

# *Treasurer's Monthly* **INVESTMENT** FEBRUARY 2019 **REPORT**

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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT**  
**For February 28, 2019**

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



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**INTERDEPARTMENTAL COMMUNICATION**

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**Date:** March 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 *SF*

**Subject:** Treasurer's Investment Report for the Month Ended February 28, 2019

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Attached please find the Treasurer's Investment Report for the County of Orange for the month ended February 28, 2019. 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](http://ocgov.com/ocinvestments).

**INVESTMENT POOL COMPOSITION**

The investments contained within this report are as of February 28, 2019. 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 28, 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 31 and 45, 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 77. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 1.04. 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 February 2019, the job market added 20,000 new jobs, and January's job numbers were revised upward by 7,000 to 311,000. The U.S. unemployment rate for February fell to 3.8% from 4.0% in January. The U.S. Gross Domestic Product fourth quarter rate decreased to 2.6% from the third quarter revised rate of 3.4%. The Empire State Manufacturing Index increased to 8.8 from 3.9 in January. The Philadelphia Fed Index decreased to -4.1, from 17.0 in January. 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 year-over-year housing prices increased for the eightieth consecutive

month in December, up 4.72% from a year ago, but at a slowing pace. The index for pending home sales decreased 3.2% on a year-over-year basis in January, and December's number was -9.5%.

The 10-year Treasury rate increased from 2.63% in January to 2.73% in February. The short-term 90-day T-bill increased from 2.41% at the end of January to 2.45% at the end of February. The rate on the 2-year Treasury note was 2.52% at the end of February, up from 2.45% in January.

#### **INVESTMENT INTEREST YIELDS AND FORECAST**

The current gross interest yield year-to-date for fiscal year 2018/2019 is 1.92% for OCIP and 1.95% for OCEIP. The current net yield for fiscal year 2018/2019 is 1.86% for OCIP and 1.89% for OCEIP. The forecasted gross yield for fiscal year 2018/2019 has been revised to 2.15% from 1.81% for both OCIP and OCEIP.

#### **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 January 2019 and February 2019 interest apportionments are expected to be paid in April 2019 and May 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. There are no temporary transfers outstanding as of February 28, 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 \$521 million in County of Orange debt, which represents approximately 5.5% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

#### **COMPLIANCE SUMMARY**

The investment portfolios had no compliance exceptions for the month of February, 2019. However, an IPS compliance exception was identified this month, but occurred in December 2018. A TOC designee left in November 2018 and did not file the required Form 700 Leaving Office Statement. On February 19, 2019, the Auditor-Controller issued a Second Follow-Up Audit on the Management Letter on Audit of the Schedule of Assets Held by the County Treasury as of September 30, 2016. This follow-up audit found that the Treasurer is still in process of implementing the recommendation.

#### **CREDIT UPDATE**

During February, 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 February 28, 2019 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**

	FEBRUARY 2019	JANUARY 2019	INCREASE (DECREASE)	NET CHANGE %	FEBRUARY 2018	INCREASE (DECREASE)	NET CHANGE %
<b><u>Orange County Investment Pool (OCIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 4,560,171,943	\$ 4,313,538,679	\$ 246,633,264	5.72%	\$ 4,636,281,080	\$ (76,109,137)	-1.64%
End Of Month Book Value <sup>1</sup>	\$ 4,562,239,273	\$ 4,318,262,708	\$ 243,976,565	5.65%	\$ 4,657,503,841	\$ (95,264,568)	-2.05%
Monthly Average Balance	\$ 4,378,117,915	\$ 4,437,220,194	\$ (59,102,279)	-1.33%	\$ 4,521,249,420	\$ (143,131,505)	-3.17%
Year-To-Date Average Balance	\$ 4,290,578,310	\$ 4,278,072,653	\$ 12,505,658	0.29%	\$ 4,335,011,492	\$ (44,433,182)	-1.02%
Monthly Accrued Earnings <sup>2</sup>	\$ 7,648,944	\$ 7,951,101	\$ (302,157)	-3.80%	\$ 4,923,407	\$ 2,725,537	55.36%
Monthly Net Yield <sup>2</sup>	2.22%	2.05%	0.18%	8.61%	1.36%	0.86%	63.31%
Year-To-Date Net Yield <sup>2</sup>	1.86%	1.81%	0.05%	2.67%	1.11%	0.75%	67.26%
Annual Estimated Gross Yield <sup>3</sup>	2.15%	1.87%	0.28%	14.97%	1.28%	0.87%	67.63%
Weighted Average Maturity (WAM)	311	329	(18)	-5.48%	313	(2)	-0.65%
<b><u>Orange County Educational Investment Pool (OCEIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 4,983,299,574	\$ 5,275,395,442	\$ (292,095,868)	-5.54%	\$ 4,681,617,960	\$ 301,681,614	6.44%
End Of Month Book Value <sup>1</sup>	\$ 4,986,076,718	\$ 5,281,247,329	\$ (295,170,611)	-5.59%	\$ 4,704,350,049	\$ 281,726,669	5.99%
Monthly Average Balance	\$ 5,078,152,146	\$ 5,301,132,480	\$ (222,980,334)	-4.21%	\$ 4,822,854,870	\$ 255,297,276	5.29%
Year-To-Date Average Balance	\$ 4,769,855,948	\$ 4,725,813,634	\$ 44,042,314	0.93%	\$ 4,525,363,182	\$ 244,492,766	5.40%
Monthly Accrued Earnings <sup>2</sup>	\$ 9,130,558	\$ 9,741,458	\$ (610,900)	-6.27%	\$ 5,299,430	\$ 3,831,128	72.29%
Monthly Net Yield <sup>2</sup>	2.27%	2.08%	0.19%	9.28%	1.35%	0.92%	68.30%
Year-To-Date Net Yield <sup>2</sup>	1.89%	1.84%	0.05%	2.89%	1.11%	0.78%	70.33%
Annual Estimated Gross Yield <sup>3</sup>	2.15%	1.87%	0.28%	14.97%	1.30%	0.85%	65.72%
Weighted Average Maturity (WAM)	330	323	7	2.06%	324	6	1.74%

<sup>1</sup> 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.

<sup>2</sup> In February 2019, 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.

<sup>3</sup> The OCIP and OCEIP annual estimated gross yields for February 2019 are reported at the actual annual gross yields for FY 17/18, and their annual estimated gross yields for February 2019 are reported at the latest forecasted gross yield of 2.15%. 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.

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## INVESTMENT POOL STATISTICS FOR THE MONTH ENDED: FEBRUARY 28, 2019

### INVESTMENT STATISTICS - By Investment Pool<sup>(1)</sup>

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 2/28/2019	MONTHLY Gross Yield	Current NAV <sup>(4)</sup>
<b>COMBINED POOL BALANCES</b> <b>(includes the Extended Fund)</b>					
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,560,171,943	311	2.22%	2.28%	1.00
	COST (Capital) \$ 4,557,497,130				
	MONTHLY AVG Balance \$ 4,378,117,915				
	BOOK Value \$ 4,562,239,273				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,983,299,574	330	2.22%	2.33%	1.00
	COST (Capital) \$ 4,980,540,133				
	MONTHLY AVG Balance \$ 5,078,152,146				
	BOOK Value \$ 4,986,076,718				

### INVESTMENT STATISTICS - Non-Pooled Investments<sup>(2)</sup>

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
<b>Specific Investment</b>		
<b>Funds:</b>	MARKET Value \$ 106,751,670	John Wayne Airport Investment Fund 51,654,817
283, FVSD, CCCD	COST (Capital) \$ 107,067,942	Fountain Valley School District Fund 40 34,723,562
	MONTHLY AVG Balance \$ 106,897,057	CCCD Series 2017E Bonds 20,689,563
	BOOK Value \$ 107,067,276	
		\$ 107,067,942

### MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
<b>COUNTY MONEY MARKET FUND (OCMMF)</b>			
County Money Market Fund	\$ 957,899,169	OCIP	\$4,572,897,376
County Cash & Cash Equivalent	15,400,246	OCEIP	4,986,289,029
<b>EXTENDED FUND</b>	7,763,555,246	Specific Investment Funds	107,067,942
<b>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</b>		Non-Pooled Cash & Cash Equivalent	19,852,093
Educational Money Market Fund	816,582,848		
Educational Cash & Cash Equivalent	5,748,896		
<b>NON-POOLED INVESTMENTS</b>			
Non-Pooled Investments @ Cost	107,067,942		
Non-Pooled Cash & Cash Equivalent	19,852,093		
	\$ 9,686,106,440		\$9,686,106,440

### KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	2.03%	OCMMF	31
OCEMMF - MONTHLY GROSS YIELD	2.41%	OCEMMF	45
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	2.51%	JOHN WAYNE AIRPORT WAM	77
OCIP - YTD NET YIELD <sup>(3)</sup>	1.86%	LGIP WAM (Standard & Poors)	36
OCEIP - YTD NET YIELD <sup>(3)</sup>	1.89%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	2.42%		

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## INVESTMENT POOL STATISTICS FOR THE MONTH ENDED: FEBRUARY 28, 2019

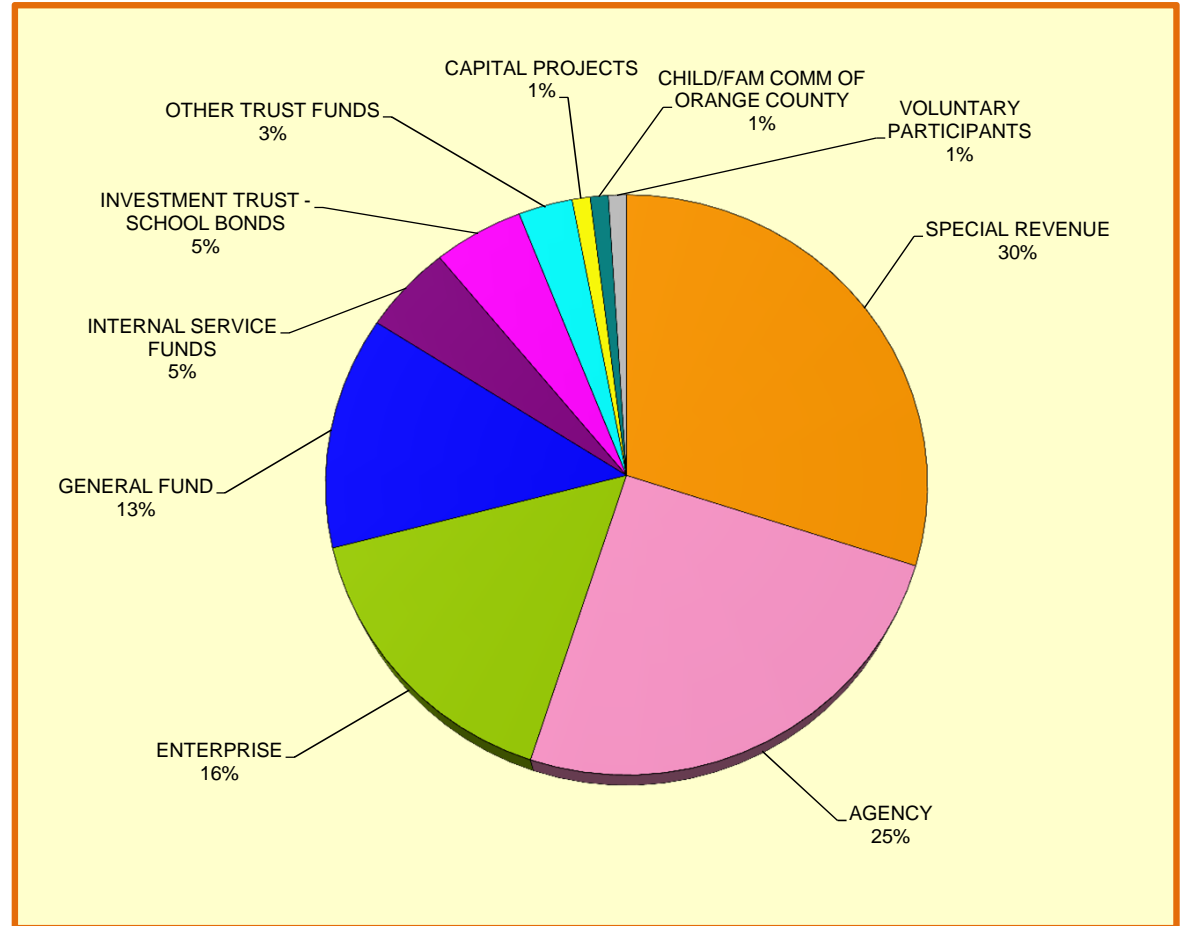
### INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 2/28/2019	MONTHLY Gross Yield	Current NAV <sup>(4)</sup>
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 959,764,688 COST (Capital) \$ 957,899,169 MONTHLY AVG Balance \$ 788,240,693 BOOK Value \$ 959,071,926	31	2.37%	2.03%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 818,406,110 COST (Capital) \$ 816,582,848 MONTHLY AVG Balance \$ 912,720,050 BOOK Value \$ 817,990,424	45	2.40%	2.41%	1.00
<u>Extended Fund</u>	MARKET Value \$ 7,765,300,719 COST (Capital) \$ 7,763,555,246 MONTHLY AVG Balance \$ 7,755,309,318 BOOK Value \$ 7,771,253,641	385	2.19%	2.33%	1.00
<b>ALLOCATION OF EXTENDED FUND</b>					
<u>Extended Fund</u> <u>OCIP Share</u>	MARKET Value \$ 3,600,407,255 COST (Capital) \$ 3,599,597,961 MONTHLY AVG Balance \$ 3,589,877,222 BOOK Value \$ 3,603,167,347	385	2.19%	2.33%	1.00
<u>OCEIP Share</u>	MARKET Value \$ 4,164,893,464 COST (Capital) \$ 4,163,957,285 MONTHLY AVG Balance \$ 4,165,432,096 BOOK Value \$ 4,168,086,294	385	2.19%	2.33%	1.00
<u>Duration</u>	1.04				

- (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.

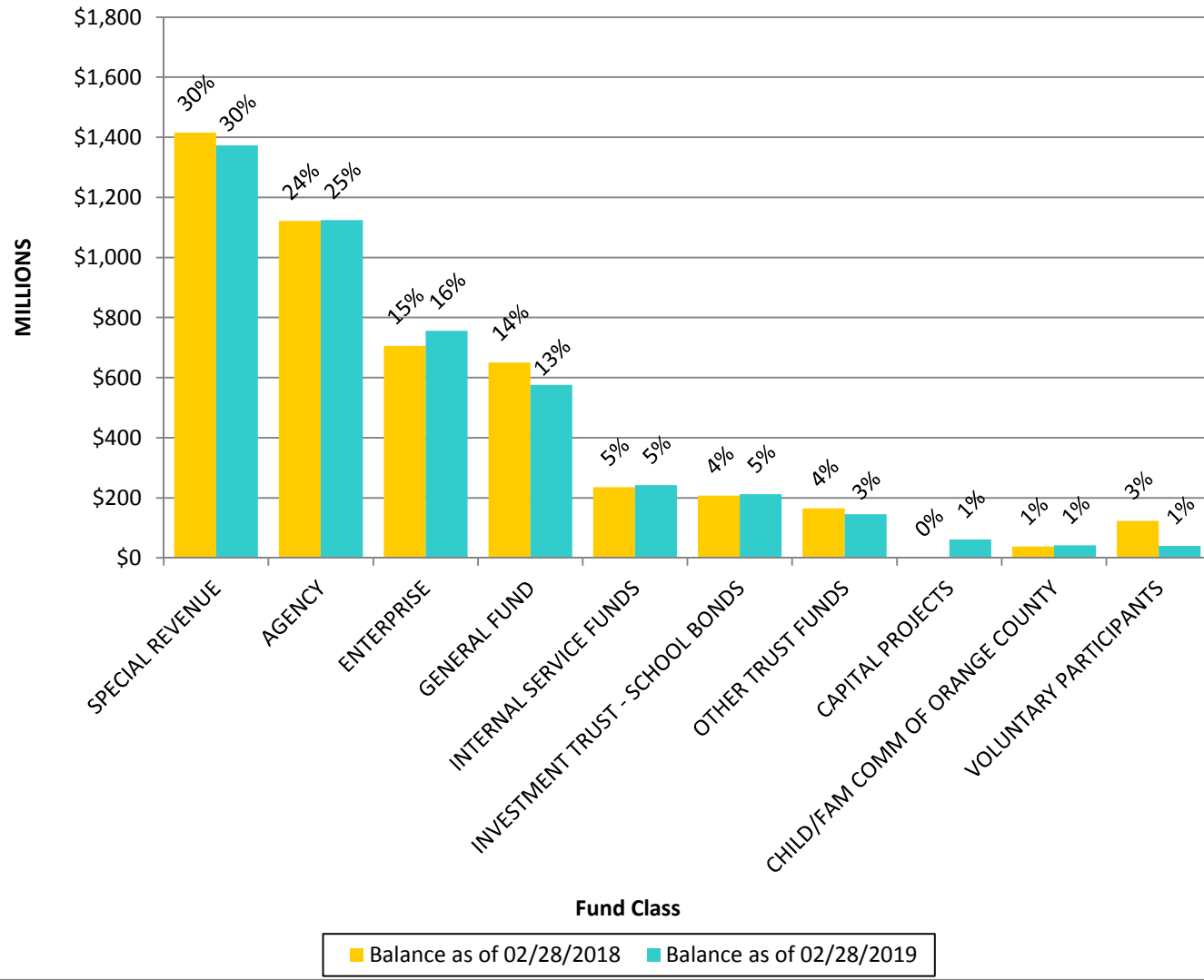
**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF 02/28/2019**

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,372,812,362
AGENCY	1,124,310,039
ENTERPRISE	756,019,041
GENERAL FUND	576,063,123
INTERNAL SERVICE FUNDS	242,604,895
INVESTMENT TRUST - SCHOOL BONDS	212,655,928
OTHER TRUST FUNDS	145,355,467
CAPITAL PROJECTS	61,130,148
CHILD/FAM COMM OF ORANGE COUNTY	41,565,393
VOLUNTARY PARTICIPANTS	40,380,980
<b>TOTAL</b>	<b>\$ 4,572,897,376</b>



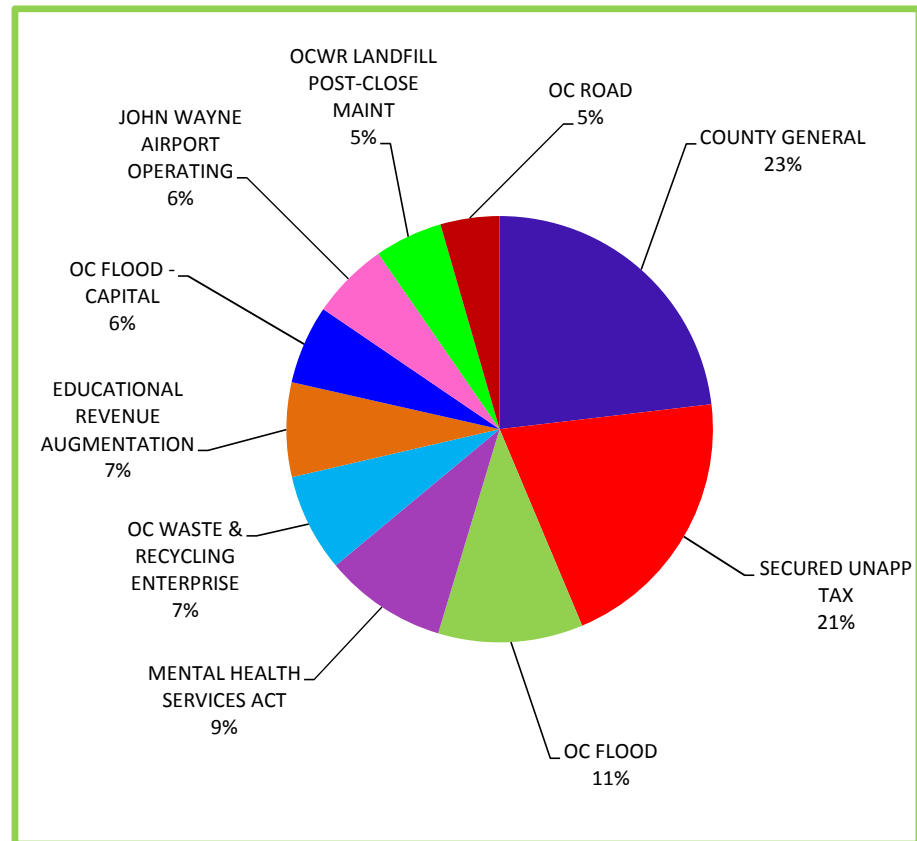


**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF FEBRUARY 28**



**ORANGE COUNTY INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF FEBRUARY 28, 2019**

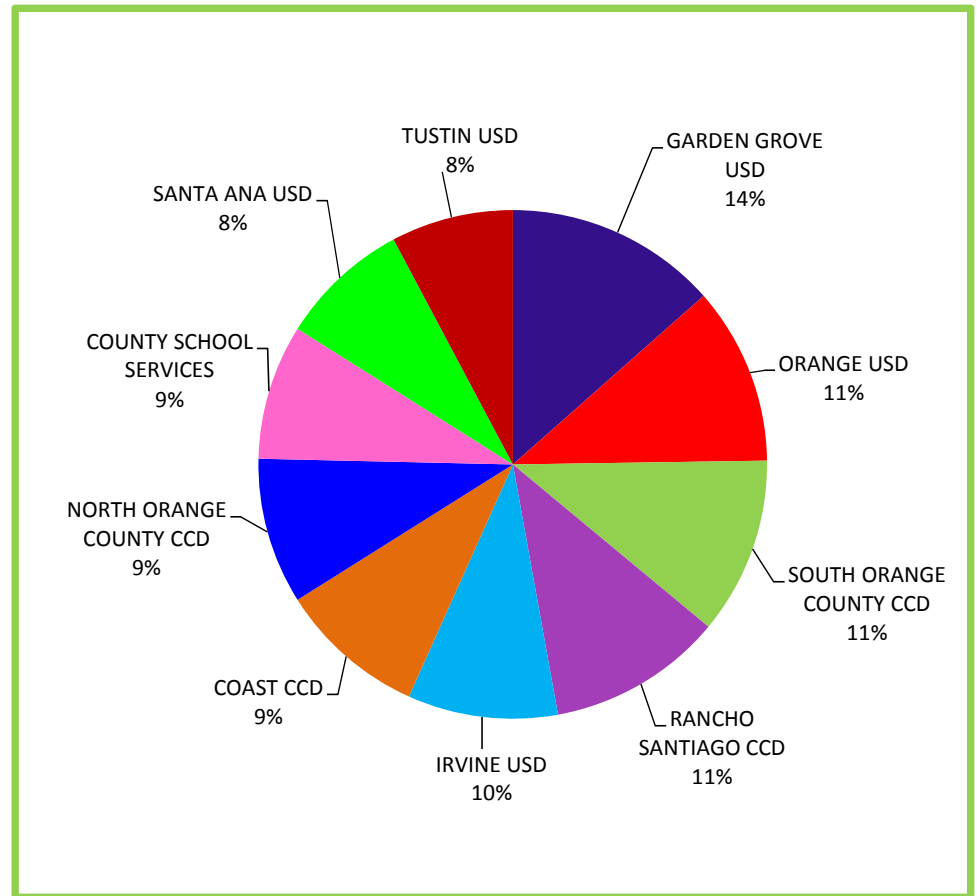
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 576,042,719
673	SECURED UNAPP TAX	511,583,216
400	OC FLOOD	273,574,403
13Y	MENTAL HEALTH SERVICES ACT	231,865,433
299	OC WASTE & RECYCLING ENTERPRISE	185,035,359
664	EDUCATIONAL REVENUE AUGMENTATION	178,548,125
404	OC FLOOD - CAPITAL	149,086,929
280	JOHN WAYNE AIRPORT OPERATING	145,458,378
279	OCWR LANDFILL POST-CLOSE MAINT	128,407,975
115	OC ROAD	111,666,263
<b>TOTAL</b>		<b>\$ 2,491,268,800</b>



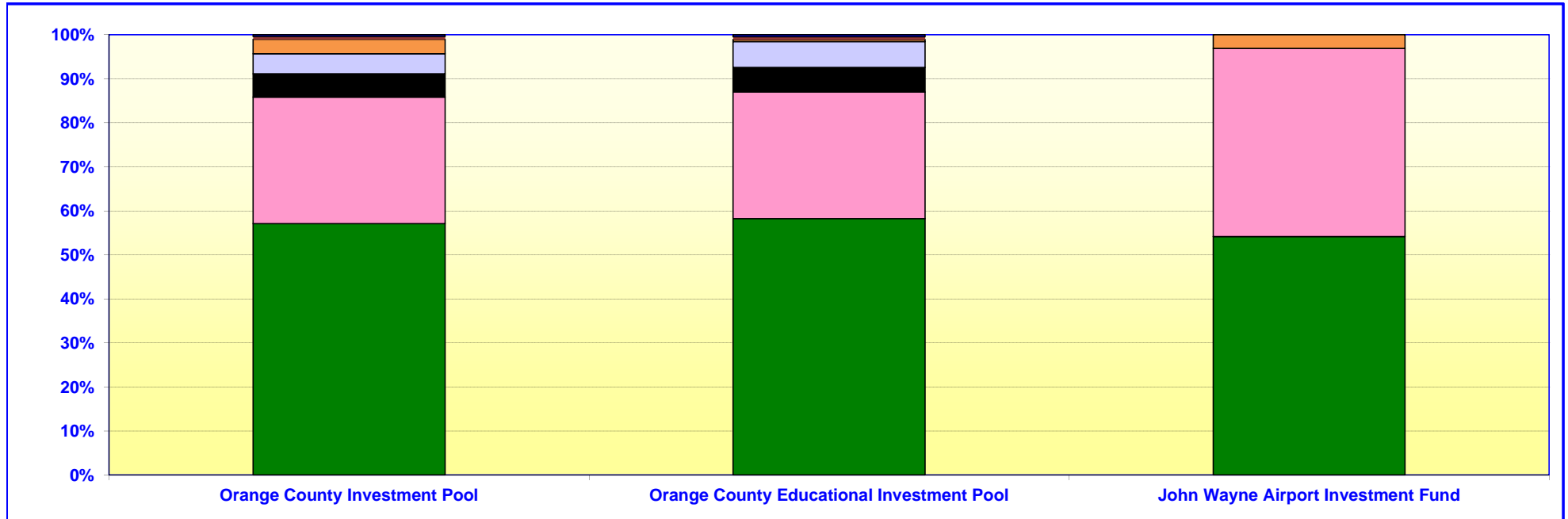
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF FEBRUARY 28, 2019**

DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
72	GARDEN GROVE USD	\$ 415,345,825 (1)
80	ORANGE USD	347,246,004 (1)
96	SOUTH ORANGE COUNTY CCD	346,486,776
92	RANCHO SANTIAGO CCD	342,619,959 (1)
75	IRVINE USD	293,404,914 (1)
90	COAST CCD	288,520,247 (1)
88	NORTH ORANGE COUNTY CCD	286,128,252 (1)
94	COUNTY SCHOOL SERVICES	264,300,851
84	SANTA ANA USD	255,528,531 (1)
87	TUSTIN USD	238,997,811 (1)
<b>TOTAL</b>		<b><u>\$ 3,078,579,170</u></b>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



**ORANGE COUNTY TREASURER - TAX COLLECTOR**  
**BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings**  
**February 28, 2019**



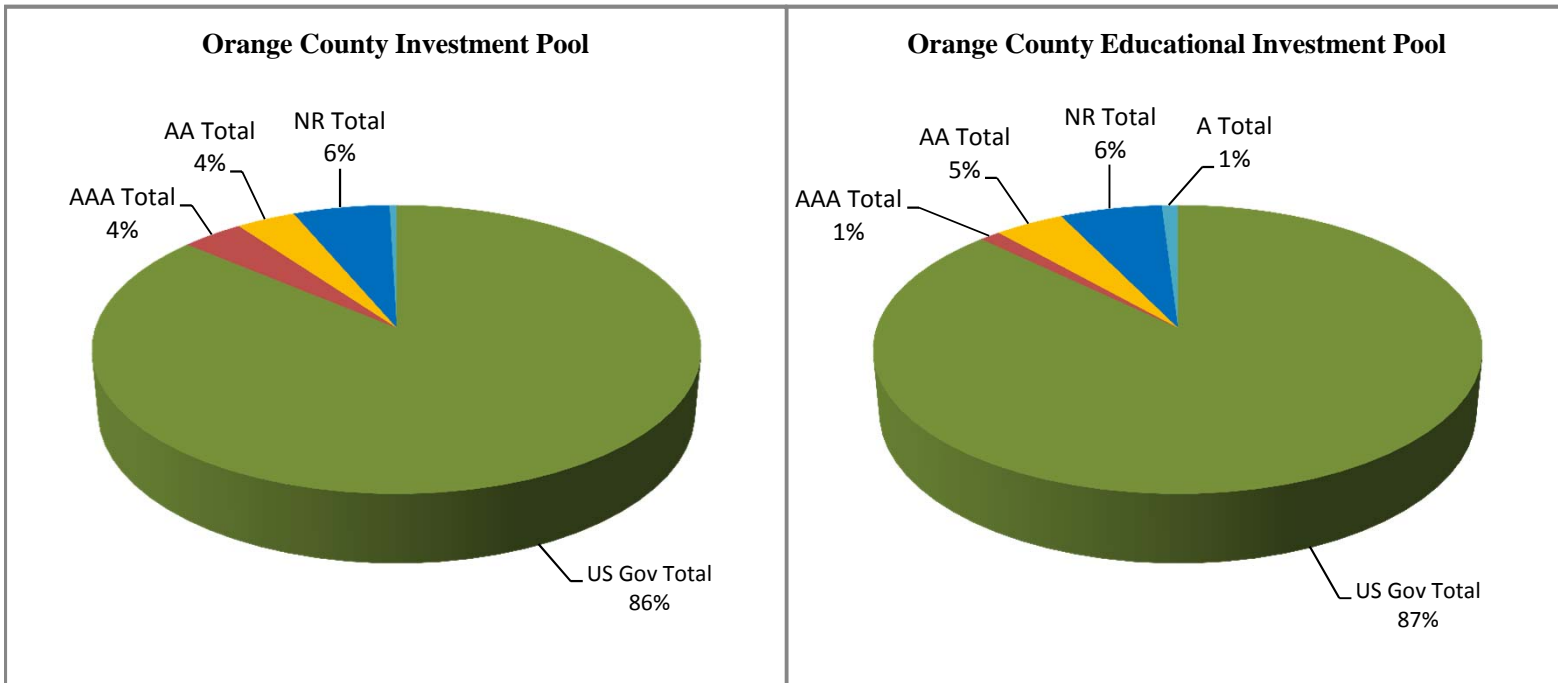
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,602,888	57.08%
U. S. TREASURIES	1,311,330	28.76%
MUNICIPAL DEBT	241,485	5.29%
MEDIUM-TERM NOTES	208,740	4.58%
MONEY MARKET MUTUAL FUNDS	148,724	3.26%
LOCAL AGENCY INVESTMENT FUND	28,470	0.62%
CERTIFICATES OF DEPOSIT	18,535	0.41%
	<u>\$ 4,560,172</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,901,400	58.22%
U. S. TREASURIES	1,433,360	28.76%
MUNICIPAL DEBT	279,346	5.62%
MEDIUM-TERM NOTES	293,163	5.88%
MONEY MARKET MUTUAL FUNDS	21,656	0.43%
LOCAL AGENCY INVESTMENT FUND	32,934	0.66%
CERTIFICATES OF DEPOSIT	21,441	0.43%
	<u>\$ 4,983,300</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 28,066	54.14%
U. S. TREASURIES	22,159	42.75%
MONEY MARKET MUTUAL FUNDS	1,613	3.11%
	<u>\$ 51,838</u>	<u>100.00%</u>



