Treasurer's Monthly INVESTMENT REPORT

JANUARY 2019

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

COUNTY OF ORANGE

TREASURER'S INVESTMENT REPORT
For January 31, 2019

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

INTERDEPARTMENTAL COMMUNICATION

Date: February 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

Subject: Treasurer's Investment Report for the Month Ended January 31, 2019

Attached please find the Treasurer's Investment Report for the County of Orange for the month ended January 31, 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). The Treasurer has updated the compliance summary in Section VI to reflect the 2019 IPS changes approved by the Board of Supervisors in December. We have included some charts and other data for your information including charts on fund composition and the top ten pool participants. This report is also publicly available on our website at ocgov.com/ocinvestments.

INVESTMENT POOL COMPOSITION

The investments contained within this report are as of January 31, 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 38 and 46, respectively. The maximum maturity of investments for the John Wayne Airport Investment Fund is 15 months, with a maximum WAM of 90 days, and a current WAM of 88. The maximum maturity of the Extended Fund is five years, with duration not to exceed 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 January 2019, the job market added 304,000 new jobs, and December's job numbers were revised downward by 90,000 to 222,000. The U.S. unemployment rate for January rose to 4.0% from 3.9% in December. The Empire State Manufacturing Index in December decreased to 3.9 from 11.5% in December. The Philadelphia Fed Index increased to 17.0, and December's number was revised downward by 0.3 to 9.1. 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 seventy-ninth consecutive month in November, up 5.19% from a year ago. The index for pending home sales decreased 9.5% on a year-over-year basis in December, and November's numbers were revised downward by 0.1% to -7.8%.

The 10-year Treasury rate decreased from 2.69% in December to 2.63% in January. The short-term 90-day T-bill decreased from 2.45% at the end of December to 2.41% at the end of January. The rate on the 2-year Treasury note was 2.45% at the end of January, down from 2.48% in December.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2018/2019 is 1.87% for OCIP and 1.90% for OCEIP. The current net yield for fiscal year 2018/2019 is 1.81 for OCIP and 1.84% for OCEIP. The forecasted gross and net yields' for fiscal year 2018/2019 for both the OCIP and OCEIP are 1.87% and 1.81%, respectively. We expect to provide our updated estimate next month based on the December increase of 0.25 percent of the benchmark Federal Funds rate.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Each month, the County Treasurer apportions the accrued interest earnings to each pool participant. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution will generally be paid in the month following. The December 2018 and January 2019 interest apportionments are expected to be paid in March 2019 and April 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 January 31, 2019.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "A" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. On January 14, 2019, the Investment Pools purchased $402 million of unrated County of Orange Taxable Pension Obligation Bonds Series 2019A debt in a private placement bringing the total market value of holdings to $521 million, which represents approximately 5.43% of the total pooled funds. 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 January 2019. On December 11, 2018, the Auditor-Controller issued a First Follow-Up Audit on the Management Letter on Audit of the Schedule of Assets Held by the County Treasury as of June 30, 2016, which was not reported in the December 2018 Treasurer's Investment Report. This follow-up audit found that Treasurer implemented one recommendation out of the three open with two recommendations still in process. In addition on January 22, 2019, the Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended September 30, 2018, which stated that no instances of noncompliance were identified.

CREDIT UPDATE

During January, there were three changes to the Treasurer's Approved Issuer List. Three issuers were removed from the approved issuer list as the 2019 IPS now requires a minimum issuer credit rating of AA. 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 January, 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

	JANUARY 2019	DECEMBER 2018	INCREASE (DECREASE)	NET CHANGE %	JANUARY 2018	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value[1,2]	$ 4,313,538,679	$ 5,008,408,848	$ (694,870,169)	-13.87%	$ 4,457,414,185	$ (143,875,506)	-3.23%
End Of Month Book Value[1,2]	$ 4,318,262,708	$ 5,016,509,479	$ (698,246,771)	-13.92%	$ 4,476,864,650	$ (158,601,942)	-3.54%
Monthly Average Balance[2]	$ 4,437,220,194	$ 5,430,555,655	$ (993,335,461)	-18.29%	$ 4,674,719,400	$ (237,499,206)	-5.08%
Year-To-Date Average Balance	$ 4,278,072,653	$ 4,251,548,062	$ 26,524,590	0.62%	$ 4,308,406,073	$ (30,333,421)	-0.70%
Monthly Accrued Earnings[3]	$ 7,951,101	$ 9,272,010	$ (1,320,909)	-14.25%	$ 4,885,553	$ 3,065,548	62.75%
Monthly Net Yield[3]	2.05%	1.94%	0.11%	5.47%	1.17%	0.88%	74.79%
Year-To-Date Net Yield[3]	1.81%	1.77%	0.04%	2.35%	1.08%	0.73%	67.43%
Annual Estimated Gross Yield[4]	1.87%	1.87%	0.00%	0.00%	1.28%	0.59%	45.80%
Weighted Average Maturity (WAM)[5]	329	275	54	19.64%	321	8	2.49%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value[1]	$ 5,275,395,442	$ 5,370,720,634	$ (95,325,192)	-1.77%	$ 4,977,732,065	$ 297,663,377	5.98%
End Of Month Book Value[1]	$ 5,281,247,329	$ 5,380,553,768	$ (99,306,439)	-1.85%	$ 4,998,258,865	$ 282,988,464	5.66%
Monthly Average Balance[2]	$ 5,301,132,480	$ 4,752,884,924	$ 548,247,556	11.54%	$ 5,115,984,472	$ 185,148,008	3.62%
Year-To-Date Average Balance	$ 4,725,813,634	$ 4,629,927,160	$ 95,886,474	2.07%	$ 4,482,864,369	$ 242,949,265	5.42%
Monthly Accrued Earnings[3]	$ 9,741,458	$ 8,370,364	$ 1,371,094	16.38%	$ 5,460,733	$ 4,280,726	78.39%
Monthly Net Yield[3]	2.08%	1.99%	0.09%	4.63%	1.18%	0.90%	76.19%
Year-To-Date Net Yield[3]	1.84%	1.79%	0.05%	2.61%	1.08%	0.76%	70.25%
Annual Estimated Gross Yield[4]	1.87%	1.87%	0.00%	0.00%	1.30%	0.57%	44.13%
Weighted Average Maturity (WAM)	323	306	17	5.56%	302	21	6.87%

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

[2] In January 2019, OCIP End Of Month Market Value, Book Value, and the Monthly Average Balance were lower than December 2018 primarily due to distributions of secured property tax receipts. The January OCEIP Monthly Average Balance increased from prior month primarily due to the receipt of secured property revenue of $961 million in mid December and another $285 million in early January.

[3] In January 2019, the OCIP Monthly Accrued Earnings decreased from prior month primarily due to a lower monthly average pool balance resulting from distributions of secured property tax receipts. The OCEIP Monthly Accrued Earnings were higher than Dcember 2018 primarily due to the higher monthly average pool balance from incoming tax receipts. 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.

[4] The OCIP and OCEIP annual estimated gross yields for January 2018 are reported at the actual annual gross yields for FY 17/18, and their annual estimated gross yields for January 2019 are reported at the forecasted gross yield of 1.87%. The OCIP and OCEIP annual estimated gross yields for FY 18/19 are higher than FY 17/18 yields of 1.28% and 1.30% respectively, primarily due to the eight Federal Reserve short-term rate increases totaling 2.00% since November 2016.

[5] In January 2019, OCIP WAM was higher than in December 2018 primarily due to a temporary decrease in shorter-term maturities related to December receipt of secured property tax being distributed to County Agencies, Cities, and School and Community College Districts in January.

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH ENDED: JANUARY 31, 2019

INVESTMENT STATISTICS - By Investment Pool[1]

DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 1/31/2019	MONTHLY Gross Yield	Current NAV [4]
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value	$ 4,313,538,679	329	2.19%	2.10%	1.00
	COST (Capital)	$ 4,314,755,909				
	MONTHLY AVG Balance	$ 4,437,220,194				
	BOOK Value	$ 4,318,262,708				
Orange County Educational Investment Pool (OCEIP)	MARKET Value	$ 5,275,395,442	323	2.19%	2.14%	1.00
	COST (Capital)	$ 5,276,904,292				
	MONTHLY AVG Balance	$ 5,301,132,480				
	BOOK Value	$ 5,281,247,329				

INVESTMENT STATISTICS - Non-Pooled Investments[2]

DESCRIPTION	CURRENT BALANCE		INVESTMENT BALANCES AT COST	
Specific Investment Funds:	MARKET Value	$ 106,561,019	John Wayne Airport Investment Fund	51,564,469
283, FVSD, CCCD	COST (Capital)	$ 106,957,368	Fountain Valley School District Fund 40	34,790,770
	MONTHLY AVG Balance	$ 106,868,055	CCCD Series 2017E Bonds	20,602,129
	BOOK Value	$ 106,839,362		
				$ 106,957,368

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	$ 727,676,102	OCIP	$4,336,336,926
County Cash & Cash Equivalent	21,581,017	OCEIP	5,281,576,410
EXTENDED FUND	7,848,776,370	Specific Investment Funds	106,957,368
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	20,177,289
Educational Money Market Fund	1,015,207,729		
Educational Cash & Cash Equivalent	4,672,118		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	106,957,368		
Non-Pooled Cash & Cash Equivalent	20,177,289		
	$ 9,745,047,993		$9,745,047,993

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	1.97%	OCMMF	38
OCEMMF - MONTHLY GROSS YIELD	2.26%	OCEMMF	46
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	2.38%	JOHN WAYNE AIRPORT WAM	88
OCIP - YTD NET YIELD[3]	1.81%	LGIP WAM (Standard & Poors)	35
OCEIP - YTD NET YIELD[3]	1.84%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	2.40%		

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH ENDED: JANUARY 31, 2019

INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 1/31/2019	MONTHLY Gross Yield	Current NAV (4)
County Money Market Fund (OCMMF)	MARKET Value	$ 729,137,854	38	2.36%	1.97%	1.00
	COST (Capital)	$ 727,676,102				
	MONTHLY AVG Balance	$ 846,582,639				
	BOOK Value	$ 728,853,525				
Educational Money Market Fund (OCEMMF)	MARKET Value	$ 1,016,881,693	46	2.39%	2.26%	1.00
	COST (Capital)	$ 1,015,207,729				
	MONTHLY AVG Balance	$ 989,978,785				
	BOOK Value	$ 1,016,783,308				
Extended Fund	MARKET Value	$ 7,842,914,574	389	2.15%	2.14%	1.00
	COST (Capital)	$ 7,848,776,370				
	MONTHLY AVG Balance	$ 7,901,791,250				
	BOOK Value	$ 7,853,873,204				

ALLOCATION OF EXTENDED FUND

Extended Fund						
OCIP Share	MARKET Value	$ 3,584,400,825	389	2.15%	2.14%	1.00
	COST (Capital)	$ 3,587,079,807				
	MONTHLY AVG Balance	$ 3,590,637,555				
	BOOK Value	$ 3,589,409,183				
OCEIP Share	MARKET Value	$ 4,258,513,749	389	2.15%	2.14%	1.00
	COST (Capital)	$ 4,261,696,563				
	MONTHLY AVG Balance	$ 4,311,153,695				
	BOOK Value	$ 4,264,464,021				
Duration		1.04				

(1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.

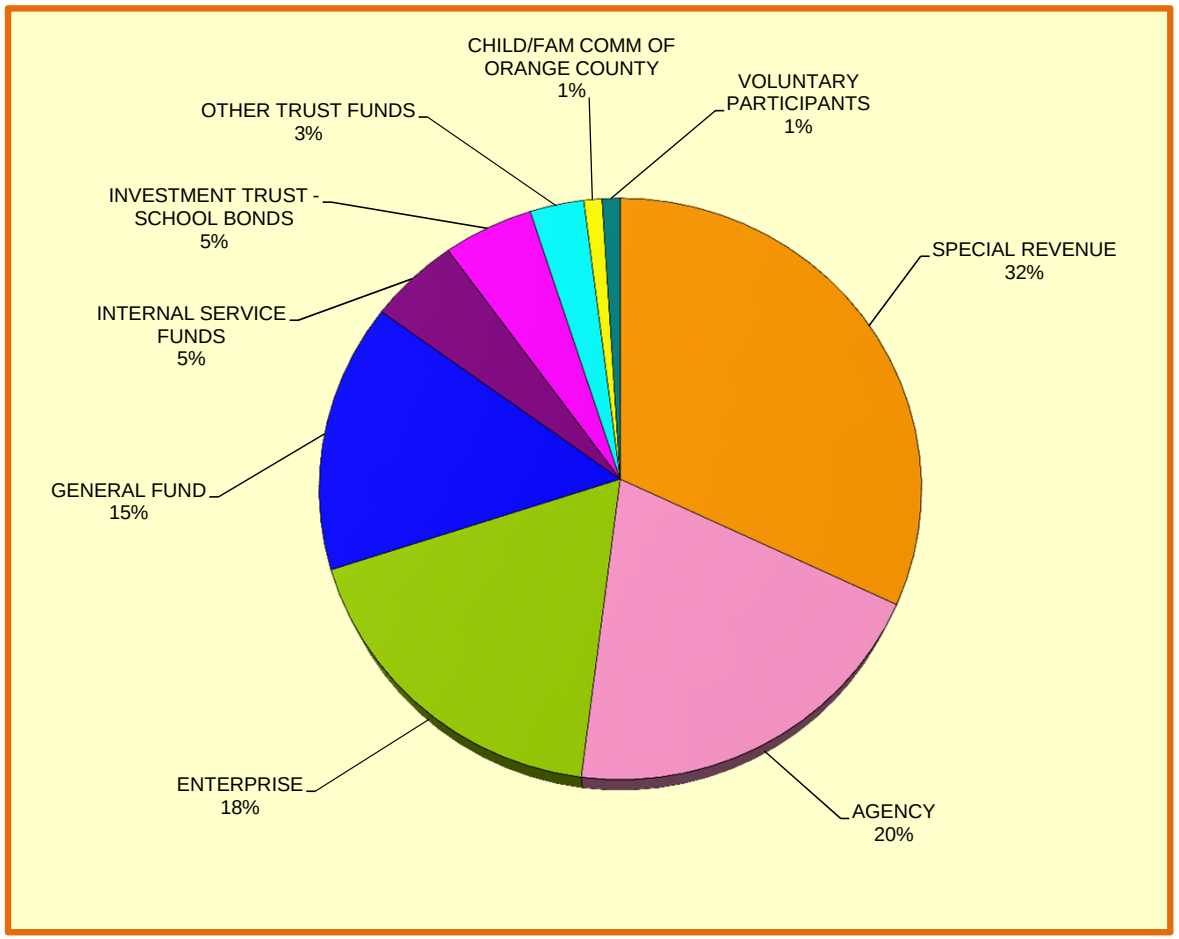
(2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.

(3) The Net Yield differs from the Monthly Gross Yield as it includes the deduction of the Investment Administrative Fee.

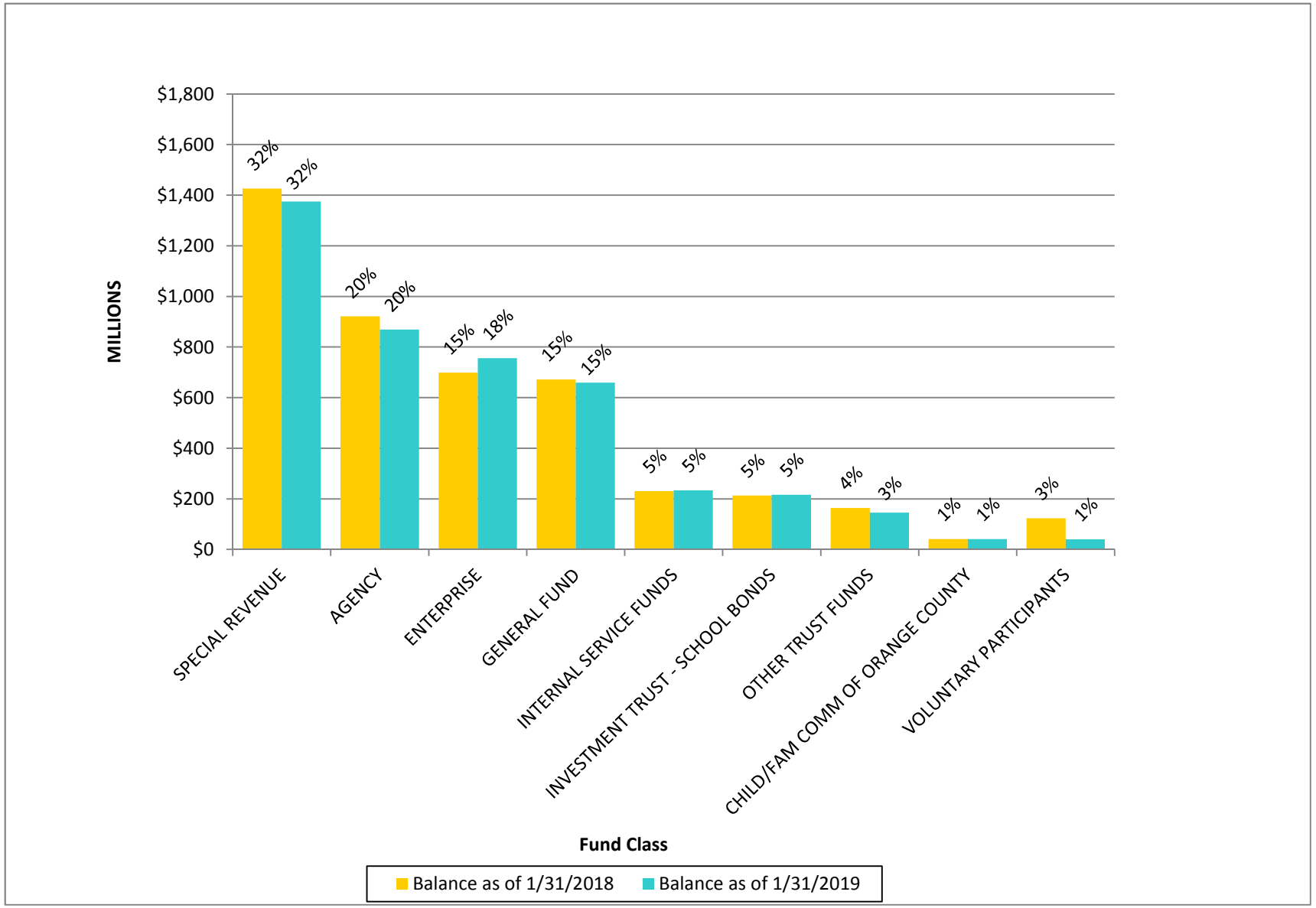
(4) Book Value is computed as Cost reduced by amortization of premium and increased by the accretion of discount of the Investment Portfolio. Net Asset Value (NAV) is equal to Market Value divided by Book Value.

ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JANUARY 31, 2019

FUNDS		BALANCE
SPECIAL REVENUE	$	1,375,475,942
AGENCY		868,888,143
ENTERPRISE		756,159,512
GENERAL FUND		658,665,208
INTERNAL SERVICE FUNDS		233,871,642
INVESTMENT TRUST - SCHOOL BONDS		216,466,697
OTHER TRUST FUNDS		145,739,919
CHILD/FAM COMM OF ORANGE COUNTY		40,898,682
VOLUNTARY PARTICIPANTS		40,171,182
TOTAL	**$**	**4,336,336,927**

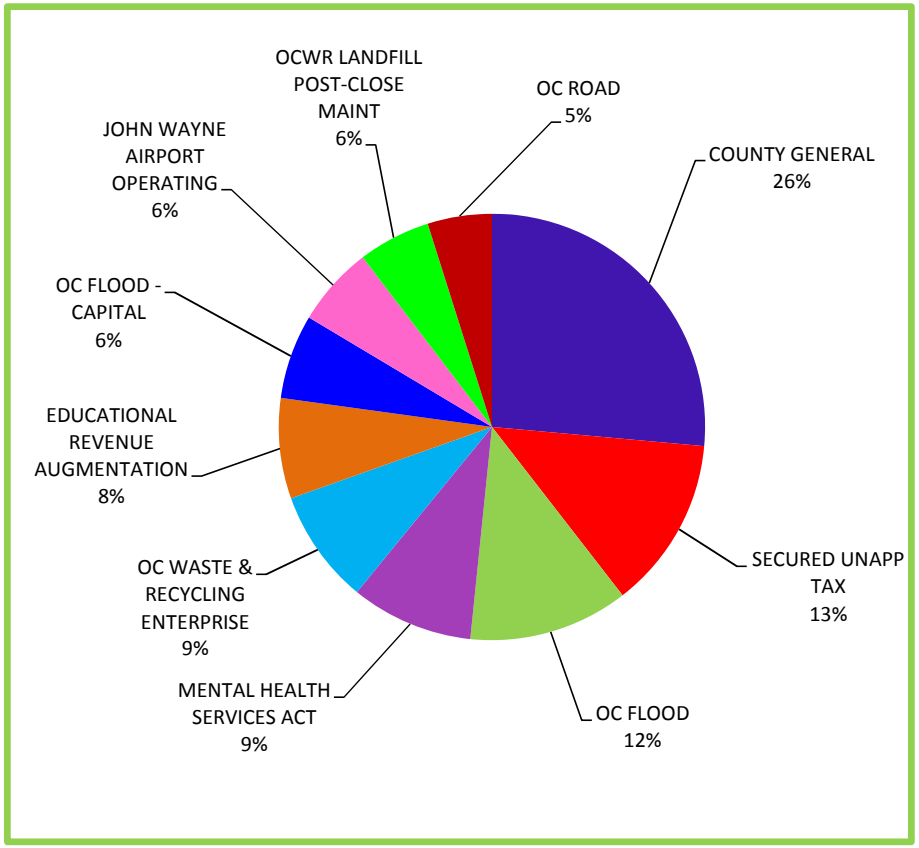


ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JANUARY 31



ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JANUARY 31, 2019

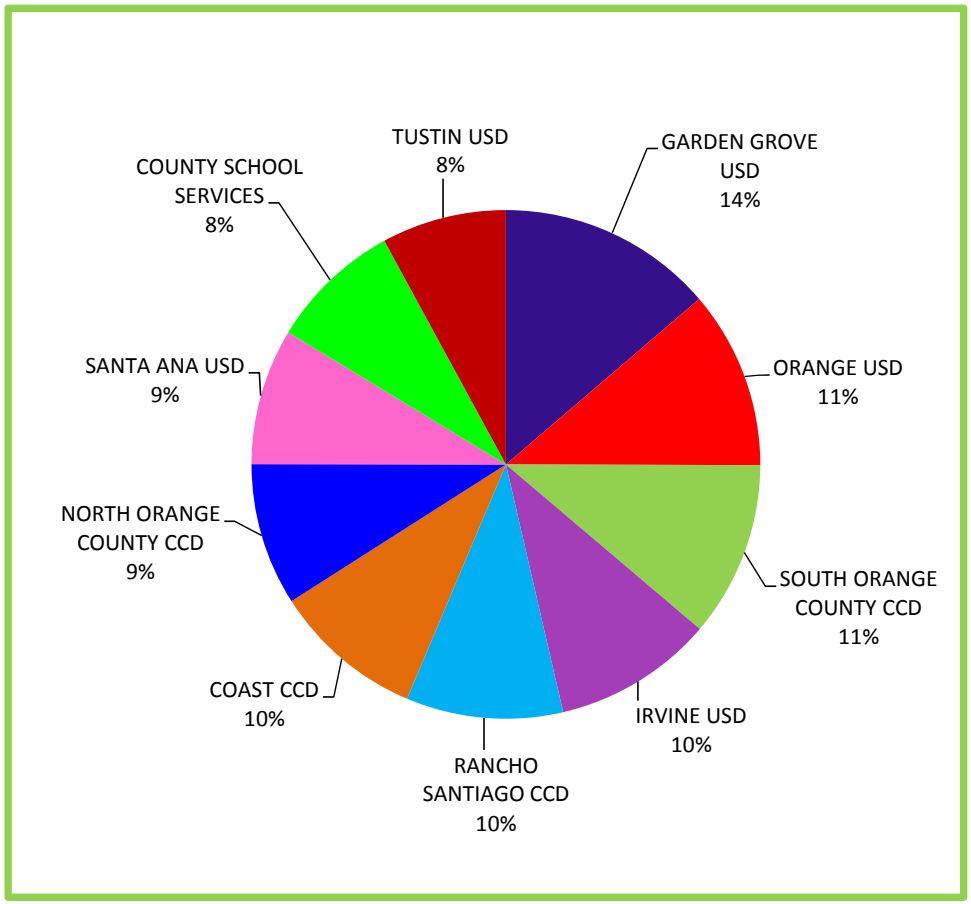
FUND #	FUND NAME		BALANCE
100	COUNTY GENERAL	$	616,395,144
673	SECURED UNAPP TAX		304,298,425
400	OC FLOOD		282,888,125
13Y	MENTAL HEALTH SERVICES ACT		216,308,023
299	OC WASTE & RECYCLING ENTERPRISE		201,947,326
664	EDUCATIONAL REVENUE AUGMENTATION		177,550,913
404	OC FLOOD - CAPITAL		149,044,171
280	JOHN WAYNE AIRPORT OPERATING		140,734,263
279	OCWR LANDFILL POST-CLOSE MAINT		128,368,877
115	OC ROAD		113,586,460
	TOTAL	**$**	**2,331,121,727**



ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JANUARY 31, 2019

DISTRICT #	SCHOOL DISTRICT	BALANCE [1]	
72	GARDEN GROVE USD	$ 446,336,542	(1)
80	ORANGE USD	367,379,629	(1)
96	SOUTH ORANGE COUNTY CCD	362,559,296	
75	IRVINE USD	330,358,941	(1)
92	RANCHO SANTIAGO CCD	323,722,765	(1)
90	COAST CCD	312,466,946	(1)
88	NORTH ORANGE COUNTY CCD	294,155,521	(1)
84	SANTA ANA USD	282,168,231	(1)
94	COUNTY SCHOOL SERVICES	272,367,689	
87	TUSTIN USD	257,513,138	(1)
	TOTAL	**$ 3,249,028,698**	

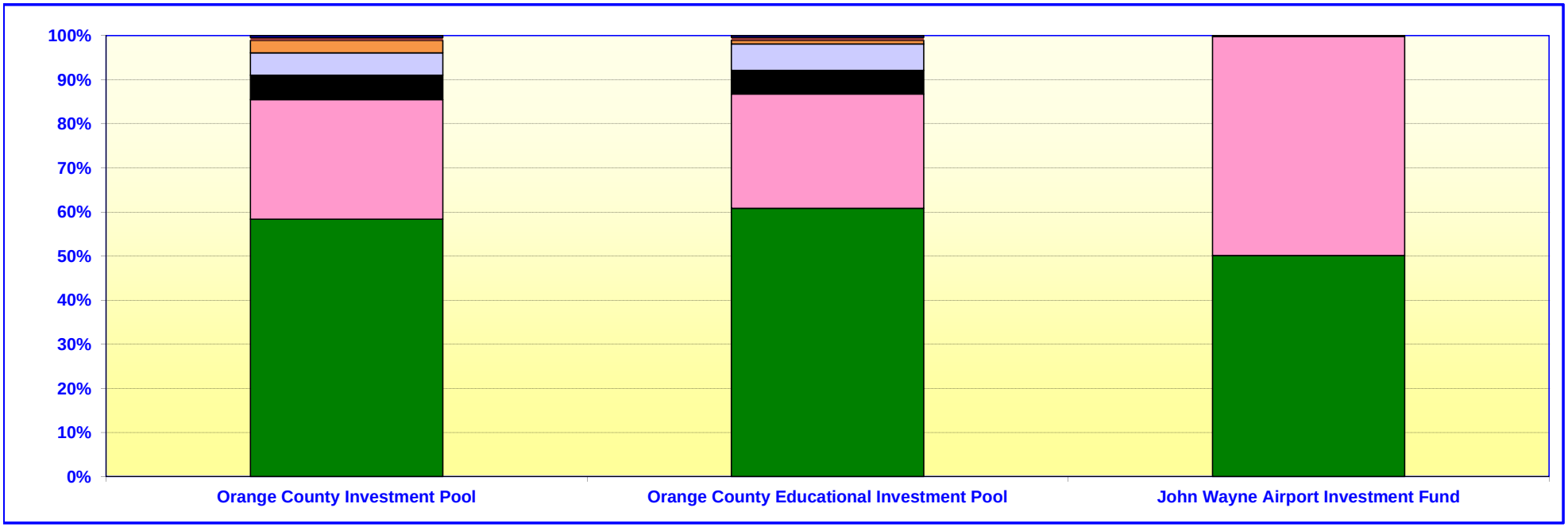
(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR

BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings

January 31, 2019



Orange County Investment Pool

	In Thousands	%
U. S. GOVERNMENT AGENCIES	$ 2,518,058	58.38%
U. S. TREASURIES	1,170,502	27.14%
MUNICIPAL DEBT	238,123	5.51%
MEDIUM-TERM NOTES	217,831	5.05%
MONEY MARKET MUTUAL FUNDS	121,134	2.81%
LOCAL AGENCY INVESTMENT FUND	29,636	0.69%
CERTIFICATES OF DEPOSIT	18,255	0.42%
	$ 4,313,539	100.00%

Orange County Educational Investment Pool

	In Thousands	%
U. S. GOVERNMENT AGENCIES	$ 3,209,135	60.84%
U. S. TREASURIES	1,367,074	25.91%
MUNICIPAL DEBT	282,906	5.36%
MEDIUM-TERM NOTES	315,418	5.98%
MONEY MARKET MUTUAL FUNDS	43,964	0.83%
LOCAL AGENCY INVESTMENT FUND	35,210	0.67%
CERTIFICATES OF DEPOSIT	21,688	0.41%
	$ 5,275,395	100.00%

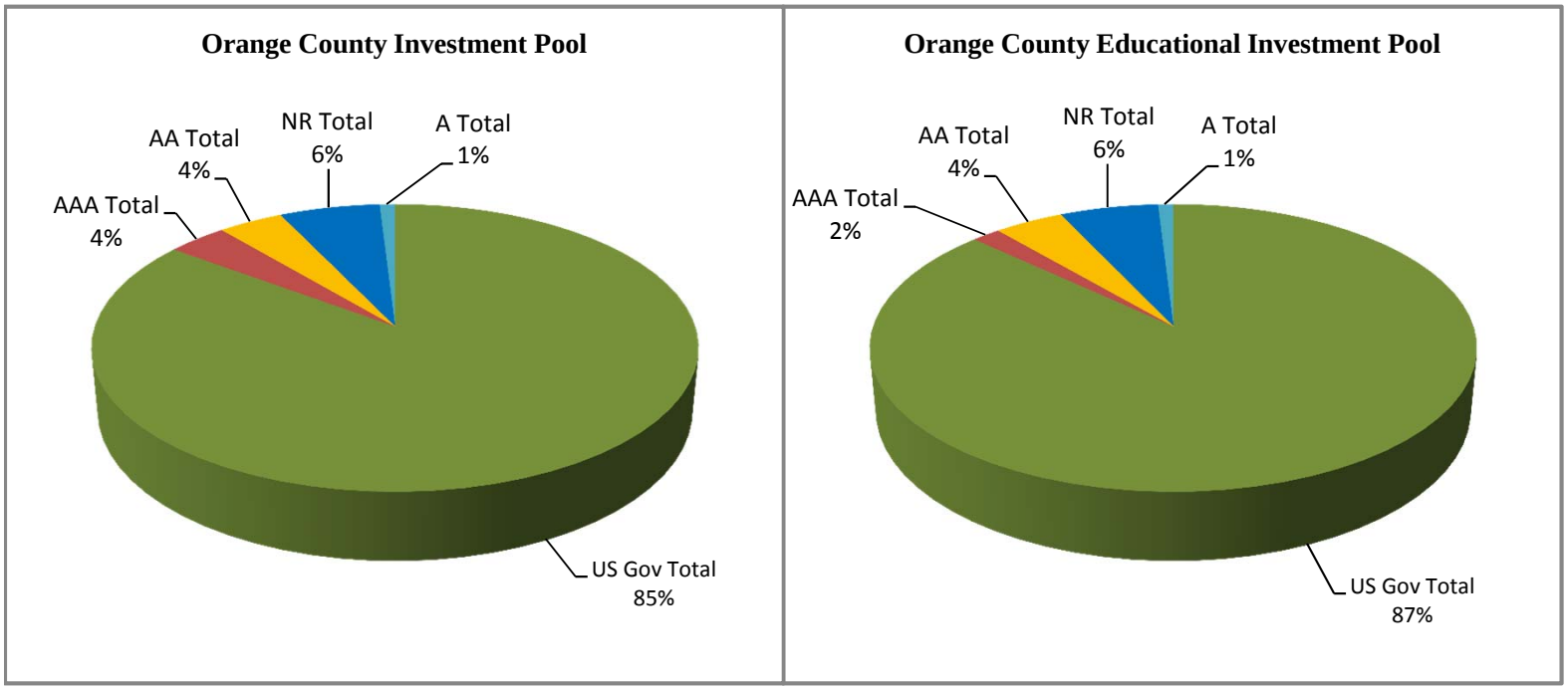
John Wayne Airport Investment Fund

	In Thousands	%
U. S. GOVERNMENT AGENCIES	$ 25,900	50.13%
U. S. TREASURIES	25,652	49.65%
MONEY MARKET MUTUAL FUNDS	113	0.22%
	$ 51,665	100.00%

