	0.00	(9,971,000.00)
980699	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1750 / 2.1787					
				11/2/2018	11/2/2018	MAT		(20,000,000.00)	(19,966,166.67)	0.00	(33,833.33)	20,000,000.00
981138	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1800 / 2.1829					
				11/2/2018	11/2/2018	MAT		(1,100,000.00)	(1,098,534.56)	0.00	(1,465.44)	1,100,000.00
985094	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				2.1900 / 2.1963					
				12/19/2018	11/2/2018	PURC		10,000,000.00	9,971,408.33	0.00	0.00	(9,971,408.33)
985096	FHLB DISC CORP	/UBS	AGDN				2.1400 / 2.1408					
				11/8/2018	11/2/2018	PURC		5,000,000.00	4,998,216.67	0.00	0.00	(4,998,216.67)
985097	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1200 / 2.1205					
				11/6/2018	11/2/2018	PURC		10,000,000.00	9,997,644.44	0.00	0.00	(9,997,644.44)
924003	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.3000 / 1.4746					
				11/3/2018	11/3/2018	INT		0.00	0.00	0.00	(62,062.00)	62,062.00
				11/3/2018	11/3/2018	MAT		(9,548,000.00)	(9,530,718.12)	0.00	(17,281.88)	9,548,000.00
931566	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.3000 / 1.7404					
				11/3/2018	11/3/2018	INT		0.00	0.00	0.00	(65,754.00)	65,754.00
				11/3/2018	11/3/2018	MAT		(10,116,000.00)	(10,075,738.32)	0.00	(40,261.68)	10,116,000.00
975686	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.0500 / 2.0571					
				11/5/2018	11/5/2018	MAT		(2,500,000.00)	(2,491,315.97)	0.00	(8,684.03)	2,500,000.00
976350	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.0700 / 2.0767					
				11/5/2018	11/5/2018	MAT		(5,000,000.00)	(4,983,900.00)	0.00	(16,100.00)	5,000,000.00
980860	FHLB DISC CORP	/UBS	AGDN				2.1600 / 2.1635					
				11/5/2018	11/5/2018	MAT		(11,000,000.00)	(10,982,180.00)	0.00	(17,820.00)	11,000,000.00
982215	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1700 / 2.1725					

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Nov-2018 To 30-Nov-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												
983596	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/5/2018	11/5/2018	MAT	2.1450 / 2.1464	(50,000,000.00)	(49,942,736.11)	0.00	(57,263.89)	50,000,000.00
985273	FREDDIE DISCOUNT	/UBS FINANCIAL SERVICES	AGDN	11/5/2018	11/5/2018	MAT	2.1900 / 2.1959	(2,000,000.00)	(1,998,689.17)	0.00	(1,310.83)	2,000,000.00
985278	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN	12/19/2018	11/5/2018	PURC	2.1700 / 2.1758	6,500,000.00	6,482,601.67	0.00	0.00	(6,482,601.67)
985280	FNMA DISCOUNT	/TD SECURITIES	AGDN	12/19/2018	11/5/2018	PURC	2.1700 / 2.1758	50,000,000.00	49,867,388.90	0.00	0.00	(49,867,388.89)
985281	FNMA DISCOUNT	/UBS FINANCIAL SERVICES	AGDN	12/19/2018	11/5/2018	PURC	2.1700 / 2.1758	25,000,000.00	24,933,694.45	0.00	0.00	(24,933,694.44)
951134	FHLB DISC CORP	/UBS	AGDN	12/19/2018	11/5/2018	PURC	1.8000 / 1.8196	35,000,000.00	34,907,172.23	0.00	0.00	(34,907,172.22)
969322	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN	11/6/2018	11/6/2018	MAT	1.9700 / 1.9811	(5,000,000.00)	(4,946,250.00)	0.00	(53,750.00)	5,000,000.00
972332	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN	11/6/2018	11/6/2018	MAT	2.0000 / 2.0093	(4,000,000.00)	(3,977,673.33)	0.00	(22,326.67)	4,000,000.00
973034	FHLB DISC CORP	/UBS	AGDN	11/6/2018	11/6/2018	MAT	1.9800 / 1.9885	(7,000,000.00)	(6,967,722.22)	0.00	(32,277.78)	7,000,000.00
973952	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN	11/6/2018	11/6/2018	MAT	2.0200 / 2.0285	(10,000,000.00)	(9,957,100.00)	0.00	(42,900.00)	10,000,000.00
974328	FREDDIE DISCOUNT	/Mizuho Securities USA Inc	AGDN	11/6/2018	11/6/2018	MAT	2.0200 / 2.0281	(7,000,000.00)	(6,970,541.67)	0.00	(29,458.33)	7,000,000.00
975903	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	11/6/2018	11/6/2018	MAT	2.0650 / 2.0723	(25,000,000.00)	(24,900,402.78)	0.00	(99,597.22)	25,000,000.00

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Fund: County Money Mkt Fnd												
981780	FHLB DISC CORP	/FTN FINANCIAL	AGDN	11/6/2018	11/6/2018	MAT	2.1700 / 2.1729	(5,000,000.00)	(4,982,504.86)	0.00	(17,495.14)	5,000,000.00
983597	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	11/6/2018	11/6/2018	MAT	2.1300 / 2.1315	(50,000,000.00)	(49,933,694.44)	0.00	(66,305.56)	50,000,000.00
983598	FHLB DISC CORP	/UBS	AGDN	11/6/2018	11/6/2018	MAT	2.1200 / 2.1215	(2,250,000.00)	(2,248,402.50)	0.00	(1,597.50)	2,250,000.00
983603	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/6/2018	11/6/2018	MAT	2.1500 / 2.1515	(20,000,000.00)	(19,985,866.67)	0.00	(14,133.33)	20,000,000.00
983816	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	11/6/2018	11/6/2018	MAT	2.1300 / 2.1314	(3,700,000.00)	(3,697,348.33)	0.00	(2,651.67)	3,700,000.00
984256	FHLB DISC CORP	/TD SECURITIES	AGDN	11/6/2018	11/6/2018	MAT	2.1300 / 2.1309	(50,000,000.00)	(49,967,458.33)	0.00	(32,541.67)	50,000,000.00
985097	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	11/6/2018	11/6/2018	MAT	2.1200 / 2.1205	(15,000,000.00)	(14,993,787.50)	0.00	(6,212.50)	15,000,000.00
980059	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	11/6/2018	11/6/2018	MAT	2.1700 / 2.1746	(10,000,000.00)	(9,997,644.44)	0.00	(2,355.56)	10,000,000.00
981097	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	11/7/2018	11/7/2018	MAT	2.1880 / 2.1917	(2,300,000.00)	(2,295,147.64)	0.00	(4,852.36)	2,300,000.00
981098	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	11/7/2018	11/7/2018	MAT	2.1880 / 2.1917	(10,000,000.00)	(9,982,982.22)	0.00	(17,017.78)	10,000,000.00
981137	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/7/2018	11/7/2018	MAT	2.1700 / 2.1735	(10,000,000.00)	(9,982,982.22)	0.00	(17,017.78)	10,000,000.00
983599	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/7/2018	11/7/2018	MAT	2.1600 / 2.1617	(3,413,000.00)	(3,407,445.34)	0.00	(5,554.66)	3,413,000.00
983600	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/7/2018	11/7/2018	MAT	2.1500 / 2.1517	(1,040,000.00)	(1,039,188.80)	0.00	(811.20)	1,040,000.00

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Fund: County Money Mkt Fnd												
985706	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	11/7/2018	11/7/2018	MAT	2.1940 / 2.1978	(5,000,000.00)	(4,996,118.06)	0.00	(3,881.94)	5,000,000.00
985708	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	12/5/2018	11/7/2018	PURC	2.1450 / 2.1503	10,000,000.00	9,982,935.56	0.00	0.00	(9,982,935.56)
985709	FHLB DISC CORP	/MORGAN STANLEY	AGDN	12/18/2018	11/7/2018	PURC	2.1600 / 2.1625	20,000,000.00	19,951,141.66	0.00	0.00	(19,951,141.67)
985710	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	11/26/2018	11/7/2018	PURC	2.1500 / 2.1508	6,981,000.00	6,973,041.66	0.00	0.00	(6,973,041.66)
950873	FHLB DISC CORP	/UBS	AGDN	11/13/2018	11/7/2018	PURC	1.8200 / 1.8403	1,500,000.00	1,499,462.50	0.00	0.00	(1,499,462.50)
973702	FHLB DISC CORP	/DEUTSCHE	AGDN	11/8/2018	11/8/2018	MAT	2.0200 / 2.0289	(15,000,000.00)	(14,834,683.33)	0.00	(165,316.67)	15,000,000.00
982514	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	11/8/2018	11/8/2018	MAT	2.1350 / 2.1377	(10,000,000.00)	(9,956,233.33)	0.00	(43,766.67)	10,000,000.00
983602	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	11/8/2018	11/8/2018	MAT	2.1300 / 2.1318	(50,000,000.00)	(49,937,729.17)	0.00	(62,270.83)	50,000,000.00
984864	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	11/8/2018	11/8/2018	MAT	2.1300 / 2.1309	(10,000,000.00)	(9,991,716.67)	0.00	(8,283.33)	10,000,000.00
985096	FHLB DISC CORP	/UBS	AGDN	11/8/2018	11/8/2018	MAT	2.1400 / 2.1408	(9,000,000.00)	(8,996,272.50)	0.00	(3,727.50)	9,000,000.00
986227	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/8/2018	11/8/2018	MAT	2.1850 / 2.1887	(5,000,000.00)	(4,998,216.67)	0.00	(1,783.33)	5,000,000.00
986233	US TREASURY N/B	/DEUTSCHE	TBILL	12/7/2018	11/9/2018	PURC	2.1450 / 2.1500	20,300,000.00	20,265,501.29	0.00	0.00	(20,265,501.28)
986234	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	12/18/2018	11/9/2018	PURC	2.4053 / 2.4313	10,000,000.00	9,976,762.50	0.00	0.00	(9,976,762.50)
				4/18/2019	11/9/2018	PURC		7,000,000.00	6,925,168.44	0.00	0.00	(6,925,168.44)

