

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

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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: May 16, 2018

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

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

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

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

INVESTMENT POOL COMPOSITION

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

The County Treasurer established three Money Market 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 March 6, 2017, reaffirmed their highest rating of AAAM on the OCMMF and the OCEMMF. The County Treasurer also established the Extended Fund that is invested to meet cash needs between one and five years out. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 57 and 57, 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 70. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.31), and the duration is currently at 1.07. The investments in all of the funds are marked to market daily to determine the 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 April 2018, the job market added 164,000 new jobs, and March's job numbers were revised upward by 32,000 to 135,000. The U.S. unemployment rate for April decreased to 3.9% from 4.1% in the prior month. The U.S. Gross Domestic Product first quarter rate decreased from the prior quarter rate of 2.9% to 2.3%. The Empire State Manufacturing Index decreased to 15.8 from 22.5 in March, while the Philadelphia Fed Index increased to 23.2 from

22.3 in March. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals economic expansion. With respect to housing, S&P/CaseShiller reported that housing prices continue to show positive momentum as year-over-year prices increased for the seventieth consecutive month in February, up 6.34% from a year ago. The index for pending home sales decreased 4.4% on a year-over-year basis in March. As reported last month, on March 21, 2018, the Federal Open Markets Committee raised the benchmark Federal Funds rate by 0.25% resulting in a new target range of 1.50% to 1.75%.

The 10-year Treasury rate rose from 2.74% in March to 2.95% in April. The short-term 90-day T-bill ended the month at 1.87%, up from 1.73% in March. The rate on the 2-year Treasury note was 2.49% at the end of April, up from 2.27% in March.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2017/2018 is 1.23% for both the OCIP and the OCEIP. The current net yield for fiscal year 2017/2018 for both OCIP and OCEIP is 1.17%. The revised forecasted gross and net yields for fiscal year 2017/2018 for both OCIP and OCEIP are 1.24% and 1.18%, respectively.

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 April 2018 interest apportionment is expected to be paid in June 2018. The investment administrative fee for fiscal year 2017/2018 is now expected to be slightly less than 6.0 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 April 30, 2018.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "A" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$551 million in County of Orange debt, which represents approximately 5.5% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolio had one compliance exception for the month of April. On April 19, the County Treasurer sold an investment for the Orange County Money Market Mutual Fund specifically to prevent the WAM from exceeding the 60 day Investment Policy Statement (IPS) limit. However, the trade failed to be delivered causing the WAM to exceed the limit. The trade settled the next day, putting the portfolio back in compliance with the IPS.

CREDIT UPDATE

During April, there were no changes to the Treasurer's Approved Issuer List. However, on May 9, 2018, S&P placed the L/T issuer credit rating of Walmart Inc. on Negative Outlook. 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 April 30, 2018 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 14, 2017. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	APRIL 2018	MARCH 2018	INCREASE (DECREASE)	NET CHANGE %	APRIL 2017	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value ¹	\$ 4,933,166,856	\$ 4,710,391,312	\$ 222,775,544	4.73%	\$ 4,813,646,800	\$ 119,520,056	2.48%
End Of Month Book Value ¹	\$ 4,957,417,899	\$ 4,731,135,231	\$ 226,282,668	4.78%	\$ 4,819,878,734	\$ 137,539,165	2.85%
Monthly Average Balance ²	\$ 5,436,193,386	\$ 4,567,508,436	\$ 868,684,950	19.02%	\$ 5,311,881,303	\$ 124,312,083	2.34%
Year-To-Date Average Balance	\$ 4,468,379,375	\$ 4,360,844,485	\$ 107,534,890	2.47%	\$ 4,147,335,065	\$ 321,044,311	7.74%
Monthly Accrued Earnings ⁴	\$ 6,545,579	\$ 5,430,359	\$ 1,115,219	20.54%	\$ 4,074,936	\$ 2,470,643	60.63%
Monthly Net Yield ⁴	1.40%	1.34%	0.06%	4.48%	0.86%	0.53%	61.81%
Year-To-Date Net Yield ⁴	1.17%	1.14%	0.03%	2.75%	0.78%	0.39%	49.87%
Annual Estimated Gross Yield ⁵	1.24%	1.24%	0.00%	0.00%	0.87%	0.37%	42.86%
Weighted Average Maturity (WAM) ⁶	282	301	(19)	-6.24%	315	(33)	-10.41%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value ^{1,2}	\$ 5,120,564,428	\$ 4,557,670,951	\$ 562,893,477	12.35%	\$ 4,809,479,447	\$ 311,084,981	6.47%
End Of Month Book Value ^{1,2}	\$ 5,146,174,182	\$ 4,580,244,594	\$ 565,929,588	12.36%	\$ 4,816,002,165	\$ 330,172,017	6.86%
Monthly Average Balance	\$ 4,840,402,593	\$ 4,697,032,453	\$ 143,370,140	3.05%	\$ 4,495,979,203	\$ 344,423,390	7.66%
Year-To-Date Average Balance ³	\$ 4,574,034,050	\$ 4,544,437,545	\$ 29,596,505	0.65%	\$ 4,049,742,814	\$ 524,291,236	12.95%
Monthly Accrued Earnings ⁴	\$ 6,008,880	\$ 5,664,112	\$ 344,768	6.09%	\$ 3,695,190	\$ 2,313,691	62.61%
Monthly Net Yield ⁴	1.45%	1.35%	0.09%	6.79%	0.93%	0.51%	55.15%
Year-To-Date Net Yield ⁴	1.17%	1.14%	0.03%	2.77%	0.79%	0.39%	49.19%
Annual Estimated Gross Yield ⁵	1.24%	1.24%	0.00%	0.00%	0.87%	0.37%	41.76%
Weighted Average Maturity (WAM) ⁶	284	323	(39)	-12.13%	326	(42)	-12.94%