# **ORANGE COUNTY TREASURER - TAX COLLECTOR** **CREDIT QUALITY BY MARKET VALUE** February 28, 2019



*US GOV Includes Agency & Treasury Debt*

*AA includes AA+, AA-, & AA*

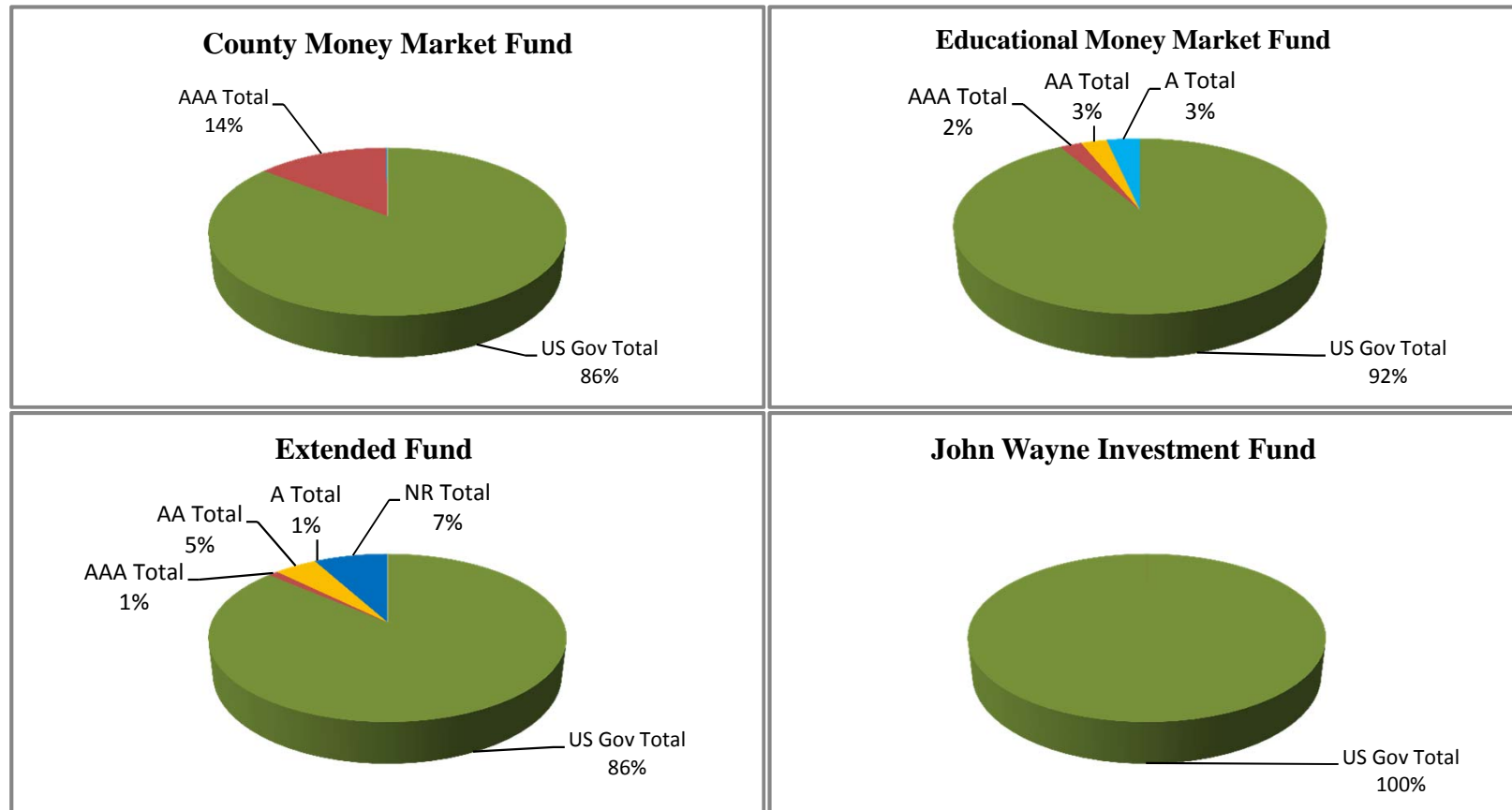
*A includes A+, A-, & A*

*NR Includes LAIF and Orange County Pension Obligation Bonds*

## ORANGE COUNTY TREASURER - TAX COLLECTOR

### CREDIT QUALITY BY MARKET VALUE

February 28, 2019



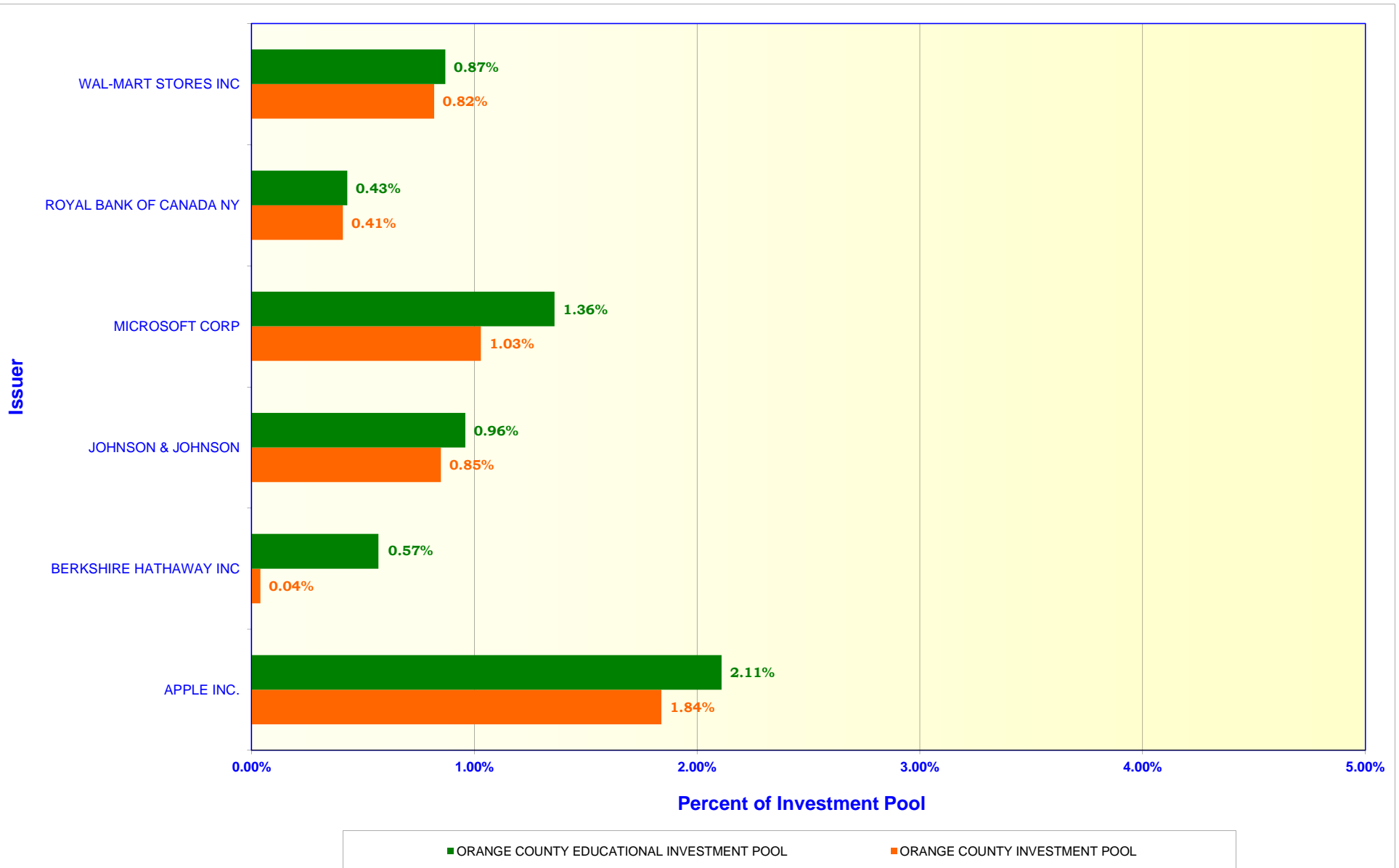
*US GOV Includes Agency & Treasury Debt*

*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**  
 February 28, 2019



# ORANGE COUNTY TREASURER-TAX COLLECTOR

## APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

February 28, 2019

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
<b>U.S. TREASURY SECURITIES</b>						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
<b>U.S. GOVERNMENT AGENCY SECURITIES</b>						
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
<b>MEDIUM-TERM NOTES</b>						
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+
<b>ISSUERS ON HOLD</b>						
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
<b>MUNICIPAL BONDS</b>						
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
<b>STATE POOL - LOCAL AGENCY INVESTMENT FUND</b>						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR
<b>MONEY MARKET MUTUAL FUNDS ***</b>						
NAME OF FUND	S & P	Moody's	Fitch			
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm	Aaa-mf	AAAmf			
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm	Aaa-mf	NR			
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm	Aaa-mf	NR			
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm	NR	NR			

\* 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 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.

<b>ISSUERS - NO LONGER ON APPROVED ISSUER LIST ****</b>						
ROYAL BANK OF CANADA NY (JULY, 2016)	A-1+	P-1	F1+	AA-	A2	AA
BERKSHIRE HATHAWAY INC	A-1+	P-1	NR	AA	Aa2	A+
BERKSHIRE HATHAWAY FINANCE	NR	NR	NR	NR	Aa2	A+

\*\*\*\* Royal Bank of Canada, Berkshire Hathaway, and Berkshire Hathaway Finance were removed from the Approved Issuer List as the 2019 Investment Policy Statement now requires a minimum issuer credit rating of AA. Current holdings of these two issuers are less than \$71 million as of February 28, 2019.

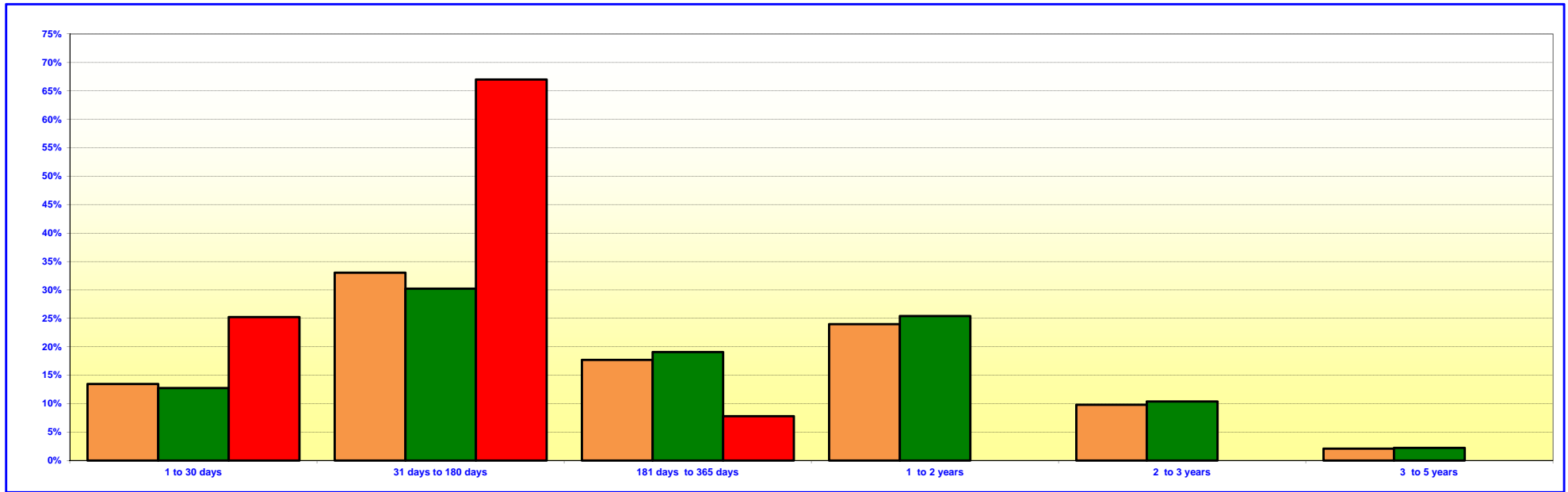


**Orange County Treasurer-Tax Collector  
Changes in Approved Issuer's List  
For the Month Ended February 28, 2019**

During February, 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**  
February 28, 2019



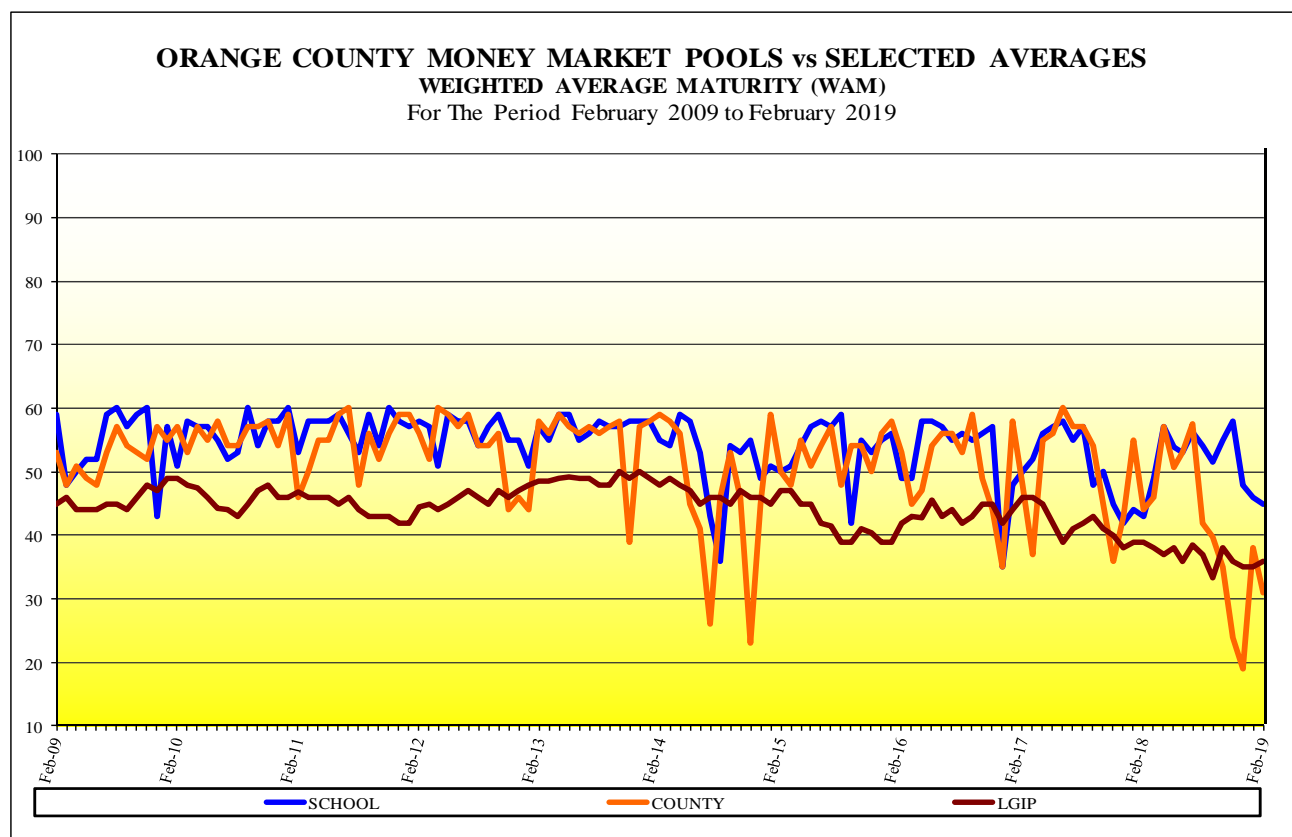
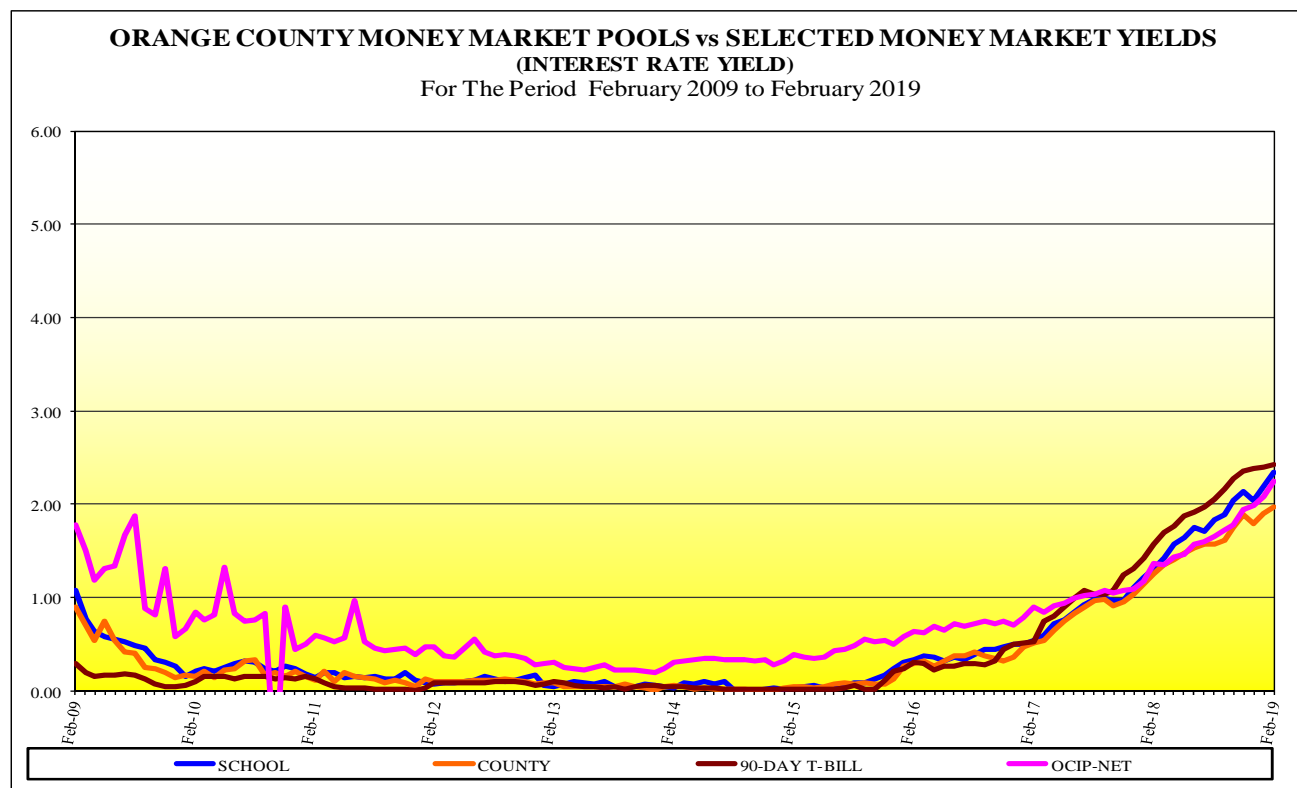
ORANGE COUNTY INVESTMENT POOL		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 614,947	13.46%
31 TO 180 DAYS	1,508,568	33.01%
181 TO 365 DAYS	808,265	17.69%
1 YEAR TO 2 YEARS	1,095,886	23.98%
2 YEARS TO 3 YEARS	447,098	9.78%
3 YEARS TO 5 YEARS	95,190	2.08%
<b>TOTAL</b>	<b>\$ 4,569,954</b>	<b>100.00%</b>

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 636,815	12.75%
31 TO 180 DAYS	1,509,530	30.23%
181 TO 365 DAYS	952,548	19.07%
1 YEAR TO 2 YEARS	1,267,704	25.39%
2 YEARS TO 3 YEARS	517,196	10.36%
3 YEARS TO 5 YEARS	110,115	2.20%
<b>TOTAL</b>	<b>\$ 4,993,908</b>	<b>100.00%</b>

JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 13,113	25.21%
31 TO 180 DAYS	34,855	67.01%
181 TO 365 DAYS	4,045	7.78%
<b>TOTAL</b>	<b>\$ 52,013</b>	<b>100.00%</b>

(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 2/28/2019, Floating Rate Notes comprise 1.28%, 1.36%, and 0.00% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Fund respectively.



•For the Month Ended February 28, 2019, S&P LGIP – 2.41; S&P LGIP WAM -36; 90-Day T-Bill – 2.42; OCIP – Net – 2.22

**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**INVESTMENT POOL YIELDS**

**March 1, 2018 - February 28, 2019**

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month February 2019</i>				
OCMMF	\$ 959,764,688	\$ 1,227,662	2.03%	31
OCEMMF	\$ 818,406,110	\$ 1,685,905	2.41%	45
Extended Fund	\$ 7,765,300,719	\$ 13,865,935	2.33%	385
<i>January 2019</i>				
OCMMF	\$ 729,137,854	\$ 1,417,661	1.97%	38
OCEMMF	\$ 1,016,881,693	\$ 1,897,863	2.26%	46
Extended Fund	\$ 7,842,914,574	\$ 14,377,035	2.14%	389
<i>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
<b><i>Fiscal Year July 1, 2018 - June 30, 2019</i></b>	<b>Average Month End Market Value Balance</b>	<b>YTD Interest Income</b>	<b>YTD Gross Yield</b>	<b>YTD Average</b>
OCIP	\$ 4,306,963,677	\$ 54,853,678	1.92%	331
OCEIP	\$ 4,774,075,808	\$ 62,466,326	1.95%	334
OC Extended Fund B	\$ -	\$ 175,006	N/A	N/A



# ORANGE COUNTY TREASURER-TAX COLLECTOR

## CASH AVAILABILITY PROJECTION

### FOR THE SIX MONTHS ENDING AUGUST 31, 2019

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

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

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

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

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

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
February 2019 - Ending Cash				\$ 15,400,246
March	\$ 603,744,338	\$ 736,370,267	\$ 651,455,065	704,059,786
April	1,041,625,275	2,239,821,919	1,852,325,228	2,133,181,752
May	193,754,338	333,476,285	815,264,441	1,845,147,934
June	35,623,060	309,109,230	719,338,969	1,470,541,255
July	174,469,276	323,263,727	713,825,602	1,254,448,656
August	161,575,919	422,804,346	375,293,513	1,463,535,408

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
February 2019 - Ending Cash				\$ 5,748,896
March	\$ 614,514,746	\$ 535,053,767	\$ 726,401,570	428,915,839
April	820,343,960	1,071,637,286	735,278,479	1,585,618,606
May	327,947,773	383,682,748	715,333,708	1,581,915,419
June	65,576,948	579,401,237	665,332,626	1,561,560,978
July	203,078,733	249,077,007	547,872,278	1,465,844,440
August	209,422,517	199,180,529	562,682,578	1,311,764,908

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**STATEMENT OF ACCOUNTABILITY**  
**For the Month Ended February 28, 2019**

	<u>Month</u>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b><u>\$ 9,745,047,993</u></b>
<b>Cash Receipts:</b>	
County	583,937,419
School and Community College Districts	402,434,712
<b>Total Cash Receipts</b>	<b><u>986,372,131</u></b>
<b>Cash Disbursements:</b>	
County	347,376,970
School and Community College Districts	697,722,092
<b>Total Cash Disbursements</b>	<b><u>1,045,099,062</u></b>
<b>Net Change in Cost Value of Pooled Assets</b>	<b><u>(58,726,931)</u></b>
<b>Net Increase in Non-Pooled Investments</b>	<b>110,574</b>
<b>Net (Decrease) in Non-Pooled Cash</b>	<b><u>(325,196)</u></b>
<b>Treasurer's Accountability at the End of the Period:</b>	<b><u>\$ 9,686,106,440</u></b>
<b>Assets in the Treasury at the End of the Period (at Cost Value):</b>	
<b>Pooled Investments:</b>	
Orange County Investment Pool	\$ 4,557,497,130
Orange County Educational Investment Pool	4,980,540,133
<b>Total Pooled Investments</b>	<b><u>9,538,037,263</u></b>
<b>Non-Pooled Investments:</b>	
Non-Pooled Investments - John Wayne Airport	51,654,817
Non-Pooled Investments - Fountain Valley School District Fund 40	34,723,562
Non-Pooled Investments - CCCD Series 2017E Bonds	20,689,563
<b>Total Non-Pooled Investments</b>	<b><u>107,067,942</u></b>
<b>Cash and Cash Equivalent:</b>	
Cash in banks - County	15,313,141
Cash in banks - Schools	5,748,896
Cash in banks - OC Sheriff	9,906,754
Cash in banks - John Wayne Airport	9,945,339
Cash - Other	87,105
<b>Total Cash</b>	<b><u>41,001,235</u></b>
<b>Total Assets in the Treasury at the End of the Period:</b>	<b><u>\$ 9,686,106,440</u></b>

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY  
January 31, 2019**

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 <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio
100%	U.S. Treasuries Securities	\$ 211,298,604	28.98%	\$ 2,098,802,817	26.76%	\$ 227,474,935	22.37%	\$ 25,652,046	49.65%
100%	U.S. Government Agency Securities	392,590,809	53.84%	4,650,666,466	59.30%	683,934,787	67.26%	25,899,956	50.13%
20%	Municipal Debt	-	0.00%	521,028,770	6.64%	-	0.00%	-	0.00%
20%	Medium-Term Notes	4,114,704	0.57%	467,626,473	5.96%	61,508,246	6.05%	-	0.00%
40%	Banker Acceptances	-	0.00%	-	0.00%	-	0.00%	-	0.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Negotiable Certificates of Deposits	-	0.00%	39,943,840	0.51%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	64,846,208	0.83%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	121,133,737	16.61%	-	0.00%	43,963,725	4.32%	112,771	0.22%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 729,137,854	100.00%	\$ 7,842,914,574	100.00%	\$ 1,016,881,693	100.00%	\$ 51,664,773	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				
10%	Issuer Limit	Yes	Yes	Yes	Yes
100%	MMMFs, JPA, Repurchase Agreements	Yes <sup>(3)</sup>	N/A	Yes <sup>(3)</sup>	Yes
See Above	Government Agencies Issuer	Yes <sup>(4)</sup>	Yes <sup>(4)</sup>	Yes <sup>(4)</sup>	Yes <sup>(4)</sup>
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/38.40	N/A	Yes/46.44	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/87.96
13 Months/397 days	Duration <sup>(5)</sup>	N/A	Yes/1.04	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/238	N/A	Yes/266	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/266
	Final Maturity - Extended Fund	N/A	Yes/1334	N/A	N/A
A-1/≥ AA <sup>(2)</sup>	Rating Limits				
≥ A-1/P-1/F2	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA <sup>(2)</sup>	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
>0.9975	Net Asset Value - Money Market Fund and JWA	1.0004	N/A	Yes/1.0001	Yes/1.0003

(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 2019 IPS policy approved by the Board of Supervisors on December 18, 2018 effective on January 1, 2019.

(3) Rating Agency requirements limit investments in each MMMF in Orange County Money Market Fund and Orange County Education Money Market Fund to 10%.

(4) Rating Agency requirements limit the investments in U.S. Government Agency Securities to 33% for the two Money Market Funds.

(5) Duration is a modified duration, which does not take into consideration all embedded options such as callable bonds.

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**  
**February 28, 2019**

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 and December 31, 2018 in progress.
Annual Statement of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	Annual audit as of June 30, 2017 completed. June 30, 2018 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	December 31, 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 completed. Calendar year 2018 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 three compliance incidents as of February 28, 2019.
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 January 30, 2019.
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. A TOC Designee will submit a Leaving Office Statement for calendar year 2018 in 2019.