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Fund: County Money Mkt Fnd												
986235	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.3200 / 2.3378					
				3/7/2019	11/9/2018	PURC		10,000,000.00	9,923,955.56	0.00	0.00	(9,923,955.56)
986236	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1300 / 2.1321					
				11/26/2018	11/9/2018	PURC		6,000,000.00	5,993,965.00	0.00	0.00	(5,993,965.00)
985710	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1500 / 2.1508					
				11/13/2018	11/13/2018	MAT		(1,500,000.00)	(1,499,462.50)	0.00	(537.50)	1,500,000.00
986426	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.1510 / 2.1555					
				12/18/2018	11/13/2018	PURC		35,000,000.00	34,926,806.25	0.00	0.00	(34,926,806.25)
986429	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1600 / 2.1604					
				11/16/2018	11/13/2018	PURC		11,000,000.00	10,998,020.00	0.00	0.00	(10,998,020.00)
986645	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1950 / 2.1988					
				12/12/2018	11/14/2018	PURC		10,000,000.00	9,982,927.78	0.00	0.00	(9,982,927.78)
986646	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.2250 / 2.2329					
				1/10/2019	11/14/2018	PURC		7,000,000.00	6,975,339.58	0.00	0.00	(6,975,339.58)
986647	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1850 / 2.1887					
				12/12/2018	11/14/2018	PURC		9,650,000.00	9,633,600.36	0.00	0.00	(9,633,600.36)
986648	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				2.1900 / 2.1937					
				12/12/2018	11/14/2018	PURC		10,364,000.00	10,346,346.65	0.00	0.00	(10,346,346.65)
986889	US TREASURY N/B	/DEUTSCHE	TBILL				2.2710 / 2.2788					
				1/8/2019	11/15/2018	PURC		10,000,000.00	9,965,935.00	0.00	0.00	(9,965,935.00)
980861	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1850 / 2.1901					
				11/16/2018	11/16/2018	MAT		(10,200,000.00)	(10,176,474.83)	0.00	(23,525.17)	10,200,000.00
986429	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1600 / 2.1604					
				11/16/2018	11/16/2018	MAT		(11,000,000.00)	(10,998,020.00)	0.00	(1,980.00)	11,000,000.00
987150	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1950 / 2.1985					
				12/12/2018	11/16/2018	PURC		4,750,000.00	4,742,469.93	0.00	0.00	(4,742,469.93)

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Fund: County Money Mkt Fnd												
987153	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2000 / 2.2038					
				12/14/2018	11/16/2018	PURC		18,000,000.00	17,969,200.00	0.00	0.00	(17,969,200.00)
987393	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				2.3400 / 2.3565					
				3/7/2019	11/19/2018	PURC		5,000,000.00	4,964,900.00	0.00	0.00	(4,964,900.00)
987396	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1750 / 2.1789					
				12/19/2018	11/19/2018	PURC		1,500,000.00	1,497,281.25	0.00	0.00	(1,497,281.25)
987403	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1850 / 2.1878					
				12/10/2018	11/19/2018	PURC		17,000,000.00	16,978,332.07	0.00	0.00	(16,978,332.08)
987622	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1300 / 2.1308					
				11/26/2018	11/20/2018	PURC		10,000,000.00	9,996,450.00	0.00	0.00	(9,996,450.00)
987624	FHLB DISC CORP	/UBS	AGDN				2.1500 / 2.1501					
				11/21/2018	11/20/2018	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
987625	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1500 / 2.1501					
				11/21/2018	11/20/2018	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
987626	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1700 / 2.1709					
				11/27/2018	11/20/2018	PURC		37,271,000.00	37,255,273.73	0.00	0.00	(37,255,273.71)
987627	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1700 / 2.1709					
				11/27/2018	11/20/2018	PURC		50,000,000.00	49,978,902.80	0.00	0.00	(49,978,902.78)
987628	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1750 / 2.1771					
				12/6/2018	11/20/2018	PURC		1,300,000.00	1,298,743.33	0.00	0.00	(1,298,743.33)
987629	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1800 / 2.1822					
				12/7/2018	11/20/2018	PURC		2,315,000.00	2,312,616.84	0.00	0.00	(2,312,616.84)
979289	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1580 / 2.1651					
				11/21/2018	11/21/2018	MAT		(1,200,000.00)	(1,196,043.67)	0.00	(3,956.33)	1,200,000.00
987624	FHLB DISC CORP	/UBS	AGDN				2.1500 / 2.1501					
				11/21/2018	11/21/2018	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
987625	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1500 / 2.1501					

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Fund: County Money Mkt Fnd												
987833	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/21/2018	11/21/2018	MAT	2.2000 / 2.2038	(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
987834	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	12/19/2018	11/21/2018	PURC	2.2000 / 2.2038	14,000,000.00	13,976,044.45	0.00	0.00	(13,976,044.44)
987835	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	12/19/2018	11/21/2018	PURC	2.2000 / 2.2038	6,000,000.00	5,989,733.33	0.00	0.00	(5,989,733.33)
987836	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	12/19/2018	11/21/2018	PURC	2.2000 / 2.2038	14,000,000.00	13,976,044.45	0.00	0.00	(13,976,044.44)
968900	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO.	AGDN	12/19/2018	11/21/2018	PURC	2.0000 / 2.0135	14,000,000.00	13,976,044.45	0.00	0.00	(13,976,044.44)
984593	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	11/23/2018	11/23/2018	MAT	2.1800 / 2.1834	(6,000,000.00)	(5,959,666.67)	0.00	(40,333.33)	6,000,000.00
985709	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/26/2018	11/26/2018	MAT	2.1600 / 2.1625	(18,000,000.00)	(17,971,660.00)	0.00	(28,340.00)	18,000,000.00
986236	FHLB DISC CORP	/DEUTSCHE	AGDN	11/26/2018	11/26/2018	MAT	2.1300 / 2.1321	(6,981,000.00)	(6,973,041.66)	0.00	(7,958.34)	6,981,000.00
987622	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/26/2018	11/26/2018	MAT	2.1300 / 2.1308	(6,000,000.00)	(5,993,965.00)	0.00	(6,035.00)	6,000,000.00
988148	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	11/26/2018	11/26/2018	MAT	2.1620 / 2.1649	(10,000,000.00)	(9,996,450.00)	0.00	(3,550.00)	10,000,000.00
988149	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN	12/18/2018	11/26/2018	PURC	2.1900 / 2.1931	50,000,000.00	49,933,938.90	0.00	0.00	(49,933,938.89)
988150	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN	12/19/2018	11/26/2018	PURC	2.2000 / 2.2031	4,000,000.00	3,994,403.33	0.00	0.00	(3,994,403.33)
				12/19/2018	11/26/2018	PURC		1,015,000.00	1,013,573.36	0.00	0.00	(1,013,573.36)

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Fund: County Money Mkt Fnd												
988151	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1710 / 2.1722					
				12/5/2018	11/26/2018	PURC		2,120,000.00	2,118,849.37	0.00	0.00	(2,118,849.37)
988152	FHLB DISC CORP	/DEUTSCHE	AGDN				2.2750 / 2.2812					
				1/8/2019	11/26/2018	PURC		15,000,000.00	14,959,239.59	0.00	0.00	(14,959,239.58)
988158	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3300 / 2.3397					
				1/29/2019	11/26/2018	PURC		5,000,000.00	4,979,288.89	0.00	0.00	(4,979,288.89)
982515	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1850 / 2.1903					
				11/27/2018	11/27/2018	MAT		(20,000,000.00)	(19,951,444.44)	0.00	(48,555.56)	20,000,000.00
987626	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1700 / 2.1709					
				11/27/2018	11/27/2018	MAT		(37,271,000.00)	(37,255,273.71)	0.00	(15,726.29)	37,271,000.00
987627	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1700 / 2.1709					
				11/27/2018	11/27/2018	MAT		(50,000,000.00)	(49,978,902.78)	0.00	(21,097.22)	50,000,000.00
988360	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1750 / 2.1770					
				12/12/2018	11/27/2018	PURC		1,315,000.00	1,313,808.28	0.00	0.00	(1,313,808.28)
984585	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1900 / 2.1937					
				11/28/2018	11/28/2018	MAT		(10,000,000.00)	(9,982,966.67)	0.00	(17,033.33)	10,000,000.00
988623	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1500 / 2.1501					
				11/29/2018	11/28/2018	PURC		32,000,000.00	31,998,088.90	0.00	0.00	(31,998,088.89)
988624	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1900 / 2.1912					
				12/7/2018	11/28/2018	PURC		2,000,000.00	1,998,905.00	0.00	0.00	(1,998,905.00)
988625	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1500 / 2.1527					
				12/19/2018	11/28/2018	PURC		50,000,000.00	49,937,291.65	0.00	0.00	(49,937,291.67)
988623	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1500 / 2.1501					
				11/29/2018	11/29/2018	MAT		(32,000,000.00)	(31,998,088.89)	0.00	(1,911.11)	32,000,000.00
944989	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				1.0000 / 1.9711					

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Fund: County Money Mkt Fnd												
979287 US TREASURY N/B	/MORGAN STANLEY	TRBDME		11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				11/30/2018	11/30/2018	MAT		(10,000,000.00)	(9,927,734.37)	0.00	(72,265.63)	10,000,000.00
							1.2500 / 2.1382					
989148 FHLB DISC CORP	/MORGAN STANLEY	AGDN		11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
				11/30/2018	11/30/2018	MAT		(25,000,000.00)	(24,960,937.50)	0.00	(39,062.50)	25,000,000.00
							2.0300 / 2.0303					
				12/3/2018	11/30/2018	PURC		12,100,000.00	12,097,953.08	0.00	0.00	(12,097,953.08)
Sub Total:								<u>3,862,000.00</u>	<u>3,868,461.31</u>	<u>0.00</u>	<u>(1,623,813.59)</u>	<u>(2,244,647.64)</u>
Fund: Extended Fund												
984601 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN					2.0500 / 2.0501					
				11/1/2018	11/1/2018	MAT		(12,000,000.00)	(11,999,316.67)	0.00	(683.33)	12,000,000.00
984602 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN					2.0500 / 2.0501					
				11/1/2018	11/1/2018	MAT		(50,000,000.00)	(49,997,152.78)	0.00	(2,847.22)	50,000,000.00
984603 FHLB DISC CORP	/FTN FINANCIAL	AGDN					2.0500 / 2.0501					
				11/1/2018	11/1/2018	MAT		(19,000,000.00)	(18,998,918.06)	0.00	(1,081.94)	19,000,000.00
984865 FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1					2.8750 / 2.9051					
				10/30/2020	11/1/2018	PURC		20,000,000.00	19,988,400.00	0.00	0.00	(19,988,400.00)
984866 FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1					2.8750 / 2.9051					
				10/30/2020	11/1/2018	PURC		50,000,000.00	49,971,000.00	0.00	0.00	(49,971,000.00)
984867 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1					3.1250 / 3.0195					
				9/9/2022	11/1/2018	PURC		10,500,000.00	10,539,784.50	47,395.83	0.00	(10,587,180.33)
984869 FREDDIE MAC	/DEUTSCHE	AGNF1					1.2500 / 2.7271					
				10/2/2019	11/1/2018	PURC		460,000.00	453,869.04	463.19	0.00	(454,332.23)
985095 JOHNSON & JOHNSON	/BNP PARIBAS	MTN					1.6500 / 3.1204					
				3/1/2021	11/2/2018	PURC		8,335,000.00	8,061,445.30	23,303.27	0.00	(8,084,748.57)
811289 MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN					1.3000 / 1.3341					
				11/3/2018	11/3/2018	INT		0.00	0.00	0.00	(227,500.00)	227,500.00
				11/3/2018	11/3/2018	MAT		(35,000,000.00)	(34,965,000.00)	0.00	(35,000.00)	35,000,000.00