¹ Market values provided by Bloomberg and Northern Trust. The OCIP and OCEIP market values in March 2018 and April 2018 are slightly lower than book values due to the recent Federal Reserve short-term rate increases, but both have a net asset value of 1.00 and have sufficient liquidity to meet projected cash flow needs.

² In April 2018, OCIP Monthly Average Balance and OCEIP End of Month Market Value and Book Value increased from prior month primarily due to incoming secured property tax receipts.

³ OCEIP Year-To-Date Average Balance were higher than April 2017 primarily due to the higher receipts from proceeds of school bonds issuances in the last year, plus expected increases in school districts secured taxes due to assessed value increases.

⁴ In April 2018, the OCIP Monthly Accrued Earnings were higher than prior month primarily due to the Federal Reserve short-term rate increase of 0.25% in mid-March 2018 and a higher pool balance from incoming secured property tax receipts. OCIP and OCEIP monthly accrued earning, monthly net yields and year-to-date net yields were higher than the prior year primarily due to the three increases in the Federal Reserve short-term rates totaling 0.75% since March 31, 2017.

⁵ The OCIP and OCEIP annual estimated gross yields for April 2017 are reported at the actual annual gross yields for FY 16/17, and their annual estimated gross yields for April 2018 are reported at the revised gross yield forecast of 1.24%. The OCIP and OCEIP annual estimated gross yields for FY 17/18 are higher than FY 16/17 primarily due to the three increases in the Federal Reserve short-term rates totaling .75% since March 31, 2017.

⁶ The OCEIP WAM in April 2018 was lower than prior month primarily due to an increase in shorter-term maturities related to the April receipt of secured property tax. The OCIP and OCEIP WAMs in April 2018 were lower than in April 2017 primarily from purchases of shorter-term securities in the Extended Fund that added more value due to the flattening of the yield curve.

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

INVESTMENT STATISTICS - By Investment Pool⁽¹⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 4/30/18	MONTHLY Gross Yield	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)					
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,933,166,856 COST (Capital) \$ 4,962,111,541 MONTHLY AVG Balance \$ 5,436,193,386 BOOK Value \$ 4,957,417,899	282	1.55%	1.46%	1.00
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 5,120,564,428 COST (Capital) \$ 5,151,670,717 MONTHLY AVG Balance \$ 4,840,402,593 BOOK Value \$ 5,146,174,182	284	1.54%	1.51%	1.00

INVESTMENT STATISTICS - Non Pooled Investments⁽²⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment Funds: 283, 505, FVSD, CCCD	MARKET Value \$ 105,561,366 COST (Capital) \$ 106,743,451 MONTHLY AVG Balance \$ 106,431,530 BOOK Value \$ 106,662,337	John Wayne Airport Investment Fund \$ 50,832,513 Fountain Valley School District Fund 40 34,810,654 Repurchase Agreement 1,081,500 CCCD Series 2017E Bonds 20,018,784 \$ 106,743,451