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 February 28, 2019**

During February, 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: 07-Mar-2019 10:35 am  
Print Date: 07-Mar-2019  
As at date: 07-Mar-2019

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User: SNong

As of 28-Feb-2019

9632

\* 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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>County Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
<b>GOLDMAN SACHS - COUNTY MMF</b>															
	3/1/19			AAAm	Aaa-mf	NR	90,186,157.81		2.4000	90,186,157.81	0.00	0.00	90,186,157.81	90,186,157.81	0.00
<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>															
	3/1/19			AAAm	Aaa-mf	NR	58,429,361.96		2.3060	58,429,361.96	0.00	0.00	58,429,361.96	58,429,361.96	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	3/1/19			AAAm	Aaa-mf	AAAmmf	108,806.93		2.2960	108,806.93	0.00	0.00	108,806.93	108,806.93	0.00
<b>Subtotal for FUNDS:</b>							<b>148,724,326.70</b>		<b>2.3630</b>	<b>148,724,326.70</b>	<b>0.00</b>	<b>0.00</b>	<b>148,724,326.70</b>	<b>148,724,326.70</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	49,025.00	10,000,000.00	10,000,000.00	0.00
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	51,783.33	9,998,008.33	9,998,020.00	11.67
<b>FNMA DISCOUNT / TD SECURITIES</b>															
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	41,037.50	9,997,394.44	9,997,360.00	(34.44)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
998945	2/4/19	3/6/19	313384CS6	A-1+	P-1	NR	2,000,000.00		2.3800	1,996,033.33	0.00	3,305.56	1,999,338.89	1,999,338.00	(0.89)
<b>FREDDIE DISCOUNT / DEUTSCHE</b>															
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	33,150.00	4,998,050.00	4,998,000.00	(50.00)
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO.</b>															
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	145,087.50	29,988,075.00	29,988,000.00	(75.00)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	95,600.00	19,992,033.33	19,992,000.00	(33.33)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
997238	1/23/19	3/7/19	313384CT4	A-1+	P-1	NR	1,500,000.00		2.3750	1,495,744.79	0.00	3,661.46	1,499,406.25	1,499,400.00	(6.25)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
997713	1/25/19	3/8/19	313384CU1	A-1+	P-1	NR	1,800,000.00		2.3500	1,795,065.00	0.00	4,112.50	1,799,177.50	1,799,166.60	(10.90)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
997816	1/28/19	3/8/19	313384CU1	A-1+	P-1	NR	30,000,000.00		2.3600	29,923,300.00	0.00	62,933.33	29,986,233.33	29,986,110.00	(123.33)
<b>FHLB DISC CORP / DEUTSCHE</b>															
997705	1/25/19	3/22/19	313384DJ5	A-1+	P-1	NR	3,000,000.00		2.3800	2,988,893.33	0.00	6,941.67	2,995,835.00	2,995,830.00	(5.00)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
999518	2/6/19	3/27/19	313384DP1	A-1+	P-1	NR	5,600,000.00		2.3850	5,581,821.00	0.00	8,533.00	5,590,354.00	5,590,373.60	19.60
<b>FREDDIE DISCOUNT / MORGAN STANLEY</b>															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	40,333.33	4,984,333.33	4,984,250.00	(83.33)
FREDDIE DISCOUNT / Mizuho Securities USA Inc															
997714	1/25/19	4/17/19	313396EL3	A-1+	P-1	F1+	20,000,000.00		2.3500	19,892,944.44	0.00	45,694.45	19,938,638.89	19,937,000.00	(1,638.89)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
999150	2/5/19	4/17/19	313384EL9	A-1+	P-1	NR	8,000,000.00		2.3900	7,962,291.11	0.00	12,746.67	7,975,037.78	7,974,832.00	(205.78)
FHLB DISC CORP / Mizuho Securities USA Inc															
1002583	2/27/19	4/17/19	313384EL9	A-1+	P-1	NR	2,050,000.00		2.4100	2,043,275.43	0.00	274.47	2,043,549.90	2,043,550.70	0.80
FHLB DISC CORP / BARCLAYS CAPITAL															
1002584	2/27/19	4/17/19	313384EL9	A-1+	P-1	NR	10,000,000.00		2.4100	9,967,197.22	0.00	1,338.89	9,968,536.11	9,968,540.00	3.89
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
994148	1/3/19	4/18/19	313384EM7	A-1+	P-1	NR	20,000,000.00		2.4100	19,859,416.67	0.00	76,316.66	19,935,733.33	19,935,800.00	66.67
FHLB DISC CORP / BNY Mellon Capital Market															
997239	1/23/19	4/18/19	313384EM7	A-1+	P-1	NR	20,000,000.00		2.4000	19,886,666.67	0.00	49,333.33	19,936,000.00	19,935,800.00	(200.00)
FHLB DISC CORP / FTN FINANCIAL															
997426	1/24/19	4/18/19	313384EM7	A-1+	P-1	NR	15,000,000.00		2.4000	14,916,000.00	0.00	36,000.00	14,952,000.00	14,951,850.00	(150.00)
FREDDIE DISCOUNT / DAIWA															
998101	1/29/19	4/18/19	313396EM1	A-1+	P-1	F1+	20,000,000.00		2.3400	19,897,300.00	0.00	40,300.00	19,937,600.00	19,935,800.00	(1,800.00)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1000668	2/14/19	4/18/19	313384EM7	A-1+	P-1	NR	50,000,000.00		2.4000	49,790,000.00	0.00	50,000.00	49,840,000.00	49,839,500.00	(500.00)
FREDDIE DISCOUNT / DEUTSCHE															
1000906	2/15/19	4/18/19	313396EM1	A-1+	P-1	F1+	40,000,000.00		2.3800	39,836,044.44	0.00	37,022.22	39,873,066.66	39,871,600.00	(1,466.66)
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
1001142	2/19/19	4/18/19	313396EM1	A-1+	P-1	F1+	10,000,000.00		2.3800	9,961,655.56	0.00	6,611.11	9,968,266.67	9,967,900.00	(366.67)
FREDDIE DISCOUNT / JP MORGAN CHASE & CO															
1001370	2/20/19	4/18/19	313396EM1	A-1+	P-1	F1+	35,000,000.00		2.3700	34,868,662.50	0.00	20,737.50	34,889,400.00	34,887,650.00	(1,750.00)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
1001629	2/21/19	4/18/19	313396EM1	A-1+	P-1	F1+	19,000,000.00		2.3700	18,929,953.33	0.00	10,006.67	18,939,960.00	18,939,010.00	(950.00)
FREDDIE DISCOUNT / DEUTSCHE															
1001948	2/25/19	4/18/19	313396EM1	A-1+	P-1	F1+	35,000,000.00		2.3980	34,878,767.78	0.00	9,325.56	34,888,093.34	34,887,650.00	(443.34)
FREDDIE DISCOUNT / DEUTSCHE															
1002581	2/27/19	4/18/19	313396EM1	A-1+	P-1	F1+	50,000,000.00		2.3980	49,833,472.22	0.00	6,661.11	49,840,133.33	49,839,500.00	(633.33)
FHLB DISC CORP / JEFFERIES & COMPANY															
979281	9/27/18	9/26/19	313384ME6	A-1+	P-1	NR	5,000,000.00		2.5800	4,869,566.67	0.00	55,541.67	4,925,108.34	4,927,700.00	2,591.66

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Issuer / Broker															
<b>UNITED STATES DOLLAR</b>															
<b><u>County Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>Subtotal for DISCOUNT NOTES:</b>							<b>492,950,000.00</b>	<b>0.0000</b>	<b>2.3856</b>	<b>490,675,949.26</b>	<b>0.00</b>	<b>1,003,414.49</b>	<b>491,679,363.75</b>	<b>491,671,530.90</b>	<b>(7,832.85)</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
968912	7/25/18	8/2/19	3135G0N33	AA+	Aaa	AAA	1,350,000.00	0.8750	2.5043	1,327,995.00	12,951.17	951.56	1,340,946.17	1,340,725.50	(220.67)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>1,350,000.00</b>	<b>0.8750</b>	<b>2.5043</b>	<b>1,327,995.00</b>	<b>12,951.17</b>	<b>951.56</b>	<b>1,340,946.17</b>	<b>1,340,725.50</b>	<b>(220.67)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>494,300,000.00</b>	<b>0.0024</b>	<b>2.3859</b>	<b>492,003,944.26</b>	<b>12,951.17</b>	<b>1,004,366.05</b>	<b>493,020,309.92</b>	<b>493,012,256.40</b>	<b>(8,053.52)</b>
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES</b>															
969939	7/31/18	8/15/19	084664CK5	AA	Aa2	A+	1,633,000.00	1.3000	2.5461	1,612,148.86	11,707.86	943.51	1,623,856.72	1,622,418.16	(1,438.56)
<b>Subtotal for MEDIUM-TERM NOTE:</b>							<b>1,633,000.00</b>	<b>1.3000</b>	<b>2.5461</b>	<b>1,612,148.86</b>	<b>11,707.86</b>	<b>943.51</b>	<b>1,623,856.72</b>	<b>1,622,418.16</b>	<b>(1,438.56)</b>
<b>Subtotal for MEDIUM-TERM NOTES:</b>							<b>1,633,000.00</b>	<b>1.3000</b>	<b>2.5461</b>	<b>1,612,148.86</b>	<b>11,707.86</b>	<b>943.51</b>	<b>1,623,856.72</b>	<b>1,622,418.16</b>	<b>(1,438.56)</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1000284	2/11/19	3/1/19	912796XJ3	A-1+	P-1	F1+	10,000,000.00		2.3825	9,988,087.50	0.00	11,912.50	9,988,087.50	9,999,341.70	11,254.20
<b>US TREASURY N/B / BNP PARIBAS FINANCE</b>															
1000285	2/11/19	3/1/19	912796XJ3	A-1+	P-1	F1+	20,000,000.00		2.3910	19,976,090.00	0.00	23,910.00	19,976,090.00	19,998,683.40	22,593.40
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>30,000,000.00</b>	<b>0.0000</b>	<b>2.3882</b>	<b>29,964,177.50</b>	<b>0.00</b>	<b>35,822.50</b>	<b>29,964,177.50</b>	<b>29,998,025.10</b>	<b>33,847.60</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BNP PARIBAS FINANCE</b>															
995041	1/9/19	3/5/19	912796UR8	AA+	Aaa	AAA	25,000,000.00		2.3730	24,909,364.58	0.00	84,043.75	24,909,364.58	24,991,948.75	82,584.17
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
986235	11/9/18	3/7/19	912796QZ5	AA+	Aaa	AAA	10,000,000.00		2.3200	9,923,955.56	0.00	72,177.77	9,923,955.56	9,995,508.30	71,552.74
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
995042	1/9/19	3/7/19	912796QZ5	AA+	Aaa	AAA	50,000,000.00		2.3500	49,813,958.33	0.00	166,458.34	49,813,958.33	49,977,541.50	163,583.17
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
997716	1/25/19	3/7/19	912796QZ5	AA+	Aaa	AAA	10,000,000.00		2.3000	9,973,805.56	0.00	22,361.11	9,973,805.56	9,995,508.30	21,702.74
<b>US TREASURY N/B / MORGAN STANLEY</b>															
995043	1/9/19	4/11/19	912796RG6	AA+	Aaa	AAA	50,000,000.00		2.3805	49,695,825.00	0.00	168,618.75	49,695,825.00	49,860,000.00	164,175.00
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
986234	11/9/18	4/18/19	912796RH4	AA+	Aaa	AAA	7,000,000.00		2.4053	6,925,168.44	0.00	52,382.09	6,925,168.44	6,977,383.42	52,214.98
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															



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Issuer / Broker

### UNITED STATES DOLLAR

#### County Money Mkt Fnd

#### U. S. TREASURIES

##### TREASURY BILL

998341	1/30/19	4/18/19	912796RH4	AA+	Aaa	AAA	20,000,000.00		2.3550	19,897,950.00	0.00	39,250.00	19,897,950.00	19,935,381.20	37,431.20
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##### US TREASURY N/B / CITIGROUP GLOBAL MARKETS

999838	2/8/19	4/18/19	912796RH4	AA+	Aaa	AAA	30,000,000.00		2.3510	29,864,817.50	0.00	41,142.50	29,864,817.50	29,903,071.80	38,254.30
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##### US TREASURY N/B / BARCLAYS CAPITAL

1002585	2/27/19	4/18/19	912796RH4	AA+	Aaa	AAA	45,000,000.00		2.3750	44,851,562.50	0.00	5,937.50	44,851,562.50	44,854,607.70	3,045.20
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##### US TREASURY N/B / JP MORGAN CHASE & CO

994152	1/3/19	5/9/19	912796RP6	AA+	Aaa	AAA	10,000,000.00		2.3750	9,916,875.00	0.00	37,604.17	9,916,875.00	9,953,625.00	36,750.00
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##### Subtotal for TREASURY BILL:

							257,000,000.00	0.0000	2.3624	255,773,282.47	0.00	689,975.98	255,773,282.47	256,444,575.97	671,293.50
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##### 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	75,764.88	43,990.39	14,972,053.94	14,973,046.95	993.01
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##### Subtotal for TREASURY BOND:

							15,000,000.00	0.8750	2.3977	14,896,289.06	75,764.88	43,990.39	14,972,053.94	14,973,046.95	993.01
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##### 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	68,918.92	101,785.71	14,993,918.92	14,990,039.10	(3,879.82)
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##### Subtotal for TREASURY BOND - ME:

							15,000,000.00	1.6250	2.1261	14,925,000.00	68,918.92	101,785.71	14,993,918.92	14,990,039.10	(3,879.82)
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##### Subtotal for U. S. TREASURIES:

							317,000,000.00	0.1183	2.3553	315,558,749.03	144,683.80	871,574.58	315,703,432.83	316,405,687.12	702,254.29
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##### Total County Money Mkt Fnd :

							961,657,326.70	0.0424	2.3726	957,899,168.85	169,342.83	1,876,884.14	959,071,926.17	959,764,688.38	692,762.21
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##### Net Asset Value (NAV):

1.000722

#### Educational Money Mkt Fnd

#### FUNDS

##### INVESCO STIC GOVERNMENT & AGENCY

3/1/19	AAAm	Aaa-mf	AAAmmf	10,683.43	2.2960	10,683.43	0.00	0.00	10,683.43	10,683.43	0.00
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##### MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF

3/1/19	AAAm	Aaa-mf	NR	122,449.93	2.3060	122,449.93	0.00	0.00	122,449.93	122,449.93	0.00
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##### GOLDMAN SACHS - EDUCATIONAL MMF

3/1/19	AAAm	Aaa-mf	NR	21,523,012.91	2.4000	21,523,012.91	0.00	0.00	21,523,012.91	21,523,012.91	0.00
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##### Subtotal for FUNDS:

				21,656,146.27	2.3994	21,656,146.27	0.00	0.00	21,656,146.27	21,656,146.27	0.00
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#### GOVERNMENT AGENCY

##### DISCOUNT NOTES

##### FHLB DISC CORP / FTN FINANCIAL

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
1001143	2/19/19	3/1/19	313384CM9	A-1+	P-1	NR	10,000,000.00		2.3350	9,993,513.89	0.00	6,486.11	10,000,000.00	10,000,000.00	0.00
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
996549	1/17/19	3/4/19	313384CQ0	A-1+	P-1	NR	13,000,000.00		2.3500	12,960,963.89	0.00	36,490.28	12,997,454.17	12,997,426.00	(28.17)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
996544	1/17/19	3/5/19	313384CR8	A-1+	P-1	NR	15,000,000.00		2.3600	14,953,783.33	0.00	42,283.34	14,996,066.67	14,996,040.00	(26.67)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
996759	1/18/19	3/6/19	313384CS6	A-1+	P-1	NR	15,000,000.00		2.3650	14,953,685.42	0.00	41,387.50	14,995,072.92	14,995,035.00	(37.92)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
996760	1/18/19	3/11/19	313384CX5	A-1+	P-1	NR	10,000,000.00		2.3700	9,965,766.67	0.00	27,650.00	9,993,416.67	9,993,390.00	(26.67)
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
998947	2/4/19	3/11/19	313384CX5	A-1+	P-1	NR	3,300,000.00		2.3800	3,292,364.17	0.00	5,454.16	3,297,818.33	3,297,818.70	0.37
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
996542	1/17/19	3/13/19	313312CZ1	A-1+	P-1	F1+	5,000,000.00		2.3700	4,981,895.83	0.00	14,154.17	4,996,050.00	4,996,050.00	0.00
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
998875	2/1/19	3/13/19	313384CZ0	A-1+	P-1	NR	13,855,000.00		2.4000	13,818,053.33	0.00	25,862.67	13,843,916.00	13,844,012.99	96.99
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
995303	1/10/19	3/14/19	313384DA4	A-1+	P-1	NR	16,000,000.00		2.3950	15,932,940.00	0.00	53,222.22	15,986,162.22	15,986,240.00	77.78
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	61,346.66	2,996,433.33	2,996,034.00	(399.33)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
997706	1/25/19	3/22/19	313384DJ5	A-1+	P-1	NR	3,000,000.00		2.3800	2,988,893.33	0.00	6,941.67	2,995,835.00	2,995,830.00	(5.00)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
996799	1/22/19	3/29/19	313384DR7	A-1+	P-1	NR	15,000,000.00		2.3800	14,934,550.00	0.00	37,683.33	14,972,233.33	14,972,235.00	1.67
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
997715	1/25/19	3/29/19	313384DR7	A-1+	P-1	NR	35,000,000.00		2.3700	34,854,837.50	0.00	80,645.83	34,935,483.33	34,935,215.00	(268.33)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
998944	2/4/19	3/29/19	313384DR7	A-1+	P-1	NR	20,000,000.00		2.3850	19,929,775.00	0.00	33,125.00	19,962,900.00	19,962,980.00	80.00
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
999834	2/8/19	3/29/19	313384DR7	A-1+	P-1	NR	5,000,000.00		2.3800	4,983,802.78	0.00	6,941.67	4,990,744.45	4,990,745.00	0.55
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1000280	2/11/19	3/29/19	313384DR7	A-1+	P-1	NR	5,000,000.00		2.3800	4,984,794.44	0.00	5,950.00	4,990,744.44	4,990,745.00	0.56
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>															
1001141	2/19/19	3/29/19	313384DR7	A-1+	P-1	NR	1,090,000.00		2.4200	1,087,215.66	0.00	732.72	1,087,948.38	1,087,982.41	34.03

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Issuer / Broker															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1001628	2/21/19	3/29/19	313384DR7	A-1+	P-1	NR	2,200,000.00		2.4100	2,194,698.00	0.00	1,178.22	2,195,876.22	2,195,927.80	51.58
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1001922	2/22/19	3/29/19	313384DR7	A-1+	P-1	NR	1,300,000.00		2.4000	1,296,966.67	0.00	606.67	1,297,573.34	1,297,593.70	20.36
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
1002353	2/26/19	3/29/19	313384DR7	A-1+	P-1	NR	1,185,000.00		2.4000	1,182,551.00	0.00	237.00	1,182,788.00	1,182,806.57	18.57
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1002354	2/26/19	3/29/19	313384DR7	A-1+	P-1	NR	1,300,000.00		2.4000	1,297,313.33	0.00	260.00	1,297,573.33	1,297,593.70	20.37
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>															
1002580	2/27/19	3/29/19	313384DR7	A-1+	P-1	NR	10,000,000.00		2.4000	9,980,000.00	0.00	1,333.33	9,981,333.33	9,981,490.00	156.67
<b>FREDDIE DISCOUNT / CASTLE OAK SECURITIES</b>															
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	59,111.11	6,985,684.03	6,985,510.00	(174.03)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	125,033.33	19,952,944.44	19,953,140.00	195.56
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
998334	1/30/19	4/8/19	313384EB1	A-1+	P-1	NR	20,000,000.00		2.3800	19,910,088.89	0.00	39,666.67	19,949,755.56	19,949,200.00	(555.56)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
998876	2/1/19	4/9/19	313312EC0	A-1+	P-1	F1+	8,000,000.00		2.4000	7,964,266.67	0.00	14,933.33	7,979,200.00	7,979,112.00	(88.00)
<b>FHLB DISC CORP / TD SECURITIES</b>															
1002582	2/27/19	4/15/19	313384EJ4	A-1+	P-1	NR	10,000,000.00		2.4200	9,968,405.56	0.00	1,344.44	9,969,750.00	9,969,870.00	120.00
<b>FREDDIE DISCOUNT / FTN FINANCIAL</b>															
995039	1/9/19	4/17/19	313396EL3	A-1+	P-1	F1+	20,000,000.00		2.4100	19,868,788.89	0.00	68,283.33	19,937,072.22	19,937,000.00	(72.22)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
987147	11/16/18	4/22/19	313312ER7	A-1+	P-1	F1+	500,000.00		2.4500	494,657.64	0.00	3,572.92	498,230.56	498,259.50	28.94
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
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	14,291.66	1,992,922.22	1,993,038.00	115.78
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
1000281	2/11/19	5/10/19	313384FK0	A-1+	P-1	NR	10,000,000.00		2.4100	9,941,088.89	0.00	12,050.00	9,953,138.89	9,952,940.00	(198.89)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1000282	2/11/19	5/10/19	313384FK0	A-1+	P-1	NR	5,000,000.00		2.4100	4,970,544.44	0.00	6,025.00	4,976,569.44	4,976,470.00	(99.44)
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
998595	1/31/19	10/1/19	313384MK2	A-1+	P-1	NR	1,825,000.00		2.5000	1,794,203.13	0.00	3,675.35	1,797,878.48	1,797,990.00	111.52
<b>Subtotal for DISCOUNT NOTES:</b>							<b>308,555,000.00</b>	<b>0.0000</b>	<b>2.3838</b>	<b>307,148,609.61</b>	<b>0.00</b>	<b>837,959.69</b>	<b>307,986,569.30</b>	<b>307,985,720.37</b>	<b>(848.93)</b>

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
988368	11/27/18	3/8/19	313378QK0	AA+	Aaa	NR	1,000,000.00	1.8750	2.4599	998,342.00	1,543.09	4,895.84	999,885.09	999,940.00	54.91
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
985707	11/7/18	3/13/19	3136G1FY0	AA+	Aaa	AAA	1,010,000.00	1.3750	2.4400	1,006,249.47	3,393.34	4,397.70	1,009,642.81	1,009,343.50	(299.31)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
987621	11/20/18	3/18/19	3130AAXX1	AA+	Aaa	NR	500,000.00	1.3750	2.4551	498,234.50	1,511.15	1,928.82	499,745.65	499,775.00	29.35
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
987837	11/21/18	3/18/19	3130AAXX1	AA+	Aaa	NR	4,000,000.00	1.3750	2.4205	3,986,440.00	11,589.74	15,277.78	3,998,029.74	3,998,200.00	170.26
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
988357	11/27/18	3/18/19	3130AAXX1	AA+	Aaa	NR	5,000,000.00	1.3750	2.4253	4,983,830.00	13,693.51	17,951.39	4,997,523.51	4,997,750.00	226.49
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
992837	12/24/18	3/18/19	3130AAXX1	AA+	Aaa	NR	1,600,000.00	1.3750	2.5100	1,595,753.18	3,387.34	4,094.44	1,599,140.52	1,599,280.00	139.48
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
969336	7/27/18	3/20/19	3130AAW79	AA+	Aaa	NR	6,850,000.00	1.3500	2.3257	6,807,256.00	39,258.44	41,356.88	6,846,514.44	6,846,986.00	471.56
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
991908	12/18/18	3/27/19	3137EACAS	AA+	Aaa	AAA	344,000.00	3.7500	2.4517	345,200.56	(885.26)	2,615.83	344,315.30	344,323.36	8.06
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
998881	2/1/19	4/1/19	3133EEWG1	AA+	Aaa	AAA	2,000,000.00	1.3000	2.5365	1,996,000.00	2,000.00	2,166.67	1,998,000.00	1,996,000.00	(2,000.00)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
962728	6/15/18	5/28/19	3130ABF92	AA+	Aaa	NR	10,000,000.00	1.3750	2.3751	9,906,300.00	69,933.53	35,520.83	9,976,233.53	9,973,300.00	(2,933.53)
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
964468	6/27/18	5/30/19	3137EADG1	AA+	Aaa	AAA	25,000,000.00	1.7500	2.3573	24,861,714.50	101,326.31	110,590.28	24,963,040.81	24,956,500.00	(6,540.81)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
986428	11/13/18	6/21/19	3130A8DB6	AA+	Aaa	NR	3,485,000.00	1.1250	2.6303	3,453,666.37	15,523.08	7,623.44	3,469,189.45	3,470,432.70	1,243.25
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
964755	6/28/18	7/19/19	3137EAEB1	AA+	Aaa	AAA	1,250,000.00	0.8750	2.3952	1,230,254.63	12,593.50	1,276.04	1,242,848.13	1,241,812.50	(1,035.63)
<b>FANNIE MAE / DEUTSCHE</b>															
979290	9/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.6026	1,971,220.00	14,531.54	1,409.72	1,985,751.54	1,986,260.00	508.46
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
985493	11/6/18	8/2/19	3135G0N33	AA+	Aaa	AAA	6,619,000.00	0.8750	2.6640	6,532,881.51	37,231.68	4,665.48	6,570,113.19	6,573,527.47	3,414.28
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
979037	9/26/18	8/5/19	3130A8Y72	AA+	Aaa	NR	5,000,000.00	0.8750	2.6013	4,927,172.15	36,531.77	3,159.72	4,963,703.92	4,964,550.00	846.08
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
978767	9/25/18	8/15/19	3133X8AS1	AA+	Aaa	NR	10,480,000.00	5.1250	2.6092	10,709,880.90	(112,066.94)	23,871.11	10,597,813.96	10,621,375.20	23,561.24
<b>FANNIE MAE / MORGAN STANLEY</b>															
982783	10/19/18	8/28/19	3135G0P49	AA+	Aaa	AAA	1,549,000.00	1.0000	2.6816	1,527,032.39	9,384.22	129.08	1,536,416.61	1,537,475.44	1,058.83
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
988615	11/28/18	9/26/19	3130A9EP2	AA+	Aaa	NR	2,225,000.00	1.0000	2.7240	2,193,794.38	9,738.67	5,747.92	2,203,533.05	2,205,976.25	2,443.20
<b>FREDDIE MAC / UBS FINANCIAL SERVICES</b>															
983821	10/26/18	10/2/19	3137EADM8	AA+	Aaa	AAA	6,513,000.00	1.2500	2.7491	6,423,602.56	33,257.98	28,268.23	6,456,860.54	6,464,413.02	7,552.48
<b>FANNIE MAE / TD SECURITIES</b>															
988156	11/26/18	10/24/19	3135G0R39	AA+	Aaa	AAA	1,010,000.00	1.0000	2.7577	994,129.33	4,596.69	2,665.28	998,726.02	999,627.30	901.28
<b>FANNIE MAE / MORGAN STANLEY</b>															
988370	11/27/18	10/24/19	3135G0R39	AA+	Aaa	AAA	10,000,000.00	1.0000	2.7479	9,844,199.50	44,786.69	26,111.11	9,888,986.19	9,897,300.00	8,313.81
<b>FANNIE MAE / BNY Mellon Capital Market</b>															
988627	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	222,000.00	1.0000	2.7481	218,551.23	983.85	573.50	219,535.08	219,720.06	184.98
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>107,657,000.00</b>	<b>1.6994</b>	<b>2.5159</b>	<b>107,011,705.16</b>	<b>353,843.92</b>	<b>346,297.09</b>	<b>107,365,549.08</b>	<b>107,403,867.80</b>	<b>38,318.72</b>
<b>GOVT AGENCY-FLOAT-ACT/360</b>															
<b>FREDDIE MAC / BNY Mellon Capital Market</b>															
998603	1/31/19	3/18/19	3134GSYM1	AA+	Aaa	AAA	20,420,000.00	2.3814	2.3989	20,420,367.56	(231.72)	14,858.49	20,420,135.84	20,419,795.80	(340.04)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
998602	1/31/19	4/3/19	3133EHER0	AA+	Aaa	AAA	23,800,000.00	2.4538	2.4173	23,801,047.20	(489.82)	42,177.24	23,800,557.38	23,800,476.00	(81.38)
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
999520	2/6/19	4/3/19	3133EHEP4	AA+	Aaa	AAA	1,120,000.00	2.5776	2.4400	1,120,228.57	(93.88)	1,844.44	1,120,134.69	1,120,224.00	89.31
<b>Subtotal for GOVT AGENCY-FLOAT-ACT/360:</b>							<b>45,340,000.00</b>	<b>2.4242</b>	<b>2.4096</b>	<b>45,341,643.33</b>	<b>(815.42)</b>	<b>58,880.17</b>	<b>45,340,827.91</b>	<b>45,340,495.80</b>	<b>(332.11)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>461,552,000.00</b>	<b>0.6345</b>	<b>2.4172</b>	<b>459,501,958.10</b>	<b>353,028.50</b>	<b>1,243,136.95</b>	<b>460,692,946.29</b>	<b>460,730,083.97</b>	<b>37,137.68</b>
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>JOHNSON &amp; JOHNSON / CITIGROUP GLOBAL MARKETS</b>															
960471	6/1/18	3/1/19	478160BR4	AAA	Aaa	AAA	3,000,000.00	1.1250	2.3020	2,973,870.00	26,130.00	0.00	3,000,000.00	2,997,300.00	(2,700.00)
<b>BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES</b>															
945699	3/5/18	3/15/19	084664CG4	AA	Aa2	A+	1,960,000.00	1.7000	2.3445	1,947,240.40	12,276.80	15,364.22	1,959,517.20	1,959,529.60	12.40
<b>BERKSHIRE HATHAWAY INC / BNY Mellon Capital Market</b>															
953529	4/19/18	3/15/19	084664CG4	AA	Aa2	A+	18,560,000.00	1.7000	2.3676	18,449,493.76	105,760.57	145,489.78	18,555,254.33	18,555,545.60	291.27
<b>BERKSHIRE HATHAWAY INC / TD SECURITIES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
963954	6/25/18	3/15/19	084664CG4	AA	Aa2	A+	3,100,000.00	1.7000	2.3824	3,084,903.00	14,284.08	24,300.56	3,099,187.08	3,099,256.00	68.92
<b>BERKSHIRE HATHAWAY INC / TD SECURITIES</b>															
966078	7/9/18	3/15/19	084664CG4	AA	Aa2	A+	4,850,000.00	1.7000	2.4241	4,826,283.50	22,366.78	38,018.61	4,848,650.28	4,848,836.00	185.72
<b>APPLE INC. / GREAT PACIFIC SECURITIES</b>															
953006	4/17/18	5/6/19	037833AQ3	AA+	Aa1	NR	3,495,000.00	2.1000	2.3122	3,487,311.00	6,370.31	23,445.63	3,493,681.31	3,492,448.65	(1,232.66)
<b>APPLE INC. / CASTLE OAK SECURITIES</b>															
959861	5/30/18	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	2.3678	4,987,675.00	9,940.70	33,541.67	4,997,615.70	4,996,350.00	(1,265.70)
<b>MICROSOFT CORP / TD SECURITIES</b>															
962905	6/18/18	6/1/19	594918AC8	AAA	Aaa	AA+	1,507,000.00	4.2000	2.5060	1,530,870.88	(17,607.38)	15,823.50	1,513,263.50	1,511,822.40	(1,441.10)
<b>MICROSOFT CORP / TD SECURITIES</b>															
964757	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	998,000.00	4.2000	2.4883	1,013,508.92	(11,317.32)	10,479.00	1,002,191.60	1,001,193.60	(998.00)
<b>MICROSOFT CORP / BARCLAYS CAPITAL</b>															
964758	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	7,000,000.00	4.2000	2.4883	7,108,780.00	(79,380.00)	73,500.00	7,029,400.00	7,022,400.00	(7,000.00)
<b>MICROSOFT CORP / TD SECURITIES</b>															
965819	7/5/18	6/1/19	594918AC8	AAA	Aaa	AA+	4,074,000.00	4.2000	2.5109	4,135,150.74	(44,268.63)	42,777.00	4,090,882.11	4,087,036.80	(3,845.31)
<b>Subtotal for MEDIUM-TERM NOTE:</b>							<b>53,544,000.00</b>	<b>2.3653</b>	<b>2.3983</b>	<b>53,545,087.20</b>	<b>44,555.91</b>	<b>422,739.97</b>	<b>53,589,643.11</b>	<b>53,571,718.65</b>	<b>(17,924.46)</b>
<b>Subtotal for MEDIUM-TERM NOTES:</b>							<b>53,544,000.00</b>	<b>2.3653</b>	<b>2.3983</b>	<b>53,545,087.20</b>	<b>44,555.91</b>	<b>422,739.97</b>	<b>53,589,643.11</b>	<b>53,571,718.65</b>	<b>(17,924.46)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
995566	1/11/19	3/7/19	912796QZ5	AA+	Aaa	AAA	10,000,000.00		2.3660	9,963,852.78	0.00	32,203.89	9,963,852.78	9,995,508.30	31,655.52
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
995977	1/15/19	3/12/19	912796US6	AA+	Aaa	AAA	18,124,000.00		2.3900	18,056,619.00	0.00	54,145.45	18,056,619.00	18,109,870.89	53,251.89
<b>US TREASURY N/B / BNP PARIBAS</b>															
996195	1/16/19	3/12/19	912796US6	AA+	Aaa	AAA	15,000,000.00		2.3570	14,945,985.42	0.00	43,211.66	14,945,985.42	14,988,306.30	42,320.88
<b>US TREASURY N/B / BNP PARIBAS</b>															
996985	1/22/19	3/19/19	912796UT4	AA+	Aaa	AAA	15,000,000.00		2.3470	14,945,236.67	0.00	37,160.83	14,945,236.67	14,981,435.40	36,198.73
<b>US TREASURY N/B / BNP PARIBAS FINANCE</b>															
998120	1/29/19	3/26/19	912796UU1	AA+	Aaa	AAA	15,000,000.00		2.3670	14,944,770.00	0.00	30,573.75	14,944,770.00	14,974,297.95	29,527.95
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
998340	1/30/19	3/28/19	912796PX1	AA+	Aaa	AAA	10,000,000.00		2.3650	9,962,554.17	0.00	19,708.33	9,962,554.17	9,981,868.10	19,313.93
<b>US TREASURY N/B / BANK OF AMERICA</b>															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
999151	2/5/19	4/2/19	912796UV9	AA+	Aaa	AAA	7,500,000.00		2.3575	7,472,495.83	0.00	11,787.50	7,472,495.83	7,483,646.10	11,150.27
US TREASURY N/B / BNP PARIBAS FINANCE															
999840	2/8/19	4/2/19	912796UV9	AA+	Aaa	AAA	7,000,000.00		2.3610	6,975,668.58	0.00	9,640.75	6,975,668.58	6,984,736.36	9,067.78
US TREASURY N/B / BARCLAYS CAPITAL															
999839	2/8/19	4/11/19	912796RG6	AA+	Aaa	AAA	20,000,000.00		2.3575	19,918,797.22	0.00	27,504.17	19,918,797.22	19,944,000.00	25,202.78
US TREASURY N/B / BNP PARIBAS															
996551	1/17/19	4/18/19	912796RH4	AA+	Aaa	AAA	25,000,000.00		2.3770	24,849,786.81	0.00	70,979.86	24,849,786.81	24,919,226.50	69,439.69
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1002357	2/26/19	4/23/19	912796UY3	AA+	Aaa	AAA	10,000,000.00		2.4000	9,962,666.67	0.00	2,000.00	9,962,666.67	9,964,318.80	1,652.13
US TREASURY N/B / MORGAN STANLEY															
998342	1/30/19	5/2/19	912796RJ0	AA+	Aaa	AAA	20,000,000.00		2.3670	19,879,020.00	0.00	39,450.00	19,879,020.00	19,916,743.80	37,723.80
US TREASURY N/B / BNP PARIBAS FINANCE															
1000669	2/14/19	5/9/19	912796RP6	AA+	Aaa	AAA	25,000,000.00		2.3750	24,861,458.33	0.00	24,739.58	24,861,458.33	24,884,062.50	22,604.17
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1000670	2/14/19	5/16/19	912796RQ4	AA+	Aaa	AAA	2,812,000.00		2.4000	2,794,940.53	0.00	2,812.00	2,794,940.53	2,797,685.35	2,744.82
US TREASURY N/B / BANK OF AMERICA															
1001144	2/19/19	5/16/19	912796RQ4	AA+	Aaa	AAA	8,700,000.00		2.3775	8,650,587.63	0.00	5,745.62	8,650,587.63	8,655,712.13	5,124.50
US TREASURY N/B / JP MORGAN CHASE & CO															
1002356	2/26/19	6/6/19	912796RS0	AA+	Aaa	AAA	7,000,000.00		2.3835	6,953,654.17	0.00	1,390.37	6,953,654.17	6,954,457.23	803.06
Subtotal for TREASURY BILL:							216,136,000.00	0.0000	2.3703	215,138,093.81	0.00	413,053.76	215,138,093.81	215,535,875.71	397,781.90
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	108,355.26	46,132.60	9,995,855.26	9,995,507.80	(347.46)
Subtotal for TREASURY BOND:							10,000,000.00	1.0000	2.0975	9,887,500.00	108,355.26	46,132.60	9,995,855.26	9,995,507.80	(347.46)
TREASURY BOND - ME															
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	32,728.04	67,857.14	9,993,665.54	9,993,359.40	(306.14)
US TREASURY N/B / RBC															
998607	1/31/19	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	2.3931	24,929,687.50	22,910.81	25,034.53	24,952,598.31	24,952,636.75	38.44
US TREASURY N/B / RBC															
998882	2/1/19	4/30/19	912828D23	AA+	Aaa	AAA	12,000,000.00	1.6250	2.3908	11,977,500.00	7,159.09	15,082.87	11,984,659.09	11,984,062.56	(596.53)
US TREASURY N/B / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1001947	2/25/19	4/30/19	912828D23	AA+	Aaa	AAA	10,000,000.00	1.6250	2.4111	9,985,937.50	878.91	1,795.58	9,986,816.41	9,986,718.80	(97.61)
Subtotal for TREASURY BOND - ME:							57,000,000.00	1.4605	2.3975	56,854,062.50	63,676.85	109,770.12	56,917,739.35	56,916,777.51	(961.84)
Subtotal for U. S. TREASURIES:							283,136,000.00	0.3293	2.3661	281,879,656.31	172,032.11	568,956.48	282,051,688.42	282,448,161.02	396,472.60
Total Educational Money Mkt Fnd :							819,888,146.27	0.6254	2.3978	816,582,847.88	569,616.52	2,234,833.40	817,990,424.09	818,406,109.91	415,685.82
Net Asset Value (NAV):															
														1.000508	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
	3/1/19					NR	61,403,207.87		2.3920	61,403,207.87	0.00	0.00	61,403,207.87	61,403,207.87	0.00
Subtotal for FUNDS:							61,403,207.87		2.3920	61,403,207.87	0.00	0.00	61,403,207.87	61,403,207.87	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	290,320.00	40,000,000.00	39,976,562.40	(23,437.60)
Subtotal for YANKEE CD-30/360:							40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	290,320.00	40,000,000.00	39,976,562.40	(23,437.60)
Subtotal for CERTIFICATES OF DEPOSIT:							40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	290,320.00	40,000,000.00	39,976,562.40	(23,437.60)
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	132,750.00	24,988,527.78	24,988,425.00	(102.78)
FHLB DISC CORP / DEUTSCHE															
993907	1/2/19	3/8/19	313384CU1	A-1+	P-1	NR	50,000,000.00		2.4000	49,783,333.33	0.00	193,333.34	49,976,666.67	49,976,850.00	183.33
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
993908	1/2/19	3/8/19	313384CU1	A-1+	P-1	NR	30,000,000.00		2.4000	29,870,000.00	0.00	116,000.00	29,986,000.00	29,986,110.00	110.00
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	221,200.00	39,936,800.00	39,936,400.00	(400.00)
FHLB DISC CORP / BNY Mellon Capital Market															
993906	1/2/19	4/5/19	313384DY2	A-1+	P-1	NR	25,000,000.00		2.4400	24,842,416.67	0.00	98,277.78	24,940,694.45	24,941,425.00	730.55
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	274,500.00	49,864,444.44	49,866,100.00	1,655.56
FHLB DISC CORP / GREAT PACIFIC SECURITIES															



