

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

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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: January 15, 2019

To: Supervisor Lisa Bartlett, Chairwoman
Supervisor Michelle Steel, Vice-Chair
Supervisor Andrew Do
Supervisor Doug Chaffee

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

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

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

INVESTMENT POOL COMPOSITION

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

The County Treasurer established three short-term funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), and the John Wayne Airport Investment Fund, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, on September 19, 2018, reaffirmed their highest rating of AAAM on the OCMMF and the OCEMMF. The County Treasurer also established the Extended Fund that is generally invested to meet longer-term cash needs up to five years. 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 19 and 48, respectively. The maximum maturity of investments for the John Wayne Airport Investment Fund is 15 months, with a maximum WAM of 90 days, and a current WAM of 86. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.32), and the duration is currently at .99. The 2019 IPS provides that all pools, except short-term pools, shall have a maximum duration of 1.5 years. 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 December 2018, the job market added 312,000 new jobs, and November's job numbers were revised upward by 21,000 to 176,000. The U.S. unemployment rate for December rose to 3.9% from 3.7% in November. The U.S. Gross Domestic Product third quarter rate decreased from the prior reported rate of 3.5% to 3.4%. The Empire State Manufacturing Index decreased to 11.5, and December's number was revised downward by 1.9 to 21.4. The Philadelphia Fed Index decreased to 9.4, and November's number was revised downward by 1.0 to 11.9. 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-eighth consecutive month in October, up 5.48% from a year ago. The index for pending home sales decreased 7.7% on a year-over-year basis in November.

On December 19, 2018, the Federal Open Markets Committee (FOMC) raised the benchmark Federal Funds rate by 0.25 percent resulting in a new target range of 2.25 percent to 2.50 percent.

The 10-year Treasury rate decreased from 3.01% in November to 2.69% in December. The short-term 90-day T-bill increased from 2.37% at the end of November to 2.45% at the end of December. The rate on the 2-year Treasury note was 2.48% at the end of December, down from 2.80% in November.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2018/2019 is 1.83% for OCIP and 1.85% for OCEIP. The current net yield for fiscal year 2018/2019 is 1.77 for OCIP and 1.79% for OCEIP. The forecasted net yield for fiscal year 2018/2019 for both OCIP and OCEIP is 1.81%. We expect to provide our updated estimate next month based on the December increase of 0.25 percent of the benchmark Federal Funds rate.

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 November 2018 and December 2018 interest apportionments are expected to be paid in February 2019 and March 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 2.3% of total pooled assets. On January 14, 2019, the Investment Pools purchased, at par value, \$402 million of unrated County of Orange Taxable Pension Obligation Bonds Series 2019 A debt in a private placement with coupon interest rates ranging from 2.816% to 2.899%. 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 December 2018. The Auditor-Controller contracted with Macias, Gini & O'Connell (MGO) to perform one of their required audits of the Treasury. MGO issued their Report of the Schedule of Assets Held by the County Treasury as of June 30, 2017. In their Independent Auditor's Report, they opined that the Schedule of Assets Held by the County Treasury presents fairly, in all material respects, the assets held in the County Treasury as of June 30, 2017, in accordance with the basis of accounting as described in the notes to the financial schedule. Included as part of this audit, they also provide an Independent Auditor's Report on Internal Control over Financial Reporting and on Compliance and Other Matters. The report did not identify any deficiencies in internal control over financial reporting that they consider to be material weaknesses, and the results of year tests disclosed no instances of noncompliance or other matters that are required to be reported under Government Auditing Standards.

CREDIT UPDATE

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

I certify that this report includes all pooled and non-pooled investments as of December 31, 2018 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on December 18, 2018. 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

	DECEMBER 2018	NOVEMBER 2018	INCREASE (DECREASE)	NET CHANGE %	DECEMBER 2017	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ^{1,2}	\$ 5,008,408,848	\$ 4,886,945,126	\$ 121,463,722	2.49%	\$ 5,051,177,152	\$ (42,768,304)	-0.85%
End Of Month Book Value ^{1,2}	\$ 5,016,509,479	\$ 4,905,593,339	\$ 110,916,140	2.26%	\$ 5,067,583,251	\$ (51,073,772)	-1.01%
Monthly Average Balance ³	\$ 5,430,555,655	\$ 4,484,731,134	\$ 945,824,521	21.09%	\$ 5,364,747,174	\$ 65,808,481	1.23%
Year-To-Date Average Balance	\$ 4,251,548,062	\$ 4,015,746,544	\$ 235,801,519	5.87%	\$ 4,247,353,852	\$ 4,194,210	0.10%
Monthly Accrued Earnings ⁴	\$ 9,272,010	\$ 7,288,212	\$ 1,983,798	27.22%	\$ 5,218,424	\$ 4,053,586	77.68%
Monthly Net Yield ⁴	1.94%	1.91%	0.03%	1.73%	1.07%	0.87%	81.21%
Year-To-Date Net Yield ⁴	1.77%	1.72%	0.05%	2.75%	1.06%	0.71%	66.82%
Annual Estimated Gross Yield ⁵	1.87%	1.87%	0.00%	0.00%	1.28%	0.59%	45.80%
Weighted Average Maturity (WAM) ⁶	275	318	(43)	-13.47%	236	40	16.77%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,3}	\$ 5,370,720,634	\$ 4,405,054,283	\$ 965,666,351	21.92%	\$ 5,120,285,071	\$ 250,435,563	4.89%
End Of Month Book Value ^{1,3}	\$ 5,380,553,768	\$ 4,423,566,284	\$ 956,987,484	21.63%	\$ 5,137,293,954	\$ 243,259,814	4.74%
Monthly Average Balance	\$ 4,752,884,924	\$ 4,342,933,090	\$ 409,951,834	9.44%	\$ 4,467,819,643	\$ 285,065,281	6.38%
Year-To-Date Average Balance	\$ 4,629,927,160	\$ 4,605,335,607	\$ 24,591,553	0.53%	\$ 4,377,344,352	\$ 252,582,808	5.77%
Monthly Accrued Earnings ⁴	\$ 8,370,364	\$ 7,238,003	\$ 1,132,361	15.64%	\$ 4,461,667	\$ 3,908,698	87.61%
Monthly Net Yield	1.99%	1.94%	0.05%	2.37%	1.10%	0.89%	81.30%
Year-To-Date Net Yield	1.79%	1.75%	0.04%	2.36%	1.06%	0.73%	69.10%
Annual Estimated Gross Yield ⁵	1.87%	1.87%	0.00%	0.00%	1.30%	0.57%	44.13%
Weighted Average Maturity (WAM) ⁶	306	350	(44)	-12.66%	237	69	29.26%

¹ Market values provided by Bloomberg and Northern Trust. The OCIP and OCEIP market values are slightly lower than book value due to the eight Federal Reserve short-term rate increases totaling 2.00% since November 2016, but both have a net asset value of 1.00 and have sufficient liquidity to meet projected cash flow needs.

² End of Month Market and Book Values for OCIP in December 2018 are only slightly up from November 2018, a significant change from prior years, as a large property tax payment came in November versus December. Also, these End of Month Market and Book Values are lower than in December 2017 due to the large number of second installment payments received in December 2017 due to the Federal Tax Law change.

³ In December 2018, OCIP Monthly Average Balance increased from prior month primarily due to higher incoming secured property tax receipts that more was received earlier in the property tax cycle than in the prior year. OCEIP End Of Month Market and Book values increased from prior month primarily due to the receipt of secured property tax apportionment on December 17, 2018 for \$961 million, up slightly from last year's apportionment of \$930 million. End Of Month Market and Book Values were up from December 2017 primarily due to a net increase in investments of \$108 million from school and community college districts issuing bonds in 2018.

⁴ In December 2018, the OCIP and OCEIP Monthly Accrued Earnings increased from prior month primarily due to an increase of the Federal Reserve short-term rate of 25 basis points and the higher Monthly Average Balances. 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 eight Federal Reserve short-term rate increases totaling 2.00% since November 2016.

⁵ The OCIP and OCEIP annual estimated gross yields for December 2017 are reported at the actual annual gross yields for FY 17/18, and their annual estimated gross yields for December 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 eight Federal Reserve short-term rate increases totaling 2.00% since November 2016.

⁶ In December 2018, the OCIP WAM were lower than in November 2018 primarily due to incoming property tax dollars deposited and invested in shorter maturities until distribution to County Agencies, Cities, and School and Community College Districts consistent with prior year's WAM trends. The OCEIP WAM was lower due to a increase in investments purchased with shorter-term maturities to meet upcoming liquidity needs. The OCIP and OCEIP WAMs in December 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: December 31, 2018

INVESTMENT STATISTICS - By Investment Pool⁽¹⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 12/31/2018	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV ⁽⁴⁾
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,008,408,848	275	2.15%	2.00%	1.94%	1.00
	COST (Capital) \$ 5,012,961,261					
	MONTHLY AVG Balance \$ 5,430,555,655					
	QUARTERLY AVG Balance \$ 4,687,108,152					
	BOOK Value \$ 5,016,509,479					
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 5,370,720,634	306	2.13%	2.05%	2.00%	1.00
	COST (Capital) \$ 5,376,903,140					
	MONTHLY AVG Balance \$ 4,752,884,924					
	QUARTERLY AVG Balance \$ 4,492,687,170					
	BOOK Value \$ 5,380,553,768					

INVESTMENT STATISTICS - Non-Pooled Investments⁽²⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment		
Funds:	MARKET Value \$ 106,238,584	John Wayne Airport Investment Fund 51,512,155
283, FVSD, CCCD	COST (Capital) \$ 106,781,116	Fountain Valley School District Fund 40 34,790,770
	MONTHLY AVG Balance \$ 106,494,222	CCCD Series 2017E Bonds 20,478,191
	QUARTERLY AVG Balance \$ 106,417,284	
	BOOK Value \$ 106,672,698	
		\$ 106,781,116

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 1,319,969,287	OCIP	\$ 5,015,981,195
County Cash & Cash Equivalent	3,019,934	OCEIP	5,377,062,589
EXTENDED FUND	8,046,577,019	Specific Investment Funds	106,781,116
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent ⁽⁴⁾	21,584,461
Educational Money Market Fund	1,023,318,095		
Educational Cash & Cash Equivalent	159,449		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	106,781,116		
Non-Pooled Cash & Cash Equivalent	21,584,461		
	\$ 10,521,409,361		\$ 10,521,409,361

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	1.86%	OCMMF	19
OCEMMF - MONTHLY GROSS YIELD	2.11%	OCEMMF	48
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	2.31%	JOHN WAYNE AIRPORT WAM	86
OCIP - YTD NET YIELD ⁽³⁾	1.77%	LGIP WAM (Standard & Poors)	35
OCEIP - YTD NET YIELD ⁽³⁾	1.79%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	2.39%		

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

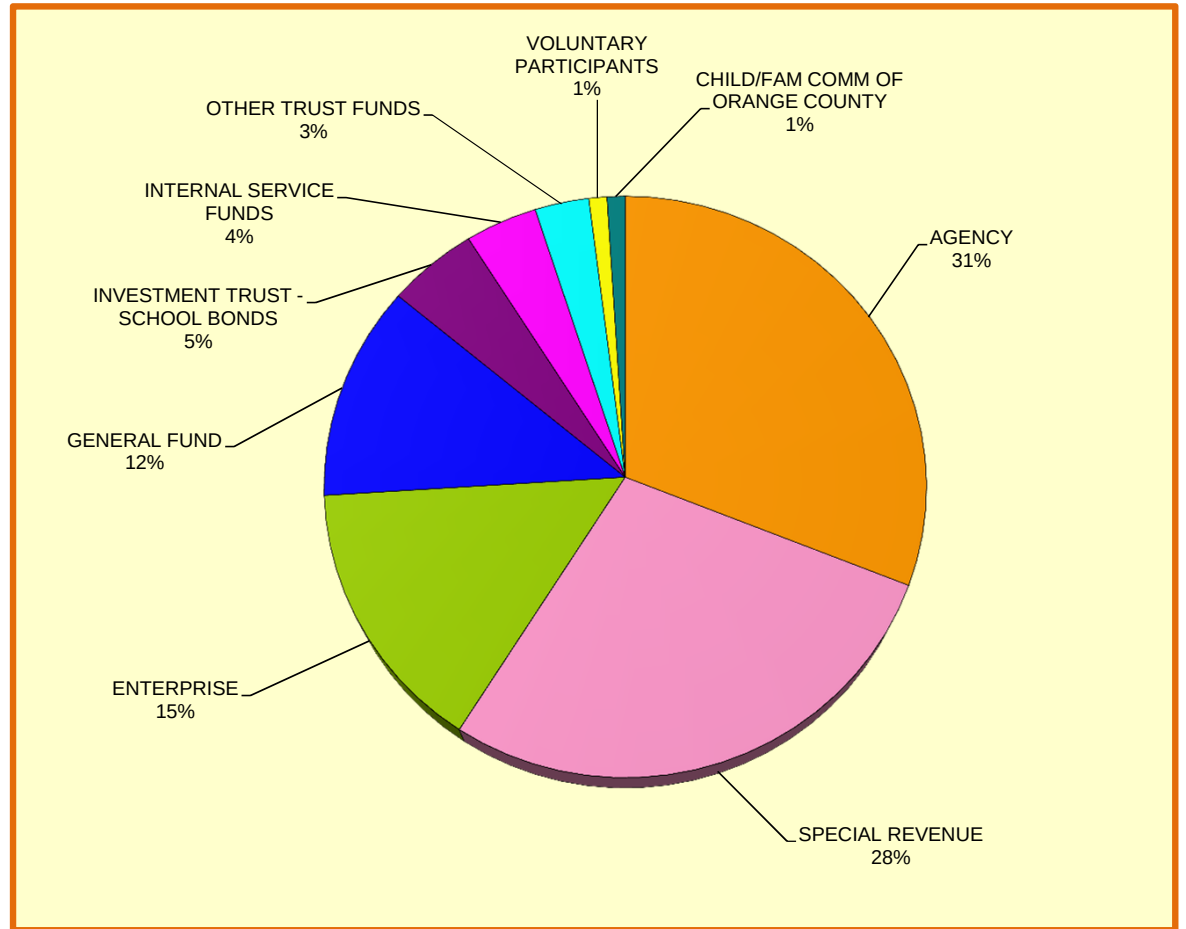
INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 12/31/2018	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV ⁽⁴⁾
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,321,837,296 COST (Capital) \$ 1,319,969,287 MONTHLY AVG Balance \$ 1,460,217,380 QUARTERLY AVG Balance \$ 1,204,881,487 BOOK Value \$ 1,321,532,097	19	2.34%	1.86%	1.88%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,024,704,481 COST (Capital) \$ 1,023,318,095 MONTHLY AVG Balance \$ 872,012,184 QUARTERLY AVG Balance \$ 882,051,287 BOOK Value \$ 1,024,628,171	48	2.36%	2.11%	2.14%	1.00
<u>Extended Fund</u>	MARKET Value \$ 8,032,587,705 COST (Capital) \$ 8,046,577,019 MONTHLY AVG Balance \$ 7,851,211,015 QUARTERLY AVG Balance \$ 7,092,862,548 BOOK Value \$ 8,050,902,979	367	2.08%	2.07%	1.96%	1.00
ALLOCATION OF EXTENDED FUND						
<u>Extended Fund</u> OCIP Share	MARKET Value \$ 3,686,571,552 COST (Capital) \$ 3,692,991,974 MONTHLY AVG Balance \$ 3,970,338,275 QUARTERLY AVG Balance \$ 3,482,226,665 BOOK Value \$ 3,694,977,382	367	2.08%	2.07%	1.96%	1.00
OCEIP Share	MARKET Value \$ 4,346,016,153 COST (Capital) \$ 4,353,585,045 MONTHLY AVG Balance \$ 3,880,872,740 QUARTERLY AVG Balance \$ 3,610,635,883 BOOK Value \$ 4,355,925,597	367	2.08%	2.07%	1.96%	1.00
<u>Modified Duration</u>	0.99					

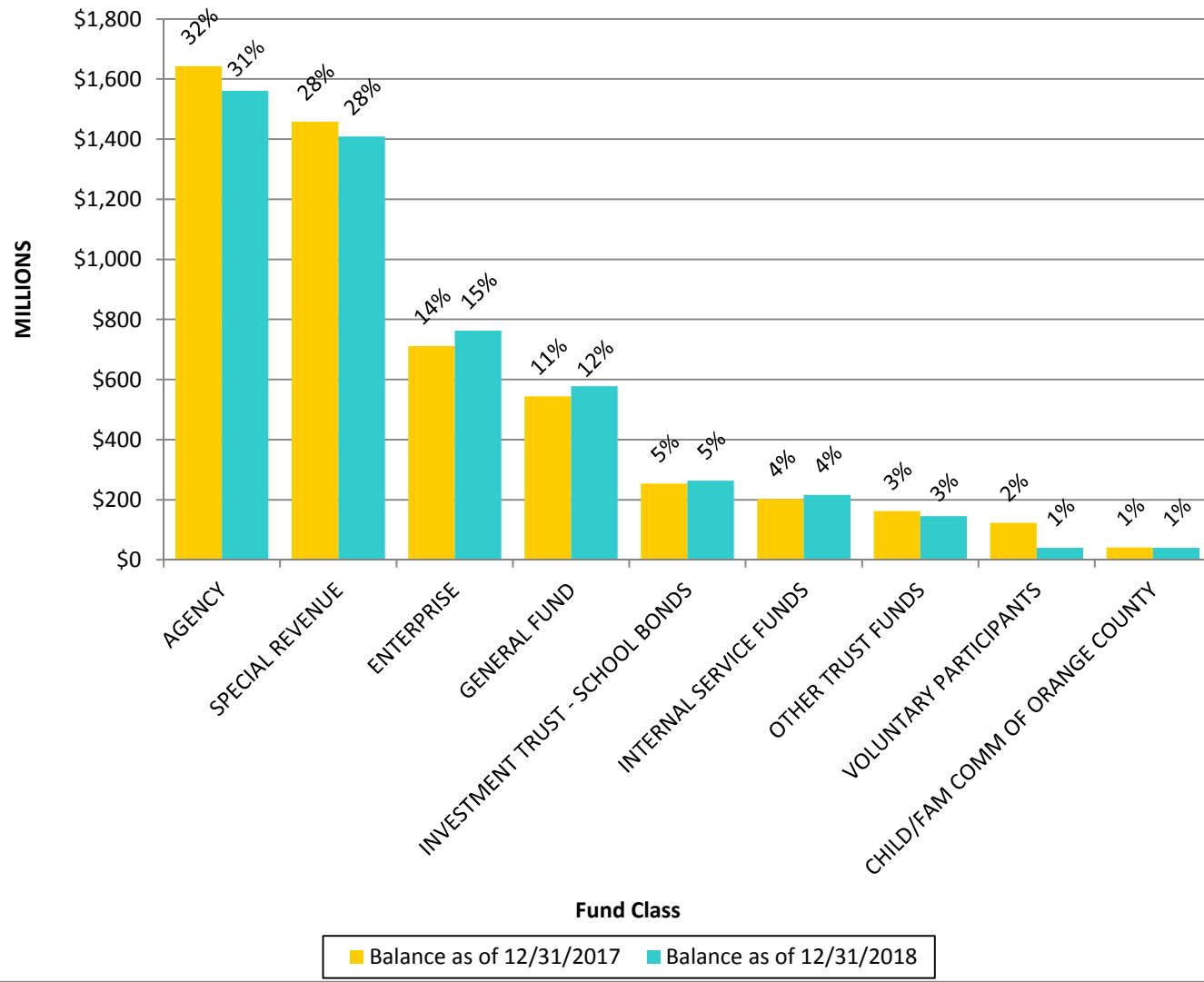
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing 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.

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

FUNDS	BALANCE
AGENCY	\$ 1,560,987,765
SPECIAL REVENUE	1,409,348,809
ENTERPRISE	762,435,295
GENERAL FUND	578,229,210
INVESTMENT TRUST - SCHOOL BONDS	263,251,987
INTERNAL SERVICE FUNDS	215,891,538
OTHER TRUST FUNDS	145,447,030
VOLUNTARY PARTICIPANTS	40,094,315
CHILD/FAM COMM OF ORANGE COUNTY	40,295,246
TOTAL	\$ 5,015,981,195

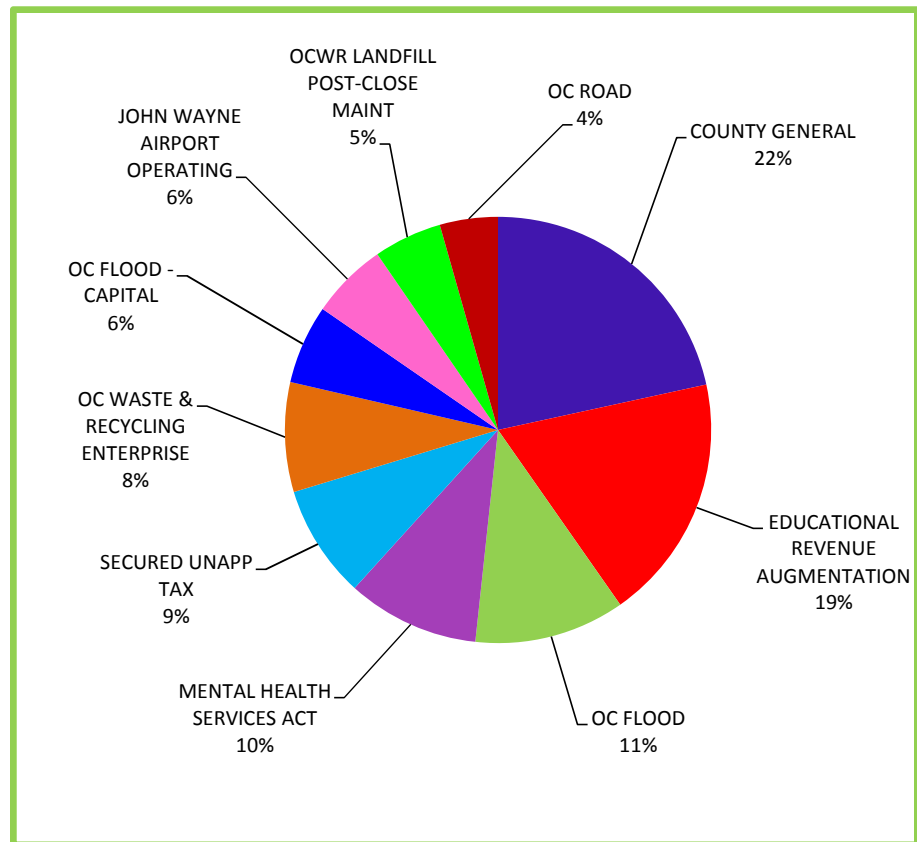


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF DECEMBER 31**



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

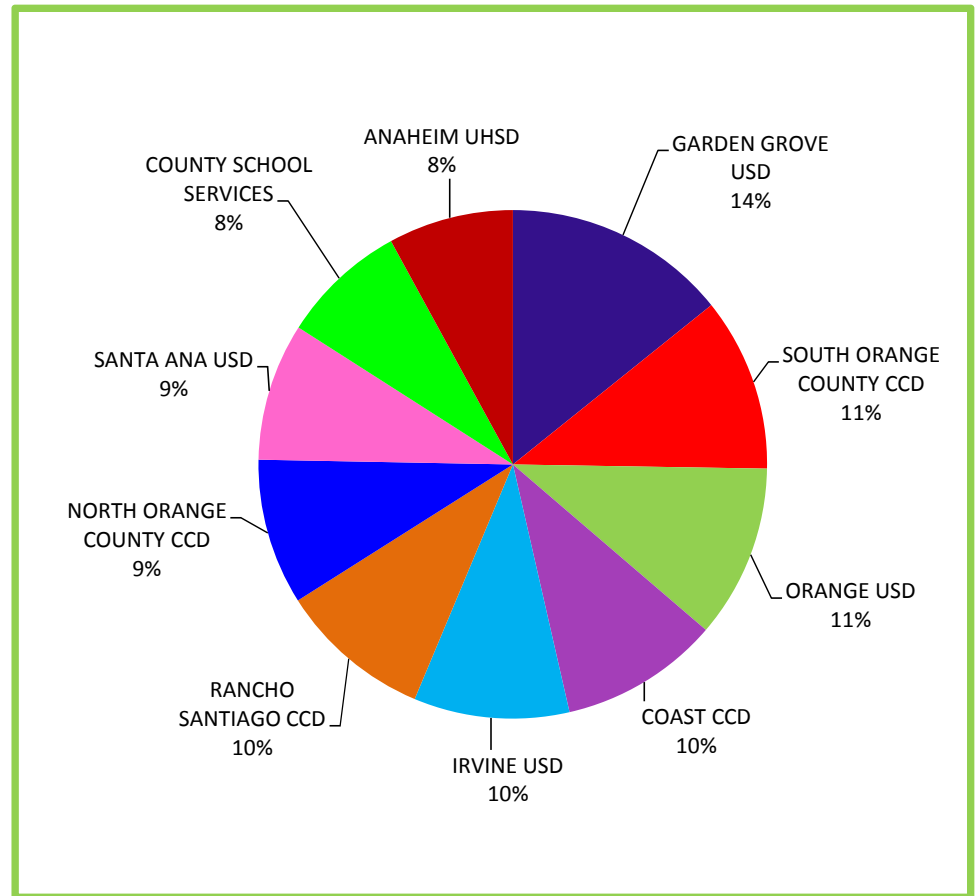
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 535,706,586
664	EDUCATIONAL REVENUE AUGMENTATION	463,950,146
400	OC FLOOD	283,543,012
13Y	MENTAL HEALTH SERVICES ACT	249,010,777
673	SECURED UNAPP TAX	213,135,782
299	OC WASTE & RECYCLING ENTERPRISE	206,063,061
404	OC FLOOD - CAPITAL	149,035,274
280	JOHN WAYNE AIRPORT OPERATING	144,158,672
279	OCWR LANDFILL POST-CLOSE MAINT	128,436,463
115	OC ROAD	109,410,525
TOTAL		\$ 2,482,450,298



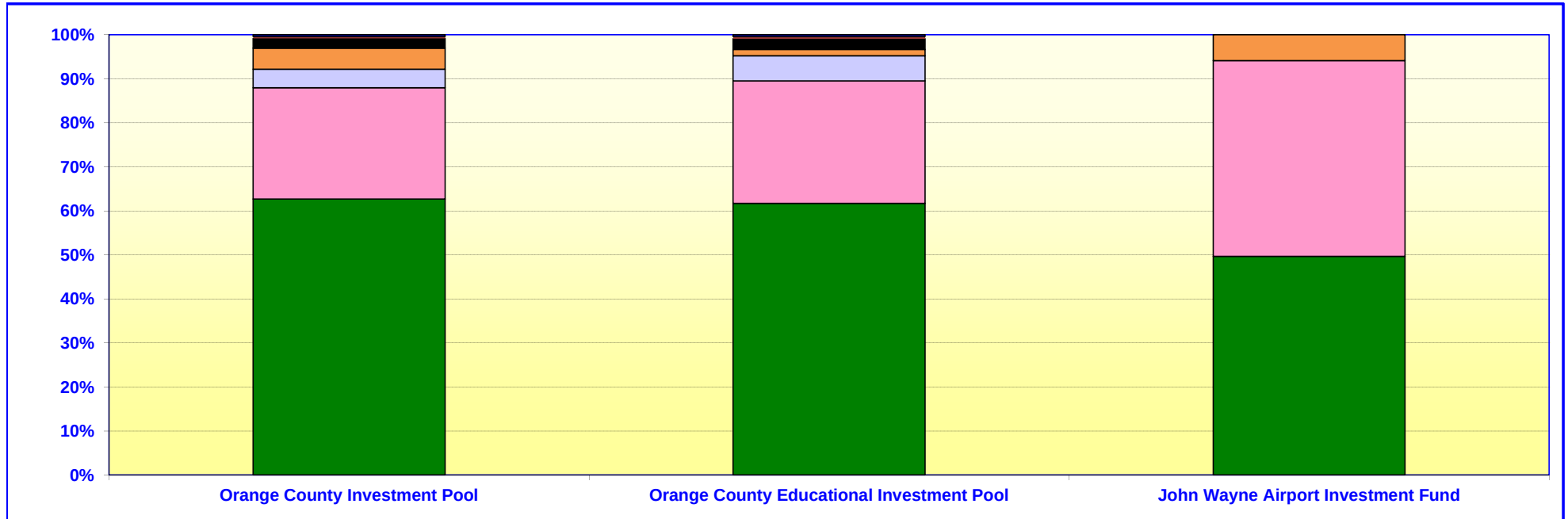
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF DECEMBER 31, 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 474,139,537 (1)
96	SOUTH ORANGE COUNTY CCD	367,280,029
80	ORANGE USD	366,650,022 (1)
90	COAST CCD	337,478,097 (1)
75	IRVINE USD	328,924,231 (1)
92	RANCHO SANTIAGO CCD	323,860,740 (1)
88	NORTH ORANGE COUNTY CCD	308,838,388 (1)
84	SANTA ANA USD	291,122,644 (1)
94	COUNTY SCHOOL SERVICES	266,845,192
64	ANAHEIM UHSD	264,537,803 (1)
TOTAL		<u>\$ 3,329,676,683</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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



Orange County Investment Pool			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 3,139,409		62.68%
U. S. TREASURIES	1,265,659		25.27%
MONEY MARKET MUTUAL FUNDS	240,676		4.81%
MEDIUM-TERM NOTES	211,118		4.22%
MUNICIPAL DEBT	108,862		2.16%
LOCAL AGENCY INVESTMENT FUND	24,374		0.49%
CERTIFICATES OF DEPOSIT	18,311		0.37%
	<u>\$ 5,008,409</u>		<u>100.00%</u>

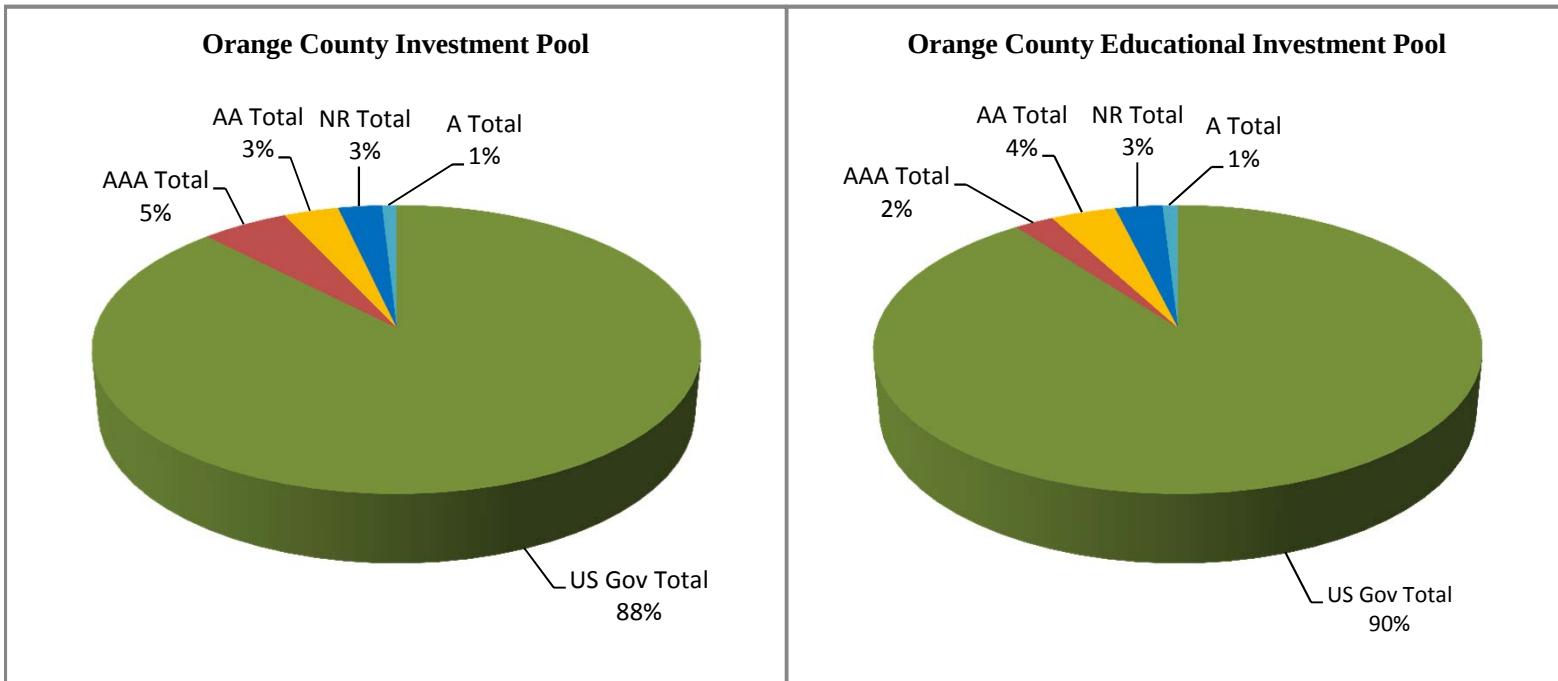
Orange County Educational Investment Pool			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 3,312,706		61.68%
U. S. TREASURIES	1,495,813		27.85%
MONEY MARKET MUTUAL FUNDS	78,467		1.46%
MEDIUM-TERM NOTES	305,079		5.68%
MUNICIPAL DEBT	128,336		2.39%
LOCAL AGENCY INVESTMENT FUND	28,734		0.54%
CERTIFICATES OF DEPOSIT	21,586		0.40%
	<u>\$ 5,370,721</u>		<u>100.00%</u>

John Wayne Airport Investment Fund			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 25,617		49.65%
U. S. TREASURIES	22,953		44.49%
MONEY MARKET MUTUAL FUNDS	3,025		5.86%
	<u>\$ 51,595</u>		<u>100.00%</u>