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

January 31, 2019



US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

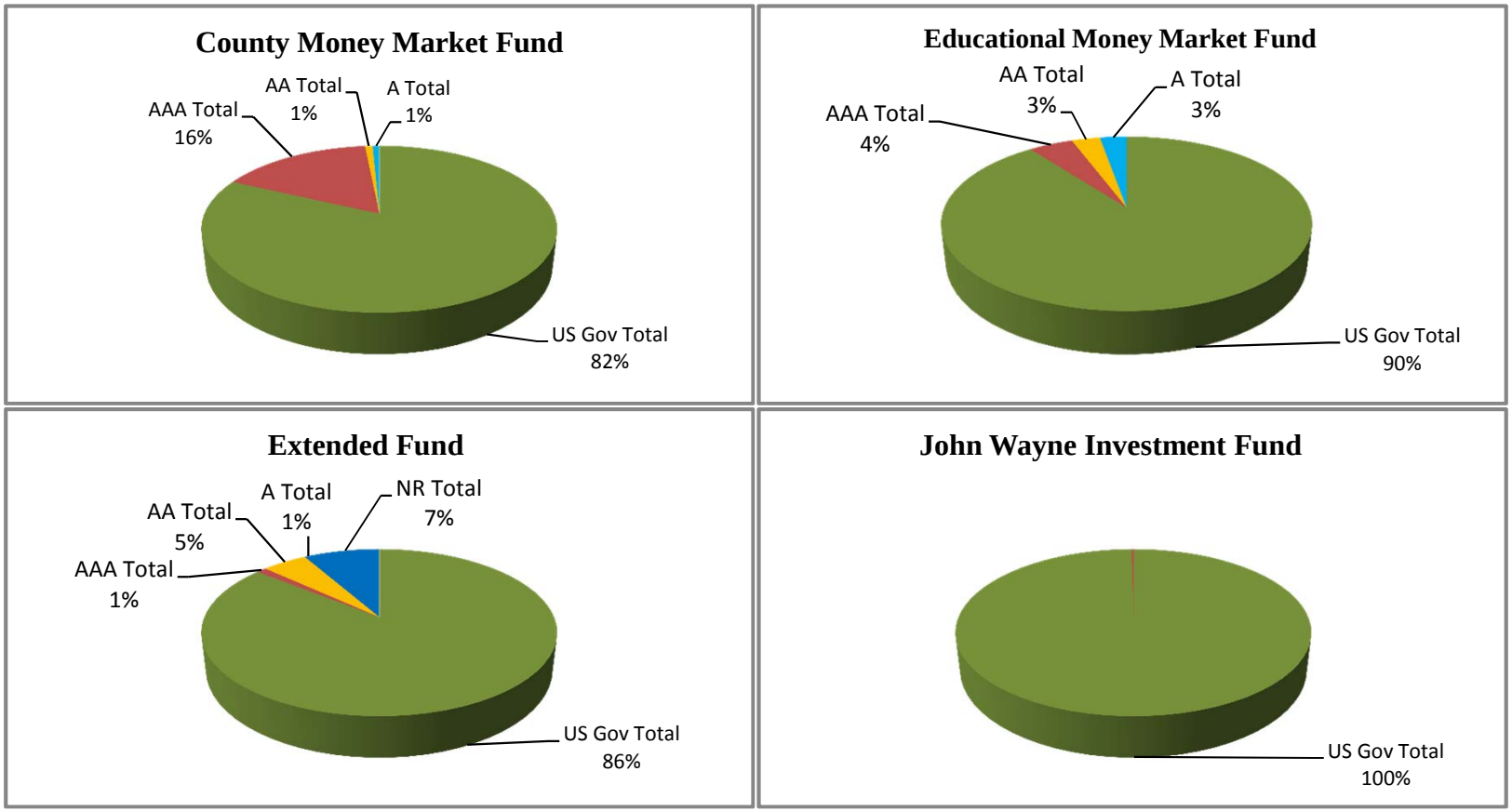
A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

January 31, 2019



US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

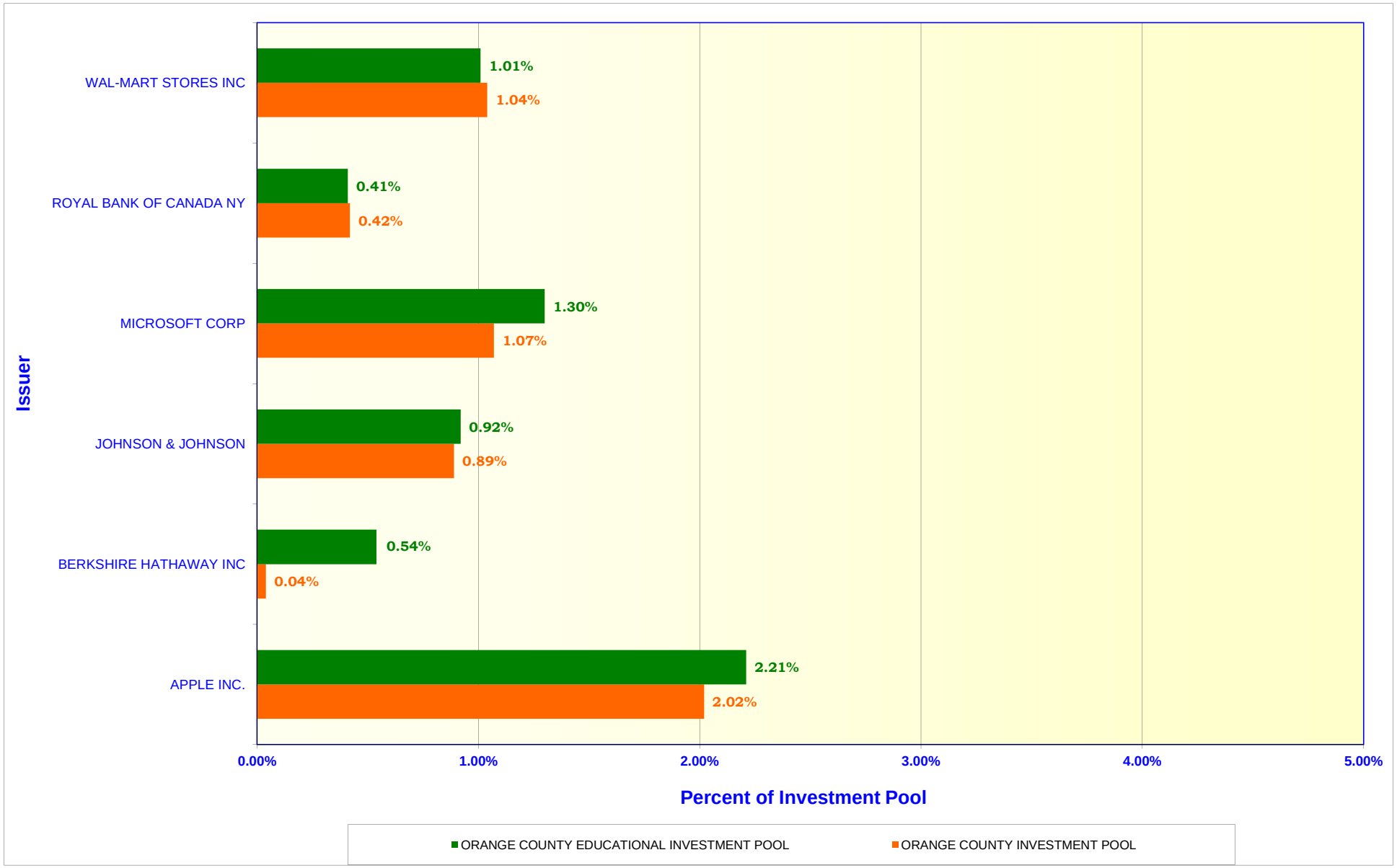
NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

MEDIUM-TERM NOTES / CERTIFICATES OF DEPOSIT

ISSUER CONCENTRATION-By Investment Pool

January 31, 2019



ORANGE COUNTY TREASURER-TAX COLLECTOR
APPROVED ISSUER LIST - OCIP, OCEIP, and JWA
January 31, 2019

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
ISSUERS ON HOLD						
TORONTO DOMINION BANK NY (MARCH, 2017) *	A-1+	P-1	F1+	AA-	Aa3	AA-
WALMART INC (JULY, 2018)**	A-1+	P-1	F1+	AA	Aa2	AA
MUNICIPAL BONDS						
ORANGE CNTY CA PENSION OBLG 2018 A	NR	NR	NR	NR	NR	NR
ORANGE CNTY CA PENSION OBLG 2019 A	NR	NR	NR	NR	NR	NR
STATE POOL - LOCAL AGENCY INVESTMENT FUND						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR

MONEY MARKET MUTUAL FUNDS ***			
NAME OF FUND	S & P	Moody's	Fitch
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm	Aaa-mf	AAAmmf
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm	Aaa-mf	NR
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm	Aaa-mf	NR
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm	NR	NR

* 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.

ISSUERS - NO LONGER ON APPROVED ISSUER LIST ****						
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 $75 million as of January 31, 2019.

Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended January 31, 2019

During January, there were three changes to the Treasurer's Approved Issuer List.

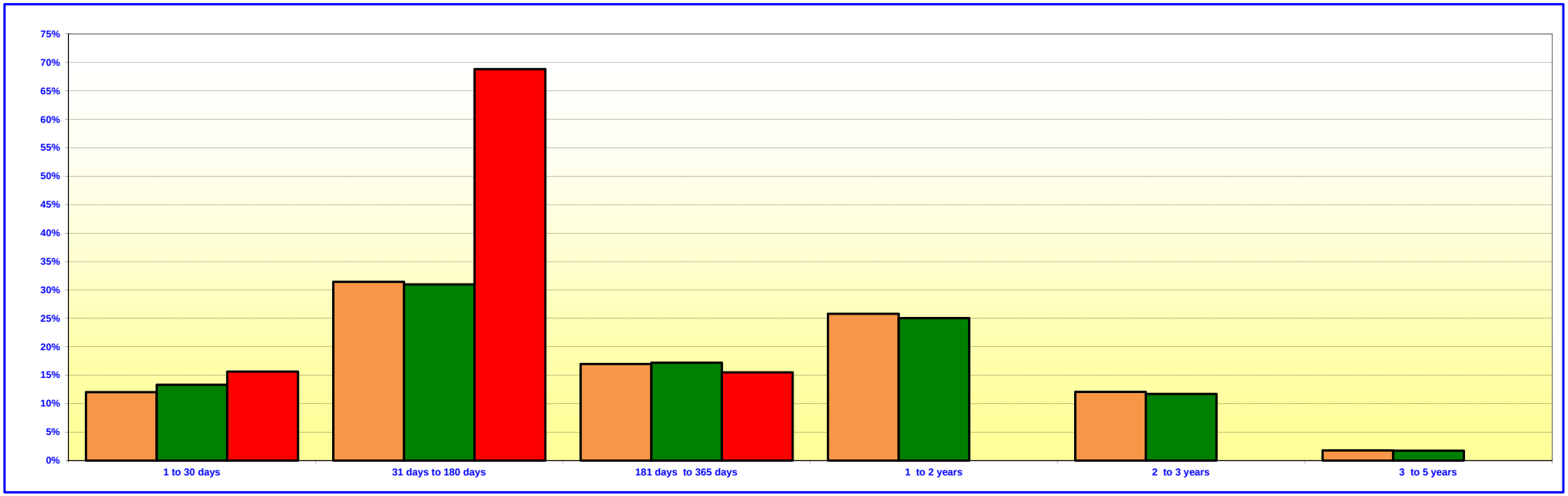
- On January 1, 2019, both Berkshire Hathaway Inc. and Berkshire Hathaway Finance were removed from the Approved Issuer List as required by the 2019 Investment Policy Statement (IPS) credit rating requirement, which now requires a minimum issuer credit rating of AA.
- On January 1, 2019, Royal Bank of Canada was removed from the Approved Issuer List as required by the 2019 IPS credit rating requirement, which now requires a minimum issuer credit rating of AA.

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

January 31, 2019



ORANGE COUNTY INVESTMENT POOL

	In Thousands [1][2]		%
1 TO 30 DAYS	$	519,302	12.01%
31 TO 180 DAYS		1,358,384	31.41%
181 TO 365 DAYS		733,941	16.97%
1 YEAR TO 2 YEARS		1,115,799	25.80%
2 YEARS TO 3 YEARS		521,765	12.06%
3 YEARS TO 5 YEARS		75,891	1.75%
TOTAL	$	4,325,082	100.00%

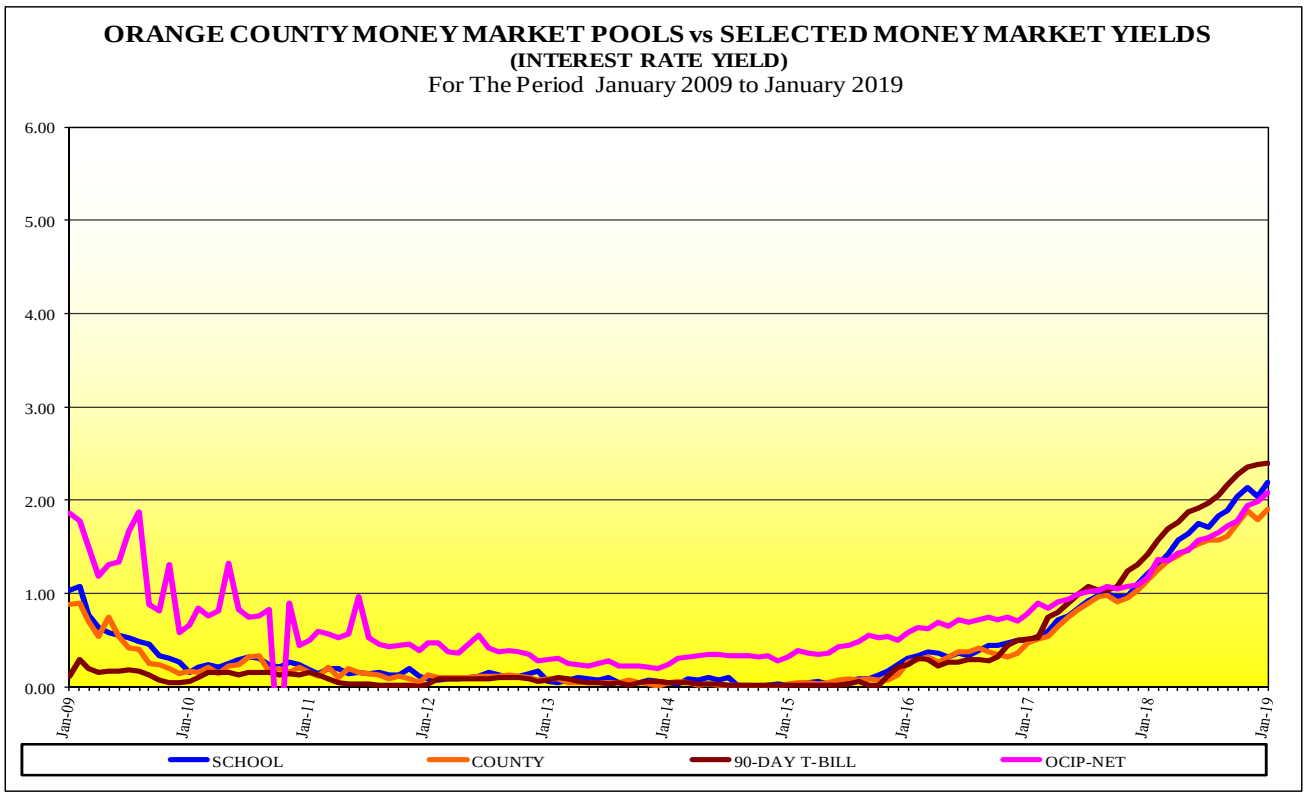
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL

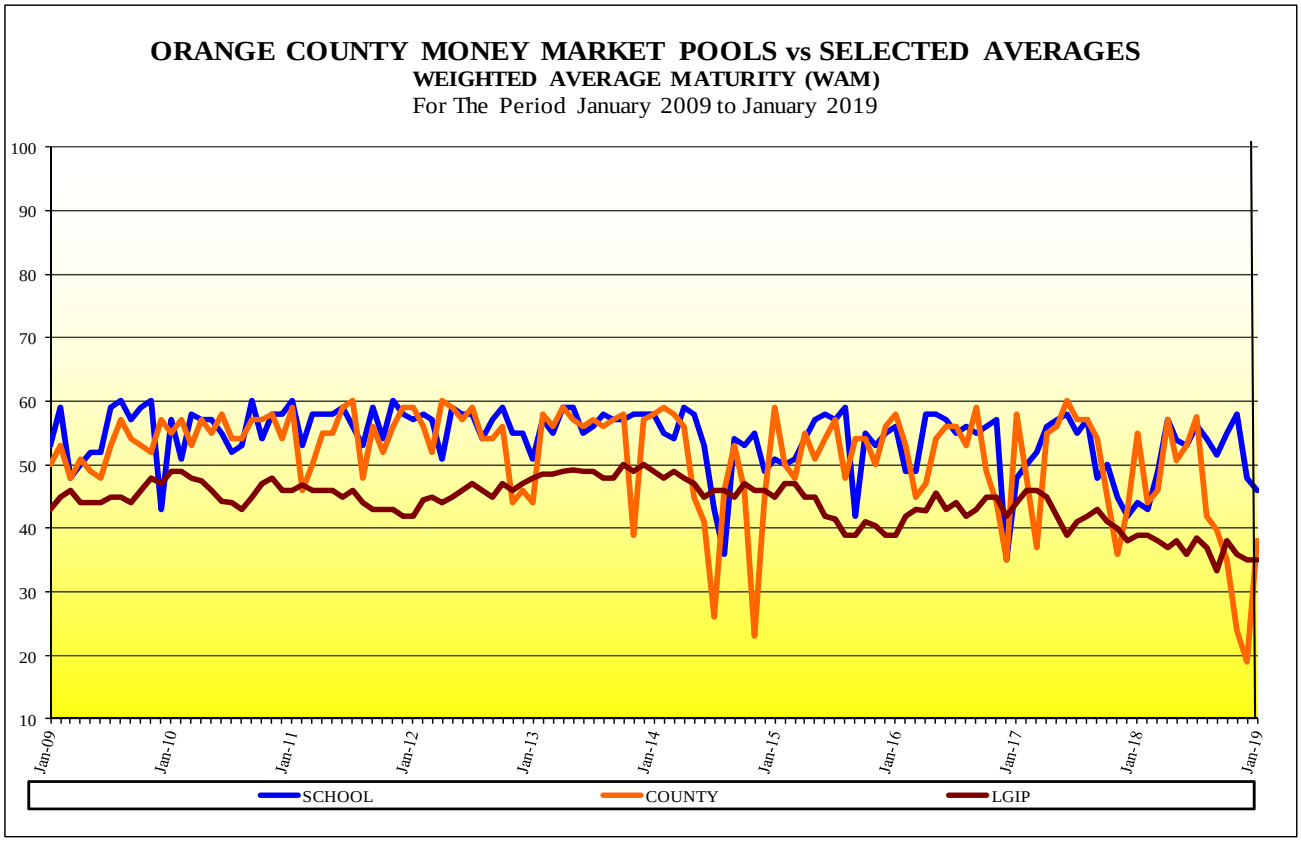
	In Thousands [1][2]		%
1 TO 30 DAYS	$	705,045	13.33%
31 TO 180 DAYS		1,638,372	30.98%
181 TO 365 DAYS		909,931	17.20%
1 YEAR TO 2 YEARS		1,325,645	25.07%
2 YEARS TO 3 YEARS		619,892	11.72%
3 YEARS TO 5 YEARS		90,164	1.70%
TOTAL	$	5,289,049	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND

	In Thousands [1][2]		%
1 TO 30 DAYS	$	8,113	15.65%
31 TO 180 DAYS		35,675	68.83%
181 TO 365 DAYS		8,045	15.52%
TOTAL	$	51,833	100.00%

(1) Maturity limits are calculated using face value.
(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 1/31/2019, Floating Rate Notes comprise 1.31%, 2.11%, and 0.00% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Fund respectively.





•For the Month Ended January 31, 2019, S&P LGIP – 2.36; S&P LGIP WAM -35; 90-Day T-Bill – 2.40; OCIP – Net – 2.05

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

February 1, 2018 - January 31, 2019

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
Current Month January 2019				
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
December 2018				
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
November 2018				
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
October 2018				
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
September 2018				
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
August 2018				
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
July 2018				
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
June 2018				
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
May 2018				
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
April 2018				
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
March 2018				
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
February 2018				
OCMMF	$ 1,396,683,700	$ 1,284,889	1.32%	44
OCEMMF	$ 1,273,494,829	$ 1,464,904	1.37%	43
Extended Fund	$ 6,647,720,511	$ 7,473,044	1.46%	428
Fiscal Year July 1, 2018 - June 30, 2019	**Average Month End Market Value Balance**	**YTD Interest Income**	**YTD Gross Yield**	**YTD Average**
OCIP	$ 4,270,791,068	$ 47,204,734	1.87%	334
OCEIP	$ 4,744,186,699	$ 53,335,768	1.90%	334
OC Extended Fund B	$ -	$ 175,006	N/A	N/A

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING JULY 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 July 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
January 2019 - Ending Cash				$ 21,581,017
February	$ 489,941,844	$ 450,777,619	$ 327,624,141	634,676,339
March	401,024,509	736,370,267	639,089,244	1,132,981,871
April	700,310,106	2,239,821,919	1,852,325,228	2,220,788,668
May	190,618,127	333,476,285	815,312,941	1,929,570,139
June	34,813,933	309,109,230	719,338,969	1,554,154,333
July	171,909,655	323,263,727	712,600,428	1,336,727,287

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL

Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
January 2019 - Ending Cash				$ 4,672,118
February	$ 665,602,044	$ 332,125,850	$ 705,327,935	297,072,077
March	515,332,230	535,053,767	717,707,481	629,750,593
April	739,547,869	1,071,637,286	735,278,479	1,705,657,269
May	278,458,408	383,682,748	715,333,708	1,652,464,717
June	58,730,100	579,401,237	665,332,626	1,625,263,428
July	205,495,916	249,077,007	547,872,278	1,531,964,073

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month Ended January 31, 2019

	Month
Treasurer's Accountability at the Beginning of the Period:	**$10,521,409,361**
Cash Receipts:	
County	594,578,384
School and Community College Districts	840,570,846
Total Cash Receipts	1,435,149,230
Cash Disbursements:	
County	1,274,222,653
School and Community College Districts	936,057,024
Total Cash Disbursements	2,210,279,677
Net Change in Cost Value of Pooled Assets	(775,130,447)
Net Increase in Non-Pooled Investments	176,252
Net (Decrease) in Non-Pooled Cash	(1,407,173)
Treasurer's Accountability at the End of the Period:	**$ 9,745,047,993**
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	$ 4,314,755,909
Orange County Educational Investment Pool	5,276,904,292
Total Pooled Investments	9,591,660,201
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	51,564,469
Non-Pooled Investments - Fountain Valley School District Fund 40	34,790,770
Non-Pooled Investments - CCCD Series 2017E Bonds	20,602,129
Total Non-Pooled Investments	106,957,368
Cash and Cash Equivalent:	
Cash in banks - County	21,497,362
Cash in banks - Schools	4,672,118
Cash in banks - OC Sheriff	12,393,780
Cash in banks - John Wayne Airport	7,783,509
Cash - Other	83,655
Total Cash	46,430,424
Total Assets in the Treasury at the End of the Period:	**$ 9,745,047,993**

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 [1]	Percent of Portfolio	Market Value of Investments [1]	Percent of Portfolio	Market Value of Investments [1]	Percent of Portfolio	Market Value of Investments [1]	Percent of Portfolio
100%	U.S. Treasuries Securities	$ 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% [6]	Municipal Debt	-	0.00%	521,028,770	6.64%	-	0.00%	-	0.00%
20% [6]	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% [6]	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
	Percentage Limits				
5%	Issuer Limit	*Yes*	*Yes*	*Yes*	*Yes*
10% [6]	MMMFs, JPA, Repurchase Agreements	*Yes* [3]	*N/A*	*Yes* [3]	*Yes*
100%	Government Agencies Issuer	*Yes* [4]	*Yes* [4]	*Yes* [4]	*Yes* [4]
See Above	Diversification Limit	*Yes*	*Yes*	*Yes*	*Yes*
	Maturity/Duration Limits				
60 Days	Weighted Average Maturity - Money Market Fund	*Yes/38.40*	*N/A*	*Yes/46.44*	*N/A*
90 Days	Weighted Average Maturity - JWA Investment Fund	*N/A*	*N/A*	*N/A*	*Yes/87.96*
1.5 Years[6]	Duration[5]	*N/A*	*Yes/1.04*	*N/A*	*N/A*
13 Months/397 days	Final Maturity - Money Market Fund	*Yes/238*	*N/A*	*Yes/266*	*N/A*
15 Months/458 days	Final Maturity - John Wayne Airport Investment Fund	*N/A*	*N/A*	*N/A*	*Yes/266*
5 Years/1826 days	Final Maturity - Extended Fund	*N/A*	*Yes/1334*	*N/A*	*N/A*
	Rating Limits				
A-1/≥ AA [2][6]	Money Market Fund Short Term/Long Term	*Yes*	*N/A*	*Yes*	*Yes*
≥ A-1/P-1/F2	Short Term Debt/No Split Ratings	*Yes*	*N/A*	*Yes*	*Yes*
A-1/≥ AA [2]	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 [6]	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 provided above (0.99) is a modified duration, which does not take into consideration all embedded options such as callable bonds.
(6) On December 18, 2018, the Orange County Board of Supervisors adopted the 2019 IPS and these are changes made in that policy.

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
January 31, 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.
Quarterly Compliance Monitoring	TOC	TOC Directive	September 30, 2018 completed. 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 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	All 2018 IPS certifications received for active approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions/Form 700	FY 18/19 identified two compliance incidents as of January 31, 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.

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 January 31, 2019

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Feb-2019 09:44 am
Print Date: 07-Feb-2019
As at date: 07-Feb-2019

Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Jan-2019

User: SNong

7737

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
		2/1/19		AAAm	Aaa-mf	AAAmmf	12,721,607.42		2.3350	12,721,607.42	0.00	0.00	12,721,607.42	12,721,607.42	0.00
GOLDMAN SACHS - COUNTY MMF															
		2/1/19		AAAm	Aaa-mf	NR	39,265,285.56		2.3600	39,265,285.56	0.00	0.00	39,265,285.56	39,265,285.56	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
		2/1/19		AAAm	Aaa-mf	NR	69,146,844.11		2.3720	69,146,844.11	0.00	0.00	69,146,844.11	69,146,844.11	0.00
Subtotal for FUNDS:							**121,133,737.09**		**2.3642**	**121,133,737.09**	**0.00**	**0.00**	**121,133,737.09**	**121,133,737.09**	**0.00**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / JP MORGAN CHASE & CO															
993469	12/28/18	2/1/19	313588BH7	A-1+	P-1	F1+	5,000,000.00		2.2900	4,988,868.06	0.00	11,131.94	5,000,000.00	5,000,000.00	0.00
FHLB DISC CORP / BARCLAYS CAPITAL															
995040	1/9/19	2/7/19	313384BP3	A-1+	P-1	NR	20,000,000.00		2.3800	19,961,655.56	0.00	30,411.11	19,992,066.67	19,992,000.00	(66.67)
FHLB DISC CORP / BARCLAYS CAPITAL															
991693	12/17/18	2/8/19	313384BQ1	A-1+	P-1	NR	34,000,000.00		2.3800	33,880,867.78	0.00	103,397.78	33,984,265.56	33,984,190.00	(75.56)
FHLB DISC CORP / DEUTSCHE															
994611	1/7/19	2/8/19	313384BQ1	A-1+	P-1	NR	8,815,000.00		2.3700	8,796,429.73	0.00	14,508.02	8,810,937.75	8,810,901.03	(36.72)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
992131	12/19/18	2/13/19	313384BV0	A-1+	P-1	NR	15,000,000.00		2.3900	14,944,233.33	0.00	43,816.67	14,988,050.00	14,988,045.00	(5.00)
FED FARM CR BK / FTN FINANCIAL															
949532	3/27/18	2/15/19	313312BX7	A-1+	P-1	F1+	10,000,000.00		2.0700	9,813,125.00	0.00	178,825.00	9,991,950.00	9,990,700.00	(1,250.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
992829	12/24/18	2/15/19	313384BX6	A-1+	P-1	NR	1,000,000.00		2.4100	996,451.94	0.00	2,610.84	999,062.78	999,071.00	8.22
FHLB DISC CORP / BARCLAYS CAPITAL															
997427	1/24/19	2/20/19	313384CC1	A-1+	P-1	NR	6,000,000.00		2.3650	5,989,357.50	0.00	3,153.33	5,992,510.83	5,992,434.00	(76.83)
FHLB DISC CORP / MORGAN STANLEY															
998110	1/29/19	2/20/19	313384CC1	A-1+	P-1	NR	11,500,000.00		2.3550	11,483,449.58	0.00	2,256.88	11,485,706.46	11,485,498.50	(207.96)
FREDDIE DISCOUNT / DEUTSCHE															
984584	10/31/18	2/22/19	313396CE1	A-1+	P-1	F1+	32,000,000.00		2.3150	31,765,413.33	0.00	191,373.34	31,956,786.67	31,955,520.00	(1,266.67)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
994150	1/3/19	2/25/19	313384CH0	A-1+	P-1	NR	10,000,000.00		2.4150	9,964,445.83	0.00	19,454.17	9,983,900.00	9,984,100.00	200.00
FHLB DISC CORP / BARCLAYS CAPITAL															
998108	1/29/19	2/25/19	313384CH0	A-1+	P-1	NR	10,000,000.00		2.3600	9,982,300.00	0.00	1,966.67	9,984,266.67	9,984,100.00	(166.67)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															

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															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
998337	1/30/19	2/25/19	313384CH0	A-1+	P-1	NR	1,050,000.00		2.3600	1,048,210.33	0.00	137.67	1,048,348.00	1,048,330.50	(17.50)
FHLB DISC CORP / BNY Mellon Capital Market															
998109	1/29/19	2/28/19	313384CL1	A-1+	P-1	NR	1,600,000.00		2.3650	1,596,846.67	0.00	315.33	1,597,162.00	1,597,136.00	(26.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	30,475.00	9,981,450.00	9,981,330.00	(120.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
991204	12/13/18	3/4/19	313384CQ0	A-1+	P-1	NR	10,000,000.00		2.3900	9,946,225.00	0.00	33,194.44	9,979,419.44	9,979,330.00	(89.44)
FNMA DISCOUNT / TD SECURITIES															
993468	12/28/18	3/5/19	313588CR4	A-1+	P-1	F1+	10,000,000.00		2.3450	9,956,356.94	0.00	22,798.61	9,979,155.55	9,978,700.00	(455.55)
FREDDIE DISCOUNT / DEUTSCHE															
987393	11/19/18	3/7/19	313396CT8	A-1+	P-1	F1+	5,000,000.00		2.3400	4,964,900.00	0.00	24,050.00	4,988,950.00	4,988,650.00	(300.00)
FHLB DISC CORP / JP MORGAN CHASE & CO.															
991893	12/18/18	3/7/19	313384CT4	A-1+	P-1	NR	30,000,000.00		2.3850	29,842,987.50	0.00	89,437.50	29,932,425.00	29,931,900.00	(525.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
992126	12/19/18	3/7/19	313384CT4	A-1+	P-1	NR	20,000,000.00		2.3900	19,896,433.33	0.00	58,422.22	19,954,855.55	19,954,600.00	(255.55)
FHLB DISC CORP / FTN FINANCIAL															
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	890.63	1,496,635.42	1,496,595.00	(40.42)
FHLB DISC CORP / BNY Mellon Capital Market															
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	822.50	1,795,887.50	1,795,800.60	(86.90)
FHLB DISC CORP / CASTLE OAK SECURITIES															
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	7,866.67	29,931,166.67	29,930,010.00	(1,156.67)
FHLB DISC CORP / DEUTSCHE															
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	1,388.33	2,990,281.66	2,990,190.00	(91.66)
FREDDIE DISCOUNT / MORGAN STANLEY															
984583	10/31/18	4/17/19	313396EL3	A-1+	P-1	F1+	5,000,000.00		2.4000	4,944,000.00	0.00	31,000.00	4,975,000.00	4,975,000.00	0.00
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	9,138.89	19,902,083.33	19,900,000.00	(2,083.33)
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	38,827.78	19,898,244.45	19,898,600.00	355.55
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	12,000.00	19,898,666.67	19,898,600.00	(66.67)
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	8,000.00	14,924,000.00	14,923,950.00	(50.00)