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
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	274,500.00	49,864,444.44	49,866,100.00	1,655.56
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
994149	1/3/19	4/10/19	313384ED7	A-1+	P-1	NR	7,000,000.00		2.4300	6,954,167.50	0.00	26,932.50	6,981,100.00	6,981,254.00	154.00
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1002856	2/28/19	2/28/20	313384TR0	A-1+	P-1	NR	40,000,000.00		2.4900	38,990,166.67	0.00	2,766.67	38,992,933.34	40,000,000.00	1,007,066.66
<b>Subtotal for DISCOUNT NOTES:</b>							<b>317,000,000.00</b>	<b>0.0000</b>	<b>2.4209</b>	<b>314,191,350.83</b>	<b>0.00</b>	<b>1,340,260.29</b>	<b>315,531,611.12</b>	<b>316,542,664.00</b>	<b>1,011,052.88</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
887112	2/28/17	3/8/19	3133782M2	AA+	Aaa	NR	30,000,000.00	1.5000	1.3144	30,111,000.00	(109,935.62)	216,250.00	30,001,064.38	29,996,400.00	(4,664.38)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
888363	3/8/17	3/8/19	3133782M2	AA+	Aaa	NR	50,000,000.00	1.5000	1.4328	50,066,000.00	(65,358.33)	360,416.67	50,000,641.67	49,994,000.00	(6,641.67)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(72,829.25)	67,848.44	7,530,738.85	7,529,548.20	(1,190.65)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
889021	3/10/17	3/18/19	3130AAXX1	AA+	Aaa	NR	25,000,000.00	1.3750	1.4918	24,942,000.00	56,645.60	155,642.36	24,998,645.60	24,988,750.00	(9,895.60)
<b>FREDDIE MAC / MORGAN STANLEY</b>															
832959	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	15,000,000.00	1.1250	1.1359	14,995,050.00	4,752.72	63,750.00	14,999,802.72	14,975,550.00	(24,252.72)
<b>FREDDIE MAC / MORGAN STANLEY</b>															
832960	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1359	49,983,500.00	15,842.39	212,500.00	49,999,342.39	49,918,500.00	(80,842.39)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	185,625.00	50,000,000.00	49,912,500.00	(87,500.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	185,625.00	50,000,000.00	49,912,500.00	(87,500.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	185,625.00	50,000,000.00	49,912,500.00	(87,500.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	185,625.00	50,000,000.00	49,912,500.00	(87,500.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	185,625.00	50,000,000.00	49,912,500.00	(87,500.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
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	185,625.00	50,000,000.00	49,912,500.00	(87,500.00)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	36,261.20	235,840.00	47,997,525.20	47,932,800.00	(64,725.20)

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

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
894938	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	12,000,000.00	1.3200	1.3648	11,989,440.00	9,885.33	58,960.00	11,999,325.33	11,983,200.00	(16,125.33)
<b>FED FARM CR BK / DEUTSCHE</b>															
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	86,805.56	25,000,000.00	24,910,250.00	(89,750.00)
<b>FED HM LN BK BD / BANK OF AMERICA NA</b>															
928434	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	59,997.23	127,875.00	35,991,957.23	35,903,880.00	(88,077.23)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
928455	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	8,000,000.00	1.3750	1.4691	7,984,880.00	13,332.72	28,416.67	7,998,212.72	7,978,640.00	(19,572.72)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
905576	6/22/17	6/14/19	313379EE5	AA+	Aaa	NR	10,000,000.00	1.6250	1.4331	10,037,280.00	(31,886.97)	34,756.94	10,005,393.03	9,976,400.00	(28,993.03)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
911721	7/28/17	6/14/19	313379EE5	AA+	Aaa	NR	19,000,000.00	1.6250	1.4206	19,071,592.00	(60,683.75)	66,038.19	19,010,908.25	18,955,160.00	(55,748.25)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
913615	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	15,000,000.00	1.6250	1.3954	15,062,400.00	(52,720.48)	52,135.42	15,009,679.52	14,964,600.00	(45,079.52)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
913616	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	21,000,000.00	1.6250	1.3957	21,087,255.00	(73,719.96)	72,989.58	21,013,535.04	20,950,440.00	(63,095.04)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
908718	7/12/17	7/12/19	3130ABRS7	AA+	Aaa	NR	15,000,000.00	1.4600	1.4906	14,991,000.00	7,362.50	29,808.33	14,998,362.50	14,931,600.00	(66,762.50)
<b>FREDDIE MAC / TD SECURITIES</b>															
853062	7/20/16	7/19/19	3137EAE81	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	52,762.28	25,520.83	24,992,262.28	24,836,250.00	(156,012.28)
<b>FANNIE MAE / TD SECURITIES</b>															
855142	8/2/16	8/2/19	3135G0N33	AA+	Aaa	AAA	15,000,000.00	0.8750	0.9319	14,974,800.00	21,676.67	10,572.92	14,996,476.67	14,896,950.00	(99,526.67)
<b>FANNIE MAE / DEUTSCHE</b>															
979509	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	24,277,000.00	0.8750	2.5974	23,929,824.58	174,729.73	17,111.91	24,104,554.31	24,110,217.01	5,662.70
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
979510	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	27,460,000.00	0.8750	2.5974	27,067,305.80	197,638.86	19,355.49	27,264,944.66	27,271,349.80	6,405.14
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
979511	9/28/18	8/5/19	3130A8Y72	AA+	Aaa	NR	25,000,000.00	0.8750	2.6017	24,638,103.75	180,358.72	15,798.61	24,818,462.47	24,822,750.00	4,287.53
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
979029	9/26/18	8/15/19	3137EAEH8	AA+	Aaa	AAA	50,000,000.00	1.3750	2.6094	49,462,447.00	261,193.46	30,555.56	49,723,640.46	49,734,500.00	10,859.54
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
979030	9/26/18	8/15/19	3137EAEH8	AA+	Aaa	AAA	4,217,000.00	1.3750	2.6094	4,171,662.78	22,029.06	2,577.06	4,193,691.84	4,194,607.73	915.89
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
872756	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	35,000,000.00	1.0000	1.4067	34,615,315.00	316,253.60	2,916.67	34,931,568.60	34,739,600.00	(191,968.60)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
872757	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	50,000,000.00	1.0000	1.4108	49,445,000.00	456,271.36	4,166.67	49,901,271.36	49,628,000.00	(273,271.36)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
887105	2/28/17	8/28/19	3135G0P49	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3937	39,614,400.00	309,765.33	3,333.33	39,924,165.33	39,702,400.00	(221,765.33)
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
991702	12/17/18	8/28/19	3135G0P49	AA+	Aaa	AAA	7,495,000.00	1.0000	2.6747	7,408,807.50	25,411.33	624.58	7,434,218.83	7,439,237.20	5,018.37
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
916418	8/28/17	9/13/19	313380F88	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	18,469.39	160,416.67	24,993,469.39	24,847,750.00	(145,719.39)
<b>FED HM LN BK BD / DEUTSCHE</b>															
920111	9/20/17	9/13/19	313380F88	AA+	Aaa	NR	15,000,000.00	1.3750	1.4869	14,967,336.60	23,867.65	96,250.00	14,991,204.25	14,908,650.00	(82,554.25)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
955349	5/1/18	9/13/19	3130A02T6	AA+	Aaa	NR	45,000,000.00	2.3750	2.4473	44,955,900.00	26,890.24	498,750.00	44,982,790.24	44,958,150.00	(24,640.24)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
995044	1/9/19	9/26/19	3130A9EP2	AA+	Aaa	NR	13,000,000.00	1.0000	2.6284	12,851,150.00	30,117.51	18,777.78	12,881,267.51	12,888,850.00	7,582.49
<b>FREDDIE MAC / BNY Mellon Capital Market</b>															
967779	7/18/18	10/2/19	3137EADM8	AA+	Aaa	AAA	4,921,000.00	1.2500	2.5434	4,845,856.33	38,610.69	25,459.34	4,884,467.02	4,884,289.34	(177.68)
<b>FREDDIE MAC / DEUTSCHE</b>															
984869	11/1/18	10/2/19	3137EADM8	AA+	Aaa	AAA	460,000.00	1.2500	2.7271	453,869.04	2,222.70	1,916.67	456,091.74	456,568.40	476.66
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
896807	4/27/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	20,000,000.00	1.4400	1.4087	20,015,200.00	(11,289.49)	104,000.00	20,003,910.51	19,827,600.00	(176,310.51)
<b>FED FARM CR BK / DEUTSCHE</b>															
897277	5/1/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	40,000,000.00	1.4400	1.5016	39,940,400.00	44,197.75	208,000.00	39,984,597.75	39,655,200.00	(329,397.75)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
868035	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	105,063.95	176,388.89	49,971,063.95	49,486,500.00	(484,563.95)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
868036	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	105,063.95	176,388.89	49,971,063.95	49,486,500.00	(484,563.95)
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
962194	6/13/18	10/24/19	3136G0T68	AA+	Aaa	AAA	5,500,000.00	1.3300	2.4931	5,414,695.00	44,824.22	25,805.69	5,459,519.22	5,449,950.00	(9,569.22)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
927743	11/7/17	10/25/19	3134GBHT2	AA+	Aaa	AAA	3,150,000.00	1.6250	1.7002	3,145,432.50	3,057.90	17,915.63	3,148,490.40	3,131,856.00	(16,634.40)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
916419	8/28/17	11/8/19	3130AC2Q6	AA+	Aaa	NR	10,000,000.00	1.4500	1.4460	10,000,900.30	(618.81)	45,513.89	10,000,281.49	9,909,600.00	(90,681.49)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	12,276.94	169,013.93	23,197,674.34	23,202,340.70	4,666.36
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	8,790.35	202,430.56	49,997,290.35	49,597,000.00	(400,290.35)
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	8,790.35	202,430.56	49,997,290.35	49,597,000.00	(400,290.35)
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	112,396.09	182,187.50	44,963,446.09	44,637,300.00	(326,146.09)
FED FARM CR BK / FTM FINANCIAL															
955348	5/1/18	1/10/20	3133EH6L2	AA+	Aaa	AAA	22,545,000.00	1.9500	2.5165	22,334,429.70	103,729.21	62,280.56	22,438,158.91	22,436,558.55	(1,600.36)
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	20,150.09	36,666.67	19,991,510.09	19,817,000.00	(174,510.09)
FED FARM CR BK / FTM FINANCIAL															
954198	4/24/18	1/24/20	3133EJLU1	AA+	Aaa	AAA	30,000,000.00	2.4200	2.4404	29,990,100.00	4,824.29	74,616.67	29,994,924.29	29,945,400.00	(49,524.29)
FANNIE MAE / FTM FINANCIAL															
968044	7/19/18	1/30/20	3136G0X63	AA+	Aaa	AAA	2,000,000.00	1.3500	2.6115	1,962,380.00	15,157.24	2,325.00	1,977,537.24	1,976,040.00	(1,497.24)
FED FARM CR BK / MORGAN STANLEY															
971882	8/10/18	2/10/20	3133EJWNS	AA+	Aaa	AAA	10,000,000.00	2.6000	2.6328	9,995,200.00	1,786.67	15,166.67	9,996,986.67	10,016,100.00	19,113.33
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	9,682.27	11,805.56	9,991,382.27	9,961,200.00	(30,182.27)
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	48,411.36	59,027.78	49,956,911.36	49,806,000.00	(150,911.36)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
971123	8/7/18	2/11/20	3130ADN32	AA+	Aaa	NR	25,000,000.00	2.1250	2.6415	24,809,896.75	71,288.72	29,513.89	24,881,185.47	24,903,000.00	21,814.53
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	35,409.99	14,503.13	12,225,692.64	12,237,334.20	11,641.56
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	63,113.67	24,437.50	24,940,363.67	24,889,750.00	(50,613.67)
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	21,422.22	6,250.00	49,989,422.22	49,483,750.00	(505,672.22)
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	21,422.22	6,250.00	49,989,422.22	49,483,750.00	(505,672.22)
FANNIE MAE / JP MORGAN CHASE & CO															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
887111	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5219	19,987,200.00	8,568.89	2,500.00	19,995,768.89	19,793,500.00	(202,268.89)
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
946766	3/9/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3389	24,895,500.00	50,806.63	247,916.67	24,946,306.63	24,910,000.00	(36,306.63)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
946952	3/12/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3417	24,894,600.00	51,018.86	247,916.67	24,945,618.86	24,910,000.00	(35,618.86)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
947407	3/14/18	3/13/20	3130A12B3	AA+	Aaa	NR	13,000,000.00	2.1250	2.3499	12,943,281.00	27,373.43	128,916.67	12,970,654.43	12,953,200.00	(17,454.43)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
971625	8/9/18	3/13/20	313378J77	AA+	Aaa	NR	1,830,000.00	1.8750	2.6656	1,807,542.24	7,903.25	16,012.50	1,815,445.49	1,817,409.60	1,964.11
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
979283	9/27/18	3/13/20	3133XP50	AA+	Aaa	NR	2,150,000.00	4.1250	2.7861	2,190,914.50	(11,978.77)	37,938.54	2,178,935.73	2,184,228.00	5,292.27
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
989147	11/30/18	3/13/20	313378J77	AA+	Aaa	NR	400,000.00	1.8750	2.8445	395,130.01	957.17	1,895.83	396,087.18	397,248.00	1,160.82
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
996194	1/16/19	3/13/20	3133XP50	AA+	Aaa	NR	21,100,000.00	4.1250	2.6171	21,460,082.05	(38,857.78)	108,796.87	21,421,224.27	21,435,912.00	14,687.73
<b>FED FARM CR BK / MORGAN STANLEY</b>															
979515	9/28/18	3/25/20	3133EJB81	AA+	Aaa	AAA	45,810,000.00	2.7300	2.7988	45,764,190.00	13,052.01	531,510.52	45,777,242.01	45,882,837.90	105,595.89
<b>FED FARM CR BK / FTN FINANCIAL</b>															
949538	3/27/18	3/27/20	3133EJHL6	AA+	Aaa	AAA	10,000,000.00	2.3750	2.4492	9,985,600.00	6,680.00	101,597.22	9,992,280.00	9,981,500.00	(10,780.00)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
948128	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	1,684.27	199,236.11	19,998,084.27	19,961,800.00	(36,284.27)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
948132	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	1,684.27	199,236.11	19,998,084.27	19,961,800.00	(36,284.27)
<b>FED HM LN BK BD / DEUTSCHE</b>															
979512	9/28/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	50,000,000.00	2.3750	2.7960	49,691,718.00	87,024.25	498,090.28	49,778,742.25	49,904,500.00	125,757.75
<b>FED FARM CR BK / DEUTSCHE</b>															
897278	5/1/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	25,000,000.00	1.5500	1.5645	24,989,500.00	6,525.42	148,541.67	24,996,025.42	24,742,000.00	(254,025.42)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
905308	6/21/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	5,500,000.00	1.5500	1.5789	5,495,600.00	2,652.17	32,679.17	5,498,252.17	5,443,240.00	(55,012.17)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
952740	4/16/18	4/13/20	3133EJKY4	AA+	Aaa	AAA	35,000,000.00	2.3750	2.4029	34,981,100.00	8,303.35	318,645.83	34,989,403.35	34,934,200.00	(55,203.35)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
953528	4/19/18	4/23/20	3137EAEM7	AA+	Aaa	AAA	20,000,000.00	2.5000	2.5112	19,995,600.00	1,896.13	177,777.78	19,997,496.13	19,992,400.00	(5,096.13)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	4,901.61	33,066.67	3,706,971.21	3,718,586.40	11,615.19
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	16,597.08	243,263.89	49,989,147.08	49,393,500.00	(595,647.08)
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	2,773.04	135,625.00	19,995,573.04	20,021,300.00	25,726.96
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	1,386.52	67,812.50	9,997,786.52	10,010,650.00	12,863.48
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	(10,694.56)	67,812.50	10,017,705.44	10,010,650.00	(7,055.44)
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	5,741.67	170,000.00	29,989,841.67	29,965,800.00	(24,041.67)
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	5,713.37	170,000.00	29,989,813.37	29,965,800.00	(24,013.37)
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	(86,100.50)	84,486.11	22,063,609.50	21,778,020.00	(285,589.50)
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	(16,104.21)	16,205.97	4,231,916.59	4,177,420.20	(54,496.39)
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	(52,658.58)	76,805.56	20,039,861.42	19,798,200.00	(241,661.42)
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	(125,057.13)	148,125.00	20,193,460.87	20,199,800.00	6,339.13
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	(198,344.73)	222,187.50	30,338,655.27	30,299,700.00	(38,955.27)
FED HM LN BK BD / Mizuho Securities USA Inc															
960468	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	31,100,000.00	3.3750	2.4976	31,636,786.00	(198,265.69)	230,334.38	31,438,520.31	31,410,689.00	(27,831.31)
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	(120,280.01)	139,978.13	19,105,366.99	19,088,811.00	(16,555.99)
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	(65,306.41)	99,762.19	13,595,967.59	13,604,565.30	8,597.71
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	(97,106.72)	148,125.00	20,188,093.28	20,199,800.00	11,706.72
FED HM LN BK BD / MORGAN STANLEY															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
965616	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.6164	20,285,200.00	(97,106.72)	148,125.00	20,188,093.28	20,199,800.00	11,706.72
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
965617	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	11,050,000.00	3.3750	2.6164	11,207,573.00	(53,651.46)	81,839.06	11,153,921.54	11,160,389.50	6,467.96
<b>FED FARM CR BK / DEUTSCHE</b>															
905575	6/22/17	6/15/20	3133EHNKS	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	6,111.68	25,553.73	7,855,343.48	7,757,584.20	(97,759.28)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
912219	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	50,000,000.00	1.5000	1.6040	49,848,500.00	80,032.44	64,583.33	49,928,532.44	49,276,250.00	(652,282.44)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
912220	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	10,000,000.00	1.5000	1.6040	9,969,700.00	16,006.49	12,916.67	9,985,706.49	9,855,250.00	(130,456.49)
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
983187	10/23/18	9/11/20	3130A66T9	AA+	Aaa	NR	1,500,000.00	1.6250	2.9320	1,464,315.00	6,736.99	8,666.67	1,471,051.99	1,479,060.00	8,008.01
<b>FED HM LN BK BD / DEUTSCHE</b>															
983820	10/26/18	9/11/20	3133XD4P3	AA+	Aaa	NR	14,025,000.00	4.6250	2.9088	14,460,700.23	(80,685.23)	225,227.87	14,380,015.00	14,477,867.25	97,852.25
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
989142	11/30/18	9/11/20	313370U55	AA+	Aaa	NR	13,950,000.00	2.8750	2.8636	13,952,402.19	(341.03)	101,379.69	13,952,061.16	14,017,378.50	65,317.34
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
947406	3/14/18	9/14/20	3130ADT93	AA+	Aaa	NR	15,000,000.00	2.4000	2.4258	14,990,674.50	3,595.50	167,000.00	14,994,270.00	14,963,850.00	(30,420.00)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
992612	12/21/18	9/21/20	3133EJ3N7	AA+	Aaa	AAA	5,000,000.00	2.7700	2.7254	5,003,900.00	(433.33)	26,930.56	5,003,466.67	5,014,400.00	10,933.33
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
918099	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	15,000,000.00	1.3750	1.4829	14,951,850.00	23,330.86	87,656.25	14,975,180.86	14,727,225.00	(247,955.86)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
918100	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.4829	29,903,700.00	46,661.73	175,312.50	29,950,361.73	29,454,450.00	(495,911.73)
<b>FANNIE MAE / FTN FINANCIAL</b>															
984599	10/31/18	9/28/20	3136G1H28	AA+	Aaa	AAA	3,000,000.00	1.7000	2.8568	2,935,731.00	11,226.03	17,000.00	2,946,957.03	2,960,640.00	13,682.97
<b>FREDDIE MAC / TD SECURITIES</b>															
921685	9/29/17	9/29/20	3137EAEJ4	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	12,871.11	102,916.67	14,985,721.11	14,785,500.00	(200,221.11)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
976131	9/7/18	10/1/20	3130AEWA4	AA+	Aaa	NR	35,000,000.00	2.6250	2.7332	34,924,750.00	17,598.79	382,812.50	34,942,348.79	35,034,825.00	92,476.21
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
976354	9/10/18	10/1/20	3130AEWA4	AA+	Aaa	NR	10,000,000.00	2.6250	2.7336	9,978,500.00	4,961.54	109,375.00	9,983,461.54	10,009,950.00	26,488.46
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
923727	10/13/17	10/13/20	3133EHF57	AA+	Aaa	AAA	25,000,000.00	1.6800	1.6965	24,988,000.00	5,533.33	161,000.00	24,993,533.33	24,650,250.00	(343,283.33)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	1,936.02	191,666.67	19,990,336.02	20,104,000.00	113,663.98
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	4,840.06	479,166.66	49,975,840.06	50,260,000.00	284,159.94
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	(1,818.04)	67,642.36	11,014,142.96	11,057,200.00	43,057.04
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	2,067.28	27,083.33	4,997,267.28	4,943,050.00	(54,217.28)
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	10,336.41	135,416.67	24,986,336.41	24,715,250.00	(271,086.41)
FANNIE MAE / BNY Mellon Capital Market															
998948	2/4/19	11/20/20	3136G05M9	AA+	Aaa	AAA	1,325,000.00	1.7500	2.5935	1,305,509.25	814.63	1,739.06	1,306,323.88	1,305,509.25	(814.63)
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	1,091.62	59,533.33	11,998,494.82	11,864,040.00	(134,454.82)
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	(68,728.78)	51,006.95	7,456,076.82	7,421,241.10	(34,835.72)
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	21,470.52	26,088.89	5,834,766.32	5,815,585.10	(19,181.22)
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	(105,268.16)	90,277.78	13,173,191.84	13,134,940.00	(38,251.84)
FED HM LN BK BD / BNY Mellon Capital Market															
998605	1/31/19	12/11/20	313371U79	AA+	Aaa	NR	15,000,000.00	3.1250	2.5284	15,160,350.00	(7,179.85)	39,062.50	15,153,170.15	15,155,700.00	2,529.85
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	1,711.11	94,111.11	15,985,711.11	16,040,480.00	54,768.89
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	1,105.81	58,819.44	9,990,765.81	10,025,300.00	34,534.19
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	(9,566.88)	54,862.50	10,473,031.37	10,475,498.00	2,466.63
FED FARM CR BK / DEUTSCHE															
968047	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	601.14	15,750.00	4,998,164.09	5,017,500.00	19,335.91
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	601.14	15,750.00	4,998,164.09	5,017,500.00	19,335.91
FED FARM CR BK / DEUTSCHE															