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Fund:		Extended Fund										
940669	MICROSOFT CORP	/BARCLAYS CAPITAL	MTN				2.0000 / 2.3786					
				11/3/2020	11/3/2018	INT		0.00	0.00	0.00	(47,500.00)	47,500.00
940672	MICROSOFT CORP	/BARCLAYS CAPITAL	MTN				2.0000 / 2.3744					
				11/3/2020	11/3/2018	INT		0.00	0.00	0.00	(102,500.00)	102,500.00
985276	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				3.0000 / 2.9534					
				1/26/2021	11/5/2018	PURC		29,400,000.00	29,429,929.20	22,050.00	0.00	(29,451,979.20)
985277	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 3.0224					
				1/24/2022	11/5/2018	PURC		10,000,000.00	9,993,400.00	9,166.67	0.00	(10,002,566.67)
874437	APPLE INC.	/BNY Mellon Capital Market	MTN				2.1000 / 1.6876					
				5/6/2019	11/6/2018	INT		0.00	0.00	0.00	(70,255.50)	70,255.50
880386	APPLE INC.	/BNY Mellon Capital Market	MTN				2.1000 / 1.6239					
				5/6/2019	11/6/2018	INT		0.00	0.00	0.00	(73,500.00)	73,500.00
885009	APPLE INC.	/BNY Mellon Capital Market	MTN				2.1000 / 1.5517					
				5/6/2019	11/6/2018	INT		0.00	0.00	0.00	(105,000.00)	105,000.00
889402	APPLE INC.	/JP MORGAN CHASE & CO	MTN				2.1000 / 1.6824					
				5/6/2019	11/6/2018	INT		0.00	0.00	0.00	(52,500.00)	52,500.00
893147	APPLE INC.	/TD SECURITIES	MTN				2.1000 / 1.5601					
				5/6/2019	11/6/2018	INT		0.00	0.00	0.00	(54,747.00)	54,747.00
965856	APPLE INC.	/UBS FINANCIAL	MTN				2.8500 / 2.9125					
				5/6/2021	11/6/2018	INT		0.00	0.00	0.00	(71,250.00)	71,250.00
898356	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				1.5500 / 1.5688					
				5/8/2020	11/8/2018	INT		0.00	0.00	0.00	(387,500.00)	387,500.00
916419	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.4500 / 1.4460					
				11/8/2019	11/8/2018	INT		0.00	0.00	0.00	(72,500.00)	72,500.00
986241	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0500 / 3.0850					
				8/9/2022	11/9/2018	PURC		10,000,000.00	9,987,980.00	0.00	0.00	(9,987,980.00)
928375	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN				1.9500 / 1.9869					

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Fund:		Extended Fund										
				11/10/2020	11/10/2018	INT		0.00	0.00	0.00	(48,750.00)	48,750.00
956076	APPLE INC.	/JP MORGAN CHASE & CO.	MTN				1.8000 / 2.6671					
				5/11/2020	11/11/2018	INT		0.00	0.00	0.00	(90,000.00)	90,000.00
940012	APPLE INC.	/JP MORGAN CHASE & CO	MTN				2.0000 / 2.3636					
				11/13/2020	11/13/2018	INT		0.00	0.00	0.00	(60,000.00)	60,000.00
950452	APPLE INC.	/RBC	MTN				2.0000 / 2.6470					
				11/13/2020	11/13/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
940011	US TREASURY N/B	/DEUTSCHE	TRBDME				9.0000 / 1.7824					
986649	US TREASURY N/B	/BANK OF AMERICA	TBILL	11/15/2018	11/14/2018	SALE	2.1305 / 2.1306	(22,000,000.00)	(23,256,406.25)	0.00	244,286.68	23,012,119.57
				11/15/2018	11/14/2018	PURC		19,500,000.00	19,498,845.97	0.00	0.00	(19,498,845.98)
986650	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1500 / 2.1501					
				11/15/2018	11/14/2018	PURC		4,005,000.00	4,004,760.81	0.00	0.00	(4,004,760.81)
988643	FED FARM CR BK	/	AGNF1				2.4500 / 0.0000					
				11/14/2019	11/14/2018	INT		0.00	0.00	0.00	(236,935.42)	236,935.42
871866	FED HM LN BK BD	/BANK OF AMERICA	AGNF1				1.3750 / 1.3829					
				11/15/2019	11/15/2018	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
871867	FED HM LN BK BD	/BANK OF AMERICA	AGNF1				1.3750 / 1.3829					
				11/15/2019	11/15/2018	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
878363	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				1.3750 / 1.4929					
				11/15/2019	11/15/2018	INT		0.00	0.00	0.00	(309,375.00)	309,375.00
940208	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				9.0000 / 1.7632					
				11/15/2018	11/15/2018	INT		0.00	0.00	0.00	(90,000.00)	90,000.00
				11/15/2018	11/15/2018	MAT		(2,000,000.00)	(2,113,359.37)	0.00	113,359.37	2,000,000.00
957594	US TREASURY N/B	/BNP PARIBAS FINANCE	TRBDI				3.1250 / 2.3380					
				5/15/2019	11/15/2018	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
986649	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.1305 / 2.1306					
				11/15/2018	11/15/2018	MAT		(19,500,000.00)	(19,498,845.98)	0.00	(1,154.02)	19,500,000.00

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Fund:												
986650	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1500 / 2.1501					
				11/15/2018	11/15/2018	MAT		(4,005,000.00)	(4,004,760.81)	0.00	(239.19)	4,005,000.00
986690	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI				2.6250 / 2.2695					
				11/15/2020	11/15/2018	INT		0.00	0.00	0.00	(328,125.00)	328,125.00
986886	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0500 / 3.0922					
				11/15/2021	11/15/2018	PURC		25,000,000.00	24,970,000.00	0.00	0.00	(24,970,000.00)
928973	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				1.8750 / 1.9080					
				11/17/2020	11/17/2018	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
928974	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				1.8750 / 1.9080					
				11/17/2020	11/17/2018	INT		0.00	0.00	0.00	(234,375.00)	234,375.00
987824	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3050 / 2.3130					
				1/14/2019	11/21/2018	PURC		50,000,000.00	49,827,125.00	0.00	0.00	(49,827,125.00)
987825	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3050 / 2.3130					
				1/14/2019	11/21/2018	PURC		50,000,000.00	49,827,125.00	0.00	0.00	(49,827,125.00)
987828	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3050 / 2.3130					
				1/14/2019	11/21/2018	PURC		50,000,000.00	49,827,125.00	0.00	0.00	(49,827,125.00)
987829	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.3050 / 2.3130					
				1/14/2019	11/21/2018	PURC		50,000,000.00	49,827,125.00	0.00	0.00	(49,827,125.00)
987830	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.3050 / 2.3130					
				1/14/2019	11/21/2018	PURC		50,000,000.00	49,827,125.00	0.00	0.00	(49,827,125.00)
987831	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.3050 / 2.3130					
				1/14/2019	11/21/2018	PURC		50,000,000.00	49,827,125.00	0.00	0.00	(49,827,125.00)
987832	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3050 / 2.3130					
				1/14/2019	11/21/2018	PURC		50,000,000.00	49,827,125.00	0.00	0.00	(49,827,125.00)

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Fund:	Extended Fund											
987839	FNMA DISCOUNT	/JP MORGAN CHASE & CO.	AGDN				2.2550 / 2.2627					
				1/14/2019	11/21/2018	PURC		13,500,000.00	13,454,336.25	0.00	0.00	(13,454,336.25)
866789	FANNIE MAE	/TD SECURITIES	AGNF1				1.6250 / 0.9323					
				11/27/2018	11/27/2018	INT		0.00	0.00	0.00	(203,125.00)	203,125.00
				11/27/2018	11/27/2018	MAT		(25,000,000.00)	(25,361,092.25)	0.00	361,092.25	25,000,000.00
930409	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1				1.9000 / 1.9075					
				11/27/2020	11/27/2018	INT		0.00	0.00	0.00	(114,000.00)	114,000.00
988366	FED FARM CR BK	/DEUTSCHE	AGNF1				2.8750 / 2.8910					
				5/26/2021	11/27/2018	PURC		8,500,000.00	8,496,736.00	678.82	0.00	(8,497,414.82)
988367	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.8750 / 2.9476					
				12/10/2021	11/27/2018	PURC		16,250,000.00	16,215,875.00	216,723.09	0.00	(16,432,598.09)
928434	FED HM LN BK BD	/BANK OF AMERICA NA	AGNF1				1.3750 / 1.4691					
				5/28/2019	11/28/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
928455	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.3750 / 1.4691					
				5/28/2019	11/28/2018	INT		0.00	0.00	0.00	(55,000.00)	55,000.00
958574	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				2.6250 / 2.6432					
				5/28/2020	11/28/2018	INT		0.00	0.00	0.00	(272,708.33)	272,708.33
958575	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.6250 / 2.6432					
				5/28/2020	11/28/2018	INT		0.00	0.00	0.00	(136,354.17)	136,354.17
960136	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.6250 / 2.4740					
				5/28/2020	11/28/2018	INT		0.00	0.00	0.00	(136,354.17)	136,354.17
868926	US TREASURY N/B	/CASTLE OAK SECURITIES	TRBDME				1.2500 / 0.9366					
				11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
				11/30/2018	11/30/2018	MAT		(50,000,000.00)	(50,322,265.50)	0.00	322,265.50	50,000,000.00
868927	US TREASURY N/B	/TD SECURITIES	TRBDME				1.2500 / 0.9347					
				11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
				11/30/2018	11/30/2018	MAT		(50,000,000.00)	(50,324,218.75)	0.00	324,218.75	50,000,000.00
868928	US TREASURY N/B	/TD SECURITIES	TRBDME				1.2500 / 0.9385					