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 1,675,876,674	OCIP	\$ 4,965,591,852
County Cash	3,480,311	OCEIP	5,157,092,171
EXTENDED FUND	6,722,677,731	Specific Investment Funds	106,743,451
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash	18,019,785
Educational Money Market Fund	1,715,227,853		
Educational Cash	5,421,454		
NON-POOLED INVESTMENTS & CASH			
Non-Pooled Investments	106,743,451		
Non-Pooled Cash	18,019,785		
	\$ 10,247,447,259		\$ 10,247,447,259

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	1.47%	OCMMF	57
OCEMMF - MONTHLY GROSS YIELD	1.64%	OCEMMF	57
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	1.63%	JOHN WAYNE AIRPORT WAM	70
OCIP - YTD NET YIELD ⁽³⁾	1.17%	LGIP WAM (Standard & Pools)	37
OCEIP - YTD NET YIELD ⁽³⁾	1.17%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	1.77%		

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

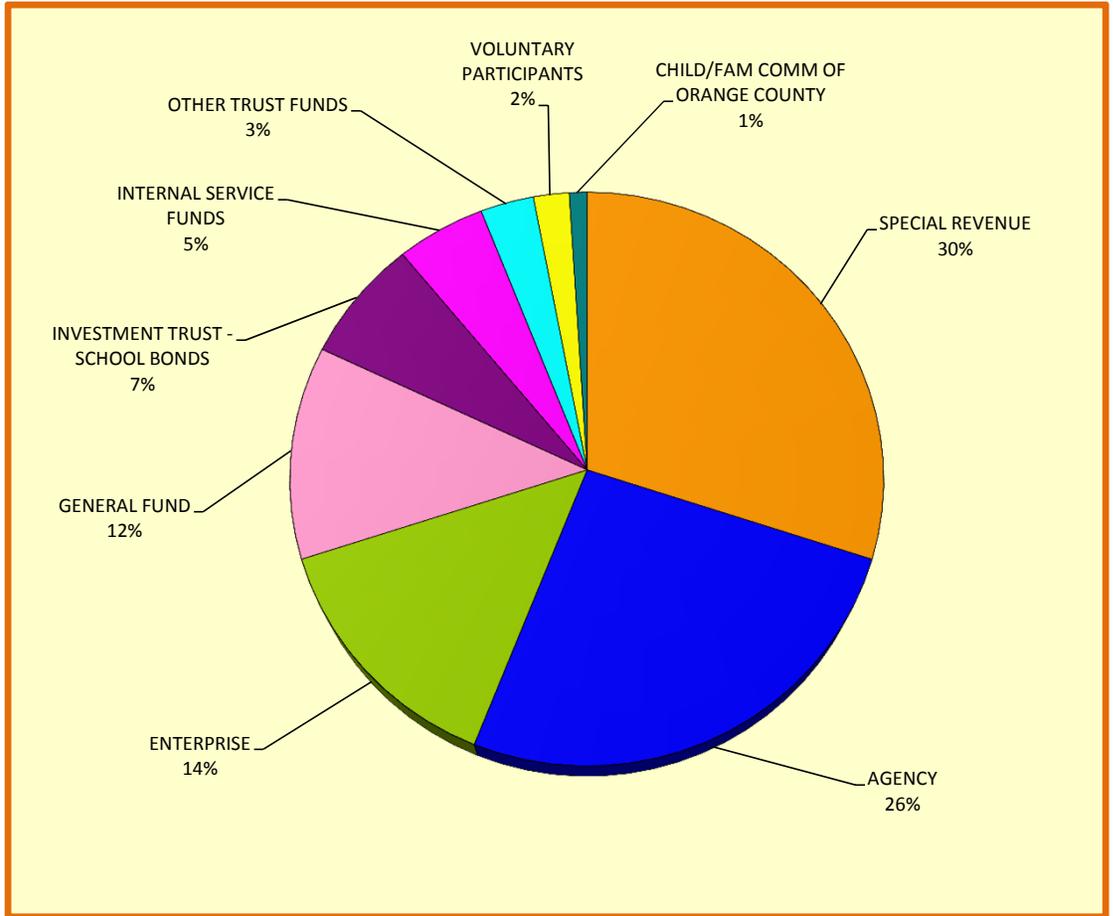
INVESTMENT STATISTICS - By Investment Fund⁽⁴⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 4/30/18	MONTHLY Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,677,026,990	57	1.67%	1.47%	1.00
	COST (Capital) \$ 1,675,876,674				
	MONTHLY AVG Balance \$ 2,164,687,831				
	BOOK Value \$ 1,676,699,831				
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,715,592,154	57	1.71%	1.64%	1.00
	COST (Capital) \$ 1,715,227,853				
	MONTHLY AVG Balance \$ 1,403,959,729				
	BOOK Value \$ 1,715,500,280				
<u>Extended Fund</u>	MARKET Value \$ 6,661,112,140	397	1.47%	1.46%	0.99
	COST (Capital) \$ 6,722,677,731				
	MONTHLY AVG Balance \$ 6,707,948,419				
	BOOK Value \$ 6,711,391,970				
ALLOCATION OF EXTENDED FUND					
<u>Extended Fund</u> <i>OCIP Share</i>	MARKET Value \$ 3,256,139,866	397	1.47%	1.46%	0.99
	COST (Capital) \$ 3,286,234,867				
	MONTHLY AVG Balance \$ 3,271,505,555				
	BOOK Value \$ 3,280,718,068				
<i>OCEIP Share</i>	MARKET Value \$ 3,404,972,274	397	1.47%	1.46%	0.99
	COST (Capital) \$ 3,436,442,864				
	MONTHLY AVG Balance \$ 3,436,442,864				
	BOOK Value \$ 3,430,673,902				
<i>Modified Duration</i>	1.07				