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															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	3,900.00	19,901,200.00	19,898,600.00	(2,600.00)
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	45,508.33	4,915,075.00	4,919,050.00	3,975.00
Subtotal for DISCOUNT NOTES:							**392,265,000.00**	**0.0000**	**2.3659**	**390,238,429.98**	**0.00**	**1,021,079.65**	**391,259,509.63**	**391,252,931.63**	**(6,578.00)**
GOVT AGENCY-FIX-30/360															
FANNIE MAE / GREAT PACIFIC SECURITIES															
968912	7/25/18	8/2/19	3135G0N33	AA+	Aaa	AAA	1,350,000.00	0.8750	2.5043	1,327,995.00	11,152.40	5,873.44	1,339,147.40	1,337,877.00	(1,270.40)
Subtotal for GOVT AGENCY-FIX-30/360:							**1,350,000.00**	**0.8750**	**2.5043**	**1,327,995.00**	**11,152.40**	**5,873.44**	**1,339,147.40**	**1,337,877.00**	**(1,270.40)**
Subtotal for GOVERNMENT AGENCY:							**393,615,000.00**	**0.0030**	**2.3664**	**391,566,424.98**	**11,152.40**	**1,026,953.09**	**392,598,657.03**	**392,590,808.63**	**(7,848.40)**
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / JP MORGAN CHASE & CO															
945502	3/2/18	2/22/19	037833BQ2	AA+	Aa1	NR	2,500,000.00	1.7000	2.3023	2,485,600.00	13,536.00	18,652.77	2,499,136.00	2,498,850.00	(286.00)
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
969939	7/31/18	8/15/19	084664CK5	AA	Aa2	A+	1,633,000.00	1.3000	2.5461	1,612,148.86	10,035.31	9,788.93	1,622,184.17	1,615,853.50	(6,330.67)
Subtotal for MEDIUM-TERM NOTE:							**4,133,000.00**	**1.5420**	**2.3986**	**4,097,748.86**	**23,571.31**	**28,441.70**	**4,121,320.17**	**4,114,703.50**	**(6,616.67)**
Subtotal for MEDIUM-TERM NOTES:							**4,133,000.00**	**1.5420**	**2.3986**	**4,097,748.86**	**23,571.31**	**28,441.70**	**4,121,320.17**	**4,114,703.50**	**(6,616.67)**
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS FINANCE															
995041	1/9/19	3/5/19	912796UR8	AA+	Aaa	AAA	25,000,000.00		2.3730	24,909,364.58	0.00	37,902.08	24,909,364.58	24,946,174.50	36,809.92
US TREASURY N/B / BNY Mellon Capital Market															
986235	11/9/18	3/7/19	912796QZ5	AA+	Aaa	AAA	10,000,000.00		2.3200	9,923,955.56	0.00	54,133.33	9,923,955.56	9,977,286.50	53,330.94
US TREASURY N/B / Mizuho Securities USA Inc															
995042	1/9/19	3/7/19	912796QZ5	AA+	Aaa	AAA	50,000,000.00		2.3500	49,813,958.33	0.00	75,069.45	49,813,958.33	49,886,432.50	72,474.17
US TREASURY N/B / BARCLAYS CAPITAL															
997716	1/25/19	3/7/19	912796QZ5	AA+	Aaa	AAA	10,000,000.00		2.3000	9,973,805.56	0.00	4,472.22	9,973,805.56	9,977,286.50	3,480.94
US TREASURY N/B / MORGAN STANLEY															
995043	1/9/19	4/11/19	912796RG6	AA+	Aaa	AAA	50,000,000.00		2.3805	49,695,825.00	0.00	76,043.75	49,695,825.00	49,771,041.50	75,216.50
US TREASURY N/B / JP MORGAN CHASE & CO															
986234	11/9/18	4/18/19	912796RH4	AA+	Aaa	AAA	7,000,000.00		2.4053	6,925,168.44	0.00	39,286.57	6,925,168.44	6,964,702.99	39,534.55

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															
County Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BARCLAYS CAPITAL															
998341	1/30/19	4/18/19	912796RH4	AA+	Aaa	AAA	20,000,000.00		2.3550	19,897,950.00	0.00	2,616.67	19,897,950.00	19,899,151.40	1,201.40
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	19,131.94	9,916,875.00	9,935,415.30	18,540.30
Subtotal for TREASURY BILL:							**182,000,000.00**	**0.0000**	**2.3612**	**181,056,902.47**	**0.00**	**308,656.01**	**181,056,902.47**	**181,357,491.19**	**300,588.72**
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	58,376.22	33,894.23	14,954,665.28	14,960,156.25	5,490.97
Subtotal for TREASURY BOND:							**15,000,000.00**	**0.8750**	**2.3977**	**14,896,289.06**	**58,376.22**	**33,894.23**	**14,954,665.28**	**14,960,156.25**	**5,490.97**
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	63,243.24	83,035.71	14,988,243.24	14,980,957.05	(7,286.19)
Subtotal for TREASURY BOND - ME:							**15,000,000.00**	**1.6250**	**2.1261**	**14,925,000.00**	**63,243.24**	**83,035.71**	**14,988,243.24**	**14,980,957.05**	**(7,286.19)**
Subtotal for U. S. TREASURIES:							**212,000,000.00**	**0.1769**	**2.3471**	**210,878,191.53**	**121,619.46**	**425,585.95**	**210,999,810.99**	**211,298,604.49**	**298,793.50**
Total County Money Mkt Fnd :							**730,881,737.09**	**0.0616**	**2.3606**	**727,676,102.46**	**156,343.17**	**1,480,980.74**	**728,853,525.28**	**729,137,853.71**	**284,328.43**
Net Asset Value (NAV):															**1.000390**
Educational Money Mkt Fnd															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
		2/1/19		AAAm	Aaa-mf	AAAmmf	10,664.66		2.3350	10,664.66	0.00	0.00	10,664.66	10,664.66	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
		2/1/19		AAAm	Aaa-mf	NR	43,876.08		2.3600	43,876.08	0.00	0.00	43,876.08	43,876.08	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
		2/1/19		AAAm	Aaa-mf	NR	43,909,184.65		2.3720	43,909,184.65	0.00	0.00	43,909,184.65	43,909,184.65	0.00
Subtotal for FUNDS:							**43,963,725.39**		**2.3720**	**43,963,725.39**	**0.00**	**0.00**	**43,963,725.39**	**43,963,725.39**	**0.00**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BARCLAYS CAPITAL															
992603	12/21/18	2/1/19	313384BH1	A-1+	P-1	NR	3,900,000.00		2.4050	3,889,057.25	0.00	10,942.75	3,900,000.00	3,900,000.00	0.00
FHLB DISC CORP / BNY Mellon Capital Market															
992604	12/21/18	2/1/19	313384BH1	A-1+	P-1	NR	10,000,000.00		2.4050	9,971,941.67	0.00	28,058.33	10,000,000.00	10,000,000.00	0.00

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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CASTLE OAK SECURITIES															
992840	12/24/18	2/4/19	313384BL2	A-1+	P-1	NR	13,000,000.00		2.3950	12,963,675.83	0.00	33,729.59	12,997,405.42	12,997,400.00	(5.42)
FHLB DISC CORP / BARCLAY CAPITAL															
992839	12/24/18	2/5/19	313384BM0	A-1+	P-1	NR	10,000,000.00		2.3950	9,971,393.06	0.00	25,945.83	9,997,338.89	9,997,340.00	1.11
FHLB DISC CORP / MORGAN STANLEY															
988365	11/27/18	2/6/19	313384BN8	A-1+	P-1	NR	7,827,000.00		2.3400	7,790,878.40	0.00	33,577.83	7,824,456.23	7,824,401.44	(54.79)
FHLB DISC CORP / CASTLE OAK SECURITIES															
993051	12/26/18	2/6/19	313384BN8	A-1+	P-1	NR	8,000,000.00		2.3950	7,977,646.67	0.00	19,692.22	7,997,338.89	7,997,344.00	5.11
FHLB DISC CORP / UBS															
993255	12/27/18	2/7/19	313384BP3	A-1+	P-1	NR	10,000,000.00		2.3950	9,972,058.33	0.00	23,950.00	9,996,008.33	9,996,000.00	(8.33)
FHLB DISC CORP / MORGAN STANLEY															
988354	11/27/18	2/8/19	313384BQ1	A-1+	P-1	NR	15,330,000.00		2.3400	15,257,259.15	0.00	65,765.70	15,323,024.85	15,322,871.55	(153.30)
FHLB DISC CORP / BARCLAYS CAPITAL															
992619	12/21/18	2/8/19	313384BQ1	A-1+	P-1	NR	12,800,000.00		2.4150	12,757,925.33	0.00	36,064.00	12,793,989.33	12,794,048.00	58.67
FHLB DISC CORP / BNY Mellon Capital Market															
992834	12/24/18	2/8/19	313384BQ1	A-1+	P-1	NR	4,600,000.00		2.4100	4,585,834.56	0.00	12,009.83	4,597,844.39	4,597,861.00	16.61
FHLB DISC CORP / CASTLE OAK SECURITIES															
993253	12/27/18	2/8/19	313384BQ1	A-1+	P-1	NR	25,000,000.00		2.3950	24,928,482.64	0.00	59,875.00	24,988,357.64	24,988,375.00	17.36
FHLB DISC CORP / BARCLAYS CAPITAL															
996984	1/22/19	2/11/19	313384BT5	A-1+	P-1	NR	5,000,000.00		2.3450	4,993,486.11	0.00	3,256.94	4,996,743.05	4,996,680.00	(63.05)
FHLB DISC CORP / MORGAN STANLEY															
998105	1/29/19	2/11/19	313384BT5	A-1+	P-1	NR	25,000,000.00		2.3300	24,978,965.28	0.00	4,854.17	24,983,819.45	24,983,400.00	(419.45)
FHLB DISC CORP / BNY Mellon Capital Market															
995305	1/10/19	2/13/19	313384BV0	A-1+	P-1	NR	1,400,000.00		2.3800	1,396,853.11	0.00	2,036.22	1,398,889.33	1,398,884.20	(5.13)
FHLB DISC CORP / BNY Mellon Capital Market															
998106	1/29/19	2/13/19	313384BV0	A-1+	P-1	NR	10,000,000.00		2.3450	9,990,229.17	0.00	1,954.17	9,992,183.34	9,992,030.00	(153.34)
FHLB DISC CORP / BNY Mellon Capital Market															
993252	12/27/18	2/14/19	313384BW8	A-1+	P-1	NR	20,000,000.00		2.4000	19,934,666.67	0.00	48,000.00	19,982,666.67	19,982,740.00	73.33
FHLB DISC CORP / BARCLAYS CAPITAL															
992832	12/24/18	2/15/19	313384BX6	A-1+	P-1	NR	4,600,000.00		2.4200	4,583,611.22	0.00	12,059.67	4,595,670.89	4,595,726.60	55.71
FHLB DISC CORP / BARCLAYS CAPITAL															
993471	12/28/18	2/15/19	313384BX6	A-1+	P-1	NR	25,000,000.00		2.4050	24,918,163.19	0.00	58,454.86	24,976,618.05	24,976,775.00	156.95
FHLB DISC CORP / BARCLAYS CAPITAL															

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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
988356	11/27/18	2/20/19	313384CC1	A-1+	P-1	NR	5,000,000.00		2.3850	4,971,843.75	0.00	21,862.50	4,993,706.25	4,993,695.00	(11.25)
FHLB DISC CORP / FTN FINANCIAL															
993050	12/26/18	2/20/19	313384CC1	A-1+	P-1	NR	10,000,000.00		2.4100	9,962,511.11	0.00	24,769.45	9,987,280.56	9,987,390.00	109.44
FHLB DISC CORP / CASTLE OAK SECURITIES															
993467	12/28/18	2/22/19	313384CE7	A-1+	P-1	NR	10,000,000.00		2.4180	9,962,386.67	0.00	23,508.33	9,985,895.00	9,986,060.00	165.00
FHLB DISC CORP / CASTLE OAK SECURITIES															
988606	11/28/18	2/25/19	313384CH0	A-1+	P-1	NR	30,000,000.00		2.3800	29,823,483.33	0.00	128,916.67	29,952,400.00	29,952,300.00	(100.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
993470	12/28/18	2/27/19	313384CK3	A-1+	P-1	NR	20,000,000.00		2.4000	19,918,666.67	0.00	46,666.66	19,965,333.33	19,965,480.00	146.67
FHLB DISC CORP / FTN FINANCIAL															
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	12,729.17	12,973,693.06	12,973,129.00	(564.06)
FHLB DISC CORP / CASTLE OAK SECURITIES															
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	14,750.00	14,968,533.33	14,968,050.00	(483.33)
FHLB DISC CORP / CASTLE OAK SECURITIES															
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	13,795.83	14,967,481.25	14,967,000.00	(481.25)
FHLB DISC CORP / FTN FINANCIAL															
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	9,216.67	9,974,983.34	9,974,670.00	(313.34)
FED FARM CR BK / BNY Mellon Capital Market															
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	4,937.50	4,986,833.33	4,986,650.00	(183.33)
FHLB DISC CORP / FTN FINANCIAL															
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	23,417.78	15,956,357.78	15,956,320.00	(37.78)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
948849	3/22/18	3/21/19	313384DH9	A-1+	P-1	NR	3,000,000.00		2.1400	2,935,086.67	0.00	56,353.33	2,991,440.00	2,990,400.00	(1,040.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	1,388.33	2,990,281.66	2,990,190.00	(91.66)
FHLB DISC CORP / FTN FINANCIAL															
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	9,916.67	14,944,466.67	14,944,005.00	(461.67)
FHLB DISC CORP / FTN FINANCIAL															
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	16,129.17	34,870,966.67	34,869,345.00	(1,621.67)
FREDDIE DISCOUNT / CASTLE OAK SECURITIES															
983224	10/24/18	4/1/19	313396DU4	A-1+	P-1	F1+	7,000,000.00		2.3750	6,926,572.92	0.00	46,180.55	6,972,753.47	6,972,490.00	(263.47)
FHLB DISC CORP / CASTLE OAK SECURITIES															
988608	11/28/18	4/5/19	313384DY2	A-1+	P-1	NR	20,000,000.00		2.4200	19,827,911.11	0.00	87,388.89	19,915,300.00	19,916,000.00	700.00

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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
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	2,644.44	19,912,733.33	19,912,000.00	(733.33)
FREDDIE DISCOUNT / FTN FINANCIAL															
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	30,794.44	19,899,583.33	19,900,000.00	416.67
FED FARM CR BK / FTN FINANCIAL															
987147	11/16/18	4/22/19	313312ER7	A-1+	P-1	F1+	500,000.00		2.4500	494,657.64	0.00	2,620.14	497,277.78	497,335.00	57.22
FED FARM CR BK / Mizuho Securities USA Inc															
987149	11/16/18	4/22/19	313312ER7	A-1+	P-1	F1+	2,000,000.00		2.4500	1,978,630.56	0.00	10,480.55	1,989,111.11	1,989,340.00	228.89
FHLB DISC CORP / FTN FINANCIAL															
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	126.74	1,794,329.87	1,794,577.25	247.38
Subtotal for DISCOUNT NOTES:							**487,782,000.00**	**0.0000**	**2.3829**	**485,764,274.95**	**0.00**	**1,068,820.92**	**486,833,095.87**	**486,828,303.04**	**(4,792.83)**
GOVT AGENCY-FIX-30/360															
FANNIE MAE / FTN FINANCIAL															
982780	10/19/18	2/19/19	3135G0ZA4	AA+	Aaa	AAA	4,500,000.00	1.8750	2.3350	4,492,174.50	6,651.68	23,906.25	4,498,826.18	4,498,470.00	(356.18)
FANNIE MAE / DEUTSCHE															
986230	11/9/18	2/26/19	3135G0J53	AA+	Aaa	AAA	5,125,000.00	1.0000	2.3906	5,103,218.75	16,692.17	11,673.61	5,119,910.92	5,120,080.00	169.08
FANNIE MAE / Mizuho Securities USA Inc															
988371	11/27/18	2/26/19	3135G0J53	AA+	Aaa	AAA	3,972,000.00	1.0000	2.4100	3,957,649.16	10,319.71	7,061.34	3,967,968.87	3,968,186.88	218.01
FANNIE MAE / BNY Mellon Capital Market															
992614	12/21/18	2/26/19	3135G0J46	AA+	Aaa	AAA	9,000,000.00	1.2500	2.4401	8,979,372.00	12,694.15	12,500.00	8,992,066.15	8,991,000.00	(1,066.15)
FED HM LN BK BD / Mizuho Securities USA Inc															
988368	11/27/18	3/8/19	313378QK0	AA+	Aaa	NR	1,000,000.00	1.8750	2.4599	998,342.00	1,050.61	3,333.34	999,392.61	999,480.00	87.39
FANNIE MAE / Mizuho Securities USA Inc															
985707	11/7/18	3/13/19	3136G1FY0	AA+	Aaa	AAA	1,010,000.00	1.3750	2.4400	1,006,249.47	2,500.35	3,240.41	1,008,749.82	1,008,313.30	(436.52)
FED HM LN BK BD / Mizuho Securities USA Inc															
987621	11/20/18	3/18/19	3130AAXX1	AA+	Aaa	NR	500,000.00	1.3750	2.4551	498,234.50	1,062.29	1,355.90	499,296.79	499,350.00	53.21
FED HM LN BK BD / CASTLE OAK SECURITIES															
987837	11/21/18	3/18/19	3130AAXX1	AA+	Aaa	NR	4,000,000.00	1.3750	2.4205	3,986,440.00	8,112.82	10,694.44	3,994,552.82	3,994,800.00	247.18
FED HM LN BK BD / CASTLE OAK SECURITIES															
988357	11/27/18	3/18/19	3130AAXX1	AA+	Aaa	NR	5,000,000.00	1.3750	2.4253	4,983,830.00	9,323.24	12,222.22	4,993,153.24	4,993,500.00	346.76
FED HM LN BK BD / BARCLAYS CAPITAL															
992837	12/24/18	3/18/19	3130AAXX1	AA+	Aaa	NR	1,600,000.00	1.3750	2.5100	1,595,753.18	1,870.62	2,261.11	1,597,623.80	1,597,920.00	296.20
FED HM LN BK BD / FTN FINANCIAL															

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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
969336	7/27/18	3/20/19	3130AAW79	AA+	Aaa	NR	6,850,000.00	1.3500	2.3257	6,807,256.00	33,754.92	33,650.63	6,841,010.92	6,840,273.00	(737.92)
FREDDIE MAC / JP MORGAN CHASE & CO															
991908	12/18/18	3/27/19	3137EACA5	AA+	Aaa	AAA	344,000.00	3.7500	2.4517	345,200.56	(521.46)	1,540.83	344,679.10	344,839.36	160.26
FED HM LN BK BD / MORGAN STANLEY															
962728	6/15/18	5/28/19	3130ABF92	AA+	Aaa	NR	10,000,000.00	1.3750	2.3751	9,906,300.00	61,738.19	24,062.50	9,968,038.19	9,965,500.00	(2,538.19)
FREDDIE MAC / Mizuho Securities USA Inc															
964468	6/27/18	5/30/19	3137EADG1	AA+	Aaa	AAA	25,000,000.00	1.7500	2.3573	24,861,714.50	88,868.16	74,131.94	24,950,582.66	24,939,500.00	(11,082.66)
FED HM LN BK BD / Mizuho Securities USA Inc															
986428	11/13/18	6/21/19	3130A8DB6	AA+	Aaa	NR	3,485,000.00	1.1250	2.6303	3,453,666.37	11,211.12	4,356.25	3,464,877.49	3,467,505.30	2,627.81
FREDDIE MAC / Mizuho Securities USA Inc															
964755	6/28/18	7/19/19	3137EAEB1	AA+	Aaa	AAA	1,250,000.00	0.8750	2.3952	1,230,254.63	11,038.75	364.58	1,241,293.38	1,240,712.50	(580.88)
FANNIE MAE / DEUTSCHE															
979290	9/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.6026	1,971,220.00	11,700.72	6,027.78	1,982,920.72	1,982,040.00	(880.72)
FANNIE MAE / Mizuho Securities USA Inc															
985493	11/6/18	8/2/19	3135G0N33	AA+	Aaa	AAA	6,619,000.00	0.8750	2.6640	6,532,881.51	27,519.07	13,674.67	6,560,400.58	6,559,561.38	(839.20)
FED HM LN BK BD / Mizuho Securities USA Inc															
979037	9/26/18	8/5/19	3130A8Y72	AA+	Aaa	NR	5,000,000.00	0.8750	2.6013	4,927,172.15	29,461.10	15,190.97	4,956,633.25	4,958,650.00	2,016.75
FED HM LN BK BD / Mizuho Securities USA Inc															
978767	9/25/18	8/15/19	3133X8AS1	AA+	Aaa	NR	10,480,000.00	5.1250	2.6092	10,709,880.90	(90,515.60)	187,985.00	10,619,365.30	10,621,689.60	2,324.30
FANNIE MAE / MORGAN STANLEY															
982783	10/19/18	8/28/19	3135G0P49	AA+	Aaa	AAA	1,549,000.00	1.0000	2.6816	1,527,032.39	7,251.44	4,388.83	1,534,283.83	1,535,802.52	1,518.69
FED HM LN BK BD / JP MORGAN CHASE & CO															
988615	11/28/18	9/26/19	3130A9EP2	AA+	Aaa	NR	2,225,000.00	1.0000	2.7240	2,193,794.38	6,597.16	3,893.75	2,200,391.54	2,202,994.75	2,603.21
FREDDIE MAC / UBS FINANCIAL SERVICES															
983821	10/26/18	10/2/19	3137EADM8	AA+	Aaa	AAA	6,513,000.00	1.2500	2.7491	6,423,602.56	25,276.06	21,483.85	6,448,878.62	6,455,620.47	6,741.85
FANNIE MAE / TD SECURITIES															
988156	11/26/18	10/24/19	3135G0R39	AA+	Aaa	AAA	1,010,000.00	1.0000	2.7577	994,129.33	3,145.10	1,823.61	997,274.43	998,132.50	858.07
FANNIE MAE / MORGAN STANLEY															
988370	11/27/18	10/24/19	3135G0R39	AA+	Aaa	AAA	10,000,000.00	1.0000	2.7479	9,844,199.50	30,493.06	17,777.78	9,874,692.56	9,882,500.00	7,807.44
FANNIE MAE / BNY Mellon Capital Market															
988627	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	222,000.00	1.0000	2.7481	218,551.23	666.48	388.50	219,217.71	219,391.50	173.79
Subtotal for GOVT AGENCY-FIX-30/360:							**128,254,000.00**	**1.6306**	**2.4956**	**127,548,119.57**	**327,961.91**	**498,990.09**	**127,876,081.48**	**127,885,813.06**	**9,731.58**
GOVT AGENCY-FLOAT-ACT/360															

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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / FTN FINANCIAL															
995310	1/10/19	2/4/19	3130ABZR0	AA+	Aaa	NR	25,000,000.00	2.4270	2.4260	25,000,000.00	0.00	37,079.17	25,000,000.00	25,000,250.00	250.00
FREDDIE MAC / BNY Mellon Capital Market															
998603	1/31/19	3/18/19	3134GSYM1	AA+	Aaa	AAA	20,420,000.00	2.4132	2.3989	20,420,367.56	(7.99)	1,368.85	20,420,359.57	20,419,469.08	(890.49)
FED FARM CR BK / BNY Mellon Capital Market															
998602	1/31/19	4/3/19	3133EHER0	AA+	Aaa	AAA	23,800,000.00	2.4427	2.4173	23,801,047.20	(16.89)	1,614.89	23,801,030.31	23,800,952.00	(78.31)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							**69,220,000.00**	**2.4283**	**2.4150**	**69,221,414.76**	**(24.88)**	**40,062.91**	**69,221,389.88**	**69,220,671.08**	**(718.80)**
Subtotal for GOVERNMENT AGENCY:							**685,256,000.00**	**0.5505**	**2.4072**	**682,533,809.28**	**327,937.03**	**1,607,873.92**	**683,930,567.23**	**683,934,787.18**	**4,219.95**
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / JP MORGAN CHASE & CO															
945500	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	3,400,000.00	1.5500	2.3053	3,376,404.00	23,104.42	25,325.28	3,399,508.42	3,399,354.00	(154.42)
APPLE INC. / JP MORGAN CHASE & CO															
945501	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	240,000.00	1.5500	2.3053	238,334.40	1,630.90	1,787.67	239,965.30	239,954.40	(10.90)
APPLE INC. / BNY Mellon Capital Market															
951350	4/6/18	2/8/19	037833CE8	AA+	Aa1	NR	1,000,000.00	1.5500	2.2859	993,910.00	5,948.84	7,448.61	999,858.84	999,810.00	(48.84)
APPLE INC. / TD SECURITIES															
995565	1/11/19	2/8/19	037833CE8	AA+	Aa1	NR	465,000.00	1.5500	2.5343	464,618.70	282.44	400.41	464,901.14	464,911.65	10.51
APPLE INC. / GREAT PACIFIC SECURITIES															
953219	4/17/18	2/22/19	037833BQ2	AA+	Aa1	NR	2,000,000.00	1.7000	2.2620	1,990,600.00	8,752.79	14,922.23	1,999,352.79	1,999,080.00	(272.79)
APPLE INC. / JP MORGAN CHASE & CO															
962193	6/13/18	2/22/19	037833BQ2	AA+	Aa1	NR	900,000.00	1.7000	2.4390	895,455.00	4,161.69	6,715.00	899,616.69	899,586.00	(30.69)
JOHNSON & JOHNSON / CITIGROUP GLOBAL MARKETS															
960471	6/1/18	3/1/19	478160BR4	AAA	Aaa	AAA	3,000,000.00	1.1250	2.3020	2,973,870.00	23,226.67	14,062.50	2,997,096.67	2,997,300.00	203.33
BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES															
945699	3/5/18	3/15/19	084664CG4	AA	Aa2	A+	1,960,000.00	1.7000	2.3445	1,947,240.40	11,242.24	12,587.56	1,958,482.64	1,954,414.00	(4,068.64)
BERKSHIRE HATHAWAY INC / BNY Mellon Capital Market															
953529	4/19/18	3/15/19	084664CG4	AA	Aa2	A+	18,560,000.00	1.7000	2.3676	18,449,493.76	95,591.29	119,196.44	18,545,085.05	18,507,104.00	(37,981.05)
BERKSHIRE HATHAWAY INC / TD SECURITIES															
963954	6/25/18	3/15/19	084664CG4	AA	Aa2	A+	3,100,000.00	1.7000	2.3824	3,084,903.00	12,542.12	19,908.89	3,097,445.12	3,091,165.00	(6,280.12)
BERKSHIRE HATHAWAY INC / TD SECURITIES															
966078	7/9/18	3/15/19	084664CG4	AA	Aa2	A+	4,850,000.00	1.7000	2.4241	4,826,283.50	19,474.52	31,147.78	4,845,758.02	4,836,177.50	(9,580.52)

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															
Educational Money Mkt Fnd															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / GREAT PACIFIC SECURITIES															
953006	4/17/18	5/6/19	037833AQ3	AA+	Aa1	NR	3,495,000.00	2.1000	2.3122	3,487,311.00	5,761.68	17,329.38	3,493,072.68	3,488,534.25	(4,538.43)
APPLE INC. / CASTLE OAK SECURITIES															
959861	5/30/18	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	2.3678	4,987,675.00	8,840.25	24,791.67	4,996,515.25	4,990,750.00	(5,765.25)
MICROSOFT CORP / TD SECURITIES															
962905	6/18/18	6/1/19	594918AC8	AAA	Aaa	AA+	1,507,000.00	4.2000	2.5060	1,530,870.88	(15,519.55)	10,549.00	1,515,351.33	1,513,781.50	(1,569.83)
MICROSOFT CORP / TD SECURITIES															
964757	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	998,000.00	4.2000	2.4883	1,013,508.92	(9,920.12)	6,986.00	1,003,588.80	1,002,491.00	(1,097.80)
MICROSOFT CORP / BARCLAYS CAPITAL															
964758	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	7,000,000.00	4.2000	2.4883	7,108,780.00	(69,580.00)	49,000.00	7,039,200.00	7,031,500.00	(7,700.00)
MICROSOFT CORP / TD SECURITIES															
965819	7/5/18	6/1/19	594918AC8	AAA	Aaa	AA+	4,074,000.00	4.2000	2.5109	4,135,150.74	(38,641.27)	28,518.00	4,096,509.47	4,092,333.00	(4,176.47)
Subtotal for MEDIUM-TERM NOTE:							**61,549,000.00**	**2.2663**	**2.3882**	**61,504,409.30**	**86,898.91**	**390,676.42**	**61,591,308.21**	**61,508,246.30**	**(83,061.91)**
Subtotal for MEDIUM-TERM NOTES:							**61,549,000.00**	**2.2663**	**2.3882**	**61,504,409.30**	**86,898.91**	**390,676.42**	**61,591,308.21**	**61,508,246.30**	**(83,061.91)**
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
995976	1/15/19	2/12/19	912796UN7	AA+	Aaa	AAA	10,000,000.00		2.3700	9,981,566.67	0.00	11,191.66	9,981,566.67	9,992,270.80	10,704.13
US TREASURY N/B / JP MORGAN CHASE & CO															
993054	12/26/18	2/14/19	912796QX0	AA+	Aaa	AAA	2,000,000.00		2.3629	1,993,436.39	0.00	4,857.07	1,993,436.39	1,998,204.30	4,767.91
US TREASURY N/B / JP MORGAN CHASE & CO															
993052	12/26/18	2/19/19	912796UP2	AA+	Aaa	AAA	7,000,000.00		2.3824	6,974,521.56	0.00	17,140.04	6,974,521.56	6,991,359.62	16,838.06
US TREASURY N/B / DEUTSCHE															
992838	12/24/18	2/21/19	912796QY8	AA+	Aaa	AAA	10,000,000.00		2.3580	9,961,355.00	0.00	25,545.00	9,961,355.00	9,986,408.30	25,053.30
US TREASURY N/B / BANK OF AMERICA															
995307	1/10/19	2/21/19	912796QY8	AA+	Aaa	AAA	10,000,000.00		2.3640	9,972,420.00	0.00	14,446.67	9,972,420.00	9,986,408.30	13,988.30
US TREASURY N/B / DAIWA CAPITAL MARKETS															
993474	12/28/18	2/28/19	912796PT0	AA+	Aaa	AAA	10,000,000.00		2.3650	9,959,269.44	0.00	22,993.06	9,959,269.44	9,981,673.60	22,404.16
US TREASURY N/B / BANK OF AMERICA															
995566	1/11/19	3/7/19	912796QZ5	AA+	Aaa	AAA	10,000,000.00		2.3660	9,963,852.78	0.00	13,801.67	9,963,852.78	9,977,286.50	13,433.72
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
995977	1/15/19	3/12/19	912796US6	AA+	Aaa	AAA	18,124,000.00		2.3900	18,056,619.00	0.00	20,454.95	18,056,619.00	18,076,902.79	20,283.79
US TREASURY N/B / BNP PARIBAS															

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															
Educational Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
996195	1/16/19	3/12/19	912796US6	AA+	Aaa	AAA	15,000,000.00		2.3570	14,945,985.42	0.00	15,713.33	14,945,985.42	14,961,020.85	15,035.43
US TREASURY N/B / BNP PARIBAS															
996985	1/22/19	3/19/19	912796UT4	AA+	Aaa	AAA	15,000,000.00		2.3470	14,945,236.67	0.00	9,779.17	14,945,236.67	14,954,175.00	8,938.33
US TREASURY N/B / BNP PARIBAS FINANCE															
998120	1/29/19	3/26/19	912796UU1	AA+	Aaa	AAA	15,000,000.00		2.3670	14,944,770.00	0.00	2,958.75	14,944,770.00	14,947,125.00	2,355.00
US TREASURY N/B / BARCLAYS CAPITAL															
998340	1/30/19	3/28/19	912796PX1	AA+	Aaa	AAA	10,000,000.00		2.3650	9,962,554.17	0.00	1,313.89	9,962,554.17	9,963,191.70	637.53
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	24,760.42	24,849,786.81	24,873,939.25	24,152.44
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	2,630.00	19,879,020.00	19,881,257.60	2,237.60
Subtotal for TREASURY BILL:							**177,124,000.00**	**0.0000**	**2.3680**	**176,390,393.91**	**0.00**	**187,585.68**	**176,390,393.91**	**176,571,223.61**	**180,829.70**
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
946478	3/8/18	2/15/19	912828KD1	AA+	Aaa	AAA	6,000,000.00	2.7500	2.0800	6,037,265.63	(35,749.01)	76,222.83	6,001,516.62	6,000,585.96	(930.66)
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	100,065.79	38,397.79	9,987,565.79	9,985,156.30	(2,409.49)
Subtotal for TREASURY BOND:							**16,000,000.00**	**1.6563**	**2.0910**	**15,924,765.63**	**64,316.78**	**114,620.62**	**15,989,082.41**	**15,985,742.26**	**(3,340.15)**
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	26,815.88	55,357.14	9,987,753.38	9,987,304.70	(448.68)
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	790.03	863.26	24,930,477.53	24,930,664.00	186.47
Subtotal for TREASURY BOND - ME:							**35,000,000.00**	**1.3571**	**2.3959**	**34,890,625.00**	**27,605.91**	**56,220.40**	**34,918,230.91**	**34,917,968.70**	**(262.21)**
Subtotal for U. S. TREASURIES:							**228,124,000.00**	**0.3244**	**2.3528**	**227,205,784.54**	**91,922.69**	**358,426.70**	**227,297,707.23**	**227,474,934.57**	**177,227.34**
Total Educational Money Mkt Fnd :							**1,018,892,725.39**	**0.5798**	**2.3924**	**1,015,207,728.51**	**506,758.63**	**2,356,977.04**	**1,016,783,308.06**	**1,016,881,693.44**	**98,385.38**
Net Asset Value (NAV):															**1.000097**
Extended Fund															
FUNDS															
LAIF - EXTENDED FUND															
		2/1/19				NR	64,846,207.87		2.3550	64,846,207.87	0.00	0.00	64,846,207.87	64,846,207.87	0.00

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															
Subtotal for FUNDS:							**64,846,207.87**		**2.3550**	**64,846,207.87**	**0.00**	**0.00**	**64,846,207.87**	**64,846,207.87**	**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	233,020.00	40,000,000.00	39,943,840.00	(56,160.00)
Subtotal for YANKEE CD-30/360:							**40,000,000.00**	**1.7190**	**1.7190**	**40,000,000.00**	**0.00**	**233,020.00**	**40,000,000.00**	**39,943,840.00**	**(56,160.00)**
Subtotal for CERTIFICATES OF DEPOSIT:							**40,000,000.00**	**1.7190**	**1.7190**	**40,000,000.00**	**0.00**	**233,020.00**	**40,000,000.00**	**39,943,840.00**	**(56,160.00)**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
990069	12/6/18	2/7/19	313384BP3	A-1+	P-1	NR	50,000,000.00		2.3500	49,794,375.00	0.00	186,041.67	49,980,416.67	49,980,000.00	(416.67)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
989582	12/4/18	2/8/19	313384BQ1	A-1+	P-1	NR	50,000,000.00		2.3400	49,785,500.00	0.00	191,750.00	49,977,250.00	49,976,750.00	(500.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
990515	12/10/18	2/28/19	313384CL1	A-1+	P-1	NR	30,000,000.00		2.4000	29,840,000.00	0.00	106,000.00	29,946,000.00	29,946,300.00	300.00
FHLB DISC CORP / BNY Mellon Capital Market															
990517	12/10/18	3/8/19	313384CU1	A-1+	P-1	NR	25,000,000.00		2.3600	24,855,777.78	0.00	86,861.11	24,942,638.89	24,941,675.00	(963.89)
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	100,000.00	49,883,333.33	49,883,350.00	16.67
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	60,000.00	29,930,000.00	29,930,010.00	10.00
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	147,466.67	39,863,066.67	39,861,200.00	(1,866.67)
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	50,833.33	24,893,250.00	24,895,000.00	1,750.00
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	179,611.11	49,769,555.55	49,773,350.00	3,794.45
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	179,611.11	49,769,555.55	49,773,350.00	3,794.45
FHLB DISC CORP / CASTLE OAK SECURITIES															
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	13,702.50	6,967,870.00	6,968,269.00	399.00
Subtotal for DISCOUNT NOTES:							**407,000,000.00**	**0.0000**	**2.3939**	**404,621,059.16**	**0.00**	**1,301,877.50**	**405,922,936.66**	**405,929,254.00**	**6,317.34**
GOVT AGENCY-FIX-30/360															
FANNIE MAE / JP MORGAN CHASE & CO.															