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Fund:	Extended Fund											
				11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(87,500.00)	87,500.00
				11/30/2018	11/30/2018	MAT		(14,000,000.00)	(14,089,687.50)	0.00	89,687.50	14,000,000.00
882924	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.1250 / 1.3007					
				5/31/2019	11/30/2018	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
920759	US TREASURY N/B	/JP MORGAN CHASE & CO.	TRBDME				1.2500 / 1.4102					
				5/31/2019	11/30/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
940195	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.8750 / 2.4410					
				5/31/2022	11/30/2018	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
940196	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				2.0000 / 2.2685					
				11/30/2020	11/30/2018	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
940399	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				2.0000 / 2.2601					
				11/30/2020	11/30/2018	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
944993	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.1250 / 2.1410					
				5/31/2019	11/30/2018	INT		0.00	0.00	0.00	(140,625.00)	140,625.00
955119	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.6250 / 2.5931					
				11/30/2020	11/30/2018	INT		0.00	0.00	0.00	(40,625.00)	40,625.00
989140	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3249 / 2.3140					
				8/24/2020	11/30/2018	PURC		50,000,000.00	50,009,391.50	19,373.98	0.00	(50,028,765.48)
989142	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.8750 / 2.8636					
				9/11/2020	11/30/2018	PURC		13,950,000.00	13,952,402.19	88,010.94	0.00	(14,040,413.13)
989143	FED FARM CR BK	/DEUTSCHE	AGNF1				2.8750 / 2.9425					
				5/26/2021	11/30/2018	PURC		10,000,000.00	9,983,900.00	3,194.44	0.00	(9,987,094.44)
989144	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.8750 / 2.9737					
				12/10/2021	11/30/2018	PURC		10,000,000.00	9,971,560.00	135,763.89	0.00	(10,107,323.89)
989145	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				2.8750 / 2.9788					

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Fund:		Extended Fund										
989146	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	12/10/2021	11/30/2018	PURC	2.8750 / 2.9764	13,965,000.00	13,923,244.65	189,594.27	0.00	(14,112,838.92)
989147	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	12/10/2021	11/30/2018	PURC	1.8750 / 2.8445	20,000,000.00	19,941,600.00	271,527.78	0.00	(20,213,127.78)
				3/13/2020	11/30/2018	PURC		400,000.00	395,130.01	1,604.17	0.00	(396,734.18)
Sub Total:								<u>391,260,000.00</u>	<u>387,102,441.49</u>	<u>1,028,850.34</u>	<u>(5,435,325.24)</u>	<u>(382,695,966.61)</u>
Fund:		Educational Money Mkt Fnd										
976746	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.0075 / 2.0131					
982212	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN	11/1/2018	11/1/2018	MAT	2.1700 / 2.1720	(6,000,000.00)	(5,983,270.83)	0.00	(16,729.17)	6,000,000.00
984889	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1	11/1/2018	11/1/2018	MAT	2.1350 / 2.2050	(3,000,000.00)	(2,997,287.50)	0.00	(2,712.50)	3,000,000.00
973957	FED FARM CR BK	/FTN FINANCIAL	AGDN	11/16/2018	11/1/2018	PURC	2.0450 / 2.0533	4,000,000.00	3,999,880.00	3,795.56	0.00	(4,003,675.56)
984258	FHLB DISC CORP	/TD SECURITIES	AGDN	11/2/2018	11/2/2018	MAT	2.1500 / 2.1504	(10,000,000.00)	(9,959,668.06)	0.00	(40,331.94)	10,000,000.00
984261	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/2/2018	11/2/2018	MAT	2.1550 / 2.1554	(3,800,000.00)	(3,799,319.17)	0.00	(680.83)	3,800,000.00
984592	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	11/2/2018	11/2/2018	MAT	2.1100 / 2.1102	(5,800,000.00)	(5,798,958.42)	0.00	(1,041.58)	5,800,000.00
985098	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/2/2018	11/2/2018	MAT	2.1950 / 2.1988	(7,000,000.00)	(6,999,179.44)	0.00	(820.56)	7,000,000.00
985099	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/30/2018	11/2/2018	PURC	2.1850 / 2.1887	3,836,000.00	3,829,451.10	0.00	0.00	(3,829,451.10)
985100	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	11/30/2018	11/2/2018	PURC	2.1700 / 2.1709	15,000,000.00	14,974,508.33	0.00	0.00	(14,974,508.33)
				11/9/2018	11/2/2018	PURC		1,500,000.00	1,499,367.08	0.00	0.00	(1,499,367.08)

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Fund: Educational Money Mkt Fnd												
931568	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.3000 / 1.7404					
				11/3/2018	11/3/2018	INT		0.00	0.00	0.00	(65,000.00)	65,000.00
				11/3/2018	11/3/2018	MAT		(10,000,000.00)	(9,960,200.00)	0.00	(39,800.00)	10,000,000.00
980007	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1900 / 2.1945					
				11/5/2018	11/5/2018	MAT		(10,750,000.00)	(10,727,765.42)	0.00	(22,234.58)	10,750,000.00
985275	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1800 / 2.1805					
				11/9/2018	11/5/2018	PURC		725,000.00	724,824.39	0.00	0.00	(724,824.39)
985279	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.2050 / 2.2084					
				11/30/2018	11/5/2018	PURC		3,530,000.00	3,524,594.69	0.00	0.00	(3,524,594.69)
985284	FED HM LN BK BD	/TD SECURITIES	AGN FLOAT1				2.1510 / 2.1849					
				11/9/2018	11/5/2018	PURC		10,000,000.00	9,999,958.40	16,132.50	0.00	(10,016,090.90)
953006	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN				2.1000 / 2.3122					
				5/6/2019	11/6/2018	INT		0.00	0.00	0.00	(36,697.50)	36,697.50
959861	APPLE INC.	/CASTLE OAK SECURITIES	MTN				2.1000 / 2.3678					
				5/6/2019	11/6/2018	INT		0.00	0.00	0.00	(52,500.00)	52,500.00
985485	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.1300 / 2.1301					
				11/7/2018	11/6/2018	PURC		50,000,000.00	49,997,041.65	0.00	0.00	(49,997,041.67)
985486	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1300 / 2.1301					
				11/7/2018	11/6/2018	PURC		50,000,000.00	49,997,041.65	0.00	0.00	(49,997,041.67)
985487	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.7500 / 2.3133					
				12/14/2018	11/6/2018	PURC		1,030,000.00	1,029,371.70	7,109.86	0.00	(1,036,481.56)
985489	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.1490 / 2.1502					
				11/15/2018	11/6/2018	PURC		20,000,000.00	19,989,255.00	0.00	0.00	(19,989,255.00)
985490	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.0000 / 2.1836					
				11/30/2018	11/6/2018	PURC		20,000,000.00	19,984,375.00	86,885.25	0.00	(20,071,260.25)

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Fund: Educational Money Mkt Fnd												
985491	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.2500 / 2.1926					
				11/30/2018	11/6/2018	PURC		50,000,000.00	49,968,750.00	271,516.39	0.00	(50,240,266.39)
985492	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.2500 / 2.2520					
				11/30/2018	11/6/2018	PURC		50,000,000.00	49,966,796.85	271,516.42	0.00	(50,238,313.27)
985493	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				0.8750 / 2.6640					
				8/2/2019	11/6/2018	PURC		6,619,000.00	6,532,881.51	15,122.58	0.00	(6,548,004.09)
985494	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				2.1350 / 2.2500					
				11/16/2018	11/6/2018	PURC		18,000,000.00	17,999,411.40	22,417.50	0.00	(18,021,828.90)
970923	FREDDIE MAC	/FTN FINANCIAL	CALLGOVAGY				1.0500 / 2.0951					
				11/7/2018	11/7/2018	INT		0.00	0.00	0.00	(10,500.00)	10,500.00
				11/7/2018	11/7/2018	MAT		(2,000,000.00)	(1,994,717.14)	0.00	(5,282.86)	2,000,000.00
976751	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.0900 / 2.0968					
				11/7/2018	11/7/2018	MAT		(10,000,000.00)	(9,967,488.89)	0.00	(32,511.11)	10,000,000.00
980274	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1850 / 2.1895					
				11/7/2018	11/7/2018	MAT		(1,400,000.00)	(1,397,110.94)	0.00	(2,889.06)	1,400,000.00
984053	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1950 / 2.1962					
				11/7/2018	11/7/2018	MAT		(600,000.00)	(599,670.75)	0.00	(329.25)	600,000.00
984260	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1500 / 2.1510					
				11/7/2018	11/7/2018	MAT		(50,000,000.00)	(49,976,111.11)	0.00	(23,888.89)	50,000,000.00
984586	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1400 / 2.1409					
				11/7/2018	11/7/2018	MAT		(50,000,000.00)	(49,979,194.44)	0.00	(20,805.56)	50,000,000.00
984587	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1400 / 2.1409					
				11/7/2018	11/7/2018	MAT		(15,000,000.00)	(14,993,758.33)	0.00	(6,241.67)	15,000,000.00
985485	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.1300 / 2.1301					
				11/7/2018	11/7/2018	MAT		(50,000,000.00)	(49,997,041.67)	0.00	(2,958.33)	50,000,000.00
985486	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1300 / 2.1301					