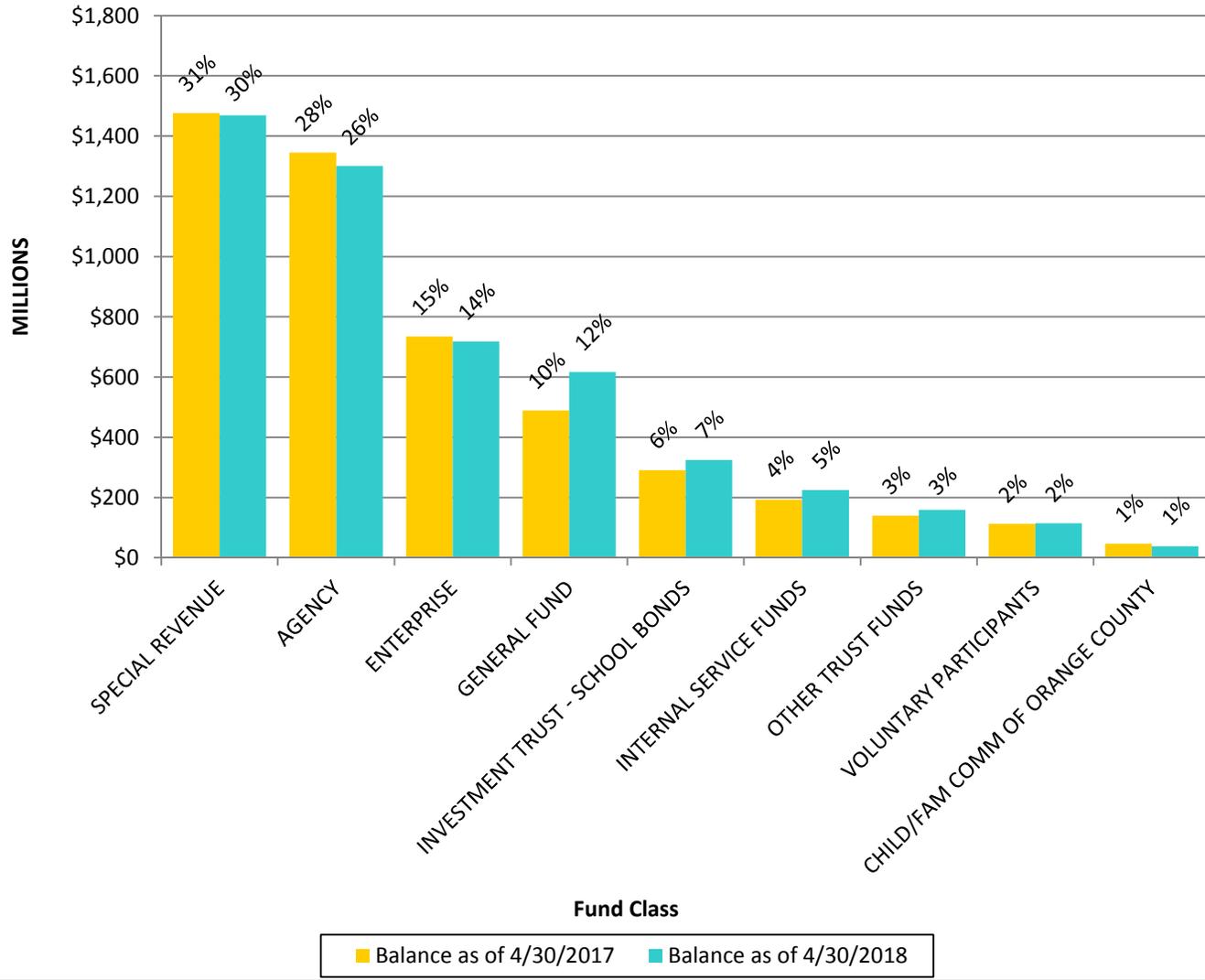
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.
- (3) The Net Yield differs from the Monthly Gross Yield as it includes the Treasury administrative fees.
- (4) Book Value is computed as Cost reduced by amortization of premium and increased by the accretion of discount of the Investment Portfolio. Net Asset Value (NAV) is equal to Market Value divided by Book Value. The Extended Fund Market Value is lower than Book Value causing the NAV to be lower than 1.00 due to the four Federal Reserve short-term rate increases of 1.00% since 2017. When the Extended Fund is combined with the OCMMF and OCEMMF, both OCIP and OCEIP have a NAV of 1.00.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,468,714,351
AGENCY	1,300,151,220
ENTERPRISE	718,398,315
GENERAL FUND	616,873,095
INVESTMENT TRUST - SCHOOL BONDS	324,726,782
INTERNAL SERVICE FUNDS	224,442,146
OTHER TRUST FUNDS	159,390,251
VOLUNTARY PARTICIPANTS	114,761,116
CHILD/FAM COMM OF ORANGE COUNTY	38,134,576
TOTAL	\$ 4,965,591,852