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

December 31, 2018



US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

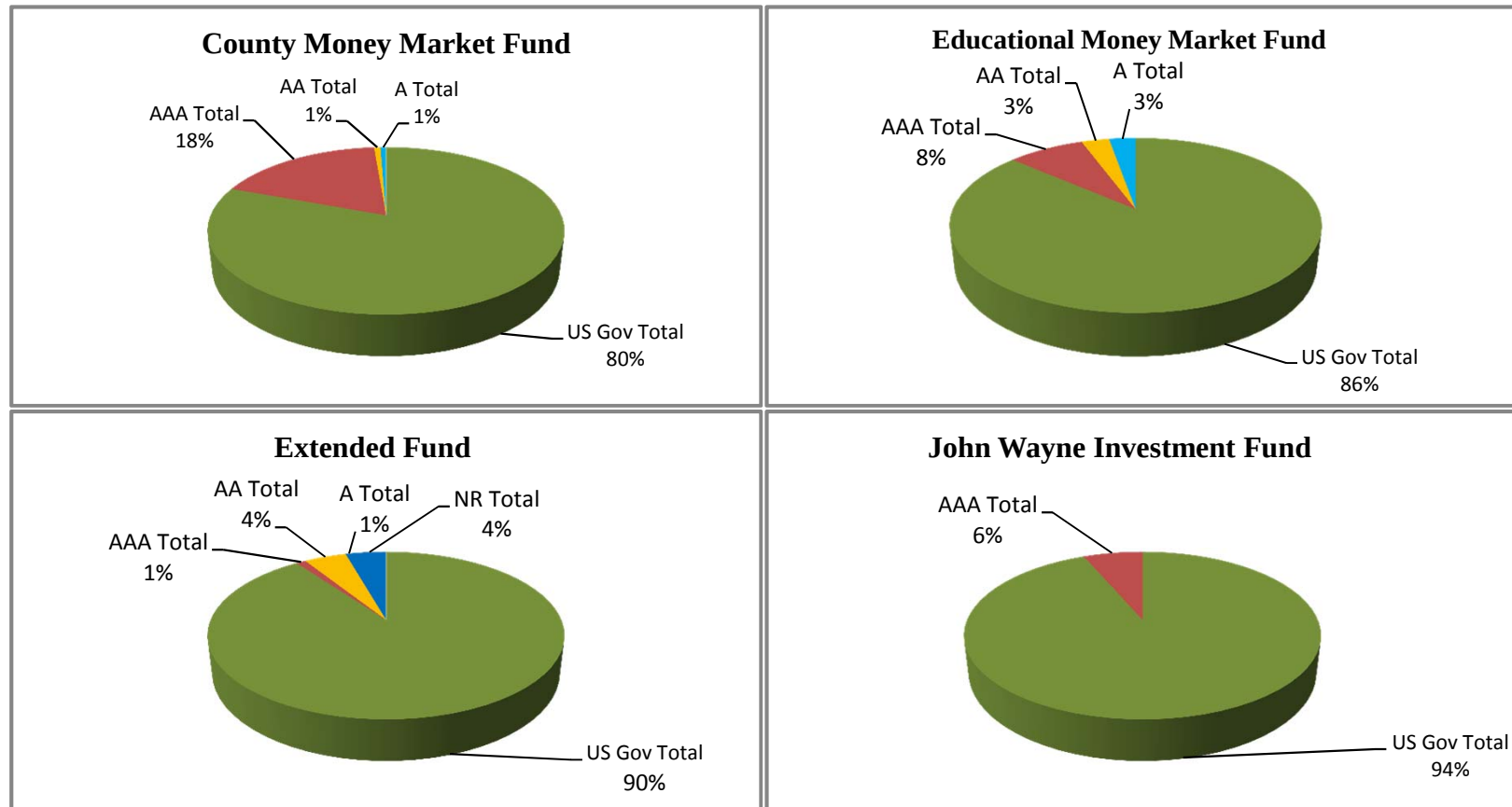
A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

December 31, 2018



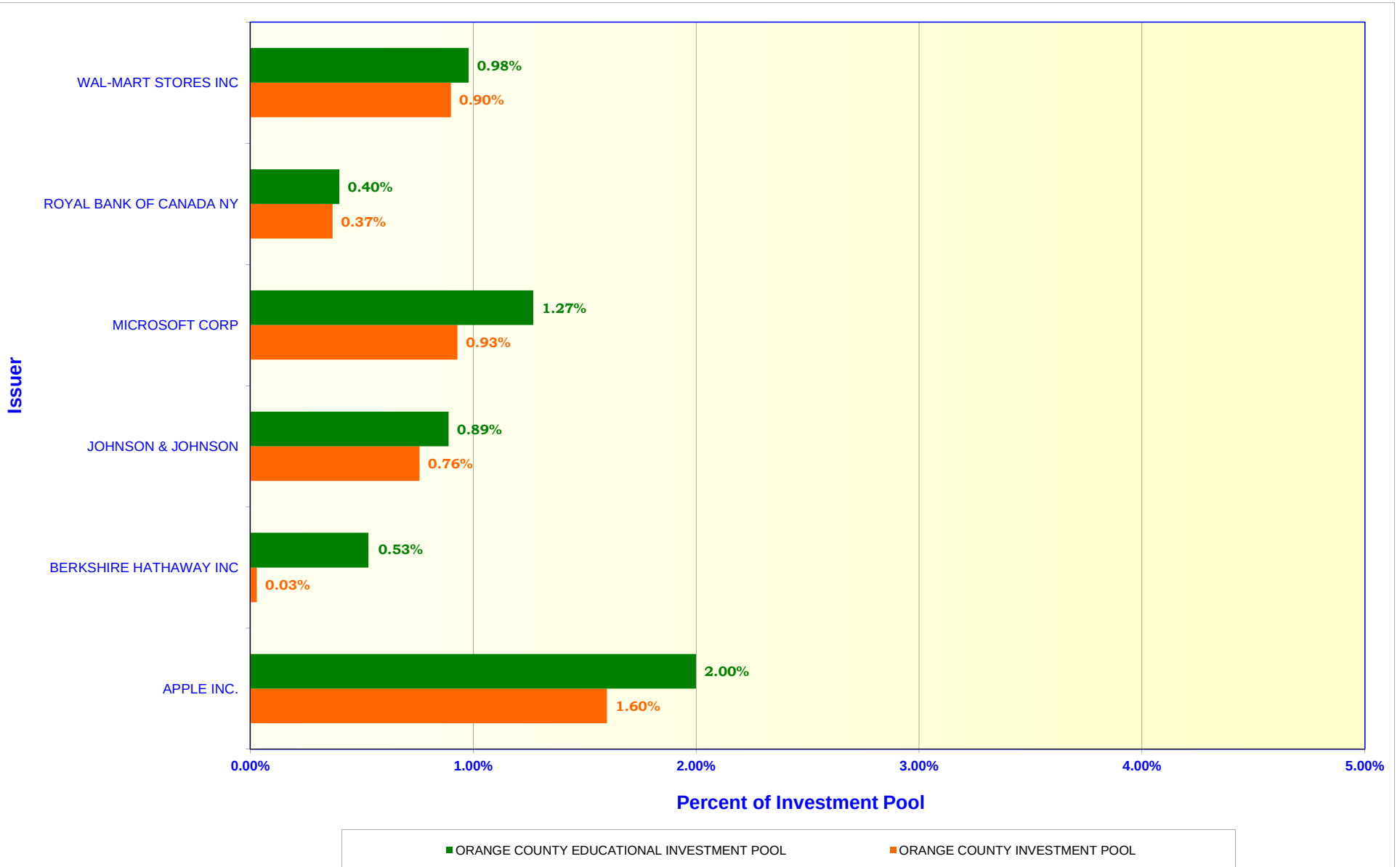
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

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



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

December 31, 2018

ISSUER	<u>S/T RATINGS</u>			<u>L/T RATINGS</u>		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
BERKSHIRE HATHAWAY INC *	A-1+	P-1	NR	AA	Aa2	A+
BERKSHIRE HATHAWAY FINANCE *	NR	NR	NR	NR	Aa2	A+
ISSUERS ON HOLD						
ROYAL BANK OF CANADA NY (JULY, 2016) **	A-1+	P-1	F1+	AA-	A2	AA
TORONTO DOMINION BANK NY (MARCH, 2017) ***	A-1+	P-1	F1+	AA-	Aa3	AA-
WALMART INC (JULY, 2018)****	A-1+	P-1	F1+	AA	Aa2	AA
MUNICIPAL BONDS						
ORANGE CNTY CA PENSION OBLG 2018 A	NR	NR	NR	NR	NR	NR
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)	AAAAm	Aaa-mf		AAAmmf		
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAAm	Aaa-mf		NR		
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAAm	Aaa-mf		NR		
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAAm	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).

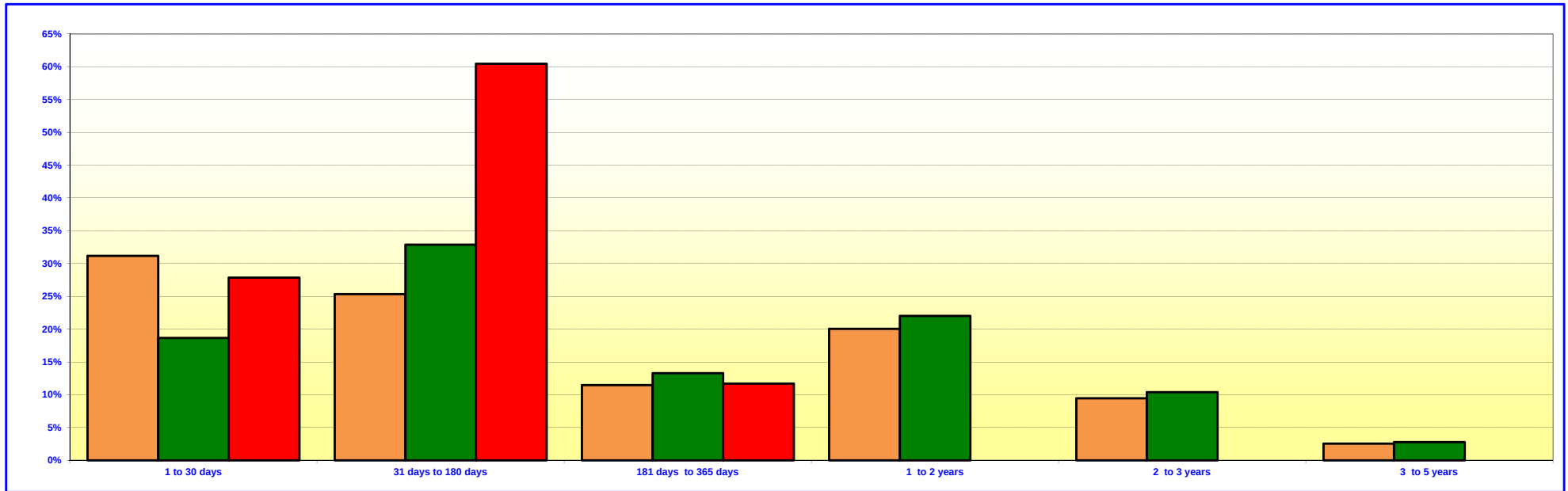
***** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its agencies.

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

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

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

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



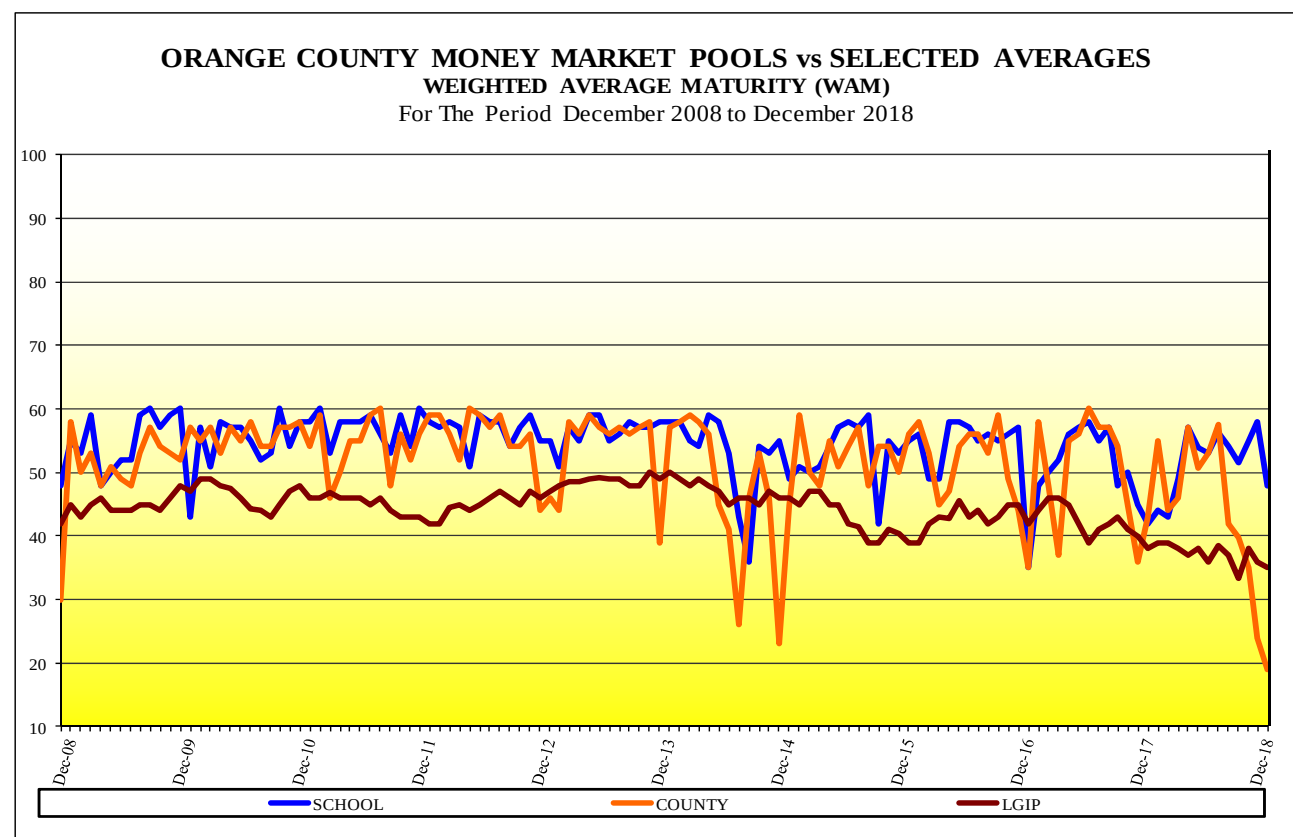
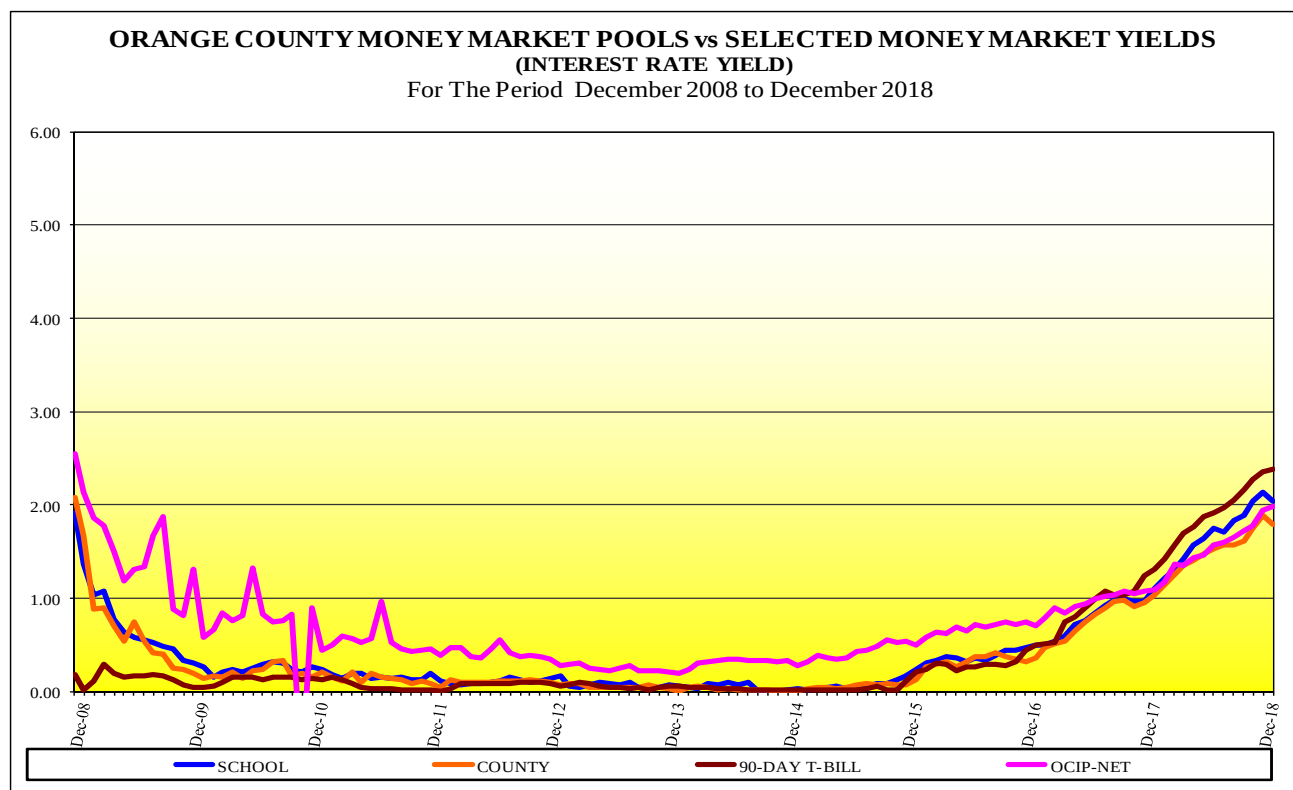
ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,566,641	31.19%
31 TO 180 DAYS		1,272,977	25.34%
181 TO 365 DAYS		575,713	11.46%
1 YEAR TO 2 YEARS		1,006,066	20.03%
2 YEARS TO 3 YEARS		475,434	9.46%
3 YEARS TO 5 YEARS		126,696	2.52%
TOTAL	\$	5,023,527	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,004,719	18.65%
31 TO 180 DAYS		1,771,906	32.88%
181 TO 365 DAYS		716,153	13.29%
1 YEAR TO 2 YEARS		1,186,028	22.01%
2 YEARS TO 3 YEARS		560,478	10.40%
3 YEARS TO 5 YEARS		149,359	2.77%
TOTAL	\$	5,388,643	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	14,420	27.86%
31 TO 180 DAYS		31,300	60.46%
181 TO 365 DAYS		6,045	11.68%
TOTAL	\$	51,765	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 12/31/2018, Floating Rate Notes comprise 0.70%, 0.77%, and 0.00% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Fund respectively.



•For the Month Ended December 31, 2018, S&P LGIP – 2.24; S&P LGIP WAM -35; 90-Day T-Bill – 2.39; OCIP – Net – 1.94

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

January 1, 2018 - December 31, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month December 2018</i>				
OCMMF	\$ 1,321,837,296	\$ 2,309,322	1.86%	19
OCEMMF	\$ 1,024,704,481	\$ 1,562,262	2.11%	48
Extended Fund	\$ 8,032,587,705	\$ 13,770,790	2.07%	367
<i>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>Fiscal Year July 1, 2018 - June 30, 2019</i>	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 4,263,666,466	\$ 39,253,633	1.83%	335
OCEIP	\$ 4,655,651,908	\$ 43,594,310	1.85%	336
OC Extended Fund B	\$ -	\$ 175,006	N/A	N/A

ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING JUNE 30, 2019

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

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

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

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

The Cash Availability Projection for the six months ending June 30, 2019, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
December 2018 - Ending Cash				\$ 3,019,934
January	\$ 1,609,230,964	\$ 452,598,369	\$ 1,376,156,586	688,692,681
February	284,743,624	484,575,148	285,082,937	1,172,928,516
March	243,466,742	734,537,104	637,743,238	1,513,189,124
April	499,394,527	2,272,809,283	1,852,325,228	2,433,067,706
May	181,218,924	361,059,217	815,312,941	2,160,032,906
June	34,435,303	373,504,732	719,338,969	1,848,633,972

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
December 2018 - Ending Cash				\$ 159,449
January	\$ 1,120,932,213	\$ 695,307,308	\$ 953,133,323	863,265,647
February	529,151,922	276,125,850	669,859,971	998,683,448
March	240,263,411	535,053,767	717,707,481	1,056,293,145
April	578,669,181	1,071,637,286	735,278,479	1,971,321,133
May	257,506,606	383,682,748	715,333,708	1,897,176,779
June	57,963,765	621,840,085	665,332,626	1,911,648,003

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

	<u>Month</u>	<u>Quarter</u>
Treasurer's Accountability at the Beginning of the Period:	\$ 9,471,753,829	\$ 8,501,306,376
Cash Receipts:		
County	2,138,465,543	4,902,739,223
School and Community College Districts	1,415,288,888	2,783,390,490
Total Cash Receipts	<u>3,553,754,431</u>	<u>7,686,129,713</u>
Cash Disbursements:		
County	2,030,212,021	3,728,420,586
School and Community College Districts	469,588,890	1,941,510,006
Total Cash Disbursements	<u>2,499,800,911</u>	<u>5,669,930,592</u>
Net Change in Cost Value of Pooled Assets	<u>1,053,953,520</u>	<u>2,016,199,121</u>
Net Increase in Non-Pooled Investments	89,759	328,670
Net (Decrease) Increase in Non-Pooled Cash	<u>(4,387,747)</u>	<u>3,575,194</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 10,521,409,361</u>	<u>\$10,521,409,361</u>
Assets in the Treasury at the End of the Period (at Cost Value):		
Pooled Investments:		
Orange County Investment Pool		\$ 5,012,961,261
Orange County Educational Investment Pool		5,376,903,140
Total Pooled Investments		<u>10,389,864,401</u>
Non-Pooled Investments:		
Non-Pooled Investments - John Wayne Airport		51,512,155
Non-Pooled Investments - Fountain Valley School District Fund 40		34,790,770
Non-Pooled Investments - CCCD Series 2017E Bonds		20,478,191
Total Non-Pooled Investments		<u>106,781,116</u>
Cash and Cash Equivalent:		
Cash in banks - County		2,972,857
Cash in banks - Schools		159,449
Cash in banks - OC Sheriff		13,245,257
Cash in banks - John Wayne Airport		8,339,204
Cash - Other		47,077
Total Cash		<u>24,763,844</u>
Total Assets in the Treasury at the End of the Period:		<u>\$ 10,521,409,361</u>

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

Investment Policy (IPS) Guidelines		Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
Diversification Limit	Investment Type	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
100%	U.S. Treasuries Securities	\$ 213,715,375	16.17%	\$ 2,292,056,211	28.53%	\$ 255,699,761	24.95%	\$ 22,953,146	44.49%
100%	U.S. Government Agency Securities	863,338,421	65.31%	4,959,279,678	61.74%	629,497,413	61.43%	25,617,052	49.65%
30%	Municipal Debt	-	0.00%	237,197,860	2.95%	-	0.00%	-	0.00%
30%	Medium-Term Notes	4,107,828	0.31%	451,048,913	5.62%	61,040,063	5.96%	-	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%	39,897,120	0.50%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	53,107,923	0.66%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds	240,675,672	18.21%	-	0.00%	78,467,244	7.66%	3,025,215	5.86%
20%	Investment Pools	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 1,321,837,296	100.00%	\$ 8,032,587,705	100.00%	\$ 1,024,704,481	100.00%	\$ 51,595,413	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/19.36	N/A	Yes/48.39	N/A
>Merrill 1-3 Year Index+25% (2.32)	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/85.65
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/0.99	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/269	N/A	Yes/297	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/297
	Final Maturity - Extended Fund	N/A	Yes/1348	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	1.0002	N/A	Yes/1.0001	Yes/1.0000

(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 (0.99) 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
December 31, 2018**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	Calendar year 2016 and six months ended 6/30/17 in progress.
Quarterly 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)	Annual audit as of June 30, 2017 completed.
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 December 31, 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. The BOS approved on 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 December 31, 2018**

During December, 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: 10-Jan-2019 12:43 pm
Print Date: 10-Jan-2019
As at date: 10-Jan-2019

Page 1 of 35
User: HE

As of 31-Dec-2018

6161

* 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															
INVESCO STIC GOVERNMENT & AGENCY															
	1/2/19			AAAm	Aaa-mf	AAAmmf	64,734,937.06		2.4760	64,734,937.06	0.00	0.00	64,734,937.06	64,734,937.06	0.00
GOLDMAN SACHS - COUNTY MMF															
	1/2/19			AAAm	Aaa-mf	NR	70,783,670.45		2.5200	70,783,670.45	0.00	0.00	70,783,670.45	70,783,670.45	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	1/2/19			AAAm	Aaa-mf	NR	105,157,064.08		2.5000	105,157,064.08	0.00	0.00	105,157,064.08	105,157,064.08	0.00
Subtotal for FUNDS:							240,675,671.59		2.4994	240,675,671.59	0.00	0.00	240,675,671.59	240,675,671.59	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
991905	12/18/18	1/2/19	313384AB5	A-1+	P-1	NR	4,200,000.00		2.2800	4,196,010.00	0.00	3,724.00	4,199,734.00	4,200,000.00	266.00
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
990974	12/12/18	1/3/19	313384AC3	A-1+	P-1	NR	50,000,000.00		2.2900	49,930,027.78	0.00	63,611.11	49,993,638.89	49,996,500.00	2,861.11
FHLB DISC CORP / BARCLAYS CAPITAL															
991691	12/17/18	1/3/19	313384AC3	A-1+	P-1	NR	2,500,000.00		2.3000	2,497,284.72	0.00	2,395.84	2,499,680.56	2,499,825.00	144.44
FHLB DISC CORP / BNY Mellon Capital Market															
990759	12/11/18	1/4/19	313384AD1	A-1+	P-1	NR	50,000,000.00		2.2500	49,925,000.00	0.00	65,625.00	49,990,625.00	49,993,400.00	2,775.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
990760	12/11/18	1/4/19	313384AD1	A-1+	P-1	NR	50,000,000.00		2.2500	49,925,000.00	0.00	65,625.00	49,990,625.00	49,993,400.00	2,775.00
FHLB DISC CORP / BNY Mellon Capital Market															
991206	12/13/18	1/4/19	313384AD1	A-1+	P-1	NR	50,000,000.00		2.2600	49,930,944.44	0.00	59,638.89	49,990,583.33	49,993,400.00	2,816.67
FHLB DISC CORP / BNY Mellon Capital Market															
991207	12/13/18	1/4/19	313384AD1	A-1+	P-1	NR	8,100,000.00		2.2600	8,088,813.00	0.00	9,661.50	8,098,474.50	8,098,930.80	456.30
FHLB DISC CORP / BNY Mellon Capital Market															
991449	12/14/18	1/4/19	313384AD1	A-1+	P-1	NR	1,810,000.00		2.2600	1,807,613.82	0.00	2,045.30	1,809,659.12	1,809,761.08	101.96
FHLB DISC CORP / BNY Mellon Capital Market															
991904	12/18/18	1/4/19	313384AD1	A-1+	P-1	NR	1,000,000.00		2.2800	998,923.33	0.00	886.67	999,810.00	999,868.00	58.00
FHLB DISC CORP / BNY Mellon Capital Market															
992130	12/19/18	1/4/19	313384AD1	A-1+	P-1	NR	3,210,000.00		2.2800	3,206,747.20	0.00	2,642.90	3,209,390.10	3,209,576.28	186.18
FHLB DISC CORP / BANK OF AMERICA															
992409	12/20/18	1/4/19	313384AD1	A-1+	P-1	NR	30,000,000.00		2.3500	29,970,625.00	0.00	23,500.00	29,994,125.00	29,996,040.00	1,915.00
FHLB DISC CORP / JEFFERIES & COMPANY															
993254	12/27/18	1/4/19	313384AD1	A-1+	P-1	NR	40,000,000.00		2.2700	39,979,822.22	0.00	12,611.11	39,992,433.33	39,994,720.00	2,286.67
FHLB DISC CORP / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
993257	12/27/18	1/4/19	313384AD1	A-1+	P-1	NR	4,600,000.00		2.3300	4,597,618.22	0.00	1,488.61	4,599,106.83	4,599,392.80	285.97
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	27,194.45	4,997,836.81	4,998,015.00	178.19
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	34,125.00	14,993,364.58	14,994,045.00	680.42
FHLB DISC CORP / BNY Mellon Capital Market															
990971	12/12/18	1/9/19	313384AJ8	A-1+	P-1	NR	6,900,000.00		2.3000	6,887,656.67	0.00	8,816.66	6,896,473.33	6,896,805.30	331.97
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
990972	12/12/18	1/9/19	313384AJ8	A-1+	P-1	NR	25,000,000.00		2.3200	24,954,888.89	0.00	32,222.22	24,987,111.11	24,988,425.00	1,313.89
FHLB DISC CORP / BARCLAYS CAPITAL															
990973	12/12/18	1/9/19	313384AJ8	A-1+	P-1	NR	25,000,000.00		2.3000	24,955,277.78	0.00	31,944.44	24,987,222.22	24,988,425.00	1,202.78
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
990975	12/12/18	1/9/19	313384AJ8	A-1+	P-1	NR	50,000,000.00		2.3200	49,909,777.78	0.00	64,444.44	49,974,222.22	49,976,850.00	2,627.78
FHLB DISC CORP / BNY Mellon Capital Market															
991902	12/18/18	1/9/19	313384AJ8	A-1+	P-1	NR	11,500,000.00		2.2850	11,483,941.53	0.00	10,219.03	11,494,160.56	11,494,675.50	514.94
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	29,291.67	4,997,225.00	4,997,350.00	125.00
FHLB DISC CORP / BNY Mellon Capital Market															
990977	12/12/18	1/10/19	313384AK5	A-1+	P-1	NR	2,800,000.00		2.3000	2,794,812.22	0.00	3,577.78	2,798,390.00	2,798,516.00	126.00
FHLB DISC CORP / BNY Mellon Capital Market															
992129	12/19/18	1/10/19	313384AK5	A-1+	P-1	NR	5,700,000.00		2.2870	5,692,033.62	0.00	4,707.41	5,696,741.03	5,696,979.00	237.97
FHLB DISC CORP / Mizuho Securities USA Inc															
992833	12/24/18	1/10/19	313384AK5	A-1+	P-1	NR	13,262,000.00		2.3800	13,247,094.99	0.00	7,014.12	13,254,109.11	13,254,971.14	862.03
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	51,413.89	9,993,805.56	9,994,050.00	244.44
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
991450	12/14/18	1/11/19	313384AL3	A-1+	P-1	NR	10,000,000.00		2.3300	9,981,877.78	0.00	11,650.00	9,993,527.78	9,994,050.00	522.22
FHLB DISC CORP / FTN FINANCIAL															
991451	12/14/18	1/11/19	313384AL3	A-1+	P-1	NR	10,000,000.00		2.3300	9,981,877.78	0.00	11,650.00	9,993,527.78	9,994,050.00	522.22
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	27,750.00	4,995,991.67	4,996,050.00	58.33
FHLB DISC CORP / DEUTSCHE															
990761	12/11/18	1/14/19	313384AP4	A-1+	P-1	NR	25,000,000.00		2.3400	24,944,750.00	0.00	34,125.00	24,978,875.00	24,980,250.00	1,375.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	25,312.50	4,995,625.00	4,995,705.00	80.00
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
992133	12/19/18	1/15/19	313384AQ2	A-1+	P-1	NR	12,954,000.00		2.3450	12,931,217.15	0.00	10,969.52	12,942,186.67	12,942,872.51	685.84
FHLB DISC CORP / JEFFERIES & COMPANY															
992132	12/19/18	1/16/19	313384AR0	A-1+	P-1	NR	30,904,000.00		2.3500	30,847,514.36	0.00	26,225.48	30,873,739.84	30,875,382.90	1,643.06
FHLB DISC CORP / JEFFERIES & COMPANY															
990976	12/12/18	1/24/19	313384AZ2	A-1+	P-1	NR	8,000,000.00		2.3600	7,977,448.89	0.00	10,488.89	7,987,937.78	7,988,400.00	462.22
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	42,805.56	9,984,666.67	9,984,800.00	133.33
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	49,291.67	9,982,305.56	9,982,150.00	(155.56)
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	11,650.00	4,990,938.89	4,991,075.00	136.11
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
991208	12/13/18	1/29/19	313384BE8	A-1+	P-1	NR	50,000,000.00		2.3500	49,846,597.22	0.00	62,013.89	49,908,611.11	49,910,750.00	2,138.89
FHLB DISC CORP / DEUTSCHE															
991694	12/17/18	1/29/19	313384BE8	A-1+	P-1	NR	16,000,000.00		2.3550	15,954,993.33	0.00	15,700.00	15,970,693.33	15,971,440.00	746.67
FHLB DISC CORP / BNY Mellon Capital Market															
992134	12/19/18	1/30/19	313384BF5	A-1+	P-1	NR	2,700,000.00		2.3700	2,692,534.50	0.00	2,310.75	2,694,845.25	2,695,005.00	159.75
FNMA DISCOUNT / JP MORGAN CHASE & CO															
993469	12/28/18	2/1/19	313588BH7	A-1+	P-1	F1+	5,000,000.00		2.2900	4,988,868.06	0.00	1,272.22	4,990,140.28	4,990,000.00	(140.28)
FHLB DISC CORP / BARCLAYS CAPITAL															
991693	12/17/18	2/8/19	313384BQ1	A-1+	P-1	NR	34,000,000.00		2.3800	33,880,867.78	0.00	33,716.67	33,914,584.45	33,916,020.00	1,435.55
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
992131	12/19/18	2/13/19	313384BV0	A-1+	P-1	NR	15,000,000.00		2.3900	14,944,233.33	0.00	12,945.83	14,957,179.16	14,958,000.00	820.84
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	161,000.00	9,974,125.00	9,970,700.00	(3,425.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
992829	12/24/18	2/15/19	313384BX6	A-1+	P-1	NR	1,000,000.00		2.4100	996,451.94	0.00	535.56	996,987.50	997,067.00	79.50
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	127,582.22	31,892,995.55	31,891,200.00	(1,795.55)
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															
991678	12/17/18	3/1/19	313384CM9	A-1+	P-1	NR	10,000,000.00		2.3850	9,950,975.00	0.00	9,937.50	9,960,912.50	9,961,010.00	97.50
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
991204	12/13/18	3/4/19	313384CQ0	A-1+	P-1	NR	10,000,000.00		2.3900	9,946,225.00	0.00	12,613.89	9,958,838.89	9,958,990.00	151.11
FNMA DISCOUNT / TD SECURITIES															
993468	12/28/18	3/5/19	313588CR4	A-1+	P-1	F1+	10,000,000.00		2.3450	9,956,356.94	0.00	2,605.56	9,958,962.50	9,958,300.00	(662.50)
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	13,975.00	4,978,875.00	4,978,500.00	(375.00)
FHLB DISC CORP / JP MORGAN CHASE & CO.															
991893	12/18/18	3/7/19	313384CT4	A-1+	P-1	NR	30,000,000.00		2.3850	29,842,987.50	0.00	27,825.00	29,870,812.50	29,871,000.00	187.50
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
992126	12/19/18	3/7/19	313384CT4	A-1+	P-1	NR	20,000,000.00		2.3900	19,896,433.33	0.00	17,261.11	19,913,694.44	19,914,000.00	305.56
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	20,666.67	4,964,666.67	4,964,400.00	(266.67)
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	34,400.00	4,903,966.67	4,906,900.00	2,933.33
Subtotal for DISCOUNT NOTES:							863,140,000.00	0.0000	2.3125	860,532,053.10	0.00	1,436,707.53	861,968,760.63	862,001,988.31	33,227.68
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	9,353.62	4,889.06	1,337,348.62	1,336,432.50	(916.12)
Subtotal for GOVT AGENCY-FIX-30/360:							1,350,000.00	0.8750	2.5043	1,327,995.00	9,353.62	4,889.06	1,337,348.62	1,336,432.50	(916.12)
Subtotal for GOVERNMENT AGENCY:							864,490,000.00	0.0014	2.3128	861,860,048.10	9,353.62	1,441,596.59	863,306,109.25	863,338,420.81	32,311.56
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	12,301.71	15,111.11	2,497,901.71	2,491,975.00	(5,926.71)
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
969939	7/31/18	8/15/19	08464CK5	AA	Aa2	A+	1,633,000.00	1.3000	2.5461	1,612,148.86	8,362.76	8,019.84	1,620,511.62	1,615,853.50	(4,658.12)
Subtotal for MEDIUM-TERM NOTE:							4,133,000.00	1.5420	2.3986	4,097,748.86	20,664.47	23,130.95	4,118,413.33	4,107,828.50	(10,584.83)
Subtotal for MEDIUM-TERM NOTES:							4,133,000.00	1.5420	2.3986	4,097,748.86	20,664.47	23,130.95	4,118,413.33	4,107,828.50	(10,584.83)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
990504	12/10/18	1/2/19	912796UG2	AA+	Aaa	AAA	50,000,000.00		2.2000	49,929,722.22	0.00	67,222.22	49,929,722.22	49,994,333.50	64,611.28
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
992135	12/19/18	1/3/19	912796PK9	AA+	Aaa	AAA	50,000,000.00		2.3020	49,952,041.67	0.00	41,563.89	49,952,041.67	49,991,005.00	38,963.33
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	29,649.17	9,965,935.00	9,995,000.00	29,065.00
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	38,150.67	9,956,311.33	9,993,816.00	37,504.67
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	20,766.67	6,975,339.58	6,995,671.20	20,331.62
US TREASURY N/B / BARCLAYS CAPITAL															
990981	12/12/18	1/24/19	912796QU6	AA+	Aaa	AAA	15,000,000.00		2.2500	14,959,687.50	0.00	18,750.00	14,959,687.50	14,977,137.45	17,449.95
US TREASURY N/B / DEUTSCHE															
991452	12/14/18	1/29/19	912796UL1	AA+	Aaa	AAA	25,000,000.00		2.3050	24,926,368.06	0.00	28,812.50	24,926,368.06	24,951,843.00	25,474.94
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	34,155.55	9,923,955.56	9,957,054.20	33,098.64
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	24,787.95	6,925,168.44	6,950,335.00	25,166.56
Subtotal for TREASURY BILL:							184,000,000.00	0.0000	2.2660	183,514,529.36	0.00	303,858.62	183,514,529.36	183,806,195.35	291,665.99
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	39,124.49	22,716.35	14,935,413.55	14,938,769.55	3,356.00
Subtotal for TREASURY BOND:							15,000,000.00	0.8750	2.3977	14,896,289.06	39,124.49	22,716.35	14,935,413.55	14,938,769.55	3,356.00
TREASURY BOND - ME															
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	56,959.46	62,276.79	14,981,959.46	14,970,410.10	(11,549.36)
Subtotal for TREASURY BOND - ME:							15,000,000.00	1.6250	2.1261	14,925,000.00	56,959.46	62,276.79	14,981,959.46	14,970,410.10	(11,549.36)
Subtotal for U. S. TREASURIES:							214,000,000.00	0.1752	2.2654	213,335,818.42	96,083.95	388,851.76	213,431,902.37	213,715,375.00	283,472.63
Total County Money Mkt Fnd :							1,323,298,671.59	0.0340	2.3394	1,319,969,286.97	126,102.04	1,853,579.30	1,321,532,096.54	1,321,837,295.90	305,199.36
Net Asset Value (NAV):														1.000231	