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-FIX-30/360															
828824	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0799	24,941,000.00	57,638.04	107,638.89	24,998,638.04	24,976,000.00	(22,638.04)
FANNIE MAE / JP MORGAN CHASE & CO.															
828825	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0799	49,882,000.00	115,276.08	215,277.78	49,997,276.08	49,952,000.00	(45,276.08)
FED HM LN BK BD / DEUTSCHE															
887112	2/28/17	3/8/19	3133782M2	AA+	Aaa	NR	30,000,000.00	1.5000	1.3144	30,111,000.00	(105,373.97)	178,750.00	30,005,626.03	29,969,400.00	(36,226.03)
FED HM LN BK BD / JP MORGAN CHASE & CO															
888363	3/8/17	3/8/19	3133782M2	AA+	Aaa	NR	50,000,000.00	1.5000	1.4328	50,066,000.00	(62,608.33)	297,916.67	50,003,391.67	49,949,000.00	(54,391.67)
FED HM LN BK BD / JP MORGAN CHASE & CO															
892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(69,662.76)	56,082.81	7,533,905.34	7,526,084.40	(7,820.94)
FED HM LN BK BD / BARCLAYS CAPITAL															
889021	3/10/17	3/18/19	3130AAXX1	AA+	Aaa	NR	25,000,000.00	1.3750	1.4918	24,942,000.00	54,255.49	126,996.53	24,996,255.49	24,967,500.00	(28,755.49)
FREDDIE MAC / MORGAN STANLEY															
832959	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	15,000,000.00	1.1250	1.1359	14,995,050.00	4,618.21	49,687.50	14,999,668.21	14,960,400.00	(39,268.21)
FREDDIE MAC / MORGAN STANLEY															
832960	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1359	49,983,500.00	15,394.02	165,625.00	49,998,894.02	49,868,000.00	(130,894.02)
FREDDIE MAC / DEUTSCHE															
837917	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,850,000.00	(150,000.00)
FREDDIE MAC / DEUTSCHE															
837920	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,850,000.00	(150,000.00)
FREDDIE MAC / DEUTSCHE															
837921	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,850,000.00	(150,000.00)
FREDDIE MAC / DEUTSCHE															
837922	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,850,000.00	(150,000.00)
FREDDIE MAC / DEUTSCHE															
837923	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,850,000.00	(150,000.00)
FREDDIE MAC / DEUTSCHE															
837924	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	144,375.00	50,000,000.00	49,850,000.00	(150,000.00)
FED FARM CR BK / BNY Mellon Capital Market															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	34,647.20	183,040.00	47,995,911.20	47,898,720.00	(97,191.20)
FED FARM CR BK / JEFFERIES & COMPANY															
894938	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	12,000,000.00	1.3200	1.3648	11,989,440.00	9,445.33	45,760.00	11,998,885.33	11,974,680.00	(24,205.33)
FED FARM CR BK / DEUTSCHE															
839097	4/26/16	4/26/19	3133EF4Y0	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0000	25,000,000.00	0.00	65,972.22	25,000,000.00	24,902,250.00	(97,750.00)

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-FIX-30/360															
FED HM LN BK BD / BANK OF AMERICA NA															
928434	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	57,223.86	86,625.00	35,989,183.86	35,875,800.00	(113,383.86)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
928455	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	8,000,000.00	1.3750	1.4691	7,984,880.00	12,716.41	19,250.00	7,997,596.41	7,972,400.00	(25,196.41)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
905576	6/22/17	6/14/19	313379EE5	AA+	Aaa	NR	10,000,000.00	1.6250	1.4331	10,037,280.00	(30,316.18)	21,215.28	10,006,963.82	9,966,800.00	(40,163.82)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
911721	7/28/17	6/14/19	313379EE5	AA+	Aaa	NR	19,000,000.00	1.6250	1.4206	19,071,592.00	(57,506.59)	40,309.03	19,014,085.41	18,936,920.00	(77,165.41)
FED HM LN BK BD / MORGAN STANLEY															
913615	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	15,000,000.00	1.6250	1.3954	15,062,400.00	(49,901.20)	31,822.92	15,012,498.80	14,950,200.00	(62,298.80)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
913616	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	21,000,000.00	1.6250	1.3957	21,087,255.00	(69,777.72)	44,552.08	21,017,477.28	20,930,280.00	(87,197.28)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
908718	7/12/17	7/12/19	3130ABRS7	AA+	Aaa	NR	15,000,000.00	1.4600	1.4906	14,991,000.00	6,987.50	11,558.33	14,997,987.50	14,921,550.00	(76,437.50)
FREDDIE MAC / TD SECURITIES															
853062	7/20/16	7/19/19	3137EAEB1	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	51,080.17	7,291.67	24,990,580.17	24,814,250.00	(176,330.17)
FANNIE MAE / TD SECURITIES															
855142	8/2/16	8/2/19	3135G0N33	AA+	Aaa	AAA	15,000,000.00	0.8750	0.9319	14,974,800.00	20,976.67	65,260.42	14,995,776.67	14,865,300.00	(130,476.67)
FANNIE MAE / DEUTSCHE															
979509	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	24,277,000.00	0.8750	2.5974	23,929,824.58	140,469.00	72,578.12	24,070,293.58	24,058,992.54	(11,301.04)
FANNIE MAE / Mizuho Securities USA Inc															
979510	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	27,460,000.00	0.8750	2.5974	27,067,305.80	158,886.14	82,093.96	27,226,191.94	27,213,409.20	(12,782.74)
FED HM LN BK BD / Mizuho Securities USA Inc															
979511	9/28/18	8/5/19	3130A8Y72	AA+	Aaa	NR	25,000,000.00	0.8750	2.6017	24,638,103.75	144,994.26	74,739.58	24,783,098.01	24,793,250.00	10,151.99
FREDDIE MAC / Mizuho Securities USA Inc															
979029	9/26/18	8/15/19	3137EAEH8	AA+	Aaa	AAA	50,000,000.00	1.3750	2.6094	49,462,447.00	210,639.89	238,715.28	49,673,086.89	49,668,500.00	(4,586.89)
FREDDIE MAC / Mizuho Securities USA Inc															
979030	9/26/18	8/15/19	3137EAEH8	AA+	Aaa	AAA	4,217,000.00	1.3750	2.6094	4,171,662.78	17,765.37	20,133.26	4,189,428.15	4,189,041.29	(386.86)
FANNIE MAE / BARCLAYS CAPITAL															
872756	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	35,000,000.00	1.0000	1.4067	34,615,315.00	304,655.06	148,750.00	34,919,970.06	34,701,800.00	(218,170.06)
FANNIE MAE / BARCLAYS CAPITAL															
872757	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	50,000,000.00	1.0000	1.4108	49,445,000.00	439,537.69	212,500.00	49,884,537.69	49,574,000.00	(310,537.69)
FANNIE MAE / JP MORGAN CHASE & CO															

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-FIX-30/360															
887105	2/28/17	8/28/19	3135G0P49	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3937	39,614,400.00	296,912.00	170,000.00	39,911,312.00	39,659,200.00	(252,112.00)
FANNIE MAE / Mizuho Securities USA Inc															
991702	12/17/18	8/28/19	3135G0P49	AA+	Aaa	AAA	7,495,000.00	1.0000	2.6747	7,408,807.50	15,109.44	9,160.56	7,423,916.94	7,431,142.60	7,225.66
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
916418	8/28/17	9/13/19	313380FB8	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	17,448.98	131,770.83	24,992,448.98	24,817,000.00	(175,448.98)
FED HM LN BK BD / DEUTSCHE															
920111	9/20/17	9/13/19	313380FB8	AA+	Aaa	NR	15,000,000.00	1.3750	1.4869	14,967,336.60	22,493.31	79,062.50	14,989,829.91	14,890,200.00	(99,629.91)
FED HM LN BK BD / Mizuho Securities USA Inc															
955349	5/1/18	9/13/19	3130A02T6	AA+	Aaa	NR	45,000,000.00	2.3750	2.4473	44,955,900.00	24,201.22	409,687.50	44,980,101.22	44,964,900.00	(15,201.22)
FED HM LN BK BD / MORGAN STANLEY															
995044	1/9/19	9/26/19	3130A9EP2	AA+	Aaa	NR	13,000,000.00	1.0000	2.6284	12,851,150.00	12,742.02	7,944.45	12,863,892.02	12,871,430.00	7,537.98
FREDDIE MAC / BNY Mellon Capital Market															
967779	7/18/18	10/2/19	3137EADM8	AA+	Aaa	AAA	4,921,000.00	1.2500	2.5434	4,845,856.33	33,416.42	20,333.30	4,879,272.75	4,877,645.99	(1,626.76)
FREDDIE MAC / DEUTSCHE															
984869	11/1/18	10/2/19	3137EADM8	AA+	Aaa	AAA	460,000.00	1.2500	2.7271	453,869.04	1,667.03	1,437.50	455,536.07	455,947.40	411.33
FED FARM CR BK / DAIWA CAPITAL MARKETS															
896807	4/27/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	20,000,000.00	1.4400	1.4087	20,015,200.00	(10,779.42)	80,000.00	20,004,420.58	19,775,600.00	(228,820.58)
FED FARM CR BK / DEUTSCHE															
897277	5/1/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	40,000,000.00	1.4400	1.5016	39,940,400.00	42,188.76	160,000.00	39,982,588.76	39,551,200.00	(431,388.76)
FANNIE MAE / BARCLAYS CAPITAL															
868035	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	101,338.28	134,722.22	49,967,338.28	49,412,500.00	(554,838.28)
FANNIE MAE / BARCLAYS CAPITAL															
868036	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	101,338.28	134,722.22	49,967,338.28	49,412,500.00	(554,838.28)
FANNIE MAE / Mizuho Securities USA Inc															
962194	6/13/18	10/24/19	3136G0T68	AA+	Aaa	AAA	5,500,000.00	1.3300	2.4931	5,414,695.00	39,612.10	19,709.86	5,454,307.10	5,449,620.00	(4,687.10)
FREDDIE MAC / CASTLE OAK SECURITIES															
927743	11/7/17	10/25/19	3134GBHT2	AA+	Aaa	AAA	3,150,000.00	1.6250	1.7002	3,145,432.50	2,864.36	13,650.00	3,148,296.86	3,127,666.50	(20,630.36)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
916419	8/28/17	11/8/19	3130AC2Q6	AA+	Aaa	NR	10,000,000.00	1.4500	1.4460	10,000,900.30	(584.63)	33,430.56	10,000,315.67	9,909,600.00	(90,715.67)
FED FARM CR BK / Mizuho Securities USA Inc															
988643	6/19/18	11/14/19	3133EJRU5	AA+	Aaa	AAA	23,210,000.00	2.4500	0.0000	23,185,397.40	10,815.40	121,626.85	23,196,212.80	23,195,145.60	(1,067.20)
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	8,470.32	145,138.89	49,996,970.32	49,529,500.00	(467,470.32)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / BANK OF AMERICA															
871867	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	8,470.32	145,138.89	49,996,970.32	49,529,500.00	(467,470.32)
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	108,078.70	130,625.00	44,959,128.70	44,576,550.00	(382,578.70)
FED FARM CR BK / FTN FINANCIAL															
955348	5/1/18	1/10/20	3133EH6L2	AA+	Aaa	AAA	22,545,000.00	1.9500	2.5165	22,334,429.70	93,356.29	25,644.94	22,427,785.99	22,407,700.95	(20,085.04)
FREDDIE MAC / JEFFERIES & COMPANY															
883202	2/1/17	1/17/20	3137EAEE5	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5496	19,971,360.00	19,344.09	11,666.67	19,990,704.09	19,797,700.00	(193,004.09)
FED FARM CR BK / FTN FINANCIAL															
954198	4/24/18	1/24/20	3133EJLU1	AA+	Aaa	AAA	30,000,000.00	2.4200	2.4404	29,990,100.00	4,352.86	14,116.67	29,994,452.86	29,958,600.00	(35,852.86)
FANNIE MAE / FTN FINANCIAL															
968044	7/19/18	1/30/20	3136G0X63	AA+	Aaa	AAA	2,000,000.00	1.3500	2.6115	1,962,380.00	13,108.97	75.00	1,975,488.97	1,974,340.00	(1,148.97)
FED FARM CR BK / MORGAN STANLEY															
971882	8/10/18	2/10/20	3133EJWN5	AA+	Aaa	AAA	10,000,000.00	2.6000	2.6328	9,995,200.00	1,520.00	123,500.00	9,996,720.00	9,997,100.00	380.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
942312	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	10,000,000.00	2.1250	2.2188	9,981,700.00	8,921.88	100,347.22	9,990,621.88	9,961,500.00	(29,121.88)
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	44,609.42	501,736.11	49,953,109.42	49,807,500.00	(145,609.42)
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	60,805.08	250,868.06	24,870,701.83	24,903,750.00	33,048.17
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	30,176.98	123,276.57	12,220,459.63	12,237,702.75	17,243.12
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	57,897.66	240,062.50	24,935,147.66	24,862,000.00	(73,147.66)
FANNIE MAE / JP MORGAN CHASE & CO															
887109	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	20,533.33	318,750.00	49,988,533.33	49,463,500.00	(525,033.33)
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	20,533.33	318,750.00	49,988,533.33	49,463,500.00	(525,033.33)
FANNIE MAE / JP MORGAN CHASE & CO															
887111	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5219	19,987,200.00	8,213.33	127,500.00	19,995,413.33	19,785,400.00	(210,013.33)
FED HM LN BK BD / FTN FINANCIAL															
946766	3/9/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3389	24,895,500.00	46,476.52	203,645.83	24,941,976.52	24,860,000.00	(81,976.52)
FED HM LN BK BD / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
946952	3/12/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3417	24,894,600.00	46,633.29	203,645.83	24,941,233.29	24,860,000.00	(81,233.29)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
947407	3/14/18	3/13/20	3130A12B3	AA+	Aaa	NR	13,000,000.00	2.1250	2.3499	12,943,281.00	25,006.85	105,895.83	12,968,287.85	12,927,200.00	(41,087.85)
FED HM LN BK BD / Mizuho Securities USA Inc															
971625	8/9/18	3/13/20	313378J77	AA+	Aaa	NR	1,830,000.00	1.8750	2.6656	1,807,542.24	6,729.50	13,153.13	1,814,271.74	1,815,048.90	777.16
FED HM LN BK BD / Mizuho Securities USA Inc															
979283	9/27/18	3/13/20	3133XXP50	AA+	Aaa	NR	2,150,000.00	4.1250	2.7861	2,190,914.50	(9,645.24)	30,547.92	2,181,269.26	2,187,023.00	5,753.74
FED HM LN BK BD / BARCLAYS CAPITAL															
989147	11/30/18	3/13/20	313378J77	AA+	Aaa	NR	400,000.00	1.8750	2.8445	395,130.01	641.62	1,270.83	395,771.63	396,732.00	960.37
FED HM LN BK BD / Mizuho Securities USA Inc															
996194	1/16/19	3/13/20	3133XXP50	AA+	Aaa	NR	21,100,000.00	4.1250	2.6171	21,460,082.05	(12,952.59)	36,265.62	21,447,129.46	21,463,342.00	16,212.54
FED FARM CR BK / MORGAN STANLEY															
979515	9/28/18	3/25/20	3133EJB81	AA+	Aaa	AAA	45,810,000.00	2.7300	2.7988	45,764,190.00	10,492.79	427,292.77	45,774,682.79	45,924,983.10	150,300.31
FED FARM CR BK / FTN FINANCIAL															
949538	3/27/18	3/27/20	3133EJHL6	AA+	Aaa	AAA	10,000,000.00	2.3750	2.4492	9,985,600.00	6,080.00	81,805.56	9,991,680.00	9,956,400.00	(35,280.00)
FED HM LN BK BD / CASTLE OAK SECURITIES															
948128	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	1,536.53	159,652.78	19,997,936.53	19,973,400.00	(24,536.53)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
948132	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	1,536.53	159,652.78	19,997,936.53	19,973,400.00	(24,536.53)
FED HM LN BK BD / DEUTSCHE															
979512	9/28/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	50,000,000.00	2.3750	2.7960	49,691,718.00	69,960.68	399,131.94	49,761,678.68	49,933,500.00	171,821.32
FED FARM CR BK / DEUTSCHE															
897278	5/1/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	25,000,000.00	1.5500	1.5645	24,989,500.00	6,228.81	116,250.00	24,995,728.81	24,672,250.00	(323,478.81)
FED FARM CR BK / MORGAN STANLEY															
905308	6/21/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	5,500,000.00	1.5500	1.5789	5,495,600.00	2,521.74	25,575.00	5,498,121.74	5,427,895.00	(70,226.74)
FED FARM CR BK / BNY Mellon Capital Market															
952740	4/16/18	4/13/20	3133EJKY4	AA+	Aaa	AAA	35,000,000.00	2.3750	2.4029	34,981,100.00	7,512.55	249,375.00	34,988,612.55	34,850,200.00	(138,412.55)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
953528	4/19/18	4/23/20	3137EAEM7	AA+	Aaa	AAA	20,000,000.00	2.5000	2.5112	19,995,600.00	1,713.81	136,111.11	19,997,313.81	20,002,500.00	5,186.19
FREDDIE MAC / Mizuho Securities USA Inc															
979032	9/26/18	4/23/20	3137EAEM7	AA+	Aaa	AAA	3,720,000.00	2.5000	2.8142	3,702,069.60	3,952.91	25,316.67	3,706,022.51	3,720,465.00	14,442.49
FED FARM CR BK / JP MORGAN CHASE & CO															
898356	5/8/17	5/8/20	3133EHJA2	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5688	49,972,550.00	15,834.58	178,680.56	49,988,384.58	49,298,000.00	(690,384.58)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	2,475.93	91,875.00	19,995,275.93	20,036,000.00	40,724.07
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	1,237.96	45,937.50	9,997,637.96	10,018,000.00	20,362.04
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	(9,506.28)	45,937.50	10,018,893.72	10,018,000.00	(893.72)
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	5,079.17	106,250.00	29,989,179.17	29,928,000.00	(61,179.17)
FED FARM CR BK / BNY Mellon Capital Market															
962195	6/13/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	5,049.03	106,250.00	29,989,149.03	29,928,000.00	(61,149.03)
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	(81,961.05)	52,402.78	22,067,748.95	21,775,160.00	(292,588.95)
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	(15,328.72)	10,051.81	4,232,692.08	4,176,871.60	(55,820.48)
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	(50,064.56)	47,638.89	20,042,455.44	19,795,600.00	(246,855.44)
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	(112,467.49)	91,875.00	20,206,050.51	20,204,800.00	(1,250.51)
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	(176,306.43)	137,812.50	30,360,693.57	30,307,200.00	(53,493.57)
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	(176,236.17)	142,865.63	31,460,549.83	31,418,464.00	(42,085.83)
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	(106,915.57)	86,821.88	19,118,731.43	19,093,536.00	(25,195.43)
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	(57,108.95)	61,877.81	13,604,165.05	13,607,932.80	3,767.75
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	(84,866.38)	91,875.00	20,200,333.62	20,204,800.00	4,466.38
FED HM LN BK BD / MORGAN STANLEY															
965616	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.6164	20,285,200.00	(84,866.38)	91,875.00	20,200,333.62	20,204,800.00	4,466.38
FED HM LN BK BD / Mizuho Securities USA Inc															
965617	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	11,050,000.00	3.3750	2.6164	11,207,573.00	(46,888.68)	50,760.94	11,160,684.32	11,163,152.00	2,467.68
FED FARM CR BK / DEUTSCHE															

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-FIX-30/360															
905575	6/22/17	6/15/20	3133EHNK5	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	5,810.61	15,466.73	7,855,042.41	7,756,955.40	(98,087.01)
FANNIE MAE / BARCLAYS CAPITAL															
912219	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	50,000,000.00	1.5000	1.6040	49,848,500.00	75,820.20	2,083.33	49,924,320.20	49,274,000.00	(650,320.20)
FANNIE MAE / BARCLAYS CAPITAL															
912220	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	10,000,000.00	1.5000	1.6040	9,969,700.00	15,164.04	416.67	9,984,864.04	9,854,800.00	(130,064.04)
FED HM LN BK BD / FTN FINANCIAL															
983187	10/23/18	9/11/20	3130A66T9	AA+	Aaa	NR	1,500,000.00	1.6250	2.9320	1,464,315.00	5,158.01	6,635.42	1,469,473.01	1,479,000.00	9,526.99
FED HM LN BK BD / DEUTSCHE															
983820	10/26/18	9/11/20	3133XD4P3	AA+	Aaa	NR	14,025,000.00	4.6250	2.9088	14,460,700.23	(61,320.77)	171,173.18	14,399,379.46	14,514,192.00	114,812.54
FED HM LN BK BD / CASTLE OAK SECURITIES															
989142	11/30/18	9/11/20	313370US5	AA+	Aaa	NR	13,950,000.00	2.8750	2.8636	13,952,402.19	(228.60)	67,957.81	13,952,173.59	14,023,795.50	71,621.91
FED HM LN BK BD / JEFFERIES & COMPANY															
947406	3/14/18	9/14/20	3130ADT93	AA+	Aaa	NR	15,000,000.00	2.4000	2.4258	14,990,674.50	3,284.65	137,000.00	14,993,959.15	14,975,850.00	(18,109.15)
FED FARM CR BK / FTN FINANCIAL															
992612	12/21/18	9/21/20	3133EJ3N7	AA+	Aaa	AAA	5,000,000.00	2.7700	2.7254	5,003,900.00	(247.62)	15,388.89	5,003,652.38	5,005,050.00	1,397.62
FED HM LN BK BD / BNY Mellon Capital Market															
918099	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	15,000,000.00	1.3750	1.4829	14,951,850.00	22,017.68	70,468.75	14,973,867.68	14,727,375.00	(246,492.68)
FED HM LN BK BD / BARCLAYS CAPITAL															
918100	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.4829	29,903,700.00	44,035.36	140,937.50	29,947,735.36	29,454,750.00	(492,985.36)
FANNIE MAE / FTN FINANCIAL															
984599	10/31/18	9/28/20	3136G1H28	AA+	Aaa	AAA	3,000,000.00	1.7000	2.8568	2,935,731.00	8,419.52	12,750.00	2,944,150.52	2,960,640.00	16,489.48
FREDDIE MAC / TD SECURITIES															
921685	9/29/17	9/29/20	3137EAEJ4	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	12,116.94	82,604.17	14,984,966.94	14,785,875.00	(199,091.94)
FED HM LN BK BD / BARCLAYS CAPITAL															
976131	9/7/18	10/1/20	3130AEWA4	AA+	Aaa	NR	35,000,000.00	2.6250	2.7332	34,924,750.00	14,564.52	306,250.00	34,939,314.52	35,068,775.00	129,460.48
FED HM LN BK BD / BNY Mellon Capital Market															
976354	9/10/18	10/1/20	3130AEWA4	AA+	Aaa	NR	10,000,000.00	2.6250	2.7336	9,978,500.00	4,091.09	87,500.00	9,982,591.09	10,019,650.00	37,058.91
FED FARM CR BK / BNY Mellon Capital Market															
923727	10/13/17	10/13/20	3133EHF57	AA+	Aaa	AAA	25,000,000.00	1.6800	1.6965	24,988,000.00	5,200.00	126,000.00	24,993,200.00	24,613,500.00	(379,700.00)
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	1,452.02	143,750.00	19,989,852.02	20,127,900.00	138,047.98
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	3,630.04	359,375.00	49,974,630.04	50,319,750.00	345,119.96

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(1,109.71)	41,288.19	11,014,851.29	11,070,345.00	55,493.71
FREDDIE MAC / GREAT PACIFIC SECURITIES															
928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	1,934.20	19,270.83	4,997,134.20	4,945,550.00	(51,584.20)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
928974	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	25,000,000.00	1.8750	1.9080	24,976,000.00	9,670.98	96,354.17	24,985,670.98	24,727,750.00	(257,920.98)
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	1,019.48	40,533.33	11,998,422.68	11,813,280.00	(185,142.68)
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	(63,522.06)	31,879.34	7,461,283.54	7,423,518.05	(37,765.49)
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	19,818.94	16,305.56	5,833,114.74	5,802,905.90	(30,208.84)
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	(97,149.80)	56,423.61	13,181,310.20	13,138,970.00	(42,340.20)
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	0.00	0.00	15,160,350.00	15,160,350.00	0.00
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	1,044.44	57,444.44	15,985,044.44	16,040,480.00	55,435.56
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	674.97	35,902.78	9,990,334.97	10,025,300.00	34,965.03
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	(8,503.89)	31,350.00	10,474,094.36	10,461,704.00	(12,390.36)
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	519.90	4,500.00	4,998,082.85	4,995,500.00	(2,582.85)
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	519.90	4,500.00	4,998,082.85	4,995,500.00	(2,582.85)
FED FARM CR BK / DEUTSCHE															
968049	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	14,000,000.00	2.7000	2.7369	13,987,615.18	2,642.09	12,600.00	13,990,257.27	13,987,400.00	(2,857.27)
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	595.47	8,850.00	11,995,723.47	12,104,280.00	108,556.53
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	(3,213.37)	12,250.00	29,426,715.83	29,618,442.00	191,726.17
FED FARM CR BK / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
960138	5/31/18	1/29/21	3133EJAW9	AA+	Aaa	AAA	20,000,000.00	2.2500	2.5891	19,824,920.00	43,861.38	2,500.00	19,868,781.38	19,867,400.00	(1,381.38)
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	11,649.49	386,118.06	34,975,599.49	34,808,200.00	(167,399.49)
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	18,830.00	77,223.61	6,948,830.00	6,961,640.00	12,810.00
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	44,127.55	178,607.18	16,069,637.15	16,101,278.80	31,641.65
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	134,804.80	551,597.22	49,632,304.80	49,726,000.00	93,695.20
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	17,798.85	296,310.45	28,741,600.37	28,885,582.70	143,982.33
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	10,547.32	88,033.33	9,575,603.32	9,546,240.00	(29,363.32)
FED FARM CR BK / BNY Mellon Capital Market															
990978	12/12/18	3/12/21	3133EJ2S7	AA+	Aaa	AAA	6,825,000.00	2.7700	2.7970	6,821,178.00	231.21	25,732.15	6,821,409.21	6,814,353.00	(7,056.21)
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	6,164.58	92,232.00	10,953,883.38	10,996,689.60	42,806.22
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	10,180.08	210,000.00	24,955,680.08	25,038,000.00	82,319.92
FED FARM CR BK / DEUTSCHE															
953988	4/23/18	4/23/21	3133EJLZ0	AA+	Aaa	AAA	5,000,000.00	2.6250	2.6767	4,992,600.00	1,904.81	35,729.17	4,994,504.81	5,008,150.00	13,645.19
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	2,855.48	4,763.89	1,952,855.48	1,957,080.00	4,224.52
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	232.36	43,444.44	8,496,968.36	8,538,845.00	41,876.64
FED FARM CR BK / DEUTSCHE															
989143	11/30/18	5/26/21	3133EJW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	1,096.09	48,715.28	9,984,996.09	10,045,700.00	60,703.91
FED HM LN BK BD / FTN FINANCIAL															
965615	7/3/18	6/11/21	313373ZY1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(74,343.29)	75,520.83	15,303,806.71	15,348,750.00	44,943.29
FED HM LN BK BD / JP MORGAN CHASE & CO															
965858	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(77,821.23)	81,109.38	16,432,673.37	16,484,557.50	51,884.13
FED HM LN BK BD / MORGAN STANLEY															
965859	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(96,612.32)	100,694.44	20,400,587.68	20,465,000.00	64,412.32