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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
968049	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	14,000,000.00	2.7000	2.7369	13,987,615.18	3,054.92	44,100.00	13,990,670.10	14,049,000.00	58,329.90
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	775.91	38,350.00	11,995,903.91	12,094,800.00	98,896.09
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	(4,334.32)	85,750.00	29,425,594.88	29,618,442.00	192,847.12
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	49,344.05	40,000.00	19,874,264.05	19,855,800.00	(18,464.05)
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	12,650.88	43,409.72	34,976,600.88	34,857,900.00	(118,700.88)
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	20,930.00	8,681.94	6,950,930.00	6,971,580.00	20,650.00
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	49,067.21	20,080.10	16,074,576.81	16,124,268.60	49,691.79
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	149,894.89	62,013.89	49,647,394.89	49,797,000.00	149,605.11
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	21,696.41	17,302.80	28,745,497.93	28,942,681.94	197,184.01
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	11,509.08	107,033.33	9,576,565.08	9,567,744.00	(8,821.08)
FED FARM CR BK / BNY Mellon Capital Market															
990978	12/12/18	3/12/21	3133EJZS7	AA+	Aaa	AAA	6,825,000.00	2.7700	2.7970	6,821,178.00	372.76	41,486.53	6,821,550.76	6,850,866.75	29,315.99
FED HM LN BK BD / MORGAN STANLEY															
999841	2/8/19	3/12/21	3130AFV61	AA+	Aaa	NR	2,000,000.00	2.5000	2.4971	2,000,080.00	(2.44)	3,194.44	2,000,077.56	1,997,740.00	(2,337.56)
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	7,158.87	116,937.00	10,954,877.67	11,054,993.40	100,115.73
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	11,867.39	266,250.00	24,957,367.39	25,170,750.00	213,382.61
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	2,110.37	46,666.67	4,994,710.37	5,005,750.00	11,039.63
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	4,603.73	7,680.56	1,954,603.73	1,965,800.00	11,196.27
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	341.29	63,809.03	8,497,077.29	8,560,180.00	63,102.71

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

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / DEUTSCHE</b>															
989143	11/30/18	5/26/21	3133EJW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	1,635.16	72,673.61	9,985,535.16	10,070,800.00	85,264.84
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
965615	7/3/18	6/11/21	313373ZY1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(85,065.88)	120,833.33	15,293,084.12	15,353,100.00	60,015.88
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
965858	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(89,209.70)	129,775.00	16,421,284.90	16,489,229.40	67,944.50
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
965859	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(110,750.71)	161,111.11	20,386,449.29	20,470,800.00	84,350.71
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
969937	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	(42,958.25)	80,555.56	10,167,741.75	10,235,400.00	67,658.25
<b>FED HM LN BK BD / DEUTSCHE</b>															
969938	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(86,583.24)	161,111.11	20,338,086.96	20,470,800.00	132,713.04
<b>FED HM LN BK BD / DEUTSCHE</b>															
983819	10/26/18	6/11/21	3133XFKF2	AA+	Aaa	NR	10,000,000.00	5.6250	2.9605	10,667,803.00	(88,333.73)	125,000.00	10,579,469.27	10,685,200.00	105,730.73
<b>FANNIE MAE / CASTLE OAK SECURITIES</b>															
965025	6/29/18	6/22/21	3135G0U35	AA+	Aaa	AAA	50,000,000.00	2.7500	2.7581	49,988,500.00	2,593.66	263,541.67	49,991,093.66	50,242,750.00	251,656.34
<b>FED FARM CR BK / MORGAN STANLEY</b>															
965820	7/5/18	7/2/21	3133EJTF6	AA+	Aaa	AAA	28,044,000.00	2.7000	2.7357	28,015,395.12	6,268.11	124,094.70	28,021,663.23	28,139,630.04	117,966.81
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
968919	7/25/18	7/16/21	3133EJUH0	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	8,495.34	84,375.00	24,966,372.59	25,025,000.00	58,627.41
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
970506	8/2/18	8/2/21	3133EJVV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	3,622.67	45,111.11	19,984,902.67	20,116,600.00	131,697.33
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	(2,332.36)	250,000.00	25,017,667.64	25,296,000.00	278,332.36
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
981584	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	3,346.30	463,333.33	39,977,346.30	40,460,800.00	483,453.70
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
981585	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	627.43	86,875.00	7,495,752.43	7,586,400.00	90,647.57
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
981586	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	627.43	86,875.00	7,495,752.43	7,586,400.00	90,647.57
<b>FED FARM CR BK / FTN FINANCIAL</b>															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	1,009.56	110,000.00	9,992,749.56	10,127,400.00	134,650.44
<b>FED FARM CR BK / FTN FINANCIAL</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
982778	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	1,324.89	220,000.00	19,990,484.89	20,254,800.00	264,315.11
<b>FED FARM CR BK / DEUTSCHE</b>															
982999	10/22/18	10/19/21	3133EJK24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	378.41	22,037.50	2,047,219.16	2,076,117.00	28,897.84
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(7,081.16)	403,333.33	40,055,478.84	40,509,600.00	454,121.16
<b>FED FARM CR BK / FTN FINANCIAL</b>															
986886	11/15/18	11/15/21	3133EJT74	AA+	Aaa	AAA	25,000,000.00	3.0500	3.0922	24,970,000.00	2,944.44	224,513.89	24,972,944.44	25,335,000.00	362,055.56
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
988367	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	2,934.81	105,117.19	16,218,809.81	16,390,887.50	172,077.69
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	2,374.35	64,687.50	9,973,934.35	10,086,700.00	112,765.65
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	3,486.00	90,336.10	13,926,730.65	14,086,076.55	159,345.90
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	4,875.60	129,375.00	19,946,475.60	20,173,400.00	226,924.40
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
996550	1/17/19	12/10/21	3130A0EN6	AA+	Aaa	NR	31,000,000.00	2.8750	2.6126	31,225,060.00	(9,494.38)	108,930.56	31,215,565.62	31,268,770.00	53,204.38
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
998122	1/29/19	12/10/21	3130AFFN2	AA+	Aaa	NR	8,145,000.00	3.0000	2.6660	8,219,200.95	(2,303.04)	21,720.00	8,216,897.91	8,246,160.90	29,262.99
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
999836	2/8/19	12/10/21	313376C94	AA+	Aaa	NR	5,090,000.00	2.6250	2.4893	5,108,731.20	(421.54)	8,536.35	5,108,309.66	5,102,521.40	(5,788.26)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
991703	12/17/18	12/17/21	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	2,300.51	143,888.89	24,968,725.51	25,046,250.00	77,524.49
<b>FED FARM CR BK / FTN FINANCIAL</b>															
996191	1/16/19	12/17/21	3133EJ3B3	AA+	Aaa	AAA	16,000,000.00	2.8000	2.6510	16,066,352.00	(2,840.95)	56,000.00	16,063,511.05	16,029,600.00	(33,911.05)
<b>FANNIE MAE / CASTLE OAK SECURITIES</b>															
996192	1/16/19	1/11/22	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	663.07	72,187.50	21,984,823.07	22,050,820.00	65,996.93
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	956.80	36,400.00	13,972,438.80	14,002,100.00	29,661.20
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(38.89)	19,904.45	10,601,551.11	10,601,590.00	38.89
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
984598	10/31/18	1/24/22	3133EJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(722.27)	30,833.33	10,006,277.73	10,121,300.00	115,022.27

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(3,611.35)	154,166.67	50,031,388.65	50,606,500.00	575,111.35
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	660.57	30,833.33	9,994,060.57	10,121,300.00	127,239.43
FED HM LN BK BD / Mizuho Securities USA Inc															
999837	2/8/19	3/11/22	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(1.67)	6,788.19	4,250,079.08	4,244,390.00	(5,689.08)
FED HM LN BK BD / MORGAN STANLEY															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	130.63	34,722.22	24,992,880.63	24,967,000.00	(25,880.63)
FED HM LN BK BD / BNY Mellon Capital Market															
1000489	2/13/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.5081	9,997,500.00	40.61	12,500.00	9,997,540.61	9,986,800.00	(10,740.61)
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	4,190.49	34,031.25	5,477,020.49	5,516,610.00	39,589.51
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	(76,799.01)	70,284.38	6,385,317.49	6,442,779.00	57,461.51
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	5,444.74	41,471.11	12,369,322.92	12,471,052.00	101,729.08
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	3,167.20	25,835.83	7,707,155.20	7,769,264.25	62,109.05
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	997.21	18,638.89	9,988,977.21	10,154,600.00	165,622.79
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	(16,018.46)	434,628.92	32,857,754.30	33,362,155.75	504,401.45
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	(2,574.43)	69,792.97	5,276,335.82	5,357,314.85	80,979.03
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	(3,439.58)	109,375.00	10,536,344.92	10,704,435.00	168,090.08
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
996554	1/17/19	9/26/22	3130ACF66	AA+	Aaa	NR	10,000,000.00	2.1500	2.8257	9,764,535.30	7,795.67	26,277.78	9,772,330.97	9,824,200.00	51,869.03
Subtotal for GOVT AGENCY-FIX-30/360:							3,998,517,000.00	2.0906	2.1119	3,998,480,991.96	1,676,468.17	20,335,037.48	4,000,157,460.13	3,997,399,797.76	(2,757,662.37)
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / BNY Mellon Capital Market															
998604	1/31/19	3/23/20	3133EJGV5	AA+	Aaa	AAA	10,000,000.00	2.4449	2.4555	10,001,340.00	(93.19)	4,074.80	10,001,246.81	10,001,300.00	53.19
FED FARM CR BK / JEFFERIES & COMPANY															

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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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
995309	1/10/19	6/15/20	3133EJRR2	AA+	Aaa	AAA	7,500,000.00	2.4388	2.4744	7,492,573.95	711.31	7,113.02	7,493,285.26	7,492,575.00	(710.26)
FED FARM CR BK / BNY Mellon Capital Market															
996198	1/16/19	7/21/20	3133EJA82	AA+	Aaa	AAA	10,000,000.00	2.4322	2.5034	9,988,800.00	892.75	5,405.00	9,989,692.75	9,990,600.00	907.25
FED FARM CR BK / Mizuho Securities USA Inc															
992841	12/24/18	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.4904	2.4915	9,998,036.90	217.76	6,917.72	9,998,254.66	10,001,700.00	3,445.34
FED FARM CR BK / Mizuho Securities USA Inc															
995980	1/15/19	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.4904	2.5114	9,994,925.00	392.40	6,917.72	9,995,317.40	10,001,700.00	6,382.60
FED FARM CR BK / Mizuho Securities USA Inc															
989140	11/30/18	8/24/20	3133EHVR1	AA+	Aaa	AAA	50,000,000.00	2.4999	2.3140	50,009,391.48	(1,350.12)	17,360.28	50,008,041.36	50,031,500.00	23,458.64
FED FARM CR BK / DAIWA CAPITAL MARKETS															
996197	1/16/19	9/10/20	3133EJ4W6	AA+	Aaa	AAA	10,000,000.00	2.5669	2.5655	10,000,000.00	0.00	13,547.42	10,000,000.00	10,006,500.00	6,500.00
FED FARM CR BK / Mizuho Securities USA Inc															
990764	12/11/18	9/25/20	3133EHZK2	AA+	Aaa	AAA	1,900,000.00	2.4899	2.3154	1,899,981.00	2.32	525.64	1,899,983.32	1,900,019.00	35.68
FED FARM CR BK / Mizuho Securities USA Inc															
992136	12/19/18	10/19/20	3133EJ3H0	AA+	Aaa	NR	15,000,000.00	2.5004	2.4898	14,999,947.50	5.64	10,418.25	14,999,953.14	14,993,550.00	(6,403.14)
FED FARM CR BK / BARCLAYS CAPITAL															
999153	2/5/19	12/11/20	3133EH2J1	AA+	Aaa	AAA	1,220,000.00	2.5269	2.5574	1,219,352.45	23.02	1,541.40	1,219,375.47	1,219,353.40	(22.07)
FED FARM CR BK / BARCLAYS CAPITAL															
1002359	2/26/19	7/16/21	3133EJUF4	AA+	Aaa	AAA	1,000,000.00	2.4814	2.5496	998,377.00	5.59	206.78	998,382.59	998,380.00	(2.59)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							126,620,000.00	2.4904	2.4242	126,602,725.28	807.48	74,028.03	126,603,532.76	126,637,177.40	33,644.64
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	219,450.00	37,000.00	15,000,000.00	14,846,850.00	(153,150.00)
FANNIE MAE / FTN FINANCIAL															
995979	1/15/19	4/27/21	3136G3H99	AA+	Aaa	AAA	5,000,000.00	1.5000	2.6550	4,872,810.00	127,190.00	9,583.33	5,000,000.00	4,893,150.00	(106,850.00)
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	5,898.33	260,486.11	24,988,398.33	25,065,000.00	76,601.67
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	10,111.42	520,972.22	49,980,111.42	50,120,000.00	139,888.58
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	2,527.86	156,291.66	14,995,027.86	15,041,100.00	46,072.14
Subtotal for GOV'T AGY - CALLABLE:							110,000,000.00	2.8568	3.0575	109,598,360.00	365,177.61	984,333.32	109,963,537.61	109,966,100.00	2,562.39
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# ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
Subtotal for GOVERNMENT AGENCY:							4,552,137,000.00	1.9746	2.1649	4,548,873,428.07	2,042,453.26	22,733,659.12	4,552,256,141.62	4,550,545,739.16	(1,710,402.46)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	58,700.00	0.00	10,000,000.00	9,991,000.00	(9,000.00)
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	60,060.00	0.00	14,000,000.00	13,987,400.00	(12,600.00)
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	(60,177.47)	44,885.46	6,695,859.05	6,686,115.57	(9,743.48)
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	(69,442.69)	46,958.33	7,005,877.31	6,994,890.00	(10,987.31)
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	(109,814.84)	67,083.33	10,009,685.16	9,992,700.00	(16,985.16)
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	(40,066.39)	33,541.67	5,003,683.61	4,996,350.00	(7,333.61)
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	(52,478.56)	34,977.25	5,218,979.72	5,210,193.78	(8,785.94)
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	135,515.35	10,541.67	14,969,165.35	14,911,800.00	(57,365.35)
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	92,021.97	7,027.78	9,979,061.67	9,941,200.00	(37,861.67)
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	68,786.42	5,253.26	7,459,348.60	7,431,047.00	(28,301.60)
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	47,961.36	3,513.89	4,972,111.36	4,970,600.00	(1,511.36)
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	12,403.11	878.47	1,242,679.36	1,242,650.00	(29.36)
WAL-MART STORES INC / MORGAN STANLEY															
924912	10/20/17	10/9/19	931142DY6	AA	Aa2	AA	4,000,000.00	1.7500	1.7512	3,999,920.00	55.40	27,611.11	3,999,975.40	3,976,360.00	(23,615.40)
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	94,366.76	120,798.61	17,415,341.76	17,396,575.00	(18,766.76)
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	83,859.19	103,541.67	14,923,509.19	14,911,350.00	(12,159.19)
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	(22,110.29)	7,587.57	5,917,908.27	5,863,713.04	(54,195.23)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
887108	2/28/17	2/7/20	037833AX8	AA+	Aa1	NR	5,000,000.00	1.5500	1.7601	4,970,000.00	20,481.59	4,736.11	4,990,481.59	4,948,550.00	(41,931.59)
<b>APPLE INC. / BNY Mellon Capital Market</b>															
892293	3/31/17	2/7/20	037833AX8	AA+	Aa1	NR	17,308,000.00	1.5500	1.7431	17,212,944.46	63,926.24	16,394.52	17,276,870.70	17,129,900.68	(146,970.02)
<b>APPLE INC. / BNY Mellon Capital Market</b>															
995975	1/15/19	2/7/20	037833CK4	AA+	Aa1	NR	15,000,000.00	1.9000	2.7482	14,867,730.00	15,927.80	19,000.00	14,883,657.80	14,889,450.00	5,792.20
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
896808	4/27/17	2/12/20	594918AY0	AAA	Aaa	AA+	30,000,000.00	1.8500	1.7358	30,092,700.00	(61,246.57)	29,291.67	30,031,453.43	29,781,600.00	(249,853.43)
<b>MICROSOFT CORP / DAIWA CAPITAL MARKETS</b>															
903351	6/9/17	2/12/20	594918AY0	AAA	Aaa	AA+	12,500,000.00	1.8500	1.6612	12,561,375.00	(39,642.00)	12,204.86	12,521,733.00	12,409,000.00	(112,733.00)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO.</b>															
956076	5/4/18	5/11/20	037833CS7	AA+	Aa1	NR	10,000,000.00	1.8000	2.6671	9,830,600.00	69,204.68	55,000.00	9,899,804.68	9,891,400.00	(8,404.68)
<b>WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS</b>															
964456	6/27/18	6/23/20	931142EG4	AA	Aa2	AA	40,000,000.00	2.8500	2.8663	39,987,600.00	4,225.70	215,333.33	39,991,825.70	40,132,400.00	140,574.30
<b>WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS</b>															
965300	7/2/18	6/23/20	931142EG4	AA	Aa2	AA	500,000.00	2.8500	2.7468	500,985.00	(331.10)	2,691.67	500,653.90	501,655.00	1,001.10
<b>JOHNSON &amp; JOHNSON / BNY Mellon Capital Market</b>															
961974	6/12/18	9/1/20	478160AW4	AAA	Aaa	AAA	4,800,000.00	2.9500	2.6580	4,829,904.00	(9,693.54)	0.00	4,820,210.46	4,810,656.00	(9,554.46)
<b>MICROSOFT CORP / BARCLAYS CAPITAL</b>															
940669	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	4,750,000.00	2.0000	2.3786	4,701,930.00	18,898.49	31,138.89	4,720,828.49	4,699,602.50	(21,225.99)
<b>MICROSOFT CORP / BARCLAYS CAPITAL</b>															
940672	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	10,250,000.00	2.0000	2.3744	10,147,397.50	40,337.68	67,194.44	10,187,735.18	10,141,247.50	(46,487.68)
<b>JOHNSON &amp; JOHNSON / JP MORGAN CHASE &amp; CO</b>															
928375	11/10/17	11/10/20	478160CH5	AAA	Aaa	AAA	5,000,000.00	1.9500	1.9869	4,994,650.00	2,333.19	30,062.50	4,996,983.19	4,953,500.00	(43,483.19)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
940012	1/26/18	11/13/20	037833DJ6	AA+	Aa1	NR	6,000,000.00	2.0000	2.3636	5,941,200.00	23,064.55	36,000.00	5,964,264.55	5,930,700.00	(33,564.55)
<b>APPLE INC. / RBC</b>															
950452	4/2/18	11/13/20	037833DJ6	AA+	Aa1	NR	5,000,000.00	2.0000	2.6470	4,918,759.55	28,403.94	30,000.00	4,947,163.49	4,942,250.00	(4,913.49)
<b>APPLE INC. / UBS</b>															
956075	5/4/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.8922	9,828,100.00	50,598.91	5,000.00	9,878,698.91	9,917,200.00	38,501.09
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
958166	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	25,000,000.00	2.2500	2.9317	24,549,750.00	128,384.54	12,500.00	24,678,134.54	24,793,000.00	114,865.46
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
958167	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	5,000,000.00	2.2500	2.9478	4,907,850.00	26,275.70	2,500.00	4,934,125.70	4,958,600.00	24,474.30
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	78,585.83	7,500.00	14,802,285.83	14,875,800.00	73,514.17
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	10,609.09	1,012.50	1,998,308.59	2,008,233.00	9,924.41
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	32,581.47	5,000.00	9,914,081.47	9,917,200.00	3,118.53
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	32,526.48	5,000.00	9,914,226.48	9,917,200.00	2,973.52
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	7,784.17	1,000.00	1,979,164.17	1,983,440.00	4,275.83
APPLE INC. / TD SECURITIES															
1002857	2/28/19	2/23/21	037833BS8	AA+	Aa1	NR	5,547,000.00	2.2500	2.6698	5,502,235.71	187.82	1,040.06	5,502,423.53	5,501,070.84	(1,352.69)
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	132,211.02	0.00	14,721,661.02	14,674,050.00	(47,611.02)
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	126,124.15	0.00	14,709,874.15	14,674,050.00	(35,824.15)
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	85,530.03	0.00	12,525,082.03	12,521,856.00	(3,226.03)
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	38,799.77	0.00	8,100,245.07	8,153,880.45	53,635.38
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	(32,856.36)	64,222.22	4,112,063.64	4,132,400.00	20,336.36
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	1,969.85	45,520.83	4,993,419.85	5,015,100.00	21,680.15
Subtotal for MEDIUM-TERM NOTE:							449,851,000.00	1.9396	2.3221	446,115,804.51	1,194,842.44	1,213,543.67	447,310,646.95	446,708,936.36	(601,710.59)
Subtotal for MEDIUM-TERM NOTES:							449,851,000.00	1.9396	2.3221	446,115,804.51	1,194,842.44	1,213,543.67	447,310,646.95	446,708,936.36	(601,710.59)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2018A															
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	224,886.74	118,449,000.00	118,568,633.49	119,633.49
Subtotal for ORANGE COUNTY POB 2018A:							118,449,000.00	2.2530	2.2536	118,449,000.00	0.00	224,886.74	118,449,000.00	118,568,633.49	119,633.49



# 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	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MUNICIPAL DEBT															
ORANGE COUNTY POB 2019															
COUNTY OF ORANGE /															
995785	1/14/19	7/31/19	68428LEA8	NR	NR	NR	100,547,000.00	2.8155	2.8155	100,547,000.00	0.00	369,589.83	100,547,000.00	100,547,000.00	0.00
Subtotal for ORANGE COUNTY POB 2019:							100,547,000.00	2.8155	2.8155	100,547,000.00	0.00	369,589.83	100,547,000.00	100,547,000.00	0.00
ORANGE COUNTY POB 2019A															
COUNTY OF ORANGE /															
995786	1/14/19	10/31/19	68428LEB6	NR	NR	NR	100,545,000.00	2.8390	2.8408	100,545,000.00	0.00	372,667.25	100,545,000.00	100,551,032.70	6,032.70
COUNTY OF ORANGE /															
995787	1/14/19	1/31/20	68428LEC4	NR	NR	NR	100,545,000.00	2.8790	2.8783	100,545,000.00	0.00	377,917.93	100,545,000.00	100,572,147.15	27,147.15
COUNTY OF ORANGE /															
995788	1/14/19	4/30/20	68428LED2	NR	NR	NR	100,545,000.00	2.8990	2.2778	100,545,000.00	0.00	380,543.28	100,545,000.00	100,591,250.70	46,250.70
Subtotal for ORANGE COUNTY POB 2019A:							301,635,000.00	2.8723	2.6656	301,635,000.00	0.00	1,131,128.46	301,635,000.00	301,714,430.55	79,430.55
Subtotal for MUNICIPAL DEBT:							520,631,000.00	2.7205	2.6008	520,631,000.00	0.00	1,725,605.03	520,631,000.00	520,830,064.04	199,064.04
U. S. TREASURIES															
TREASURY BILL															
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	278,729.17	49,701,595.83	49,977,541.50	275,945.67
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	130,865.62	24,859,440.63	24,988,770.75	129,330.12
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	139,475.00	24,804,070.83	24,943,337.75	139,266.92
US TREASURY N/B / Mizuho Securities USA Inc															
990270	12/7/18	4/11/19	912796RG6	AA+	Aaa	AAA	25,000,000.00		2.4100	24,790,798.61	0.00	140,583.33	24,790,798.61	24,930,000.00	139,201.39
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	140,729.16	24,767,126.74	24,907,444.50	140,317.76
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	55,197.00	9,888,243.11	9,944,350.00	56,106.89
US TREASURY N/B / MORGAN STANLEY															
1002862	2/28/19	8/29/19	912796SF7	AA+	Aaa	AAA	15,000,000.00		2.4550	14,813,829.15	0.00	1,022.92	14,813,829.15	14,814,966.60	1,137.45
US TREASURY N/B / JEFFERIES & COMPANY															
1002858	2/28/19	2/27/20	912796SD2	AA+	Aaa	AAA	20,000,000.00		2.4760	19,499,297.80	0.00	1,375.56	19,499,297.80	19,502,280.40	2,982.60
Subtotal for TREASURY BILL:							195,000,000.00	0.0000	2.3971	193,124,402.70	0.00	887,977.76	193,124,402.70	194,008,691.50	884,288.80