Educational Money Mkt Fnd

FUNDS

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
FUNDS															
GOLDMAN SACHS - EDUCATIONAL MMF															
	1/2/19			AAAm	Aaa-mf	NR	15,589,456.79		2.5200	15,589,456.79	0.00	0.00	15,589,456.79	15,589,456.79	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	1/2/19			AAAm	Aaa-mf	AAAmmf	65,347.26		2.4760	65,347.26	0.00	0.00	65,347.26	65,347.26	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	1/2/19			AAAm	Aaa-mf	NR	62,812,439.96		2.5000	62,812,439.96	0.00	0.00	62,812,439.96	62,812,439.96	0.00
Subtotal for FUNDS:							78,467,244.01		2.5040	78,467,244.01	0.00	0.00	78,467,244.01	78,467,244.01	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / MORGAN STANLEY															
985702	11/7/18	1/2/19	313384AB5	A-1+	P-1	NR	50,000,000.00		2.2550	49,824,611.11	0.00	172,256.95	49,996,868.06	50,000,000.00	3,131.94
FHLB DISC CORP / JEFFERIES & COMPANY															
991903	12/18/18	1/2/19	313384AB5	A-1+	P-1	NR	500,000.00		2.3100	499,518.75	0.00	449.17	499,967.92	500,000.00	32.08
FHLB DISC CORP / FTM 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	10,743.06	4,999,368.06	4,999,650.00	281.94
FHLB DISC CORP / FTM 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	21,486.11	9,998,736.11	9,999,300.00	563.89
FHLB DISC CORP / MORGAN STANLEY															
993256	12/27/18	1/3/19	313384AC3	A-1+	P-1	NR	6,000,000.00		2.2700	5,997,351.67	0.00	1,891.66	5,999,243.33	5,999,580.00	336.67
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	5,167.71	1,499,718.13	1,499,802.00	83.87
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	21,627.78	9,998,091.67	9,998,680.00	588.33
FHLB DISC CORP / FTM 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	22,750.00	9,996,208.33	9,996,690.00	481.67
FHLB DISC CORP / BNY Mellon Capital Market															
992616	12/21/18	1/9/19	313384AJ8	A-1+	P-1	NR	15,400,000.00		2.3550	15,380,859.08	0.00	11,081.59	15,391,940.67	15,392,869.80	929.13
FHLB DISC CORP / BNY Mellon Capital Market															
993055	12/26/18	1/9/19	313384AJ8	A-1+	P-1	NR	14,700,000.00		2.3500	14,686,565.83	0.00	5,757.50	14,692,323.33	14,693,193.90	870.57
FHLB DISC CORP / FTM 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	58,583.33	9,994,450.00	9,994,700.00	250.00
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	50,625.00	9,993,750.00	9,994,050.00	300.00
FHLB DISC CORP / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
992410	12/20/18	1/11/19	313384AL3	A-1+	P-1	NR	800,000.00		2.3500	798,851.11	0.00	626.67	799,477.78	799,524.00	46.22
FHLB DISC CORP / CASTLE OAK SECURITIES															
992408	12/20/18	1/14/19	313384AP4	A-1+	P-1	NR	15,000,000.00		2.3400	14,975,625.00	0.00	11,700.00	14,987,325.00	14,988,150.00	825.00
FHLB DISC CORP / CASTLE OAK SECURITIES															
992411	12/20/18	1/16/19	313384AR0	A-1+	P-1	NR	8,000,000.00		2.3400	7,985,960.00	0.00	6,240.00	7,992,200.00	7,992,592.00	392.00
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	33,008.33	14,983,495.83	14,984,130.00	634.17
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	22,147.22	9,985,669.44	9,986,120.00	450.56
FHLB DISC CORP / FTN FINANCIAL															
992617	12/21/18	1/28/19	313384BD0	A-1+	P-1	NR	5,000,000.00		2.3900	4,987,386.11	0.00	3,651.39	4,991,037.50	4,991,400.00	362.50
FHLB DISC CORP / FTN FINANCIAL															
992618	12/21/18	1/30/19	313384BF5	A-1+	P-1	NR	15,000,000.00		2.3900	14,960,166.67	0.00	10,954.17	14,971,120.84	14,972,250.00	1,129.16
FHLB DISC CORP / BARCLAYS CAPITAL															
992603	12/21/18	2/1/19	313384BH1	A-1+	P-1	NR	3,900,000.00		2.4050	3,889,057.25	0.00	2,865.96	3,891,923.21	3,892,200.00	276.79
FHLB DISC CORP / BNY Mellon Capital Market															
992604	12/21/18	2/1/19	313384BH1	A-1+	P-1	NR	10,000,000.00		2.4050	9,971,941.67	0.00	7,348.61	9,979,290.28	9,980,000.00	709.72
FHLB DISC CORP / CASTLE OAK SECURITIES															
992840	12/24/18	2/4/19	313384BL2	A-1+	P-1	NR	13,000,000.00		2.3950	12,963,675.83	0.00	6,918.89	12,970,594.72	12,971,400.00	805.28
FHLB DISC CORP / BARCLAY CAPITAL															
992839	12/24/18	2/5/19	313384BM0	A-1+	P-1	NR	10,000,000.00		2.3950	9,971,393.06	0.00	5,322.22	9,976,715.28	9,977,330.00	614.72
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	17,806.42	7,808,684.82	7,808,739.61	54.79
FHLB DISC CORP / CASTLE OAK SECURITIES															
993051	12/26/18	2/6/19	313384BN8	A-1+	P-1	NR	8,000,000.00		2.3950	7,977,646.67	0.00	3,193.33	7,980,840.00	7,981,336.00	496.00
FHLB DISC CORP / UBS															
993255	12/27/18	2/7/19	313384BP3	A-1+	P-1	NR	10,000,000.00		2.3950	9,972,058.33	0.00	3,326.39	9,975,384.72	9,976,000.00	615.28
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	34,875.75	15,292,134.90	15,292,134.90	0.00
FHLB DISC CORP / BARCLAYS CAPITAL															
992619	12/21/18	2/8/19	313384BQ1	A-1+	P-1	NR	12,800,000.00		2.4150	12,757,925.33	0.00	9,445.33	12,767,370.66	12,768,384.00	1,013.34
FHLB DISC CORP / BNY Mellon Capital Market															
992834	12/24/18	2/8/19	313384BQ1	A-1+	P-1	NR	4,600,000.00		2.4100	4,585,834.56	0.00	2,463.55	4,588,298.11	4,588,638.00	339.89

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CASTLE OAK SECURITIES															
993253	12/27/18	2/8/19	313384BQ1	A-1+	P-1	NR	25,000,000.00		2.3950	24,928,482.64	0.00	8,315.97	24,936,798.61	24,938,250.00	1,451.39
FHLB DISC CORP / BNY Mellon Capital Market															
993252	12/27/18	2/14/19	313384BW8	A-1+	P-1	NR	20,000,000.00		2.4000	19,934,666.67	0.00	6,666.67	19,941,333.34	19,942,660.00	1,326.66
FHLB DISC CORP / BARCLAYS CAPITAL															
992832	12/24/18	2/15/19	313384BX6	A-1+	P-1	NR	4,600,000.00		2.4200	4,583,611.22	0.00	2,473.78	4,586,085.00	4,586,508.20	423.20
FHLB DISC CORP / BARCLAYS CAPITAL															
993471	12/28/18	2/15/19	313384BX6	A-1+	P-1	NR	25,000,000.00		2.4050	24,918,163.19	0.00	6,680.56	24,924,843.75	24,926,675.00	1,831.25
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	11,593.75	4,983,437.50	4,983,665.00	227.50
FHLB DISC CORP / FTN FINANCIAL															
993050	12/26/18	2/20/19	313384CC1	A-1+	P-1	NR	10,000,000.00		2.4100	9,962,511.11	0.00	4,016.67	9,966,527.78	9,967,330.00	802.22
FHLB DISC CORP / CASTLE OAK SECURITIES															
993467	12/28/18	2/22/19	313384CE7	A-1+	P-1	NR	10,000,000.00		2.4180	9,962,386.67	0.00	2,686.67	9,965,073.34	9,966,000.00	926.66
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	67,433.33	29,890,916.66	29,892,000.00	1,083.34
FHLB DISC CORP / CASTLE OAK SECURITIES															
993470	12/28/18	2/27/19	313384CK3	A-1+	P-1	NR	20,000,000.00		2.4000	19,918,666.67	0.00	5,333.33	19,924,000.00	19,925,400.00	1,400.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
948849	3/22/18	3/21/19	313384DH9	A-1+	P-1	NR	3,000,000.00		2.1400	2,935,086.67	0.00	50,825.00	2,985,911.67	2,984,271.00	(1,640.67)
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	31,864.58	6,958,437.50	6,957,790.00	(647.50)
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	45,711.11	19,873,622.22	19,874,000.00	377.78
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	1,565.28	496,222.92	496,270.00	47.08
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	6,261.11	1,984,891.67	1,985,080.00	188.33
Subtotal for DISCOUNT NOTES:							489,457,000.00	0.0000	2.3541	487,604,588.76	0.00	815,741.90	488,420,330.66	488,444,743.41	24,412.75
GOVT AGENCY-FIX-30/360															
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	2,938.88	3,271.88	1,744,183.64	1,743,604.00	(579.64)
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															
986244	11/9/18	1/16/19	3130AAE46	AA+	Aaa	NR	895,000.00	1.2500	2.3699	893,068.59	1,499.00	1,615.97	894,567.59	894,284.00	(283.59)
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	2,181.84	2,361.11	1,999,037.42	1,998,400.00	(637.42)
FED HM LN BK BD / Mizuho Securities USA Inc															
993053	12/26/18	1/16/19	3130AAE46	AA+	Aaa	NR	750,000.00	1.2500	2.3670	749,480.25	129.94	130.21	749,610.19	749,400.00	(210.19)
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	8,963.07	11,816.41	6,869,622.16	6,868,193.75	(1,428.41)
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	4,695.30	16,875.00	4,496,869.80	4,493,835.00	(3,034.80)
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	10,585.28	7,402.78	5,113,804.03	5,112,443.75	(1,360.28)
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	5,482.34	3,751.33	3,963,131.50	3,962,268.60	(862.90)
FANNIE MAE / BNY Mellon Capital Market															
992614	12/21/18	2/26/19	3135G0J46	AA+	Aaa	AAA	9,000,000.00	1.2500	2.4401	8,979,372.00	3,173.54	3,125.00	8,982,545.54	8,979,390.00	(3,155.54)
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	558.14	1,770.83	998,900.14	999,330.00	429.86
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	1,607.37	2,083.12	1,007,856.84	1,007,030.60	(826.24)
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	613.44	782.99	498,847.94	498,685.00	(162.94)
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	4,635.90	6,111.11	3,991,075.90	3,989,480.00	(1,595.90)
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	4,952.97	6,493.06	4,988,782.97	4,986,850.00	(1,932.97)
FED HM LN BK BD / BARCLAYS CAPITAL															
992837	12/24/18	3/18/19	3130AAXX1	AA+	Aaa	NR	1,600,000.00	1.3750	2.5100	1,595,753.18	353.90	427.78	1,596,107.08	1,595,792.00	(315.08)
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	28,251.40	25,944.38	6,835,507.40	6,833,354.50	(2,152.90)
FREDDIE MAC / JP MORGAN CHASE & CO															
991908	12/18/18	3/27/19	3137EACAS	AA+	Aaa	AAA	344,000.00	3.7500	2.4517	345,200.56	(157.65)	465.83	345,042.91	345,028.56	(14.35)
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	53,542.86	12,604.17	9,959,842.86	9,957,400.00	(2,442.86)

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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	76,410.01	37,673.61	24,938,124.51	24,925,250.00	(12,874.51)
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	6,899.15	1,089.06	3,460,565.52	3,461,755.05	1,189.53
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	9,484.00	4,921.88	1,239,738.63	1,238,312.50	(1,426.13)
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	8,869.90	4,569.45	1,980,089.90	1,979,900.00	(189.90)
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	17,806.45	8,848.32	6,550,687.96	6,552,479.05	1,791.09
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	22,390.44	11,545.14	4,949,562.59	4,947,600.00	(1,962.59)
FED HM LN BK BD / Mizuho Securities USA Inc															
978767	9/25/18	8/15/19	3133X8AS1	AA+	Aaa	NR	10,480,000.00	5.1250	2.6092	10,709,880.90	(68,964.27)	143,226.67	10,640,916.63	10,667,592.00	26,675.37
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	5,118.67	3,098.00	1,532,151.06	1,532,689.03	537.97
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	3,455.66	2,039.58	2,197,250.04	2,198,923.00	1,672.96
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	17,294.15	14,699.48	6,440,896.71	6,447,088.44	6,191.73
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	1,693.52	981.94	995,822.85	996,900.30	1,077.45
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	16,199.44	9,444.44	9,860,398.94	9,870,300.00	9,901.06
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	349.11	203.50	218,900.34	219,120.66	220.32
Subtotal for GOVT AGENCY-FIX-30/360:							140,519,000.00	1.6035	2.4844	139,789,427.84	251,013.75	349,374.03	140,040,441.59	140,052,679.79	12,238.20
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / BARCLAY CAPITAL															
993056	12/26/18	1/17/19	3130AEMM9	AA+	Aaa	NR	1,000,000.00	2.3150	2.5266	999,870.00	35.45	385.83	999,905.45	999,990.00	84.55
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							1,000,000.00	2.3150	2.5266	999,870.00	35.45	385.83	999,905.45	999,990.00	84.55
Subtotal for GOVERNMENT AGENCY:							630,976,000.00	0.3608	2.3834	628,393,886.60	251,049.20	1,165,501.76	629,460,677.70	629,497,413.20	36,735.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	20,997.63	20,933.61	3,397,401.63	3,396,158.00	(1,243.63)
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	1,482.19	1,477.67	239,816.59	239,728.80	(87.79)
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	5,343.87	6,156.94	999,253.87	998,870.00	(383.87)
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	7,828.20	12,088.89	1,998,428.20	1,993,580.00	(4,848.20)
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	3,614.10	5,440.00	899,069.10	897,111.00	(1,958.10)
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	20,323.33	11,250.00	2,994,193.33	2,991,720.00	(2,473.33)
BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES															
945699	3/5/18	3/15/19	084664CG4	AA	Aa2	A+	1,960,000.00	1.7000	2.3445	1,947,240.40	10,207.68	9,810.89	1,957,448.08	1,954,414.00	(3,034.08)
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	85,422.00	92,903.11	18,534,915.76	18,507,104.00	(27,811.76)
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	10,800.16	15,517.22	3,095,703.16	3,091,165.00	(4,538.16)
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	16,582.27	24,276.94	4,842,865.77	4,836,177.50	(6,688.27)
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	5,153.05	11,213.13	3,492,464.05	3,486,961.50	(5,502.55)
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	7,739.81	16,041.67	4,995,414.81	4,988,500.00	(6,914.81)
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	(13,431.72)	5,274.50	1,517,439.16	1,515,831.02	(1,608.14)
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	(8,522.92)	3,493.00	1,004,986.00	1,003,848.28	(1,137.72)
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	(59,780.00)	24,500.00	7,049,000.00	7,041,020.00	(7,980.00)
MICROSOFT CORP / TD SECURITIES															
965819	7/5/18	6/1/19	594918AC8	AAA	Aaa	AA+	4,074,000.00	4.2000	2.5109	4,135,150.74	(33,013.90)	14,259.00	4,102,136.84	4,097,873.64	(4,263.20)
Subtotal for MEDIUM-TERM NOTE:							61,084,000.00	2.2717	2.3870	61,039,790.60	80,745.75	274,636.57	61,120,536.35	61,040,062.74	(80,473.61)

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
Subtotal for MEDIUM-TERM NOTES:							61,084,000.00	2.2717	2.3870	61,039,790.60	80,745.75	274,636.57	61,120,536.35	61,040,062.74	(80,473.61)
U. S. TREASURIES															
TREASURY BILL															
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	40,043.75	14,959,025.00	14,998,300.05	39,275.05
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	54,128.47	24,944,325.00	24,997,166.75	52,841.75
US TREASURY N/B / BARCLAYS CAPITAL															
992413	12/20/18	1/2/19	912796UG2	AA+	Aaa	AAA	2,000,000.00		2.2900	1,998,346.11	0.00	1,526.67	1,998,346.11	1,999,773.34	1,427.23
US TREASURY N/B / DEUTSCHE															
993260	12/27/18	1/2/19	912796UG2	AA+	Aaa	AAA	10,000,000.00		2.2900	9,996,183.33	0.00	3,180.56	9,996,183.33	9,998,866.70	2,683.37
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
993262	12/27/18	1/2/19	912796UG2	AA+	Aaa	AAA	2,000,000.00		2.2650	1,999,245.00	0.00	629.17	1,999,245.00	1,999,773.34	528.34
US TREASURY N/B / Mizuho Securities USA Inc															
993472	12/28/18	1/10/19	912796QS1	AA+	Aaa	AAA	25,000,000.00		2.2100	24,980,048.61	0.00	6,138.89	24,980,048.61	24,984,540.00	4,491.39
US TREASURY N/B / BANK OF AMERICA															
993261	12/27/18	1/15/19	912796UJ6	AA+	Aaa	AAA	6,000,000.00		2.3400	5,992,590.00	0.00	1,950.00	5,992,590.00	5,994,390.60	1,800.60
US TREASURY N/B / FTN FINANCIAL															
992620	12/21/18	1/17/19	912796QT9	AA+	Aaa	AAA	15,000,000.00		2.3050	14,974,068.75	0.00	10,564.58	14,974,068.75	14,984,009.40	9,940.65
US TREASURY N/B / DEUTSCHE															
992621	12/21/18	1/22/19	912796UK3	AA+	Aaa	AAA	11,000,000.00		2.3000	10,977,511.11	0.00	7,730.56	10,977,511.11	10,984,572.50	7,061.39
US TREASURY N/B / BARCLAYS CAPITAL															
992622	12/21/18	1/29/19	912796UL1	AA+	Aaa	AAA	15,000,000.00		2.3400	14,961,975.00	0.00	10,725.00	14,961,975.00	14,971,105.80	9,130.80
US TREASURY N/B / JP MORGAN CHASE & CO															
993054	12/26/18	2/14/19	912796QX0	AA+	Aaa	AAA	2,000,000.00		2.3629	1,993,436.39	0.00	787.63	1,993,436.39	1,994,121.88	685.49
US TREASURY N/B / JP MORGAN CHASE & CO															
993052	12/26/18	2/19/19	912796UP2	AA+	Aaa	AAA	7,000,000.00		2.3824	6,974,521.56	0.00	2,779.47	6,974,521.56	6,977,140.59	2,619.03
US TREASURY N/B / DEUTSCHE															
992838	12/24/18	2/21/19	912796QY8	AA+	Aaa	AAA	10,000,000.00		2.3580	9,961,355.00	0.00	5,240.00	9,961,355.00	9,966,037.50	4,682.50
US TREASURY N/B / DAIWA CAPITAL MARKETS															
993474	12/28/18	2/28/19	912796PT0	AA+	Aaa	AAA	10,000,000.00		2.3650	9,959,269.44	0.00	2,627.78	9,959,269.44	9,961,486.10	2,216.66
Subtotal for TREASURY BILL:							155,000,000.00	0.0000	2.2846	154,671,900.30	0.00	148,052.53	154,671,900.30	154,811,284.55	139,384.25
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	(32,390.77)	62,323.37	6,004,874.86	6,002,343.78	(2,531.08)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BOND															
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	90,888.16	29,834.25	9,978,388.16	9,972,265.60	(6,122.56)
Subtotal for TREASURY BOND:							16,000,000.00	1.6563	2.0910	15,924,765.63	58,497.39	92,157.62	15,983,263.02	15,974,609.38	(8,653.64)
TREASURY BOND - ME															
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	35,259.05	62,771.74	9,996,977.80	9,992,578.10	(4,399.70)
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	36,321.92	62,771.74	9,996,868.80	9,992,578.10	(4,290.70)
US TREASURY N/B / DEUTSCHE															
992609	12/21/18	1/31/19	912828SD3	AA+	Aaa	AAA	20,000,000.00	1.2500	2.3985	19,974,218.75	6,916.92	7,472.83	19,981,135.67	19,981,250.00	114.33
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
993258	12/27/18	1/31/19	912828SD3	AA+	Aaa	AAA	35,000,000.00	1.2500	2.3495	34,963,085.94	5,273.44	5,944.29	34,968,359.38	34,967,187.50	(1,171.88)
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	20,270.27	41,517.86	9,981,207.77	9,980,273.40	(934.37)
Subtotal for TREASURY BOND - ME:							85,000,000.00	1.3529	2.2567	84,820,507.82	104,041.60	180,478.46	84,924,549.42	84,913,867.10	(10,682.32)
Subtotal for U. S. TREASURIES:							256,000,000.00	0.5527	2.2632	255,417,173.75	162,538.99	420,688.61	255,579,712.74	255,699,761.03	120,048.29
Total Educational Money Mkt Fnd :							1,026,527,244.01	0.4948	2.3628	1,023,318,094.96	494,333.94	1,860,826.94	1,024,628,170.80	1,024,704,480.98	76,310.18
Net Asset Value (NAV):														1.000074	

Extended Fund

FUNDS

LAIF - EXTENDED FUND

	1/2/19				NR		53,107,923.15		2.2910	53,107,923.15	0.00	0.00	53,107,923.15	53,107,923.15	0.00
Subtotal for FUNDS:							53,107,923.15		2.2910	53,107,923.15	0.00	0.00	53,107,923.15	53,107,923.15	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	175,720.00	40,000,000.00	39,897,120.00	(102,880.00)
Subtotal for YANKEE CD-30/360:							40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	175,720.00	40,000,000.00	39,897,120.00	(102,880.00)
Subtotal for CERTIFICATES OF DEPOSIT:							40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	175,720.00	40,000,000.00	39,897,120.00	(102,880.00)

GOVERNMENT AGENCY

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
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	131,256.94	49,958,381.94	49,960,500.00	2,118.06
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	131,256.94	49,958,381.94	49,960,500.00	2,118.06
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	131,256.94	49,958,381.94	49,960,500.00	2,118.06
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	131,256.94	49,958,381.94	49,960,500.00	2,118.06
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	131,256.94	49,958,381.94	49,960,500.00	2,118.06
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	131,256.94	49,958,381.94	49,960,500.00	2,118.06
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	131,256.94	49,958,381.94	49,960,500.00	2,118.06
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	34,670.63	13,489,006.88	13,489,335.00	328.12
FHLB DISC CORP / Mizuho Securities USA Inc															
990514	12/10/18	1/15/19	313384AQ2	A-1+	P-1	NR	35,000,000.00		2.3400	34,918,100.00	0.00	50,050.00	34,968,150.00	34,969,935.00	1,785.00
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
990267	12/7/18	1/25/19	313384BA6	A-1+	P-1	NR	35,000,000.00		2.3600	34,887,572.22	0.00	57,361.11	34,944,933.33	34,946,800.00	1,866.67
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
990069	12/6/18	2/7/19	313384BP3	A-1+	P-1	NR	50,000,000.00		2.3500	49,794,375.00	0.00	84,861.11	49,879,236.11	49,880,000.00	763.89
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
989582	12/4/18	2/8/19	313384BQ1	A-1+	P-1	NR	50,000,000.00		2.3400	49,785,500.00	0.00	91,000.00	49,876,500.00	49,876,500.00	0.00
FHLB DISC CORP / CASTLE OAK SECURITIES															
990515	12/10/18	2/28/19	313384CL1	A-1+	P-1	NR	30,000,000.00		2.4000	29,840,000.00	0.00	44,000.00	29,884,000.00	29,886,000.00	2,000.00
FHLB DISC CORP / BNY Mellon Capital Market															
990517	12/10/18	3/8/19	313384CU1	A-1+	P-1	NR	25,000,000.00		2.3600	24,855,777.78	0.00	36,055.55	24,891,833.33	24,890,775.00	(1,058.33)
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
990263	12/7/18	3/25/19	313396DM2	A-1+	P-1	F1+	40,000,000.00		2.3700	39,715,600.00	0.00	65,833.33	39,781,433.33	39,779,600.00	(1,833.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
990513	12/10/18	4/10/19	313384ED7	A-1+	P-1	NR	50,000,000.00		2.4400	49,589,944.44	0.00	74,555.56	49,664,500.00	49,668,000.00	3,500.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
990516	12/10/18	4/10/19	313384ED7	A-1+	P-1	NR	50,000,000.00		2.4400	49,589,944.44	0.00	74,555.56	49,664,500.00	49,668,000.00	3,500.00
Subtotal for DISCOUNT NOTES:							728,500,000.00	0.0000	2.3418	725,221,025.13	0.00	1,531,741.43	726,752,766.56	726,778,445.00	25,678.44
GOVT AGENCY-FIX-30/360															
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	784.17	114,583.33	19,999,984.17	19,984,000.00	(15,984.17)
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	1,960.42	286,458.33	49,999,960.42	49,960,000.00	(39,960.42)
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	1,960.42	286,458.33	49,999,960.42	49,960,000.00	(39,960.42)
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	588.13	85,937.50	14,999,988.13	14,988,000.00	(11,988.13)
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	52,399.25	202,181.25	35,503,786.70	35,486,537.40	(17,249.30)
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	36,895.69	142,361.11	24,999,145.69	24,987,000.00	(12,145.69)
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	56,003.69	86,805.56	24,997,003.69	24,938,750.00	(58,253.69)
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	112,007.39	173,611.11	49,994,007.39	49,877,500.00	(116,507.39)
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	(100,812.33)	141,250.00	30,010,187.67	29,939,100.00	(71,087.67)
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	(59,858.33)	235,416.67	50,006,141.67	49,898,500.00	(107,641.67)
FED HM LN BK BD / JP MORGAN CHASE & CO															
892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(66,496.27)	44,317.19	7,537,071.83	7,524,954.90	(12,116.93)
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	51,865.38	98,350.69	24,993,865.38	24,934,250.00	(59,615.38)
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	4,483.70	35,625.00	14,999,533.70	14,962,500.00	(37,033.70)
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	14,945.65	118,750.00	49,998,445.65	49,875,000.00	(123,445.65)
FREDDIE MAC / DEUTSCHE															
837917	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,790,000.00	(210,000.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / DEUTSCHE															
837920	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,790,000.00	(210,000.00)
FREDDIE MAC / DEUTSCHE															
837921	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,790,000.00	(210,000.00)
FREDDIE MAC / DEUTSCHE															
837922	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,790,000.00	(210,000.00)
FREDDIE MAC / DEUTSCHE															
837923	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,790,000.00	(210,000.00)
FREDDIE MAC / DEUTSCHE															
837924	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	103,125.00	50,000,000.00	49,790,000.00	(210,000.00)
FED FARM CR BK / BNY Mellon Capital Market															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	33,033.20	130,240.00	47,994,297.20	47,842,560.00	(151,737.20)
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	9,005.33	32,560.00	11,998,445.33	11,960,640.00	(37,805.33)
FED FARM CR BK / DEUTSCHE															
839097	4/26/16	4/26/19	3133EF4Y0	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0000	25,000,000.00	0.00	45,138.89	25,000,000.00	24,863,250.00	(136,750.00)
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	54,450.49	45,375.00	35,986,410.49	35,846,640.00	(139,770.49)
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	12,100.11	10,083.33	7,996,980.11	7,965,920.00	(31,060.11)
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	(28,745.39)	7,673.61	10,008,534.61	9,956,800.00	(51,734.61)
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	(54,329.43)	14,579.86	19,017,262.57	18,917,920.00	(99,342.57)
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	(47,081.93)	11,510.42	15,015,318.07	14,935,200.00	(80,118.07)
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	(65,835.47)	16,114.58	21,021,419.53	20,909,280.00	(112,139.53)
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	6,612.50	102,808.33	14,997,612.50	14,905,200.00	(92,412.50)
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	49,398.05	98,437.50	24,988,898.05	24,766,250.00	(222,648.05)
FANNIE MAE / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
855142	8/2/16	8/2/19	3135G0N33	AA+	Aaa	AAA	15,000,000.00	0.8750	0.9319	14,974,800.00	20,276.67	54,322.92	14,995,076.67	14,849,250.00	(145,826.67)
FANNIE MAE / DEUTSCHE															
979509	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	24,277,000.00	0.8750	2.5974	23,929,824.58	106,208.27	54,876.14	24,036,032.85	24,033,016.15	(3,016.70)
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	120,133.42	62,071.04	27,187,439.22	27,184,027.00	(3,412.22)
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	109,629.81	56,510.42	24,747,733.56	24,738,000.00	(9,733.56)
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	160,086.32	181,423.61	49,622,533.32	49,620,000.00	(2,533.32)
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	13,501.68	15,301.27	4,185,164.46	4,184,950.80	(213.66)
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	293,056.51	119,583.33	34,908,371.51	34,631,450.00	(276,921.51)
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	422,804.02	170,833.33	49,867,804.02	49,473,500.00	(394,304.02)
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	284,058.67	136,666.67	39,898,458.67	39,578,800.00	(319,658.67)
FANNIE MAE / Mizuho Securities USA Inc															
991702	12/17/18	8/28/19	3135G0P49	AA+	Aaa	AAA	7,495,000.00	1.0000	2.6747	7,408,807.50	4,807.55	2,914.72	7,413,615.05	7,416,077.65	2,462.60
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	16,428.57	103,125.00	24,991,428.57	24,770,750.00	(220,678.57)
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	21,118.97	61,875.00	14,988,455.57	14,862,450.00	(126,005.57)
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	21,512.20	320,625.00	44,977,412.20	44,921,250.00	(56,162.20)
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	28,222.16	15,207.26	4,874,078.49	4,871,199.48	(2,879.01)
FREDDIE MAC / DEUTSCHE															
984869	11/1/18	10/2/19	3137EADM8	AA+	Aaa	AAA	460,000.00	1.2500	2.7271	453,869.04	1,111.35	958.34	454,980.39	455,344.80	364.41
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	(10,269.35)	56,000.00	20,004,930.65	19,775,600.00	(229,330.65)
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	40,179.78	112,000.00	39,980,579.78	39,551,200.00	(429,379.78)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / BARCLAYS CAPITAL															
868035	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	97,612.60	93,055.56	49,963,612.60	49,351,500.00	(612,112.60)
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	97,612.60	93,055.56	49,963,612.60	49,351,500.00	(612,112.60)
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	34,399.98	13,614.03	5,449,094.98	5,437,355.00	(11,739.98)
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	2,670.83	9,384.38	3,148,103.33	3,120,453.00	(27,650.33)
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	(550.44)	21,347.22	10,000,349.86	9,899,500.00	(100,849.86)
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	9,353.86	74,239.76	23,194,751.26	23,162,883.70	(31,867.56)
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	8,150.28	87,847.22	49,996,650.28	49,465,000.00	(531,650.28)
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	8,150.28	87,847.22	49,996,650.28	49,465,000.00	(531,650.28)
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	103,761.30	79,062.50	44,954,811.30	44,518,500.00	(436,311.30)
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	82,983.37	208,823.06	22,417,413.07	22,349,083.95	(68,329.12)
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	18,538.09	136,666.67	19,989,898.09	19,785,800.00	(204,098.09)
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	3,881.43	316,616.67	29,993,981.43	29,988,300.00	(5,681.43)
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	11,060.69	11,325.00	1,973,440.69	1,974,060.00	619.31
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	1,253.33	101,833.34	9,996,453.33	9,971,800.00	(24,653.33)
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	8,161.50	82,638.89	9,989,861.50	9,952,150.00	(37,711.50)
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	40,807.48	413,194.44	49,949,307.48	49,760,750.00	(188,557.48)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
971123	8/7/18	2/11/20	3130ADN32	AA+	Aaa	NR	25,000,000.00	2.1250	2.6415	24,809,896.75	50,321.45	206,597.22	24,860,218.20	24,880,375.00	20,156.80
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	24,943.98	101,521.88	12,215,226.63	12,226,216.28	10,989.65
FED FARM CR BK / BNY Mellon Capital Market															
944992	2/28/18	2/14/20	3133EJCN7	AA+	Aaa	AAA	25,000,000.00	2.0700	2.3274	24,877,250.00	52,681.66	196,937.50	24,929,931.66	24,876,250.00	(53,681.66)
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	19,644.44	256,250.00	49,987,644.44	49,406,000.00	(581,644.44)
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	19,644.44	256,250.00	49,987,644.44	49,406,000.00	(581,644.44)
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	7,857.78	102,500.00	19,995,057.78	19,762,400.00	(232,657.78)
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	42,146.41	159,375.00	24,937,646.41	24,893,750.00	(43,896.41)
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	42,247.71	159,375.00	24,936,847.71	24,893,750.00	(43,097.71)
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	22,640.27	82,875.00	12,965,921.27	12,944,750.00	(21,171.27)
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	5,555.75	10,293.75	1,813,097.99	1,813,950.90	852.91
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	(7,311.72)	23,157.29	2,183,602.78	2,186,528.50	2,925.72
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	326.07	645.83	395,456.08	396,492.00	1,035.92
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	7,933.58	323,075.02	45,772,123.58	45,922,234.50	150,110.92
FED FARM CR BK / FTN FINANCIAL															
949538	3/27/18	3/27/20	3133EJHL6	AA+	Aaa	AAA	10,000,000.00	2.3750	2.4492	9,985,600.00	5,480.00	62,013.89	9,991,080.00	9,950,800.00	(40,280.00)
FED HM LN BK BD / CASTLE OAK SECURITIES															
948128	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	1,388.78	120,069.44	19,997,788.78	19,959,000.00	(38,788.78)
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	1,388.78	120,069.44	19,997,788.78	19,959,000.00	(38,788.78)
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	52,897.10	300,173.61	49,744,615.10	49,897,500.00	152,884.90