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / BNY Mellon Capital Market															
969937	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	(36,821.36)	50,347.22	10,173,878.64	10,232,500.00	58,621.36
FED HM LN BK BD / DEUTSCHE															
969938	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(74,214.21)	100,694.44	20,350,455.99	20,465,000.00	114,544.01
FED HM LN BK BD / DEUTSCHE															
983819	10/26/18	6/11/21	3133XFKF2	AA+	Aaa	NR	10,000,000.00	5.6250	2.9605	10,667,803.00	(67,133.63)	78,125.00	10,600,669.37	10,655,300.00	54,630.63
FANNIE MAE / CASTLE OAK SECURITIES															
965025	6/29/18	6/22/21	3135G0U35	AA+	Aaa	AAA	50,000,000.00	2.7500	2.7581	49,988,500.00	2,272.13	148,958.33	49,990,772.13	50,316,250.00	325,477.87
FED FARM CR BK / MORGAN STANLEY															
965820	7/5/18	7/2/21	3133EJTF6	AA+	Aaa	AAA	28,044,000.00	2.7000	2.7357	28,015,395.12	5,471.31	60,995.70	28,020,866.43	28,136,545.20	115,678.77
FED FARM CR BK / GREAT PACIFIC SECURITIES															
968919	7/25/18	7/16/21	3133EJUH0	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	7,315.44	28,125.00	24,965,192.69	25,025,000.00	59,807.31
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJVV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	3,102.67	278,444.44	19,984,382.67	20,108,000.00	123,617.33
FED HM LN BK BD / MORGAN STANLEY															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	(1,749.27)	187,500.00	25,018,250.73	25,235,750.00	217,499.27
FED HM LN BK BD / BARCLAYS CAPITAL															
981584	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	2,624.07	363,333.33	39,976,624.07	40,521,000.00	544,375.93
FED HM LN BK BD / CASTLE OAK SECURITIES															
981585	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	492.01	68,125.00	7,495,617.01	7,597,687.50	102,070.49
FED HM LN BK BD / JP MORGAN CHASE & CO															
981586	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	492.01	68,125.00	7,495,617.01	7,597,687.50	102,070.49
FED FARM CR BK / FTN FINANCIAL															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	780.11	85,000.00	9,992,520.11	10,127,400.00	134,879.89
FED FARM CR BK / FTN FINANCIAL															
982778	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	1,023.78	170,000.00	19,990,183.78	20,254,800.00	264,616.22
FED FARM CR BK / DEUTSCHE															
982999	10/22/18	10/19/21	3133EJK24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	290.40	16,912.50	2,047,131.15	2,076,117.00	28,985.85
FED FARM CR BK / CASTLE OAK SECURITIES															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(5,325.50)	303,333.33	40,057,234.50	40,509,600.00	452,365.50
FED FARM CR BK / FTN FINANCIAL															
986886	11/15/18	11/15/21	3133EJT74	AA+	Aaa	AAA	25,000,000.00	3.0500	3.0922	24,970,000.00	2,111.11	160,972.22	24,972,111.11	25,220,500.00	248,388.89
FED HM LN BK BD / Mizuho Securities USA Inc															

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-FIX-30/360															
988367	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	1,998.17	66,184.90	16,217,873.17	16,354,000.00	136,126.83
FED HM LN BK BD / CASTLE OAK SECURITIES															
989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	1,591.60	40,729.17	9,973,151.60	10,064,000.00	90,848.40
FED HM LN BK BD / JP MORGAN CHASE & CO															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	2,336.77	56,878.28	13,925,581.42	14,054,376.00	128,794.58
FED HM LN BK BD / MORGAN STANLEY															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	3,268.26	81,458.33	19,944,868.26	20,128,000.00	183,131.74
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
996550	1/17/19	12/10/21	3130A0EN6	AA+	Aaa	NR	31,000,000.00	2.8750	2.6126	31,225,060.00	(3,020.94)	34,659.72	31,222,039.06	31,198,400.00	(23,639.06)
FED HM LN BK BD / BNY Mellon Capital Market															
998122	1/29/19	12/10/21	3130AFFN2	AA+	Aaa	NR	8,145,000.00	3.0000	2.6660	8,219,200.95	(143.94)	1,357.50	8,219,057.01	8,224,250.85	5,193.84
FED FARM CR BK / FTN FINANCIAL															
991703	12/17/18	12/17/21	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	1,367.87	85,555.56	24,967,792.87	24,920,250.00	(47,542.87)
FED FARM CR BK / FTN FINANCIAL															
996191	1/16/19	12/17/21	3133EJ3B3	AA+	Aaa	AAA	16,000,000.00	2.8000	2.6510	16,066,352.00	(946.98)	18,666.67	16,065,405.02	15,948,960.00	(116,445.02)
FANNIE MAE / CASTLE OAK SECURITIES															
996192	1/16/19	1/11/22	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	221.02	24,062.50	21,984,381.02	22,077,880.00	93,498.98
FED FARM CR BK / CASTLE OAK SECURITIES															
997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	159.47	6,066.67	13,971,641.47	13,984,880.00	13,238.53
FED FARM CR BK / CASTLE OAK SECURITIES															
984598	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(541.70)	5,833.33	10,006,458.30	10,050,300.00	43,841.70
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	(2,708.51)	29,166.67	50,032,291.49	50,251,500.00	219,208.51
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	489.73	5,833.33	9,993,889.73	10,050,300.00	56,410.27
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	3,605.77	21,427.08	5,476,435.77	5,518,865.00	42,429.23
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	(65,722.23)	44,253.13	6,396,394.27	6,437,781.00	41,386.73
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	4,688.53	12,537.78	12,368,566.71	12,471,052.00	102,485.29
FED FARM CR BK / MORGAN STANLEY															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	2,727.31	7,810.83	7,706,715.31	7,769,264.25	62,548.94

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-FIX-30/360															
FED FARM CR BK / FTN FINANCIAL															
986241	11/9/18	8/9/22	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	730.10	69,472.22	9,988,710.10	10,059,700.00	70,989.90
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	(12,877.59)	349,407.56	32,860,895.17	33,341,211.75	480,316.58
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	(2,069.64)	56,108.08	5,276,840.61	5,353,951.65	77,111.04
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	(2,579.69)	82,031.25	10,537,204.81	10,697,715.00	160,510.19
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	2,480.44	8,361.11	9,767,015.74	9,813,500.00	46,484.26
Subtotal for GOVT AGENCY-FIX-30/360:							**4,015,252,000.00**	**2.0641**	**2.0866**	**4,015,047,750.76**	**1,728,023.34**	**19,246,617.91**	**4,016,775,774.10**	**4,010,372,198.77**	**(6,403,575.33)**
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	2.4672	2.4555	10,001,340.00	(3.21)	685.35	10,001,336.79	10,001,300.00	(36.79)
FED FARM CR BK / JEFFERIES & COMPANY															
995309	1/10/19	6/15/20	3133EJRR2	AA+	Aaa	AAA	7,500,000.00	2.4589	2.4744	7,492,573.95	312.98	8,708.74	7,492,886.93	7,492,575.00	(311.93)
FED FARM CR BK / BNY Mellon Capital Market															
996198	1/16/19	7/21/20	3133EJA82	AA+	Aaa	AAA	10,000,000.00	2.4530	2.5034	9,988,800.00	324.64	7,495.28	9,989,124.64	9,990,600.00	1,475.36
FED FARM CR BK / Mizuho Securities USA Inc															
992841	12/24/18	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.5130	2.4915	9,998,036.90	126.76	9,074.72	9,998,163.66	10,001,700.00	3,536.34
FED FARM CR BK / Mizuho Securities USA Inc															
995980	1/15/19	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.5130	2.5114	9,994,925.00	148.24	9,074.72	9,995,073.24	10,001,700.00	6,626.76
FED FARM CR BK / Mizuho Securities USA Inc															
989140	11/30/18	8/24/20	3133EHVR1	AA+	Aaa	AAA	50,000,000.00	2.5290	2.3140	50,009,391.48	(934.70)	28,100.00	50,008,456.78	49,965,000.00	(43,456.78)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
996197	1/16/19	9/10/20	3133EJ4W6	AA+	Aaa	AAA	10,000,000.00	2.5655	2.5655	10,000,000.00	0.00	11,402.23	10,000,000.00	10,004,000.00	4,000.00
FED FARM CR BK / Mizuho Securities USA Inc															
990764	12/11/18	9/25/20	3133EHZK2	AA+	Aaa	AAA	1,900,000.00	2.5100	2.3154	1,899,981.00	1.51	927.31	1,899,982.51	1,899,088.00	(894.51)
FED FARM CR BK / Mizuho Securities USA Inc															
992136	12/19/18	10/19/20	3133EJ3H0	AA+	Aaa	NR	15,000,000.00	2.5230	2.4898	14,999,947.50	3.45	13,666.25	14,999,950.95	14,993,550.00	(6,400.95)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							**124,400,000.00**	**2.5131**	**2.4218**	**124,384,995.83**	**(20.33)**	**89,134.60**	**124,384,975.50**	**124,349,513.00**	**(35,462.50)**
GOV'T AGY - CALLABLE															

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															
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	13,875.00	15,000,000.00	14,827,650.00	(172,350.00)
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	3,333.33	5,000,000.00	4,893,650.00	(106,350.00)
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	4,435.93	195,902.78	24,986,935.93	25,084,250.00	97,314.07
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	7,604.46	391,805.55	49,977,604.46	50,157,000.00	179,395.54
FREDDIE MAC / TD SECURITIES															
984268	10/30/18	10/29/21	3134GSA62	AA+	Aaa	AAA	15,000,000.00	3.1000	3.1176	14,992,500.00	1,901.11	117,541.66	14,994,401.11	15,052,950.00	58,548.89
Subtotal for GOV'T AGY - CALLABLE:							**110,000,000.00**	**2.8568**	**3.0575**	**109,598,360.00**	**360,581.50**	**722,458.32**	**109,958,941.50**	**110,015,500.00**	**56,558.50**
Subtotal for GOVERNMENT AGENCY:							**4,656,652,000.00**	**1.9144**	**2.1454**	**4,653,652,165.75**	**2,088,584.51**	**21,360,088.33**	**4,657,042,627.76**	**4,650,666,465.77**	**(6,376,161.99)**
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
WAL-MART STORES INC / BNY Mellon Capital Market															
892284	3/31/17	2/1/19	931142CP6	AA	Aa2	AA	16,879,000.00	4.1250	1.4766	17,683,621.93	(804,621.93)	0.00	16,879,000.00	16,879,000.00	0.00
APPLE INC. / COAK															
884575	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	2,000,000.00	1.5500	1.5888	1,998,480.00	1,505.20	14,897.22	1,999,985.20	1,999,620.00	(365.20)
APPLE INC. / GOLDMAN SACHS															
884576	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	5,000,000.00	1.5500	1.5888	4,996,200.00	3,763.00	37,243.06	4,999,963.00	4,999,050.00	(913.00)
APPLE INC. / CASTLE OAK SECURITIES															
893848	4/10/17	2/8/19	037833CE8	AA+	Aa1	NR	3,000,000.00	1.5500	1.4640	3,004,617.00	(4,567.88)	22,345.83	3,000,049.12	2,999,430.00	(619.12)
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	56,336.24	46,875.00	9,997,636.24	9,991,000.00	(6,636.24)
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	57,588.40	65,625.00	13,997,528.40	13,987,400.00	(10,128.40)
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	(57,934.83)	33,176.21	6,698,101.69	6,678,621.65	(19,480.04)
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	(66,730.08)	34,708.33	7,008,589.92	6,987,050.00	(21,539.92)
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	(105,344.76)	49,583.33	10,014,155.24	9,981,500.00	(32,655.24)
APPLE INC. / JP MORGAN CHASE & CO															

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															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
889402	3/14/17	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	1.6824	5,043,750.00	(38,366.26)	24,791.67	5,005,383.74	4,990,750.00	(14,633.74)
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	(50,180.23)	25,852.75	5,221,278.05	5,204,354.10	(16,923.95)
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	129,623.38	79,291.67	14,963,273.38	14,883,900.00	(79,373.38)
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	88,021.01	52,861.11	9,975,060.71	9,922,600.00	(52,460.71)
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	65,795.70	39,513.68	7,456,357.88	7,417,143.50	(39,214.38)
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	42,632.32	26,430.56	4,966,782.32	4,961,300.00	(5,482.32)
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	11,004.27	6,607.64	1,241,280.52	1,240,325.00	(955.52)
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	52.02	21,777.78	3,999,972.02	3,976,360.00	(23,612.02)
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	82,716.54	95,277.78	17,403,691.54	17,396,575.00	(7,116.54)
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	73,332.93	81,666.67	14,912,982.93	14,911,350.00	(1,632.93)
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	(21,043.87)	53,112.99	5,918,974.69	5,862,413.72	(56,560.97)
APPLE INC. / JP MORGAN CHASE & CO															
887108	2/28/17	2/7/20	037833AX8	AA+	Aa1	NR	5,000,000.00	1.5500	1.7601	4,970,000.00	19,631.73	37,027.78	4,989,631.73	4,928,300.00	(61,331.73)
APPLE INC. / BNY Mellon Capital Market															
892293	3/31/17	2/7/20	037833AX8	AA+	Aa1	NR	17,308,000.00	1.5500	1.7431	17,212,944.46	61,146.84	128,175.36	17,274,091.30	17,059,803.28	(214,288.02)
APPLE INC. / BNY Mellon Capital Market															
995975	1/15/19	2/7/20	037833CK4	AA+	Aa1	NR	15,000,000.00	1.9000	2.7482	14,867,730.00	5,540.10	12,666.67	14,873,270.10	14,876,100.00	2,829.90
MICROSOFT CORP / JP MORGAN CHASE & CO															
896808	4/27/17	2/12/20	594918AY0	AAA	Aaa	AA+	30,000,000.00	1.8500	1.7358	30,092,700.00	(58,479.40)	260,541.67	30,034,220.60	29,716,200.00	(318,020.60)
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
903351	6/9/17	2/12/20	594918AY0	AAA	Aaa	AA+	12,500,000.00	1.8500	1.6612	12,561,375.00	(37,730.01)	108,559.03	12,523,644.99	12,381,750.00	(141,894.99)
APPLE INC. / JP MORGAN CHASE & CO.															
956076	5/4/18	5/11/20	037833CS7	AA+	Aa1	NR	10,000,000.00	1.8000	2.6671	9,830,600.00	62,214.31	40,000.00	9,892,814.31	9,891,400.00	(1,414.31)

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															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS															
964456	6/27/18	6/23/20	931142EG4	AA	Aa2	AA	40,000,000.00	2.8500	2.8663	39,987,600.00	3,706.15	120,333.33	39,991,306.15	39,967,600.00	(23,706.15)
WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS															
965300	7/2/18	6/23/20	931142EG4	AA	Aa2	AA	500,000.00	2.8500	2.7468	500,985.00	(289.54)	1,504.17	500,695.46	499,595.00	(1,100.46)
JOHNSON & JOHNSON / BNY Mellon Capital Market															
961974	6/12/18	9/1/20	478160AW4	AAA	Aaa	AAA	4,800,000.00	2.9500	2.6580	4,829,904.00	(8,570.73)	59,000.00	4,821,333.27	4,877,040.00	55,706.73
MICROSOFT CORP / BARCLAYS CAPITAL															
940669	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	4,750,000.00	2.0000	2.3786	4,701,930.00	17,444.76	23,222.22	4,719,374.76	4,694,900.00	(24,474.76)
MICROSOFT CORP / BARCLAYS CAPITAL															
940672	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	10,250,000.00	2.0000	2.3744	10,147,397.50	37,234.78	50,111.11	10,184,632.28	10,131,100.00	(53,532.28)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
928375	11/10/17	11/10/20	478160CH5	AAA	Aaa	AAA	5,000,000.00	1.9500	1.9869	4,994,650.00	2,184.58	21,937.50	4,996,834.58	4,951,000.00	(45,834.58)
APPLE INC. / JP MORGAN CHASE & CO															
940012	1/26/18	11/13/20	037833DJ6	AA+	Aa1	NR	6,000,000.00	2.0000	2.3636	5,941,200.00	21,312.81	26,000.00	5,962,512.81	5,928,240.00	(34,272.81)
APPLE INC. / RBC															
950452	4/2/18	11/13/20	037833DJ6	AA+	Aa1	NR	5,000,000.00	2.0000	2.6470	4,918,759.55	25,813.92	21,666.67	4,944,573.47	4,940,200.00	(4,373.47)
APPLE INC. / UBS															
956075	5/4/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.8922	9,828,100.00	45,487.91	98,750.00	9,873,587.91	9,910,100.00	36,512.09
APPLE INC. / JP MORGAN CHASE & CO															
958166	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	25,000,000.00	2.2500	2.9317	24,549,750.00	114,822.79	246,875.00	24,664,572.79	24,775,250.00	110,677.21
APPLE INC. / JP MORGAN CHASE & CO															
958167	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	5,000,000.00	2.2500	2.9478	4,907,850.00	23,500.10	49,375.00	4,931,350.10	4,955,050.00	23,699.90
APPLE INC. / JP MORGAN CHASE & CO															
958388	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	15,000,000.00	2.2500	2.9481	14,723,700.00	70,255.18	148,125.00	14,793,955.18	14,865,150.00	71,194.82
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	9,484.45	19,996.88	1,997,183.95	2,006,795.25	9,611.30
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	28,961.30	98,750.00	9,910,461.30	9,910,100.00	(361.30)
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	28,912.42	98,750.00	9,910,612.42	9,910,100.00	(512.42)
APPLE INC. / MORGAN STANLEY															
960888	6/5/18	2/23/21	037833BS8	AA+	Aa1	NR	2,000,000.00	2.2500	2.8000	1,971,380.00	6,906.26	19,750.00	1,978,286.26	1,982,020.00	3,733.74
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															

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															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
948127	3/19/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6200	14,589,450.00	120,613.56	103,125.00	14,710,063.56	14,674,050.00	(36,013.56)
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	114,035.58	103,125.00	14,697,785.58	14,674,050.00	(23,735.58)
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	74,075.12	88,000.00	12,513,627.12	12,521,856.00	8,228.88
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	29,018.32	33,999.85	8,090,463.62	8,153,880.45	63,416.83
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	(28,455.95)	50,055.56	4,116,464.05	4,173,800.00	57,335.95
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	1,718.38	33,645.83	4,993,168.38	5,001,300.00	8,131.62
Subtotal for MEDIUM-TERM NOTE:							**471,183,000.00**	**2.0060**	**2.2714**	**468,296,487.73**	**254,076.89**	**2,914,706.91**	**468,550,564.62**	**467,626,472.95**	**(924,091.67)**
Subtotal for MEDIUM-TERM NOTES:							**471,183,000.00**	**2.0060**	**2.2714**	**468,296,487.73**	**254,076.89**	**2,914,706.91**	**468,550,564.62**	**467,626,472.95**	**(924,091.67)**
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	0.00	118,449,000.00	118,685,898.00	236,898.00
Subtotal for ORANGE COUNTY POB 2018A:							**118,449,000.00**	**2.2530**	**2.2536**	**118,449,000.00**	**0.00**	**0.00**	**118,449,000.00**	**118,685,898.00**	**236,898.00**
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	133,681.43	100,547,000.00	100,560,071.11	13,071.11
Subtotal for ORANGE COUNTY POB 2019:							**100,547,000.00**	**2.8155**	**2.8155**	**100,547,000.00**	**0.00**	**133,681.43**	**100,547,000.00**	**100,560,071.11**	**13,071.11**
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	134,794.54	100,545,000.00	100,571,141.70	26,141.70
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	136,693.72	100,545,000.00	100,593,261.60	48,261.60
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	137,643.31	100,545,000.00	100,618,397.85	73,397.85
Subtotal for ORANGE COUNTY POB 2019A:							**301,635,000.00**	**2.8723**	**2.6656**	**301,635,000.00**	**0.00**	**409,131.57**	**301,635,000.00**	**301,782,801.15**	**147,801.15**

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															
Subtotal for MUNICIPAL DEBT:							**520,631,000.00**	**2.7205**	**2.6008**	**520,631,000.00**	**0.00**	**542,813.00**	**520,631,000.00**	**521,028,770.26**	**397,770.26**
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															
990074	12/6/18	2/7/19	912796QW2	AA+	Aaa	AAA	25,000,000.00		2.3150	24,898,718.75	0.00	91,635.42	24,898,718.75	24,989,032.00	90,313.25
US TREASURY N/B / BARCLAYS CAPITAL															
990518	12/10/18	2/14/19	912796QX0	AA+	Aaa	AAA	10,000,000.00		2.3200	9,957,466.67	0.00	34,155.55	9,957,466.67	9,991,021.50	33,554.83
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	186,912.50	49,701,595.83	49,886,432.50	184,836.67
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	85,628.12	24,859,440.63	24,943,216.25	83,775.62
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	92,983.33	24,804,070.83	24,896,968.75	92,897.92
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	93,722.22	24,790,798.61	24,885,520.75	94,722.14
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	93,819.44	24,767,126.74	24,863,500.00	96,373.26
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	36,116.56	9,888,243.11	9,926,383.30	38,140.19
Subtotal for TREASURY BILL:							**195,000,000.00**	**0.0000**	**2.3700**	**193,667,461.17**	**0.00**	**714,973.14**	**193,667,461.17**	**194,382,075.05**	**714,613.88**
TREASURY BOND															
US TREASURY N/B / MORGAN STANLEY															
990509	12/10/18	2/15/19	912828KD1	AA+	Aaa	AAA	25,000,000.00	2.7500	2.4057	25,014,648.44	(11,587.57)	99,014.95	25,003,060.87	25,002,441.50	(619.37)
US TREASURY N/B / BNP PARIBAS FINANCE															
957594	5/15/18	5/15/19	912828KQ2	AA+	Aaa	AAA	20,000,000.00	3.1250	2.3380	20,154,687.50	(111,035.96)	134,668.51	20,043,651.54	20,039,453.20	(4,198.34)
US TREASURY N/B / Mizuho Securities USA Inc															
990507	12/10/18	5/15/19	912828KQ2	AA+	Aaa	AAA	34,000,000.00	3.1250	2.5148	34,087,656.25	(29,780.65)	155,559.39	34,057,875.60	34,067,070.44	9,194.84
US TREASURY N/B / BNP PARIBAS															
960654	6/4/18	10/15/19	912828T59	AA+	Aaa	AAA	35,000,000.00	1.0000	2.3998	34,346,484.38	317,571.85	104,807.69	34,664,056.23	34,630,859.55	(33,196.68)
US TREASURY N/B / MORGAN STANLEY															
977429	9/17/18	10/15/19	912828T59	AA+	Aaa	AAA	24,900,000.00	1.0000	2.6181	24,474,949.22	148,172.92	74,563.19	24,623,122.14	24,637,382.94	14,260.80
US TREASURY N/B / BNP PARIBAS															
995972	1/15/19	11/15/19	912828LY4	AA+	Aaa	AAA	15,000,000.00	3.3750	2.5883	15,096,093.75	(5,373.66)	23,774.17	15,090,720.09	15,093,750.00	3,029.91
US TREASURY N/B / DEUTSCHE															
972326	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1470	50,591,796.88	(236,338.58)	606,317.93	50,355,458.30	50,092,773.50	(262,684.80)

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															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / BNY Mellon Capital Market															
972327	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2073	23,237,187.50	(94,416.91)	278,906.25	23,142,770.59	23,042,675.81	(100,094.78)
US TREASURY N/B / Mizuho Securities USA Inc															
972328	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2281	35,341,796.88	(135,394.24)	424,422.55	35,206,402.64	35,064,941.45	(141,461.19)
US TREASURY N/B / Mizuho Securities USA Inc															
972329	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2167	29,291,132.81	(115,135.50)	351,664.40	29,175,997.31	29,053,808.63	(122,188.68)
US TREASURY N/B / DEUTSCHE															
977204	1/25/18	9/15/20	9128282V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1626	24,498,046.88	193,699.75	131,992.40	24,691,746.63	24,566,406.25	(125,340.38)
US TREASURY N/B / BARCLAYS CAPITAL															
977205	1/31/18	9/15/20	9128282V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2488	6,062,921.88	52,370.14	32,734.12	6,115,292.02	6,092,468.75	(22,823.27)
US TREASURY N/B / JEFFERIES & COMPANY															
986690	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2695	25,238,281.25	(85,584.83)	141,401.93	25,152,696.42	25,056,640.75	(96,055.67)
Subtotal for TREASURY BOND:							**347,100,000.00**	**2.3514**	**2.3208**	**347,435,683.62**	**(112,833.24)**	**2,559,827.48**	**347,322,850.38**	**346,440,672.77**	**(882,177.61)**
TREASURY BOND - ME															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
870224	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8568	50,591,796.88	(572,842.53)	292,472.38	50,018,954.35	49,966,797.00	(52,157.35)
US TREASURY N/B / Mizuho Securities USA Inc															
870225	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8958	50,546,875.00	(529,359.43)	292,472.38	50,017,515.57	49,966,797.00	(50,718.57)
US TREASURY N/B / BARCLAYS CAPITAL															
834991	3/31/16	3/31/19	912828C65	AA+	Aaa	AAA	11,300,000.00	1.6250	0.9224	11,534,386.72	(221,971.72)	62,553.57	11,312,415.00	11,285,654.31	(26,760.69)
US TREASURY N/B / MORGAN STANLEY															
897275	5/1/17	3/31/19	912828W97	AA+	Aaa	AAA	50,000,000.00	1.2500	1.2561	49,994,140.63	5,373.18	212,912.09	49,999,513.81	49,909,179.50	(90,334.31)
US TREASURY N/B / JP MORGAN CHASE & CO															
913614	8/10/17	3/31/19	912828W97	AA+	Aaa	AAA	20,000,000.00	1.2500	1.3174	19,978,125.00	19,753.34	85,164.84	19,997,878.34	19,963,671.80	(34,206.54)
US TREASURY N/B / DEUTSCHE															
914267	8/15/17	3/31/19	912828W97	AA+	Aaa	AAA	15,000,000.00	1.2500	1.3326	14,980,078.13	17,973.36	63,873.63	14,998,051.49	14,972,753.85	(25,297.64)
US TREASURY N/B / JP MORGAN CHASE & CO															
920110	9/20/17	3/31/19	912828W97	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3614	24,958,007.81	37,619.57	106,456.04	24,995,627.38	24,954,589.75	(41,037.63)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
940401	1/30/18	3/31/19	912828SN1	AA+	Aaa	AAA	27,000,000.00	1.5000	1.9765	26,852,343.75	127,505.51	137,967.03	26,979,849.26	26,961,503.94	(18,345.32)
US TREASURY N/B / JEFFERIES & COMPANY															
840041	5/2/16	4/30/19	912828D23	AA+	Aaa	AAA	30,500,000.00	1.6250	0.9539	31,102,851.56	(554,314.56)	127,329.07	30,548,537.00	30,442,812.50	(105,724.50)
US TREASURY N/B / BARCLAYS CAPITAL															

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															
U. S. TREASURIES															
TREASURY BOND - ME															
840264	5/3/16	4/30/19	912828D23	AA+	Aaa	AAA	7,345,000.00	1.6250	0.8982	7,502,228.91	(144,558.45)	30,663.35	7,357,670.46	7,331,228.13	(26,442.34)
US TREASURY N/B / JP MORGAN CHASE & CO															
916416	8/28/17	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3231	24,969,726.56	25,906.12	80,283.15	24,995,632.68	24,930,664.00	(64,968.68)
US TREASURY N/B / BANK OF AMERICA															
940207	1/29/18	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.9926	24,771,484.38	184,416.11	80,283.15	24,955,900.49	24,930,664.00	(25,236.49)
US TREASURY N/B / DEUTSCHE															
995308	1/10/19	4/30/19	912828ST8	AA+	Aaa	AAA	50,000,000.00	1.2500	2.4355	49,820,312.50	35,937.50	37,983.43	49,856,250.00	49,861,328.00	5,078.00
US TREASURY N/B / JEFFERIES & COMPANY															
882924	1/31/17	5/31/19	912828SX9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.3007	49,798,828.13	173,007.81	97,355.77	49,971,835.94	49,789,062.50	(182,773.44)
US TREASURY N/B / JP MORGAN CHASE & CO.															
920759	9/25/17	5/31/19	912828XS4	AA+	Aaa	AAA	40,000,000.00	1.2500	1.4102	39,893,750.00	85,623.98	86,538.46	39,979,373.98	39,846,875.20	(132,498.78)
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	231,126.91	48,677.88	24,918,626.91	24,894,531.25	(24,095.66)
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	47,820.49	70,467.03	29,900,164.24	29,909,179.80	9,015.56
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	79,700.82	117,445.05	49,833,607.07	49,848,633.00	15,025.93
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	80,333.36	117,445.05	49,832,286.49	49,848,633.00	16,346.51
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	207,919.30	35,359.12	39,951,669.30	39,774,218.80	(177,450.50)
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	(118,861.38)	43,093.92	30,029,966.75	29,901,562.50	(128,404.25)
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	97,931.82	55,248.62	49,974,884.95	49,756,836.00	(218,048.95)
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	(272,695.70)	2,244.48	50,067,148.05	49,799,804.50	(267,343.55)
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	119,103.83	1,899.17	49,953,088.21	49,736,328.00	(216,760.21)
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	61,230.85	89,868.78	12,947,480.85	12,935,000.00	(12,480.85)
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	(275,260.08)	298,076.92	50,127,083.67	49,749,023.50	(378,060.17)

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															
U. S. TREASURIES															
TREASURY BOND - ME															
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	291,646.00	170,329.67	49,486,958.50	49,509,765.50	22,807.00
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	9,343.75	18,134.62	8,151,046.88	8,158,839.85	7,792.97
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	1,148.43	1,407.11	36,973,228.51	36,972,079.99	(1,148.53)
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	13,890.24	8,287.29	4,969,163.68	4,969,824.20	660.52
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	7,677.80	13,466.85	19,829,552.80	19,832,812.60	3,259.80
US TREASURY N/B / MORGAN STANLEY															
998606	1/31/19	12/31/19	912828UF5	AA+	Aaa	AAA	50,000,000.00	1.1250	2.5554	49,357,421.88	1,923.89	1,553.87	49,359,345.77	49,357,422.00	(1,923.77)
US TREASURY N/B / MORGAN STANLEY															
995971	1/15/19	3/31/20	912828UV0	AA+	Aaa	AAA	14,350,000.00	1.1250	2.5875	14,102,238.28	9,550.91	7,539.66	14,111,789.19	14,121,016.62	9,227.43
US TREASURY N/B / MORGAN STANLEY															
926799	11/1/17	4/30/20	912828K58	AA+	Aaa	AAA	5,000,000.00	1.3750	1.6684	4,964,257.81	17,929.95	17,662.29	4,982,187.76	4,930,957.05	(51,230.71)
US TREASURY N/B / BNY Mellon Capital Market															
937820	1/12/18	6/30/20	912828XH8	AA+	Aaa	AAA	35,000,000.00	1.6250	2.0508	34,643,164.06	152,646.49	50,276.24	34,795,810.55	34,575,488.15	(220,322.40)
US TREASURY N/B / DEUTSCHE															
939794	1/25/18	6/30/20	912828VJ6	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	27,850.20	16,574.59	9,961,443.95	9,913,867.20	(47,576.75)
US TREASURY N/B / JP MORGAN CHASE & CO															
939795	1/25/18	7/31/20	912828VP2	AA+	Aaa	AAA	20,000,000.00	2.0000	2.1554	19,924,218.75	30,708.74	1,104.97	19,954,927.49	19,853,515.60	(101,411.89)
US TREASURY N/B / BNY Mellon Capital Market															
940934	2/1/18	7/31/20	912828VP2	AA+	Aaa	AAA	47,000,000.00	2.0000	2.2507	46,715,429.69	114,015.55	2,596.69	46,829,445.24	46,655,761.66	(173,683.58)
US TREASURY N/B / BANK OF AMERICA															
944994	2/28/18	8/31/20	912828L32	AA+	Aaa	AAA	40,000,000.00	1.3750	2.3622	39,046,875.00	352,083.33	233,977.90	39,398,958.33	39,314,062.40	(84,895.93)
US TREASURY N/B / JP MORGAN CHASE & CO															
940197	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2515	24,435,546.88	213,044.87	117,101.65	24,648,591.75	24,549,316.50	(99,275.25)
US TREASURY N/B / JP MORGAN CHASE & CO															
940200	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	45,000,000.00	1.3750	2.2177	44,022,656.25	368,884.62	210,782.97	44,391,540.87	44,188,769.70	(202,771.17)
US TREASURY N/B / MORGAN STANLEY															
940935	2/1/18	9/30/20	912828VZ0	AA+	Aaa	AAA	32,000,000.00	2.0000	2.2720	31,776,250.00	84,021.35	218,021.98	31,860,271.35	31,746,874.88	(113,396.47)
US TREASURY N/B / BNY Mellon Capital Market															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Feb-2019 09:44 am
Print Date: 07-Feb-2019
As at date: 07-Feb-2019

Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Jan-2019

User: SNong

7737

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
940199	1/29/18	10/31/20	912828L99	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2655	24,409,179.69	216,125.12	88,311.46	24,625,304.81	24,528,320.25	(96,984.56)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
940196	1/29/18	11/30/20	912828A42	AA+	Aaa	AAA	20,000,000.00	2.0000	2.2685	19,853,125.00	52,171.81	69,230.77	19,905,296.81	19,827,734.40	(77,562.41)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
940399	1/30/18	11/30/20	912828A42	AA+	Aaa	AAA	15,000,000.00	2.0000	2.2601	14,893,359.38	37,813.63	51,923.08	14,931,173.01	14,870,800.80	(60,372.21)
US TREASURY N/B / BANK OF AMERICA															
955119	4/30/18	11/30/20	912828M98	AA+	Aaa	AAA	5,000,000.00	1.6250	2.5931	4,879,687.50	35,266.20	14,062.50	4,914,953.70	4,923,632.80	8,679.10
US TREASURY N/B / Mizuho Securities USA Inc															
940013	1/26/18	12/31/20	912828N48	AA+	Aaa	AAA	25,000,000.00	1.7500	2.2487	24,648,437.50	121,896.90	38,674.03	24,770,334.40	24,672,851.50	(97,482.90)
US TREASURY N/B / MORGAN STANLEY															
980701	10/5/18	7/31/21	912828S76	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	28,860.93	155.39	4,779,056.24	4,839,648.45	60,592.21
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	97,338.20	93,922.65	49,722,338.20	49,566,406.50	(155,931.70)
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	244,710.13	240,849.45	49,223,225.76	49,121,094.00	(102,131.76)
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	86,159.19	51,923.08	15,715,534.19	15,711,875.04	(3,659.15)
Subtotal for TREASURY BOND - ME:							**1,568,945,000.00**	**1.4743**	**1.9043**	**1,560,247,363.74**	**1,565,128.24**	**4,412,005.12**	**1,561,812,491.98**	**1,557,980,069.46**	**(3,832,422.52)**
Subtotal for U. S. TREASURIES:							**2,111,045,000.00**	**1.4823**	**2.0158**	**2,101,350,508.53**	**1,452,295.00**	**7,686,805.74**	**2,102,802,803.53**	**2,098,802,817.28**	**(3,999,986.25)**
Total Extended Fund :							**7,864,357,207.87**	**1.8405**	**2.1478**	**7,848,776,369.88**	**3,794,956.40**	**32,737,433.98**	**7,853,873,203.78**	**7,842,914,574.13**	**(10,958,629.65)**
Net Asset Value (NAV):														**0.998605**	
Total Investments:							**9,614,131,670.35**	**1.5717**	**2.1899**	**9,591,660,200.85**	**4,458,058.20**	**36,575,391.76**	**9,599,510,037.12**	**9,588,934,121.28**	**(10,575,915.84)**

Report Parameters

Deals [Settlement Date] <= 31-Jan-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 31-Jan-2019

Run Date: 07-Feb-2019 09:55 am
Print Date: 07-Feb-2019
As at date: 07-Feb-2019
7737

User: SNong

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
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															
	2/1/19			AAAm	Aaa-mf	AAAmmf	605.83		2.3350	605.83	0.00	0.00	605.83	605.83	0.00
GOLDMAN SACHS - JWA MMF															
	2/1/19			AAAm	Aaa-mf	NR	49,420.34		2.3600	49,420.34	0.00	0.00	49,420.34	49,420.34	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	2/1/19			AAAm	Aaa-mf	NR	62,744.70		2.3720	62,744.70	0.00	0.00	62,744.70	62,744.70	0.00
Subtotal for FUNDS:							**112,770.87**		**2.3665**	**112,770.87**	**0.00**	**0.00**	**112,770.87**	**112,770.87**	**0.00**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
986885	11/15/18	2/6/19	313384BN8	A-1+	P-1	NR	2,000,000.00		2.3500	1,989,163.89	0.00	10,183.33	1,999,347.22	1,999,336.00	(11.22)
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	5,872.50	2,986,432.50	2,986,599.00	166.50
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	14,133.34	1,990,666.67	1,990,666.00	(0.67)
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	7,860.42	1,491,833.34	1,492,005.00	171.66
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	5,108.06	1,983,985.56	1,984,468.00	482.44
Subtotal for DISCOUNT NOTES:							**10,500,000.00**	**0.0000**	**2.4224**	**10,409,107.64**	**0.00**	**43,157.65**	**10,452,265.29**	**10,453,074.00**	**808.71**
GOVT AGENCY-FIX-30/360															
FANNIE MAE / FTN FINANCIAL															
982779	10/19/18	2/19/19	3135G0ZA4	AA+	Aaa	AAA	500,000.00	1.8750	2.3350	499,130.50	739.08	2,656.25	499,869.58	499,830.00	(39.58)
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	2,388.05	3,916.67	1,998,120.05	1,997,960.00	(160.05)

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / JP MORGAN CHASE & CO															
991907	12/18/18	3/27/19	3137EACA5	AA+	Aaa	AAA	2,050,000.00	3.7500	2.4517	2,057,154.50	(3,107.51)	9,182.29	2,054,046.99	2,055,002.00	955.01
FANNIE MAE / FTN FINANCIAL															
992836	12/24/18	5/24/19	3136G3NC5	AA+	Aaa	AAA	500,000.00	1.0000	2.5503	496,765.00	797.97	513.89	497,562.97	497,350.00	(212.97)
FED HM LN BK BD / BNY Mellon Capital Market															
998608	1/31/19	5/24/19	3130AAUX4	AA+	Aaa	NR	2,000,000.00	1.3750	2.4924	1,993,000.00	0.00	0.00	1,993,000.00	1,993,000.00	0.00
FED FARM CR BK / FTN FINANCIAL															
995779	1/14/19	6/5/19	31331GXT1	AA+	Aaa	AAA	2,400,000.00	4.2800	2.4751	2,416,531.20	(1,993.12)	4,850.67	2,414,538.08	2,416,464.00	1,925.92
FANNIE MAE / Mizuho Securities USA Inc															
969329	7/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.4878	1,967,900.00	16,181.92	8,701.39	1,984,081.92	1,982,040.00	(2,041.92)
FED HM LN BK BD / BNY Mellon Capital Market															
968318	7/20/18	9/26/19	3130A9EP2	AA+	Aaa	NR	1,100,000.00	1.0000	2.4965	1,080,915.00	8,556.89	3,819.44	1,089,471.89	1,089,121.00	(350.89)
FREDDIE MAC / UBS FINANCIAL SERVICES															
983822	10/26/18	10/2/19	3137EADM8	AA+	Aaa	AAA	1,945,000.00	1.2500	2.7491	1,918,302.93	7,548.28	6,415.80	1,925,851.21	1,927,864.55	2,013.34
FANNIE MAE / BNY Mellon Capital Market															
988626	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	1,000,000.00	1.0000	2.7481	984,465.00	3,002.16	1,750.00	987,467.16	988,250.00	782.84
Subtotal for GOVT AGENCY-FIX-30/360:							**15,495,000.00**	**2.0283**	**2.5189**	**15,409,896.13**	**34,113.72**	**41,806.40**	**15,444,009.85**	**15,446,881.55**	**2,871.70**
Subtotal for GOVERNMENT AGENCY:							**25,995,000.00**	**1.2090**	**2.4799**	**25,819,003.77**	**34,113.72**	**84,964.05**	**25,896,275.14**	**25,899,955.55**	**3,680.41**
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
995970	1/15/19	3/12/19	912796US6	AA+	Aaa	AAA	2,500,000.00		2.3799	2,490,744.83	0.00	2,809.61	2,490,744.83	2,493,503.48	2,758.65
US TREASURY N/B / JP MORGAN CHASE & CO															
998339	1/30/19	3/26/19	912796UU1	AA+	Aaa	AAA	2,400,000.00		2.3701	2,391,309.63	0.00	316.01	2,391,309.63	2,391,540.00	230.37
US TREASURY N/B / JP MORGAN CHASE & CO															
991699	12/17/18	4/18/19	912796RH4	AA+	Aaa	AAA	2,000,000.00		2.4272	1,983,548.98	0.00	6,202.84	1,983,548.98	1,989,915.14	6,366.16
US TREASURY N/B / BNP PARIBAS															
996552	1/17/19	4/18/19	912796RH4	AA+	Aaa	AAA	2,075,000.00		2.3770	2,062,532.30	0.00	2,055.12	2,062,532.30	2,064,536.96	2,004.66
Subtotal for TREASURY BILL:							**8,975,000.00**	**0.0000**	**2.3871**	**8,928,135.74**	**0.00**	**11,383.58**	**8,928,135.74**	**8,939,495.57**	**11,359.83**
TREASURY BOND															
US TREASURY N/B / BNY Mellon Capital Market															
970718	8/3/18	2/15/19	912810EC8	AA+	Aaa	AAA	1,400,000.00	8.8750	2.1315	1,449,765.63	(46,210.94)	57,398.10	1,403,554.69	1,402,707.03	(847.66)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 31-Jan-2019

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / DAIWA CAPITAL MARKETS															
993475	12/28/18	2/15/19	912828KD1	AA+	Aaa	AAA	2,500,000.00	2.7500	2.4020	2,501,074.22	(767.30)	6,538.72	2,500,306.92	2,500,244.15	(62.77)
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	5,620.38	4,015.20	2,545,858.66	2,546,214.86	356.20
Subtotal for TREASURY BOND:							**6,450,000.00**	**3.3876**	**2.3439**	**6,491,078.13**	**(41,357.86)**	**67,952.02**	**6,449,720.27**	**6,449,166.03**	**(554.24)**
TREASURY BOND - ME															
US TREASURY N/B / BNY Mellon Capital Market															
971399	8/8/18	2/28/19	912828W30	AA+	Aaa	AAA	1,600,000.00	1.1250	2.2488	1,590,000.00	8,676.47	7,657.46	1,598,676.47	1,598,593.74	(82.73)
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	25,547.24	14,903.85	3,494,512.08	3,493,642.57	(869.52)
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	14,971.54	6,230.77	3,185,971.54	3,186,500.00	528.46
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	617.06	48.34	1,984,132.69	1,984,648.44	515.75
Subtotal for TREASURY BOND - ME:							**10,300,000.00**	**1.1189**	**2.3706**	**10,213,480.47**	**49,812.31**	**28,840.42**	**10,263,292.78**	**10,263,384.75**	**91.97**
Subtotal for U. S. TREASURIES:							**25,725,000.00**	**1.2974**	**2.3697**	**25,632,694.34**	**8,454.45**	**108,176.02**	**25,641,148.79**	**25,652,046.35**	**10,897.56**
Total 283-John Wayne Airport :							**51,832,770.87**	**1.2502**	**2.4250**	**51,564,468.98**	**42,568.17**	**193,140.07**	**51,650,194.80**	**51,664,772.77**	**14,577.97**
Net Asset Value (NAV):															**1.000282**
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
		2/1/19		AAAm	NR	NR	144,515.13		2.3054	144,515.13	0.00	0.00	144,515.13	144,515.13	0.00
Subtotal for FUNDS:							**144,515.13**		**2.3054**	**144,515.13**	**0.00**	**0.00**	**144,515.13**	**144,515.13**	**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	106.95	1,671.01	383,332.10	388,241.70	4,909.60
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	332.44	701.25	170,273.78	176,655.60	6,381.82
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	250.74	2,076.39	1,997,830.74	1,970,820.00	(27,010.74)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 31-Jan-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															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	17.62	575.52	84,171.87	87,362.15	3,190.28
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(48,107.90)	19,791.67	1,954,570.60	1,922,460.00	(32,110.60)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	307.17	4,635.56	1,996,887.17	1,965,800.00	(31,087.17)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(44,706.79)	38,250.00	2,043,455.21	2,050,530.00	7,074.79
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(44,462.62)	5,555.56	2,652,657.38	2,685,040.00	32,382.62
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	516.59	259.25	246,895.04	247,398.45	503.41
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	215.73	1,057.42	143,539.26	143,123.61	(415.65)
FED FARM CR BK / MORGAN STANLEY															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(1.36)	5,955.56	500,022.38	501,235.00	1,212.62
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(1,880.81)	1,102.85	295,661.61	289,612.97	(6,048.64)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	2,094.00	31,080.00	1,965,554.00	1,990,520.00	24,966.00
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(7,349.60)	19,332.78	2,140,270.40	2,111,718.00	(28,552.40)
Subtotal for GOVT AGENCY-FIX-30/360:							**14,815,000.00**	**4.3364**	**3.1527**	**16,717,789.38**	**(142,667.84)**	**132,044.82**	**16,575,121.54**	**16,530,517.48**	**(44,604.06)**
Subtotal for GOVERNMENT AGENCY:							**14,815,000.00**	**4.3364**	**3.1527**	**16,717,789.38**	**(142,667.84)**	**132,044.82**	**16,575,121.54**	**16,530,517.48**	**(44,604.06)**
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(16,415.24)	31,182.07	1,815,283.98	1,857,187.50	41,903.52
Subtotal for TREASURY BOND:							**1,500,000.00**	**4.5000**	**2.9081**	**1,831,699.22**	**(16,415.24)**	**31,182.07**	**1,815,283.98**	**1,857,187.50**	**41,903.52**
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	9,985.20	20,788.04	1,918,110.20	1,951,250.00	33,139.80

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 31-Jan-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															
650-CCCD SERIES 2017E															
U. S. TREASURIES															
Subtotal for TREASURY BOND - ME:							**2,000,000.00**	**2.2500**	**2.8307**	**1,908,125.00**	**9,985.20**	**20,788.04**	**1,918,110.20**	**1,951,250.00**	**33,139.80**
Subtotal for U. S. TREASURIES:							**3,500,000.00**	**3.2143**	**2.8639**	**3,739,824.22**	**(6,430.04)**	**51,970.11**	**3,733,394.18**	**3,808,437.50**	**75,043.32**
Total 650-CCCD SERIES 2017E :							**18,459,515.13**	**4.0897**	**3.0913**	**20,602,128.73**	**(149,097.88)**	**184,014.93**	**20,453,030.85**	**20,483,470.11**	**30,439.26**
Net Asset Value (NAV):															**1.001488**
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / MORGAN STANLEY															
794633	7/30/15	2/19/19	3135G0ZA4	AA+	Aaa	AAA	3,500,000.00	1.8750	1.3317	3,565,765.00	(64,839.46)	29,531.25	3,500,925.54	3,498,810.00	(2,115.54)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	NR	3,500,000.00	1.6250	1.4650	3,520,986.46	(18,984.17)	7,425.35	3,502,002.29	3,488,380.00	(13,622.29)
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	(779.61)	1,498.61	3,320,216.39	3,290,053.60	(30,162.79)
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	(5,712.97)	355.83	3,502,437.41	3,459,470.00	(42,967.41)
FANNIE MAE / DEUTSCHE															
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	10,710.67	10,329.86	3,490,830.67	3,407,215.00	(83,615.67)
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	3,933.82	5,055.56	3,494,249.32	3,451,787.50	(42,461.82)
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	(7,757.64)	16,101.94	3,486,314.76	3,524,530.80	38,216.04
Subtotal for GOVT AGENCY-FIX-30/360:							**24,250,000.00**	**1.9205**	**1.7793**	**24,380,405.74**	**(83,429.36)**	**70,298.40**	**24,296,976.38**	**24,120,246.90**	**(176,729.48)**
Subtotal for GOVERNMENT AGENCY:							**24,250,000.00**	**1.9205**	**1.7793**	**24,380,405.74**	**(83,429.36)**	**70,298.40**	**24,296,976.38**	**24,120,246.90**	**(176,729.48)**
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	12,196.17	132.94	3,491,876.64	3,425,693.36	(66,183.29)
US TREASURY N/B / DEUTSCHE															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	4,799.67	5,414.36	3,489,213.73	3,422,070.33	(67,143.40)
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	11,800.47	17,983.43	3,458,070.00	3,444,765.63	(13,304.38)
Subtotal for TREASURY BOND - ME:							**10,500,000.00**	**1.7083**	**1.8936**	**10,410,364.06**	**28,796.31**	**23,530.73**	**10,439,160.37**	**10,292,529.31**	**(146,631.06)**

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 31-Jan-2019

Run Date: 07-Feb-2019 09:55 am
Print Date: 07-Feb-2019
As at date: 07-Feb-2019
User: SNong

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-Fountain Valley SD40															
Subtotal for U. S. TREASURIES:							10,500,000.00	1.7083	1.8936	10,410,364.06	28,796.31	23,530.73	10,439,160.37	10,292,529.31	(146,631.06)
Total 650-Fountain Valley SD40 :							34,750,000.00	1.8564	1.8138	34,790,769.80	(54,633.05)	93,829.13	34,736,136.75	34,412,776.21	(323,360.54)
Net Asset Value (NAV):															0.990691
Total Investments:							105,042,286.00	1.9498	2.3399	106,957,367.51	(161,162.76)	470,984.13	106,839,362.40	106,561,019.09	(278,343.31)

Report Parameters

Deals [Settlement Date] <= 31-Jan-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...

Prepared by: Accountant
Date: 2/13/2019

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
January 31, 2019

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S&P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
CERTIFICATES OF PARTICIPATION													
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH RESERVES	60934N674	Aaa-mf	AAAm	N/R	2.01%	$ 219,402.17	$ 219,402.17	$ 370.91
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmmf	1.98%	2,021,381.25	2,021,381.25	903.03
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.23%	5,007,389.69	5,007,389.69	5,892.09
COMMUNITY FACILITIES DISTRICTS													
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.23%	6,721,425.01	6,721,425.01	13,095.76
2016-1 VILLAGE OF ESENCIA	US. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	2.27%	37,156,037.81	37,156,037.81	71,569.65
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.83%	88,234,644.17	88,234,644.17	139,990.24
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.83%	21,395.07	21,395.07	34.05
ASSESSMENT DISTRICTS													
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmmf	1.81%	451,873.31	451,873.31	718.31
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.83%	1,542,114.35	1,542,114.35	2,454.63
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	* 9AMMF05B2	A1	AA-	AA-	0.30%	3,764,844.85	3,764,844.85	959.24
2016 CUF LEASE REVENUE BONDS	ZIONS BANCORPORATION	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmmf	2.29%	2,128,445.44	2,128,445.44	4,492.37
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.94%	2,367.97	2,367.97	3.77
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	32,134,121.94	-
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.23%	24.62	24.62	15,110.02
2019A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.23%	10,611.99	10,611.99	11.27
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmmf	1.98%	98,203.98	98,203.98	18.32
TOTAL OF INVESTMENTS WITH TRUSTEES											$ 162,230,928.06	$ 179,514,283.62	$ 255,623.66

* 9AMMF05B2 is an US Bank internal identifier.

Note: Investment balances with trustee provided by County Executive Office - Public Finance Accounting

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
January 31, 2019

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.94%	$ 2,367.97	$ 2,367.97	$ 3.77
FEDERATED US TREASURY CASH RESERVES			60934N674	2.01%	219,402.17	219,402.17	370.91
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.83%	89,798,153.59	89,798,153.59	142,478.92
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.98%	2,119,585.23	2,119,585.23	921.35
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	2.23%	11,739,451.31	11,739,451.31	34,109.14
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.81%	451,873.31	451,873.31	718.31
US BANK MONEY MARKET DEPOSIT ACCOUNT			* 9AMMF05B2	0.30%	3,764,844.85	3,764,844.85	959.24
FED GOVT OBLI FD-IS			60934N104	2.29%	2,128,445.44	2,128,445.44	4,492.37
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	2.27%	37,156,037.81	37,156,037.81	71,569.65
SUB-TOTAL MONEY MARKET FUNDS					147,380,161.68	147,380,161.68	255,623.66
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	14,850,766.38	32,134,121.94	-
SUB-TOTAL US GOVERNMENT SECURITIES					14,850,766.38	32,134,121.94	-
TOTAL OF INVESTMENTS WITH TRUSTEES					$ 162,230,928.06	$ 179,514,283.62	$ 255,623.66

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
Date: 02/05/2019

Type of Investment / Interest Rate	Maturity	Reserve Fund Market	Reserve Fund Cost	Principal Acct. Market	Principal Acct. Cost	Interest Acct. Market	Interest Acct. Cost
2009A AIRPORT REVENUE BONDS							
First Amer Govt Oblig Fund Cl Z #3676 (Note 1)		$ 538.56	$ 538.56	$ 1,060,443.63	$ 1,060,443.63	$ 239,856.25	$ 239,856.25
Interest Rate: 2.27%							
31846V567							
U.S. Treasury Note - Rate: 1.50% - Yield: 2.360%		4,527,289.68	4,514,833.65				
Dated: 10/1/2018	3/31/2019						
Par Value: $4,534,000.00							
Discount: $19,166.35							
Accrued Interest: $22,981.40							
CUSIP: 912828SN1							
		$ 4,527,828.24	$ 4,515,372.21	$ 1,060,443.63	$ 1,060,443.63	$ 239,856.25	$ 239,856.25
2009B AIRPORT REVENUE BONDS							
First Amer Govt Oblig Fund Cl Z #3676 (Note 1)		$ 913.96	$ 913.96	$ 4,010,350.46	$ 4,010,350.46	$ 384,900.00	$ 384,900.00
Interest Rate: 2.27%							
31846V567							
U.S. Treasury Note - Rate: 1.50% - Yield: 2.360%		6,671,112.12	6,652,757.74				
Dated: 10/1/2018	3/31/2019						
Par Value: $6,681,000.00							
Discount: $28,242.26							
Accrued Interest: $33,863.86							
CUSIP: 912828SN1							
		$ 6,672,026.08	$ 6,653,671.70	$ 4,010,350.46	$ 4,010,350.46	$ 384,900.00	$ 384,900.00
WELLS FARGO BANK							
Cash - Market Rate and Checking Account	N/A	$ 7,783,508.58	$ 7,783,508.58				
(Interest rate is variable)							

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

Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended January 31, 2019

	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current Outstanding	Market Value**
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	$ 118,449,000	Extended Fund*	$ 118,449,000	$ 118,685,898
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	07/31/19	2.82%	NR	100,547,000	Extended Fund*	100,547,000	100,560,071
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	10/31/19	2.84%	NR	100,545,000	Extended Fund*	100,545,000	100,571,142
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	01/31/20	2.88%	NR	100,545,000	Extended Fund*	100,545,000	100,593,262
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	04/30/20	2.28%	NR	100,545,000	Extended Fund*	100,545,000	100,618,398
					$ 520,631,000		**$ 520,631,000**	**$ 521,028,771**

*** Percentage breakdown of Extended Fund ownership:**
Orange County Investment Pool – 45.70%
Orange County Educational Investment Pool – 54.30%
****Market values provided by Bloomberg and Northern Trust**

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

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

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

**** Temporary Transfers are authorized by California Constitution Article XVI, and OC Board of Supervisors Resolutions 11-195, 13-016 and 15-016. These transactions are reported in the County's books as Due to/From other Governmental Entities within the School Fund #650**

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

Transaction Date From 01-Jan-2019 To 31-Jan-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
Fund:	**County Money Mkt Fnd**											
990504	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2000 / 2.2031					
				1/2/2019	1/2/2019	MAT		(50,000,000.00)	(49,929,722.22)	0.00	(70,277.78)	50,000,000.00
991905	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2800 / 2.2822					
				1/2/2019	1/2/2019	MAT		(4,200,000.00)	(4,196,010.00)	0.00	(3,990.00)	4,200,000.00
990974	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.2900 / 2.2932					
				1/3/2019	1/3/2019	MAT		(50,000,000.00)	(49,930,027.78)	0.00	(69,972.22)	50,000,000.00
991691	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3000 / 2.3025					
				1/3/2019	1/3/2019	MAT		(2,500,000.00)	(2,497,284.72)	0.00	(2,715.28)	2,500,000.00
992135	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.3020 / 2.3042					
				1/3/2019	1/3/2019	MAT		(50,000,000.00)	(49,952,041.67)	0.00	(47,958.33)	50,000,000.00
994148	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.4100 / 2.4271					
				4/18/2019	1/3/2019	PURC		20,000,000.00	19,859,416.66	0.00	0.00	(19,859,416.67)
994150	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.4150 / 2.4236					
				2/25/2019	1/3/2019	PURC		10,000,000.00	9,964,445.83	0.00	0.00	(9,964,445.83)
994151	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3500 / 2.3502					
				1/4/2019	1/3/2019	PURC		50,000,000.00	49,996,736.10	0.00	0.00	(49,996,736.11)
994152	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3750 / 2.3949					
				5/9/2019	1/3/2019	PURC		10,000,000.00	9,916,875.00	0.00	0.00	(9,916,875.00)
990759	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2500 / 2.2534					
				1/4/2019	1/4/2019	MAT		(50,000,000.00)	(49,925,000.00)	0.00	(75,000.00)	50,000,000.00
990760	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2500 / 2.2534					
				1/4/2019	1/4/2019	MAT		(50,000,000.00)	(49,925,000.00)	0.00	(75,000.00)	50,000,000.00
991206	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2600 / 2.2631					
				1/4/2019	1/4/2019	MAT		(50,000,000.00)	(49,930,944.44)	0.00	(69,055.56)	50,000,000.00
991207	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2600 / 2.2631					
				1/4/2019	1/4/2019	MAT		(8,100,000.00)	(8,088,813.00)	0.00	(11,187.00)	8,100,000.00

Deals [Transaction Type] = SE

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

Transaction Date From 01-Jan-2019 To 31-Jan-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
Fund:	**County Money Mkt Fnd**											
991449	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2600 / 2.2630					
				1/4/2019	1/4/2019	MAT		(1,810,000.00)	(1,807,613.82)	0.00	(2,386.18)	1,810,000.00
991904	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2800 / 2.2825					
				1/4/2019	1/4/2019	MAT		(1,000,000.00)	(998,923.33)	0.00	(1,076.67)	1,000,000.00
992130	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2800 / 2.2823					
				1/4/2019	1/4/2019	MAT		(3,210,000.00)	(3,206,747.20)	0.00	(3,252.80)	3,210,000.00
992409	FHLB DISC CORP	/BANK OF AMERICA	AGDN				2.3500 / 2.3523					
				1/4/2019	1/4/2019	MAT		(30,000,000.00)	(29,970,625.00)	0.00	(29,375.00)	30,000,000.00
993254	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.2700 / 2.2711					
				1/4/2019	1/4/2019	MAT		(40,000,000.00)	(39,979,822.22)	0.00	(20,177.78)	40,000,000.00
993257	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3300 / 2.3312					
				1/4/2019	1/4/2019	MAT		(4,600,000.00)	(4,597,618.22)	0.00	(2,381.78)	4,600,000.00
994151	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3500 / 2.3502					
				1/4/2019	1/4/2019	MAT		(50,000,000.00)	(49,996,736.11)	0.00	(3,263.89)	50,000,000.00
994611	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3700 / 2.3750					
				2/8/2019	1/7/2019	PURC		8,815,000.00	8,796,429.73	0.00	0.00	(8,796,429.73)
980696	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2250 / 2.2381					
				1/8/2019	1/8/2019	MAT		(5,000,000.00)	(4,970,642.36)	0.00	(29,357.64)	5,000,000.00
986889	US TREASURY N/B	/DEUTSCHE	TBILL				2.2710 / 2.2788					
				1/8/2019	1/8/2019	MAT		(10,000,000.00)	(9,965,935.00)	0.00	(34,065.00)	10,000,000.00
988152	FHLB DISC CORP	/DEUTSCHE	AGDN				2.2750 / 2.2812					
				1/8/2019	1/8/2019	MAT		(15,000,000.00)	(14,959,239.58)	0.00	(40,760.42)	15,000,000.00
994804	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.2500 / 2.2501					
				1/9/2019	1/8/2019	PURC		20,000,000.00	19,998,750.00	0.00	0.00	(19,998,750.00)
990971	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3000 / 2.3041					
				1/9/2019	1/9/2019	MAT		(6,900,000.00)	(6,887,656.67)	0.00	(12,343.33)	6,900,000.00
990972	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3200 / 2.3242					
				1/9/2019	1/9/2019	MAT		(25,000,000.00)	(24,954,888.89)	0.00	(45,111.11)	25,000,000.00
990973	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3000 / 2.3041					
				1/9/2019	1/9/2019	MAT		(25,000,000.00)	(24,955,277.78)	0.00	(44,722.22)	25,000,000.00

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

Transaction Date From 01-Jan-2019 To 31-Jan-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
Fund:	**County Money Mkt Fnd**											
990975	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3200 / 2.3242					
				1/9/2019	1/9/2019	MAT		(50,000,000.00)	(49,909,777.78)	0.00	(90,222.22)	50,000,000.00
991902	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2850 / 2.2882					
				1/9/2019	1/9/2019	MAT		(11,500,000.00)	(11,483,941.53)	0.00	(16,058.47)	11,500,000.00
994804	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.2500 / 2.2501					
				1/9/2019	1/9/2019	MAT		(20,000,000.00)	(19,998,750.00)	0.00	(1,250.00)	20,000,000.00
995040	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3800 / 2.3846					
				2/7/2019	1/9/2019	PURC		20,000,000.00	19,961,655.56	0.00	0.00	(19,961,655.56)
995041	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.3730 / 2.3816					
				3/5/2019	1/9/2019	PURC		25,000,000.00	24,909,364.58	0.00	0.00	(24,909,364.58)
995042	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.3500 / 2.3588					
				3/7/2019	1/9/2019	PURC		50,000,000.00	49,813,958.35	0.00	0.00	(49,813,958.33)
995043	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.3805 / 2.3951					
				4/11/2019	1/9/2019	PURC		50,000,000.00	49,695,825.00	0.00	0.00	(49,695,825.00)
979504	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2200 / 2.2343					
				1/10/2019	1/10/2019	MAT		(5,000,000.00)	(4,967,933.33)	0.00	(32,066.67)	5,000,000.00
984590	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.2152 / 2.2249					
				1/10/2019	1/10/2019	MAT		(10,000,000.00)	(9,956,311.33)	0.00	(43,688.67)	10,000,000.00
986646	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.2250 / 2.2329					
				1/10/2019	1/10/2019	MAT		(7,000,000.00)	(6,975,339.58)	0.00	(24,660.42)	7,000,000.00
990977	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3000 / 2.3043					
				1/10/2019	1/10/2019	MAT		(2,800,000.00)	(2,794,812.22)	0.00	(5,187.78)	2,800,000.00
992129	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2870 / 2.2902					
				1/10/2019	1/10/2019	MAT		(5,700,000.00)	(5,692,033.62)	0.00	(7,966.38)	5,700,000.00
992833	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3800 / 2.3827					
				1/10/2019	1/10/2019	MAT		(13,262,000.00)	(13,247,094.99)	0.00	(14,905.01)	13,262,000.00
981099	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2300 / 2.2429					

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Fund:	**County Money Mkt Fnd**											
				1/11/2019	1/11/2019	MAT		(10,000,000.00)	(9,942,391.67)	0.00	(57,608.33)	10,000,000.00
991450	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3300 / 2.3342					
				1/11/2019	1/11/2019	MAT		(10,000,000.00)	(9,981,877.78)	0.00	(18,122.22)	10,000,000.00
991451	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3300 / 2.3342					
				1/11/2019	1/11/2019	MAT		(10,000,000.00)	(9,981,877.78)	0.00	(18,122.22)	10,000,000.00
980058	FED FARM CR BK	/FTN FINANCIAL	AGDN				2.2200 / 2.2342					
				1/14/2019	1/14/2019	MAT		(5,000,000.00)	(4,968,241.67)	0.00	(31,758.33)	5,000,000.00
990761	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3400 / 2.3452					
				1/14/2019	1/14/2019	MAT		(25,000,000.00)	(24,944,750.00)	0.00	(55,250.00)	25,000,000.00
981581	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2500 / 2.2634					
				1/15/2019	1/15/2019	MAT		(5,000,000.00)	(4,970,312.50)	0.00	(29,687.50)	5,000,000.00
992133	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.3450 / 2.3491					
				1/15/2019	1/15/2019	MAT		(12,954,000.00)	(12,931,217.15)	0.00	(22,782.85)	12,954,000.00
995973	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3500 / 2.3525					
				1/31/2019	1/15/2019	PURC		8,000,000.00	7,991,644.44	0.00	0.00	(7,991,644.44)
995974	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3550 / 2.3572					
				1/29/2019	1/15/2019	PURC		11,000,000.00	10,989,925.83	0.00	0.00	(10,989,925.83)
992132	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3500 / 2.3543					
				1/16/2019	1/16/2019	MAT		(30,904,000.00)	(30,847,514.36)	0.00	(56,485.64)	30,904,000.00
996193	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3450 / 2.3470					
				1/29/2019	1/16/2019	PURC		25,000,000.00	24,978,829.85	0.00	0.00	(24,978,829.86)
996983	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3000 / 2.3010					
				1/29/2019	1/22/2019	PURC		10,000,000.00	9,995,527.78	0.00	0.00	(9,995,527.78)
997238	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3750 / 2.3818					
				3/7/2019	1/23/2019	PURC		1,500,000.00	1,495,744.79	0.00	0.00	(1,495,744.79)
997239	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4137					
				4/18/2019	1/23/2019	PURC		20,000,000.00	19,886,666.66	0.00	0.00	(19,886,666.67)
990976	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3600 / 2.3667					
				1/24/2019	1/24/2019	MAT		(8,000,000.00)	(7,977,448.89)	0.00	(22,551.11)	8,000,000.00