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Fund:		Educational Money Mkt Fnd										
985698	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/7/2018	11/7/2018	MAT	2.2550 / 2.2632	(50,000,000.00)	(49,997,041.67)	0.00	(2,958.33)	50,000,000.00
985702	FHLB DISC CORP	/MORGAN STANLEY	AGDN	1/4/2019	11/7/2018	PURC	2.2550 / 2.2629	1,500,000.00	1,494,550.42	0.00	0.00	(1,494,550.42)
985704	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	1/2/2019	11/7/2018	PURC	2.1400 / 2.1403	50,000,000.00	49,824,611.10	0.00	0.00	(49,824,611.11)
985705	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	11/9/2018	11/7/2018	PURC	1.2500 / 2.3349	18,550,000.00	18,547,794.61	0.00	0.00	(18,547,794.61)
985707	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1	1/16/2019	11/7/2018	PURC	1.3750 / 2.4400	1,745,000.00	1,741,244.76	6,725.52	0.00	(1,747,970.28)
985711	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	3/13/2019	11/7/2018	PURC	2.1850 / 2.1890	1,010,000.00	1,006,249.47	2,083.13	0.00	(1,008,332.60)
949070	FED FARM CR BK	/FTN FINANCIAL	AGDN	12/7/2018	11/7/2018	PURC	1.9600 / 1.9849	10,000,000.00	9,981,791.67	0.00	0.00	(9,981,791.67)
949273	FED FARM CR BK	/FTN FINANCIAL	AGDN	11/8/2018	11/8/2018	MAT	1.9650 / 1.9897	(3,000,000.00)	(2,962,433.33)	0.00	(37,566.67)	3,000,000.00
985973	FREDDIE DISCOUNT	/TD SECURITIES	AGDN	11/8/2018	11/8/2018	MAT	2.1500 / 2.1515	(2,000,000.00)	(1,975,219.17)	0.00	(24,780.83)	2,000,000.00
985974	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	11/20/2018	11/8/2018	PURC	3.8750 / 2.2900	7,000,000.00	6,994,983.33	0.00	0.00	(6,994,983.33)
985975	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1	12/14/2018	11/8/2018	PURC	1.1500 / 2.2896	2,000,000.00	2,003,092.00	31,000.00	0.00	(2,034,092.00)
979738	FHLB DISC CORP	/FTN FINANCIAL	AGDN	12/12/2018	11/8/2018	PURC	2.1500 / 2.1550	1,135,000.00	1,133,769.66	5,293.51	0.00	(1,139,063.17)
982782	FHLB DISC CORP	/TD SECURITIES	AGDN	11/9/2018	11/9/2018	MAT	2.1850 / 2.1878	(40,000,000.00)	(39,906,833.33)	0.00	(93,166.67)	40,000,000.00
				11/9/2018	11/9/2018	MAT		(15,000,000.00)	(14,980,881.25)	0.00	(19,118.75)	15,000,000.00

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Fund: Educational Money Mkt Fnd												
983823	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1850 / 2.1869					
				11/9/2018	11/9/2018	MAT		(530,000.00)	(529,549.65)	0.00	(450.35)	530,000.00
983824	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1800 / 2.1818					
				11/9/2018	11/9/2018	MAT		(2,170,000.00)	(2,168,160.32)	0.00	(1,839.68)	2,170,000.00
984588	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				2.1800 / 2.1812					
				11/9/2018	11/9/2018	MAT		(11,233,000.00)	(11,226,878.02)	0.00	(6,121.98)	11,233,000.00
984594	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1650 / 2.1662					
				11/9/2018	11/9/2018	MAT		(1,160,000.00)	(1,159,372.15)	0.00	(627.85)	1,160,000.00
984596	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1625 / 2.1637					
				11/9/2018	11/9/2018	MAT		(25,215,000.00)	(25,201,368.14)	0.00	(13,631.86)	25,215,000.00
985100	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1700 / 2.1709					
				11/9/2018	11/9/2018	MAT		(1,500,000.00)	(1,499,367.08)	0.00	(632.92)	1,500,000.00
985275	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1800 / 2.1805					
				11/9/2018	11/9/2018	MAT		(725,000.00)	(724,824.39)	0.00	(175.61)	725,000.00
985284	FED HM LN BK BD	/TD SECURITIES	AGN FLOAT1				2.1510 / 2.1849					
				11/9/2018	11/9/2018	INT		0.00	0.00	0.00	(18,522.50)	18,522.50
				11/9/2018	11/9/2018	MAT		(10,000,000.00)	(9,999,958.40)	0.00	(41.60)	10,000,000.00
985704	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1400 / 2.1403					
				11/9/2018	11/9/2018	MAT		(18,550,000.00)	(18,547,794.61)	0.00	(2,205.39)	18,550,000.00
986229	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1900 / 2.1937					
				12/7/2018	11/9/2018	PURC		25,000,000.00	24,957,416.68	0.00	0.00	(24,957,416.67)
986230	FANNIE MAE	/DEUTSCHE	AGNF1				1.0000 / 2.3906					
				2/26/2019	11/9/2018	PURC		5,125,000.00	5,103,218.75	10,392.36	0.00	(5,113,611.11)
986232	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1900 / 2.1937					
				12/7/2018	11/9/2018	PURC		30,000,000.00	29,948,900.01	0.00	0.00	(29,948,900.00)
986242	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				2.1350 / 2.1700					
				11/16/2018	11/9/2018	PURC		26,600,000.00	26,599,803.16	37,860.67	0.00	(26,637,663.83)

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Fund: Educational Money Mkt Fnd												
986244	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.2500 / 2.3699					
				1/16/2019	11/9/2018	PURC		895,000.00	893,068.59	3,511.63	0.00	(896,580.22)
978627	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1500 / 2.1564					
				11/13/2018	11/13/2018	MAT		(15,000,000.00)	(14,955,208.33)	0.00	(44,791.67)	15,000,000.00
986427	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				1.7500 / 2.2411					
				12/14/2018	11/13/2018	PURC		1,000,000.00	999,564.00	7,243.06	0.00	(1,006,807.06)
986428	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.1250 / 2.6303					
				6/21/2019	11/13/2018	PURC		3,485,000.00	3,453,666.37	15,464.69	0.00	(3,469,131.06)
978628	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1566					
				11/14/2018	11/14/2018	MAT		(15,000,000.00)	(14,954,312.50)	0.00	(45,687.50)	15,000,000.00
986651	FED HM LN BK BD	/TD SECURITIES	AGN FLOAT1				2.1800 / 2.1924					
				12/14/2018	11/14/2018	PURC		3,200,000.00	3,199,967.04	0.00	0.00	(3,199,967.04)
984595	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1600 / 2.1619					
				11/15/2018	11/15/2018	MAT		(22,700,000.00)	(22,679,570.00)	0.00	(20,430.00)	22,700,000.00
985489	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.1490 / 2.1502					
				11/15/2018	11/15/2018	MAT		(20,000,000.00)	(19,989,255.00)	0.00	(10,745.00)	20,000,000.00
986888	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1700 / 2.1701					
				11/16/2018	11/15/2018	PURC		13,000,000.00	12,999,216.39	0.00	0.00	(12,999,216.39)
969136	FED FARM CR BK	/RBC	AGNF1				0.8900 / 2.0460					
				11/16/2018	11/16/2018	INT		0.00	0.00	0.00	(44,500.00)	44,500.00
				11/16/2018	11/16/2018	MAT		(10,000,000.00)	(9,963,100.00)	0.00	(36,900.00)	10,000,000.00
978768	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOAT1				2.3552 / 2.1650					
				11/16/2018	11/16/2018	INT		0.00	0.00	0.00	(236,238.64)	236,238.64
				11/16/2018	11/16/2018	MAT		(39,250,000.00)	(39,260,428.73)	0.00	10,428.73	39,250,000.00
984889	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				2.1350 / 2.2050					
				11/16/2018	11/16/2018	INT		0.00	0.00	0.00	(7,353.89)	7,353.89
				11/16/2018	11/16/2018	MAT		(4,000,000.00)	(3,999,880.00)	0.00	(120.00)	4,000,000.00
985494	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				2.1350 / 2.2500					

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Fund: Educational Money Mkt Fnd												
986242	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1	11/16/2018	11/16/2018	INT		0.00	0.00	0.00	(33,092.50)	33,092.50
				11/16/2018	11/16/2018	MAT	2.1350 / 2.1700	(18,000,000.00)	(17,999,411.40)	0.00	(588.60)	18,000,000.00
986888	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	11/16/2018	11/16/2018	INT		0.00	0.00	0.00	(48,903.36)	48,903.36
				11/16/2018	11/16/2018	MAT	2.1700 / 2.1701	(26,600,000.00)	(26,599,803.16)	0.00	(196.84)	26,600,000.00
987147	FED FARM CR BK	/FTN FINANCIAL	AGDN	11/16/2018	11/16/2018	MAT	2.4500 / 2.4765	(13,000,000.00)	(12,999,216.39)	0.00	(783.61)	13,000,000.00
				4/22/2019	11/16/2018	PURC	2.4500 / 2.4765	500,000.00	494,657.64	0.00	0.00	(494,657.64)
987149	FED FARM CR BK	/Mizuho Securities USA Inc	AGDN	4/22/2019	11/16/2018	PURC	2.2000 / 2.2038	2,000,000.00	1,978,630.56	0.00	0.00	(1,978,630.56)
				12/14/2018	11/16/2018	PURC	2.1950 / 2.1993	7,500,000.00	7,487,166.67	0.00	0.00	(7,487,166.67)
987154	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	12/18/2018	11/16/2018	PURC	2.1900 / 2.1928	13,000,000.00	12,974,635.56	0.00	0.00	(12,974,635.56)
				12/7/2018	11/16/2018	PURC	2.1750 / 2.1754	3,000,000.00	2,996,167.50	0.00	0.00	(2,996,167.50)
987155	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	11/19/2018	11/16/2018	PURC	2.1850 / 2.1882	47,040,000.00	47,031,474.00	0.00	0.00	(47,031,474.00)
				12/10/2018	11/16/2018	PURC	1.3750 / 2.3800	10,000,000.00	9,985,433.33	0.00	0.00	(9,985,433.33)
987156	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	1/28/2019	11/16/2018	PURC	2.1550 / 2.2200	6,875,000.00	6,860,659.09	28,359.38	0.00	(6,889,018.47)
				11/20/2018	11/16/2018	PURC	2.1000 / 2.1082	17,000,000.00	16,999,870.46	27,476.25	0.00	(17,027,346.71)
987157	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN	11/19/2018	11/19/2018	MAT		(11,000,000.00)	(10,957,008.33)	0.00	(42,991.67)	11,000,000.00