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	5,932.20	83,958.33	24,995,432.20	24,627,250.00	(368,182.20)
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	2,391.30	18,470.83	5,497,991.30	5,417,995.00	(79,996.30)
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	6,721.76	180,104.17	34,987,821.76	34,850,200.00	(137,621.76)
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	1,531.49	94,444.44	19,997,131.49	19,988,700.00	(8,431.49)
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	3,004.21	17,566.67	3,705,073.81	3,717,898.20	12,824.39
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	15,072.08	114,097.22	49,987,622.08	49,206,500.00	(781,122.08)
FED HM LN BK BD / BARCLAYS CAPITAL															
958574	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	20,000,000.00	2.6250	2.6432	19,992,800.00	2,178.82	48,125.00	19,994,978.82	20,027,600.00	32,621.18
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	1,089.41	24,062.50	9,997,489.41	10,013,800.00	16,310.59
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	(8,317.99)	24,062.50	10,020,082.01	10,013,800.00	(6,282.01)
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	4,416.67	42,500.00	29,988,516.67	29,961,900.00	(26,616.67)
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	4,384.68	42,500.00	29,988,484.68	29,961,900.00	(26,584.68)
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	(77,821.60)	20,319.44	22,071,888.40	21,726,540.00	(345,348.40)
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	(14,553.24)	3,897.64	4,233,467.56	4,167,545.40	(65,922.16)
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	(47,470.54)	18,472.22	20,045,049.46	19,751,400.00	(293,649.46)
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	(99,877.84)	35,625.00	20,218,640.16	20,185,200.00	(33,440.16)
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	(154,268.13)	53,437.50	30,382,731.87	30,277,800.00	(104,931.87)
FED HM LN BK BD / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
960468	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	31,100,000.00	3.3750	2.4976	31,636,786.00	(154,206.65)	55,396.88	31,482,579.35	31,387,986.00	(94,593.35)
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	(93,551.12)	33,665.63	19,132,095.88	19,075,014.00	(57,081.88)
FED HM LN BK BD / BNY Mellon Capital Market															
965298	7/2/18	6/12/20	313370E38	AA+	Aaa	NR	13,470,000.00	3.3750	2.6206	13,661,274.00	(48,911.49)	23,993.44	13,612,362.51	13,594,732.20	(17,630.31)
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	(72,626.04)	35,625.00	20,212,573.96	20,185,200.00	(27,373.96)
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	(72,626.04)	35,625.00	20,212,573.96	20,185,200.00	(27,373.96)
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	(40,125.89)	19,682.81	11,167,447.11	11,152,323.00	(15,124.11)
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	5,509.55	5,379.73	7,854,741.35	7,747,837.80	(106,903.55)
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	71,607.97	314,583.33	49,920,107.97	49,207,000.00	(713,107.97)
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	14,321.59	62,916.67	9,984,021.59	9,841,400.00	(142,621.59)
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	3,579.03	4,604.17	1,467,894.03	1,474,245.00	6,350.97
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	(41,956.32)	117,118.49	14,418,743.91	14,473,239.00	54,495.09
FED HM LN BK BD / CASTLE OAK SECURITIES															
989142	11/30/18	9/11/20	313370US5	AA+	Aaa	NR	13,950,000.00	2.8750	2.8636	13,952,402.19	(116.17)	34,535.94	13,952,286.02	14,009,706.00	57,419.98
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	2,973.80	107,000.00	14,993,648.30	14,965,950.00	(27,698.30)
FED FARM CR BK / FTN FINANCIAL															
992612	12/21/18	9/21/20	3133E3N7	AA+	Aaa	AAA	5,000,000.00	2.7700	2.7254	5,003,900.00	(61.90)	3,847.22	5,003,838.10	5,005,050.00	1,211.90
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	20,704.50	53,281.25	14,972,554.50	14,703,075.00	(269,479.50)
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	41,409.00	106,562.50	29,945,109.00	29,406,150.00	(538,959.00)
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	5,613.01	8,500.00	2,941,344.01	2,933,460.00	(7,884.01)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	11,362.78	62,291.67	14,984,212.78	14,766,375.00	(217,837.78)
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	11,530.24	229,687.50	34,936,280.24	35,038,850.00	102,569.76
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	3,220.65	65,625.00	9,981,720.65	10,011,100.00	29,379.35
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	4,866.67	91,000.00	24,992,866.67	24,482,500.00	(510,366.67)
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	968.01	95,833.33	19,989,368.01	20,115,800.00	126,431.99
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	2,420.03	239,583.33	49,973,420.03	50,289,500.00	316,079.97
FANNIE MAE / CASTLE OAK SECURITIES															
991459	12/14/18	10/30/20	3135G0U84	AA+	Aaa	AAA	11,000,000.00	2.8750	2.7942	11,015,961.00	(401.39)	14,934.03	11,015,559.61	11,063,690.00	48,130.39
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	1,801.11	11,458.33	4,997,001.11	4,939,100.00	(57,901.11)
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	9,005.55	57,291.67	24,985,005.55	24,695,500.00	(289,505.55)
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	947.35	21,533.33	11,998,350.55	11,840,280.00	(158,070.55)
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	(58,315.33)	12,751.74	7,466,490.27	7,401,336.15	(65,154.12)
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	18,167.37	6,522.22	5,831,463.17	5,789,815.80	(41,647.37)
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	(89,031.43)	22,569.44	13,189,428.57	13,099,710.00	(89,718.57)
FED FARM CR BK / BNY Mellon Capital Market															
991453	12/14/18	12/14/20	3133EJ2R9	AA+	Aaa	AAA	16,000,000.00	2.7500	2.8018	15,984,000.00	377.78	20,777.78	15,984,377.78	16,009,440.00	25,062.22
FED FARM CR BK / JEFFERIES & COMPANY															
991454	12/14/18	12/14/20	3133EJ2R9	AA+	Aaa	AAA	10,000,000.00	2.7500	2.8035	9,989,660.00	244.14	12,986.11	9,989,904.14	10,005,900.00	15,995.86
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	(7,440.90)	7,837.50	10,475,157.35	10,457,419.50	(17,737.85)
FED FARM CR BK / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
968047	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	438.67	60,750.00	4,998,001.62	4,975,550.00	(22,451.62)
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	438.67	60,750.00	4,998,001.62	4,975,550.00	(22,451.62)
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	2,229.27	170,100.00	13,989,844.45	13,931,540.00	(58,304.45)
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	415.02	67,850.00	11,995,543.02	12,012,840.00	17,296.98
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	(2,092.43)	137,200.00	29,427,836.77	29,429,988.00	2,151.23
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	38,378.71	190,000.00	19,863,298.71	19,997,200.00	133,901.29
FED FARM CR BK / BNY Mellon Capital Market															
942341	2/12/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	35,000,000.00	2.3500	2.3858	34,963,950.00	10,648.10	317,576.39	34,974,598.10	34,859,650.00	(114,948.10)
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	16,730.00	63,515.28	6,946,730.00	6,971,930.00	25,200.00
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	39,187.90	146,901.76	16,064,697.50	16,125,078.10	60,380.60
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	119,714.71	453,680.56	49,617,214.71	49,799,500.00	182,285.29
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	13,901.29	231,424.95	28,737,702.81	28,864,242.58	126,539.77
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	9,585.56	69,033.33	9,574,641.56	9,539,904.00	(34,737.56)
FED FARM CR BK / BNY Mellon Capital Market															
990978	12/12/18	3/12/21	3133EJ2S7	AA+	Aaa	AAA	6,825,000.00	2.7700	2.7970	6,821,178.00	89.65	9,977.77	6,821,267.65	6,814,353.00	(6,914.65)
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	5,170.29	67,527.00	10,952,889.09	11,011,842.00	58,952.91
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	8,492.78	153,750.00	24,953,992.78	25,072,500.00	118,507.22
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	1,699.26	24,791.67	4,994,299.26	5,006,350.00	12,050.74
FANNIE MAE / FTN FINANCIAL															
990979	12/12/18	4/30/21	3136G0U58	AA+	Aaa	AAA	2,000,000.00	1.7500	2.8418	1,950,000.00	1,107.23	1,847.22	1,951,107.23	1,959,760.00	8,652.77

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	123.44	23,079.86	8,496,859.44	8,553,295.00	56,435.56
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	557.03	24,756.95	9,984,457.03	10,062,700.00	78,242.97
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	(63,620.70)	30,208.33	15,314,529.30	15,337,500.00	22,970.70
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	(66,432.75)	32,443.75	16,444,061.85	16,472,475.00	28,413.15
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	(82,473.93)	40,277.78	20,414,726.07	20,450,000.00	35,273.93
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	(30,684.47)	20,138.89	10,180,015.53	10,225,000.00	44,984.47
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	(61,845.17)	40,277.78	20,362,825.03	20,450,000.00	87,174.97
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	(45,933.54)	31,250.00	10,621,869.46	10,684,600.00	62,730.54
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	1,950.61	34,375.00	49,990,450.61	50,252,000.00	261,549.39
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	4,674.52	370,180.80	28,020,069.64	28,132,619.04	112,549.40
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	6,135.53	292,500.00	24,964,012.78	25,025,000.00	60,987.22
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJVV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	2,582.67	231,777.78	19,983,862.67	20,040,600.00	56,737.33
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	(1,166.18)	125,000.00	25,018,833.82	25,165,500.00	146,666.18
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	1,901.85	263,333.33	39,975,901.85	40,510,000.00	534,098.15
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	356.60	49,375.00	7,495,481.60	7,595,625.00	100,143.40
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	356.60	49,375.00	7,495,481.60	7,595,625.00	100,143.40
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	550.67	60,000.00	9,992,290.67	10,078,700.00	86,409.33
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	722.67	120,000.00	19,989,882.67	20,157,400.00	167,517.33
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	202.40	11,787.50	2,047,043.15	2,066,133.50	19,090.35
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	(3,569.84)	203,333.33	40,058,990.16	40,314,800.00	255,809.84
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	1,277.78	97,430.56	24,971,277.78	25,231,750.00	260,472.22
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	1,061.53	27,252.60	16,216,936.53	16,309,475.00	92,538.47
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	808.84	16,770.83	9,972,368.84	10,036,600.00	64,231.16
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	1,187.54	23,420.47	13,924,432.19	14,016,111.90	91,679.71
FED HM LN BK BD / MORGAN STANLEY															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	1,660.92	33,541.67	19,943,260.92	20,073,200.00	129,939.08
FED FARM CR BK / FTN FINANCIAL															
991703	12/17/18	12/17/21	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	435.23	27,222.22	24,966,860.23	25,117,750.00	150,889.77
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	(361.13)	50,000.00	10,006,638.87	10,050,300.00	43,661.13
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	(1,805.67)	250,000.00	50,033,194.33	50,251,500.00	218,305.67
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	318.90	46,666.66	9,993,718.90	10,050,300.00	56,581.10
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	3,021.05	8,822.92	5,475,851.05	5,529,205.00	53,353.95
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	(54,645.45)	18,221.88	6,407,471.05	6,410,946.50	3,475.45
FED FARM CR BK / FTN FINANCIAL															
968916	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	3,932.31	150,453.33	12,367,810.49	12,417,360.00	49,549.51
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	2,287.42	93,730.00	7,706,275.42	7,735,815.00	29,539.58

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	462.99	44,055.56	9,988,442.99	10,059,700.00	71,257.01
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	(9,736.71)	264,186.20	32,864,036.05	33,136,026.00	271,989.95
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	(1,564.85)	42,423.18	5,277,345.40	5,321,002.80	43,657.40
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	(1,719.79)	54,687.50	10,538,064.71	10,631,880.00	93,815.29
Subtotal for GOVT AGENCY-FIX-30/360:							4,060,512,000.00	1.9976	2.0272	4,059,753,615.91	1,678,651.02	17,367,080.12	4,061,432,266.93	4,050,917,436.48	(10,514,830.45)
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / Mizuho Securities USA Inc															
992841	12/24/18	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.4796	2.4915	9,998,036.90	26.00	5,510.29	9,998,062.90	9,998,000.00	(62.90)
FED FARM CR BK / Mizuho Securities USA Inc															
989140	11/30/18	8/24/20	3133EHVR1	AA+	Aaa	AAA	50,000,000.00	2.5138	2.3140	50,009,391.48	(474.77)	27,930.55	50,008,916.71	49,952,000.00	(56,916.71)
FED FARM CR BK / Mizuho Securities USA Inc															
990764	12/11/18	9/25/20	3133EHZK2	AA+	Aaa	AAA	1,900,000.00	2.5063	2.3154	1,899,981.00	0.61	925.92	1,899,981.61	1,898,347.00	(1,634.61)
FED FARM CR BK / Mizuho Securities USA Inc															
992136	12/19/18	10/19/20	3133EJ3H0	AA+	Aaa	NR	15,000,000.00	2.4896	2.4898	14,999,947.50	1.02	13,485.50	14,999,948.52	14,989,350.00	(10,598.52)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							76,900,000.00	2.5044	2.3714	76,907,356.88	(447.14)	47,852.26	76,906,909.74	76,837,697.00	(69,212.74)
GOV'T AGY - CALLABLE															
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
991923	12/17/18	7/13/20	3134GBXV9	AA+	Aaa	AAA	15,000,000.00	1.8500	2.8072	14,780,550.00	118,165.38	10,791.67	14,898,715.38	14,801,100.00	(97,615.38)
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	2,973.54	131,319.44	24,985,473.54	24,982,500.00	(2,973.54)
FREDDIE MAC / CITI GLOBAL MARKETS															
984267	10/30/18	10/29/21	3134GSB61	AA+	Aaa	AAA	50,000,000.00	3.1000	3.1211	49,970,000.00	5,097.49	262,638.89	49,975,097.49	49,970,000.00	(5,097.49)
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	1,274.37	78,791.67	14,993,774.37	14,992,500.00	(1,274.37)
Subtotal for GOV'T AGY - CALLABLE:							105,000,000.00	2.9214	3.0766	104,725,550.00	127,510.78	483,541.67	104,853,060.78	104,746,100.00	(106,960.78)
Subtotal for GOVERNMENT AGENCY:							4,970,912,000.00	1.7322	2.1008	4,966,607,547.92	1,805,714.66	19,430,215.48	4,969,945,004.01	4,959,279,678.48	(10,665,325.53)
MEDIUM-TERM NOTES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
WAL-MART STORES INC / BNY Mellon Capital Market															
892284	3/31/17	2/1/19	931142CP6	AA	Aa2	AA	16,879,000.00	4.1250	1.4766	17,683,621.93	(768,048.21)	290,107.82	16,915,573.72	16,906,175.19	(9,398.53)
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	1,441.78	12,313.89	1,999,921.78	1,997,740.00	(2,181.78)
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	3,604.45	30,784.72	4,999,804.45	4,994,350.00	(5,454.45)
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	(4,357.38)	18,470.83	3,000,259.62	2,996,610.00	(3,649.62)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
883647	2/6/17	3/1/19	478160BR4	AAA	Aaa	AAA	10,000,000.00	1.1250	1.4137	9,941,300.00	53,972.48	37,500.00	9,995,272.48	9,972,400.00	(22,872.48)
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	55,116.79	52,500.00	13,995,056.79	13,961,360.00	(33,696.79)
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	(55,692.19)	21,466.96	6,700,344.33	6,675,610.70	(24,733.63)
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	(64,017.48)	22,458.33	7,011,302.52	6,983,900.00	(27,402.52)
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	(100,874.69)	32,083.33	10,018,625.31	9,977,000.00	(41,625.31)
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	(36,666.13)	16,041.67	5,007,083.87	4,988,500.00	(18,583.87)
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	(47,881.90)	16,728.25	5,223,576.38	5,202,007.80	(21,568.58)
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	123,731.40	65,541.67	14,957,381.40	14,826,000.00	(131,381.40)
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	84,020.06	43,694.44	9,971,059.76	9,884,000.00	(87,059.76)
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	62,804.99	32,661.60	7,453,367.17	7,388,290.00	(65,077.17)
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	37,303.28	21,847.22	4,961,453.28	4,942,000.00	(19,453.28)
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	9,605.42	5,461.81	1,239,881.67	1,235,500.00	(4,381.67)
WAL-MART STORES INC / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
924912	10/20/17	10/9/19	931142DY6	AA	Aa2	AA	4,000,000.00	1.7500	1.7512	3,999,920.00	48.63	15,944.44	3,999,968.63	3,961,200.00	(38,768.63)
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	71,066.32	69,756.94	17,392,041.32	17,330,250.00	(61,791.32)
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	62,806.67	59,791.67	14,902,456.67	14,854,500.00	(47,956.67)
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	(19,977.46)	44,007.90	5,920,041.10	5,834,123.98	(85,917.12)
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	18,781.87	30,569.44	4,988,781.87	4,928,300.00	(60,481.87)
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	58,367.44	105,819.19	17,271,311.90	17,059,803.28	(211,508.62)
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	(55,712.24)	214,291.67	30,036,987.76	29,716,200.00	(320,787.76)
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	(35,818.02)	89,288.19	12,525,556.98	12,381,750.00	(143,806.98)
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	55,223.93	25,000.00	9,885,823.93	9,816,000.00	(69,823.93)
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	3,186.59	25,333.33	39,990,786.59	39,967,600.00	(23,186.59)
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	(247.98)	316.67	500,737.02	499,595.00	(1,142.02)
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	(7,447.93)	47,200.00	4,822,456.07	4,837,200.00	14,743.93
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	15,991.03	15,305.56	4,717,921.03	4,691,670.00	(26,251.03)
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	34,131.88	33,027.78	10,181,529.38	10,124,130.00	(57,399.38)
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	2,035.97	13,812.50	4,996,685.97	4,919,550.00	(77,135.97)
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	19,561.07	16,000.00	5,960,761.07	5,910,240.00	(50,521.07)
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	23,223.89	13,333.33	4,941,983.44	4,925,200.00	(16,783.44)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	40,376.91	80,000.00	9,868,476.91	9,841,700.00	(26,776.91)
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	101,261.04	200,000.00	24,651,011.04	24,604,250.00	(46,761.04)
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	20,724.50	40,000.00	4,928,574.50	4,920,850.00	(7,724.50)
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	61,924.52	120,000.00	14,785,624.52	14,762,550.00	(23,074.52)
APPLE INC. / UBS FINANCIAL SERVICES															
958389	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	2,025,000.00	2.2500	2.9481	1,987,699.50	8,359.81	16,200.00	1,996,059.31	1,992,944.25	(3,115.06)
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	25,341.14	80,000.00	9,906,841.14	9,841,700.00	(65,141.14)
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	25,298.37	80,000.00	9,906,998.37	9,841,700.00	(65,298.37)
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	6,028.34	16,000.00	1,977,408.34	1,968,340.00	(9,068.34)
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	109,016.10	82,500.00	14,698,466.10	14,504,700.00	(193,766.10)
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	101,947.00	82,500.00	14,685,697.00	14,504,700.00	(180,997.00)
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	62,620.20	70,400.00	12,502,172.20	12,377,344.00	(124,828.20)
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	19,236.86	22,539.23	8,080,682.16	8,059,778.30	(20,903.86)
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	(24,055.55)	35,888.89	4,120,864.45	4,172,000.00	51,135.55
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	1,466.91	21,770.83	4,992,916.91	4,967,600.00	(25,316.91)
Subtotal for MEDIUM-TERM NOTE:							456,183,000.00	2.0095	2.2557	453,428,757.73	158,830.48	2,486,260.10	453,587,588.21	451,048,912.50	(2,538,675.71)
Subtotal for MEDIUM-TERM NOTES:							456,183,000.00	2.0095	2.2557	453,428,757.73	158,830.48	2,486,260.10	453,587,588.21	451,048,912.50	(2,538,675.71)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2018A															
COUNTY OF ORANGE /															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MUNICIPAL DEBT															
ORANGE COUNTY POB 2018A															
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	1,087,253.93	118,448,000.00	118,501,301.60	53,301.60
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	1,111,939.99	118,449,000.00	118,696,558.41	247,558.41
Subtotal for ORANGE COUNTY POB 2018A:							236,897,000.00	2.2280	2.2280	236,897,000.00	0.00	2,199,193.92	236,897,000.00	237,197,860.01	300,860.01
Subtotal for MUNICIPAL DEBT:							236,897,000.00	2.2280	2.2280	236,897,000.00	0.00	2,199,193.92	236,897,000.00	237,197,860.01	300,860.01
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BARCLAYS CAPITAL															
989587	12/4/18	1/2/19	912796UG2	AA+	Aaa	AAA	50,000,000.00		2.2700	49,908,569.44	0.00	88,277.78	49,908,569.44	49,994,333.50	85,764.06
US TREASURY N/B / JEFFERIES & COMPANY															
989588	12/4/18	1/2/19	912796UG2	AA+	Aaa	AAA	50,000,000.00		2.2710	49,908,529.17	0.00	88,316.66	49,908,529.17	49,994,333.50	85,804.33
US TREASURY N/B / TD SECURITIES															
989589	12/4/18	1/2/19	912796UG2	AA+	Aaa	AAA	50,000,000.00		2.2575	49,909,072.92	0.00	87,791.66	49,909,072.92	49,994,333.50	85,260.58
US TREASURY N/B / TD SECURITIES															
990268	12/7/18	1/8/19	912796UH0	AA+	Aaa	AAA	50,000,000.00		2.2800	49,898,666.67	0.00	79,166.66	49,898,666.67	49,975,000.00	76,333.33
US TREASURY N/B / BARCLAYS CAPITAL															
990505	12/10/18	1/8/19	912796UH0	AA+	Aaa	AAA	30,000,000.00		2.2000	29,946,833.33	0.00	40,333.34	29,946,833.33	29,985,000.00	38,166.67
US TREASURY N/B / Mizuho Securities USA Inc															
989586	12/4/18	1/10/19	912796QS1	AA+	Aaa	AAA	50,000,000.00		2.2590	49,883,912.50	0.00	87,850.00	49,883,912.50	49,969,080.00	85,167.50
US TREASURY N/B / BARCLAYS CAPITAL															
990070	12/6/18	1/10/19	912796QS1	AA+	Aaa	AAA	42,000,000.00		2.2500	41,908,125.00	0.00	68,250.00	41,908,125.00	41,974,027.20	65,902.20
US TREASURY N/B / DEUTSCHE															
990074	12/6/18	2/7/19	912796QW2	AA+	Aaa	AAA	25,000,000.00		2.3150	24,898,718.75	0.00	41,798.61	24,898,718.75	24,938,217.00	39,498.25
US TREASURY N/B / BARCLAYS CAPITAL															
990518	12/10/18	2/14/19	912796QX0	AA+	Aaa	AAA	10,000,000.00		2.3200	9,957,466.67	0.00	14,177.78	9,957,466.67	9,970,609.40	13,142.73
US TREASURY N/B / JEFFERIES & COMPANY															
990071	12/6/18	3/7/19	912796QZ5	AA+	Aaa	AAA	50,000,000.00		2.3610	49,701,595.83	0.00	85,258.33	49,701,595.83	49,785,271.00	83,675.17
US TREASURY N/B / MORGAN STANLEY															
990512	12/10/18	3/7/19	912796QZ5	AA+	Aaa	AAA	25,000,000.00		2.3265	24,859,440.63	0.00	35,543.75	24,859,440.63	24,892,635.50	33,194.87
US TREASURY N/B / BNP PARIBAS															
990269	12/7/18	4/4/19	912796RD3	AA+	Aaa	AAA	25,000,000.00		2.3910	24,804,070.83	0.00	41,510.42	24,804,070.83	24,843,415.00	39,344.17
US TREASURY N/B / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
990270	12/7/18	4/11/19	912796RG6	AA+	Aaa	AAA	25,000,000.00		2.4100	24,790,798.61	0.00	41,840.28	24,790,798.61	24,834,910.50	44,111.89
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
990282	12/7/18	4/25/19	912796QC6	AA+	Aaa	AAA	25,000,000.00		2.4125	24,767,126.74	0.00	41,883.68	24,767,126.74	24,809,431.50	42,304.76
US TREASURY N/B / JP MORGAN CHASE & CO															
990506	12/10/18	5/23/19	912796QH5	AA+	Aaa	AAA	10,000,000.00		2.4532	9,888,243.11	0.00	14,991.78	9,888,243.11	9,904,517.70	16,274.59
Subtotal for TREASURY BILL:							517,000,000.00	0.0000	2.3008	515,031,170.20	0.00	856,990.73	515,031,170.20	515,865,115.30	833,945.10
TREASURY BOND															
US TREASURY N/B / MORGAN STANLEY															
990509	12/10/18	2/15/19	912828KD1	AA+	Aaa	AAA	25,000,000.00	2.7500	2.4057	25,014,648.44	(4,809.94)	41,100.54	25,009,838.50	25,009,765.75	(72.75)
US TREASURY N/B / BNP PARIBAS FINANCE															
957594	5/15/18	5/15/19	912828KQ2	AA+	Aaa	AAA	20,000,000.00	3.1250	2.3380	20,154,687.50	(97,898.12)	81,146.41	20,056,789.38	20,048,437.60	(8,351.78)
US TREASURY N/B / Mizuho Securities USA Inc															
990507	12/10/18	5/15/19	912828KQ2	AA+	Aaa	AAA	34,000,000.00	3.1250	2.5148	34,087,656.25	(12,361.78)	64,571.82	34,075,294.47	34,082,343.92	7,049.45
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	276,891.16	75,000.00	34,623,375.54	34,562,500.00	(60,875.54)
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	114,644.74	53,357.14	24,589,593.96	24,588,750.00	(843.96)
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	(216,696.50)	495,754.08	50,375,100.38	50,080,078.00	(295,022.38)
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	(86,527.63)	228,046.88	23,150,659.87	23,036,835.88	(113,823.99)
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	(123,988.75)	347,027.85	35,217,808.13	35,056,054.60	(161,753.53)
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	(105,410.16)	287,537.36	29,185,722.65	29,046,445.24	(139,277.41)
US TREASURY N/B / DEUTSCHE															
977204	1/25/18	9/15/20	9128282V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1626	24,498,046.88	177,558.11	102,555.25	24,675,604.99	24,530,761.75	(144,843.24)
US TREASURY N/B / BARCLAYS CAPITAL															
977205	1/31/18	9/15/20	9128282V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2488	6,062,921.88	47,934.42	25,433.70	6,110,856.30	6,083,628.91	(27,227.39)
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	(78,335.84)	85,203.73	25,159,945.41	25,051,757.75	(108,187.66)
Subtotal for TREASURY BOND:							332,100,000.00	2.3052	2.3087	332,339,589.87	(109,000.29)	1,886,734.76	332,230,589.58	331,177,359.40	(1,053,230.18)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / BARCLAYS CAPITAL															
831817	3/11/16	1/15/19	912828N63	AA+	Aaa	AAA	32,000,000.00	1.1250	1.0824	32,038,750.00	(38,228.37)	166,304.35	32,000,521.63	31,985,624.96	(14,896.67)
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	(150,747.95)	139,279.89	26,802,095.80	26,787,960.90	(14,134.90)
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	(551,080.13)	233,598.07	50,040,716.75	49,916,992.00	(123,724.75)
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	(509,248.96)	233,598.07	50,037,626.04	49,916,992.00	(120,634.04)
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	(215,336.11)	46,915.18	11,319,050.61	11,277,708.94	(41,341.67)
US TREASURY N/B / MORGAN STANLEY															
897275	5/1/17	3/31/19	912828W97	AA+	Aaa	AAA	50,000,000.00	1.2500	1.2561	49,994,140.63	5,113.33	159,684.07	49,999,253.96	49,857,422.00	(141,831.96)
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	18,619.36	63,873.63	19,996,744.36	19,942,968.80	(53,775.56)
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	16,931.91	47,905.22	14,997,010.04	14,957,226.60	(39,783.44)
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	35,282.49	79,842.03	24,993,290.30	24,928,711.00	(64,579.30)
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	116,735.29	103,475.27	26,969,079.04	26,939,355.57	(29,723.47)
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	(537,216.30)	84,886.05	30,565,635.26	30,419,580.04	(146,055.22)
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	(140,094.99)	20,442.23	7,362,133.92	7,325,633.29	(36,500.63)
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	24,367.64	53,522.10	24,994,094.20	24,901,367.25	(92,726.95)
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	168,881.06	53,522.10	24,940,365.44	24,901,367.25	(38,998.19)
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	165,670.95	49,450.55	49,964,499.08	49,726,562.50	(237,936.58)
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	80,250.82	43,956.04	39,974,000.82	39,800,781.20	(173,219.62)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
944993	2/28/18	5/31/19	912828SX9	AA+	Aaa	AAA	25,000,000.00	1.1250	2.1410	24,687,500.00	209,928.88	24,725.27	24,897,428.88	24,863,281.25	(34,147.63)
US TREASURY N/B / DEUTSCHE															
990065	12/6/18	5/31/19	912828WL0	AA+	Aaa	AAA	30,000,000.00	1.5000	2.5298	29,852,343.75	21,812.86	32,142.86	29,874,156.61	29,882,226.60	8,069.99
US TREASURY N/B / DEUTSCHE															
990067	12/6/18	5/31/19	912828WL0	AA+	Aaa	AAA	50,000,000.00	1.5000	2.5298	49,753,906.25	36,354.76	53,571.43	49,790,261.01	49,803,711.00	13,449.99
US TREASURY N/B / DEUTSCHE															
990068	12/6/18	5/31/19	912828WL0	AA+	Aaa	AAA	50,000,000.00	1.5000	2.5380	49,751,953.13	36,643.29	53,571.43	49,788,596.42	49,803,711.00	15,114.58
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	197,863.92	1,104.97	39,941,613.92	39,706,250.00	(235,363.92)
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	(112,626.69)	1,346.69	30,036,201.44	29,868,164.10	(168,037.34)
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	92,706.55	1,726.52	49,969,659.68	49,692,383.00	(277,276.68)
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	(261,131.31)	340,013.59	50,078,712.44	49,738,281.50	(340,430.94)
US TREASURY N/B / BARCLAYS CAPITAL															
926800	11/1/17	7/31/19	912828K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	111,024.57	287,703.80	49,945,008.95	49,664,062.50	(280,946.45)
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	53,514.77	71,778.31	12,939,764.77	12,915,957.08	(23,807.69)
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	(258,913.21)	223,557.69	50,143,430.54	49,682,617.00	(460,813.54)
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	225,653.11	127,747.25	49,420,965.61	49,413,086.00	(7,879.61)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
991697	12/17/18	9/30/19	912828F39	AA+	Aaa	AAA	8,200,000.00	1.7500	2.6685	8,141,703.13	3,046.87	5,913.46	8,144,750.00	8,147,949.19	3,199.19
US TREASURY N/B / MORGAN STANLEY															
975405	9/4/18	12/31/19	9128283N8	AA+	Aaa	AAA	5,000,000.00	1.8750	2.5672	4,955,273.44	11,019.59	258.98	4,966,293.03	4,964,062.50	(2,230.53)
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	16,713.69	11,774.86	4,980,971.50	4,923,828.15	(57,143.35)
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	140,355.47	1,571.13	34,783,519.53	34,533,789.15	(249,730.38)
US TREASURY N/B / DEUTSCHE															
939794	1/25/18	6/30/20	912828VJ6	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	25,529.35	517.96	9,959,123.10	9,902,929.70	(56,193.40)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 31-Dec-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>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	28,149.68	167,391.30	19,952,368.43	19,837,500.00	(114,868.43)
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	104,332.03	393,369.57	46,819,761.72	46,618,125.00	(201,636.72)
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	319,791.67	186,878.45	39,366,666.67	39,253,906.40	(112,760.27)
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	195,098.16	87,826.24	24,630,645.04	24,513,672.00	(116,973.04)
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	337,810.10	158,087.23	44,360,466.35	44,124,609.60	(235,856.75)
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	76,885.29	163,516.48	31,853,135.29	31,725,000.00	(128,135.29)
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	197,918.93	58,874.31	24,607,098.62	24,498,535.25	(108,563.37)
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	47,776.91	35,164.84	19,900,901.91	19,819,531.20	(81,370.71)
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	34,619.56	26,373.63	14,927,978.94	14,864,648.40	(63,330.54)
US TREASURY N/B / BANK OF AMERICA															
955119	4/30/18	11/30/20	912828M98	AA+	Aaa	AAA	5,000,000.00	1.6250	2.5931	4,879,687.50	31,319.44	7,142.86	4,911,006.94	4,918,847.65	7,840.71
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	111,711.45	1,208.56	24,760,148.95	24,651,855.50	(108,293.45)
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	21,342.54	13,451.08	4,771,537.85	4,832,617.20	61,079.35
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	89,248.43	2,935.08	49,714,248.43	49,521,484.50	(192,763.93)
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	224,372.29	160,566.30	49,202,887.92	49,052,734.50	(150,153.42)
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	78,901.22	26,373.63	15,708,276.22	15,688,124.96	(20,151.26)
Subtotal for TREASURY BOND - ME:							1,456,145,000.00	1.4838	1.7959	1,449,165,029.75	938,674.21	4,308,440.61	1,450,103,703.96	1,445,013,736.19	(5,089,967.77)
Subtotal for U. S. TREASURIES:							2,305,245,000.00	1.2693	1.9830	2,296,535,789.82	829,673.92	7,052,166.10	2,297,365,463.74	2,292,056,210.89	(5,309,252.85)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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															
Total Extended Fund :							8,062,344,923.15	1.6186	2.0790	8,046,577,018.62	2,794,219.06	31,343,555.60	8,050,902,979.11	8,032,587,705.02	(18,315,274.09)
Net Asset Value (NAV):														0.997725	
Total Investments:							10,412,170,838.75	1.3065	2.1400	10,389,864,400.55	3,414,655.04	35,057,961.84	10,397,063,246.45	10,379,129,481.90	(17,933,764.55)