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Fund:	**County Money Mkt Fnd**											
990981	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2500 / 2.2561					
				1/24/2019	1/24/2019	MAT		(15,000,000.00)	(14,959,687.50)	0.00	(40,312.50)	15,000,000.00
997422	FHLB DISC CORP	/UBS	AGDN				2.3000 / 2.3010					
				1/31/2019	1/24/2019	PURC		15,000,000.00	14,993,291.67	0.00	0.00	(14,993,291.67)
997426	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.4000 / 2.4135					
				4/18/2019	1/24/2019	PURC		15,000,000.00	14,916,000.00	0.00	0.00	(14,916,000.00)
997427	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3650 / 2.3692					
				2/20/2019	1/24/2019	PURC		6,000,000.00	5,989,357.50	0.00	0.00	(5,989,357.50)
983814	FHLB DISC CORP	/UBS	AGDN				2.3000 / 2.3135					
				1/25/2019	1/25/2019	MAT		(10,000,000.00)	(9,941,861.11)	0.00	(58,138.89)	10,000,000.00
997705	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3800 / 2.3888					
				3/22/2019	1/25/2019	PURC		3,000,000.00	2,988,893.33	0.00	0.00	(2,988,893.33)
997713	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3500 / 2.3565					
				3/8/2019	1/25/2019	PURC		1,800,000.00	1,795,065.00	0.00	0.00	(1,795,065.00)
997714	FREDDIE DISCOUNT	/Mizuho Securities USA Inc	AGDN				2.3500 / 2.3626					
				4/17/2019	1/25/2019	PURC		20,000,000.00	19,892,944.44	0.00	0.00	(19,892,944.44)
997716	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3000 / 2.3060					
				3/7/2019	1/25/2019	PURC		10,000,000.00	9,973,805.56	0.00	0.00	(9,973,805.56)
997811	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.2900 / 2.2904					
				1/31/2019	1/28/2019	PURC		4,452,000.00	4,451,150.41	0.00	0.00	(4,451,150.41)
997816	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3600 / 2.3660					
				3/8/2019	1/28/2019	PURC		30,000,000.00	29,923,299.99	0.00	0.00	(29,923,300.00)
981778	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.2750 / 2.2903					
				1/29/2019	1/29/2019	MAT		(10,000,000.00)	(9,933,013.89)	0.00	(66,986.11)	10,000,000.00
988158	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3300 / 2.3397					
				1/29/2019	1/29/2019	MAT		(5,000,000.00)	(4,979,288.89)	0.00	(20,711.11)	5,000,000.00
991208	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.3500 / 2.3572					
				1/29/2019	1/29/2019	MAT		(50,000,000.00)	(49,846,597.22)	0.00	(153,402.78)	50,000,000.00
991452	US TREASURY N/B	/DEUTSCHE	TBILL				2.3050 / 2.3118					
				1/29/2019	1/29/2019	MAT		(25,000,000.00)	(24,926,368.06)	0.00	(73,631.94)	25,000,000.00

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Fund:	**County Money Mkt Fnd**											
991694	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3550 / 2.3616					
				1/29/2019	1/29/2019	MAT		(16,000,000.00)	(15,954,993.33)	0.00	(45,006.67)	16,000,000.00
995974	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3550 / 2.3572					
				1/29/2019	1/29/2019	MAT		(11,000,000.00)	(10,989,925.83)	0.00	(10,074.17)	11,000,000.00
996193	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3450 / 2.3470					
				1/29/2019	1/29/2019	MAT		(25,000,000.00)	(24,978,829.86)	0.00	(21,170.14)	25,000,000.00
996983	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3000 / 2.3010					
				1/29/2019	1/29/2019	MAT		(10,000,000.00)	(9,995,527.78)	0.00	(4,472.22)	10,000,000.00
998101	FREDDIE DISCOUNT	/DAIWA	AGDN				2.3400 / 2.3521					
				4/18/2019	1/29/2019	PURC		20,000,000.00	19,897,300.00	0.00	0.00	(19,897,300.00)
998108	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3600 / 2.3642					
				2/25/2019	1/29/2019	PURC		10,000,000.00	9,982,300.00	0.00	0.00	(9,982,300.00)
998109	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3650 / 2.3697					
				2/28/2019	1/29/2019	PURC		1,600,000.00	1,596,846.67	0.00	0.00	(1,596,846.67)
998110	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.3550 / 2.3584					
				2/20/2019	1/29/2019	PURC		11,500,000.00	11,483,449.58	0.00	0.00	(11,483,449.58)
992134	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3700 / 2.3766					
				1/30/2019	1/30/2019	MAT		(2,700,000.00)	(2,692,534.50)	0.00	(7,465.50)	2,700,000.00
998337	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.3600 / 2.3640					
				2/25/2019	1/30/2019	PURC		1,050,000.00	1,048,210.33	0.00	0.00	(1,048,210.33)
998338	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.2300 / 2.2301					
				1/31/2019	1/30/2019	PURC		15,000,000.00	14,999,070.83	0.00	0.00	(14,999,070.83)
998341	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3550 / 2.3671					
				4/18/2019	1/30/2019	PURC		20,000,000.00	19,897,950.00	0.00	0.00	(19,897,950.00)
995973	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3500 / 2.3525					
				1/31/2019	1/31/2019	MAT		(8,000,000.00)	(7,991,644.44)	0.00	(8,355.56)	8,000,000.00
997422	FHLB DISC CORP	/UBS	AGDN				2.3000 / 2.3010					
				1/31/2019	1/31/2019	MAT		(15,000,000.00)	(14,993,291.67)	0.00	(6,708.33)	15,000,000.00
997811	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.2900 / 2.2904					

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Fund:	**County Money Mkt Fnd**											
				1/31/2019	1/31/2019	MAT		(4,452,000.00)	(4,451,150.41)	0.00	(849.59)	4,452,000.00
998338	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.2300 / 2.2301					
				1/31/2019	1/31/2019	MAT		(15,000,000.00)	(14,999,070.83)	0.00	(929.17)	15,000,000.00
					Sub Total:			**(472,875,000.00)**	**(472,751,250.05)**	**0.00**	**(1,760,018.49)**	**474,511,268.50**
Fund:	**Extended Fund**											
965820	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.7000 / 2.7357					
				7/2/2021	1/2/2019	INT		0.00	0.00	0.00	(378,594.00)	378,594.00
989587	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2700 / 2.2742					
				1/2/2019	1/2/2019	MAT		(50,000,000.00)	(49,908,569.44)	0.00	(91,430.56)	50,000,000.00
989588	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.2710 / 2.2752					
				1/2/2019	1/2/2019	MAT		(50,000,000.00)	(49,908,529.17)	0.00	(91,470.83)	50,000,000.00
989589	US TREASURY N/B	/TD SECURITIES	TBILL				2.2575 / 2.2616					
				1/2/2019	1/2/2019	MAT		(50,000,000.00)	(49,909,072.92)	0.00	(90,927.08)	50,000,000.00
993906	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4400 / 2.4555					
				4/5/2019	1/2/2019	PURC		25,000,000.00	24,842,416.68	0.00	0.00	(24,842,416.67)
993907	FHLB DISC CORP	/DEUTSCHE	AGDN				2.4000 / 2.4104					
				3/8/2019	1/2/2019	PURC		50,000,000.00	49,783,333.35	0.00	0.00	(49,783,333.33)
993908	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.4000 / 2.4104					
				3/8/2019	1/2/2019	PURC		30,000,000.00	29,870,000.01	0.00	0.00	(29,870,000.00)
993911	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3700 / 2.3702					
				1/3/2019	1/2/2019	PURC		7,000,000.00	6,999,539.17	0.00	0.00	(6,999,539.17)
993911	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3700 / 2.3702					
				1/3/2019	1/3/2019	MAT		(7,000,000.00)	(6,999,539.17)	0.00	(460.83)	7,000,000.00
994149	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.4300 / 2.4460					
				4/10/2019	1/3/2019	PURC		7,000,000.00	6,954,167.50	0.00	0.00	(6,954,167.50)
990268	US TREASURY N/B	/TD SECURITIES	TBILL				2.2800 / 2.2846					
				1/8/2019	1/8/2019	MAT		(50,000,000.00)	(49,898,666.67)	0.00	(101,333.33)	50,000,000.00
990505	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2000 / 2.2039					
				1/8/2019	1/8/2019	MAT		(30,000,000.00)	(29,946,833.33)	0.00	(53,166.67)	30,000,000.00

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Fund:	**Extended Fund**											
995044	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				1.0000 / 2.6284					
				9/26/2019	1/9/2019	PURC		13,000,000.00	12,851,150.00	37,194.44	0.00	(12,888,344.44)
955348	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.9500 / 2.5165					
				1/10/2020	1/10/2019	INT		0.00	0.00	0.00	(219,813.75)	219,813.75
989586	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.2590 / 2.2643					
				1/10/2019	1/10/2019	MAT		(50,000,000.00)	(49,883,912.50)	0.00	(116,087.50)	50,000,000.00
990070	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2500 / 2.2549					
				1/10/2019	1/10/2019	MAT		(42,000,000.00)	(41,908,125.00)	0.00	(91,875.00)	42,000,000.00
995308	US TREASURY N/B	/DEUTSCHE	TRBDME				1.2500 / 2.4355					
				4/30/2019	1/10/2019	PURC		50,000,000.00	49,820,312.50	122,582.87	0.00	(49,942,895.37)
995309	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT1				2.4051 / 2.4744					
				6/15/2020	1/10/2019	PURC		7,500,000.00	7,492,573.95	13,027.79	0.00	(7,505,601.74)
908718	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				1.4600 / 1.4906					
				7/12/2019	1/12/2019	INT		0.00	0.00	0.00	(109,500.00)	109,500.00
991923	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	CALLGOVAGY				1.8500 / 2.8072					
				7/13/2020	1/13/2019	INT		0.00	0.00	0.00	(138,750.00)	138,750.00
987824	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3050 / 2.3130					
				1/14/2019	1/14/2019	MAT		(50,000,000.00)	(49,827,125.00)	0.00	(172,875.00)	50,000,000.00
987825	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3050 / 2.3130					
				1/14/2019	1/14/2019	MAT		(50,000,000.00)	(49,827,125.00)	0.00	(172,875.00)	50,000,000.00
987828	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3050 / 2.3130					
				1/14/2019	1/14/2019	MAT		(50,000,000.00)	(49,827,125.00)	0.00	(172,875.00)	50,000,000.00
987829	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.3050 / 2.3130					
				1/14/2019	1/14/2019	MAT		(50,000,000.00)	(49,827,125.00)	0.00	(172,875.00)	50,000,000.00
987830	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.3050 / 2.3130					
				1/14/2019	1/14/2019	MAT		(50,000,000.00)	(49,827,125.00)	0.00	(172,875.00)	50,000,000.00
987831	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.3050 / 2.3130					

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Fund:	**Extended Fund**											
				1/14/2019	1/14/2019	MAT		(50,000,000.00)	(49,827,125.00)	0.00	(172,875.00)	50,000,000.00
987832	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3050 / 2.3130					
				1/14/2019	1/14/2019	MAT		(50,000,000.00)	(49,827,125.00)	0.00	(172,875.00)	50,000,000.00
987839	FNMA DISCOUNT	/JP MORGAN CHASE & CO.	AGDN				2.2550 / 2.2627					
				1/14/2019	1/14/2019	MAT		(13,500,000.00)	(13,454,336.25)	0.00	(45,663.75)	13,500,000.00
995785	COUNTY OF ORANGE	/	OCPOB2019M				2.8155 / 2.8155					
				7/31/2019	1/14/2019	PURC		100,547,000.00	100,547,000.00	0.00	0.00	(100,547,000.00)
995786	COUNTY OF ORANGE	/	OCPOB2019				2.8390 / 2.8408					
				10/31/2019	1/14/2019	PURC		100,545,000.00	100,545,000.00	0.00	0.00	(100,545,000.00)
995787	COUNTY OF ORANGE	/	OCPOB2019				2.8790 / 2.8783					
				1/31/2020	1/14/2019	PURC		100,545,000.00	100,545,000.00	0.00	0.00	(100,545,000.00)
995788	COUNTY OF ORANGE	/	OCPOB2019				2.8990 / 2.2778					
				4/30/2020	1/14/2019	PURC		100,545,000.00	100,545,000.00	0.00	0.00	(100,545,000.00)
831817	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.1250 / 1.0824					
				1/15/2019	1/15/2019	INT		0.00	0.00	0.00	(180,000.00)	180,000.00
				1/15/2019	1/15/2019	MAT		(32,000,000.00)	(32,038,749.98)	0.00	38,749.98	32,000,000.00
834720	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.1250 / 0.9184					
				1/15/2019	1/15/2019	INT		0.00	0.00	0.00	(150,750.00)	150,750.00
				1/15/2019	1/15/2019	MAT		(26,800,000.00)	(26,952,843.75)	0.00	152,843.75	26,800,000.00
990514	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3400 / 2.3455					
				1/15/2019	1/15/2019	MAT		(35,000,000.00)	(34,918,100.00)	0.00	(81,900.00)	35,000,000.00
995309	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT1				2.4051 / 2.4744					
				6/15/2020	1/15/2019	INT		0.00	0.00	0.00	(15,533.13)	15,533.13
995971	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.1250 / 2.5875					
				3/31/2020	1/15/2019	PURC		14,350,000.00	14,102,238.28	47,455.53	0.00	(14,149,693.81)
995972	US TREASURY N/B	/BNP PARIBAS	TRBDI				3.3750 / 2.5883					
				11/15/2019	1/15/2019	PURC		15,000,000.00	15,096,093.75	85,307.32	0.00	(15,181,401.07)
995975	APPLE INC.	/BNY Mellon Capital Market	MTN				1.9000 / 2.7482					
				2/7/2020	1/15/2019	PURC		15,000,000.00	14,867,730.00	125,083.33	0.00	(14,992,813.33)

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Fund:	**Extended Fund**											
995979	FANNIE MAE	/FTN FINANCIAL	CALLGOVAGY				1.5000 / 2.6550					
				4/27/2021	1/15/2019	PURC		5,000,000.00	4,872,810.00	16,250.00	0.00	(4,889,060.00)
995980	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4796 / 2.5114					
				8/19/2020	1/15/2019	PURC		10,000,000.00	9,994,925.00	18,597.23	0.00	(10,013,522.23)
874919	FED HM LN BK BD	/BANK OF AMERICA	AGNF1				1.2500 / 1.2521					
				1/16/2019	1/16/2019	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
				1/16/2019	1/16/2019	MAT		(20,000,000.00)	(19,999,200.00)	0.00	(800.00)	20,000,000.00
874920	FED HM LN BK BD	/BANK OF AMERICA	AGNF1				1.2500 / 1.2521					
				1/16/2019	1/16/2019	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
				1/16/2019	1/16/2019	MAT		(50,000,000.00)	(49,998,000.00)	0.00	(2,000.00)	50,000,000.00
874921	FED HM LN BK BD	/BANK OF AMERICA	AGNF1				1.2500 / 1.2521					
				1/16/2019	1/16/2019	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
				1/16/2019	1/16/2019	MAT		(50,000,000.00)	(49,998,000.00)	0.00	(2,000.00)	50,000,000.00
874922	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				1.2500 / 1.2521					
				1/16/2019	1/16/2019	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
				1/16/2019	1/16/2019	MAT		(15,000,000.00)	(14,999,400.00)	0.00	(600.00)	15,000,000.00
968919	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1				2.7000 / 2.7592					
				7/16/2021	1/16/2019	INT		0.00	0.00	0.00	(337,500.00)	337,500.00
996191	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.8000 / 2.6510					
				12/17/2021	1/16/2019	PURC		16,000,000.00	16,066,352.00	36,088.89	0.00	(16,102,440.89)
996192	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1				2.6250 / 2.6502					
				1/11/2022	1/16/2019	PURC		22,000,000.00	21,984,160.00	8,020.83	0.00	(21,992,180.83)
996194	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				4.1250 / 2.6171					
				3/13/2020	1/16/2019	PURC		21,100,000.00	21,460,082.05	297,378.13	0.00	(21,757,460.18)
996197	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				2.5655 / 2.5655					
				9/10/2020	1/16/2019	PURC		10,000,000.00	10,000,000.00	4,275.83	0.00	(10,004,275.83)
996198	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4294 / 2.5034					
				7/21/2020	1/16/2019	PURC		10,000,000.00	9,988,800.00	17,545.52	0.00	(10,006,345.52)
882759	FED HM LN BK BD	/DEUTSCHE	AGNF1				1.2500 / 1.3281					

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Fund:	**Extended Fund**											
				1/17/2019	1/17/2019	INT		0.00	0.00	0.00	(221,906.25)	221,906.25
				1/17/2019	1/17/2019	MAT		(35,505,000.00)	(35,451,387.45)	0.00	(53,612.55)	35,505,000.00
882760	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				1.2500 / 1.3281					
				1/17/2019	1/17/2019	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
				1/17/2019	1/17/2019	MAT		(25,000,000.00)	(24,962,250.00)	0.00	(37,750.00)	25,000,000.00
883202	FREDDIE MAC	/JEFFERIES & COMPANY	AGNF1				1.5000 / 1.5496					
				1/17/2020	1/17/2019	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
996550	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				2.8750 / 2.6126					
				12/10/2021	1/17/2019	PURC		31,000,000.00	31,225,060.00	91,600.69	0.00	(31,316,660.69)
996553	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.6250 / 2.5766					
				12/31/2019	1/17/2019	PURC		20,000,000.00	19,821,875.00	15,262.43	0.00	(19,837,137.43)
996554	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.1500 / 2.8257					
				9/26/2022	1/17/2019	PURC		10,000,000.00	9,764,535.30	66,291.67	0.00	(9,830,826.97)
968916	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.8000 / 2.8779					
				7/18/2022	1/18/2019	INT		0.00	0.00	0.00	(173,600.00)	173,600.00
968918	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.8000 / 2.8727					
				7/18/2022	1/18/2019	INT		0.00	0.00	0.00	(108,150.00)	108,150.00
853062	FREDDIE MAC	/TD SECURITIES	AGNF1				0.8750 / 0.9571					
				7/19/2019	1/19/2019	INT		0.00	0.00	0.00	(109,375.00)	109,375.00
968047	FED FARM CR BK	/DEUTSCHE	AGNF1				2.7000 / 2.7203					
				1/19/2021	1/19/2019	INT		0.00	0.00	0.00	(67,500.00)	67,500.00
968048	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7000 / 2.7203					
				1/19/2021	1/19/2019	INT		0.00	0.00	0.00	(67,500.00)	67,500.00
968049	FED FARM CR BK	/DEUTSCHE	AGNF1				2.7000 / 2.7369					
				1/19/2021	1/19/2019	INT		0.00	0.00	0.00	(189,000.00)	189,000.00
992136	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4896 / 2.4898					
				10/19/2020	1/19/2019	INT		0.00	0.00	0.00	(32,157.72)	32,157.72
992841	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4796 / 2.4915					
				8/19/2020	1/19/2019	INT		0.00	0.00	0.00	(21,352.37)	21,352.37

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Fund:	**Extended Fund**											
995980	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4796 / 2.5114					
				8/19/2020	1/19/2019	INT		0.00	0.00	0.00	(21,352.37)	21,352.37
996198	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4294 / 2.5034					
				7/21/2020	1/21/2019	INT		0.00	0.00	0.00	(20,919.66)	20,919.66
982998	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				2.9500 / 2.9700					
				1/22/2021	1/22/2019	INT		0.00	0.00	0.00	(88,500.00)	88,500.00
954198	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.4200 / 2.4404					
				1/24/2020	1/24/2019	INT		0.00	0.00	0.00	(363,000.00)	363,000.00
984598	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 2.9752					
				1/24/2022	1/24/2019	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
984604	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 2.9752					
				1/24/2022	1/24/2019	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
985277	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 3.0224					
				1/24/2022	1/24/2019	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
989140	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3249 / 2.3140					
				8/24/2020	1/24/2019	INT		0.00	0.00	0.00	(108,230.90)	108,230.90
990267	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3600 / 2.3676					
				1/25/2019	1/25/2019	MAT		(35,000,000.00)	(34,887,572.22)	0.00	(112,427.78)	35,000,000.00
990764	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3149 / 2.3154					
				9/25/2020	1/25/2019	INT		0.00	0.00	0.00	(4,100.50)	4,100.50
997717	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				2.6000 / 2.6714					
				1/18/2022	1/25/2019	PURC		14,000,000.00	13,971,482.00	7,077.78	0.00	(13,978,559.78)
985276	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				3.0000 / 2.9534					
				1/26/2021	1/26/2019	INT		0.00	0.00	0.00	(220,500.00)	220,500.00
960138	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				2.2500 / 2.5891					
				1/29/2021	1/29/2019	INT		0.00	0.00	0.00	(225,000.00)	225,000.00
998122	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				3.0000 / 2.6660					
				12/10/2021	1/29/2019	PURC		8,145,000.00	8,219,200.95	50,906.25	0.00	(8,270,107.20)

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Fund:	**Extended Fund**											
912219	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.5000 / 1.6040					
				7/30/2020	1/30/2019	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
912220	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.5000 / 1.6040					
				7/30/2020	1/30/2019	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
968044	FANNIE MAE	/FTN FINANCIAL	AGNF1				1.3500 / 2.6115					
				1/30/2020	1/30/2019	INT		0.00	0.00	0.00	(13,500.00)	13,500.00
882927	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.6250 / 1.3476					
				7/31/2019	1/31/2019	INT		0.00	0.00	0.00	(406,250.00)	406,250.00
926800	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.3750 / 1.5680					
				7/31/2019	1/31/2019	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
937828	COUNTY OF ORANGE	/	OCPOB2018				2.2030 / 2.2023					
				1/31/2019	1/31/2019	INT		0.00	0.00	0.00	(1,304,704.72)	1,304,704.72
				1/31/2019	1/31/2019	MAT		(118,448,000.00)	(118,448,000.00)	0.00	0.00	118,448,000.00
937832	COUNTY OF ORANGE	/	OCPOB2018				2.2530 / 2.2536					
				4/30/2019	1/31/2019	INT		0.00	0.00	0.00	(1,334,327.99)	1,334,327.99
939795	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				2.0000 / 2.1554					
				7/31/2020	1/31/2019	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
940934	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				2.0000 / 2.2507					
				7/31/2020	1/31/2019	INT		0.00	0.00	0.00	(470,000.00)	470,000.00
980701	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.1250 / 2.9847					
				7/31/2021	1/31/2019	INT		0.00	0.00	0.00	(28,125.00)	28,125.00
998604	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4672 / 2.4555					
				3/23/2020	1/31/2019	PURC		10,000,000.00	10,001,340.00	5,482.78	0.00	(10,006,822.78)
998605	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				3.1250 / 2.5284					
				12/11/2020	1/31/2019	PURC		15,000,000.00	15,160,350.00	65,104.17	0.00	(15,225,454.17)
998606	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.1250 / 2.5554					
				12/31/2019	1/31/2019	PURC		50,000,000.00	49,357,421.85	48,169.92	0.00	(49,405,591.77)
998609	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.3750 / 2.5169					

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Fund:	**Extended Fund**											
				9/30/2019	1/31/2019	PURC		37,250,000.00	36,972,080.06	173,074.37	0.00	(37,145,154.43)
					Sub Total:			(209,726,000.00)	(209,538,933.46)	1,351,777.77	(11,790,280.51)	219,977,436.23
Fund:	**Educational Money Mkt Fnd**											
985702	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.2550 / 2.2629					
				1/2/2019	1/2/2019	MAT		(50,000,000.00)	(49,824,611.11)	0.00	(175,388.89)	50,000,000.00
987400	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.2350 / 2.2411					
				1/2/2019	1/2/2019	MAT		(15,000,000.00)	(14,959,025.00)	0.00	(40,975.00)	15,000,000.00
988362	US TREASURY N/B	/BNP PARIBAS	TBILL				2.2270 / 2.2320					
				1/2/2019	1/2/2019	MAT		(25,000,000.00)	(24,944,325.00)	0.00	(55,675.00)	25,000,000.00
991903	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3100 / 2.3122					
				1/2/2019	1/2/2019	MAT		(500,000.00)	(499,518.75)	0.00	(481.25)	500,000.00
992413	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.2900 / 2.2919					
				1/2/2019	1/2/2019	MAT		(2,000,000.00)	(1,998,346.11)	0.00	(1,653.89)	2,000,000.00
993260	US TREASURY N/B	/DEUTSCHE	TBILL				2.2900 / 2.2909					
				1/2/2019	1/2/2019	MAT		(10,000,000.00)	(9,996,183.33)	0.00	(3,816.67)	10,000,000.00
993262	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.2650 / 2.2659					
				1/2/2019	1/2/2019	MAT		(2,000,000.00)	(1,999,245.00)	0.00	(755.00)	2,000,000.00
993909	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.4000 / 2.4043					
				1/29/2019	1/2/2019	PURC		10,000,000.00	9,982,000.00	0.00	0.00	(9,982,000.00)
988609	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.2750 / 2.2802					
				1/3/2019	1/3/2019	MAT		(5,000,000.00)	(4,988,625.00)	0.00	(11,375.00)	5,000,000.00
988611	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.2750 / 2.2802					
				1/3/2019	1/3/2019	MAT		(10,000,000.00)	(9,977,250.00)	0.00	(22,750.00)	10,000,000.00
993256	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.2700 / 2.2710					
				1/3/2019	1/3/2019	MAT		(6,000,000.00)	(5,997,351.67)	0.00	(2,648.33)	6,000,000.00
985698	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2550 / 2.2632					
				1/4/2019	1/4/2019	MAT		(1,500,000.00)	(1,494,550.42)	0.00	(5,449.58)	1,500,000.00
988613	FHLB DISC CORP	/BANK OF AMERICA	AGDN				2.2900 / 2.2954					
				1/4/2019	1/4/2019	MAT		(10,000,000.00)	(9,976,463.89)	0.00	(23,536.11)	10,000,000.00
987904	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.2750 / 2.2811					

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Fund:	**Educational Money Mkt Fnd**											
				1/7/2019	1/7/2019	MAT		(10,000,000.00)	(9,973,458.33)	0.00	(26,541.67)	10,000,000.00
994609	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.3210 / 2.3243					
				1/29/2019	1/7/2019	PURC		20,000,000.00	19,971,632.22	0.00	0.00	(19,971,632.22)
994610	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.3300 / 2.3302					
				1/8/2019	1/7/2019	PURC		50,000,000.00	49,996,763.90	0.00	0.00	(49,996,763.89)
994610	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.3300 / 2.3302					
				1/8/2019	1/8/2019	MAT		(50,000,000.00)	(49,996,763.89)	0.00	(3,236.11)	50,000,000.00
992616	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3550 / 2.3579					
				1/9/2019	1/9/2019	MAT		(15,400,000.00)	(15,380,859.08)	0.00	(19,140.92)	15,400,000.00
993055	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3500 / 2.3521					
				1/9/2019	1/9/2019	MAT		(14,700,000.00)	(14,686,565.83)	0.00	(13,434.17)	14,700,000.00
995039	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				2.4100 / 2.4259					
				4/17/2019	1/9/2019	PURC		20,000,000.00	19,868,788.88	0.00	0.00	(19,868,788.89)
995045	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.3660 / 2.3691					
				1/29/2019	1/9/2019	PURC		25,000,000.00	24,967,138.90	0.00	0.00	(24,967,138.89)
995046	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3550 / 2.3570					
				1/22/2019	1/9/2019	PURC		35,000,000.00	34,970,235.41	0.00	0.00	(34,970,235.42)
979503	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.2200 / 2.2343					
				1/10/2019	1/10/2019	MAT		(10,000,000.00)	(9,935,866.67)	0.00	(64,133.33)	10,000,000.00
993472	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.2100 / 2.2118					
				1/10/2019	1/10/2019	MAT		(25,000,000.00)	(24,980,048.61)	0.00	(19,951.39)	25,000,000.00
995303	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3950 / 2.4051					
				3/14/2019	1/10/2019	PURC		16,000,000.00	15,932,940.00	0.00	0.00	(15,932,940.00)
995305	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3800 / 2.3854					
				2/13/2019	1/10/2019	PURC		1,400,000.00	1,396,853.11	0.00	0.00	(1,396,853.11)
995306	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3670 / 2.3703					
				1/31/2019	1/10/2019	PURC		10,000,000.00	9,986,192.50	0.00	0.00	(9,986,192.50)
995307	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3640 / 2.3705					
				2/21/2019	1/10/2019	PURC		10,000,000.00	9,972,420.00	0.00	0.00	(9,972,420.00)

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Fund:	**Educational Money Mkt Fnd**											
995310	FED HM LN BK BD	/FTN FINANCIAL	AGN FLOAT1				2.4270 / 2.4260					
				2/4/2019	1/10/2019	PURC		25,000,000.00	25,000,000.00	10,112.50	0.00	(25,010,112.50)
981582	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2500 / 2.2629					
				1/11/2019	1/11/2019	MAT		(10,000,000.00)	(9,943,125.00)	0.00	(56,875.00)	10,000,000.00
992410	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3500 / 2.3534					
				1/11/2019	1/11/2019	MAT		(800,000.00)	(798,851.11)	0.00	(1,148.89)	800,000.00
995564	FHLB DISC CORP	/TD SECURITIES	AGDN				2.3800 / 2.3822					
				1/25/2019	1/11/2019	PURC		5,000,000.00	4,995,372.22	0.00	0.00	(4,995,372.22)
995565	APPLE INC.	/TD SECURITIES	MTN				1.5500 / 2.5343					
				2/8/2019	1/11/2019	PURC		465,000.00	464,618.70	3,063.19	0.00	(467,681.89)
995566	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3660 / 2.3746					
				3/7/2019	1/11/2019	PURC		10,000,000.00	9,963,852.78	0.00	0.00	(9,963,852.78)
992408	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3400 / 2.3438					
				1/14/2019	1/14/2019	MAT		(15,000,000.00)	(14,975,625.00)	0.00	(24,375.00)	15,000,000.00
993261	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3400 / 2.3429					
				1/15/2019	1/15/2019	MAT		(6,000,000.00)	(5,992,590.00)	0.00	(7,410.00)	6,000,000.00
995976	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.3700 / 2.3744					
				2/12/2019	1/15/2019	PURC		10,000,000.00	9,981,566.67	0.00	0.00	(9,981,566.67)
995977	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.3900 / 2.3989					
				3/12/2019	1/15/2019	PURC		18,124,000.00	18,056,618.99	0.00	0.00	(18,056,619.00)
985705	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.2500 / 2.3349					
				1/16/2019	1/16/2019	INT		0.00	0.00	0.00	(10,906.25)	10,906.25
				1/16/2019	1/16/2019	MAT		(1,745,000.00)	(1,741,244.76)	0.00	(3,755.24)	1,745,000.00
986244	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.2500 / 2.3699					
				1/16/2019	1/16/2019	INT		0.00	0.00	0.00	(5,593.75)	5,593.75
				1/16/2019	1/16/2019	MAT		(895,000.00)	(893,068.59)	0.00	(1,931.41)	895,000.00
988359	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.2500 / 2.3500					
				1/16/2019	1/16/2019	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
				1/16/2019	1/16/2019	MAT		(2,000,000.00)	(1,996,855.58)	0.00	(3,144.42)	2,000,000.00

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Fund:	**Educational Money Mkt Fnd**											
992411	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3400 / 2.3441					
				1/16/2019	1/16/2019	MAT		(8,000,000.00)	(7,985,960.00)	0.00	(14,040.00)	8,000,000.00
993053	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.2500 / 2.3670					
				1/16/2019	1/16/2019	INT		0.00	0.00	0.00	(4,687.50)	4,687.50
				1/16/2019	1/16/2019	MAT		(750,000.00)	(749,480.25)	0.00	(519.75)	750,000.00
996195	US TREASURY N/B	/BNP PARIBAS	TBILL				2.3570 / 2.3655					
				3/12/2019	1/16/2019	PURC		15,000,000.00	14,945,985.42	0.00	0.00	(14,945,985.42)
992620	US TREASURY N/B	/FTN FINANCIAL	TBILL				2.3050 / 2.3090					
				1/17/2019	1/17/2019	MAT		(15,000,000.00)	(14,974,068.75)	0.00	(25,931.25)	15,000,000.00
993056	FED FARM CR BK	/BARCLAY CAPITAL	AGN FLOAT1				2.3150 / 2.5266					
				1/17/2019	1/17/2019	INT		0.00	0.00	0.00	(1,993.47)	1,993.47
				1/17/2019	1/17/2019	MAT		(1,000,000.00)	(999,870.00)	0.00	(130.00)	1,000,000.00
996542	FED FARM CR BK	/BNY Mellon Capital Market	AGDN				2.3700 / 2.3786					
				3/13/2019	1/17/2019	PURC		5,000,000.00	4,981,895.83	0.00	0.00	(4,981,895.83)
996544	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3600 / 2.3673					
				3/5/2019	1/17/2019	PURC		15,000,000.00	14,953,783.34	0.00	0.00	(14,953,783.33)
996549	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3500 / 2.3571					
				3/4/2019	1/17/2019	PURC		13,000,000.00	12,960,963.89	0.00	0.00	(12,960,963.89)
996551	US TREASURY N/B	/BNP PARIBAS	TBILL				2.3770 / 2.3914					
				4/18/2019	1/17/2019	PURC		25,000,000.00	24,849,786.80	0.00	0.00	(24,849,786.81)
988607	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3300 / 2.3377					
				1/18/2019	1/18/2019	MAT		(15,000,000.00)	(14,950,487.50)	0.00	(49,512.50)	15,000,000.00
996759	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3650 / 2.3723					
				3/6/2019	1/18/2019	PURC		15,000,000.00	14,953,685.42	0.00	0.00	(14,953,685.42)
996760	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3700 / 2.3781					
				3/11/2019	1/18/2019	PURC		10,000,000.00	9,965,766.67	0.00	0.00	(9,965,766.67)
964755	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				0.8750 / 2.3952					
				7/19/2019	1/19/2019	INT		0.00	0.00	0.00	(5,468.75)	5,468.75
992621	US TREASURY N/B	/DEUTSCHE	TBILL				2.3000 / 2.3047					
				1/22/2019	1/22/2019	MAT		(11,000,000.00)	(10,977,511.11)	0.00	(22,488.89)	11,000,000.00
995046	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3550 / 2.3570					