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Fund: Educational Money Mkt Fnd												
987157	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.1750 / 2.1754					
				11/19/2018	11/19/2018	MAT		(47,040,000.00)	(47,031,474.00)	0.00	(8,526.00)	47,040,000.00
987397	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.2000 / 2.2019					
				12/3/2018	11/19/2018	PURC		824,000.00	823,295.02	0.00	0.00	(823,295.02)
987398	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.2000 / 2.2024					
				12/7/2018	11/19/2018	PURC		600,000.00	599,340.00	0.00	0.00	(599,340.00)
987399	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1850 / 2.1878					
				12/10/2018	11/19/2018	PURC		10,000,000.00	9,987,254.17	0.00	0.00	(9,987,254.17)
987400	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.2350 / 2.2411					
				1/2/2019	11/19/2018	PURC		15,000,000.00	14,959,025.00	0.00	0.00	(14,959,025.00)
987401	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.2500 / 2.3369					
				12/31/2018	11/19/2018	PURC		10,000,000.00	9,987,500.00	48,233.70	0.00	(10,035,733.70)
987402	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.1850 / 2.1878					
				12/10/2018	11/19/2018	PURC		10,000,000.00	9,987,254.17	0.00	0.00	(9,987,254.17)
984047	FREDDIE DISCOUNT	/Mizuho Securities USA Inc	AGDN				2.1900 / 2.1929					
				11/20/2018	11/20/2018	MAT		(1,700,000.00)	(1,697,724.83)	0.00	(2,275.17)	1,700,000.00
985973	FREDDIE DISCOUNT	/TD SECURITIES	AGDN				2.1500 / 2.1515					
				11/20/2018	11/20/2018	MAT		(7,000,000.00)	(6,994,983.33)	0.00	(5,016.67)	7,000,000.00
987162	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				2.1550 / 2.2200					
				11/20/2018	11/20/2018	INT		0.00	0.00	0.00	(31,546.81)	31,546.81
				11/20/2018	11/20/2018	MAT		(17,000,000.00)	(16,999,870.46)	0.00	(129.54)	17,000,000.00
987621	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.3750 / 2.4551					
				3/18/2019	11/20/2018	PURC		500,000.00	498,234.50	1,184.03	0.00	(499,418.53)
987623	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1500 / 2.1501					

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Fund: Educational Money Mkt Fnd												
979035	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	11/21/2018	11/20/2018	PURC	2.1500 / 2.1572	20,000,000.00	19,998,805.56	0.00	0.00	(19,998,805.56)
979036	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/21/2018	11/21/2018	MAT	2.1500 / 2.1572	(3,000,000.00)	(2,989,966.67)	0.00	(10,033.33)	3,000,000.00
981865	FHLB DISC CORP	/FTN FINANCIAL	AGDN	11/21/2018	11/21/2018	MAT	2.1850 / 2.1898	(4,000,000.00)	(3,986,622.22)	0.00	(13,377.78)	4,000,000.00
983815	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/21/2018	11/21/2018	MAT	2.1950 / 2.1985	(8,000,000.00)	(7,982,520.00)	0.00	(17,480.00)	8,000,000.00
987623	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	11/21/2018	11/21/2018	MAT	2.1500 / 2.1501	(12,800,000.00)	(12,779,708.44)	0.00	(20,291.56)	12,800,000.00
987837	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	11/21/2018	11/21/2018	MAT	1.3750 / 2.4205	(20,000,000.00)	(19,998,805.56)	0.00	(1,194.44)	20,000,000.00
979506	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/18/2019	11/21/2018	PURC	2.1540 / 2.1612	4,000,000.00	3,986,440.00	9,625.00	0.00	(3,996,065.00)
976130	FANNIE MAE	/FTN FINANCIAL	AGNF1	11/23/2018	11/23/2018	MAT	1.0500 / 2.1112	(15,000,000.00)	(14,949,740.00)	0.00	(50,260.00)	15,000,000.00
984591	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN	11/26/2018	11/26/2018	INT		0.00	0.00	0.00	(13,125.00)	13,125.00
				11/26/2018	11/26/2018	MAT		(2,500,000.00)	(2,494,025.00)	0.00	(5,975.00)	2,500,000.00
							2.1800 / 2.1834					
987904	FHLB DISC CORP	/FTN FINANCIAL	AGDN	11/26/2018	11/26/2018	MAT	2.2750 / 2.2811	(13,000,000.00)	(12,979,532.22)	0.00	(20,467.78)	13,000,000.00
988146	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	1/7/2019	11/26/2018	PURC	2.1750 / 2.1755	10,000,000.00	9,973,458.33	0.00	0.00	(9,973,458.33)
988147	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/30/2018	11/26/2018	PURC	2.1730 / 2.1735	2,000,000.00	1,999,516.67	0.00	0.00	(1,999,516.67)
988154	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/30/2018	11/26/2018	PURC	2.1800 / 2.1818	2,950,000.00	2,949,287.74	0.00	0.00	(2,949,287.74)

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Fund: Educational Money Mkt Fnd												
				12/10/2018	11/26/2018	PURC		600,000.00	599,491.33	0.00	0.00	(599,491.33)
988155	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				11/27/2018	11/26/2018	PURC		20,000,000.00	19,998,805.56	0.00	0.00	(19,998,805.56)
988156	FANNIE MAE	/TD SECURITIES	AGNF1				1.0000 / 2.7577					
				10/24/2019	11/26/2018	PURC		1,010,000.00	994,129.33	897.78	0.00	(995,027.11)
988157	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1850 / 2.1865					
				12/7/2018	11/26/2018	PURC		500,000.00	499,666.18	0.00	0.00	(499,666.18)
984264	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				1.6250 / 2.2009					
				11/27/2018	11/27/2018	INT		0.00	0.00	0.00	(81,250.00)	81,250.00
				11/27/2018	11/27/2018	MAT		(10,000,000.00)	(9,994,960.00)	0.00	(5,040.00)	10,000,000.00
988155	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				11/27/2018	11/27/2018	MAT		(20,000,000.00)	(19,998,805.56)	0.00	(1,194.44)	20,000,000.00
988354	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.3400 / 2.3512					
				2/8/2019	11/27/2018	PURC		15,330,000.00	15,257,259.15	0.00	0.00	(15,257,259.15)
988356	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3850 / 2.3985					
				2/20/2019	11/27/2018	PURC		5,000,000.00	4,971,843.75	0.00	0.00	(4,971,843.75)
988357	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				1.3750 / 2.4253					
				3/18/2019	11/27/2018	PURC		5,000,000.00	4,983,830.00	13,177.08	0.00	(4,997,007.08)
988358	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1800 / 2.1804					
				11/30/2018	11/27/2018	PURC		6,200,000.00	6,198,873.67	0.00	0.00	(6,198,873.67)
988359	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.2500 / 2.3500					
				1/16/2019	11/27/2018	PURC		2,000,000.00	1,996,855.58	9,097.22	0.00	(2,005,952.80)
988361	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1800 / 2.1804					
				11/30/2018	11/27/2018	PURC		4,100,000.00	4,099,255.17	0.00	0.00	(4,099,255.17)
988362	US TREASURY N/B	/BNP PARIBAS	TBILL				2.2270 / 2.2320					
				1/2/2019	11/27/2018	PURC		25,000,000.00	24,944,325.00	0.00	0.00	(24,944,325.00)
988363	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1650 / 2.1653					
				11/29/2018	11/27/2018	PURC		48,695,000.00	48,689,143.06	0.00	0.00	(48,689,143.07)

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Fund: Educational Money Mkt Fnd												
988364	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				11/28/2018	11/27/2018	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
988365	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.3400 / 2.3508					
				2/6/2019	11/27/2018	PURC		7,827,000.00	7,790,878.40	0.00	0.00	(7,790,878.40)
988368	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 2.4599					
				3/8/2019	11/27/2018	PURC		1,000,000.00	998,342.00	4,114.58	0.00	(1,002,456.58)
988369	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				11/28/2018	11/27/2018	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
988370	FANNIE MAE	/MORGAN STANLEY	AGNF1				1.0000 / 2.7479					
				10/24/2019	11/27/2018	PURC		10,000,000.00	9,844,199.50	9,166.67	0.00	(9,853,366.17)
988371	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				1.0000 / 2.4100					
				2/26/2019	11/27/2018	PURC		3,972,000.00	3,957,649.16	10,040.33	0.00	(3,967,689.49)
962728	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				1.3750 / 2.3751					
				5/28/2019	11/28/2018	INT		0.00	0.00	0.00	(68,750.00)	68,750.00
988364	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				11/28/2018	11/28/2018	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
988369	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				11/28/2018	11/28/2018	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
988606	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3800 / 2.3941					
				2/25/2019	11/28/2018	PURC		30,000,000.00	29,823,483.33	0.00	0.00	(29,823,483.33)
988607	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3300 / 2.3377					
				1/18/2019	11/28/2018	PURC		15,000,000.00	14,950,487.51	0.00	0.00	(14,950,487.50)
988608	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.4200 / 2.4410					
				4/5/2019	11/28/2018	PURC		20,000,000.00	19,827,911.10	0.00	0.00	(19,827,911.11)
988609	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.2750 / 2.2802					
				1/3/2019	11/28/2018	PURC		5,000,000.00	4,988,625.00	0.00	0.00	(4,988,625.00)
988611	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.2750 / 2.2802					
				1/3/2019	11/28/2018	PURC		10,000,000.00	9,977,250.00	0.00	0.00	(9,977,250.00)
988613	FHLB DISC CORP	/BANK OF AMERICA	AGDN				2.2900 / 2.2954					
				1/4/2019	11/28/2018	PURC		10,000,000.00	9,976,463.89	0.00	0.00	(9,976,463.89)

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Fund: Educational Money Mkt Fnd												
988614	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3450 / 2.3536					
				1/23/2019	11/28/2018	PURC		10,000,000.00	9,963,522.22	0.00	0.00	(9,963,522.22)
988615	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.0000 / 2.7240					
				9/26/2019	11/28/2018	PURC		2,225,000.00	2,193,794.38	3,831.94	0.00	(2,197,626.32)
988616	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.2500 / 2.3293					
				12/31/2018	11/28/2018	PURC		5,000,000.00	4,995,117.19	25,645.38	0.00	(5,020,762.57)
988617	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2800 / 2.2841					
				12/26/2018	11/28/2018	PURC		8,000,000.00	7,985,813.33	0.00	0.00	(7,985,813.33)
988618	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1650 / 2.1653					
				11/30/2018	11/28/2018	PURC		2,865,000.00	2,864,655.40	0.00	0.00	(2,864,655.40)
988619	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.1460 / 2.1479					
				12/13/2018	11/28/2018	PURC		15,000,000.00	14,986,587.50	0.00	0.00	(14,986,587.50)
988620	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1528					
				12/20/2018	11/28/2018	PURC		15,000,000.00	14,980,291.67	0.00	0.00	(14,980,291.67)
988621	FHLB DISC CORP	/DEUTSCHE	AGDN				2.2000 / 2.2028					
				12/19/2018	11/28/2018	PURC		14,000,000.00	13,982,033.32	0.00	0.00	(13,982,033.33)
988622	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				2.1700 / 2.1716					
				12/10/2018	11/28/2018	PURC		50,000,000.00	49,963,833.35	0.00	0.00	(49,963,833.33)
988627	FANNIE MAE	/BNY Mellon Capital Market	AGNF1				1.0000 / 2.7481					
				10/24/2019	11/28/2018	PURC		222,000.00	218,551.23	209.67	0.00	(218,760.90)
988628	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1700 / 2.1708					
				12/4/2018	11/28/2018	PURC		8,000,000.00	7,997,106.67	0.00	0.00	(7,997,106.67)
988629	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				2.1700 / 2.1716					
				12/10/2018	11/28/2018	PURC		25,000,000.00	24,981,916.68	0.00	0.00	(24,981,916.67)
988363	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1650 / 2.1653					
				11/29/2018	11/29/2018	MAT		(48,695,000.00)	(48,689,143.07)	0.00	(5,856.93)	48,695,000.00