Report Parameters

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

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

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Dec-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															
100-GF-Tax Ex-Non AMT															
FUNDS															
GS FIN TAX FREE-GF 100															
	8/28/18		AAAm	Aaa-mf	NR		0.00		0.4216	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Total 100-GF-Tax Ex-Non AMT :							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Net Asset Value (NAV):														0.000000	
283-John Wayne Airport															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	1/2/19		AAAm	Aaa-mf	AAAmmf		604.59		2.4760	604.59	0.00	0.00	604.59	604.59	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	1/2/19		AAAm	Aaa-mf	NR		1,516.83		2.5000	1,516.83	0.00	0.00	1,516.83	1,516.83	0.00
GOLDMAN SACHS - JWA MMF															
	1/2/19		AAAm	Aaa-mf	NR		3,023,093.26		2.5200	3,023,093.26	0.00	0.00	3,023,093.26	3,023,093.26	0.00
Subtotal for FUNDS:							3,025,214.68		2.5200	3,025,214.68	0.00	0.00	3,025,214.68	3,025,214.68	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	10,392.86	3,008,110.39	3,008,209.05	98.66
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	6,190.83	1,698,370.83	1,698,425.80	54.97
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	4,060.00	998,582.22	998,612.00	29.78
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	6,136.11	1,995,300.00	1,995,334.00	34.00
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	10,000.00	1,986,533.33	1,986,440.00	(93.33)
FED FARM CR BK / FTN FINANCIAL															
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	4,695.83	1,488,668.75	1,488,810.00	141.25
FHLB DISC CORP / FTN FINANCIAL															
993031	12/26/18	5/28/19	313384GD5	A-1+	P-1	NR	2,000,000.00		2.4850	1,978,877.50	0.00	828.33	1,979,705.83	1,980,128.00	422.17
Subtotal for DISCOUNT NOTES:							13,210,000.00	0.0000	2.3602	13,112,967.39	0.00	42,303.96	13,155,271.35	13,155,958.85	687.50
GOVT AGENCY-FIX-30/360															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / BNY Mellon Capital Market															
992608	12/21/18	1/25/19	3136G2WV5	AA+	Aaa	AAA	1,000,000.00	1.2200	2.4515	998,760.00	364.71	338.89	999,124.71	998,760.00	(364.71)
FANNIE MAE / JP MORGAN CHASE & CO															
991455	12/14/18	1/28/19	3135G0H63	AA+	Aaa	AAA	435,000.00	1.3750	2.3700	434,437.33	217.40	282.45	434,654.73	434,569.35	(85.38)
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	521.70	1,875.00	499,652.20	499,315.00	(337.20)
FED HM LN BK BD / Mizuho Securities USA Inc															
991457	12/14/18	3/8/19	3133782M2	AA+	Aaa	NR	2,000,000.00	1.5000	2.4101	1,995,732.00	863.76	1,416.67	1,996,595.76	1,995,940.00	(655.76)
FREDDIE MAC / JP MORGAN CHASE & CO															
991907	12/18/18	3/27/19	3137EACAS	AA+	Aaa	AAA	2,050,000.00	3.7500	2.4517	2,057,154.50	(939.48)	2,776.04	2,056,215.02	2,056,129.50	(85.52)
FANNIE MAE / FTN FINANCIAL															
992836	12/24/18	5/24/19	3136G3NCS	AA+	Aaa	AAA	500,000.00	1.0000	2.5503	496,765.00	150.97	97.22	496,915.97	497,025.00	109.03
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	13,543.56	7,243.06	1,981,443.56	1,979,900.00	(1,543.56)
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	7,212.88	2,902.78	1,088,127.88	1,087,108.00	(1,019.88)
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	5,164.61	4,389.76	1,923,467.54	1,925,316.60	1,849.06
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	1,572.56	916.67	986,037.56	987,030.00	992.44
Subtotal for GOVT AGENCY-FIX-30/360:							12,530,000.00	1.6141	2.5210	12,433,562.26	28,672.67	22,238.54	12,462,234.93	12,461,093.45	(1,141.48)
Subtotal for GOVERNMENT AGENCY:							25,740,000.00	0.7857	2.4384	25,546,529.65	28,672.67	64,542.50	25,617,506.28	25,617,052.30	(453.98)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
993473	12/28/18	1/10/19	912796QS1	AA+	Aaa	AAA	2,250,000.00		2.2040	2,248,209.25	0.00	551.00	2,248,209.25	2,248,608.60	399.35
US TREASURY N/B / TD SECURITIES															
991456	12/14/18	1/29/19	912796UL1	AA+	Aaa	AAA	2,000,000.00		2.3110	1,994,094.11	0.00	2,311.00	1,994,094.11	1,996,147.44	2,053.33
US TREASURY N/B / JP MORGAN CHASE & CO															
991699	12/17/18	4/18/19	912796RH4	AA+	Aaa	AAA	2,000,000.00		2.4272	1,983,548.98	0.00	2,022.67	1,983,548.98	1,985,810.00	2,261.02
Subtotal for TREASURY BILL:							6,250,000.00	0.0000	2.3097	6,225,852.34	0.00	4,884.67	6,225,852.34	6,230,566.04	4,713.70
TREASURY BOND															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
U. S. TREASURIES															
TREASURY BOND															
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	(38,339.85)	46,931.39	1,411,425.78	1,411,046.88	(378.90)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
993475	12/28/18	2/15/19	912828KD1	AA+	Aaa	AAA	2,500,000.00	2.7500	2.4020	2,501,074.22	(87.69)	747.28	2,500,986.53	2,500,976.58	(9.96)
US TREASURY N/B / RBC															
990066	12/6/18	3/15/19	912828P95	AA+	Aaa	AAA	2,550,000.00	1.0000	2.4035	2,540,238.28	2,563.68	1,831.49	2,542,801.96	2,542,927.73	125.77
Subtotal for TREASURY BOND:							6,450,000.00	3.3876	2.3439	6,491,078.13	(35,863.86)	49,510.16	6,455,214.27	6,454,951.19	(263.09)
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
972747	8/16/18	1/31/19	912828B33	AA+	Aaa	AAA	2,000,000.00	1.5000	2.2159	1,993,515.63	5,326.45	11,250.00	1,998,842.08	1,998,515.62	(326.46)
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	7,156.86	6,116.02	1,597,156.86	1,596,593.74	(563.12)
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	22,614.03	11,177.88	3,491,578.87	3,490,019.54	(1,559.33)
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	11,317.07	3,164.84	3,182,317.07	3,182,500.00	182.93
Subtotal for TREASURY BOND - ME:							10,300,000.00	1.2403	2.3171	10,223,480.47	46,414.41	31,708.74	10,269,894.88	10,267,628.90	(2,265.98)
Subtotal for U. S. TREASURIES:							23,000,000.00	1.5054	2.3226	22,940,410.94	10,550.55	86,103.57	22,950,961.49	22,953,146.13	2,184.64
Total 283-John Wayne Airport :							51,765,214.68	1.0596	2.3917	51,512,155.27	39,223.22	150,646.07	51,593,682.45	51,595,413.11	1,730.66
Net Asset Value (NAV):															
														1.000034	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	1/2/19			AAAm	NR	NR	20,577.20		2.4224	20,577.20	0.00	0.00	20,577.20	20,577.20	0.00
Subtotal for FUNDS:							20,577.20		2.4224	20,577.20	0.00	0.00	20,577.20	20,577.20	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	90.32	668.40	383,315.47	380,618.70	(2,696.77)
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	240.94	288.75	170,182.28	173,944.80	3,762.52

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	230.57	26,034.72	1,997,810.57	1,974,320.00	(23,490.57)
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	10.57	345.31	84,164.82	86,649.43	2,484.60
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	(44,426.18)	11,979.17	1,958,252.32	1,921,792.50	(36,459.82)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	283.42	29,468.89	1,996,863.42	1,970,380.00	(26,483.42)
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	(40,970.84)	29,812.50	2,047,191.16	2,047,102.50	(88.66)
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	(40,420.56)	57,638.89	2,656,699.44	2,679,040.00	22,340.56
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	466.44	3,499.88	246,844.89	247,398.45	553.56
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	194.78	675.22	143,518.31	138,795.93	(4,722.38)
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	(1.23)	4,559.72	500,022.51	502,385.00	2,362.49
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	(1,698.21)	129.75	295,844.21	278,335.53	(17,508.68)
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	1,903.06	25,530.00	1,965,363.06	1,976,400.00	11,036.94
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	(6,651.85)	12,816.11	2,140,968.15	2,106,508.00	(34,460.15)
Subtotal for GOVT AGENCY-FIX-30/360:							14,815,000.00	4.3364	3.1527	16,717,789.38	(130,748.77)	203,447.31	16,587,040.61	16,483,670.84	(103,369.77)
Subtotal for GOVERNMENT AGENCY:							14,815,000.00	4.3364	3.1527	16,717,789.38	(130,748.77)	203,447.31	16,587,040.61	16,483,670.84	(103,369.77)
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	(14,844.64)	25,495.92	1,816,854.58	1,851,210.95	34,356.37
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(14,844.64)	25,495.92	1,816,854.58	1,851,210.95	34,356.37
TREASURY BOND - ME															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
U. S. TREASURIES															
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	9,120.56	16,997.28	1,917,245.56	1,943,125.00	25,879.44
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	9,120.56	16,997.28	1,917,245.56	1,943,125.00	25,879.44
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(5,724.08)	42,493.20	3,734,100.14	3,794,335.95	60,235.81
Total 650-CCCD SERIES 2017E :							18,335,577.20	4.1173	3.0968	20,478,190.80	(136,472.85)	245,940.51	20,341,717.95	20,298,583.98	(43,133.97)
Net Asset Value (NAV):														0.997880	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / MORGAN STANLEY															
794633	7/30/15	2/19/19	3135G0ZA4	AA+	Aaa	AAA	3,500,000.00	1.8750	1.3317	3,565,765.00	(63,296.88)	24,062.50	3,502,468.12	3,495,205.00	(7,263.12)
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	(18,532.52)	2,685.76	3,502,453.94	3,484,880.00	(17,573.94)
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	(761.07)	23,977.78	3,320,234.93	3,287,314.60	(32,920.33)
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	(5,577.05)	27,043.33	3,502,573.33	3,456,425.00	(46,148.33)
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	10,373.15	6,684.03	3,490,493.15	3,398,692.50	(91,800.65)
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	3,770.13	34,222.22	3,494,085.63	3,448,235.00	(45,850.63)
FED HM LN BK BD / FTN FINANCIAL															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(6,680.19)	6,812.36	3,487,392.21	3,498,600.00	11,207.79
Subtotal for GOVT AGENCY-FIX-30/360:							24,250,000.00	1.9205	1.7793	24,380,405.74	(80,704.43)	125,487.98	24,299,701.31	24,069,352.10	(230,349.21)
Subtotal for GOVERNMENT AGENCY:							24,250,000.00	1.9205	1.7793	24,380,405.74	(80,704.43)	125,487.98	24,299,701.31	24,069,352.10	(230,349.21)
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	11,851.20	20,139.27	3,491,531.67	3,420,976.58	(70,555.09)
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	4,531.10	169.20	3,488,945.16	3,415,917.96	(73,027.20)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Dec-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>650-Fountain Valley SD40</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	10,850.31	11,988.95	3,457,119.84	3,438,339.84	(18,780.01)
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.7083	1.8936	10,410,364.06	27,232.61	32,297.42	10,437,596.67	10,275,234.38	(162,362.30)
Subtotal for U. S. TREASURIES:							10,500,000.00	1.7083	1.8936	10,410,364.06	27,232.61	32,297.42	10,437,596.67	10,275,234.38	(162,362.30)
Total 650-Fountain Valley SD40 :							34,750,000.00	1.8564	1.8138	34,790,769.80	(53,471.82)	157,785.40	34,737,297.98	34,344,586.48	(392,711.51)
Net Asset Value (NAV):														0.988695	
Total Investments:							104,850,791.88	1.8584	2.3235	106,781,115.87	(150,721.45)	554,371.98	106,672,698.38	106,238,583.56	(434,114.82)

Report Parameters

Deals [Settlement Date] <= 31-Dec-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
December 31, 2018

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
CERTIFICATES OF PARTICIPATION													
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH RESERVES	60934N674	Aaa-mf	AAAm	N/R	1.97%	\$ 218,784.12	\$ 218,784.12	\$ 618.05
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.95%	8,623.61	8,623.61	13.84
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	2.20%	2,334,338.12	2,334,338.12	4,283.08
COMMUNITY FACILITIES DISTRICTS													
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	2.20%	6,709,115.04	6,709,115.04	12,309.97
2016-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	2.24%	36,781,323.13	36,781,323.13	66,909.83
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.80%	87,429,948.37	87,429,948.37	128,398.35
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.80%	21,363.50	21,363.50	31.57
ASSESSMENT DISTRICTS													
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmf	1.82%	451,193.95	451,193.95	679.36
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.80%	1,539,838.35	1,539,838.35	2,276.00
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	* 9AMMF05B2	A1	AA-	AA-	0.30%	3,763,883.79	3,763,883.79	961.06
2016 CUF LEASE REVENUE BONDS	ZIONS BANCORPORATION	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmf	2.28%	2,337,918.82	2,337,918.82	4,279.38
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.89%	2,364.40	2,364.40	3.57
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FANNIE MAE	31364KQH6	Aaa	AA+	AAA	0.00%	14,850,766.38	32,025,472.89	-
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	2.20%	13,418.76	13,418.76	24.62
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.95%	92,655.23	92,655.23	1,244.21
TOTAL OF INVESTMENTS WITH TRUSTEES											<u>\$ 156,555,535.57</u>	<u>\$ 173,730,242.08</u>	<u>\$ 222,032.89</u>

* 9AMMF05B2 is an US Bank internal identifier.

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

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.89%	\$ 2,364.40	\$ 2,364.40	\$ 3.57
FEDERATED US TREASURY CASH RESERVES			60934N674	1.97%	218,784.12	218,784.12	618.05
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.80%	88,991,150.22	88,991,150.22	130,705.92
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.95%	101,278.84	101,278.84	1,258.05
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	2.20%	9,056,871.92	9,056,871.92	16,617.67
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.82%	451,193.95	451,193.95	679.36
US BANK MONEY MARKET DEPOSIT ACCOUNT			*9AMMF05B2	0.30%	3,763,883.79	3,763,883.79	961.06
FED GOVT OBLI FD-IS			60934N104	2.28%	2,337,918.82	2,337,918.82	4,279.38
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	2.24%	36,781,323.13	36,781,323.13	66,909.83
SUB-TOTAL MONEY MARKET FUNDS					<u>141,704,769.19</u>	<u>141,704,769.19</u>	<u>222,032.89</u>
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	14,850,766.38	32,025,472.89	-
SUB-TOTAL US GOVERNMENT SECURITIES					<u>14,850,766.38</u>	<u>32,025,472.89</u>	<u>-</u>
TOTAL OF INVESTMENTS WITH TRUSTEES					<u>\$ 156,555,535.57</u>	<u>\$ 173,730,242.08</u>	<u>\$ 222,032.89</u>

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
Date: 01/02/2019

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: 2.27% 31846V567		\$ 537.57	\$ 537.57	\$ 908,099.90	\$ 908,099.90	\$ 1,443,991.52	\$ 1,443,991.52
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: \$17,002.44 CUSIP: 912828SN1	3/31/2019	4,523,753.16	4,514,833.65				
		\$4,524,290.73	\$4,515,371.22	\$908,099.90	\$908,099.90	\$1,443,991.52	\$1,443,991.52
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 2.27% 31846V567		\$ 912.29	\$ 912.29	\$ 3,434,221.80	\$ 3,434,221.80	\$ 2,317,194.36	\$ 2,317,194.36
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: \$25,054.12 CUSIP: 912828SN1	3/31/2019	6,665,900.94	6,652,757.74				
		\$ 6,666,813.23	\$ 6,653,670.03	\$ 3,434,221.80	\$ 3,434,221.80	\$ 2,317,194.36	\$ 2,317,194.36
<u>WELLS FARGO BANK</u>							
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	\$8,339,204.15	\$8,339,204.15				

(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 December 31, 2018**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	\$ 118,448,000	Extended Fund*	\$ 118,448,000	\$ 118,501,302
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	118,696,558
					<u>\$ 236,897,000</u>		<u>\$ 236,897,000</u>	<u>\$ 237,197,860</u>

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 45.90%

Orange County Educational Investment Pool – 54.10%

**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	2.15%	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-Dec-2018 To 31-Dec-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												
989148	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.0300 / 2.0303					
				12/3/2018	12/3/2018	MAT		(12,100,000.00)	(12,097,953.08)	0.00	(2,046.92)	12,100,000.00
989393	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1200 / 2.1201					
				12/4/2018	12/3/2018	PURC		32,000,000.00	31,998,115.55	0.00	0.00	(31,998,115.56)
989394	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1200 / 2.1201					
				12/4/2018	12/3/2018	PURC		50,000,000.00	49,997,055.55	0.00	0.00	(49,997,055.56)
989395	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1300 / 2.1301					
				12/4/2018	12/3/2018	PURC		6,971,000.00	6,970,587.55	0.00	0.00	(6,970,587.55)
989393	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1200 / 2.1201					
				12/4/2018	12/4/2018	MAT		(32,000,000.00)	(31,998,115.56)	0.00	(1,884.44)	32,000,000.00
989394	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1200 / 2.1201					
				12/4/2018	12/4/2018	MAT		(50,000,000.00)	(49,997,055.56)	0.00	(2,944.44)	50,000,000.00
989395	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1300 / 2.1301					
				12/4/2018	12/4/2018	MAT		(6,971,000.00)	(6,970,587.55)	0.00	(412.45)	6,971,000.00
989583	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1300 / 2.1319					
				12/19/2018	12/4/2018	PURC		30,000,000.00	29,973,375.00	0.00	0.00	(29,973,375.00)
989584	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.1700 / 2.1720					
				12/19/2018	12/4/2018	PURC		10,400,000.00	10,390,596.67	0.00	0.00	(10,390,596.67)
968913	JOHNSON & JOHNSON	/CASTLE OAK SECURITIES	MTN				1.6500 / 2.1502					
				12/5/2018	12/5/2018	INT		0.00	0.00	0.00	(49,500.00)	49,500.00
				12/5/2018	12/5/2018	MAT		(6,000,000.00)	(5,988,072.00)	0.00	(11,928.00)	6,000,000.00
985706	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1940 / 2.1978					
				12/5/2018	12/5/2018	MAT		(10,000,000.00)	(9,982,935.56)	0.00	(17,064.44)	10,000,000.00
988151	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1710 / 2.1722					
				12/5/2018	12/5/2018	MAT		(2,120,000.00)	(2,118,849.37)	0.00	(1,150.63)	2,120,000.00
987628	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1750 / 2.1771					
				12/6/2018	12/6/2018	MAT		(1,300,000.00)	(1,298,743.33)	0.00	(1,256.67)	1,300,000.00
986227	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1850 / 2.1887					

Deals [Transaction Type] = SE

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Dec-2018 To 31-Dec-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												
987629	FHLB DISC CORP	/DEUTSCHE	AGDN	12/7/2018	12/7/2018	MAT	2.1800 / 2.1822	(20,300,000.00)	(20,265,501.28)	0.00	(34,498.72)	20,300,000.00
988624	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	12/7/2018	12/7/2018	MAT	2.1900 / 2.1912	(2,315,000.00)	(2,312,616.84)	0.00	(2,383.16)	2,315,000.00
984255	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN	12/7/2018	12/7/2018	MAT	2.1750 / 2.1804	(2,000,000.00)	(1,998,905.00)	0.00	(1,095.00)	2,000,000.00
987403	FHLB DISC CORP	/TD SECURITIES	AGDN	12/10/2018	12/10/2018	MAT	2.1850 / 2.1878	(13,600,000.00)	(13,566,311.67)	0.00	(33,688.33)	13,600,000.00
990504	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	12/10/2018	12/10/2018	MAT	2.2000 / 2.2031	(17,000,000.00)	(16,978,332.08)	0.00	(21,667.92)	17,000,000.00
990519	FHLB DISC CORP	/DEUTSCHE	AGDN	1/2/2019	12/10/2018	PURC	2.1300 / 2.1303	50,000,000.00	49,929,722.20	0.00	0.00	(49,929,722.22)
990520	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	12/12/2018	12/10/2018	PURC	2.1300 / 2.1301	50,000,000.00	49,994,083.35	0.00	0.00	(49,994,083.33)
990521	FHLB DISC CORP	/TD SECURITIES	AGDN	12/11/2018	12/10/2018	PURC	2.1300 / 2.1303	30,000,000.00	29,998,224.99	0.00	0.00	(29,998,225.00)
990520	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	12/12/2018	12/10/2018	PURC	2.1300 / 2.1301	50,000,000.00	49,994,083.35	0.00	0.00	(49,994,083.33)
990759	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	12/11/2018	12/11/2018	MAT	2.2500 / 2.2534	(30,000,000.00)	(29,998,225.00)	0.00	(1,775.00)	30,000,000.00
990760	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/4/2019	12/11/2018	PURC	2.2500 / 2.2534	50,000,000.00	49,925,000.00	0.00	0.00	(49,925,000.00)
990761	FHLB DISC CORP	/DEUTSCHE	AGDN	1/4/2019	12/11/2018	PURC	2.3400 / 2.3452	50,000,000.00	49,925,000.00	0.00	0.00	(49,925,000.00)
986645	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/14/2019	12/11/2018	PURC	2.1950 / 2.1988	25,000,000.00	24,944,750.00	0.00	0.00	(24,944,750.00)
986647	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	12/12/2018	12/12/2018	MAT	2.1850 / 2.1887	(10,000,000.00)	(9,982,927.78)	0.00	(17,072.22)	10,000,000.00
				12/12/2018	12/12/2018	MAT		(9,650,000.00)	(9,633,600.36)	0.00	(16,399.64)	9,650,000.00

County of Orange

Treasurer-Tax Collector's Office

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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: County Money Mkt Fnd												
986648	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				2.1900 / 2.1937					
				12/12/2018	12/12/2018	MAT		(10,364,000.00)	(10,346,346.65)	0.00	(17,653.35)	10,364,000.00
987150	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1950 / 2.1985					
				12/12/2018	12/12/2018	MAT		(4,750,000.00)	(4,742,469.93)	0.00	(7,530.07)	4,750,000.00
988360	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1750 / 2.1770					
				12/12/2018	12/12/2018	MAT		(1,315,000.00)	(1,313,808.28)	0.00	(1,191.72)	1,315,000.00
990519	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1300 / 2.1303					
				12/12/2018	12/12/2018	MAT		(50,000,000.00)	(49,994,083.33)	0.00	(5,916.67)	50,000,000.00
990521	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1300 / 2.1303					
				12/12/2018	12/12/2018	MAT		(50,000,000.00)	(49,994,083.33)	0.00	(5,916.67)	50,000,000.00
990971	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3000 / 2.3041					
				1/9/2019	12/12/2018	PURC		6,900,000.00	6,887,656.67	0.00	0.00	(6,887,656.67)
990972	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3200 / 2.3242					
				1/9/2019	12/12/2018	PURC		25,000,000.00	24,954,888.90	0.00	0.00	(24,954,888.89)
990973	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3000 / 2.3041					
				1/9/2019	12/12/2018	PURC		25,000,000.00	24,955,277.78	0.00	0.00	(24,955,277.78)
990974	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.2900 / 2.2932					
				1/3/2019	12/12/2018	PURC		50,000,000.00	49,930,027.80	0.00	0.00	(49,930,027.78)
990975	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3200 / 2.3242					
				1/9/2019	12/12/2018	PURC		50,000,000.00	49,909,777.80	0.00	0.00	(49,909,777.78)
990976	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3600 / 2.3667					
				1/24/2019	12/12/2018	PURC		8,000,000.00	7,977,448.89	0.00	0.00	(7,977,448.89)
990977	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3000 / 2.3043					
				1/10/2019	12/12/2018	PURC		2,800,000.00	2,794,812.22	0.00	0.00	(2,794,812.22)
990980	FHLB DISC CORP	/DEUTSCHE	AGDN				2.0200 / 2.0201					
				12/13/2018	12/12/2018	PURC		50,000,000.00	49,997,194.45	0.00	0.00	(49,997,194.44)
990981	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2500 / 2.2561					

Deals [Transaction Type] = SE

County of Orange
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Detail Transaction Report

Transaction Date From 01-Dec-2018 To 31-Dec-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												
990982	FHLB DISC CORP	/UBS	AGDN	1/24/2019	12/12/2018	PURC	2.1100 / 2.1101	15,000,000.00	14,959,687.50	0.00	0.00	(14,959,687.50)
990980	FHLB DISC CORP	/DEUTSCHE	AGDN	12/13/2018	12/12/2018	PURC	2.0200 / 2.0201	3,500,000.00	3,499,794.86	0.00	0.00	(3,499,794.86)
990982	FHLB DISC CORP	/UBS	AGDN	12/13/2018	12/13/2018	MAT	2.1100 / 2.1101	(50,000,000.00)	(49,997,194.44)	0.00	(2,805.56)	50,000,000.00
991204	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	12/13/2018	12/13/2018	MAT	2.3900 / 2.4029	(3,500,000.00)	(3,499,794.86)	0.00	(205.14)	3,500,000.00
991206	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	3/4/2019	12/13/2018	PURC	2.2600 / 2.2631	10,000,000.00	9,946,225.00	0.00	0.00	(9,946,225.00)
991207	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	1/4/2019	12/13/2018	PURC	2.2600 / 2.2631	50,000,000.00	49,930,944.45	0.00	0.00	(49,930,944.44)
991208	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	1/4/2019	12/13/2018	PURC	2.3500 / 2.3572	8,100,000.00	8,088,813.00	0.00	0.00	(8,088,813.00)
979038	FHLB DISC CORP	/DEUTSCHE	AGDN	1/29/2019	12/13/2018	PURC	2.1600 / 2.1703	50,000,000.00	49,846,597.20	0.00	0.00	(49,846,597.22)
979505	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN	12/14/2018	12/14/2018	MAT	2.1000 / 2.1095	(15,000,000.00)	(14,928,900.00)	0.00	(71,100.00)	15,000,000.00
981136	FHLB DISC CORP	/DEUTSCHE	AGDN	12/14/2018	12/14/2018	MAT	2.1800 / 2.1885	(12,000,000.00)	(11,946,100.00)	0.00	(53,900.00)	12,000,000.00
987153	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	12/14/2018	12/14/2018	MAT	2.2000 / 2.2038	(5,000,000.00)	(4,980,622.22)	0.00	(19,377.78)	5,000,000.00
991449	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	12/14/2018	12/14/2018	MAT	2.2600 / 2.2630	(18,000,000.00)	(17,969,200.00)	0.00	(30,800.00)	18,000,000.00
991450	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/4/2019	12/14/2018	PURC	2.3300 / 2.3342	1,810,000.00	1,807,613.82	0.00	0.00	(1,807,613.82)
991451	FHLB DISC CORP	/FTN FINANCIAL	AGDN	1/11/2019	12/14/2018	PURC	2.3300 / 2.3342	10,000,000.00	9,981,877.78	0.00	0.00	(9,981,877.78)
991452	US TREASURY N/B	/DEUTSCHE	TBILL	1/11/2019	12/14/2018	PURC	2.3050 / 2.3118	10,000,000.00	9,981,877.78	0.00	0.00	(9,981,877.78)
				1/29/2019	12/14/2018	PURC		25,000,000.00	24,926,368.05	0.00	0.00	(24,926,368.06)

Deals [Transaction Type] = SE

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
936917	WAL-MART STORES INC	/JP MORGAN CHASE & CO	MTN				1.9500 / 1.8953					
				12/15/2018	12/15/2018	INT		0.00	0.00	0.00	(73,612.50)	73,612.50
				12/15/2018	12/15/2018	MAT		(7,550,000.00)	(7,553,775.00)	0.00	3,775.00	7,550,000.00
980004	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1800 / 2.1901					
				12/17/2018	12/17/2018	MAT		(25,000,000.00)	(24,884,944.44)	0.00	(115,055.56)	25,000,000.00
980269	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				2.1500 / 2.1595					
				12/17/2018	12/17/2018	MAT		(20,000,000.00)	(19,911,611.11)	0.00	(88,388.89)	20,000,000.00
980270	FNMA DISCOUNT	/BNY Mellon Capital Market	AGDN				2.1500 / 2.1595					
				12/17/2018	12/17/2018	MAT		(20,000,000.00)	(19,911,611.11)	0.00	(88,388.89)	20,000,000.00
980697	FNMA DISCOUNT	/UBS	AGDN				2.1500 / 2.1594					
				12/17/2018	12/17/2018	MAT		(25,000,000.00)	(24,891,006.94)	0.00	(108,993.06)	25,000,000.00
982214	FHLB DISC CORP	/RBC	AGDN				2.1900 / 2.1982					
				12/17/2018	12/17/2018	MAT		(15,000,000.00)	(14,944,337.50)	0.00	(55,662.50)	15,000,000.00
991678	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3850 / 2.3968					
				3/1/2019	12/17/2018	PURC		10,000,000.00	9,950,975.00	0.00	0.00	(9,950,975.00)
991691	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3000 / 2.3025					
				1/3/2019	12/17/2018	PURC		2,500,000.00	2,497,284.72	0.00	0.00	(2,497,284.72)
991693	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3800 / 2.3884					
				2/8/2019	12/17/2018	PURC		34,000,000.00	33,880,867.77	0.00	0.00	(33,880,867.78)
991694	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3550 / 2.3616					
				1/29/2019	12/17/2018	PURC		16,000,000.00	15,954,993.33	0.00	0.00	(15,954,993.33)
991695	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.1700 / 2.1704					
				12/20/2018	12/17/2018	PURC		12,000,000.00	11,997,830.00	0.00	0.00	(11,997,830.00)
991696	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1500 / 2.1503					
				12/19/2018	12/17/2018	PURC		50,000,000.00	49,994,027.80	0.00	0.00	(49,994,027.78)
991700	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1500 / 2.1503					
				12/19/2018	12/17/2018	PURC		16,000,000.00	15,998,088.90	0.00	0.00	(15,998,088.89)
985708	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.1450 / 2.1503					
				12/18/2018	12/18/2018	MAT		(20,000,000.00)	(19,951,141.67)	0.00	(48,858.33)	20,000,000.00
986233	US TREASURY N/B	/DEUTSCHE	TBILL				2.1450 / 2.1500					
				12/18/2018	12/18/2018	MAT		(10,000,000.00)	(9,976,762.50)	0.00	(23,237.50)	10,000,000.00

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Fund: County Money Mkt Fnd												
986426	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.1510 / 2.1555					
				12/18/2018	12/18/2018	MAT		(35,000,000.00)	(34,926,806.25)	0.00	(73,193.75)	35,000,000.00
988148	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.1620 / 2.1649					
				12/18/2018	12/18/2018	MAT		(50,000,000.00)	(49,933,938.89)	0.00	(66,061.11)	50,000,000.00
991893	FHLB DISC CORP	/JP MORGAN CHASE & CO.	AGDN				2.3850 / 2.3975					
				3/7/2019	12/18/2018	PURC		30,000,000.00	29,842,987.50	0.00	0.00	(29,842,987.50)
991902	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2850 / 2.2882					
				1/9/2019	12/18/2018	PURC		11,500,000.00	11,483,941.53	0.00	0.00	(11,483,941.53)
991904	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2800 / 2.2825					
				1/4/2019	12/18/2018	PURC		1,000,000.00	998,923.33	0.00	0.00	(998,923.33)
991905	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2800 / 2.2822					
				1/2/2019	12/18/2018	PURC		4,200,000.00	4,196,010.00	0.00	0.00	(4,196,010.00)
991909	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1500 / 2.1501					
				12/19/2018	12/18/2018	PURC		15,000,000.00	14,999,104.17	0.00	0.00	(14,999,104.17)
991912	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				12/19/2018	12/18/2018	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
979286	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1500 / 2.1607					
				12/19/2018	12/19/2018	MAT		(10,000,000.00)	(9,950,430.56)	0.00	(49,569.44)	10,000,000.00
980261	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1598					
				12/19/2018	12/19/2018	MAT		(20,000,000.00)	(19,909,222.22)	0.00	(90,777.78)	20,000,000.00
981134	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1800 / 2.1891					
				12/19/2018	12/19/2018	MAT		(20,000,000.00)	(19,916,433.33)	0.00	(83,566.67)	20,000,000.00
981583	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				2.1850 / 2.1941					
				12/19/2018	12/19/2018	MAT		(25,000,000.00)	(24,896,819.44)	0.00	(103,180.56)	25,000,000.00
981779	FNMA DISCOUNT	/MORGAN STANLEY	AGDN				2.1650 / 2.1735					
				12/19/2018	12/19/2018	MAT		(25,000,000.00)	(24,902,274.31)	0.00	(97,725.69)	25,000,000.00
982997	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.1900 / 2.1978					