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Fund:	**Educational Money Mkt Fnd**											
				1/22/2019	1/22/2019	MAT		(35,000,000.00)	(34,970,235.42)	0.00	(29,764.58)	35,000,000.00
996799	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3800 / 2.3904					
				3/29/2019	1/22/2019	PURC		15,000,000.00	14,934,550.01	0.00	0.00	(14,934,550.00)
996984	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.3450 / 2.3481					
				2/11/2019	1/22/2019	PURC		5,000,000.00	4,993,486.11	0.00	0.00	(4,993,486.11)
996985	US TREASURY N/B	/BNP PARIBAS	TBILL				2.3470 / 2.3556					
				3/19/2019	1/22/2019	PURC		15,000,000.00	14,945,236.67	0.00	0.00	(14,945,236.67)
988614	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3450 / 2.3536					
				1/23/2019	1/23/2019	MAT		(10,000,000.00)	(9,963,522.22)	0.00	(36,477.78)	10,000,000.00
997428	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3000 / 2.3001					
				1/25/2019	1/24/2019	PURC		22,000,000.00	21,998,594.44	0.00	0.00	(21,998,594.44)
995564	FHLB DISC CORP	/TD SECURITIES	AGDN				2.3800 / 2.3822					
				1/25/2019	1/25/2019	MAT		(5,000,000.00)	(4,995,372.22)	0.00	(4,627.78)	5,000,000.00
997428	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3000 / 2.3001					
				1/25/2019	1/25/2019	MAT		(22,000,000.00)	(21,998,594.44)	0.00	(1,405.56)	22,000,000.00
997706	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3800 / 2.3888					
				3/22/2019	1/25/2019	PURC		3,000,000.00	2,988,893.33	0.00	0.00	(2,988,893.33)
997715	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3700 / 2.3799					
				3/29/2019	1/25/2019	PURC		35,000,000.00	34,854,837.50	0.00	0.00	(34,854,837.50)
987159	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.3750 / 2.3800					
				1/28/2019	1/28/2019	INT		0.00	0.00	0.00	(47,265.63)	47,265.63
				1/28/2019	1/28/2019	MAT		(6,875,000.00)	(6,860,659.09)	0.00	(14,340.91)	6,875,000.00
992617	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3900 / 2.3960					
				1/28/2019	1/28/2019	MAT		(5,000,000.00)	(4,987,386.11)	0.00	(12,613.89)	5,000,000.00
997814	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.2900 / 2.2904					
				1/31/2019	1/28/2019	PURC		10,000,000.00	9,998,091.67	0.00	0.00	(9,998,091.67)
992622	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3400 / 2.3459					
				1/29/2019	1/29/2019	MAT		(15,000,000.00)	(14,961,975.00)	0.00	(38,025.00)	15,000,000.00
993909	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.4000 / 2.4043					
				1/29/2019	1/29/2019	MAT		(10,000,000.00)	(9,982,000.00)	0.00	(18,000.00)	10,000,000.00
994609	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.3210 / 2.3243					

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Fund:	**Educational Money Mkt Fnd**											
				1/29/2019	1/29/2019	MAT		(20,000,000.00)	(19,971,632.22)	0.00	(28,367.78)	20,000,000.00
995045	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.3660 / 2.3691					
				1/29/2019	1/29/2019	MAT		(25,000,000.00)	(24,967,138.89)	0.00	(32,861.11)	25,000,000.00
998105	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.3300 / 2.3320					
				2/11/2019	1/29/2019	PURC		25,000,000.00	24,978,965.28	0.00	0.00	(24,978,965.28)
998106	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3450 / 2.3473					
				2/13/2019	1/29/2019	PURC		10,000,000.00	9,990,229.17	0.00	0.00	(9,990,229.17)
998111	US TREASURY N/B	/RBC	TBILL				2.2990 / 2.2993					
				1/31/2019	1/29/2019	PURC		50,000,000.00	49,993,613.90	0.00	0.00	(49,993,613.89)
998119	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.2920 / 2.2923					
				1/31/2019	1/29/2019	PURC		50,000,000.00	49,993,633.35	0.00	0.00	(49,993,633.33)
998120	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.3670 / 2.3757					
				3/26/2019	1/29/2019	PURC		15,000,000.00	14,944,770.00	0.00	0.00	(14,944,770.00)
998121	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.2500 / 2.3512					
				1/31/2019	1/29/2019	PURC		50,000,000.00	49,996,968.50	309,103.26	0.00	(50,306,071.76)
992618	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3900 / 2.3964					
				1/30/2019	1/30/2019	MAT		(15,000,000.00)	(14,960,166.67)	0.00	(39,833.33)	15,000,000.00
998334	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.3800 / 2.3907					
				4/8/2019	1/30/2019	PURC		20,000,000.00	19,910,088.88	0.00	0.00	(19,910,088.89)
998340	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3650 / 2.3739					
				3/28/2019	1/30/2019	PURC		10,000,000.00	9,962,554.17	0.00	0.00	(9,962,554.17)
998342	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.3670 / 2.3814					
				5/2/2019	1/30/2019	PURC		20,000,000.00	19,879,020.00	0.00	0.00	(19,879,020.00)
938050	US TREASURY N/B	/DEUTSCHE	TRBDME				1.5000 / 1.8729					
				1/31/2019	1/31/2019	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
				1/31/2019	1/31/2019	MAT		(10,000,000.00)	(9,961,718.75)	0.00	(38,281.25)	10,000,000.00
938633	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.5000 / 1.8864					
				1/31/2019	1/31/2019	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
				1/31/2019	1/31/2019	MAT		(10,000,000.00)	(9,960,546.87)	0.00	(39,453.13)	10,000,000.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	**Educational Money Mkt Fnd**											
992609	US TREASURY N/B	/DEUTSCHE	TRBDME				1.2500 / 2.3985					
				1/31/2019	1/31/2019	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
				1/31/2019	1/31/2019	MAT		(20,000,000.00)	(19,974,218.74)	0.00	(25,781.26)	20,000,000.00
993258	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.2500 / 2.3495					
				1/31/2019	1/31/2019	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
				1/31/2019	1/31/2019	MAT		(35,000,000.00)	(34,963,085.92)	0.00	(36,914.08)	35,000,000.00
995306	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3670 / 2.3703					
				1/31/2019	1/31/2019	MAT		(10,000,000.00)	(9,986,192.50)	0.00	(13,807.50)	10,000,000.00
997814	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.2900 / 2.2904					
				1/31/2019	1/31/2019	MAT		(10,000,000.00)	(9,998,091.67)	0.00	(1,908.33)	10,000,000.00
998111	US TREASURY N/B	/RBC	TBILL				2.2990 / 2.2993					
				1/31/2019	1/31/2019	MAT		(50,000,000.00)	(49,993,613.89)	0.00	(6,386.11)	50,000,000.00
998119	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.2920 / 2.2923					
				1/31/2019	1/31/2019	MAT		(50,000,000.00)	(49,993,633.33)	0.00	(6,366.67)	50,000,000.00
998121	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.2500 / 2.3512					
				1/31/2019	1/31/2019	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
				1/31/2019	1/31/2019	MAT		(50,000,000.00)	(49,996,968.50)	0.00	(3,031.50)	50,000,000.00
998595	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.5000 / 2.5429					
				10/1/2019	1/31/2019	PURC		1,825,000.00	1,794,203.13	0.00	0.00	(1,794,203.13)
998602	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4427 / 2.4173					
				4/3/2019	1/31/2019	PURC		23,800,000.00	23,801,047.20	45,216.91	0.00	(23,846,264.11)
998603	FREDDIE MAC	/BNY Mellon Capital Market	AGN FLOAT1				2.4132 / 2.3989					
				3/18/2019	1/31/2019	PURC		20,420,000.00	20,420,367.56	17,795.04	0.00	(20,438,162.60)
998607	US TREASURY N/B	/RBC	TRBDME				1.2500 / 2.3931					
				4/30/2019	1/31/2019	PURC		25,000,000.00	24,929,687.50	79,419.89	0.00	(25,009,107.39)
						Sub Total:		**26,869,000.00**	**26,393,152.20**	**464,710.79**	**(2,025,117.56)**	**(24,832,745.44)**
Fund:	**283-John Wayne Airport**											
994145	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.4300 / 2.4458					
				4/9/2019	1/3/2019	PURC		3,000,000.00	2,980,560.00	0.00	0.00	(2,980,560.00)
993473	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.2040 / 2.2058					

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Fund:	**283-John Wayne Airport**											
				1/10/2019	1/10/2019	MAT		(2,250,000.00)	(2,248,209.25)	0.00	(1,790.75)	2,250,000.00
985703	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.2600 / 2.2693					
				1/11/2019	1/11/2019	MAT		(3,010,000.00)	(2,997,717.53)	0.00	(12,282.47)	3,010,000.00
995567	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.4307 / 2.4314					
				1/15/2019	1/11/2019	PURC		2,600,000.00	2,599,297.78	0.00	0.00	(2,599,297.78)
995779	FED FARM CR BK	/FTN FINANCIAL	AGNF1				4.2800 / 2.4751					
				6/5/2019	1/14/2019	PURC		2,400,000.00	2,416,531.20	11,128.00	0.00	(2,427,659.20)
995567	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.4307 / 2.4314					
				1/15/2019	1/15/2019	MAT		(2,600,000.00)	(2,599,297.78)	0.00	(702.22)	2,600,000.00
995970	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3799 / 2.3887					
				3/12/2019	1/15/2019	PURC		2,500,000.00	2,490,744.83	0.00	0.00	(2,490,744.83)
985272	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3000 / 2.3106					
				1/16/2019	1/16/2019	MAT		(1,700,000.00)	(1,692,180.00)	0.00	(7,820.00)	1,700,000.00
996552	US TREASURY N/B	/BNP PARIBAS	TBILL				2.3770 / 2.3914					
				4/18/2019	1/17/2019	PURC		2,075,000.00	2,062,532.30	0.00	0.00	(2,062,532.30)
984251	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.3200 / 2.3328					
				1/23/2019	1/23/2019	MAT		(1,000,000.00)	(994,522.22)	0.00	(5,477.78)	1,000,000.00
992608	FANNIE MAE	/BNY Mellon Capital Market	AGNF1				1.2200 / 2.4515					
				1/25/2019	1/25/2019	INT		0.00	0.00	0.00	(6,100.00)	6,100.00
				1/25/2019	1/25/2019	MAT		(1,000,000.00)	(998,760.00)	0.00	(1,240.00)	1,000,000.00
997718	US TREASURY N/B	/RBC	TRBDME				0.8750 / 2.4914					
				7/31/2019	1/25/2019	PURC		2,000,000.00	1,983,515.62	8,464.68	0.00	(1,991,980.30)
991455	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				1.3750 / 2.3700					
				1/28/2019	1/28/2019	INT		0.00	0.00	0.00	(2,990.63)	2,990.63
				1/28/2019	1/28/2019	MAT		(435,000.00)	(434,437.33)	0.00	(562.67)	435,000.00
991456	US TREASURY N/B	/TD SECURITIES	TBILL				2.3110 / 2.3178					
				1/29/2019	1/29/2019	MAT		(2,000,000.00)	(1,994,094.11)	0.00	(5,905.89)	2,000,000.00
998339	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3701 / 2.3787					
				3/26/2019	1/30/2019	PURC		2,400,000.00	2,391,309.63	0.00	0.00	(2,391,309.63)

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Fund:	**283-John Wayne Airport**											
972747	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 2.2159					
				1/31/2019	1/31/2019	INT		0.00	0.00	0.00	(15,000.00)	15,000.00
				1/31/2019	1/31/2019	MAT		(2,000,000.00)	(1,993,515.62)	0.00	(6,484.38)	2,000,000.00
997718	US TREASURY N/B	/RBC	TRBDME				0.8750 / 2.4914					
				7/31/2019	1/31/2019	INT		0.00	0.00	0.00	(8,750.00)	8,750.00
998608	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				1.3750 / 2.4924					
				5/24/2019	1/31/2019	PURC		2,000,000.00	1,993,000.00	5,118.06	0.00	(1,998,118.06)
					Sub Total:			**2,980,000.00**	**2,964,757.52**	**24,710.74**	**(75,106.79)**	**(2,914,361.47)**
Fund:	**650-Fountain Valley SD40**											
882763	FANNIE MAE	/TD SECURITIES	AGNF1				2.0000 / 2.0592					
				1/5/2022	1/5/2019	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
794635	FANNIE MAE	/MORGAN STANLEY	AGNF1				1.6250 / 1.6180					
				1/21/2020	1/21/2019	INT		0.00	0.00	0.00	(26,975.00)	26,975.00
794638	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				1.8300 / 1.7810					
				7/29/2020	1/29/2019	INT		0.00	0.00	0.00	(32,025.00)	32,025.00
825557	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.3750 / 1.4960					
				1/31/2021	1/31/2019	INT		0.00	0.00	0.00	(24,062.50)	24,062.50
					Sub Total:			**0.00**	**0.00**	**0.00**	**(118,062.50)**	**118,062.50**
Fund:	**650-CCCD SERIES 2017E**											
936269	FED FARM CR BK	/BANK OF AMERICA	AGNF1				2.9800 / 2.9971					
				1/3/2030	1/3/2019	INT		0.00	0.00	0.00	(29,800.00)	29,800.00
945319	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				6.2500 / 3.2042					
				7/15/2032	1/15/2019	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
938650	FED FARM CR BK	/DEUTSCHE	AGNF1				2.8750 / 2.8890					
				1/18/2028	1/18/2019	INT		0.00	0.00	0.00	(28,750.00)	28,750.00
948858	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.0500 / 3.3488					
				7/19/2032	1/19/2019	INT		0.00	0.00	0.00	(3,888.75)	3,888.75
					Sub Total:			**0.00**	**0.00**	**0.00**	**(124,938.75)**	**124,938.75**

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Grand Total:								**(652,752,000.00)**	**(652,932,273.79)**	**1,841,199.30**	**(15,893,524.59)**	**666,984,599.07**

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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

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Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692	**INVESCO STIC GOVERNMENT & AGENCY**					
1/2/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(60,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	993932
1/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,270,070.00		INVESCO STIC GOVERNMENT & AGENCY	994387
1/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,304,406.09		INVESCO STIC GOVERNMENT & AGENCY	995047
1/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,766,213.59)		INVESCO STIC GOVERNMENT & AGENCY	995563
1/14/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,151,121.00)		INVESCO STIC GOVERNMENT & AGENCY	995777
1/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,980,633.16		INVESCO STIC GOVERNMENT & AGENCY	996558
1/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(326,446.00)		INVESCO STIC GOVERNMENT & AGENCY	996747
1/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,410,237.39		INVESCO STIC GOVERNMENT & AGENCY	997719
1/28/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,755,370.41)		INVESCO STIC GOVERNMENT & AGENCY	997766
	Sub Total Amount Per Account:		**(52,033,804.36)**			
AIM#51103-694	**INVESCO STIC GOVERNMENT & AGENCY**					
1/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	54,621,855.00		INVESCO STIC GOVERNMENT & AGENCY	994805
1/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(54,680,000.00)		INVESCO STIC GOVERNMENT & AGENCY	995048
	Sub Total Amount Per Account:		**(58,145.00)**			
GS283	**GOLDMAN SACHS - JWA MMF**					
1/3/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,980,560.00)		GOLDMAN SACHS FINL SQ GOVT	994165
1/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	306.25		GOLDMAN SACHS FINL SQ GOVT	994390
1/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(19,532.30)		GOLDMAN SACHS FINL SQ GOVT	996560
1/31/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	25,631.94		GOLDMAN SACHS FINL SQ GOVT	998612
	Sub Total Amount Per Account:		**(2,974,154.11)**			
GS692	**GOLDMAN SACHS - COUNTY MMF**					
1/7/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,161,716.27		GOLDMAN SACHS FINL SQ GOVT	994612
1/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(42,828,571.36)		GOLDMAN SACHS FINL SQ GOVT	995317
1/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,962,465.42		GOLDMAN SACHS FINL SQ GOVT	995982
1/16/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	23,418,036.89		GOLDMAN SACHS FINL SQ GOVT	996199
1/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,244,099.66)		GOLDMAN SACHS FINL SQ GOVT	996987
1/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	923,076.55		GOLDMAN SACHS FINL SQ GOVT	998098
1/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,015,864.84		GOLDMAN SACHS FINL SQ GOVT	998331
1/31/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(28,046,598.44)		GOLDMAN SACHS FINL SQ GOVT	998611
	Sub Total Amount Per Account:		**(31,638,109.49)**			
GS694	**GOLDMAN SACHS - EDUCATIONAL MMF**					
1/2/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,080,387.00		GOLDMAN SACHS FINL SQ GOVT	993933
1/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,356,738.00		GOLDMAN SACHS FINL SQ GOVT	994389
1/7/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(31,911,919.11)		GOLDMAN SACHS FINL SQ GOVT	994613
1/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,390,200.20)		GOLDMAN SACHS FINL SQ GOVT	995049

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1/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,700,000.00)		GOLDMAN SACHS FINL SQ GOVT	995318
	Sub Total Amount Per Account:		**(15,564,994.31)**			
LAIF - EXTENDED FUND	**LAIF - EXTENDED FUND**					
1/2/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	379,000.00		LOCAL AGENCY INVESTMENT FUND	993910
1/9/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(12,888,000.00)		LOCAL AGENCY INVESTMENT FUND	995050
1/14/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(37,995,000.00)		LOCAL AGENCY INVESTMENT FUND	995778
1/16/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	56,356,000.00		LOCAL AGENCY INVESTMENT FUND	996200
1/17/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	49,000.00		LOCAL AGENCY INVESTMENT FUND	996557
1/18/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	282,000.00		LOCAL AGENCY INVESTMENT FUND	996746
1/22/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	618,000.00		LOCAL AGENCY INVESTMENT FUND	996988
1/24/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	1,000,000.00		LOCAL AGENCY INVESTMENT FUND	997425
1/28/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	221,000.00		LOCAL AGENCY INVESTMENT FUND	997767
1/29/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(8,046,000.00)		LOCAL AGENCY INVESTMENT FUND	998097
1/30/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	464,000.00		LOCAL AGENCY INVESTMENT FUND	998330
1/31/2019	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	11,000,000.00		LOCAL AGENCY INVESTMENT FUND	998610
	Sub Total Amount Per Account:		**11,440,000.00**			
MORGAN 283	**MORGAN STANLEY GOVT 8302-JWA MMF**					
1/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,249,998.00	5316	MORGAN STANLEY INST LIQUIDITY FUND	995315
1/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	410,702.22	5559	MORGAN STANLEY INST LIQUIDITY FUND	995558
1/14/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,427,659.20)	5774	MORGAN STANLEY INST LIQUIDITY FUND	995773
1/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	109,255.17	5967	MORGAN STANLEY INST LIQUIDITY FUND	995966
1/16/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,700,000.00	6190	MORGAN STANLEY INST LIQUIDITY FUND	996189
1/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,043,000.00)	6548	MORGAN STANLEY INST LIQUIDITY FUND	996547
1/23/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,000,000.00	7228	MORGAN STANLEY INST LIQUIDITY FUND	997227
1/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(985,880.30)	7711	MORGAN STANLEY INST LIQUIDITY FUND	997710
1/28/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	437,990.63	7757	MORGAN STANLEY INST LIQUIDITY FUND	997756
1/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,000,000.00	8096	MORGAN STANLEY INST LIQUIDITY FUND	998095
1/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,391,309.63)	8327	MORGAN STANLEY INST LIQUIDITY FUND	998326
	Sub Total Amount Per Account:		**60,096.89**			
MORGAN 692	**MORGAN STANLEY GOVT 8302-COUNTY MMF**					
1/2/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,789,665.17)	3936	MORGAN STANLEY INST LIQUIDITY FUND	993935
1/3/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	18,802,271.50	4164	MORGAN STANLEY INST LIQUIDITY FUND	994163
1/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(20,000,000.00)	4385	MORGAN STANLEY INST LIQUIDITY FUND	994384
1/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,009,824.00)	4803	MORGAN STANLEY INST LIQUIDITY FUND	994802
1/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,000,000.00)	5312	MORGAN STANLEY INST LIQUIDITY FUND	995311
1/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,159,846.41)	5561	MORGAN STANLEY INST LIQUIDITY FUND	995560

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Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
1/23/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	688,930.54	7224	MORGAN STANLEY INST LIQUIDITY FUND	997223
1/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	309,810.73	7418	MORGAN STANLEY INST LIQUIDITY FUND	997417
	Sub Total Amount Per Account:		**(36,158,322.81)**			
MORGAN 694	**MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF**					
1/3/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,743,097.00	4167	MORGAN STANLEY INST LIQUIDITY FUND	994166
1/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,280,148.11)	5314	MORGAN STANLEY INST LIQUIDITY FUND	995313
1/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,727,158.89)	5557	MORGAN STANLEY INST LIQUIDITY FUND	995556
1/14/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	975,976.00	5776	MORGAN STANLEY INST LIQUIDITY FUND	995775
1/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(22,804,053.67)	5965	MORGAN STANLEY INST LIQUIDITY FUND	995964
1/16/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	21,338,877.58	6188	MORGAN STANLEY INST LIQUIDITY FUND	996187
1/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(37,147,725.86)	6546	MORGAN STANLEY INST LIQUIDITY FUND	996545
1/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,704,287.09)	6745	MORGAN STANLEY INST LIQUIDITY FUND	996744
1/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,543,990.22	6972	MORGAN STANLEY INST LIQUIDITY FUND	996971
1/23/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(542,133.00)	7226	MORGAN STANLEY INST LIQUIDITY FUND	997225
1/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	15,847,925.56	7420	MORGAN STANLEY INST LIQUIDITY FUND	997419
1/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,276,330.83)	7709	MORGAN STANLEY INST LIQUIDITY FUND	997708
1/28/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,806,716.67)	7755	MORGAN STANLEY INST LIQUIDITY FUND	997754
1/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	85,558,220.57	8094	MORGAN STANLEY INST LIQUIDITY FUND	998093
1/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,689,837.94	8329	MORGAN STANLEY INST LIQUIDITY FUND	998328
1/31/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(56,403,909.73)	8600	MORGAN STANLEY INST LIQUIDITY FUND	998599
	Sub Total Amount Per Account:		**(18,994,538.98)**			
NORTHERN TRUST	**NORTHERN INST U.S. TREASURY PORTFOLIO**					
1/3/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,800.00		NORTHERN TRUST COMPANY	994153
1/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	62,500.00		NORTHERN TRUST COMPANY	995981
1/16/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,025.79)		NORTHERN TRUST COMPANY	996196
1/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	28,750.00		NORTHERN TRUST COMPANY	996748
1/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,888.75		NORTHERN TRUST COMPANY	996986
	Sub Total Amount Per Account:		**123,912.96**			
	Total Amount :		**(145,798,059.21)**			

Orange County Auditor-Controller

Internal Audit

First Follow-Up Audit: Management Letter on Audit of Schedule of Assets Held by the County Treasury as of June 30, 2016

Audit Number 1727-B Report
Date: December 11, 2018

ORANGE COUNTY

AUDITOR-CONTROLLER

INTERNAL AUDIT

Eric H. Woolery, CPA

Orange County Auditor-Controller

Lily Chin, CPA, CGMA **Audit Manager II**

Michael Steinhaus, CPA, CGMA **Audit Manager I**

12 Civic Center Plaza, Room 200

Santa Ana, CA 92701

Auditor-Controller Website

www.ac.ocgov.com

ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 1727-B
(Reference 1611-F1)

December 11, 2018

TO: Shari Freidenrich, CPA
Treasurer-Tax Collector

SUBJECT: First Follow-Up Audit:
Management Letter on Audit of Schedule of Assets Held by the County Treasury as of June 30, 2016, Original Audit No. 1611, Issued September 20, 2017

We have completed our first follow-up audit of Management Letter on Audit of Schedule of Assets Held by the County Treasury as of June 30, 2016. Our final report is attached for your review.

E. H. Woolery

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

First Follow-Up Audit:
Management Letter on Audit of the Schedule of Assets
Held by the County Treasury as of June 30, 2016
Audit No. 1727-B (Reference 1611-F1)

As of June 30, 2018

Transmittal Letter **i**

Internal Auditor's Report

SCOPE **1**

BACKGROUND **1**

RESULTS **1**

ATTACHMENT A: Follow-Up Audit Implementation Status **3**

Audit No. 1727-B **December 11, 2018**
(Reference 1611-F1)

TO: Shari Freidenrich, CPA
Treasurer-Tax Collector

FROM: Eric H. Woolery, CPA
Auditor-Controller

SUBJECT: First Follow-Up Audit:
Management Letter on Audit of Schedule of Assets Held by County Treasury as of June 30, 2016, Original Audit 1611

SCOPE

We have completed a follow-up audit of Management Letter on Schedule of Assets Held by County Treasury as of June 30, 2016. Our audit was limited to reviewing actions taken as of June 30, 2018, to implement the three recommendations from our management letter issued on September 20, 2017.

BACKGROUND

We completed an audit of the Schedule of Assets held by the County Treasury as of June 30, 2016. The related management letter identified three control deficiencies.

RESULTS

Our follow-up audit found that Treasurer-Tax Collector (T-TC) implemented one recommendation from the management letter; the two remaining recommendations are in process.

Based on our follow-up audit, the following is the implementation status of the three recommendations:

Finding No. 1 – Bank Reconciliation (Control Deficiency)

Recommendation No. 1: Since this issue and recommendation have been previously communicated to T-TC management by the external auditor MGO in the Management Letter dated December 15, 2016, a separate recommendation is not required. This issue will be followed-up by the County's external auditors during the next annual audit.

Status: **Implemented.** The County's external auditors noted in their Management Letter for the Year Ended June 30, 2017, that this recommendation was implemented. T-TC has updated their procedure for manually importing bank files to include required written management approval prior to importing bank files along with specific steps to validate the need to import files and for the correction of an erroneous import of bank files. Because of the actions taken by T-TC, we consider this recommendation implemented.

Finding No. 2 – Audit Log Documentation (Control Deficiency)

Recommendation No. 2: We recommend that T-TC management create a policy and procedure for ensuring that documentation of changes, including additions, deletions and corrections in Quantum by user, type of change and date of change, can be retrieved and maintained for all correcting type transactions.

Status: **In process.** T-TC is in the process of creating a procedure for documenting significant corrections or adjustments in Quantum. T-TC plans to complete the procedure by the end of December 2018. Because of the actions taken by T-TC, we consider this recommendation in process.

Finding No. 3 – Application Change Management (Control Deficiency)

Recommendation No. 3: We recommend that T-TC management work with A-C/IT staff to create a formal management process and procedure for managing future changes to this in-house software application that includes maintaining appropriate documentation supporting authorization, testing and implementation of changes.

Status: **In process.** T-TC is in the process of creating procedures for its change management process. Because of the actions taken by T-TC, we consider this recommendation in process.

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.

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.

Orange County Auditor-Controller

Internal Audit

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

Audit Number 1881
Report Date: January 22, 2019

ORANGE COUNTY

AUDITOR-CONTROLLER

INTERNAL AUDIT

Eric H. Woolery, CPA

Orange County Auditor-Controller

Lily Chin, CPA, CGMA	**Audit Manager II**
Michael Steinhaus, CPA, CGMA	**Audit Manager I**
Nancy Ramos	**Auditor II**

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

Auditor-Controller Website
www.ac.ocgov.com

ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER

Audit No. 1881

January 22, 2019

TO: Members, Treasury Oversight Committee

SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio For the Quarter Ended September 30, 2018

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

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

E. H. Woolery

Eric H. Woolery, CPA
Auditor-Controller

Attachment

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

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Treasurer's Investment Portfolio
For the Quarter Ended September 30, 2018
Audit No. 1881

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Internal Auditor's Report

Audit No. 1881 **January 22, 2019**

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

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

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

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

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

The following lists the procedures performed and results achieved:

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

   Results: We found no exceptions.

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

   Results: We found no exceptions.

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

   Results: We found no exceptions.

4. **Maximum Maturity Limitations (IPS Section VIII.2):** We confirmed that the maximum maturity of any portfolio instrument purchased did not exceed 397 days for the Money Market Funds, 5 years for US treasury, government sponsored enterprise, and municipal debt securities, and 3 years for medium-term notes and negotiable certificates of deposits for the Extended Fund in accordance with the IPS, and that the maximum maturity did not exceed 15 months for the John Wayne Airport Investment Fund.

   Results: We found no exceptions.

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

   Results: We found no exceptions.

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

   Results: We found no exceptions.

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

   Results: We found no exceptions.

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

Respectfully submitted,

E. H. Woolery

Eric H. Woolery, CPA
Auditor-Controller

MONTHLY TREASURER'S INVESTMENT REPORT
Distribution List

County of Orange Elected Officials
Honorable Don Barnes, Sheriff-Coroner
Honorable Hugh Nguyen, Clerk-Recorder
Honorable Claude Parrish, Assessor
Honorable Todd Spitzer, District Attorney/Public Administrator
Honorable Eric Woolery, Auditor-Controller

Treasury Oversight Committee
Gary Capata
Alisa Cutchen
Frank Kim
Al Mijares
Laura Parisi
Richard Rohm
Eric Woolery

County of Orange Departments
Assessor
Auditor-Controller
Child Support Services
Clerk of the Board
Clerk-Recorder
County Counsel
County Executive Office
District Attorney/Public Administrator
Health Care Agency
Human Resources Services
Independent Review
In-Home Supportive Services
John Wayne Airport
OC Community Resources
OC Dana Point Harbor
OC Public Works
OC Waste & Recycling
Performance Audit
Probation
Public Defender
Registrar of Voters
Sheriff-Coroner
Social Services Agency

County Agencies
Children & Families Commission
Civic Center Commission
Law Library
Orange County Employees Retirement System
Orange County Cemetery District
Orange County Fire Authority
Orange County Transportation Authority
Transportation Corridor Agencies

State of California
CDIAC
Superior Court

Orange County School Districts
Orange County Department of Education
Anaheim City School District
Anaheim Union High School District
Brea-Olinda Unified School District
Buena Park School District
Capistrano Unified School District
Centralia School District
Cypress School District
Fountain Valley School District
Fullerton School District
Fullerton Joint Union High School District
Garden Grove Unified School District
Huntington Beach City School District
Huntington Beach Union High School District
Irvine Unified School District
Laguna Beach Unified School District
La Habra City School District
Los Alamitos Unified School District
Lowell Joint School District
Magnolia School District
Newport-Mesa Unified School District
Ocean View School District
Orange Unified School District
Placentia-Yorba Linda Unified School District
Saddleback Valley Unified School District
Santa Ana Unified School District
Savanna School District
Tustin Unified School District
Westminster School District

Orange County Community College Districts (CCD)
Coast Community CCD
North Orange County CCD
Rancho-Santiago CCD
South Orange County CCD

Orange County Regional Occupational Programs (ROP)
Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)
Serrano Water District (6-22-99)
City of Villa Park (10-2-01)
City of Tustin (5-21-02)
Mesa Water District (8-9-02)
Orange County Water District (3-30-04)
Municipal Water District of OC (7-27-04)
Orange County Mosquito and Vector Control District (11-14-06)
Buena Park Library District (2-9-10)
Local Agency Formation Commission (10-5-10)
Villa Park Community Services Foundation (4-5-11)
City of Laguna Niguel (3-13-14)
City of Lake Forest (12-16-15)
Foothill/Eastern TCA (10-14-16)
San Joaquin Hills TCA (10-14-16)
Foothill/Eastern TCA/RCC (11-17-16)
City of Laguna Woods (5-10-17)
City of Mission Viejo (10-2-17)
Placentia Library District (10-16-17)