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Fund: Educational Money Mkt Fnd												
988860	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1600 / 2.1601					
				11/30/2018	11/29/2018	PURC		20,000,000.00	19,998,800.00	0.00	0.00	(19,998,800.00)
988861	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1600 / 2.1601					
				11/30/2018	11/29/2018	PURC		20,000,000.00	19,998,800.00	0.00	0.00	(19,998,800.00)
950874	FED HM LN BK BD	/DEUTSCHE	AGNF1				1.2500 / 2.0560					
				11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(9,375.00)	9,375.00
				11/30/2018	11/30/2018	MAT		(1,500,000.00)	(1,492,157.39)	0.00	(7,842.61)	1,500,000.00
964468	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				1.7500 / 2.3573					
				5/30/2019	11/30/2018	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
980053	US TREASURY N/B	/DEUTSCHE	TRBDME				1.0000 / 2.1798					
				11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(55,000.00)	55,000.00
				11/30/2018	11/30/2018	MAT		(11,000,000.00)	(10,979,375.00)	0.00	(20,625.00)	11,000,000.00
980700	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1880 / 2.1955					
				11/30/2018	11/30/2018	MAT		(30,000,000.00)	(29,897,893.33)	0.00	(102,106.67)	30,000,000.00
984052	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				1.5000 / 2.2000					
				11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(6,000.00)	6,000.00
				11/30/2018	11/30/2018	MAT		(800,000.00)	(799,460.23)	0.00	(539.77)	800,000.00
985098	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1950 / 2.1988					
				11/30/2018	11/30/2018	MAT		(3,836,000.00)	(3,829,451.10)	0.00	(6,548.90)	3,836,000.00
985099	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1850 / 2.1887					
				11/30/2018	11/30/2018	MAT		(15,000,000.00)	(14,974,508.33)	0.00	(25,491.67)	15,000,000.00
985279	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.2050 / 2.2084					
				11/30/2018	11/30/2018	MAT		(3,530,000.00)	(3,524,594.69)	0.00	(5,405.31)	3,530,000.00
985490	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.0000 / 2.1836					
				11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(100,000.00)	100,000.00
				11/30/2018	11/30/2018	MAT		(20,000,000.00)	(19,984,375.00)	0.00	(15,625.00)	20,000,000.00
985491	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.2500 / 2.1926					
				11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(312,500.00)	312,500.00

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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										
985492	US TREASURY N/B	/MORGAN STANLEY	TRBDME	11/30/2018	11/30/2018	MAT	1.2500 / 2.2520	(50,000,000.00)	(49,968,750.00)	0.00	(31,250.00)	50,000,000.00
				11/30/2018	11/30/2018	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
988146	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	11/30/2018	11/30/2018	MAT	2.1750 / 2.1755	(50,000,000.00)	(49,966,796.85)	0.00	(33,203.15)	50,000,000.00
988147	FHLB DISC CORP	/MORGAN STANLEY	AGDN	11/30/2018	11/30/2018	MAT	2.1730 / 2.1735	(2,000,000.00)	(1,999,516.67)	0.00	(483.33)	2,000,000.00
988358	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	11/30/2018	11/30/2018	MAT	2.1800 / 2.1804	(2,950,000.00)	(2,949,287.74)	0.00	(712.26)	2,950,000.00
988361	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	11/30/2018	11/30/2018	MAT	2.1800 / 2.1804	(6,200,000.00)	(6,198,873.67)	0.00	(1,126.33)	6,200,000.00
988618	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	11/30/2018	11/30/2018	MAT	2.1650 / 2.1653	(4,100,000.00)	(4,099,255.17)	0.00	(744.83)	4,100,000.00
988860	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	11/30/2018	11/30/2018	MAT	2.1600 / 2.1601	(2,865,000.00)	(2,864,655.40)	0.00	(344.60)	2,865,000.00
988861	FHLB DISC CORP	/TD SECURITIES	AGDN	11/30/2018	11/30/2018	MAT	2.1600 / 2.1601	(20,000,000.00)	(19,998,800.00)	0.00	(1,200.00)	20,000,000.00
989141	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	11/30/2018	11/30/2018	MAT	2.1710 / 2.1714	(20,000,000.00)	(19,998,800.00)	0.00	(1,200.00)	20,000,000.00
				12/3/2018	11/30/2018	PURC		1,010,000.00	1,009,817.27	0.00	0.00	(1,009,817.27)
Sub Total:								<u>56,331,000.00</u>	<u>55,485,881.21</u>	<u>1,005,129.64</u>	<u>(2,805,028.04)</u>	<u>(53,685,982.85)</u>
Fund:		283-John Wayne Airport										
984890	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				2.1350 / 2.2050					
				11/16/2018	11/1/2018	PURC		3,000,000.00	2,999,910.00	2,846.67	0.00	(3,002,756.67)

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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: 283-John Wayne Airport												
980052	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1700 / 2.1739					
				11/2/2018	11/2/2018	MAT		(4,000,000.00)	(3,992,766.67)	0.00	(7,233.33)	4,000,000.00
976989	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.0750 / 2.0814					
				11/5/2018	11/5/2018	MAT		(2,000,000.00)	(1,993,890.28)	0.00	(6,109.72)	2,000,000.00
985272	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3000 / 2.3106					
				1/16/2019	11/5/2018	PURC		1,700,000.00	1,692,180.00	0.00	0.00	(1,692,180.00)
985703	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2600 / 2.2693					
				1/11/2019	11/7/2018	PURC		3,010,000.00	2,997,717.53	0.00	0.00	(2,997,717.53)
974329	US TREASURY N/B	/BNP PARIBAS	TBILL				2.0220 / 2.0303					
				11/8/2018	11/8/2018	MAT		(1,450,000.00)	(1,444,054.76)	0.00	(5,945.24)	1,450,000.00
986243	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				2.1350 / 2.1700					
				11/16/2018	11/9/2018	PURC		3,400,000.00	3,399,974.84	4,839.33	0.00	(3,404,814.17)
939039	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.2500 / 1.8138					
				11/15/2018	11/15/2018	INT		0.00	0.00	0.00	(13,125.00)	13,125.00
				11/15/2018	11/15/2018	MAT		(2,100,000.00)	(2,090,484.38)	0.00	(9,515.62)	2,100,000.00
940668	US TREASURY N/B	/DEUTSCHE	TRBDME				9.0000 / 1.8251					
				11/15/2018	11/15/2018	INT		0.00	0.00	0.00	(87,525.00)	87,525.00
				11/15/2018	11/15/2018	MAT		(1,945,000.00)	(2,053,494.53)	0.00	108,494.53	1,945,000.00
986885	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3500 / 2.3628					
				2/6/2019	11/15/2018	PURC		2,000,000.00	1,989,163.89	0.00	0.00	(1,989,163.89)
986887	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1700 / 2.1701					
				11/16/2018	11/15/2018	PURC		2,150,000.00	2,149,870.40	0.00	0.00	(2,149,870.40)
984890	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				2.1350 / 2.2050					
				11/16/2018	11/16/2018	INT		0.00	0.00	0.00	(0.01)	0.01
				11/16/2018	11/16/2018	INT		0.00	0.00	0.00	(5,515.42)	5,515.42
				11/16/2018	11/16/2018	MAT		(3,000,000.00)	(2,999,910.00)	0.00	(90.00)	3,000,000.00
986243	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				2.1350 / 2.1700					
				11/16/2018	11/16/2018	INT		0.00	0.00	0.00	(6,250.81)	6,250.81
				11/16/2018	11/16/2018	MAT		(3,400,000.00)	(3,399,974.84)	0.00	(25.16)	3,400,000.00

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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												
986887	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1700 / 2.1701					
				11/16/2018	11/16/2018	MAT		(2,150,000.00)	(2,149,870.40)	0.00	(129.60)	2,150,000.00
987148	FED FARM CR BK	/FTN FINANCIAL	AGDN				2.4500 / 2.4765					
				4/22/2019	11/16/2018	PURC		1,500,000.00	1,483,972.92	0.00	0.00	(1,483,972.92)
987152	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2000 / 2.2038					
				12/14/2018	11/16/2018	PURC		2,000,000.00	1,996,577.78	0.00	0.00	(1,996,577.78)
987161	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				2.1550 / 2.2200					
				11/20/2018	11/16/2018	PURC		3,000,000.00	2,999,977.14	4,848.75	0.00	(3,004,825.89)
987161	FED HM LN BK BD	/BARCLAYS CAPITAL	AGN FLOAT1				2.1550 / 2.2200					
				11/20/2018	11/20/2018	INT		0.00	0.00	0.00	(5,567.08)	5,567.08
				11/20/2018	11/20/2018	MAT		(3,000,000.00)	(2,999,977.14)	0.00	(22.86)	3,000,000.00
987620	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2000 / 2.2049					
				12/26/2018	11/20/2018	PURC		3,000,000.00	2,993,400.00	0.00	0.00	(2,993,400.00)
987630	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				1.2500 / 2.2687					
				12/15/2018	11/20/2018	PURC		2,000,000.00	1,998,593.75	10,792.35	0.00	(2,009,386.10)
980275	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1914					
				11/21/2018	11/21/2018	MAT		(2,425,000.00)	(2,417,935.17)	0.00	(7,064.83)	2,425,000.00
987838	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1				1.1250 / 2.2114					
				12/14/2018	11/21/2018	PURC		2,500,000.00	2,498,250.00	12,265.63	0.00	(2,510,515.63)
973035	FANNIE MAE	/FTN FINANCIAL	AGNF1				1.6250 / 2.0854					
				11/27/2018	11/27/2018	INT		0.00	0.00	0.00	(8,125.00)	8,125.00
				11/27/2018	11/27/2018	MAT		(1,000,000.00)	(998,630.00)	0.00	(1,370.00)	1,000,000.00
988626	FANNIE MAE	/BNY Mellon Capital Market	AGNF1				1.0000 / 2.7481					
				10/24/2019	11/28/2018	PURC		1,000,000.00	984,465.00	944.44	0.00	(985,409.44)
979282	US TREASURY N/B	/BNP PARIBAS FINANCE	TRBDME				1.1250 / 2.4863					
				5/31/2019	11/30/2018	INT		0.00	0.00	0.00	(18,000.00)	18,000.00