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Fund: County Money Mkt Fnd												
983227	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	12/19/2018	12/19/2018	MAT	2.1980 / 2.2055	(25,000,000.00)	(24,911,791.67)	0.00	(88,208.33)	25,000,000.00
983228	FHLB DISC CORP	/FTN FINANCIAL	AGDN	12/19/2018	12/19/2018	MAT	2.1980 / 2.2055	(10,000,000.00)	(9,965,808.89)	0.00	(34,191.11)	10,000,000.00
983229	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	12/19/2018	12/19/2018	MAT	2.2000 / 2.2076	(10,000,000.00)	(9,965,808.89)	0.00	(34,191.11)	10,000,000.00
983817	FHLB DISC CORP	/MORGAN STANLEY	AGDN	12/19/2018	12/19/2018	MAT	2.1910 / 2.1982	(30,000,000.00)	(29,897,333.33)	0.00	(102,666.67)	30,000,000.00
983818	FHLB DISC CORP	/UBS	AGDN	12/19/2018	12/19/2018	MAT	2.1950 / 2.2023	(20,000,000.00)	(19,934,270.00)	0.00	(65,730.00)	20,000,000.00
984262	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN	12/19/2018	12/19/2018	MAT	2.1750 / 2.1816	(1,115,000.00)	(1,111,328.86)	0.00	(3,671.14)	1,115,000.00
984868	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN	12/19/2018	12/19/2018	MAT	2.1750 / 2.1813	(10,000,000.00)	(9,969,791.67)	0.00	(30,208.33)	10,000,000.00
985094	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN	12/19/2018	12/19/2018	MAT	2.1900 / 2.1963	(10,000,000.00)	(9,971,000.00)	0.00	(29,000.00)	10,000,000.00
985273	FREDDIE DISCOUNT	/UBS FINANCIAL SERVICES	AGDN	12/19/2018	12/19/2018	MAT	2.1900 / 2.1959	(10,000,000.00)	(9,971,408.33)	0.00	(28,591.67)	10,000,000.00
985278	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN	12/19/2018	12/19/2018	MAT	2.1700 / 2.1758	(6,500,000.00)	(6,482,601.67)	0.00	(17,398.33)	6,500,000.00
985280	FNMA DISCOUNT	/TD SECURITIES	AGDN	12/19/2018	12/19/2018	MAT	2.1700 / 2.1758	(50,000,000.00)	(49,867,388.89)	0.00	(132,611.11)	50,000,000.00
985281	FNMA DISCOUNT	/UBS FINANCIAL SERVICES	AGDN	12/19/2018	12/19/2018	MAT	2.1700 / 2.1758	(25,000,000.00)	(24,933,694.44)	0.00	(66,305.56)	25,000,000.00
987396	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	12/19/2018	12/19/2018	MAT	2.1750 / 2.1789	(35,000,000.00)	(34,907,172.22)	0.00	(92,827.78)	35,000,000.00
987833	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	12/19/2018	12/19/2018	MAT	2.2000 / 2.2038	(1,500,000.00)	(1,497,281.25)	0.00	(2,718.75)	1,500,000.00
				12/19/2018	12/19/2018	MAT		(14,000,000.00)	(13,976,044.44)	0.00	(23,955.56)	14,000,000.00

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Fund: County Money Mkt Fnd												
987834	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.2000 / 2.2038					
				12/19/2018	12/19/2018	MAT		(6,000,000.00)	(5,989,733.33)	0.00	(10,266.67)	6,000,000.00
987835	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.2000 / 2.2038					
				12/19/2018	12/19/2018	MAT		(14,000,000.00)	(13,976,044.44)	0.00	(23,955.56)	14,000,000.00
987836	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2000 / 2.2038					
				12/19/2018	12/19/2018	MAT		(14,000,000.00)	(13,976,044.44)	0.00	(23,955.56)	14,000,000.00
988149	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				2.1900 / 2.1931					
				12/19/2018	12/19/2018	MAT		(4,000,000.00)	(3,994,403.33)	0.00	(5,596.67)	4,000,000.00
988150	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.2000 / 2.2031					
				12/19/2018	12/19/2018	MAT		(1,015,000.00)	(1,013,573.36)	0.00	(1,426.64)	1,015,000.00
988625	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1500 / 2.1527					
				12/19/2018	12/19/2018	MAT		(50,000,000.00)	(49,937,291.67)	0.00	(62,708.33)	50,000,000.00
989583	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1300 / 2.1319					
				12/19/2018	12/19/2018	MAT		(30,000,000.00)	(29,973,375.00)	0.00	(26,625.00)	30,000,000.00
989584	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.1700 / 2.1720					
				12/19/2018	12/19/2018	MAT		(10,400,000.00)	(10,390,596.67)	0.00	(9,403.33)	10,400,000.00
991696	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1500 / 2.1503					
				12/19/2018	12/19/2018	MAT		(50,000,000.00)	(49,994,027.78)	0.00	(5,972.22)	50,000,000.00
991700	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1500 / 2.1503					
				12/19/2018	12/19/2018	MAT		(16,000,000.00)	(15,998,088.89)	0.00	(1,911.11)	16,000,000.00
991909	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1500 / 2.1501					
				12/19/2018	12/19/2018	MAT		(15,000,000.00)	(14,999,104.17)	0.00	(895.83)	15,000,000.00
991912	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				12/19/2018	12/19/2018	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
992126	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3900 / 2.4024					
				3/7/2019	12/19/2018	PURC		20,000,000.00	19,896,433.32	0.00	0.00	(19,896,433.33)
992129	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2870 / 2.2902					
				1/10/2019	12/19/2018	PURC		5,700,000.00	5,692,033.62	0.00	0.00	(5,692,033.62)

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Fund: County Money Mkt Fnd												
992130	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2800 / 2.2823					
				1/4/2019	12/19/2018	PURC		3,210,000.00	3,206,747.20	0.00	0.00	(3,206,747.20)
992131	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3900 / 2.3989					
				2/13/2019	12/19/2018	PURC		15,000,000.00	14,944,233.33	0.00	0.00	(14,944,233.33)
992132	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3500 / 2.3543					
				1/16/2019	12/19/2018	PURC		30,904,000.00	30,847,514.35	0.00	0.00	(30,847,514.36)
992133	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.3450 / 2.3491					
				1/15/2019	12/19/2018	PURC		12,954,000.00	12,931,217.15	0.00	0.00	(12,931,217.15)
992134	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3700 / 2.3766					
				1/30/2019	12/19/2018	PURC		2,700,000.00	2,692,534.50	0.00	0.00	(2,692,534.50)
992135	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.3020 / 2.3042					
				1/3/2019	12/19/2018	PURC		50,000,000.00	49,952,041.65	0.00	0.00	(49,952,041.67)
991695	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.1700 / 2.1704					
				12/20/2018	12/20/2018	MAT		(12,000,000.00)	(11,997,830.00)	0.00	(2,170.00)	12,000,000.00
992409	FHLB DISC CORP	/BANK OF AMERICA	AGDN				2.3500 / 2.3523					
				1/4/2019	12/20/2018	PURC		30,000,000.00	29,970,624.99	0.00	0.00	(29,970,625.00)
992414	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3500 / 2.3502					
				12/21/2018	12/20/2018	PURC		50,000,000.00	49,996,736.10	0.00	0.00	(49,996,736.11)
992414	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3500 / 2.3502					
				12/21/2018	12/21/2018	MAT		(50,000,000.00)	(49,996,736.11)	0.00	(3,263.89)	50,000,000.00
992611	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3400 / 2.3408					
				12/26/2018	12/21/2018	PURC		12,000,000.00	11,996,100.00	0.00	0.00	(11,996,100.00)
992829	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.4100 / 2.4186					
				2/15/2019	12/24/2018	PURC		1,000,000.00	996,451.94	0.00	0.00	(996,451.94)
992833	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3800 / 2.3827					
				1/10/2019	12/24/2018	PURC		13,262,000.00	13,247,094.98	0.00	0.00	(13,247,094.99)

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Fund: County Money Mkt Fnd												
992611	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3400 / 2.3408					
				12/26/2018	12/26/2018	MAT		(12,000,000.00)	(11,996,100.00)	0.00	(3,900.00)	12,000,000.00
993254	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.2700 / 2.2711					
				1/4/2019	12/27/2018	PURC		40,000,000.00	39,979,822.20	0.00	0.00	(39,979,822.22)
993257	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3300 / 2.3312					
				1/4/2019	12/27/2018	PURC		4,600,000.00	4,597,618.22	0.00	0.00	(4,597,618.22)
993259	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.3000 / 2.3001					
				12/28/2018	12/27/2018	PURC		25,000,000.00	24,998,402.78	0.00	0.00	(24,998,402.78)
993259	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.3000 / 2.3001					
				12/28/2018	12/28/2018	MAT		(25,000,000.00)	(24,998,402.78)	0.00	(1,597.22)	25,000,000.00
993468	FNMA DISCOUNT	/TD SECURITIES	AGDN				2.3450 / 2.3553					
				3/5/2019	12/28/2018	PURC		10,000,000.00	9,956,356.94	0.00	0.00	(9,956,356.94)
993469	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN				2.2900 / 2.2951					
				2/1/2019	12/28/2018	PURC		5,000,000.00	4,988,868.06	0.00	0.00	(4,988,868.06)
951826	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 2.0232					
				12/31/2018	12/31/2018	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				12/31/2018	12/31/2018	MAT		(50,000,000.00)	(49,812,500.00)	0.00	(187,500.00)	50,000,000.00
Sub Total:								(21,354,000.00)	(20,665,683.30)	0.00	(3,097,071.76)	23,762,755.03

Fund: Extended Fund												
989582	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3400 / 2.3501					
				2/8/2019	12/4/2018	PURC		50,000,000.00	49,785,500.00	0.00	0.00	(49,785,500.00)
989586	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.2590 / 2.2643					
				1/10/2019	12/4/2018	PURC		50,000,000.00	49,883,912.50	0.00	0.00	(49,883,912.50)
989587	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2700 / 2.2742					
				1/2/2019	12/4/2018	PURC		50,000,000.00	49,908,569.45	0.00	0.00	(49,908,569.44)
989588	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.2710 / 2.2752					
				1/2/2019	12/4/2018	PURC		50,000,000.00	49,908,529.15	0.00	0.00	(49,908,529.17)
989589	US TREASURY N/B	/TD SECURITIES	TBILL				2.2575 / 2.2616					

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Fund:		Extended Fund										
783481	JOHNSON & JOHNSON	/MORGAN STANLEY	MTN	1/2/2019	12/4/2018	PURC	1.6500 / 1.2711	50,000,000.00	49,909,072.90	0.00	0.00	(49,909,072.92)
				12/5/2018	12/5/2018	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
				12/5/2018	12/5/2018	MAT		(25,000,000.00)	(25,324,750.00)	0.00	324,750.00	25,000,000.00
796887	JOHNSON & JOHNSON	/JEFFERIES & COMPANY	MTN				1.6500 / 1.4096					
				12/5/2018	12/5/2018	INT		0.00	0.00	0.00	(69,341.25)	69,341.25
				12/5/2018	12/5/2018	MAT		(8,405,000.00)	(8,470,138.75)	0.00	65,138.75	8,405,000.00
797116	MICROSOFT CORP	/DAIWA CAPITAL MARKETS	MTN				1.6250 / 1.4880					
				12/6/2018	12/6/2018	INT		0.00	0.00	0.00	(81,250.00)	81,250.00
				12/6/2018	12/6/2018	MAT		(10,000,000.00)	(10,044,060.00)	0.00	44,060.00	10,000,000.00
797117	MICROSOFT CORP	/JEFFERIES & COMPANY	MTN				1.6250 / 1.4734					
				12/6/2018	12/6/2018	INT		0.00	0.00	0.00	(81,250.00)	81,250.00
				12/6/2018	12/6/2018	MAT		(10,000,000.00)	(10,048,780.00)	0.00	48,780.00	10,000,000.00
797357	MICROSOFT CORP	/DAIWA CAPITAL MARKETS	MTN				1.6250 / 1.4596					
				12/6/2018	12/6/2018	INT		0.00	0.00	0.00	(81,250.00)	81,250.00
				12/6/2018	12/6/2018	MAT		(10,000,000.00)	(10,053,200.00)	0.00	53,200.00	10,000,000.00
990065	US TREASURY N/B	/DEUTSCHE	TRBDME				1.5000 / 2.5298					
				5/31/2019	12/6/2018	PURC		30,000,000.00	29,852,343.75	7,417.58	0.00	(29,859,761.33)
990067	US TREASURY N/B	/DEUTSCHE	TRBDME				1.5000 / 2.5298					
				5/31/2019	12/6/2018	PURC		50,000,000.00	49,753,906.25	12,362.64	0.00	(49,766,268.89)
990068	US TREASURY N/B	/DEUTSCHE	TRBDME				1.5000 / 2.5380					
				5/31/2019	12/6/2018	PURC		50,000,000.00	49,751,953.10	12,362.67	0.00	(49,764,315.77)
990069	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3500 / 2.3597					
				2/7/2019	12/6/2018	PURC		50,000,000.00	49,794,375.00	0.00	0.00	(49,794,375.00)
990070	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2500 / 2.2549					
				1/10/2019	12/6/2018	PURC		42,000,000.00	41,908,125.00	0.00	0.00	(41,908,125.00)
990071	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.3610 / 2.3752					
				3/7/2019	12/6/2018	PURC		50,000,000.00	49,701,595.85	0.00	0.00	(49,701,595.83)
990074	US TREASURY N/B	/DEUTSCHE	TBILL				2.3150 / 2.3244					
				2/7/2019	12/6/2018	PURC		25,000,000.00	24,898,718.75	0.00	0.00	(24,898,718.75)

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Fund:		Extended Fund										
990263	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				2.3700 / 2.3870					
				3/25/2019	12/7/2018	PURC		40,000,000.00	39,715,600.00	0.00	0.00	(39,715,600.00)
990267	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3600 / 2.3676					
				1/25/2019	12/7/2018	PURC		35,000,000.00	34,887,572.23	0.00	0.00	(34,887,572.22)
990268	US TREASURY N/B	/TD SECURITIES	TBILL				2.2800 / 2.2846					
				1/8/2019	12/7/2018	PURC		50,000,000.00	49,898,666.65	0.00	0.00	(49,898,666.67)
990269	US TREASURY N/B	/BNP PARIBAS	TBILL				2.3910 / 2.4099					
				4/4/2019	12/7/2018	PURC		25,000,000.00	24,804,070.83	0.00	0.00	(24,804,070.83)
990270	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.4100 / 2.4303					
				4/11/2019	12/7/2018	PURC		25,000,000.00	24,790,798.60	0.00	0.00	(24,790,798.61)
990282	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.4125 / 2.4352					
				4/25/2019	12/7/2018	PURC		25,000,000.00	24,767,126.75	0.00	0.00	(24,767,126.74)
969137	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.7500 / 2.8846					
				6/10/2022	12/10/2018	INT		0.00	0.00	0.00	(88,229.17)	88,229.17
970717	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				5.2500 / 2.8730					
				6/10/2022	12/10/2018	INT		0.00	0.00	0.00	(156,187.50)	156,187.50
988367	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.8750 / 2.9476					
				12/10/2021	12/10/2018	INT		0.00	0.00	0.00	(233,593.75)	233,593.75
989144	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.8750 / 2.9737					
				12/10/2021	12/10/2018	INT		0.00	0.00	0.00	(143,750.00)	143,750.00
989145	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				2.8750 / 2.9788					
				12/10/2021	12/10/2018	INT		0.00	0.00	0.00	(200,746.88)	200,746.88
989146	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.8750 / 2.9764					
				12/10/2021	12/10/2018	INT		0.00	0.00	0.00	(287,500.00)	287,500.00
990505	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2000 / 2.2039					
				1/8/2019	12/10/2018	PURC		30,000,000.00	29,946,833.34	0.00	0.00	(29,946,833.33)
990506	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.4532 / 2.4809					

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Fund:	Extended Fund											
990507	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI	5/23/2019	12/10/2018	PURC	3.1250 / 2.5148	10,000,000.00	9,888,243.11	0.00	0.00	(9,888,243.11)
990509	US TREASURY N/B	/MORGAN STANLEY	TRBDI	5/15/2019	12/10/2018	PURC	2.7500 / 2.4057	34,000,000.00	34,087,656.25	73,377.07	0.00	(34,161,033.32)
990510	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	2/15/2019	12/10/2018	PURC	2.1300 / 2.1309	25,000,000.00	25,014,648.43	218,580.17	0.00	(25,233,228.60)
990512	US TREASURY N/B	/MORGAN STANLEY	TBILL	12/17/2018	12/10/2018	PURC	2.3265 / 2.3397	28,000,000.00	27,988,403.32	0.00	0.00	(27,988,403.33)
990513	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	3/7/2019	12/10/2018	PURC	2.4400 / 2.4602	25,000,000.00	24,859,440.63	0.00	0.00	(24,859,440.63)
990514	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	4/10/2019	12/10/2018	PURC	2.3400 / 2.3455	50,000,000.00	49,589,944.45	0.00	0.00	(49,589,944.44)
990515	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	1/15/2019	12/10/2018	PURC	2.4000 / 2.4129	35,000,000.00	34,918,100.00	0.00	0.00	(34,918,100.00)
990516	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	2/28/2019	12/10/2018	PURC	2.4400 / 2.4602	30,000,000.00	29,840,000.01	0.00	0.00	(29,840,000.00)
990517	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/10/2019	12/10/2018	PURC	2.3600 / 2.3737	50,000,000.00	49,589,944.45	0.00	0.00	(49,589,944.44)
990518	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	3/8/2019	12/10/2018	PURC	2.3200 / 2.3299	25,000,000.00	24,855,777.78	0.00	0.00	(24,855,777.78)
939799	FED HM LN BK BD	/BANK OF AMERICA	AGNF1	2/14/2019	12/10/2018	PURC	3.1250 / 2.2413	10,000,000.00	9,957,466.67	0.00	0.00	(9,957,466.67)
940936	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	12/11/2020	12/11/2018	INT	2.0000 / 2.3507	0.00	0.00	0.00	(114,765.63)	114,765.63
941167	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	12/11/2020	12/11/2018	INT	3.1250 / 2.3452	0.00	0.00	0.00	(58,700.00)	58,700.00
961782	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	12/11/2020	12/11/2018	INT	2.5500 / 2.5774	0.00	0.00	0.00	(203,125.00)	203,125.00

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Fund:		Extended Fund										
962195	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	6/11/2020	12/11/2018	INT	2.5500 / 2.5774	0.00	0.00	0.00	(382,500.00)	382,500.00
965615	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	6/11/2020	12/11/2018	INT	3.6250 / 2.7261	0.00	0.00	0.00	(382,500.00)	382,500.00
965858	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	6/11/2021	12/11/2018	INT	3.6250 / 2.7359	0.00	0.00	0.00	(271,875.00)	271,875.00
965859	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	6/11/2021	12/11/2018	INT	3.6250 / 2.7359	0.00	0.00	0.00	(291,993.75)	291,993.75
969937	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	6/11/2021	12/11/2018	INT	3.6250 / 2.8490	0.00	0.00	0.00	(362,500.00)	362,500.00
969938	FED HM LN BK BD	/DEUTSCHE	AGNF1	6/11/2021	12/11/2018	INT	3.6250 / 2.8431	0.00	0.00	0.00	(181,250.00)	181,250.00
983819	FED HM LN BK BD	/DEUTSCHE	AGNF1	6/11/2021	12/11/2018	INT	5.6250 / 2.9605	0.00	0.00	0.00	(362,500.00)	362,500.00
990764	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1	6/11/2021	12/11/2018	INT	2.3149 / 2.3154	0.00	0.00	0.00	(281,250.00)	281,250.00
902919	FED HM LN BK BD	/DEUTSCHE	AGNF1	9/25/2020	12/11/2018	PURC	1.7500 / 1.5181	1,900,000.00	1,899,981.00	1,954.79	0.00	(1,901,935.79)
903115	FED HM LN BK BD	/DEUTSCHE	AGNF1	6/12/2020	12/12/2018	INT	1.7500 / 1.5235	0.00	0.00	0.00	(192,500.00)	192,500.00
905577	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	6/12/2020	12/12/2018	INT	1.7500 / 1.5900	0.00	0.00	0.00	(36,925.00)	36,925.00
955811	FED HM LN BK BD	/DEUTSCHE	AGNF1	6/12/2020	12/12/2018	INT	3.3750 / 2.5930	0.00	0.00	0.00	(175,000.00)	175,000.00
960137	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	6/12/2020	12/12/2018	INT	3.3750 / 2.4620	0.00	0.00	0.00	(337,500.00)	337,500.00
960468	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	6/12/2020	12/12/2018	INT	3.3750 / 2.4976	0.00	0.00	0.00	(506,250.00)	506,250.00
960469	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	6/12/2020	12/12/2018	INT	3.3750 / 2.4992	0.00	0.00	0.00	(524,812.50)	524,812.50

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Fund:		Extended Fund										
965298	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	6/12/2020	12/12/2018	INT	3.3750 / 2.6206	0.00	0.00	0.00	(318,937.50)	318,937.50
965614	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	6/12/2020	12/12/2018	INT	3.3750 / 2.6164	0.00	0.00	0.00	(227,306.25)	227,306.25
965616	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	6/12/2020	12/12/2018	INT	3.3750 / 2.6164	0.00	0.00	0.00	(337,500.00)	337,500.00
965617	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	6/12/2020	12/12/2018	INT	3.3750 / 2.6164	0.00	0.00	0.00	(337,500.00)	337,500.00
990978	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	6/12/2020	12/12/2018	INT	2.7700 / 2.7970	0.00	0.00	0.00	(186,468.75)	186,468.75
990979	FANNIE MAE	/FTN FINANCIAL	AGNF1	3/12/2021	12/12/2018	PURC	1.7500 / 2.8418	6,825,000.00	6,821,178.00	0.00	0.00	(6,821,178.00)
811288	FANNIE MAE	/DEUTSCHE	AGNF1	4/30/2021	12/12/2018	PURC	1.1250 / 1.1740	2,000,000.00	1,950,000.00	4,083.33	0.00	(1,954,083.33)
905576	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	12/14/2018	12/14/2018	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
				12/14/2018	12/14/2018	MAT		(50,000,000.00)	(49,925,500.00)	0.00	(74,500.00)	50,000,000.00
							1.6250 / 1.4331					
911721	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	6/14/2019	12/14/2018	INT	1.6250 / 1.4206	0.00	0.00	0.00	(81,250.00)	81,250.00
913615	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	6/14/2019	12/14/2018	INT	1.6250 / 1.3954	0.00	0.00	0.00	(154,375.00)	154,375.00
913616	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	6/14/2019	12/14/2018	INT	1.6250 / 1.3957	0.00	0.00	0.00	(121,875.00)	121,875.00
991453	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	6/14/2019	12/14/2018	INT	2.7500 / 2.8018	0.00	0.00	0.00	(170,625.00)	170,625.00
991454	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1	12/14/2020	12/14/2018	PURC	2.7500 / 2.8035	16,000,000.00	15,984,000.00	0.00	0.00	(15,984,000.00)
				12/14/2020	12/14/2018	PURC		10,000,000.00	9,989,660.00	0.00	0.00	(9,989,660.00)

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Fund:		Extended Fund										
991459	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1				2.8750 / 2.7942					
				10/30/2020	12/14/2018	PURC		11,000,000.00	11,015,961.00	37,774.31	0.00	(11,053,735.31)
764157	WAL-MART STORES INC	/MORGAN STANLEY	MTN				1.9500 / 1.2491					
				12/15/2018	12/15/2018	INT		0.00	0.00	0.00	(94,331.25)	94,331.25
				12/15/2018	12/15/2018	MAT		(9,675,000.00)	(9,929,065.50)	0.00	254,065.50	9,675,000.00
886124	WAL-MART STORES INC	/JP MORGAN CHASE & CO	MTN				1.9500 / 1.3604					
				12/15/2018	12/15/2018	INT		0.00	0.00	0.00	(97,500.00)	97,500.00
				12/15/2018	12/15/2018	MAT		(10,000,000.00)	(10,105,200.00)	0.00	105,200.00	10,000,000.00
888364	WAL-MART STORES INC	/BNY Mellon Capital Market	MTN				1.9500 / 1.4514					
				12/15/2018	12/15/2018	INT		0.00	0.00	0.00	(487,500.00)	487,500.00
				12/15/2018	12/15/2018	MAT		(50,000,000.00)	(50,433,500.00)	0.00	433,500.00	50,000,000.00
905575	FED FARM CR BK	/DEUTSCHE	AGNF1				1.5400 / 1.5872					
				6/15/2020	12/15/2018	INT		0.00	0.00	0.00	(60,522.00)	60,522.00
990510	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1300 / 2.1309					
				12/17/2018	12/17/2018	MAT		(28,000,000.00)	(27,988,403.33)	0.00	(11,596.67)	28,000,000.00
991697	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.7500 / 2.6685					
				9/30/2019	12/17/2018	PURC		8,200,000.00	8,141,703.13	30,750.00	0.00	(8,172,453.13)
991698	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1500 / 2.1503					
				12/19/2018	12/17/2018	PURC		15,000,000.00	14,998,208.33	0.00	0.00	(14,998,208.33)
991702	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				1.0000 / 2.6747					
				8/28/2019	12/17/2018	PURC		7,495,000.00	7,408,807.50	22,693.19	0.00	(7,431,500.69)
991703	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.8000 / 2.8470					
				12/17/2021	12/17/2018	PURC		25,000,000.00	24,966,425.00	0.00	0.00	(24,966,425.00)
991923	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	CALLGOVAGY				1.8500 / 2.8072					
				7/13/2020	12/17/2018	PURC		15,000,000.00	14,780,550.00	118,708.33	0.00	(14,899,258.33)
991698	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1500 / 2.1503					
				12/19/2018	12/19/2018	MAT		(15,000,000.00)	(14,998,208.33)	0.00	(1,791.67)	15,000,000.00
992136	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4896 / 2.4898					
				10/19/2020	12/19/2018	PURC		15,000,000.00	14,999,947.50	0.00	0.00	(14,999,947.50)

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Fund:		Extended Fund										
960140	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1				2.7000 / 2.5705					
				12/21/2020	12/21/2018	INT		0.00	0.00	0.00	(141,075.00)	141,075.00
992612	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7700 / 2.7254					
				9/21/2020	12/21/2018	PURC		5,000,000.00	5,003,900.00	0.00	0.00	(5,003,900.00)
965025	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1				2.7500 / 2.7581					
				6/22/2021	12/22/2018	INT		0.00	0.00	0.00	(676,041.67)	676,041.67
964456	WAL-MART STORES INC	/CITIGROUP GLOBAL MARKETS	MTN				2.8500 / 2.8663					
				6/23/2020	12/23/2018	INT		0.00	0.00	0.00	(557,333.33)	557,333.33
965300	WAL-MART STORES INC	/CITIGROUP GLOBAL MARKETS	MTN				2.8500 / 2.7468					
				6/23/2020	12/23/2018	INT		0.00	0.00	0.00	(6,966.67)	6,966.67
989140	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3249 / 2.3140					
				8/24/2020	12/24/2018	INT		0.00	0.00	0.00	(96,870.00)	96,870.00
992841	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4796 / 2.4915					
				8/19/2020	12/24/2018	PURC		10,000,000.00	9,998,036.90	3,443.93	0.00	(10,001,480.83)
990764	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3149 / 2.3154					
				9/25/2020	12/25/2018	INT		0.00	0.00	0.00	(3,665.23)	3,665.23
897276	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.0000 / 1.3008					
				6/30/2019	12/31/2018	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
905031	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.6250 / 1.3760					
				6/30/2019	12/31/2018	INT		0.00	0.00	0.00	(243,750.00)	243,750.00
907330	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.2500 / 1.3752					
				6/30/2019	12/31/2018	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
937820	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.6250 / 2.0508					
				6/30/2020	12/31/2018	INT		0.00	0.00	0.00	(284,375.00)	284,375.00
939578	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				2.1250 / 2.3254					
				12/31/2021	12/31/2018	INT		0.00	0.00	0.00	(531,250.00)	531,250.00
939794	US TREASURY N/B	/DEUTSCHE	TRBDME				1.8750 / 2.1566					

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Fund:		Extended Fund										
940013	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	6/30/2020	12/31/2018	INT	1.7500 / 2.2487	0.00	0.00	0.00	(93,750.00)	93,750.00
975405	US TREASURY N/B	/MORGAN STANLEY	TRBDME	12/31/2020	12/31/2018	INT	1.8750 / 2.5672	0.00	0.00	0.00	(218,750.00)	218,750.00
				12/31/2019	12/31/2018	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
Sub Total:								1,021,340,000.00	1,015,094,447.62	543,508.02	(11,424,632.17)	(1,004,213,323.48)
Fund:		Educational Money Mkt Fnd										
962905	MICROSOFT CORP	/TD SECURITIES	MTN				4.2000 / 2.5060					
				6/1/2019	12/1/2018	INT		0.00	0.00	0.00	(31,647.00)	31,647.00
964757	MICROSOFT CORP	/TD SECURITIES	MTN				4.2000 / 2.4883					
				6/1/2019	12/1/2018	INT		0.00	0.00	0.00	(20,958.00)	20,958.00
964758	MICROSOFT CORP	/BARCLAYS CAPITAL	MTN				4.2000 / 2.4883					
				6/1/2019	12/1/2018	INT		0.00	0.00	0.00	(147,000.00)	147,000.00
965819	MICROSOFT CORP	/TD SECURITIES	MTN				4.2000 / 2.5109					
				6/1/2019	12/1/2018	INT		0.00	0.00	0.00	(85,554.00)	85,554.00
987397	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.2000 / 2.2019					
				12/3/2018	12/3/2018	MAT		(824,000.00)	(823,295.02)	0.00	(704.98)	824,000.00
989141	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1710 / 2.1714					
				12/3/2018	12/3/2018	MAT		(1,010,000.00)	(1,009,817.27)	0.00	(182.73)	1,010,000.00
988628	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1700 / 2.1708					
				12/4/2018	12/4/2018	MAT		(8,000,000.00)	(7,997,106.67)	0.00	(2,893.33)	8,000,000.00
989585	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1000 / 2.1004					
				12/7/2018	12/4/2018	PURC		25,000,000.00	24,995,625.00	0.00	0.00	(24,995,625.00)
968914	JOHNSON & JOHNSON	/CASTLE OAK SECURITIES	MTN				1.6500 / 2.1502					
				12/5/2018	12/5/2018	INT		0.00	0.00	0.00	(41,250.00)	41,250.00
				12/5/2018	12/5/2018	MAT		(5,000,000.00)	(4,990,060.00)	0.00	(9,940.00)	5,000,000.00
984597	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1850 / 2.1897					
				12/5/2018	12/5/2018	MAT		(5,000,000.00)	(4,989,378.47)	0.00	(10,621.53)	5,000,000.00

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Fund: Educational Money Mkt Fnd												
983001	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1950 / 2.2010					
				12/6/2018	12/6/2018	MAT		(25,000,000.00)	(24,931,406.25)	0.00	(68,593.75)	25,000,000.00
990076	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1300 / 2.1305					
				12/10/2018	12/6/2018	PURC		50,000,000.00	49,988,166.65	0.00	0.00	(49,988,166.67)
990077	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1300 / 2.1305					
				12/10/2018	12/6/2018	PURC		5,000,000.00	4,998,816.67	0.00	0.00	(4,998,816.67)
985711	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1850 / 2.1890					
				12/7/2018	12/7/2018	MAT		(10,000,000.00)	(9,981,791.67)	0.00	(18,208.33)	10,000,000.00
986229	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1900 / 2.1937					
				12/7/2018	12/7/2018	MAT		(25,000,000.00)	(24,957,416.67)	0.00	(42,583.33)	25,000,000.00
986232	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1900 / 2.1937					
				12/7/2018	12/7/2018	MAT		(30,000,000.00)	(29,948,900.00)	0.00	(51,100.00)	30,000,000.00
987156	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1900 / 2.1928					
				12/7/2018	12/7/2018	MAT		(3,000,000.00)	(2,996,167.50)	0.00	(3,832.50)	3,000,000.00
987398	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.2000 / 2.2024					
				12/7/2018	12/7/2018	MAT		(600,000.00)	(599,340.00)	0.00	(660.00)	600,000.00
988157	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1850 / 2.1865					
				12/7/2018	12/7/2018	MAT		(500,000.00)	(499,666.18)	0.00	(333.82)	500,000.00
989585	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1000 / 2.1004					
				12/7/2018	12/7/2018	MAT		(25,000,000.00)	(24,995,625.00)	0.00	(4,375.00)	25,000,000.00
990264	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1500 / 2.1504					
				12/10/2018	12/7/2018	PURC		15,000,000.00	14,997,312.50	0.00	0.00	(14,997,312.50)
990265	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1504					
				12/10/2018	12/7/2018	PURC		50,000,000.00	49,991,041.65	0.00	0.00	(49,991,041.67)
990266	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1504					
				12/10/2018	12/7/2018	PURC		50,000,000.00	49,991,041.65	0.00	0.00	(49,991,041.67)
984259	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.2100 / 2.2156					
				12/10/2018	12/10/2018	MAT		(4,600,000.00)	(4,588,422.06)	0.00	(11,577.94)	4,600,000.00

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Fund: Educational Money Mkt Fnd												
987158	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1850 / 2.1882					
				12/10/2018	12/10/2018	MAT		(10,000,000.00)	(9,985,433.33)	0.00	(14,566.67)	10,000,000.00
987399	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1850 / 2.1878					
				12/10/2018	12/10/2018	MAT		(10,000,000.00)	(9,987,254.17)	0.00	(12,745.83)	10,000,000.00
987402	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.1850 / 2.1878					
				12/10/2018	12/10/2018	MAT		(10,000,000.00)	(9,987,254.17)	0.00	(12,745.83)	10,000,000.00
988154	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1800 / 2.1818					
				12/10/2018	12/10/2018	MAT		(600,000.00)	(599,491.33)	0.00	(508.67)	600,000.00
988622	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				2.1700 / 2.1716					
				12/10/2018	12/10/2018	MAT		(50,000,000.00)	(49,963,833.33)	0.00	(36,166.67)	50,000,000.00
988629	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				2.1700 / 2.1716					
				12/10/2018	12/10/2018	MAT		(25,000,000.00)	(24,981,916.67)	0.00	(18,083.33)	25,000,000.00
990076	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1300 / 2.1305					
				12/10/2018	12/10/2018	MAT		(50,000,000.00)	(49,988,166.67)	0.00	(11,833.33)	50,000,000.00
990077	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1300 / 2.1305					
				12/10/2018	12/10/2018	MAT		(5,000,000.00)	(4,998,816.67)	0.00	(1,183.33)	5,000,000.00
990264	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1500 / 2.1504					
				12/10/2018	12/10/2018	MAT		(15,000,000.00)	(14,997,312.50)	0.00	(2,687.50)	15,000,000.00
990265	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1504					
				12/10/2018	12/10/2018	MAT		(50,000,000.00)	(49,991,041.67)	0.00	(8,958.33)	50,000,000.00
990266	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1504					
				12/10/2018	12/10/2018	MAT		(50,000,000.00)	(49,991,041.67)	0.00	(8,958.33)	50,000,000.00
990508	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1300 / 2.1303					
				12/12/2018	12/10/2018	PURC		29,478,000.00	29,474,511.78	0.00	0.00	(29,474,511.77)
990511	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1500 / 2.1503					
				12/12/2018	12/10/2018	PURC		10,000,000.00	9,998,805.56	0.00	0.00	(9,998,805.56)
984057	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.1800 / 2.1857					
				12/11/2018	12/11/2018	MAT		(10,000,000.00)	(9,973,961.11)	0.00	(26,038.89)	10,000,000.00