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / BNP PARIBAS FINANCE</b>															
957594	5/15/18	5/15/19	912828KQ2	AA+	Aaa	AAA	20,000,000.00	3.1250	2.3380	20,154,687.50	(122,902.40)	183,011.05	20,031,785.10	20,027,343.80	(4,441.30)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
990507	12/10/18	5/15/19	912828KQ2	AA+	Aaa	AAA	34,000,000.00	3.1250	2.5148	34,087,656.25	(45,513.82)	237,741.71	34,042,142.43	34,046,484.46	4,342.03
<b>US TREASURY N/B / BNP PARIBAS</b>															
960654	6/4/18	10/15/19	912828T59	AA+	Aaa	AAA	35,000,000.00	1.0000	2.3998	34,346,484.38	354,315.70	131,730.77	34,700,800.08	34,675,293.10	(25,506.98)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
977429	9/17/18	10/15/19	912828T59	AA+	Aaa	AAA	24,900,000.00	1.0000	2.6181	24,474,949.22	178,456.43	93,717.03	24,653,405.65	24,668,994.23	15,588.58
<b>US TREASURY N/B / BNP PARIBAS</b>															
995972	1/15/19	11/15/19	912828LY4	AA+	Aaa	AAA	15,000,000.00	3.3750	2.5883	15,096,093.75	(14,224.40)	62,931.63	15,081,869.35	15,085,546.95	3,677.60
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO.</b>															
1002867	2/28/19	11/15/19	912828LY4	AA+	Aaa	AAA	31,250,000.00	3.3750	2.5111	31,437,988.28	(723.03)	2,913.50	31,437,265.25	31,428,222.81	(9,042.44)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
999546	2/7/19	12/15/19	912828U73	AA+	Aaa	AAA	10,000,000.00	1.3750	2.5450	9,901,953.13	6,935.79	8,310.44	9,908,888.92	9,911,132.80	2,243.88
<b>US TREASURY N/B / RBC</b>															
1002355	2/26/19	12/15/19	912828U73	AA+	Aaa	AAA	50,000,000.00	1.3750	2.5209	49,548,828.13	4,635.33	5,666.21	49,553,463.46	49,555,664.00	2,200.54
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1002358	2/26/19	12/15/19	912828U73	AA+	Aaa	AAA	25,000,000.00	1.3750	2.5259	24,773,437.50	2,327.70	2,833.10	24,775,765.20	24,777,832.00	2,066.80
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1002586	2/27/19	5/15/20	912828X96	AA+	Aaa	AAA	6,000,000.00	1.5000	2.5325	5,926,406.25	332.25	497.24	5,926,738.50	5,926,523.46	(215.04)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1002588	2/27/19	5/15/20	912828ND8	AA+	Aaa	AAA	30,000,000.00	3.5000	2.5367	30,342,187.50	(1,544.86)	5,801.10	30,340,642.64	30,331,054.80	(9,587.84)
<b>US TREASURY N/B / DEUTSCHE</b>															
972326	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1470	50,591,796.88	(254,079.82)	50,759.67	50,337,717.06	50,046,875.00	(290,842.06)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
972327	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2073	23,237,187.50	(101,542.72)	23,349.45	23,135,644.78	23,021,562.50	(114,082.28)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
972328	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2281	35,341,796.88	(145,695.98)	35,531.77	35,196,100.90	35,032,812.50	(163,288.40)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
972329	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2167	29,291,132.81	(123,919.68)	29,440.61	29,167,213.13	29,027,187.50	(140,025.63)
<b>US TREASURY N/B / DEUTSCHE</b>															
977204	1/25/18	9/15/20	912828V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1626	24,498,046.88	208,279.30	158,580.80	24,706,326.18	24,563,476.50	(142,849.68)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
977205	1/31/18	9/15/20	9128282V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2488	6,062,921.88	56,376.60	39,328.04	6,119,298.48	6,091,742.17	(27,556.31)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
986690	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2695	25,238,281.25	(92,132.30)	192,161.60	25,146,148.95	25,030,761.75	(115,387.20)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1002587	2/27/19	4/15/21	9128284G2	AA+	Aaa	AAA	20,000,000.00	2.3750	2.5032	19,946,875.00	136.57	2,609.89	19,947,011.57	19,939,843.80	(7,167.77)
<b>Subtotal for TREASURY BOND:</b>							<b>494,350,000.00</b>	<b>2.2884</b>	<b>2.3867</b>	<b>494,298,710.97</b>	<b>(90,483.34)</b>	<b>1,266,915.61</b>	<b>494,208,227.63</b>	<b>493,188,354.14</b>	<b>(1,019,873.49)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
834991	3/31/16	3/31/19	912828C65	AA+	Aaa	AAA	11,300,000.00	1.6250	0.9224	11,534,386.72	(227,965.17)	76,678.57	11,306,421.55	11,292,496.12	(13,925.43)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
897275	5/1/17	3/31/19	912828W97	AA+	Aaa	AAA	50,000,000.00	1.2500	1.2561	49,994,140.63	5,607.89	260,989.01	49,999,748.52	49,953,125.00	(46,623.52)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
913614	8/10/17	3/31/19	912828W97	AA+	Aaa	AAA	20,000,000.00	1.2500	1.3174	19,978,125.00	20,777.59	104,395.60	19,998,902.59	19,981,250.00	(17,652.59)
<b>US TREASURY N/B / DEUTSCHE</b>															
914267	8/15/17	3/31/19	912828W97	AA+	Aaa	AAA	15,000,000.00	1.2500	1.3326	14,980,078.13	18,914.02	78,296.70	14,998,992.15	14,985,937.50	(13,054.65)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
920110	9/20/17	3/31/19	912828W97	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3614	24,958,007.81	39,730.49	130,494.51	24,997,738.30	24,976,562.50	(21,175.80)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
940401	1/30/18	3/31/19	912828SN1	AA+	Aaa	AAA	27,000,000.00	1.5000	1.9765	26,852,343.75	137,233.46	169,120.88	26,989,577.21	26,979,960.87	(9,616.34)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
840041	5/2/16	4/30/19	912828D23	AA+	Aaa	AAA	30,500,000.00	1.6250	0.9539	31,102,851.56	(569,758.15)	165,664.71	30,533,093.41	30,459,492.34	(73,601.07)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
840264	5/3/16	4/30/19	912828D23	AA+	Aaa	AAA	7,345,000.00	1.6250	0.8982	7,502,228.91	(148,589.96)	39,895.32	7,353,638.95	7,335,244.96	(18,393.99)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
916416	8/28/17	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3231	24,969,726.56	27,295.72	104,454.42	24,997,022.28	24,952,636.75	(44,385.53)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
940207	1/29/18	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.9926	24,771,484.38	198,447.78	104,454.42	24,969,932.16	24,952,636.75	(17,295.41)
<b>US TREASURY N/B / DEUTSCHE</b>															
995308	1/10/19	4/30/19	912828ST8	AA+	Aaa	AAA	50,000,000.00	1.2500	2.4355	49,820,312.50	81,676.14	86,325.97	49,901,988.64	49,905,273.50	3,284.86
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
882924	1/31/17	5/31/19	912828SX9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.3007	49,798,828.13	179,634.65	140,625.00	49,978,462.78	49,839,844.00	(138,618.78)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO.</b>															
920759	9/25/17	5/31/19	912828XS4	AA+	Aaa	AAA	40,000,000.00	1.2500	1.4102	39,893,750.00	90,477.16	125,000.00	39,984,227.16	39,882,812.40	(101,414.76)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
944993	2/28/18	5/31/19	912828SX9	AA+	Aaa	AAA	25,000,000.00	1.1250	2.1410	24,687,500.00	250,273.52	70,312.50	24,937,773.52	24,919,922.00	(17,851.52)
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	71,311.26	105,082.42	29,923,655.01	29,930,859.30	7,204.29
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	118,852.10	175,137.36	49,872,758.35	49,884,765.50	12,007.15
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	119,795.36	175,137.36	49,871,748.49	49,884,765.50	13,017.01
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	217,001.58	66,298.34	39,960,751.58	39,810,156.40	(150,595.18)
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	(124,492.72)	80,801.10	30,024,335.41	29,916,210.90	(108,124.51)
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	102,651.43	103,591.16	49,979,604.56	49,801,758.00	(177,846.56)
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	(283,140.95)	65,089.78	50,056,702.80	49,830,078.00	(226,624.80)
US TREASURY N/B / BARCLAYS CAPITAL															
926800	11/1/17	7/31/19	9128282K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	126,401.22	55,075.97	49,960,385.60	49,773,437.50	(186,948.10)
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	68,200.22	574.05	12,954,450.22	12,942,617.22	(11,833.00)
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	(290,024.98)	365,384.62	50,112,318.77	49,776,367.00	(335,951.77)
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	351,252.48	208,791.21	49,546,564.98	49,566,406.50	19,841.52
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	15,031.25	29,173.08	8,156,734.38	8,163,324.19	6,589.81
US TREASURY N/B / MORGAN STANLEY															
998609	1/31/19	9/30/19	9128282X7	AA+	Aaa	AAA	37,250,000.00	1.3750	2.5169	36,972,080.08	33,304.45	40,806.15	37,005,384.53	37,008,457.22	3,072.69
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	16,483.08	15,538.67	4,971,756.52	4,973,144.55	1,388.03
US TREASURY N/B / JP MORGAN CHASE & CO															
996553	1/17/19	12/31/19	912828G95	AA+	Aaa	AAA	20,000,000.00	1.6250	2.5766	19,821,875.00	22,009.70	38,604.97	19,843,884.70	19,851,562.60	7,677.90
US TREASURY N/B / MORGAN STANLEY															

# 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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\* 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															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
998606	1/31/19	12/31/19	912828UF5	AA+	Aaa	AAA	50,000,000.00	1.1250	2.5554	49,357,421.88	55,792.71	45,062.15	49,413,214.59	49,423,828.00	10,613.41
<b>US TREASURY N/B / MORGAN STANLEY</b>															
995971	1/15/19	3/31/20	912828UV0	AA+	Aaa	AAA	14,350,000.00	1.1250	2.5875	14,102,238.28	25,281.81	19,957.93	14,127,520.09	14,135,871.17	8,351.08
<b>US TREASURY N/B / MORGAN STANLEY</b>															
926799	11/1/17	4/30/20	912828K58	AA+	Aaa	AAA	5,000,000.00	1.3750	1.6684	4,964,257.81	19,028.50	22,979.97	4,983,286.31	4,933,593.75	(49,692.56)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
937820	1/12/18	6/30/20	912828XH8	AA+	Aaa	AAA	35,000,000.00	1.6250	2.0508	34,643,164.06	163,748.05	94,267.96	34,806,912.11	34,578,222.70	(228,689.41)
<b>US TREASURY N/B / DEUTSCHE</b>															
939794	1/25/18	6/30/20	912828VJ6	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	29,946.45	31,077.35	9,963,540.20	9,912,304.70	(51,235.50)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
939795	1/25/18	7/31/20	912828VP2	AA+	Aaa	AAA	20,000,000.00	2.0000	2.1554	19,924,218.75	33,020.15	32,044.20	19,957,238.90	19,846,875.00	(110,363.90)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940934	2/1/18	7/31/20	912828VP2	AA+	Aaa	AAA	47,000,000.00	2.0000	2.2507	46,715,429.69	122,761.94	75,303.87	46,838,191.63	46,640,156.25	(198,035.38)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
944994	2/28/18	8/31/20	912828L32	AA+	Aaa	AAA	40,000,000.00	1.3750	2.3622	39,046,875.00	381,250.00	1,494.57	39,428,125.00	39,317,187.60	(110,937.40)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
940197	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2515	24,435,546.88	229,254.81	143,543.96	24,664,801.69	24,547,363.25	(117,438.44)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
940200	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	45,000,000.00	1.3750	2.2177	44,022,656.25	396,951.92	258,379.12	44,419,608.17	44,185,253.85	(234,354.32)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
940935	2/1/18	9/30/20	912828VZ0	AA+	Aaa	AAA	32,000,000.00	2.0000	2.2720	31,776,250.00	90,466.82	267,252.75	31,866,716.82	31,731,249.92	(135,466.90)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940199	1/29/18	10/31/20	912828L99	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2655	24,409,179.69	232,569.43	114,899.86	24,641,749.12	24,524,414.00	(117,335.12)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
940196	1/29/18	11/30/20	912828A42	AA+	Aaa	AAA	20,000,000.00	2.0000	2.2685	19,853,125.00	56,141.41	100,000.00	19,909,266.41	19,816,015.60	(93,250.81)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
940399	1/30/18	11/30/20	912828A42	AA+	Aaa	AAA	15,000,000.00	2.0000	2.2601	14,893,359.38	40,698.59	75,000.00	14,934,057.97	14,862,011.70	(72,046.27)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
955119	4/30/18	11/30/20	912828M98	AA+	Aaa	AAA	5,000,000.00	1.6250	2.5931	4,879,687.50	38,831.02	20,312.50	4,918,518.52	4,922,167.95	3,649.43
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
940013	1/26/18	12/31/20	912828N48	AA+	Aaa	AAA	25,000,000.00	1.7500	2.2487	24,648,437.50	131,096.67	72,513.81	24,779,534.17	24,647,949.25	(131,584.92)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
980701	10/5/18	7/31/21	912828S76	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	35,651.74	4,506.22	4,785,847.05	4,839,453.15	53,606.10

# 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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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / Mizuho Securities USA Inc															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	104,645.09	176,104.97	49,729,645.09	49,496,094.00	(233,551.09)
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	263,079.79	313,363.26	49,241,595.42	49,060,547.00	(181,048.42)
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	92,714.78	75,000.00	15,722,089.78	15,687,500.00	(34,589.78)
Subtotal for TREASURY BOND - ME:							1,468,945,000.00	1.4810	1.9743	1,459,108,691.86	3,211,322.30	5,124,858.30	1,462,320,014.16	1,458,639,163.90	(3,680,850.26)
Subtotal for U. S. TREASURIES:							2,158,295,000.00	1.5322	2.1070	2,146,531,805.53	3,120,838.96	7,279,751.67	2,149,652,644.49	2,145,836,209.54	(3,816,434.95)
Total Extended Fund :							7,782,317,207.87	1.8829	2.1866	7,763,555,245.98	6,358,134.66	33,242,879.49	7,771,253,640.93	7,765,300,719.37	(5,952,921.56)
Net Asset Value (NAV):														0.999234	
Total Investments:							9,563,862,680.84	1.5900	2.2234	9,538,037,262.71	7,097,094.01	37,354,597.03	9,548,315,991.19	9,543,471,517.66	(4,844,473.53)

### Report Parameters

Deals [Settlement Date] <= 28-Feb-2019

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 28-Feb-2019

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
100-GF-Tax Ex-Non AMT															
FUNDS															
GS FIN TAX FREE-GF 100															
	8/28/18		AAAm	Aaa-mf	NR		0.00		0.4216	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Total 100-GF-Tax Ex-Non AMT :							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Net Asset Value (NAV):														0.000000	
283-John Wayne Airport															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	3/1/19		AAAm	Aaa-mf	AAAmmf		606.95		2.2960	606.95	0.00	0.00	606.95	606.95	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	3/1/19		AAAm	Aaa-mf	NR		2,317.16		2.3060	2,317.16	0.00	0.00	2,317.16	2,317.16	0.00
GOLDMAN SACHS - JWA MMF															
	3/1/19		AAAm	Aaa-mf	NR		1,610,152.62		2.3100	1,610,152.62	0.00	0.00	1,610,152.62	1,610,152.62	0.00
Subtotal for FUNDS:							1,613,076.73		2.3100	1,613,076.73	0.00	0.00	1,613,076.73	1,613,076.73	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
994145	1/3/19	4/9/19	313384EC9	A-1+	P-1	NR	3,000,000.00		2.4300	2,980,560.00	0.00	11,542.50	2,992,102.50	2,992,167.00	64.50
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	17,866.67	1,994,400.00	1,994,376.00	(24.00)
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	10,718.75	1,494,691.67	1,494,778.50	86.83
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	8,973.61	1,987,851.11	1,988,168.00	316.89
FHLB DISC CORP / FTN FINANCIAL															
1000907	2/15/19	6/10/19	313384GS2	A-1+	P-1	NR	3,500,000.00		2.4250	3,472,887.15	0.00	3,300.69	3,476,187.84	3,476,025.00	(162.84)
FHLB DISC CORP / FTN FINANCIAL															
1001630	2/21/19	7/11/19	313384HZ5	A-1+	P-1	NR	1,180,000.00		2.4400	1,168,803.11	0.00	639.82	1,169,442.93	1,169,309.20	(133.73)
Subtotal for DISCOUNT NOTES:							13,180,000.00	0.0000	2.4356	13,061,634.01	0.00	53,042.04	13,114,676.05	13,114,823.70	147.65
GOVT AGENCY-FIX-30/360															
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	3,912.33	6,416.67	1,999,644.33	1,999,760.00	115.67

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 28-Feb-2019

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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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>283-John Wayne Airport</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
991907	12/18/18	3/27/19	3137EACAS	AA+	Aaa	AAA	2,050,000.00	3.7500	2.4517	2,057,154.50	(5,275.54)	15,588.54	2,051,878.96	2,051,927.00	48.04
<b>FANNIE MAE / FTN FINANCIAL</b>															
992836	12/24/18	5/24/19	3136G3NCS	AA+	Aaa	AAA	500,000.00	1.0000	2.5503	496,765.00	1,444.97	930.55	498,209.97	497,720.00	(489.97)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
998608	1/31/19	5/24/19	3130AAUX4	AA+	Aaa	NR	2,000,000.00	1.3750	2.4924	1,993,000.00	1,858.41	2,291.67	1,994,858.41	1,993,000.00	(1,858.41)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
995779	1/14/19	6/5/19	31331GXT1	AA+	Aaa	AAA	2,400,000.00	4.2800	2.4751	2,416,531.20	(5,510.40)	13,410.67	2,411,020.80	2,411,808.00	787.20
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
969329	7/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.4878	1,967,900.00	18,820.27	1,409.72	1,986,720.27	1,986,260.00	(460.27)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
968318	7/20/18	9/26/19	3130A9EP2	AA+	Aaa	NR	1,100,000.00	1.0000	2.4965	1,080,915.00	9,900.90	4,736.11	1,090,815.90	1,090,595.00	(220.90)
<b>FREDDIE MAC / UBS FINANCIAL SERVICES</b>															
983822	10/26/18	10/2/19	3137EADM8	AA+	Aaa	AAA	1,945,000.00	1.2500	2.7491	1,918,302.93	9,931.95	8,441.84	1,928,234.88	1,930,490.30	2,255.42
<b>FANNIE MAE / BNY Mellon Capital Market</b>															
988626	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	1,000,000.00	1.0000	2.7481	984,465.00	4,431.76	2,583.34	988,896.76	989,730.00	833.24
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>14,995,000.00</b>	<b>2.0334</b>	<b>2.5250</b>	<b>14,910,765.63</b>	<b>39,514.65</b>	<b>55,809.11</b>	<b>14,950,280.28</b>	<b>14,951,290.30</b>	<b>1,010.02</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>28,175,000.00</b>	<b>1.0822</b>	<b>2.4832</b>	<b>27,972,399.64</b>	<b>39,514.65</b>	<b>108,851.15</b>	<b>28,064,956.33</b>	<b>28,066,114.00</b>	<b>1,157.67</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
995970	1/15/19	3/12/19	912796US6	AA+	Aaa	AAA	2,500,000.00		2.3799	2,490,744.83	0.00	7,437.19	2,490,744.83	2,498,051.05	7,306.22
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
998339	1/30/19	3/26/19	912796UU1	AA+	Aaa	AAA	2,400,000.00		2.3701	2,391,309.63	0.00	4,740.20	2,391,309.63	2,395,887.67	4,578.04
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
991699	12/17/18	4/18/19	912796RH4	AA+	Aaa	AAA	2,000,000.00		2.4272	1,983,548.98	0.00	9,978.49	1,983,548.98	1,993,538.12	9,989.14
<b>US TREASURY N/B / BNP PARIBAS</b>															
996552	1/17/19	4/18/19	912796RH4	AA+	Aaa	AAA	2,075,000.00		2.3770	2,062,532.30	0.00	5,891.33	2,062,532.30	2,068,295.80	5,763.50
<b>US TREASURY N/B / BNP PARIBAS FINANCE</b>															
999519	2/6/19	7/25/19	912796SA8	AA+	Aaa	AAA	2,000,000.00		2.3980	1,977,485.44	0.00	3,064.11	1,977,485.44	1,980,389.80	2,904.36
<b>Subtotal for TREASURY BILL:</b>							<b>10,975,000.00</b>	<b>0.0000</b>	<b>2.3891</b>	<b>10,905,621.18</b>	<b>0.00</b>	<b>31,111.32</b>	<b>10,905,621.18</b>	<b>10,936,162.44</b>	<b>30,541.26</b>
<b>TREASURY BOND</b>															



# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 28-Feb-2019

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
U. S. TREASURIES															
TREASURY BOND															
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	8,381.27	5,987.57	2,548,619.55	2,548,854.49	234.94
Subtotal for TREASURY BOND:							2,550,000.00	1.0000	2.4035	2,540,238.28	8,381.27	5,987.57	2,548,619.55	2,548,854.49	234.94
TREASURY BOND - ME															
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	28,196.58	18,269.23	3,497,161.42	3,496,718.75	(442.67)
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	18,272.36	9,000.00	3,189,272.36	3,189,750.02	477.66
US TREASURY N/B / RBC															
997718	1/25/19	7/31/19	912828TH3	AA+	Aaa	AAA	2,000,000.00	0.8750	2.4914	1,983,515.63	3,085.31	1,401.93	1,986,600.94	1,987,031.26	430.32
Subtotal for TREASURY BOND - ME:							8,700,000.00	1.1178	2.3930	8,623,480.47	49,554.25	28,671.16	8,673,034.72	8,673,500.03	465.31
Subtotal for U. S. TREASURIES:							22,225,000.00	0.5523	2.3923	22,069,339.93	57,935.52	65,770.05	22,127,275.45	22,158,516.96	31,241.51
Total 283-John Wayne Airport :							52,013,076.73	0.8222	2.4390	51,654,816.30	97,450.17	174,621.20	51,805,308.51	51,837,707.69	32,399.18
Net Asset Value (NAV):														1.000625	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	3/1/19			AAA	NR	NR	4,170.75		2.3146	4,170.75	0.00	0.00	4,170.75	4,170.75	0.00
Subtotal for FUNDS:							4,170.75		2.3146	4,170.75	0.00	0.00	4,170.75	4,170.75	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	123.57	2,673.61	383,348.72	390,586.35	7,237.63
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(10.21)	214.84	227,768.77	225,468.00	(2,300.77)
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	423.94	1,113.75	170,365.28	176,542.20	6,176.92
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	270.91	6,868.06	1,997,850.91	1,970,580.00	(27,270.91)
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	24.67	805.73	84,178.92	86,919.30	2,740.38

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 28-Feb-2019

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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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-CCCD SERIES 2017E</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / TD SECURITIES</b>															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(51,789.63)	27,604.17	1,950,888.87	1,915,822.50	(35,066.37)
<b>FED FARM CR BK / BANK OF AMERICA</b>															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	330.92	9,602.22	1,996,910.92	1,971,760.00	(25,150.92)
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(48,442.73)	46,687.50	2,039,719.27	2,035,117.50	(4,601.77)
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(48,504.68)	15,972.22	2,648,615.32	2,663,710.00	15,094.68
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	566.75	907.38	246,945.20	247,383.15	437.95
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	236.67	1,439.62	143,560.20	145,202.19	1,641.99
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(1.49)	7,351.39	500,022.25	502,580.00	2,557.75
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(2,063.42)	2,075.95	295,479.00	289,612.97	(5,866.03)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	2,284.94	3,330.00	1,965,744.94	1,998,100.00	32,355.06
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(8,047.35)	25,849.44	2,139,572.65	2,117,066.00	(22,506.65)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>15,040,000.00</b>	<b>4.3183</b>	<b>3.1498</b>	<b>16,945,568.36</b>	<b>(154,597.14)</b>	<b>152,495.88</b>	<b>16,790,971.22</b>	<b>16,736,450.16</b>	<b>(54,521.06)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>15,040,000.00</b>	<b>4.3183</b>	<b>3.1498</b>	<b>16,945,568.36</b>	<b>(154,597.14)</b>	<b>152,495.88</b>	<b>16,790,971.22</b>	<b>16,736,450.16</b>	<b>(54,521.06)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(17,833.84)	2,610.50	1,813,865.38	1,835,976.57	22,111.19
<b>Subtotal for TREASURY BOND:</b>							<b>1,500,000.00</b>	<b>4.5000</b>	<b>2.9081</b>	<b>1,831,699.22</b>	<b>(17,833.84)</b>	<b>2,610.50</b>	<b>1,813,865.38</b>	<b>1,835,976.57</b>	<b>22,111.19</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	10,766.17	1,740.33	1,918,891.17	1,941,406.26	22,515.09
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,000,000.00</b>	<b>2.2500</b>	<b>2.8307</b>	<b>1,908,125.00</b>	<b>10,766.17</b>	<b>1,740.33</b>	<b>1,918,891.17</b>	<b>1,941,406.26</b>	<b>22,515.09</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,500,000.00</b>	<b>3.2143</b>	<b>2.8639</b>	<b>3,739,824.22</b>	<b>(7,067.67)</b>	<b>4,350.83</b>	<b>3,732,756.55</b>	<b>3,777,382.83</b>	<b>44,626.28</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 28-Feb-2019

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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 650-CCCD SERIES 2017E :							18,544,170.75	4.1089	3.0956	20,689,563.33	(161,664.81)	156,846.71	20,527,898.52	20,518,003.74	(9,894.78)
Net Asset Value (NAV):															
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(19,435.81)	12,164.93	3,501,550.65	3,491,740.00	(9,810.65)
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	(798.16)	5,994.44	3,320,197.84	3,293,838.40	(26,359.44)
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	(5,848.88)	5,693.33	3,502,301.50	3,465,875.00	(36,426.50)
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	11,048.19	13,975.69	3,491,168.19	3,406,865.00	(84,303.19)
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	4,097.50	10,888.89	3,494,413.00	3,448,042.50	(46,370.50)
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	(8,835.10)	25,391.53	3,485,237.30	3,517,808.00	32,570.70
FANNIE MAE / MORGAN STANLEY															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	70.51	2,681.25	3,498,627.91	3,492,590.40	(6,037.51)
Subtotal for GOVT AGENCY-FIX-30/360:							24,260,000.00	2.0109	1.9583	24,313,198.14	(19,701.75)	76,790.06	24,293,496.39	24,116,759.30	(176,737.09)
Subtotal for GOVERNMENT AGENCY:							24,260,000.00	2.0109	1.9583	24,313,198.14	(19,701.75)	76,790.06	24,293,496.39	24,116,759.30	(176,737.09)
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	12,507.75	3,855.32	3,492,188.22	3,424,531.25	(67,656.97)
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	5,042.26	10,151.93	3,489,456.32	3,417,148.46	(72,307.87)
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	12,658.69	23,397.79	3,458,928.22	3,437,519.54	(21,408.68)
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.7083	1.8936	10,410,364.06	30,208.70	37,405.04	10,440,572.76	10,279,199.25	(161,373.52)
Subtotal for U. S. TREASURIES:							10,500,000.00	1.7083	1.8936	10,410,364.06	30,208.70	37,405.04	10,440,572.76	10,279,199.25	(161,373.52)
Total 650-Fountain Valley SD40 :							34,760,000.00	1.9195	1.9387	34,723,562.20	10,506.95	114,195.10	34,734,069.15	34,395,958.55	(338,110.61)
Net Asset Value (NAV):															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 28-Feb-2019

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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															
Total Investments:							105,317,247.48	1.7631	2.3895	107,067,941.83	(53,707.69)	445,663.01	107,067,276.18	106,751,669.97	(315,606.21)

### Report Parameters

Deals [Settlement Date] <= 28-Feb-2019  
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  
February 28, 2019**

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>REDEVELOPMENT AGENCIES</b>													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.98%	\$ 2,022,284.28	\$ 2,022,284.28	\$ 3,124.12
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	2.23%	5,013,281.78	5,013,281.78	8,782.43
<b>COMMUNITY FACILITIES DISTRICTS</b>													
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	2.23%	6,730,942.74	6,730,942.74	12,867.82
2016-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	2.27%	33,581,248.70	33,581,248.70	61,144.05
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.83%	86,500,843.31	86,500,843.31	125,000.18
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.83%	20,456.13	20,456.13	538.21
<b>ASSESSMENT DISTRICTS</b>													
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmf	1.82%	577,819.14	577,819.14	700.29
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.83%	1,544,568.98	1,544,568.98	2,208.15
<b>REVENUE BONDS</b>													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	* 9AMMF05B2	A1	AA-	AA-	0.30%	3,765,804.09	3,765,804.09	866.63
2016 CUF LEASE REVENUE BONDS	ZIONS BANCORPORATION	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmf	2.31%	1,843,524.81	1,843,524.81	3,658.86
<b>PENSION OBLIGATION BONDS (POBs)</b>													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.96%	2,371.74	2,371.74	3.43
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	32,224,773.90	-
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	2.23%	15,134.64	15,134.64	23.66
2019A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	2.23%	7,123.26	7,123.26	13.79
<b>TEETER PLAN</b>													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.98%	91,330.77	91,330.77	10.21
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>											<u>\$ 156,567,500.75</u>	<u>\$ 173,941,508.27</u>	<u>\$ 218,941.83</u>

\* 9AMMF05B2 is an US Bank internal identifier.

**COUNTY OF ORANGE**  
**CEO / PUBLIC FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**SUMMARY BY INVESTMENT TYPE**  
**February 28, 2019**

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>MONEY MARKET FUNDS</b>							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.96%	\$ 2,371.74	\$ 2,371.74	\$ 3.43
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.83%	88,065,868.42	88,065,868.42	127,746.54
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.98%	2,113,615.05	2,113,615.05	3,134.33
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	2.23%	11,766,482.42	11,766,482.42	21,687.70
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.82%	577,819.14	577,819.14	700.29
US BANK MONEY MARKET DEPOSIT ACCOUNT			* 9AMMF05B2	0.30%	3,765,804.09	3,765,804.09	866.63
FED GOVT OBLI FD-IS			60934N104	2.31%	1,843,524.81	1,843,524.81	3,658.86
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	2.27%	33,581,248.70	33,581,248.70	61,144.05
<b>SUB-TOTAL MONEY MARKET FUNDS</b>					<u>141,716,734.37</u>	<u>141,716,734.37</u>	<u>218,941.83</u>
<b>GOVERNMENT SECURITIES</b>							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	14,850,766.38	32,224,773.90	-
<b>SUB-TOTAL US GOVERNMENT SECURITIES</b>					<u>14,850,766.38</u>	<u>32,224,773.90</u>	<u>-</u>
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>					<u><u>\$ 156,567,500.75</u></u>	<u><u>\$ 173,941,508.27</u></u>	<u><u>\$ 218,941.83</u></u>

\* 9AMMF05B2 is an US Bank internal identifier.