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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
Sub Total:								<u>3,790,000.00</u>	<u>3,643,065.08</u>	<u>36,537.17</u>	<u>(73,120.15)</u>	<u>(3,606,482.10)</u>
Fund: 650-Fountain Valley SD40												
846388	FANNIE MAE	/DEUTSCHE	AGNF1				1.2500 / 1.3700					
				5/6/2021	11/6/2018	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(21,875.00)</u>	<u>21,875.00</u>
Fund: 650-CCCD SERIES 2017E												
947691	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				3.9100 / 3.3519					
				11/2/2035	11/2/2018	INT		0.00	0.00	0.00	(39,100.00)	39,100.00
948857	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.1200 / 3.3373					
				11/8/2032	11/8/2018	INT		0.00	0.00	0.00	(2,293.20)	2,293.20
935871	FANNIE MAE	/TD SECURITIES	AGNF1				6.2500 / 2.7914					
				5/15/2029	11/15/2018	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
987151	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				3.2500 / 3.3680					
				11/16/2028	11/16/2018	PURC		85,000.00	84,154.25	0.00	0.00	(84,154.25)
Sub Total:								<u>85,000.00</u>	<u>84,154.25</u>	<u>0.00</u>	<u>(88,268.20)</u>	<u>4,113.95</u>

Grand Total: 455,328,000.00 450,184,003.35 2,070,517.16 (10,047,430.22) (442,207,090.25)

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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Nov-2018 to 30-Nov-2018

Cashflow Date	Transaction Description	Inst	Amount	Deposit Slip	Count	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY				
11/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,486,758.91		INVESCO STIC GOVERNMENT & AGENCY	985285
11/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(57,566,544.00)		INVESCO STIC GOVERNMENT & AGENCY	985977
11/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,269,264.78)		INVESCO STIC GOVERNMENT & AGENCY	986237
11/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,783,415.75		INVESCO STIC GOVERNMENT & AGENCY	986278
11/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	43,122.41		INVESCO STIC GOVERNMENT & AGENCY	986652
11/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	46,752,831.00		INVESCO STIC GOVERNMENT & AGENCY	986890
11/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(180,662.33)		INVESCO STIC GOVERNMENT & AGENCY	987404
11/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	22,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	987415
11/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(103,136,916.44)		INVESCO STIC GOVERNMENT & AGENCY	987631
11/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	23,682,441.58		INVESCO STIC GOVERNMENT & AGENCY	988159
11/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	14,899,508.81		INVESCO STIC GOVERNMENT & AGENCY	988351
11/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,556,347.00		INVESCO STIC GOVERNMENT & AGENCY	988380
11/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	13,947,989.44		INVESCO STIC GOVERNMENT & AGENCY	988603
11/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(37,955,858.00)		INVESCO STIC GOVERNMENT & AGENCY	988857
11/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	988866
11/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	34,831,093.02		INVESCO STIC GOVERNMENT & AGENCY	989151
Sub Total Amount Per Account:			(11,125,737.63)			
AIM#51103-694		INVESCO STIC GOVERNMENT & AGENCY				
11/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,625,547.49		INVESCO STIC GOVERNMENT & AGENCY	985090
11/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	78,721,952.31		INVESCO STIC GOVERNMENT & AGENCY	985713
11/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,236,876.50)		INVESCO STIC GOVERNMENT & AGENCY	985978
11/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(63,116,909.63)		INVESCO STIC GOVERNMENT & AGENCY	986238
11/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	230,000.00		INVESCO STIC GOVERNMENT & AGENCY	986425
11/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,085,140.04)		INVESCO STIC GOVERNMENT & AGENCY	986653
11/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,682,793.61		INVESCO STIC GOVERNMENT & AGENCY	986891
11/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,236,409.44)		INVESCO STIC GOVERNMENT & AGENCY	987163
11/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,083,171.94		INVESCO STIC GOVERNMENT & AGENCY	987405
11/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,348,660.09)		INVESCO STIC GOVERNMENT & AGENCY	987632
11/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,604,766.00)		INVESCO STIC GOVERNMENT & AGENCY	987811
11/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,072,518.08		INVESCO STIC GOVERNMENT & AGENCY	988160
11/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,899,199.89		INVESCO STIC GOVERNMENT & AGENCY	988352
11/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	62,465,583.23		INVESCO STIC GOVERNMENT & AGENCY	988604
11/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	17,764,051.00		INVESCO STIC GOVERNMENT & AGENCY	988858
11/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(15,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	989152
Sub Total Amount Per Account:			78,916,055.85			

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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Nov-2018 to 30-Nov-2018

Cashflow Date	Transaction Description	Inst	Amount	Deposit Slip	Count	Deal No
AIM#51104-JWA		INVESCO STIC GOVERNMENT & AGENCY				
11/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,002,756.67)		INVESCO STIC GOVERNMENT & AGENCY	984877
11/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	985089
11/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,997,717.53)		INVESCO STIC GOVERNMENT & AGENCY	985715
11/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,450,000.00		INVESCO STIC GOVERNMENT & AGENCY	985979
11/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,080,000.00)		INVESCO STIC GOVERNMENT & AGENCY	986239
11/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,615.71		INVESCO STIC GOVERNMENT & AGENCY	986892
11/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,076,389.63		INVESCO STIC GOVERNMENT & AGENCY	987164
11/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,997,219.02)		INVESCO STIC GOVERNMENT & AGENCY	987633
11/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(85,515.63)		INVESCO STIC GOVERNMENT & AGENCY	987812
11/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,008,125.00		INVESCO STIC GOVERNMENT & AGENCY	988353
11/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(985,409.44)		INVESCO STIC GOVERNMENT & AGENCY	988605
11/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	18,000.00		INVESCO STIC GOVERNMENT & AGENCY	989154
Sub Total Amount Per Account:			(3,589,487.95)			
GS283		GOLDMAN SACHS - JWA MMF				
11/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	307,820.00		GOLDMAN SACHS FINL SQ GOVT	985287
11/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(324,814.17)		GOLDMAN SACHS FINL SQ GOVT	986240
Sub Total Amount Per Account:			(16,994.17)			
GS692		GOLDMAN SACHS - COUNTY MMF				
11/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	18,373,905.94		GOLDMAN SACHS FINL SQ GOVT	984878
11/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,217,840.01)		GOLDMAN SACHS FINL SQ GOVT	985091
11/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(27,677,816.50)		GOLDMAN SACHS FINL SQ GOVT	985496
11/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	19,680,067.61		GOLDMAN SACHS FINL SQ GOVT	985716
11/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(74,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	987634
11/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	81,869,389.10		GOLDMAN SACHS FINL SQ GOVT	987813
Sub Total Amount Per Account:			14,027,706.14			
GS694		GOLDMAN SACHS - EDUCATIONAL MMF				
11/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(184,709.56)		GOLDMAN SACHS FINL SQ GOVT	984879
11/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,963,361.98)		GOLDMAN SACHS FINL SQ GOVT	985286
11/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(595,377.80)		GOLDMAN SACHS FINL SQ GOVT	985497
11/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,901,694.12)		GOLDMAN SACHS FINL SQ GOVT	986315
11/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,160,000.00)		GOLDMAN SACHS FINL SQ GOVT	986654
11/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	15,110,604.73		GOLDMAN SACHS FINL SQ GOVT	989170
Sub Total Amount Per Account:			6,305,461.27			

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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Nov-2018 to 30-Nov-2018

Cashflow Date	Transaction Description	Inst	Amount	Deposit Slip	Count	Deal No
LAIF - EXTENDED FUND		LAIF - EXTENDED FUND				
11/2/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(8,085,000.00)		LOCAL AGENCY INVESTMENT FUND	985088
11/5/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(4,077,000.00)		LOCAL AGENCY INVESTMENT FUND	985288
11/6/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	428,000.00		LOCAL AGENCY INVESTMENT FUND	985495
11/8/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	460,000.00		LOCAL AGENCY INVESTMENT FUND	985976
11/9/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(9,987,000.00)		LOCAL AGENCY INVESTMENT FUND	986228
11/13/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	249,000.00		LOCAL AGENCY INVESTMENT FUND	986350
11/15/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	2,263,000.00		LOCAL AGENCY INVESTMENT FUND	986893
11/19/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	282,000.00		LOCAL AGENCY INVESTMENT FUND	987406
11/27/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	390,000.00		LOCAL AGENCY INVESTMENT FUND	988350
11/28/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	850,000.00		LOCAL AGENCY INVESTMENT FUND	988602
11/30/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(2,961,000.00)		LOCAL AGENCY INVESTMENT FUND	989150
Sub Total Amount Per Account:			(20,188,000.00)			
MORGAN 692		MORGAN STANLEY GOVT 8302 - COUNTY MMF				
11/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(145,483.93)	7141	MORGAN STANLEY INST LIQUIDITY FUND	987140
11/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	90,000,000.00	8868	MORGAN STANLEY INST LIQUIDITY FUND	988867
Sub Total Amount Per Account:			89,854,516.07			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
11/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	39,100.00		NORTHERN TRUST COMPANY	985092
11/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,293.20		NORTHERN TRUST COMPANY	985980
11/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,021.17)		NORTHERN TRUST COMPANY	986879
11/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	46,875.00		NORTHERN TRUST COMPANY	986894
11/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(84,154.25)		NORTHERN TRUST COMPANY	987146
Sub Total Amount Per Account:			3,092.78			
Total Amount :			<u>154,186,612.36</u>			

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)