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Fund: Educational Money Mkt Fnd												
990762	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				1.7500 / 2.2468					
				12/14/2018	12/11/2018	PURC		2,625,000.00	2,624,887.13	22,585.94	0.00	(2,647,473.07)
990763	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				1.2500 / 3.0192					
				12/15/2018	12/11/2018	PURC		25,000,000.00	24,995,117.18	152,834.71	0.00	(25,147,951.89)
985975	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				1.1500 / 2.2896					
				12/12/2018	12/12/2018	INT		0.00	0.00	0.00	(6,526.25)	6,526.25
				12/12/2018	12/12/2018	MAT		(1,135,000.00)	(1,133,769.66)	0.00	(1,230.34)	1,135,000.00
990508	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1300 / 2.1303					
				12/12/2018	12/12/2018	MAT		(29,478,000.00)	(29,474,511.77)	0.00	(3,488.23)	29,478,000.00
990511	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1500 / 2.1503					
				12/12/2018	12/12/2018	MAT		(10,000,000.00)	(9,998,805.56)	0.00	(1,194.44)	10,000,000.00
988619	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.1460 / 2.1479					
				12/13/2018	12/13/2018	MAT		(15,000,000.00)	(14,986,587.50)	0.00	(13,412.50)	15,000,000.00
991209	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.0100 / 2.0101					
				12/14/2018	12/13/2018	PURC		20,000,000.00	19,998,883.32	0.00	0.00	(19,998,883.33)
968910	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				1.1250 / 2.1108					
				12/14/2018	12/14/2018	INT		0.00	0.00	0.00	(27,168.75)	27,168.75
				12/14/2018	12/14/2018	MAT		(4,830,000.00)	(4,810,873.20)	0.00	(19,126.80)	4,830,000.00
984263	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				1.7500 / 2.2203					
				12/14/2018	12/14/2018	INT		0.00	0.00	0.00	(31,893.75)	31,893.75
				12/14/2018	12/14/2018	MAT		(3,645,000.00)	(3,642,619.82)	0.00	(2,380.18)	3,645,000.00
984269	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.1250 / 2.2057					
				12/14/2018	12/14/2018	INT		0.00	0.00	0.00	(84,375.00)	84,375.00
				12/14/2018	12/14/2018	MAT		(15,000,000.00)	(14,979,150.00)	0.00	(20,850.00)	15,000,000.00
985487	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.7500 / 2.3133					
				12/14/2018	12/14/2018	INT		0.00	0.00	0.00	(9,012.50)	9,012.50
				12/14/2018	12/14/2018	MAT		(1,030,000.00)	(1,029,371.70)	0.00	(628.30)	1,030,000.00
985974	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.8750 / 2.2900					

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Fund: Educational Money Mkt Fnd												
986427	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	12/14/2018	12/14/2018	INT		0.00	0.00	0.00	(38,750.00)	38,750.00
				12/14/2018	12/14/2018	MAT		(2,000,000.00)	(2,003,092.00)	0.00	3,092.00	2,000,000.00
							1.7500 / 2.2411					
986651	FED HM LN BK BD	/TD SECURITIES	AGN FLOAT1	12/14/2018	12/14/2018	INT		0.00	0.00	0.00	(8,750.00)	8,750.00
				12/14/2018	12/14/2018	MAT		(1,000,000.00)	(999,564.00)	0.00	(436.00)	1,000,000.00
							2.2140 / 2.2264					
987154	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	12/14/2018	12/14/2018	INT		0.00	0.00	0.00	(5,904.00)	5,904.00
				12/14/2018	12/14/2018	MAT		(3,200,000.00)	(3,199,967.04)	0.00	(32.96)	3,200,000.00
							2.2000 / 2.2038					
990762	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	12/14/2018	12/14/2018	MAT		(7,500,000.00)	(7,487,166.67)	0.00	(12,833.33)	7,500,000.00
							1.7500 / 2.2468					
991209	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	12/14/2018	12/14/2018	INT		0.00	0.00	0.00	(22,968.75)	22,968.75
				12/14/2018	12/14/2018	MAT		(2,625,000.00)	(2,624,887.13)	0.00	(112.87)	2,625,000.00
							2.0100 / 2.0101					
991458	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	12/14/2018	12/14/2018	MAT		(20,000,000.00)	(19,998,883.33)	0.00	(1,116.67)	20,000,000.00
							2.1900 / 2.1905					
990763	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI	12/18/2018	12/14/2018	PURC		25,000,000.00	24,993,916.68	0.00	0.00	(24,993,916.67)
							1.2500 / 3.0192					
991704	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	12/15/2018	12/15/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
				12/15/2018	12/15/2018	MAT		(25,000,000.00)	(24,995,117.18)	0.00	(4,882.82)	25,000,000.00
							2.1500 / 2.1501					
991705	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	12/18/2018	12/17/2018	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
							2.1500 / 2.1501					
987155	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	12/18/2018	12/17/2018	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
							2.1950 / 2.1993					
991458	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	12/18/2018	12/18/2018	MAT		(13,000,000.00)	(12,974,635.56)	0.00	(25,364.44)	13,000,000.00
							2.1900 / 2.1905					
				12/18/2018	12/18/2018	MAT		(25,000,000.00)	(24,993,916.67)	0.00	(6,083.33)	25,000,000.00

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Fund: Educational Money Mkt Fnd												
991704	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1501					
				12/18/2018	12/18/2018	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
991705	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1501					
				12/18/2018	12/18/2018	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
991903	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3100 / 2.3122					
				1/2/2019	12/18/2018	PURC		500,000.00	499,518.75	0.00	0.00	(499,518.75)
991906	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1900 / 2.1904					
				12/21/2018	12/18/2018	PURC		50,000,000.00	49,990,875.00	0.00	0.00	(49,990,875.00)
991908	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1				3.7500 / 2.4517					
				3/27/2019	12/18/2018	PURC		344,000.00	345,200.56	2,902.50	0.00	(348,103.06)
991910	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.1950 / 2.1954					
				12/21/2018	12/18/2018	PURC		50,000,000.00	49,990,854.15	0.00	0.00	(49,990,854.17)
991911	FED FARM CR BK	/BARCLAYS CAPITAL	AGDN				2.1850 / 2.1854					
				12/21/2018	12/18/2018	PURC		10,000,000.00	9,998,179.17	0.00	0.00	(9,998,179.17)
984050	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.2200 / 2.2270					
				12/19/2018	12/19/2018	MAT		(3,650,000.00)	(3,638,520.75)	0.00	(11,479.25)	3,650,000.00
988621	FHLB DISC CORP	/DEUTSCHE	AGDN				2.2000 / 2.2028					
				12/19/2018	12/19/2018	MAT		(14,000,000.00)	(13,982,033.33)	0.00	(17,966.67)	14,000,000.00
988620	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1528					
				12/20/2018	12/20/2018	MAT		(15,000,000.00)	(14,980,291.67)	0.00	(19,708.33)	15,000,000.00
992408	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3400 / 2.3438					
				1/14/2019	12/20/2018	PURC		15,000,000.00	14,975,625.00	0.00	0.00	(14,975,625.00)
992410	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3500 / 2.3534					
				1/11/2019	12/20/2018	PURC		800,000.00	798,851.11	0.00	0.00	(798,851.11)
992411	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3400 / 2.3441					
				1/16/2019	12/20/2018	PURC		8,000,000.00	7,985,960.00	0.00	0.00	(7,985,960.00)
992412	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3400 / 2.3406					
				12/24/2018	12/20/2018	PURC		13,000,000.00	12,996,620.00	0.00	0.00	(12,996,620.00)
992413	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2900 / 2.2919					

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Fund: Educational Money Mkt Fnd												
992415	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	1/2/2019	12/20/2018	PURC	2.3500 / 2.3502	2,000,000.00	1,998,346.11	0.00	0.00	(1,998,346.11)
986428	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	12/21/2018	12/20/2018	PURC	1.1250 / 2.6303	50,000,000.00	49,996,736.10	0.00	0.00	(49,996,736.11)
991906	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	6/21/2019	12/21/2018	INT	2.1900 / 2.1904	0.00	0.00	0.00	(19,603.13)	19,603.13
991910	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	12/21/2018	12/21/2018	MAT	2.1950 / 2.1954	(50,000,000.00)	(49,990,875.00)	0.00	(9,125.00)	50,000,000.00
991911	FED FARM CR BK	/BARCLAYS CAPITAL	AGDN	12/21/2018	12/21/2018	MAT	2.1850 / 2.1854	(50,000,000.00)	(49,990,854.17)	0.00	(9,145.83)	50,000,000.00
992415	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	12/21/2018	12/21/2018	MAT	2.3500 / 2.3502	(10,000,000.00)	(9,998,179.17)	0.00	(1,820.83)	10,000,000.00
992603	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	12/21/2018	12/21/2018	MAT	2.4050 / 2.4118	(50,000,000.00)	(49,996,736.11)	0.00	(3,263.89)	50,000,000.00
992604	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	2/1/2019	12/21/2018	PURC	2.4050 / 2.4118	3,900,000.00	3,889,057.25	0.00	0.00	(3,889,057.25)
992609	US TREASURY N/B	/DEUTSCHE	TRBDME	2/1/2019	12/21/2018	PURC	1.2500 / 2.3985	10,000,000.00	9,971,941.67	0.00	0.00	(9,971,941.67)
992610	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	1/31/2019	12/21/2018	PURC	2.3500 / 2.3505	20,000,000.00	19,974,218.74	97,146.75	0.00	(20,071,365.49)
992614	FANNIE MAE	/BNY Mellon Capital Market	AGNF1	12/24/2018	12/21/2018	PURC	1.2500 / 2.4401	50,000,000.00	49,990,208.35	0.00	0.00	(49,990,208.33)
992615	FHLB DISC CORP	/FTN FINANCIAL	AGDN	2/26/2019	12/21/2018	PURC	2.3500 / 2.3505	9,000,000.00	8,979,372.00	35,937.50	0.00	(9,015,309.50)
992616	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	12/24/2018	12/21/2018	PURC	2.3550 / 2.3579	50,000,000.00	49,990,208.35	0.00	0.00	(49,990,208.33)
992617	FHLB DISC CORP	/FTN FINANCIAL	AGDN	1/9/2019	12/21/2018	PURC	2.3900 / 2.3960	15,400,000.00	15,380,859.08	0.00	0.00	(15,380,859.08)
992618	FHLB DISC CORP	/FTN FINANCIAL	AGDN	1/28/2019	12/21/2018	PURC	2.3900 / 2.3964	5,000,000.00	4,987,386.11	0.00	0.00	(4,987,386.11)

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Fund: Educational Money Mkt Fnd												
992619	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	1/30/2019	12/21/2018	PURC	2.4150 / 2.4230	15,000,000.00	14,960,166.68	0.00	0.00	(14,960,166.67)
992620	US TREASURY N/B	/FTN FINANCIAL	TBILL	2/8/2019	12/21/2018	PURC	2.3050 / 2.3090	12,800,000.00	12,757,925.32	0.00	0.00	(12,757,925.33)
992621	US TREASURY N/B	/DEUTSCHE	TBILL	1/17/2019	12/21/2018	PURC	2.3000 / 2.3047	15,000,000.00	14,974,068.75	0.00	0.00	(14,974,068.75)
992622	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	1/22/2019	12/21/2018	PURC	2.3400 / 2.3459	11,000,000.00	10,977,511.11	0.00	0.00	(10,977,511.11)
992412	FHLB DISC CORP	/FTN FINANCIAL	AGDN	1/29/2019	12/21/2018	PURC	2.3400 / 2.3406	15,000,000.00	14,961,975.00	0.00	0.00	(14,961,975.00)
992610	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	12/24/2018	12/24/2018	MAT	2.3500 / 2.3505	(13,000,000.00)	(12,996,620.00)	0.00	(3,380.00)	13,000,000.00
992615	FHLB DISC CORP	/FTN FINANCIAL	AGDN	12/24/2018	12/24/2018	MAT	2.3500 / 2.3505	(50,000,000.00)	(49,990,208.33)	0.00	(9,791.67)	50,000,000.00
992832	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	12/24/2018	12/24/2018	MAT	2.4200 / 2.4287	(50,000,000.00)	(49,990,208.33)	0.00	(9,791.67)	50,000,000.00
992834	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	2/15/2019	12/24/2018	PURC	2.4100 / 2.4174	4,600,000.00	4,583,611.22	0.00	0.00	(4,583,611.22)
992835	US TREASURY N/B	/MORGAN STANLEY	TBILL	2/8/2019	12/24/2018	PURC	2.2300 / 2.2304	4,600,000.00	4,585,834.56	0.00	0.00	(4,585,834.56)
992837	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	12/27/2018	12/24/2018	PURC	1.3750 / 2.5100	50,000,000.00	49,990,708.35	0.00	0.00	(49,990,708.33)
992838	US TREASURY N/B	/DEUTSCHE	TBILL	3/18/2019	12/24/2018	PURC	2.3580 / 2.3671	1,600,000.00	1,595,753.18	5,866.67	0.00	(1,601,619.85)
992839	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN	2/21/2019	12/24/2018	PURC	2.3950 / 2.4019	10,000,000.00	9,961,355.00	0.00	0.00	(9,961,355.00)
992840	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	2/5/2019	12/24/2018	PURC	2.3950 / 2.4017	10,000,000.00	9,971,393.06	0.00	0.00	(9,971,393.06)
988617	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	2/4/2019	12/24/2018	PURC	2.2800 / 2.2841	13,000,000.00	12,963,675.83	0.00	0.00	(12,963,675.83)

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Fund: Educational Money Mkt Fnd												
993050	FHLB DISC CORP	/FTN FINANCIAL	AGDN	12/26/2018	12/26/2018	MAT	2.4100 / 2.4191	(8,000,000.00)	(7,985,813.33)	0.00	(14,186.67)	8,000,000.00
993051	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	2/20/2019	12/26/2018	PURC	2.3950 / 2.4017	10,000,000.00	9,962,511.11	0.00	0.00	(9,962,511.11)
993052	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	2/6/2019	12/26/2018	PURC	2.3824 / 2.3911	8,000,000.00	7,977,646.67	0.00	0.00	(7,977,646.67)
993053	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	2/19/2019	12/26/2018	PURC	1.2500 / 2.3670	7,000,000.00	6,974,521.56	0.00	0.00	(6,974,521.56)
993054	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	1/16/2019	12/26/2018	PURC	2.3629 / 2.3707	750,000.00	749,480.25	4,166.67	0.00	(753,646.92)
993055	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	2/14/2019	12/26/2018	PURC	2.3500 / 2.3521	2,000,000.00	1,993,436.39	0.00	0.00	(1,993,436.39)
993056	FED FARM CR BK	/BARCLAY CAPITAL	AGN FLOAT1	1/9/2019	12/26/2018	PURC	2.3150 / 2.5266	14,700,000.00	14,686,565.83	0.00	0.00	(14,686,565.83)
992835	US TREASURY N/B	/MORGAN STANLEY	TBILL	1/17/2019	12/26/2018	PURC	2.2300 / 2.2304	1,000,000.00	999,870.00	578.75	0.00	(1,000,448.75)
993252	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	12/27/2018	12/27/2018	MAT	2.4000 / 2.4079	(50,000,000.00)	(49,990,708.33)	0.00	(9,291.67)	50,000,000.00
993253	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	2/14/2019	12/27/2018	PURC	2.3950 / 2.4019	20,000,000.00	19,934,666.66	0.00	0.00	(19,934,666.67)
993255	FHLB DISC CORP	/UBS	AGDN	2/8/2019	12/27/2018	PURC	2.3950 / 2.4017	25,000,000.00	24,928,482.65	0.00	0.00	(24,928,482.64)
993256	FHLB DISC CORP	/MORGAN STANLEY	AGDN	2/7/2019	12/27/2018	PURC	2.2700 / 2.2710	10,000,000.00	9,972,058.33	0.00	0.00	(9,972,058.33)
993258	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	1/3/2019	12/27/2018	PURC	1.2500 / 2.3495	6,000,000.00	5,997,351.67	0.00	0.00	(5,997,351.67)
993260	US TREASURY N/B	/DEUTSCHE	TBILL	1/31/2019	12/27/2018	PURC	2.2900 / 2.2909	35,000,000.00	34,963,085.92	177,139.97	0.00	(35,140,225.89)
				1/2/2019	12/27/2018	PURC		10,000,000.00	9,996,183.33	0.00	0.00	(9,996,183.33)

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Fund: Educational Money Mkt Fnd												
993261	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3400 / 2.3429					
				1/15/2019	12/27/2018	PURC		6,000,000.00	5,992,590.00	0.00	0.00	(5,992,590.00)
993262	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.2650 / 2.2659					
				1/2/2019	12/27/2018	PURC		2,000,000.00	1,999,245.00	0.00	0.00	(1,999,245.00)
993467	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.4180 / 2.4271					
				2/22/2019	12/28/2018	PURC		10,000,000.00	9,962,386.67	0.00	0.00	(9,962,386.67)
993470	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.4000 / 2.4098					
				2/27/2019	12/28/2018	PURC		20,000,000.00	19,918,666.66	0.00	0.00	(19,918,666.67)
993471	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.4050 / 2.4129					
				2/15/2019	12/28/2018	PURC		25,000,000.00	24,918,163.20	0.00	0.00	(24,918,163.19)
993472	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.2100 / 2.2118					
				1/10/2019	12/28/2018	PURC		25,000,000.00	24,980,048.60	0.00	0.00	(24,980,048.61)
993474	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				2.3650 / 2.3747					
				2/28/2019	12/28/2018	PURC		10,000,000.00	9,959,269.44	0.00	0.00	(9,959,269.44)
987401	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.2500 / 2.3369					
				12/31/2018	12/31/2018	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
				12/31/2018	12/31/2018	MAT		(10,000,000.00)	(9,987,500.00)	0.00	(12,500.00)	10,000,000.00
988616	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.2500 / 2.3293					
				12/31/2018	12/31/2018	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				12/31/2018	12/31/2018	MAT		(5,000,000.00)	(4,995,117.19)	0.00	(4,882.81)	5,000,000.00

Sub Total:

92,870,000.00

92,337,850.75

499,159.47

(1,463,832.82)

(91,373,177.41)

Fund: 283-John Wayne Airport												
949815	FED FARM CR BK	/MORGAN STANLEY	AGNF1				1.1000 / 2.0678					
				12/5/2018	12/5/2018	INT		0.00	0.00	0.00	(13,750.00)	13,750.00
				12/5/2018	12/5/2018	MAT		(2,500,000.00)	(2,483,650.00)	0.00	(16,350.00)	2,500,000.00
990066	US TREASURY N/B	/RBC	TRBDI				1.0000 / 2.4035					
				3/15/2019	12/6/2018	PURC		2,550,000.00	2,540,238.28	5,776.24	0.00	(2,546,014.52)
987152	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2000 / 2.2038					

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Fund: 283-John Wayne Airport												
987838	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1	12/14/2018	12/14/2018	MAT	1.1250 / 2.2114	(2,000,000.00)	(1,996,577.78)	0.00	(3,422.22)	2,000,000.00
				12/14/2018	12/14/2018	INT		0.00	0.00	0.00	(14,062.50)	14,062.50
				12/14/2018	12/14/2018	MAT		(2,500,000.00)	(2,498,250.00)	0.00	(1,750.00)	2,500,000.00
991455	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				1.3750 / 2.3700					
991456	US TREASURY N/B	/TD SECURITIES	TBILL	1/28/2019	12/14/2018	PURC	2.3110 / 2.3178	435,000.00	434,437.33	2,259.58	0.00	(436,696.91)
991457	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	1/29/2019	12/14/2018	PURC	1.5000 / 2.4101	2,000,000.00	1,994,094.11	0.00	0.00	(1,994,094.11)
962725	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI	3/8/2019	12/14/2018	PURC	1.2500 / 2.1105	2,000,000.00	1,995,732.00	8,000.00	0.00	(2,003,732.00)
				12/15/2018	12/15/2018	INT		0.00	0.00	0.00	(12,062.50)	12,062.50
				12/15/2018	12/15/2018	MAT		(1,930,000.00)	(1,921,782.42)	0.00	(8,217.58)	1,930,000.00
987630	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				1.2500 / 2.2687					
				12/15/2018	12/15/2018	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
				12/15/2018	12/15/2018	MAT		(2,000,000.00)	(1,998,593.75)	0.00	(1,406.25)	2,000,000.00
991699	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.4272 / 2.4473					
991907	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1	4/18/2019	12/17/2018	PURC	3.7500 / 2.4517	2,000,000.00	1,983,548.98	0.00	0.00	(1,983,548.98)
984589	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	3/27/2019	12/18/2018	PURC	2.2050 / 2.2119	2,050,000.00	2,057,154.50	17,296.88	0.00	(2,074,451.38)
992608	FANNIE MAE	/BNY Mellon Capital Market	AGNF1	12/21/2018	12/21/2018	MAT	1.2200 / 2.4515	(3,000,000.00)	(2,990,628.75)	0.00	(9,371.25)	3,000,000.00
992613	FHLB DISC CORP	/TD SECURITIES	AGDN	1/25/2019	12/21/2018	PURC	2.3500 / 2.3505	1,000,000.00	998,760.00	4,947.78	0.00	(1,003,707.78)
				12/24/2018	12/21/2018	PURC		2,000,000.00	1,999,608.33	0.00	0.00	(1,999,608.33)
981781	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2050 / 2.2145					
992613	FHLB DISC CORP	/TD SECURITIES	AGDN	12/24/2018	12/24/2018	MAT	2.3500 / 2.3505	(2,250,000.00)	(2,240,353.13)	0.00	(9,646.87)	2,250,000.00

Deals [Transaction Type] = SE

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Dec-2018 To 31-Dec-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
992836	FANNIE MAE	/FTN FINANCIAL	AGNF1	12/24/2018	12/24/2018	MAT	1.0000 / 2.5503	(2,000,000.00)	(1,999,608.33)	0.00	(391.67)	2,000,000.00
987620	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	5/24/2019	12/24/2018	PURC	2.2000 / 2.2049	500,000.00	496,765.00	416.67	0.00	(497,181.67)
993031	FHLB DISC CORP	/FTN FINANCIAL	AGDN	12/26/2018	12/26/2018	MAT	2.4850 / 2.5115	(3,000,000.00)	(2,993,400.00)	0.00	(6,600.00)	3,000,000.00
993473	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	5/28/2019	12/26/2018	PURC	2.2040 / 2.2058	2,000,000.00	1,978,877.50	0.00	0.00	(1,978,877.50)
993475	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI	1/10/2019	12/28/2018	PURC	2.7500 / 2.4020	2,250,000.00	2,248,209.25	0.00	0.00	(2,248,209.25)
975406	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	2/15/2019	12/28/2018	PURC	1.5000 / 2.1934	2,500,000.00	2,501,074.22	25,220.79	0.00	(2,526,295.01)
				12/31/2018	12/31/2018	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
				12/31/2018	12/31/2018	MAT		(3,000,000.00)	(2,993,320.31)	0.00	(6,679.69)	3,000,000.00
Sub Total:								(2,895,000.00)	(2,887,664.98)	63,917.94	(138,710.53)	2,962,457.56
Fund: 650-Fountain Valley SD40												
963950	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				3.2500 / 2.8430					
				6/9/2023	12/9/2018	INT		0.00	0.00	0.00	(55,737.50)	55,737.50
794631	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				1.6250 / 1.4650					
				6/14/2019	12/14/2018	INT		0.00	0.00	0.00	(28,437.50)	28,437.50
911416	US TREASURY N/B	/DEUTSCHE	TRBDME				1.7500 / 1.8449					
				6/30/2022	12/31/2018	INT		0.00	0.00	0.00	(30,625.00)	30,625.00
Sub Total:								0.00	0.00	0.00	(114,800.00)	114,800.00
Fund: 650-CCCD SERIES 2017E												
981587	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.7500 / 3.4669					
				12/10/2027	12/10/2018	INT		0.00	0.00	0.00	(2,475.00)	2,475.00
967776	FED HM LN BK BD	/DEUTSCHE	AGNF1				3.1250 / 3.1846					
				6/11/2027	12/11/2018	INT		0.00	0.00	0.00	(6,149.31)	6,149.31
948856	FED FARM CR BK	/MORGAN STANLEY	AGNF1				4.4400 / 3.3596					

Deals [Transaction Type] = SE

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

Transaction Date From 01-Dec-2018 To 31-Dec-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	650-CCCD SERIES 2017E											
				12/27/2033	12/27/2018	INT		0.00	0.00	0.00	(5,838.60)	5,838.60
Sub Total:								0.00	0.00	0.00	(14,462.91)	14,462.91

Grand Total: 1,089,961,000.00 1,083,878,950.09 1,106,585.43 (16,253,510.19) (1,068,732,025.39)

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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Dec-2018 to 31-Dec-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692 INVESCO STIC GOVERNMENT & AGENCY						
12/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,726,677.30		INVESCO STIC GOVERNMENT & AGENCY	989590
12/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	990279
12/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,061,448.59		INVESCO STIC GOVERNMENT & AGENCY	990765
12/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	54,933,416.86		INVESCO STIC GOVERNMENT & AGENCY	990984
12/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(42,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	992146
12/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(50,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	992400
Sub Total Amount Per Account:			(19,278,457.25)			
AIM#51103-694 INVESCO STIC GOVERNMENT & AGENCY						
12/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(53,840,994.33)		INVESCO STIC GOVERNMENT & AGENCY	989397
12/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	24,367,754.00		INVESCO STIC GOVERNMENT & AGENCY	989591
12/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	989600
12/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(50,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	990280
12/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	75,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	990522
12/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,006,045.96)		INVESCO STIC GOVERNMENT & AGENCY	990766
12/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	15,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	990985
12/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,242,286.33)		INVESCO STIC GOVERNMENT & AGENCY	991210
12/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,319,630.17)		INVESCO STIC GOVERNMENT & AGENCY	991468
12/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(46,480,758.78)		INVESCO STIC GOVERNMENT & AGENCY	991707
12/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	12,702,008.85		INVESCO STIC GOVERNMENT & AGENCY	991919
12/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,918,848.00		INVESCO STIC GOVERNMENT & AGENCY	992145
12/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(27,042,784.33)		INVESCO STIC GOVERNMENT & AGENCY	992401
12/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	993058
12/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	81,351,010.47		INVESCO STIC GOVERNMENT & AGENCY	993268
12/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(81,370,000.00)		INVESCO STIC GOVERNMENT & AGENCY	993454
Sub Total Amount Per Account:			(78,962,878.58)			
AIM#51104-JWA INVESCO STIC GOVERNMENT & AGENCY						
12/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(32,264.52)		INVESCO STIC GOVERNMENT & AGENCY	990061
12/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	79,539.48		INVESCO STIC GOVERNMENT & AGENCY	991469
12/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,971,013.52		INVESCO STIC GOVERNMENT & AGENCY	991708
12/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,064,000.00)		INVESCO STIC GOVERNMENT & AGENCY	991920
Sub Total Amount Per Account:			(45,711.52)			

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County of Orange Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Dec-2018 to 31-Dec-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
GS283						
GOLDMAN SACHS - JWA MMF						
12/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,451.38)		GOLDMAN SACHS FINL SQ GOVT	991922
12/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,316.11)		GOLDMAN SACHS FINL SQ GOVT	992628
12/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(504.26)		GOLDMAN SACHS FINL SQ GOVT	993456
12/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,022,500.00		GOLDMAN SACHS FINL SQ GOVT	993667
Sub Total Amount Per Account:			3,008,228.25			
GS692						
GOLDMAN SACHS - COUNTY MMF						
12/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,992,130.33		GOLDMAN SACHS FINL SQ GOVT	989398
12/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	12,664,891.34		GOLDMAN SACHS FINL SQ GOVT	991211
12/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,149,275.25		GOLDMAN SACHS FINL SQ GOVT	991470
12/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,109,436.58		GOLDMAN SACHS FINL SQ GOVT	991921
12/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(37,676,468.22)		GOLDMAN SACHS FINL SQ GOVT	993274
12/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,581,620.00)		GOLDMAN SACHS FINL SQ GOVT	993455
Sub Total Amount Per Account:			(12,342,354.72)			
GS694						
GOLDMAN SACHS - EDUCATIONAL MMF						
12/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	46,935,150.66		GOLDMAN SACHS FINL SQ GOVT	990062
12/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(48,884,738.84)		GOLDMAN SACHS FINL SQ GOVT	990281
12/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	59,149,253.17		GOLDMAN SACHS FINL SQ GOVT	990523
12/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,500,000.00)		GOLDMAN SACHS FINL SQ GOVT	991212
12/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(50,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	992402
12/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,800,000.00)		GOLDMAN SACHS FINL SQ GOVT	993067
12/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	15,508,357.00		GOLDMAN SACHS FINL SQ GOVT	993665
Sub Total Amount Per Account:			408,021.99			
LAIF - EXTENDED FUND						
LAIF - EXTENDED FUND						
12/5/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	12,000,000.00		LOCAL AGENCY INVESTMENT FUND	989857
12/12/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(4,603,000.00)		LOCAL AGENCY INVESTMENT FUND	990983
12/14/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	14,000,000.00		LOCAL AGENCY INVESTMENT FUND	991467
12/21/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(4,862,000.00)		LOCAL AGENCY INVESTMENT FUND	992627
12/24/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(8,664,000.00)		LOCAL AGENCY INVESTMENT FUND	992828
12/26/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	5,000.00		LOCAL AGENCY INVESTMENT FUND	993057
12/31/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	1,932,000.00		LOCAL AGENCY INVESTMENT FUND	993664
Sub Total Amount Per Account:			9,808,000.00			

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County of Orange Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Dec-2018 to 31-Dec-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
MORGAN 283		MORGAN STANLEY GOVT 8302 - JWA MMF				
12/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,752,818.33	2665	MORGAN STANLEY INST LIQUIDITY FUND	992664
12/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,021,122.50	3049	MORGAN STANLEY INST LIQUIDITY FUND	993048
12/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,774,000.00)	3449	MORGAN STANLEY INST LIQUIDITY FUND	993448
Sub Total Amount Per Account:			(59.17)			
MORGAN 692		MORGAN STANLEY GOVT 8302 - COUNTY MMF				
12/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(15,000,000.00)	9606	MORGAN STANLEY INST LIQUIDITY FUND	989605
12/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,853,490.57)	0055	MORGAN STANLEY INST LIQUIDITY FUND	990054
12/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	28,193,942.77	0503	MORGAN STANLEY INST LIQUIDITY FUND	990502
12/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(999,781.73)	1712	MORGAN STANLEY INST LIQUIDITY FUND	991711
12/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(71,041,851.66)	2128	MORGAN STANLEY INST LIQUIDITY FUND	992127
12/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(22,210,505.11)	2399	MORGAN STANLEY INST LIQUIDITY FUND	992398
12/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	30,386,217.00	2597	MORGAN STANLEY INST LIQUIDITY FUND	992596
12/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	13,212,287.91	2661	MORGAN STANLEY INST LIQUIDITY FUND	992660
12/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,744,669.23	3045	MORGAN STANLEY INST LIQUIDITY FUND	993044
12/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	56,550,156.00	3516	MORGAN STANLEY INST LIQUIDITY FUND	993515
Sub Total Amount Per Account:			14,981,643.84			
MORGAN 694		MORGAN STANLEY GOVT 8302 - EDUCATIONAL MMF				
12/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,780,492.00	0970	MORGAN STANLEY INST LIQUIDITY FUND	990969
12/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,700,000.00)	9606	MORGAN STANLEY INST LIQUIDITY FUND	991713
12/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	16,809,598.38	2599	MORGAN STANLEY INST LIQUIDITY FUND	992598
12/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,441,047.15	2663	MORGAN STANLEY INST LIQUIDITY FUND	992662
12/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,742,491.23)	3047	MORGAN STANLEY INST LIQUIDITY FUND	993046
12/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	60,000,000.00	3265	MORGAN STANLEY INST LIQUIDITY FUND	993264
12/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,807,573.58)	3451	MORGAN STANLEY INST LIQUIDITY FUND	993450
Sub Total Amount Per Account:			62,781,072.72			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
12/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,475.00		NORTHERN TRUST COMPANY	990524
12/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,149.31		NORTHERN TRUST COMPANY	990767
12/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(991.00)		NORTHERN TRUST COMPANY	991471
12/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,838.60		NORTHERN TRUST COMPANY	993267
Sub Total Amount Per Account:			13,471.91			
Total Amount :			(19,629,022.53)			

ORANGE COUNTY TREASURY

**Report of the Schedule of Assets
Held by the County Treasury**

As of June 30, 2017



**Certified
Public
Accountants**

ORANGE COUNTY TREASURY
Report of the Schedule of Assets Held by the County Treasury
As of June 30, 2017

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Independent Auditor's Report

The Honorable Board of Supervisors
County of Orange, California

Report on the Financial Schedule

We have audited the accompanying modified cash basis Schedule of Assets Held by the County Treasury (Schedule) of County of Orange, California (County), as of June 30, 2017, and the related notes to the Schedule.

Management's Responsibility for the Financial Schedule

Management is responsible for the preparation and fair presentation of the Schedule in accordance with the modified cash basis of accounting described in Note 1; this includes determining that the modified cash basis of accounting is an acceptable basis for the preparation of the Schedule in the circumstances. Management is also responsible for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of the Schedule that is free from material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on the Schedule based on our audit. We conducted our audit in accordance with auditing standards generally accepted in the United States of America and standards applicable to financial audits contained in *Government Auditing Standards*, issued by the Comptroller General of the United States. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the Schedule is free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the Schedule. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the entity's preparation and fair presentation of the Schedule in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the Schedule.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the Schedule referred to above present fairly, in all material respects, the assets held by the County Treasury of County of Orange, California, as of June 30, 2017, in accordance with the modified cash basis of accounting described in Note 1.