- - -

**JOHN WAYNE AIRPORT  
INVESTMENT WITH TRUSTEE AND NON-POOLED CASH  
FOR THE MONTH ENDED FEB 2019**

Prepared by: JWA Accounting  
Date: 03/05/2019

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<b><u>2009A AIRPORT REVENUE BONDS</u></b>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 2.28% 31846V567		\$ 539.61	\$ 539.61	\$ 1,213,134.16	\$ 1,213,134.16	\$ 479,953.54	\$ 479,953.54
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: \$28,212.94 CUSIP: 912828SN1	3/31/2019	4,530,508.82	4,514,833.65				
		\$ 4,531,048.43	\$ 4,515,373.26	\$ 1,213,134.16	\$ 1,213,134.16	\$ 479,953.54	\$ 479,953.54
<b><u>2009B AIRPORT REVENUE BONDS</u></b>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 2.28% 31846V567		\$ 915.74	\$ 915.74	\$ 4,587,790.62	\$ 4,587,790.62	\$ 770,186.81	\$ 770,186.81
U.S. Treasury Note - Rate: 1.50% - Yield: 2.360% Dated: 10/1/2018 Par Value: \$6,681,000.00 Discount: \$28,242.26 Accrued Interest: \$41,572.70 CUSIP: 912828SN1	3/31/2019	6,675,855.63	6,652,757.74				
		\$ 6,676,771.37	\$ 6,653,673.48	\$ 4,587,790.62	\$ 4,587,790.62	\$ 770,186.81	\$ 770,186.81

**WELLS FARGO BANK**

Cash - Market Rate and Checking Account N/A \$ 9,945,338.76 \$ 9,945,338.76  
(Interest rate is variable)

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

**Orange County Treasurer-Tax Collector  
Portfolio Holdings of Debt Issued by Pool Participants  
For the Month Ended February 28, 2019**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&amp;P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
<b>COUNTY OF ORANGE</b>								
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	\$ 118,449,000	Extended Fund*	\$ 118,449,000	\$ 118,568,633
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	07/31/19	2.82%	NR	100,547,000	Extended Fund*	100,547,000	100,547,000
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	10/31/19	2.84%	NR	100,545,000	Extended Fund*	100,545,000	100,551,033
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	01/31/20	2.88%	NR	100,545,000	Extended Fund*	100,545,000	100,572,147
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	04/30/20	2.28%	NR	100,545,000	Extended Fund*	100,545,000	100,591,251
					<u>\$ 520,631,000</u>		<u>\$ 520,631,000</u>	<u>\$ 520,830,064</u>

\* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 46.37%

Orange County Educational Investment Pool – 53.63%

\*\*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	2.24%	40,000,000	Educational Money Market Fund	40,000,000	-
Fullerton Joint Union High	4/30/2012	10/31/2012	0.56%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.38%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.56%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.38%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.47%	2,000,000	Educational Money Market Fund	2,000,000	-
Ocean View	4/29/2013	8/31/2013	0.38%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.44%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.38%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.56%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.38%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.47%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.76%	1,000,000	Educational Money Market Fund	1,000,000	-
<b>Total Temporary Transfers</b>				<b>\$ 787,700,000</b>		<b>\$ 787,700,000</b>	<b>\$ -</b>

\* 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-Feb-2019 To 28-Feb-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: County Money Mkt Fnd</b>												
993469	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN				2.2900 / 2.2951					
				2/1/2019	2/1/2019	MAT		(5,000,000.00)	(4,988,868.06)	0.00	(11,131.94)	5,000,000.00
968912	FANNIE MAE	/GREAT PACIFIC SECURITIES	AGNF1				0.8750 / 2.5043					
				8/2/2019	2/2/2019	INT		0.00	0.00	0.00	(5,906.25)	5,906.25
998945	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3800 / 2.3847					
				3/6/2019	2/4/2019	PURC		2,000,000.00	1,996,033.33	0.00	0.00	(1,996,033.33)
998946	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3000 / 2.3010					
				2/11/2019	2/4/2019	PURC		20,000,000.00	19,991,055.56	0.00	0.00	(19,991,055.56)
999150	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3900 / 2.4013					
				4/17/2019	2/5/2019	PURC		8,000,000.00	7,962,291.11	0.00	0.00	(7,962,291.11)
999518	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3850 / 2.3928					
				3/27/2019	2/6/2019	PURC		5,600,000.00	5,581,821.00	0.00	0.00	(5,581,821.00)
995040	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3800 / 2.3846					
				2/7/2019	2/7/2019	MAT		(20,000,000.00)	(19,961,655.56)	0.00	(38,344.44)	20,000,000.00
991693	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3800 / 2.3884					
				2/8/2019	2/8/2019	MAT		(34,000,000.00)	(33,880,867.78)	0.00	(119,132.22)	34,000,000.00
994611	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3700 / 2.3750					
				2/8/2019	2/8/2019	MAT		(8,815,000.00)	(8,796,429.73)	0.00	(18,570.27)	8,815,000.00
999835	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.2600 / 2.2604					
				2/11/2019	2/8/2019	PURC		10,000,000.00	9,998,116.67	0.00	0.00	(9,998,116.67)
999838	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.3510 / 2.3616					
				4/18/2019	2/8/2019	PURC		30,000,000.00	29,864,817.51	0.00	0.00	(29,864,817.50)
998946	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3000 / 2.3010					
				2/11/2019	2/11/2019	MAT		(20,000,000.00)	(19,991,055.56)	0.00	(8,944.44)	20,000,000.00
999835	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.2600 / 2.2604					
				2/11/2019	2/11/2019	MAT		(10,000,000.00)	(9,998,116.67)	0.00	(1,883.33)	10,000,000.00

Deals [Transaction Type] = SE

# County of Orange

## Treasurer-Tax Collector's Office

### Detail Transaction Report

Transaction Date From 01-Feb-2019 To 28-Feb-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: County Money Mkt Fnd</b>												
1000284	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				2.3825 / 2.3853					
				3/1/2019	2/11/2019	PURC		10,000,000.00	9,988,087.50	0.00	0.00	(9,988,087.50)
1000285	US TREASURY N/B	/BNP PARIBAS FINANCE	CMB				2.3910 / 2.3939					
				3/1/2019	2/11/2019	PURC		20,000,000.00	19,976,090.00	0.00	0.00	(19,976,090.00)
992131	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3900 / 2.3989					
				2/13/2019	2/13/2019	MAT		(15,000,000.00)	(14,944,233.33)	0.00	(55,766.67)	15,000,000.00
1000490	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2800 / 2.2801					
				2/14/2019	2/13/2019	PURC		40,000,000.00	39,997,466.68	0.00	0.00	(39,997,466.67)
1000490	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2800 / 2.2801					
				2/14/2019	2/14/2019	MAT		(40,000,000.00)	(39,997,466.67)	0.00	(2,533.33)	40,000,000.00
1000668	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.4000 / 2.4101					
				4/18/2019	2/14/2019	PURC		50,000,000.00	49,790,000.00	0.00	0.00	(49,790,000.00)
949532	FED FARM CR BK	/FTN FINANCIAL	AGDN				2.0700 / 2.1094					
				2/15/2019	2/15/2019	MAT		(10,000,000.00)	(9,813,125.00)	0.00	(186,875.00)	10,000,000.00
969939	BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTN				1.3000 / 2.5461					
				8/15/2019	2/15/2019	INT		0.00	0.00	0.00	(10,614.50)	10,614.50
992829	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.4100 / 2.4186					
				2/15/2019	2/15/2019	MAT		(1,000,000.00)	(996,451.94)	0.00	(3,548.06)	1,000,000.00
1000906	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				2.3800 / 2.3898					
				4/18/2019	2/15/2019	PURC		40,000,000.00	39,836,044.44	0.00	0.00	(39,836,044.44)
1001142	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				2.3800 / 2.3892					
				4/18/2019	2/19/2019	PURC		10,000,000.00	9,961,655.56	0.00	0.00	(9,961,655.56)
997427	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3650 / 2.3692					
				2/20/2019	2/20/2019	MAT		(6,000,000.00)	(5,989,357.50)	0.00	(10,642.50)	6,000,000.00

# County of Orange

## Treasurer-Tax Collector's Office

### Detail Transaction Report

Transaction Date From 01-Feb-2019 To 28-Feb-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: County Money Mkt Fnd</b>												
998110	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.3550 / 2.3584					
				2/20/2019	2/20/2019	MAT		(11,500,000.00)	(11,483,449.58)	0.00	(16,550.42)	11,500,000.00
1001370	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN				2.3700 / 2.3789					
				4/18/2019	2/20/2019	PURC		35,000,000.00	34,868,662.50	0.00	0.00	(34,868,662.50)
1001629	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				2.3700 / 2.3788					
				4/18/2019	2/21/2019	PURC		19,000,000.00	18,929,953.33	0.00	0.00	(18,929,953.33)
945502	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.7000 / 2.3023					
				2/22/2019	2/22/2019	INT		0.00	0.00	0.00	(21,131.94)	21,131.94
				2/22/2019	2/22/2019	MAT		(2,500,000.00)	(2,485,600.00)	0.00	(14,400.00)	2,500,000.00
984584	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				2.3150 / 2.3321					
				2/22/2019	2/22/2019	MAT		(32,000,000.00)	(31,765,413.33)	0.00	(234,586.67)	32,000,000.00
994150	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.4150 / 2.4236					
				2/25/2019	2/25/2019	MAT		(10,000,000.00)	(9,964,445.83)	0.00	(35,554.17)	10,000,000.00
998108	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3600 / 2.3642					
				2/25/2019	2/25/2019	MAT		(10,000,000.00)	(9,982,300.00)	0.00	(17,700.00)	10,000,000.00
998337	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.3600 / 2.3640					
				2/25/2019	2/25/2019	MAT		(1,050,000.00)	(1,048,210.33)	0.00	(1,789.67)	1,050,000.00
1001948	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				2.3980 / 2.4063					
				4/18/2019	2/25/2019	PURC		35,000,000.00	34,878,767.77	0.00	0.00	(34,878,767.78)
1002581	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				2.3980 / 2.4060					
				4/18/2019	2/27/2019	PURC		50,000,000.00	49,833,472.20	0.00	0.00	(49,833,472.22)
1002583	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.4100 / 2.4179					
				4/17/2019	2/27/2019	PURC		2,050,000.00	2,043,275.43	0.00	0.00	(2,043,275.43)
1002584	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.4100 / 2.4179					

# County of Orange

## Treasurer-Tax Collector's Office

### Detail Transaction Report

Transaction Date From 01-Feb-2019 To 28-Feb-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>		<b>County Money Mkt Fnd</b>										
	1002585 US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	4/17/2019	2/27/2019	PURC	2.3750 / 2.3829	10,000,000.00	9,967,197.22	0.00	0.00	(9,967,197.22)
	998109 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/18/2019	2/27/2019	PURC	2.3650 / 2.3697	45,000,000.00	44,851,562.51	0.00	0.00	(44,851,562.50)
				2/28/2019	2/28/2019	MAT		(1,600,000.00)	(1,596,846.67)	0.00	(3,153.33)	1,600,000.00
<b>Sub Total:</b>								<u>203,185,000.00</u>	<u>202,632,476.77</u>	<u>0.00</u>	<u>(818,759.15)</u>	<u>(201,813,717.63)</u>
<b>Fund:</b>		<b>Extended Fund</b>										
	892284 WAL-MART STORES INC	/BNY Mellon Capital Market	MTN				4.1250 / 1.4766					
				2/1/2019	2/1/2019	INT		0.00	0.00	0.00	(348,129.38)	348,129.38
				2/1/2019	2/1/2019	MAT		(16,879,000.00)	(17,683,621.93)	0.00	804,621.93	16,879,000.00
	998879 FED FARM CR BK	/MORGAN STANLEY	CALLGOVAGY				3.2700 / 3.2657					
				5/6/2022	2/1/2019	PURC		6,106,000.00	6,106,610.60	47,143.41	0.00	(6,153,754.01)
	998880 FED FARM CR BK	/JP MORGAN CHASE & CO.	CALLGOVAGY				3.2700 / 3.2643					
				5/6/2022	2/1/2019	PURC		10,771,000.00	10,772,527.87	83,161.10	0.00	(10,855,688.97)
	855142 FANNIE MAE	/TD SECURITIES	AGNF1				0.8750 / 0.9319					
				8/2/2019	2/2/2019	INT		0.00	0.00	0.00	(65,625.00)	65,625.00
	970506 FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.8000 / 2.8328					
				8/2/2021	2/2/2019	INT		0.00	0.00	0.00	(280,000.00)	280,000.00
	979509 FANNIE MAE	/DEUTSCHE	AGNF1				0.8750 / 2.5974					
				8/2/2019	2/2/2019	INT		0.00	0.00	0.00	(106,211.88)	106,211.88
	979510 FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				0.8750 / 2.5974					
				8/2/2019	2/2/2019	INT		0.00	0.00	0.00	(120,137.50)	120,137.50
	998948 FANNIE MAE	/BNY Mellon Capital Market	AGNF1				1.7500 / 2.5935					
				11/20/2020	2/4/2019	PURC		1,325,000.00	1,305,509.25	4,766.32	0.00	(1,310,275.57)
	979511 FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				0.8750 / 2.6017					
				8/5/2019	2/5/2019	INT		0.00	0.00	0.00	(109,375.00)	109,375.00
	999152 FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.6000 / 2.5944					
				1/18/2022	2/5/2019	PURC		10,600,000.00	10,601,590.00	13,014.44	0.00	(10,614,604.44)

# County of Orange

## Treasurer-Tax Collector's Office

### Detail Transaction Report

Transaction Date From 01-Feb-2019 To 28-Feb-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>		<b>Extended Fund</b>										
999153	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.5288 / 2.5574					
				12/11/2020	2/5/2019	PURC		1,220,000.00	1,219,352.45	2,142.41	0.00	(1,221,494.86)
903350	MICROSOFT CORP	/TD SECURITIES	MTN				1.8500 / 1.6274					
				2/6/2020	2/6/2019	INT		0.00	0.00	0.00	(54,630.50)	54,630.50
998879	FED FARM CR BK	/MORGAN STANLEY	CALLGOVAGY				3.2700 / 3.2657					
				5/6/2022	2/6/2019	EPAY PRI		(6,106,000.00)	(6,106,610.60)	0.00	0.00	6,106,610.60
				5/6/2022	2/6/2019	LL INTERI		(6,106,000.00)	(6,106,610.60)	0.00	0.00	6,106,610.60
998880	FED FARM CR BK	/JP MORGAN CHASE & CO.	CALLGOVAGY				3.2700 / 3.2643					
				5/6/2022	2/6/2019	EPAY PRI		(10,771,000.00)	(10,772,527.87)	0.00	0.00	10,772,527.87
				5/6/2022	2/6/2019	LL INTERI		(10,771,000.00)	(10,772,527.87)	0.00	0.00	10,772,527.87
990069	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3500 / 2.3597					
				2/7/2019	2/7/2019	MAT		(50,000,000.00)	(49,794,375.00)	0.00	(205,625.00)	50,000,000.00
990074	US TREASURY N/B	/DEUTSCHE	TBILL				2.3150 / 2.3244					
				2/7/2019	2/7/2019	MAT		(25,000,000.00)	(24,898,718.75)	0.00	(101,281.25)	25,000,000.00
995975	APPLE INC.	/BNY Mellon Capital Market	MTN				1.9000 / 2.7482					
				2/7/2020	2/7/2019	INT		0.00	0.00	0.00	(142,500.00)	142,500.00
999546	US TREASURY N/B	/BANK OF AMERICA	TRBDI				1.3750 / 2.5450					
				12/15/2019	2/7/2019	PURC		10,000,000.00	9,901,953.12	20,398.36	0.00	(9,922,351.48)
884575	APPLE INC.	/COAK	MTN				1.5500 / 1.5888					
				2/8/2019	2/8/2019	MAT		(2,000,000.00)	(1,998,480.00)	0.00	(1,520.00)	2,000,000.00
				2/8/2019	2/8/2019	INT		0.00	0.00	0.00	(15,500.00)	15,500.00
884576	APPLE INC.	/GOLDMAN SACHS	MTN				1.5500 / 1.5888					
				2/8/2019	2/8/2019	MAT		(5,000,000.00)	(4,996,200.00)	0.00	(3,800.00)	5,000,000.00
				2/8/2019	2/8/2019	INT		0.00	0.00	0.00	(38,750.00)	38,750.00
892290	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.1000 / 1.5800					
				8/8/2019	2/8/2019	INT		0.00	0.00	0.00	(82,500.00)	82,500.00
892291	MICROSOFT CORP	/GREAT PACIFIC SECURITIES	MTN				1.1000 / 1.5890					

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<b>Fund:</b>		<b>Extended Fund</b>										
892292	MICROSOFT CORP	/GREAT PACIFIC SECURITIES	MTN	8/8/2019	2/8/2019	INT	1.1000 / 1.5890	0.00	0.00	0.00	(55,000.00)	55,000.00
893848	APPLE INC.	/CASTLE OAK SECURITIES	MTN	8/8/2019	2/8/2019	INT	1.5500 / 1.4640	0.00	0.00	0.00	(41,112.50)	41,112.50
960142	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN	2/8/2019	2/8/2019	INT		0.00	0.00	0.00	(23,250.00)	23,250.00
				2/8/2019	2/8/2019	MAT		(3,000,000.00)	(3,004,617.00)	0.00	4,617.00	3,000,000.00
960142	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.1000 / 2.3986					
960887	MICROSOFT CORP	/CASTLE OAK SECURITIES	MTN	8/8/2019	2/8/2019	INT	1.1000 / 2.4701	0.00	0.00	0.00	(27,500.00)	27,500.00
989582	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	8/8/2019	2/8/2019	INT	2.3400 / 2.3501	0.00	0.00	0.00	(6,875.00)	6,875.00
999836	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	2/8/2019	2/8/2019	MAT	2.6250 / 2.4893	(50,000,000.00)	(49,785,500.00)	0.00	(214,500.00)	50,000,000.00
999837	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	12/10/2021	2/8/2019	PURC	2.5000 / 2.4990	5,090,000.00	5,108,731.20	21,526.46	0.00	(5,130,257.66)
999841	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	3/11/2022	2/8/2019	PURC	2.5000 / 2.4971	4,250,000.00	4,250,080.75	43,385.42	0.00	(4,293,466.17)
887108	APPLE INC.	/JP MORGAN CHASE & CO	MTN	3/12/2021	2/8/2019	PURC	1.5500 / 1.7601	2,000,000.00	2,000,080.00	138.89	0.00	(2,000,218.89)
892293	APPLE INC.	/BNY Mellon Capital Market	MTN	2/7/2020	2/9/2019	INT	1.5500 / 1.7431	0.00	0.00	0.00	(38,750.00)	38,750.00
986241	FED FARM CR BK	/FTN FINANCIAL	AGNF1	2/7/2020	2/9/2019	INT	3.0500 / 3.0850	0.00	0.00	0.00	(134,137.00)	134,137.00
971882	FED FARM CR BK	/MORGAN STANLEY	AGNF1	8/9/2022	2/9/2019	INT	2.6000 / 2.6328	0.00	0.00	0.00	(76,250.00)	76,250.00
				2/10/2020	2/10/2019	INT		0.00	0.00	0.00	(130,000.00)	130,000.00

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<b>Fund:</b>		<b>Extended Fund</b>										
996197	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				2.5655 / 2.5655					
				9/10/2020	2/10/2019	INT		0.00	0.00	0.00	(22,091.81)	22,091.81
942312	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.1250 / 2.2188					
				2/11/2020	2/11/2019	INT		0.00	0.00	0.00	(106,250.00)	106,250.00
942313	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				2.1250 / 2.2188					
				2/11/2020	2/11/2019	INT		0.00	0.00	0.00	(531,250.00)	531,250.00
971123	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.1250 / 2.6415					
				2/11/2020	2/11/2019	INT		0.00	0.00	0.00	(265,625.00)	265,625.00
971398	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.1250 / 2.6497					
				2/11/2020	2/11/2019	INT		0.00	0.00	0.00	(130,528.13)	130,528.13
999153	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.5288 / 2.5574					
				12/11/2020	2/11/2019	INT		0.00	0.00	0.00	(2,656.59)	2,656.59
1000283	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.5000 / 2.5095					
				3/11/2022	2/11/2019	PURC		25,000,000.00	24,992,750.00	260,416.67	0.00	(25,253,166.67)
896808	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.8500 / 1.7358					
				2/12/2020	2/12/2019	INT		0.00	0.00	0.00	(277,500.00)	277,500.00
903351	MICROSOFT CORP	/DAIWA CAPITAL MARKETS	MTN				1.8500 / 1.6612					
				2/12/2020	2/12/2019	INT		0.00	0.00	0.00	(115,625.00)	115,625.00
942341	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.3500 / 2.3858					
				2/12/2021	2/12/2019	INT		0.00	0.00	0.00	(411,250.00)	411,250.00
955563	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.3500 / 2.7255					
				2/12/2021	2/12/2019	INT		0.00	0.00	0.00	(82,250.00)	82,250.00
955812	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.3500 / 2.7319					
				2/12/2021	2/12/2019	INT		0.00	0.00	0.00	(190,232.50)	190,232.50



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<b>Fund:</b>		<b>Extended Fund</b>										
955813	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.3500 / 2.7278					
				2/12/2021	2/12/2019	INT		0.00	0.00	0.00	(587,500.00)	587,500.00
1000489	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				2.5000 / 2.5081					
				3/11/2022	2/13/2019	PURC		10,000,000.00	9,997,500.00	105,555.56	0.00	(10,103,055.56)
944992	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.0700 / 2.3274					
				2/14/2020	2/14/2019	INT		0.00	0.00	0.00	(258,750.00)	258,750.00
990518	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3200 / 2.3299					
				2/14/2019	2/14/2019	MAT		(10,000,000.00)	(9,957,466.67)	0.00	(42,533.33)	10,000,000.00
972326	US TREASURY N/B	/DEUTSCHE	TRBDI				2.6250 / 2.1470					
				8/15/2020	2/15/2019	INT		0.00	0.00	0.00	(656,250.00)	656,250.00
972327	US TREASURY N/B	/BNY Mellon Capital Market	TRBDI				2.6250 / 2.2073					
				8/15/2020	2/15/2019	INT		0.00	0.00	0.00	(301,875.00)	301,875.00
972328	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				2.6250 / 2.2281					
				8/15/2020	2/15/2019	INT		0.00	0.00	0.00	(459,375.00)	459,375.00
972329	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				2.6250 / 2.2167					
				8/15/2020	2/15/2019	INT		0.00	0.00	0.00	(380,625.00)	380,625.00
979029	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				1.3750 / 2.6094					
				8/15/2019	2/15/2019	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
979030	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				1.3750 / 2.6094					
				8/15/2019	2/15/2019	INT		0.00	0.00	0.00	(28,991.88)	28,991.88
990509	US TREASURY N/B	/MORGAN STANLEY	TRBDI				2.7500 / 2.4057					
				2/15/2019	2/15/2019	MAT		(25,000,000.00)	(25,014,648.43)	0.00	14,648.43	25,000,000.00
				2/15/2019	2/15/2019	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
995309	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT1				2.4051 / 2.4744					
				6/15/2020	2/15/2019	INT		0.00	0.00	0.00	(15,880.65)	15,880.65
992136	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4896 / 2.4898					
				10/19/2020	2/19/2019	INT		0.00	0.00	0.00	(32,588.75)	32,588.75

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<b>Fund: Extended Fund</b>												
992841	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4796 / 2.4915					
				8/19/2020	2/19/2019	INT		0.00	0.00	0.00	(21,639.72)	21,639.72
995980	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4796 / 2.5114					
				8/19/2020	2/19/2019	INT		0.00	0.00	0.00	(21,639.72)	21,639.72
996198	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4294 / 2.5034					
				7/21/2020	2/21/2019	INT		0.00	0.00	0.00	(21,123.06)	21,123.06
956075	APPLE INC.	/UBS	MTN				2.2500 / 2.8922					
				2/23/2021	2/23/2019	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
958166	APPLE INC.	/JP MORGAN CHASE & CO	MTN				2.2500 / 2.9317					
				2/23/2021	2/23/2019	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
958167	APPLE INC.	/JP MORGAN CHASE & CO	MTN				2.2500 / 2.9478					
				2/23/2021	2/23/2019	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
958388	APPLE INC.	/JP MORGAN CHASE & CO	MTN				2.2500 / 2.9481					
				2/23/2021	2/23/2019	INT		0.00	0.00	0.00	(168,750.00)	168,750.00
958389	APPLE INC.	/UBS FINANCIAL SERVICES	MTN				2.2500 / 2.9481					
				2/23/2021	2/23/2019	INT		0.00	0.00	0.00	(22,781.25)	22,781.25
960141	APPLE INC.	/UBS FINANCIAL SERVICES	MTN				2.2500 / 2.7000					
				2/23/2021	2/23/2019	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
960467	APPLE INC.	/UBS FINANCIAL SERVICES	MTN				2.2500 / 2.7021					
				2/23/2021	2/23/2019	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
960888	APPLE INC.	/MORGAN STANLEY	MTN				2.2500 / 2.8000					
				2/23/2021	2/23/2019	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
977150	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.7000 / 2.8687					
				2/23/2021	2/23/2019	INT		0.00	0.00	0.00	(389,313.00)	389,313.00

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<b>Fund: Extended Fund</b>												
998604	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4672 / 2.4555					
				3/23/2020	2/23/2019	INT		0.00	0.00	0.00	(21,245.76)	21,245.76
989140	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3249 / 2.3140					
				8/24/2020	2/24/2019	INT		0.00	0.00	0.00	(108,887.50)	108,887.50
990764	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3149 / 2.3154					
				9/25/2020	2/25/2019	INT		0.00	0.00	0.00	(4,106.64)	4,106.64
828824	FANNIE MAE	/JP MORGAN CHASE & CO.	AGNF1				1.0000 / 1.0799					
				2/26/2019	2/26/2019	MAT		(25,000,000.00)	(24,941,000.00)	0.00	(59,000.00)	25,000,000.00
				2/26/2019	2/26/2019	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
828825	FANNIE MAE	/JP MORGAN CHASE & CO.	AGNF1				1.0000 / 1.0799					
				2/26/2019	2/26/2019	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				2/26/2019	2/26/2019	MAT		(50,000,000.00)	(49,882,000.00)	0.00	(118,000.00)	50,000,000.00
1002355	US TREASURY N/B	/RBC	TRBDI				1.3750 / 2.5209					
				12/15/2019	2/26/2019	PURC		50,000,000.00	49,548,828.10	137,877.78	0.00	(49,686,705.88)
1002358	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				1.3750 / 2.5259					
				12/15/2019	2/26/2019	PURC		25,000,000.00	24,773,437.50	68,938.87	0.00	(24,842,376.37)
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.4814 / 2.5496					
				7/16/2021	2/26/2019	PURC		1,000,000.00	998,377.00	689.27	0.00	(999,066.27)
1002586	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI				1.5000 / 2.5325					
				5/15/2020	2/27/2019	PURC		6,000,000.00	5,926,406.25	25,856.35	0.00	(5,952,262.60)
1002587	US TREASURY N/B	/MORGAN STANLEY	TRBDI				2.3750 / 2.5032					
				4/15/2021	2/27/2019	PURC		20,000,000.00	19,946,875.00	176,167.58	0.00	(20,123,042.58)
1002588	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				3.5000 / 2.5367					
				5/15/2020	2/27/2019	PURC		30,000,000.00	30,342,187.50	301,657.46	0.00	(30,643,844.96)
870224	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.3750 / 0.8568					
				2/28/2019	2/28/2019	INT		0.00	0.00	0.00	(343,750.00)	343,750.00

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<b>Fund:</b>												
<b>Extended Fund</b>												
870225	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	2/28/2019	2/28/2019	MAT	1.3750 / 0.8958	(50,000,000.00)	(50,591,796.85)	0.00	591,796.85	50,000,000.00
872756	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	2/28/2019	2/28/2019	INT	0.00	0.00	0.00	0.00	(343,750.00)	343,750.00
872757	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	2/28/2019	2/28/2019	MAT	1.0000 / 1.4067	(50,000,000.00)	(50,546,875.00)	0.00	546,875.00	50,000,000.00
872757	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	8/28/2019	2/28/2019	INT	1.0000 / 1.4108	0.00	0.00	0.00	(175,000.00)	175,000.00
887105	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1	8/28/2019	2/28/2019	INT	1.0000 / 1.3937	0.00	0.00	0.00	(250,000.00)	250,000.00
887109	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1	8/28/2019	2/28/2019	INT	1.5000 / 1.5219	0.00	0.00	0.00	(200,000.00)	200,000.00
887110	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1	2/28/2020	2/28/2019	INT	1.5000 / 1.5219	0.00	0.00	0.00	(375,000.00)	375,000.00
887111	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1	2/28/2020	2/28/2019	INT	1.5000 / 1.5219	0.00	0.00	0.00	(375,000.00)	375,000.00
944994	US TREASURY N/B	/BANK OF AMERICA	TRBDME	2/28/2020	2/28/2019	INT	1.3750 / 2.3622	0.00	0.00	0.00	(150,000.00)	150,000.00
960139	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	8/31/2020	2/28/2019	INT	1.6250 / 2.3384	0.00	0.00	0.00	(275,000.00)	275,000.00
990515	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	8/31/2019	2/28/2019	INT	2.4000 / 2.4129	0.00	0.00	0.00	(105,625.00)	105,625.00
991702	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1	2/28/2019	2/28/2019	MAT	1.0000 / 2.6747	(30,000,000.00)	(29,840,000.00)	0.00	(160,000.00)	30,000,000.00
1002856	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	8/28/2019	2/28/2019	INT	2.4900 / 2.5545	0.00	0.00	0.00	(37,475.00)	37,475.00

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<b>Fund:</b>		<b>Extended Fund</b>										
1002857	APPLE INC.	/TD SECURITIES	MTN	2/28/2020	2/28/2019	PURC	2.2500 / 2.6698	40,000,000.00	38,990,166.68	0.00	0.00	(38,990,166.67)
1002858	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	2/23/2021	2/28/2019	PURC	2.4760 / 2.5396	5,547,000.00	5,502,235.71	1,733.44	0.00	(5,503,969.15)
1002862	US TREASURY N/B	/MORGAN STANLEY	TBILL	2/27/2020	2/28/2019	PURC	2.4550 / 2.4859	20,000,000.00	19,499,297.80	0.00	0.00	(19,499,297.80)
1002867	US TREASURY N/B	/JP MORGAN CHASE & CO.	TRBDI	8/29/2019	2/28/2019	PURC	3.3750 / 2.5111	15,000,000.00	14,813,829.15	0.00	0.00	(14,813,829.15)
				11/15/2019	2/28/2019	PURC		31,250,000.00	31,437,988.28	305,917.65	0.00	(31,743,905.93)
<b>Sub Total:</b>								<u>(95,474,000.00)</u>	<u>(98,657,262.35)</u>	<u>1,620,487.44</u>	<u>(10,867,116.09)</u>	<u>107,903,891.01</u>
<b>Fund:</b>		<b>Educational Money Mkt Fnd</b>										
992603	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.4050 / 2.4118					
				2/1/2019	2/1/2019	MAT		(3,900,000.00)	(3,889,057.25)	0.00	(10,942.75)	3,900,000.00
992604	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4050 / 2.4118					
				2/1/2019	2/1/2019	MAT		(10,000,000.00)	(9,971,941.67)	0.00	(28,058.33)	10,000,000.00
998875	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4064					
				3/13/2019	2/1/2019	PURC		13,855,000.00	13,818,053.33	0.00	0.00	(13,818,053.33)
998876	FED FARM CR BK	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4108					
				4/9/2019	2/1/2019	PURC		8,000,000.00	7,964,266.67	0.00	0.00	(7,964,266.67)
998881	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.3000 / 2.5365					
				4/1/2019	2/1/2019	PURC		2,000,000.00	1,996,000.00	8,666.67	0.00	(2,004,666.67)
998882	US TREASURY N/B	/RBC	TRBDME				1.6250 / 2.3908					
				4/30/2019	2/1/2019	PURC		12,000,000.00	11,977,500.00	50,096.69	0.00	(12,027,596.69)
979290	FANNIE MAE	/DEUTSCHE	AGNF1				0.8750 / 2.6026					
				8/2/2019	2/2/2019	INT		0.00	0.00	0.00	(8,750.00)	8,750.00
985493	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				0.8750 / 2.6640					
				8/2/2019	2/2/2019	INT		0.00	0.00	0.00	(28,958.13)	28,958.13
998602	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4427 / 2.4173					

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<b>Fund: Educational Money Mkt Fnd</b>												
992840	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	4/3/2019	2/3/2019	INT	2.3950 / 2.4017	0.00	0.00	0.00	(50,061.57)	50,061.57
995310	FED HM LN BK BD	/FTN FINANCIAL	AGN FLOAT1	2/4/2019	2/4/2019	MAT	2.4270 / 2.4260	(13,000,000.00)	(12,963,675.83)	0.00	(36,324.17)	13,000,000.00
998944	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	2/4/2019	2/4/2019	INT	2.3850 / 2.3934	0.00	0.00	0.00	(52,247.92)	52,247.92
998947	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	2/4/2019	2/4/2019	MAT	2.3800 / 2.3855	(25,000,000.00)	(25,000,000.00)	0.00	0.00	25,000,000.00
979037	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	3/29/2019	2/4/2019	PURC	0.8750 / 2.6013	20,000,000.00	19,929,775.00	0.00	0.00	(19,929,775.00)
992839	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN	3/11/2019	2/4/2019	PURC	2.3950 / 2.4019	3,300,000.00	3,292,364.17	0.00	0.00	(3,292,364.17)
999151	US TREASURY N/B	/BANK OF AMERICA	TBILL	8/5/2019	2/5/2019	INT	2.3575 / 2.3662	0.00	0.00	0.00	(21,875.00)	21,875.00
988365	FHLB DISC CORP	/MORGAN STANLEY	AGDN	2/5/2019	2/5/2019	MAT	2.3400 / 2.3508	(10,000,000.00)	(9,971,393.06)	0.00	(28,606.94)	10,000,000.00
993051	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	4/2/2019	2/5/2019	PURC	2.3950 / 2.4017	7,500,000.00	7,472,495.83	0.00	0.00	(7,472,495.83)
999520	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT1	2/6/2019	2/6/2019	MAT	2.5776 / 2.4400	(7,827,000.00)	(7,790,878.40)	0.00	(36,121.60)	7,827,000.00
993255	FHLB DISC CORP	/UBS	AGDN	2/6/2019	2/6/2019	MAT	2.3950 / 2.4017	(8,000,000.00)	(7,977,646.67)	0.00	(22,353.33)	8,000,000.00
945500	APPLE INC.	/JP MORGAN CHASE & CO	MTN	4/3/2019	2/6/2019	PURC	1.5500 / 2.3053	1,120,000.00	1,120,228.57	2,726.56	0.00	(1,122,955.13)
945501	APPLE INC.	/JP MORGAN CHASE & CO	MTN	2/7/2019	2/7/2019	MAT	1.5500 / 2.3053	(10,000,000.00)	(9,972,058.33)	0.00	(27,941.67)	10,000,000.00
				2/8/2019	2/8/2019	INT		0.00	0.00	0.00	(26,350.00)	26,350.00
				2/8/2019	2/8/2019	MAT		(3,400,000.00)	(3,376,404.00)	0.00	(23,596.00)	3,400,000.00

Deals [Transaction Type] = SE

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Fund: Educational Money Mkt Fnd												
951350 APPLE INC.	/BNY Mellon Capital Market	MTN		2/8/2019	2/8/2019	INT		0.00	0.00	0.00	(1,860.00)	1,860.00
				2/8/2019	2/8/2019	MAT		(240,000.00)	(238,334.40)	0.00	(1,665.60)	240,000.00
							1.5500 / 2.2859					
988354 FHLB DISC CORP	/MORGAN STANLEY	AGDN		2/8/2019	2/8/2019	INT		0.00	0.00	0.00	(7,750.00)	7,750.00
				2/8/2019	2/8/2019	MAT		(1,000,000.00)	(993,910.00)	0.00	(6,090.00)	1,000,000.00
							2.3400 / 2.3512					
992619 FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		2/8/2019	2/8/2019	MAT		(15,330,000.00)	(15,257,259.15)	0.00	(72,740.85)	15,330,000.00
							2.4150 / 2.4230					
				2/8/2019	2/8/2019	MAT		(12,800,000.00)	(12,757,925.33)	0.00	(42,074.67)	12,800,000.00
992834 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN					2.4100 / 2.4174					
				2/8/2019	2/8/2019	MAT		(4,600,000.00)	(4,585,834.56)	0.00	(14,165.44)	4,600,000.00
							2.3950 / 2.4019					
995565 APPLE INC.	/TD SECURITIES	MTN		2/8/2019	2/8/2019	MAT		(25,000,000.00)	(24,928,482.64)	0.00	(71,517.36)	25,000,000.00
							1.5500 / 2.5343					
				2/8/2019	2/8/2019	MAT		(465,000.00)	(464,618.70)	0.00	(381.30)	465,000.00
999834 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		2/8/2019	2/8/2019	INT		0.00	0.00	0.00	(3,603.75)	3,603.75
							2.3800 / 2.3877					
				3/29/2019	2/8/2019	PURC		5,000,000.00	4,983,802.78	0.00	0.00	(4,983,802.78)
999839 US TREASURY N/B	/BARCLAYS CAPITAL	TBILL					2.3575 / 2.3671					
				4/11/2019	2/8/2019	PURC		20,000,000.00	19,918,797.22	0.00	0.00	(19,918,797.22)
							2.3610 / 2.3692					
996984 FHLB DISC CORP	/BNP PARIBAS FINANCE	TBILL										
				4/2/2019	2/8/2019	PURC		7,000,000.00	6,975,668.58	0.00	0.00	(6,975,668.58)
							2.3450 / 2.3481					
998105 FHLB DISC CORP	/MORGAN STANLEY	AGDN		2/11/2019	2/11/2019	MAT		(5,000,000.00)	(4,993,486.11)	0.00	(6,513.89)	5,000,000.00
							2.3300 / 2.3320					
				2/11/2019	2/11/2019	MAT		(25,000,000.00)	(24,978,965.28)	0.00	(21,034.72)	25,000,000.00
1000280 FHLB DISC CORP	/BNY Mellon Capital Market	AGDN					2.3800 / 2.3873					
				3/29/2019	2/11/2019	PURC		5,000,000.00	4,984,794.44	0.00	0.00	(4,984,794.44)

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<b>Fund: Educational Money Mkt Fnd</b>												
1000281	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.4100 / 2.4243					
				5/10/2019	2/11/2019	PURC		10,000,000.00	9,941,088.89	0.00	0.00	(9,941,088.89)
1000282	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.4100 / 2.4243					
				5/10/2019	2/11/2019	PURC		5,000,000.00	4,970,544.44	0.00	0.00	(4,970,544.44)
995976	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.3700 / 2.3744					
				2/12/2019	2/12/2019	MAT		(10,000,000.00)	(9,981,566.67)	0.00	(18,433.33)	10,000,000.00
995305	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3800 / 2.3854					
				2/13/2019	2/13/2019	MAT		(1,400,000.00)	(1,396,853.11)	0.00	(3,146.89)	1,400,000.00
998106	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3450 / 2.3473					
				2/13/2019	2/13/2019	MAT		(10,000,000.00)	(9,990,229.17)	0.00	(9,770.83)	10,000,000.00
993054	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3629 / 2.3707					
				2/14/2019	2/14/2019	MAT		(2,000,000.00)	(1,993,436.39)	0.00	(6,563.61)	2,000,000.00
993252	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4079					
				2/14/2019	2/14/2019	MAT		(20,000,000.00)	(19,934,666.67)	0.00	(65,333.33)	20,000,000.00
1000669	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.3750 / 2.3882					
				5/9/2019	2/14/2019	PURC		25,000,000.00	24,861,458.33	0.00	0.00	(24,861,458.33)
1000670	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.4000 / 2.4146					
				5/16/2019	2/14/2019	PURC		2,812,000.00	2,794,940.53	0.00	0.00	(2,794,940.53)
946478	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI				2.7500 / 2.0800					
				2/15/2019	2/15/2019	MAT		(6,000,000.00)	(6,037,265.62)	0.00	37,265.62	6,000,000.00
				2/15/2019	2/15/2019	INT		0.00	0.00	0.00	(82,500.00)	82,500.00
978767	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				5.1250 / 2.6092					
				8/15/2019	2/15/2019	INT		0.00	0.00	0.00	(268,550.00)	268,550.00
992832	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.4200 / 2.4287					
				2/15/2019	2/15/2019	MAT		(4,600,000.00)	(4,583,611.22)	0.00	(16,388.78)	4,600,000.00



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<b>Fund: Educational Money Mkt Fnd</b>												
993471	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.4050 / 2.4129					
				2/15/2019	2/15/2019	MAT		(25,000,000.00)	(24,918,163.19)	0.00	(81,836.81)	25,000,000.00
998603	FREDDIE MAC	/BNY Mellon Capital Market	AGN FLOATI				2.4132 / 2.3989					
				3/18/2019	2/18/2019	INT		0.00	0.00	0.00	(42,434.32)	42,434.32
982780	FANNIE MAE	/FTN FINANCIAL	AGNF1				1.8750 / 2.3350					
				2/19/2019	2/19/2019	INT		0.00	0.00	0.00	(42,187.50)	42,187.50
				2/19/2019	2/19/2019	MAT		(4,500,000.00)	(4,492,174.50)	0.00	(7,825.50)	4,500,000.00
993052	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3824 / 2.3911					
				2/19/2019	2/19/2019	MAT		(7,000,000.00)	(6,974,521.56)	0.00	(25,478.44)	7,000,000.00
1001141	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.4200 / 2.4262					
				3/29/2019	2/19/2019	PURC		1,090,000.00	1,087,215.66	0.00	0.00	(1,087,215.66)
1001143	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3350 / 2.3365					
				3/1/2019	2/19/2019	PURC		10,000,000.00	9,993,513.89	0.00	0.00	(9,993,513.89)
1001144	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3775 / 2.3911					
				5/16/2019	2/19/2019	PURC		8,700,000.00	8,650,587.63	0.00	0.00	(8,650,587.63)
988356	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3850 / 2.3985					
				2/20/2019	2/20/2019	MAT		(5,000,000.00)	(4,971,843.75)	0.00	(28,156.25)	5,000,000.00
993050	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.4100 / 2.4191					
				2/20/2019	2/20/2019	MAT		(10,000,000.00)	(9,962,511.11)	0.00	(37,488.89)	10,000,000.00
1001367	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3500 / 2.3502					
				2/21/2019	2/20/2019	PURC		10,000,000.00	9,999,347.22	0.00	0.00	(9,999,347.22)
992838	US TREASURY N/B	/DEUTSCHE	TBILL				2.3580 / 2.3671					
				2/21/2019	2/21/2019	MAT		(10,000,000.00)	(9,961,355.00)	0.00	(38,645.00)	10,000,000.00
995307	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3640 / 2.3705					
				2/21/2019	2/21/2019	MAT		(10,000,000.00)	(9,972,420.00)	0.00	(27,580.00)	10,000,000.00
1001367	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3500 / 2.3502					
				2/21/2019	2/21/2019	MAT		(10,000,000.00)	(9,999,347.22)	0.00	(652.78)	10,000,000.00
1001628	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4100 / 2.4158					
				3/29/2019	2/21/2019	PURC		2,200,000.00	2,194,698.00	0.00	0.00	(2,194,698.00)

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<b>Fund: Educational Money Mkt Fnd</b>												
953219	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN				1.7000 / 2.2620					
				2/22/2019	2/22/2019	INT		0.00	0.00	0.00	(16,905.56)	16,905.56
				2/22/2019	2/22/2019	MAT		(2,000,000.00)	(1,990,600.00)	0.00	(9,400.00)	2,000,000.00
962193	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.7000 / 2.4390					
				2/22/2019	2/22/2019	INT		0.00	0.00	0.00	(7,607.50)	7,607.50
				2/22/2019	2/22/2019	MAT		(900,000.00)	(895,455.00)	0.00	(4,545.00)	900,000.00
993467	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.4180 / 2.4271					
				2/22/2019	2/22/2019	MAT		(10,000,000.00)	(9,962,386.67)	0.00	(37,613.33)	10,000,000.00
1001921	FHLB DISC CORP	/TD SECURITIES	AGDN				2.3600 / 2.3606					
				2/26/2019	2/22/2019	PURC		1,400,000.00	1,399,632.89	0.00	0.00	(1,399,632.89)
1001922	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4056					
				3/29/2019	2/22/2019	PURC		1,300,000.00	1,296,966.67	0.00	0.00	(1,296,966.67)
988606	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3800 / 2.3941					
				2/25/2019	2/25/2019	MAT		(30,000,000.00)	(29,823,483.33)	0.00	(176,516.67)	30,000,000.00
1001947	US TREASURY N/B	/DEUTSCHE	TRBDME				1.6250 / 2.4111					
				4/30/2019	2/25/2019	PURC		10,000,000.00	9,985,937.50	52,520.72	0.00	(10,038,458.22)
986230	FANNIE MAE	/DEUTSCHE	AGNF1				1.0000 / 2.3906					
				2/26/2019	2/26/2019	INT		0.00	0.00	0.00	(25,625.00)	25,625.00
				2/26/2019	2/26/2019	MAT		(5,125,000.00)	(5,103,218.75)	0.00	(21,781.25)	5,125,000.00
988371	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				1.0000 / 2.4100					
				2/26/2019	2/26/2019	MAT		(3,972,000.00)	(3,957,649.16)	0.00	(14,350.84)	3,972,000.00
				2/26/2019	2/26/2019	INT		0.00	0.00	0.00	(19,860.00)	19,860.00
992614	FANNIE MAE	/BNY Mellon Capital Market	AGNF1				1.2500 / 2.4401					
				2/26/2019	2/26/2019	MAT		(9,000,000.00)	(8,979,372.00)	0.00	(20,628.00)	9,000,000.00
				2/26/2019	2/26/2019	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
1001921	FHLB DISC CORP	/TD SECURITIES	AGDN				2.3600 / 2.3606					
				2/26/2019	2/26/2019	MAT		(1,400,000.00)	(1,399,632.89)	0.00	(367.11)	1,400,000.00
1002353	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.4000 / 2.4050					

# County of Orange

## Treasurer-Tax Collector's Office

### Detail Transaction Report

Transaction Date From 01-Feb-2019 To 28-Feb-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: Educational Money Mkt Fnd</b>												
1002354	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	3/29/2019	2/26/2019	PURC	2.4000 / 2.4050	1,185,000.00	1,182,551.00	0.00	0.00	(1,182,551.00)
1002356	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	3/29/2019	2/26/2019	PURC	2.3835 / 2.3994	1,300,000.00	1,297,313.33	0.00	0.00	(1,297,313.33)
1002357	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	6/6/2019	2/26/2019	PURC	2.4000 / 2.4090	7,000,000.00	6,953,654.17	0.00	0.00	(6,953,654.17)
993470	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	4/23/2019	2/26/2019	PURC	2.4000 / 2.4098	10,000,000.00	9,962,666.67	0.00	0.00	(9,962,666.67)
1002580	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	2/27/2019	2/27/2019	MAT	2.4000 / 2.4048	(20,000,000.00)	(19,918,666.67)	0.00	(81,333.33)	20,000,000.00
1002582	FHLB DISC CORP	/TD SECURITIES	AGDN	3/29/2019	2/27/2019	PURC	2.4200 / 2.4277	10,000,000.00	9,980,000.00	0.00	0.00	(9,980,000.00)
982783	FANNIE MAE	/MORGAN STANLEY	AGNF1	4/15/2019	2/27/2019	PURC	1.0000 / 2.6816	10,000,000.00	9,968,405.56	0.00	0.00	(9,968,405.56)
993474	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	8/28/2019	2/28/2019	INT	2.3650 / 2.3747	0.00	0.00	0.00	(7,745.00)	7,745.00
				2/28/2019	2/28/2019	MAT		(10,000,000.00)	(9,959,269.44)	0.00	(40,730.56)	10,000,000.00
<b>Sub Total:</b>								<b>(176,697,000.00)</b>	<b>(176,317,301.52)</b>	<b>114,010.64</b>	<b>(1,958,550.77)</b>	<b>178,161,841.64</b>
<b>Fund: 283-John Wayne Airport</b>												
969329	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				0.8750 / 2.4878					
986885	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/2/2019	2/2/2019	INT	2.3500 / 2.3628	0.00	0.00	0.00	(8,750.00)	8,750.00
999519	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL	2/6/2019	2/6/2019	MAT	2.3980 / 2.4253	(2,000,000.00)	(1,989,163.89)	0.00	(10,836.11)	2,000,000.00
				7/25/2019	2/6/2019	PURC		2,000,000.00	1,977,485.44	0.00	0.00	(1,977,485.44)

# County of Orange

## Treasurer-Tax Collector's Office

### Detail Transaction Report

Transaction Date From 01-Feb-2019 To 28-Feb-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: 283-John Wayne Airport</b>												
970718	US TREASURY N/B	/BNY Mellon Capital Market	TRBDI				8.8750 / 2.1315					
				2/15/2019	2/15/2019	MAT		(1,400,000.00)	(1,449,765.63)	0.00	49,765.63	1,400,000.00
				2/15/2019	2/15/2019	INT		0.00	0.00	0.00	(62,125.00)	62,125.00
993475	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				2.7500 / 2.4020					
				2/15/2019	2/15/2019	MAT		(2,500,000.00)	(2,501,074.22)	0.00	1,074.22	2,500,000.00
				2/15/2019	2/15/2019	INT		0.00	0.00	0.00	(34,375.00)	34,375.00
1000907	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.4250 / 2.4439					
				6/10/2019	2/15/2019	PURC		3,500,000.00	3,472,887.15	0.00	0.00	(3,472,887.15)
982779	FANNIE MAE	/FTN FINANCIAL	AGNF1				1.8750 / 2.3350					
				2/19/2019	2/19/2019	INT		0.00	0.00	0.00	(4,687.50)	4,687.50
				2/19/2019	2/19/2019	MAT		(500,000.00)	(499,130.50)	0.00	(869.50)	500,000.00
1001630	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.4400 / 2.4634					
				7/11/2019	2/21/2019	PURC		1,180,000.00	1,168,803.11	0.00	0.00	(1,168,803.11)
971399	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.1250 / 2.2488					
				2/28/2019	2/28/2019	INT		0.00	0.00	0.00	(9,000.00)	9,000.00
				2/28/2019	2/28/2019	MAT		(1,600,000.00)	(1,590,000.00)	0.00	(10,000.00)	1,600,000.00
<b>Sub Total:</b>								<b>(1,320,000.00)</b>	<b>(1,409,958.53)</b>	<b>0.00</b>	<b>(89,803.27)</b>	<b>1,499,761.80</b>
<b>Fund: 650-Fountain Valley SD40</b>												
794633	FANNIE MAE	/MORGAN STANLEY	AGNF1				1.8750 / 1.3317					
				2/19/2019	2/19/2019	MAT		(3,500,000.00)	(3,565,765.00)	0.00	65,765.00	3,500,000.00
				2/19/2019	2/19/2019	INT		0.00	0.00	0.00	(32,812.50)	32,812.50
1001371	FANNIE MAE	/MORGAN STANLEY	AGNF1				2.5000 / 2.5704					
				2/5/2024	2/20/2019	PURC		3,510,000.00	3,498,557.40	2,925.00	0.00	(3,501,482.40)
<b>Sub Total:</b>								<b>10,000.00</b>	<b>(67,207.60)</b>	<b>2,925.00</b>	<b>32,952.50</b>	<b>31,330.10</b>
<b>Fund: 650-CCCD SERIES 2017E</b>												
945505	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.3300 / 3.4801					
				2/13/2034	2/13/2019	INT		0.00	0.00	0.00	(33,300.00)	33,300.00
942094	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.8307					
				2/15/2027	2/15/2019	INT		0.00	0.00	0.00	(22,500.00)	22,500.00

# County of Orange

## Treasurer-Tax Collector's Office

### Detail Transaction Report

Transaction Date From 01-Feb-2019 To 28-Feb-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: 650-CCCD SERIES 2017E</b>												
947405	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				4.5000 / 2.9081					
				2/15/2036	2/15/2019	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
1001372	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.1250 / 2.9561					
				6/15/2027	2/20/2019	PURC		225,000.00	227,778.98	1,269.53	0.00	(229,048.51)
<b>Sub Total:</b>								<u>225,000.00</u>	<u>227,778.98</u>	<u>1,269.53</u>	<u>(89,550.00)</u>	<u>(139,498.51)</u>

<b>Grand Total:</b>	<u>(70,071,000.00)</u>	<u>(73,591,474.25)</u>	<u>1,738,692.62</u>	<u>(13,790,826.79)</u>	<u>85,643,608.41</u>
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**County of Orange**  
**Treasurer-Tax Collector's Office**

**MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT**

For 01-Feb-2019 to 28-Feb-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
<b>AIM#51102-692                      INVESCO STIC GOVERNMENT &amp; AGENCY</b>						
2/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(402,863.39)		INVESCO STIC GOVERNMENT & AGENCY	999848
2/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	1000287
2/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(218,072.37)		INVESCO STIC GOVERNMENT & AGENCY	1001148
<b>Sub Total Amount Per Account:</b>			<b>(12,620,935.76)</b>			
<b>GS283                                      GOLDMAN SACHS - JWA MMF</b>						
2/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	523,612.85		GOLDMAN SACHS FINL SQ GOVT	1000911
2/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	504,687.50		GOLDMAN SACHS FINL SQ GOVT	1001149
2/21/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,077,000.00)		GOLDMAN SACHS FINL SQ GOVT	1001624
2/28/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,609,000.00		GOLDMAN SACHS FINL SQ GOVT	1002873
<b>Sub Total Amount Per Account:</b>			<b>1,560,300.35</b>			
<b>GS692                                      GOLDMAN SACHS - COUNTY MMF</b>						
2/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,662,062.59		GOLDMAN SACHS FINL SQ GOVT	998883
2/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,562,944.92		GOLDMAN SACHS FINL SQ GOVT	998949
2/6/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,360,753.50		GOLDMAN SACHS FINL SQ GOVT	999517
2/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,870,906.64)		GOLDMAN SACHS FINL SQ GOVT	1000288
2/14/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,289,582.00		GOLDMAN SACHS FINL SQ GOVT	1000671
2/14/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,664,250.00)		GOLDMAN SACHS FINL SQ GOVT	1000682
2/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,454,846.56		GOLDMAN SACHS FINL SQ GOVT	1000909
2/20/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	57,984.50		GOLDMAN SACHS FINL SQ GOVT	1001365
2/21/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	16,165.73		GOLDMAN SACHS FINL SQ GOVT	1001622
2/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,553,377.00)		GOLDMAN SACHS FINL SQ GOVT	1001916
2/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	20,659,540.48		GOLDMAN SACHS FINL SQ GOVT	1002360
2/27/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	477,321.99		GOLDMAN SACHS FINL SQ GOVT	1002595
2/28/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	14,365,637.00		GOLDMAN SACHS FINL SQ GOVT	1002871
<b>Sub Total Amount Per Account:</b>			<b>50,818,305.63</b>			
<b>GS694                                      GOLDMAN SACHS - EDUCATIONAL MMF</b>						
2/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	722,531.53		GOLDMAN SACHS FINL SQ GOVT	1000910
2/21/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	22,394,851.00		GOLDMAN SACHS FINL SQ GOVT	1001623
2/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,421,397.56)		GOLDMAN SACHS FINL SQ GOVT	1001917
2/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,255,509.78		GOLDMAN SACHS FINL SQ GOVT	1001949
2/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,285,941.17)		GOLDMAN SACHS FINL SQ GOVT	1002361
2/27/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,917,344.06)		GOLDMAN SACHS FINL SQ GOVT	1002596
2/28/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,721,021.30		GOLDMAN SACHS FINL SQ GOVT	1002872
<b>Sub Total Amount Per Account:</b>			<b>21,469,230.82</b>			

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

**MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT**

For 01-Feb-2019 to 28-Feb-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
<b>LAIF - EXTENDED FUND</b>		<b>LAIF - EXTENDED FUND</b>				
2/5/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(11,726,000.00)		LOCAL AGENCY INVESTMENT FUND	999154
2/7/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	7,237,000.00		LOCAL AGENCY INVESTMENT FUND	999545
2/11/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(23,815,000.00)		LOCAL AGENCY INVESTMENT FUND	1000286
2/13/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(10,103,000.00)		LOCAL AGENCY INVESTMENT FUND	1000492
2/14/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	11,923,000.00		LOCAL AGENCY INVESTMENT FUND	1000683
2/15/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	21,530,000.00		LOCAL AGENCY INVESTMENT FUND	1000908
2/19/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	76,000.00		LOCAL AGENCY INVESTMENT FUND	1001147
2/21/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	22,000.00		LOCAL AGENCY INVESTMENT FUND	1001625
2/25/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	1,413,000.00		LOCAL AGENCY INVESTMENT FUND	1001950
<b>Sub Total Amount Per Account:</b>			<b>(3,443,000.00)</b>			
<b>MORGAN 283</b>		<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>				
2/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,750.00	8936	MORGAN STANLEY INST LIQUIDITY FUND	998935
2/6/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	22,514.56	9361	MORGAN STANLEY INST LIQUIDITY FUND	999360
2/21/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(91,803.11)	01621	MORGAN STANLEY INST LIQUIDITY FUND	1001620
<b>Sub Total Amount Per Account:</b>			<b>(60,538.55)</b>			
<b>MORGAN 692</b>		<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>				
2/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,000,000.00)	8873	MORGAN STANLEY INST LIQUIDITY FUND	998872
2/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	291,697.59	9147	MORGAN STANLEY INST LIQUIDITY FUND	999146
2/13/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,034,628.23)	00480	MORGAN STANLEY INST LIQUIDITY FUND	1000479
2/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,083,139.63)	01943	MORGAN STANLEY INST LIQUIDITY FUND	1001942
<b>Sub Total Amount Per Account:</b>			<b>(10,826,070.27)</b>			
<b>MORGAN 694</b>		<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>				
2/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(24,375,531.36)	8878	MORGAN STANLEY INST LIQUIDITY FUND	998877
2/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,569,894.83	8934	MORGAN STANLEY INST LIQUIDITY FUND	998933
2/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(508,639.83)	9149	MORGAN STANLEY INST LIQUIDITY FUND	999148
2/6/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	13,767,616.87	9359	MORGAN STANLEY INST LIQUIDITY FUND	999358
2/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,452,664.58)	9851	MORGAN STANLEY INST LIQUIDITY FUND	999850
2/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,489,052.77)	00279	MORGAN STANLEY INST LIQUIDITY FUND	1000278
2/13/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,690,129.00	00482	MORGAN STANLEY INST LIQUIDITY FUND	1000481
2/14/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,115,805.86)	00648	MORGAN STANLEY INST LIQUIDITY FUND	1000647
2/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,554,706.68)	01146	MORGAN STANLEY INST LIQUIDITY FUND	1001145
2/20/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,450,886.62)	01363	MORGAN STANLEY INST LIQUIDITY FUND	1001362
2/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,900,000.00)	02363	MORGAN STANLEY INST LIQUIDITY FUND	1002362
<b>Sub Total Amount Per Account:</b>			<b>(43,819,647.00)</b>			

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

**MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT**

For 01-Feb-2019 to 28-Feb-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
<b>NORTHERN TRUST</b>		<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>				
2/13/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	33,300.00		NORTHERN TRUST COMPANY	1000488
2/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,029.94)		NORTHERN TRUST COMPANY	1000905
2/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	22,500.00		NORTHERN TRUST COMPANY	1000913
2/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	33,750.00		NORTHERN TRUST COMPANY	1000914
2/20/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(229,048.51)		NORTHERN TRUST COMPANY	1001364
<b>Sub Total Amount Per Account:</b>			<u>(140,528.45)</u>			

**Total Amount : 2,937,116.77**





# Orange County Auditor-Controller Internal Audit



Second Follow-Up Audit:  
Management Letter on  
Review of the Schedule of Assets  
Held by the County Treasury

As of September 30, 2016

Audit Number 1889-A (Reference 1612-F2)  
Report Date: February 19, 2019



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

**Eric H. Woolery, CPA**  
**Orange County Auditor-Controller**

<b>Lily Chin, CPA, CGMA</b>	<b>Audit Manager II</b>
<b>Michael Steinhaus, CPA, CGMA</b>	<b>Audit Manager I</b>

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

**Auditor-Controller Website**  
**[www.ac.ocgov.com](http://www.ac.ocgov.com)**



**ERIC H. WOOLERY, CPA**  
AUDITOR-CONTROLLER



**Transmittal Letter**

**Audit No. 1889-A**  
**(Reference 1612-F2)**

**February 19, 2019**

**TO:** Shari Freidenrich, CPA  
Treasurer-Tax Collector

**SUBJECT:** Second Follow-Up Audit:  
Management Letter on Review of Schedule of Assets Held by the County Treasury  
as of September 30, 2016,  
Original Audit No. 1612, Issued May 31, 2017

We have completed our Second Follow-Up Audit: Management Letter on Review of Schedule of Assets Held by the County Treasury as of September 30, 2016. Our final report is attached for your review.

Eric H. Woolery, CPA  
Auditor-Controller

**Attachments**

Other recipients of this report:

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



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Management Letter on Review of Schedule of Assets Held by the County Treasury  
as of September 30, 2016  
Audit No. 1889-A (Reference 1612-F2)*

As of October 31, 2018

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# Internal Auditor's Report

**Audit No. 1889-A  
(Reference 1612-F2)**

**February 19, 2019**

TO: Shari Freidenrich, CPA  
Treasurer-Tax Collector

FROM: Eric H. Woolery, CPA  
Auditor-Controller

SUBJECT: Second Follow-Up Audit:  
Management Letter on Review of Schedule of Assets Held by the County  
Treasury as of September 30, 2016, Original Audit 1612

## SCOPE

We have completed a second follow-up audit of Management Letter on Review of Schedule of Assets Held by the County Treasury as of September 30, 2016. Our audit was limited to reviewing actions taken as of October 31, 2018, to implement the one recommendation from our original management letter.

## BACKGROUND

We completed a review of the Schedule of Assets held by the County Treasury as of September 30, 2016; the related management letter, issued on May 31, 2017, identified one control deficiency. Our report on our first follow-up audit of the management letter, issued on December 19, 2017, found that the one recommendation was still in process as of November 30, 2017.

## RESULTS

Based on our second follow-up audit, the following is the implementation status of the original recommendation:

### Finding No. 1 – Non-Pooled Bank Demand Accounts (Control Deficiency)

**Recommendation No. 1:** We recommend that Treasurer-Tax Collector management ensure its financial records accurately reflect the cash and investment accounts of the Treasury.

**Status: In process.** We found that the Treasurer-Tax Collector (T-TC) is still in the process of upgrading its investment accounting system (Quantum) and plans to add applicable accounts to Quantum after the upgrade is complete. Additionally, T-TC has communicated with the County Executive Office regarding having the applicable John Wayne Airport bank accounts closed and the funds transferred to bank accounts under the direct control of T-TC.

We appreciate the assistance extended to us by the personnel of the Treasurer-Tax Collector during our follow-up audit. If you have any questions, please contact me directly at (714) 834-2456, or Lily Chin, Audit Manager II, at (714) 834-4096.





# Internal Auditor's Report

## ATTACHMENT A: Follow-Up Audit Implementation Status

For purposes of reporting the implementation status of our audit recommendations, we utilize four distinct categories:

Implemented	In Process	Not Implemented	Closed
The department has implemented our recommendation in all respects as verified by the follow-up audit. No further follow-up is required.	The department is in the process of implementing our recommendation. Additional follow-up may be required.	The department has taken no action to implement our recommendation. Additional follow-up may be required.	Circumstances have changed surrounding our original finding/ recommendation that: (1) make it no longer applicable or (2) the department has implemented and will only implement a portion of our recommendation. No further follow-up is required.

# MONTHLY TREASURER'S INVESTMENT REPORT

## Distribution List

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### **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)