Basis of Accounting

We draw attention to Note 1 of the Schedule, which describes the basis of accounting. The Schedule is prepared on the modified cash basis of accounting, which is a basis of accounting other than accounting principles generally accepted in the United States of America. Our opinion is not modified with respect to this matter.

Other Reporting Required by Government Auditing Standards

In accordance with *Government Auditing Standards*, we have also issued our report dated December 19, 2018, on our consideration of the County Treasurer's internal control over financial reporting and on our tests of its compliance with certain provisions of laws, regulations, contracts, and grant agreements and other matters. The purpose of that report is solely to describe the scope of our testing of internal control over financial reporting and compliance and the results of that testing, and not to provide an opinion on the effectiveness of the County Treasurer's internal control over financial reporting or on compliance. That report is an integral part of an audit performed in accordance with *Government Auditing Standards* in considering the County Treasurer's internal control over financial reporting and compliance.

Macias Gini & O'Connell LLP

Newport Beach, California
December 19, 2018

ORANGE COUNTY TREASURY
Schedule of Assets Held by the County Treasury
As of June 30, 2017

	<u>OCIP</u>	<u>OCEIP</u>	<u>Non-Pooled</u>	<u>TOTAL</u>
CASH				
Cash On Hand	\$ 56,008	\$ -	\$ -	\$ 56,008
Bank Demand Accounts	16,287,883	47,522,247	19,918,174	83,728,304
Total Cash	<u>16,343,891</u>	<u>47,522,247</u>	<u>19,918,174</u>	<u>83,784,312</u>
INVESTMENTS, stated at fair value				
<i>Orange County Investment Pool (OCIP):</i>				
Orange County Money Market Fund	1,127,901,842	-	-	1,127,901,842
Extended Fund	2,877,949,226	-	-	2,877,949,226
<i>Orange County Educational Investment Pool (OCEIP):</i>				
Orange County Educational Money Market Fund	-	1,821,324,948	-	1,821,324,948
Extended Fund	-	2,998,289,176	-	2,998,289,176
<i>Non-Pooled</i>	<u>-</u>	<u>-</u>	<u>153,931,586</u>	<u>153,931,586</u>
Total Investments	<u>4,005,851,068</u>	<u>4,819,614,124</u>	<u>153,931,586</u>	<u>8,979,396,778</u>
TOTAL ASSETS	<u>\$ 4,022,194,959</u>	<u>\$ 4,867,136,371</u>	<u>\$ 173,849,760</u>	<u>\$ 9,063,181,090</u>

See accompanying notes to the Schedule

ORANGE COUNTY TREASURY

Notes to the Schedule

June 30, 2017

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The accompanying Schedule of Assets Held by the County Treasury (Schedule) is intended to separately report deposits and investments in the County Treasury included in the basic financial statements of the County of Orange, State of California (County). For additional disclosure information and contingencies, please refer to the publication of the County Comprehensive Annual Financial Report for the year ended June 30, 2017.

The Schedule includes the cash balances of all funds that the Office of the Treasurer-Tax Collector (Treasurer) invests according to the California Government Code and the Treasurer's Investment Policy Statement (IPS). These public funds are called the Orange County Investment Fund (OCIF). Within the OCIF, the County maintains two external investment pools: the Orange County Investment Pool (OCIP) that includes the voluntary participants' funds; the Orange County Educational Investment Pool (OCEIP), which is utilized exclusively by the County's public school and community college districts; and various other specific investment funds, including John Wayne Airport. The Treasurer is authorized by state law to pool funds for the County and other non-County entities for the purpose of benefiting from economies of scale, reduce duplication and to carry out consolidated banking and investment activities.

The Schedule does not include cash and investments for the Orange County Employees Retirement System, CalOptima, certain deferred compensation funds and other debt reserve funds held in trust outside and independent of the County Treasury. The two external pools are not registered with the Securities and Exchange Commission ("SEC") as an investment company.

The Schedule is presented on the modified cash basis, which is a comprehensive basis of accounting other than accounting principles generally accepted in the United States of America (U.S. GAAP). Receipts are recognized when received by the Treasurer; disbursements are recognized when paid by the bank; and the value of investments is stated at fair value. The Schedule's modified cash basis primarily differs from the cash basis of accounting by the amount of outstanding checks of \$168.5 million at June 30, 2017, which have been reported as cash paid.

The Treasurer has stated required investments at fair value in the accompanying Schedule, using the fair value measurement within the fair value hierarchy established by U.S. GAAP.

The Treasurer values participants' shares in the pools using amortized cost. Specifically, the pools distribute income to participants based on their relative participation during the period. Income is calculated based on (1) realized investment gains and losses calculated on an amortized cost basis, (2) interest income based on stated rates (both paid and accrued), (3) amortization of discounts and premiums on a straight-line basis, and reduced by (4) actual administrative cost of such investing, depositing or handling of funds. This method differs from the fair value method used to value investments in this Schedule because the amortized cost method does not distribute to participants all unrealized gains and losses in the fair values of the pools' investments.

ORANGE COUNTY TREASURY
Notes to the Schedule (Continued)
June 30, 2017

2. DEPOSITS AND INVESTMENTS

The Treasurer is responsible for authorizing all County bank accounts and pursuant to California Government Code (CGC) Sections 27000.1 – 27000.5, 27130 – 27137, and 53600 – 53686, is responsible for conducting County investment activities of the County's investment pooled funds in addition to various individual investment accounts outside of the pooled funds. The County's Investment Pools are not registered with the Securities and Exchange Commission (SEC) as an investment company, and therefore are exempt from SEC rules.

The Treasurer further invests pooled funds from the OCIP and OCEIP into three funds, consisting of two short-term pools, the Orange County Money Market Fund (OCMMF) and the Orange County Educational Money Market Fund (OCEMMF), and one long-term pool, the Extended Fund (which includes funds from both OCIP and the OCEIP). On March 6, 2017, Standard & Poor's (S&P) reaffirmed its highest rating of AAAM Principal Stability Fund Rating (AAAM) on the OCMMF and the OCEMMF. The Treasurer will act on a "best efforts" basis to stabilize the Net Asset Value (NAV) of OCMMF and OCEMMF within a range of \$0.995 (in absolute dollar amounts) and \$1.005 (in absolute dollar amounts). The pooled funds do not have any legally binding guarantees of share values.

The maximum maturity of investments for the two short-term pools is 13 months with a maximum weighted average maturity (WAM) of 60 days. The maximum maturity of the long-term pool is five years per CGC. The IPS provides that all pools, except short-term pools, shall have an effective duration not to exceed a leading 1-3 Year index +25%.

Pursuant to CGC Sections 27130-27137, the County Board of Supervisors (Board) has established a Treasury Oversight Committee (TOC) that monitors and reviews the IPS annually and also ensures that the Treasurer has an audit annually, which includes limited tests of compliance with laws and regulations. The TOC consists of the County Executive Officer, the elected County Auditor-Controller, the County Superintendent of Schools, or their respective designees, and four public members.

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. The last goal is 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.

Interest is allocated to individual funds monthly based on the average daily balances on deposit with the Treasurer. Interest assigned to another fund due to management decision is recognized in the fund that reports the investments and is reported as a transfer to the recipient fund.

A. Deposits

CGC 53652 et. seq. and the IPS prescribe the amount of collateral that is required to secure the deposit of public funds. The pledge to secure deposits is administered by the California Commissioner of Business Oversight. Collateral is required for demand deposits at 110% of all deposits not covered by Federal Depositary Insurance Corporation (FDIC) if obligations of the United States and its agencies, or obligations of the State or its municipalities, school districts, and district corporations are pledged.

ORANGE COUNTY TREASURY

Notes to the Schedule (Continued)

June 30, 2017

Collateral of 150% is required if a deposit is secured by first mortgages or first trust deeds upon improved residential real property located in California. All such collateral is considered to be held by the pledging financial institutions' trust departments or agents in the name of the County. Obligations pledged to secure deposits must be delivered to an institution other than the institution in which the deposit is made; however, the trust department of the same institution may hold them.

Written custodial agreements are required to provide, among other things, that the collateral securities are held separately from the assets of the custodial institution. FDIC is available for interest-bearing funds deposited at any one financial institution up to a maximum of \$250,000.

Custodial Credit Risk – Deposits

The custodial credit risk for deposits is the risk that the County will not be able to recover deposits that are in the possession of an outside party. Deposits are exposed to custodial credit risk if they are not insured or collateralized. The County's deposits are not exposed to custodial credit risk, since all of its deposits are covered by FDIC or collateralized with securities held by the County or its agent in the County's name in accordance with CGC Section 53652.

B. Investments

The CGC Sections 53601 and 53635, Board ordinances and resolutions, the County's IPS, the bond indenture documents, trust agreements, and other contractual agreements govern the investments that may be purchased and may include certain restrictions on investment maturity, maximum portfolio percentages, term, value, credit quality and timing to minimize the risk of loss. The IPS adds further restrictions to permitted investments from the CGC. As of June 30, 2017, the Treasurer was in full compliance with the more restrictive IPS for the OCIP, OCEIP, and all specific investments.

The following table provides a summary listing of the authorized investments as of June 30, 2017.

Type of Investment	CGC % of Funds Permitted	Orange County IPS (%)	CGC Maximum Final Maturity	Orange County IPS Maximum Final Maturity (All Pooled Funds Except Short-Term Funds)	Orange County IPS Maximum Final Maturity (Short-Term Fund)
U.S. Treasury Securities	100%	100%	5 Years	5 Years	397 Days
U.S. Government Agency Securities	100%	100% total, no more than 50% in one issuer excluding securities with final maturities of 30 days or less	5 Years	5 Years	397 Days
Municipal Debt	100%	30% total, no more than 5% in one issuer except 10% - County of Orange	5 Years	5 Years	397 Days
Medium-Term Notes	30%	30% total, no more than 5% in one issuer	5 Years	3 Years	397 Days

ORANGE COUNTY TREASURY
Notes to the Schedule (Continued)
June 30, 2017

Bankers Acceptances	40%, 30% of a single issuer	40% total, no more than 5% in one issuer	180 Days	180 Days	180 Days
Commercial Paper	40%, 10% of a single issuer	40% total, no more than 5% in one issuer	270 Days	270 Days	270 Days
Negotiable Certificates of Deposits	30%	30% total, no more than 5% in one issuer	5 Years	3 Years	397 Days
State of California Local Agency Investment Fund	\$50 million per account	\$50 million per pool	N/A	N/A	N/A
Repurchase Agreements	100%	20% total, no more than 10% in one issuer	1 Year	1 Year	1 Year
Money Market Mutual Funds	20%	20% total	N/A	N/A	N/A
Investment Pools	100%	20% total, no more than 10% in one pool	N/A	N/A	N/A
Supranationals	30%	30% total, no more than 5% in one issuer	5 Years	5 Years	397 Days

The current IPS expressly prohibits leverage, reverse repurchase agreements as defined by CGC, structured notes, structured investment vehicles, and derivatives. All investments must be United States dollar denominated. No investment may be purchased from an issuer and all related entities, including parent and subsidiaries, that has been placed on “credit watch-negative” by any of the Nationally Recognized Statistical Rating Organizations (NRSROs), or whose credit rating by any of the NRSROs is less than the minimum rating required by the IPS for that class of security unless the issuer has a short-term rating of A-1+ or F1+ or a long-term rating of at least a AA or Aa2; and the Treasurer has approved the purchase in writing prior to purchase.

Investments by the Treasurer are stated at fair value. Investments in the OCIF are marked-to-market on a daily basis. If the NAV of the OCMMF or OCEMMF is less than \$0.995 (in absolute dollar amounts) or greater than \$1.005 (in absolute dollar amounts), portfolio holdings may be sold as necessary to maintain the ratio between \$0.995 (in absolute dollar amounts) and \$1.005 (in absolute dollar amounts).

Unless otherwise required in a trust agreement or other financing document, assessment districts and public school and community college districts are required by legal provisions to deposit their funds with the County Treasurer. The OCEIP consists entirely of public school and community college districts’ funds and therefore includes 100% involuntary participants. At June 30, 2017, the OCIP includes approximately 10.8% of involuntary participant deposits including funds for the Superior Court, certain assessment districts, and certain bond-related funds for public school districts.

ORANGE COUNTY TREASURY
Notes to the Schedule (Continued)
June 30, 2017

Investment Disclosures

The following table presents a summary of the County's investments, the credit quality distribution, and concentration of credit risk by investment type as a percentage of each pool's fair value at June 30, 2017.

	Fair Value	Principal	Interest Rate Range (%)	Maturity Range	Weighted Average Maturity (Years)	Ratings ⁽¹⁾	% of Portfolio
OCIP⁽²⁾							
U.S. Government Agencies							
FNMA Discount Notes	\$ 38,141,809	\$ 38,154,000	0.77 - 0.85%	07/03/17 - 08/02/17	0.040	P-1	0.95%
FNMA Bonds	400,868,156	402,667,468	0.88 - 1.52%	08/28/17 - 02/28/20	1.550	AA	10.01%
FFCB Discount Notes	92,392,440	93,000,000	0.60 - 1.11%	07/25/17 - 03/12/18	0.572	P-1	2.30%
FFCB Bonds	280,757,492	281,312,148	0.51 - 1.59%	08/28/17 - 06/15/20	1.302	AA	7.01%
FHLB Discount Notes	584,167,557	584,650,000	0.79 - 1.04%	07/05/17 - 09/12/17	0.088	P-1	14.58%
FHLB Bonds	608,813,963	610,202,280	0.72 - 1.59%	08/28/17 - 06/12/20	1.390	AA	15.20%
FHLMC Discount Notes	27,204,885	27,250,000	0.81 - 0.99%	07/13/17 - 10/20/17	0.164	P-1	0.68%
FHLMC Bonds	524,333,092	525,616,497	0.70 - 1.55%	07/28/17 - 01/17/20	1.155	AA	13.09%
Negotiable Certificates of Deposit							
Certificates of Deposit	62,770,134	62,689,339	1.69 - 1.72%	07/30/18 - 03/29/19	1.289	A	1.57%
Certificates of Deposit	36,428,119	36,372,993	1.36 - 1.75%	10/18/17 - 09/10/18	1.158	AA	0.91%
Medium-Term Corporate Notes							
Corporate Notes	48,295,034	47,764,441	1.10 - 1.35%	02/09/18 - 08/15/18	0.155	A	1.21%
Corporate Notes	247,628,809	246,403,653	1.05 - 1.76%	02/15/18 - 02/12/20	2.663	AA	6.18%
Corporate Notes	79,106,042	78,620,351	0.82 - 1.49%	08/15/17 - 03/01/19	0.801	AAA	1.97%
Municipal Debt	183,338,681	183,924,643	0.98 - 1.48%	08/01/17 - 06/29/18	0.663	NR	4.58%
U.S. Treasuries	609,619,288	609,845,005	0.63 - 1.38%	07/31/17 - 07/31/19	1.274		15.22%
Money Market Mutual Funds	181,787,665	181,787,665	0.85 - 0.93%	07/03/17	0.000	AAA	4.54%
Local Agency Investment Fund (LAIF)	197,902	197,902	0.98%	07/03/17	0.000	NR	0.00%
	\$ 4,005,851,068	\$ 4,010,458,385			1.004⁽³⁾		100.00%

	Fair Value	Principal	Interest Rate Range (%)	Maturity Range	Weighted Average Maturity (Years)	Ratings ⁽¹⁾	% of Portfolio
OCEIP⁽²⁾							
U.S. Government Agencies							
FNMA Discount Notes	\$ 54,978,740	\$ 55,000,000	0.77 - 0.85%	07/03/17 - 08/02/17	0.046	P-1	1.14%
FNMA Bonds	416,530,842	418,387,532	0.69 - 1.52%	08/28/17 - 02/28/20	1.555	AA	8.64%
FFCB Discount Notes	59,666,020	60,000,000	0.60 - 1.07%	07/25/17 - 03/07/18	0.491	P-1	1.25%
FFCB Bonds	328,412,004	328,947,852	0.71 - 1.59%	07/03/17 - 06/15/20	1.174	AA	6.82%
FHLB Discount Notes	826,298,946	827,300,000	0.83 - 1.04%	07/05/17 - 12/28/17	0.124	P-1	17.14%
FHLB Bonds	630,489,923	631,932,721	0.72 - 1.59%	08/07/17 - 06/12/20	1.396	AA	13.08%
FHLMC Discount Notes	72,970,387	73,025,000	0.81 - 0.99%	07/12/17 - 10/11/17	0.080	P-1	1.52%
FHLMC Bonds	558,616,462	560,018,503	0.70 - 1.55%	07/14/17 - 01/17/20	1.142	AA	11.59%
Negotiable Certificates of Deposit							
Certificates of Deposit	65,394,834	65,310,661	1.69 - 1.72%	07/30/18 - 03/29/19	1.289	A	1.36%
Certificates of Deposit	36,283,992	36,227,007	1.69 - 1.75%	09/10/18	1.197	AA	0.75%
Medium-Term Corporate Notes							
Corporate Notes	45,232,078	44,547,559	0.74 - 1.37%	07/12/17 - 08/15/18	0.140	A	0.94%
Corporate Notes	284,241,144	282,347,347	1.05 - 1.76%	02/15/18 - 02/12/20	2.609	AA	5.90%
Corporate Notes	87,407,103	86,850,649	0.82 - 1.74%	08/15/17 - 11/21/17	0.756	AAA	1.81%
Municipal Debt	191,004,893	191,615,357	0.98 - 1.48%	08/01/17 - 06/29/18	0.663	NR	3.96%
U.S. Treasuries	913,939,870	914,299,995	0.72 - 1.38%	07/31/17 - 07/31/19	0.925		18.96%
Money Market Mutual Funds	247,940,709	247,940,709	0.85 - 0.93%	07/03/17	0.000	AAA	5.14%
Local Agency Investment Fund (LAIF)	206,177	206,177	0.98%	07/03/17	0.000	NR	0.00%
	\$ 4,819,614,124	\$ 4,823,957,069			0.890⁽³⁾		100.00%

ORANGE COUNTY TREASURY
Notes to the Schedule (Continued)
June 30, 2017

	Fair Value	Principal	Interest Rate Range (%)	Maturity Range	Weighted Average Maturity (Years)	Ratings ⁽¹⁾	% of Portfolio
Specific Investments⁽²⁾							
U.S. Government Agencies							
FNMA Discount Notes	\$ 1,798,218	\$ 1,800,000	1.01%	08/07/17	0.104	P-1	1.17%
FNMA Bonds	18,180,287	18,195,000	0.67 - 2.06%	08/28/17 - 01/05/22	2.456	AA	11.81%
FFCB Discount Notes	2,969,990	3,000,000	1.14 - 1.21%	03/08/18 - 05/24/18	0.828	P-1	1.93%
FFCB Bonds	5,497,390	5,500,000	0.91 - 1.08%	07/03/17 - 06/22/18	0.671	AA	3.57%
FHLB Discount Notes	15,340,790	15,365,000	0.61 - 1.08%	07/07/17 - 11/10/17	0.156	P-1	9.97%
FHLB Bonds	13,538,780	13,500,000	0.80 - 1.78%	07/27/17 - 07/29/20	1.371	AA	8.79%
FHLMC Discount Notes	3,991,040	4,000,000	0.85 - 1.03%	08/02/17 - 11/02/17	0.216	P-1	2.59%
FHLMC Bonds	3,491,355	3,500,000	0.94%	01/12/18	0.537	AA	2.27%
U.S. Treasuries	16,450,868	16,500,000	0.70 - 1.16%	07/31/17 - 01/13/21	0.946		10.69%
U.S. Treasuries - SLGS	67,556,587	67,556,587	0.76%	09/11/17	0.821		43.89%
Repurchase Agreements	1,081,500	1,081,500	6.20%	08/15/19	2.126	AA	0.70%
Money Market Mutual Funds	4,034,781	4,034,781	0.01 - 0.04%	07/03/17	0.000	AAA	2.62%
	\$ 153,931,586	\$ 154,032,868			0.689⁽³⁾		100.00%

- (1) The County obtains credit ratings from S&P, Moody's, and Fitch. The ratings indicative of the greatest degree of risk have been disclosed. NR means not rated. The ratings for U.S. Treasuries are not disclosed. The County is not required to disclose the credit ratings of obligations of the U.S. government or obligations explicitly guaranteed by the U.S. government.
- (2) Legend:
 FNMA-Federal National Mortgage Association
 FFCB-Federal Farm Credit Bank
 FHLB-Federal Home Loan Bank
 FHLMC-Federal Home Loan Mortgage Corporation
 SLGS - State and Local Government Series Certificate of Indebtedness
- (3) Portfolio weighted average maturity

The County categorizes its fair value measurements within the fair value hierarchy established by Governmental Accounting Standards Board (GASB) Statement No. 72, *Fair Value Measurement and Application*. These principles recognize a three-tiered fair value hierarchy, as follows:

- Level 1: Investments reflect prices based on quoted identical assets in an active market.
- Level 2: Investments reflect prices that are based on identical or similar assets in inactive markets or similar assets in active markets. Inputs other than quotes are observable.
- Level 3: Investments reflect prices based on significant unobservable inputs.

Fair value measurement is based on pricing received from the County's third party vendors. Investments in money market mutual funds, the Local Agency Investment Fund (LAIF), and the U.S. Treasuries - State and Local Government Series (SLGS) Certificate of Indebtedness are priced using amortized cost which approximates fair value, with a net asset value of \$1.00 (in absolute dollar amounts) per share, and per GASB Statement No. 72 not subject to the fair value hierarchy.

The County uses the market approach method as a valuation technique in the application of GASB Statement No. 72. This method uses prices and other relevant information generated by market transactions involving identical or similar assets or groups of assets.

ORANGE COUNTY TREASURY

Notes to the Schedule (Continued)

June 30, 2017

The following table presents a summary of the County's investments according to the assigned fair value hierarchy level as of June 30, 2017.

	Total	Fair Value Measurement		
		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
<u>OCIP</u>				
U.S. Government Agencies	\$ 2,556,679,394	\$ -	\$2,556,679,394	\$ -
Negotiable Certificates of Deposit	99,198,253	-	99,198,253	-
Medium-Term Corporate Notes	375,029,885	-	375,029,885	-
Municipal Debt	183,338,681	-	183,338,681	-
U.S. Treasuries	609,619,288	-	609,619,288	-
Sub-total	3,823,865,501	-	3,823,865,501	-
Investments Not Subject to Fair Value Hierarchy:				
Money Market Mutual Funds	181,787,665			
Local Agency Investment Fund (LAIF)	197,902			
Total	\$ 4,005,851,068			
<u>OCEIP</u>				
U.S. Government Agencies	\$ 2,947,963,324	\$ -	\$2,947,963,324	\$ -
Negotiable Certificates of Deposit	101,678,826	-	101,678,826	-
Medium-Term Corporate Notes	416,880,325	-	416,880,325	-
Municipal Debt	191,004,893	-	191,004,893	-
U.S. Treasuries	913,939,870	-	913,939,870	-
Sub-total	4,571,467,238	-	4,571,467,238	-
Investments Not Subject to Fair Value Hierarchy:				
Money Market Mutual Funds	247,940,709			
Local Agency Investment Fund (LAIF)	206,177			
Total	\$ 4,819,614,124			

ORANGE COUNTY TREASURY
Notes to the Schedule (Continued)
June 30, 2017

	Total	Fair Value Measurement		
		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
<u>Specific Investments</u>				
U.S. Government Agencies	\$ 64,807,850	\$ -	\$ 64,807,850	\$ -
U.S. Treasuries	16,450,868	-	16,450,868	-
Repurchase Agreements	1,081,500	-	-	1,081,500
Sub-total	82,340,218	-	81,258,718	1,081,500
<u>Investments Not Subject to Fair Value Hierarchy:</u>				
Money Market Mutual Funds	4,034,781			
U.S. Treasuries - SLGS*	67,556,587			
Total	\$ 153,931,586			

* SLGS - State and Local Government Series Certificate of Indebtedness

Investment in County of Orange Taxable Pension Obligation Bonds 2017, Series A

On January 13, 2017, the OCIP and the OCEIP purchased the County issued Taxable Pension Obligation Bonds 2017, Series A (2017 POBs) in the principal amount of \$375.5 million. The 2017 POBs were issued with a fixed coupon rate with maturities from August 2017 to June 2018 and are solely owned by OCIP and OCEIP. The obligation of the County to pay principal and interest on the 2017 POBs is an obligation imposed by law and is absolute and unconditional. As of June 30, 2017, the outstanding principal amount of the 2017 POBs is \$375.5 million. The bonds are not rated by any of the NRSROs. The County's investment in the 2017 POBs is disclosed herein as Municipal Debt.

Interest Rate Risk – Investments

This is the risk that changes in interest rates will adversely affect the fair value of an investment. Generally, investments of longer maturities are more sensitive to changes in market interest rates. Declines in the fair value of investments are managed by limiting the length of the maturity of the securities. In general, the maximum maturity allowed is five years unless the Board has granted express authority either specifically or as part of an investment policy. Actual weighted average days to maturity by investment type for the funds invested in the Pools are presented in the table in the Investment Disclosures section.

The OCIP of \$4,005,851,068 and the OCEIP of \$4,819,614,124 portfolios at June 30, 2017 have 33% and 42%, respectively, of the investments maturing in six months or less, 67% and 58%, respectively, maturing between six months and three years.

As of June 30, 2017, variable-rate notes comprised 0.37% and 0.64% of the OCIP and the OCEIP, respectively. The notes are tied to the Federal Funds rate, the 90-day Treasury Bill rate, the one-month and three-month London Interbank Offered Rate (LIBOR) with daily, monthly and quarterly coupon resets. The fair value of variable-rate securities is generally less susceptible to changes in value because the variable-rate coupon resets back to a market rate on a periodic basis. Effectively, at each reset date, a variable-rate investment reprices back to par value, eliminating interest rate risk at each periodic reset. For purposes of computing WAM, the maturity date of variable-rate notes is the length of time until the next reset date rather than the stated maturity.

ORANGE COUNTY TREASURY
Notes to the Schedule (Continued)
June 30, 2017

The annual average daily investment balance of the OCIP and the OCEIP was \$ 4,225,345,147 and \$4,189,091,513, respectively, with an annual net yield of 0.81% and 0.82%, respectively, for the pools, for the year ended June 30, 2017.

Interest Rate Risk-Weighted Average Maturity (Short-term Pool)

At June 30, 2017, the OCMMF and OCEMMF investments fair values amounted to \$1,127,901,842 and \$1,821,324,948, respectively. In accordance with the Board formally approved IPS, the Treasurer manages the Pool's exposure to declines in fair value for deposits and investments by limiting the WAM to 60 days in the Money Market Funds. At June 30, 2017, the WAM of the OCMMF was 60 days and the OCEMMF was 58 days. At the same date, the NAV of both short-term pools was \$1.00 (in absolute dollar amounts).

Interest Rate Risk-Duration (Long-term Pool)

At June 30, 2017, the long-term pool balance was \$5,876,238,402. Of this amount, the OCIP owned 49% and the OCEIP owned 51%. In accordance with the IPS, the Treasurer manages investment related risk for deposits and investments by limiting duration to +25% of a leading 1-3 Year index (2.35).

As of June 30, 2017, the long-term pool had the following duration by investment type:

Investment Type	Fair Value	Portfolio %	Duration (In Years)
Negotiable Certificates of Deposit	\$ 199,276,651	3.39%	1.25
Local Agency Investment Fund	404,080	0.01%	0.00
Medium-Term Corporate Notes	584,964,143	9.95%	1.38
Municipal Debt	374,343,574	6.37%	0.66
U.S. Government Agencies	3,523,546,885	59.96%	1.39
U.S. Treasuries	1,193,703,069	20.31%	1.32
Total Fair Value	<u>\$ 5,876,238,402</u>		
Portfolio Duration			1.32

Custodial Credit Risk

For an investment, custodial credit risk is the risk that in the event of the failure of the counterparty, the County will not be able to recover the value of its investments or collateral securities that are in possession of an outside party. The IPS does not permit investments in uninsured and unregistered securities. The Treasurer utilizes third party Delivery Versus Payment (DVP) which mitigates any custodial credit risk. Securities purchased by the Treasurer are held by third party custodians in their trust department to mitigate custodial credit risk. At year-end, in accordance with the IPS, the County's external investment pools and specific investments did not have any securities exposed to custodial credit risk, and the Treasurer did not have any securities lending during the year (or at year-end).

Credit Risk - Investments

This is the risk that an issuer or other counterparty to an investment may not fulfill its obligations. The IPS sets forth the minimum acceptable credit ratings for investments from at least two of the following NRSROs: S&P, Moody's, or Fitch. For purchases of short-term debt, the issuer rating must be no less than A-1 or SP1 (S&P), P-1 or MIG 1/VMIG 1 (Moody's), or F1 (Fitch) for

ORANGE COUNTY TREASURY
Notes to the Schedule (Continued)
June 30, 2017

purchases with remaining maturities less than 397 days, while purchases of long-term debt shall have issuer ratings no less than AA for purchases with remaining maturities longer than 397 days. Municipal debt issued by the County is exempt from the above credit rating requirements. As of June 30, 2017, the County's investments were in compliance with the IPS limits when purchased.

Concentration of Credit Risk

This is the risk of loss attributed to the magnitude of a government's investment in a single issuer. As of June 30, 2017, all investments were in compliance with state law and the IPS single issuer limits. See the County's investments table for concentrations of holdings. The following holdings with Treasurer exceeded 5 percent of the portfolio at June 30, 2017.

Investment Type	Issuer	Percentage of Portfolio
		2017
U.S. Government Agencies	Federal National Mortgage Association	10.36%
U.S. Government Agencies	Federal Farm Credit Bank	8.57%
U.S. Government Agencies	Federal Home Loan Bank	29.83%
U.S. Government Agencies	Federal Home Loan Mortgage Corporation	13.26%
U.S. Treasuries	United States Treasuries	17.90%

Foreign Currency Risk

The IPS requires all securities to be U.S. dollar denominated. The County Pools are not exposed to foreign currency risk.

3. SUBSEQUENT EVENTS

U.S. Treasuries – SLGS: To comply with applicable federal law and the tax certificates associated with the OCPFA Lease Revenue Refunding Bonds Series 2005, the County invests excess available monies over the reasonable working capital reserve in tax-exempt government securities not subject to the Alternative Minimum Tax (AMT). At June 30, 2017, the County reported \$67,556,587 of non-AMT tax-exempt securities in US Treasuries - SLGS. The Lease Revenue Refunding Bonds Series 2005 were retired on July 1, 2017, and on July 12, 2017, the County converted its tax-exempt Teeter Plan Series B Notes to taxable notes. With the conversion to taxable notes, the non-AMT tax-exempt investment of \$67,556,587 is no longer required, and was liquidated in its entirety on August 10, 2017. The County received \$67,637,864 including accrued interest, as a result of the liquidation.

Investment Policy Statement: On November 14, 2017, the Board of Supervisors adopted Resolution 17-134 approving the 2018 Investment Policy Statement (IPS) and delegating investment and deposit for safekeeping authority to the Treasurer-Tax Collector for calendar year 2018. The main changes to the 2018 IPS are: 1) clarification of the ratings required for investment purchases, 2) putting all credit rating requirements in one section, 3) clarification that investments over five years by other governing boards do not need to be approved separately by the Board, (4) updating language to match Government Code Section 56301 and (5) an increase to the State Pool limit based on the State Treasurer's policy increase from \$50 million to \$65 million.

ORANGE COUNTY TREASURY

Notes to the Schedule (Continued)

June 30, 2017

Investment in County of Orange Taxable Pension Obligation Bonds 2018, Series A: On January 12, 2018, the OCIP and the OCEIP purchased all of the County issued Taxable Pension Obligation Bonds 2018, Series A (2018 POBs) in the principal amount of \$375.3 million in a private placement. The 2018 POBs were issued as standard bonds, with four fixed rate coupon tranches with maturities from July 2018 to April 2019. The obligation of the County to pay principal and interest on the 2018 POBs is an obligation imposed by law and is absolute and unconditional. The 2018 POBs are not rated. After the purchase of 2018 POBs, the investment in County of Orange debt totaled \$645.9 million which represented 10.75% of the Extended Fund. The IPS limits the percentage ownership in County of Orange debt to 10% by individual pool. The issuer concentration percentage in the Extended Fund remained over 10% for ten business days and was back in compliance with the IPS and represented 9.77% of the Extended Fund as of January 31, 2018.

**Independent Auditor's Report on Internal Control Over Financial Reporting and on Compliance
and Other Matters Based on an Audit of Financial Statements Performed in Accordance With
*Government Auditing Standards***

The Honorable Board of Supervisors
County of Orange, California

We have audited, in accordance with the auditing standards generally accepted in the United States of America and the standards applicable to financial audits contained in *Government Auditing Standards* issued by the Comptroller General of the United States, the Schedule of Assets Held by the County Treasury (Schedule) of County of Orange, California (County), as of June 30, 2017, and the related notes to the Schedule, and have issued our report thereon dated December 19, 2018.

Internal Control over Financial Reporting

In planning and performing our audit of the Schedule, we considered the County Treasurer's internal control over financial reporting (internal control) to determine the audit procedures that are appropriate in the circumstances for the purpose of expressing our opinion on the Schedule, but not for the purpose of expressing an opinion on the effectiveness of the County Treasurer's internal control. Accordingly, we do not express an opinion on the effectiveness of the County Treasurer's internal control.

A *deficiency in internal control* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, misstatements on a timely basis. A *material weakness* is a deficiency, or a combination of deficiencies, in internal control, such that there is a reasonable possibility that a material misstatement of the entity's financial statements will not be prevented, or detected and corrected on a timely basis. A *significant deficiency* is a deficiency, or a combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies. Given these limitations, during our audit we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified.

Compliance and Other Matters

As part of obtaining reasonable assurance about whether the Treasurer's Schedule is free from material misstatement, we performed tests of its compliance with certain provisions of laws, regulations, contracts, and grant agreements, noncompliance with which could have a direct and material effect on the determination of the Schedule amounts. However, providing an opinion on compliance with those provisions was not an objective of our audit, and accordingly, we do not express such an opinion. The results of our tests disclosed no instances of noncompliance or other matters that are required to be reported under *Government Auditing Standards*.

Purpose of this Report

The purpose of this report is solely to describe the scope of our testing of internal control and compliance and the results of that testing, and not to provide an opinion on the effectiveness of the entity's internal control or on compliance. This report is an integral part of an audit performed in accordance with *Government Auditing Standards* in considering the entity's internal control and compliance. Accordingly, this communication is not suitable for any other purpose.

Macias Gini & O'Connell LLP

Newport Beach, California
December 19, 2018

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

Honorable Don Barnes, Sheriff-Coroner
Honorable Hugh Nguyen, Clerk-Recorder
Honorable Claude Parrish, Assessor
Honorable Todd Spitzer, 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)