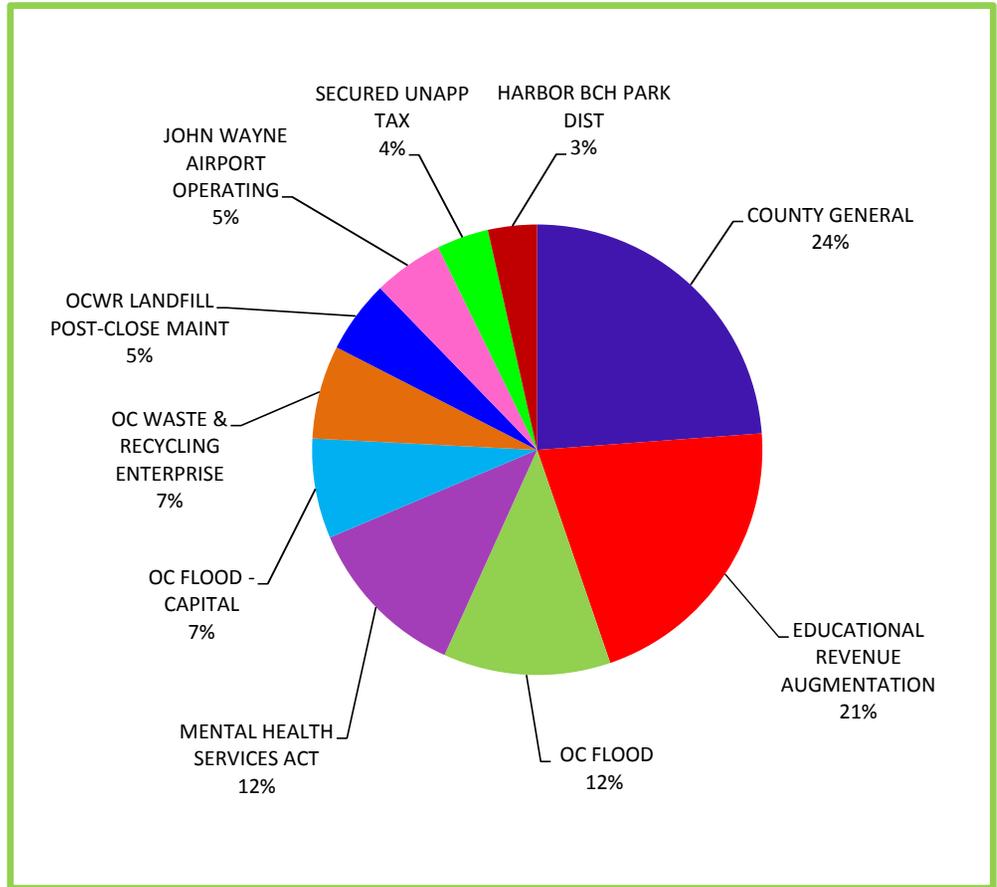


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF APRIL 30**



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

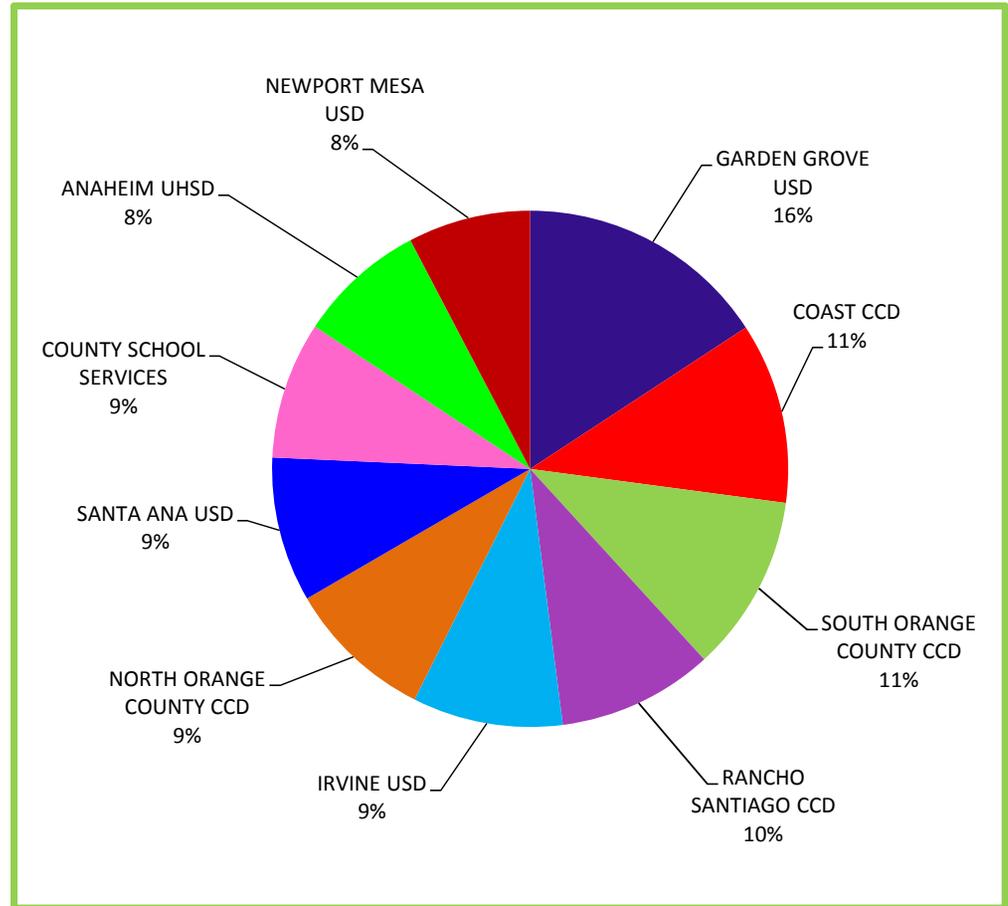
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 571,829,994
664	EDUCATIONAL REVENUE AUGMENTATION	501,967,773
400	OC FLOOD	288,255,306
13Y	MENTAL HEALTH SERVICES ACT	284,862,681
404	OC FLOOD - CAPITAL	171,882,847
299	OC WASTE & RECYCLING ENTERPRISE	160,723,628
279	OCWR LANDFILL POST-CLOSE MAINT	125,786,911
280	JOHN WAYNE AIRPORT OPERATING	120,405,551
673	SECURED UNAPP TAX	89,164,010
405	HARBOR BCH PARK DIST	84,688,042
TOTAL		\$ 2,399,566,743



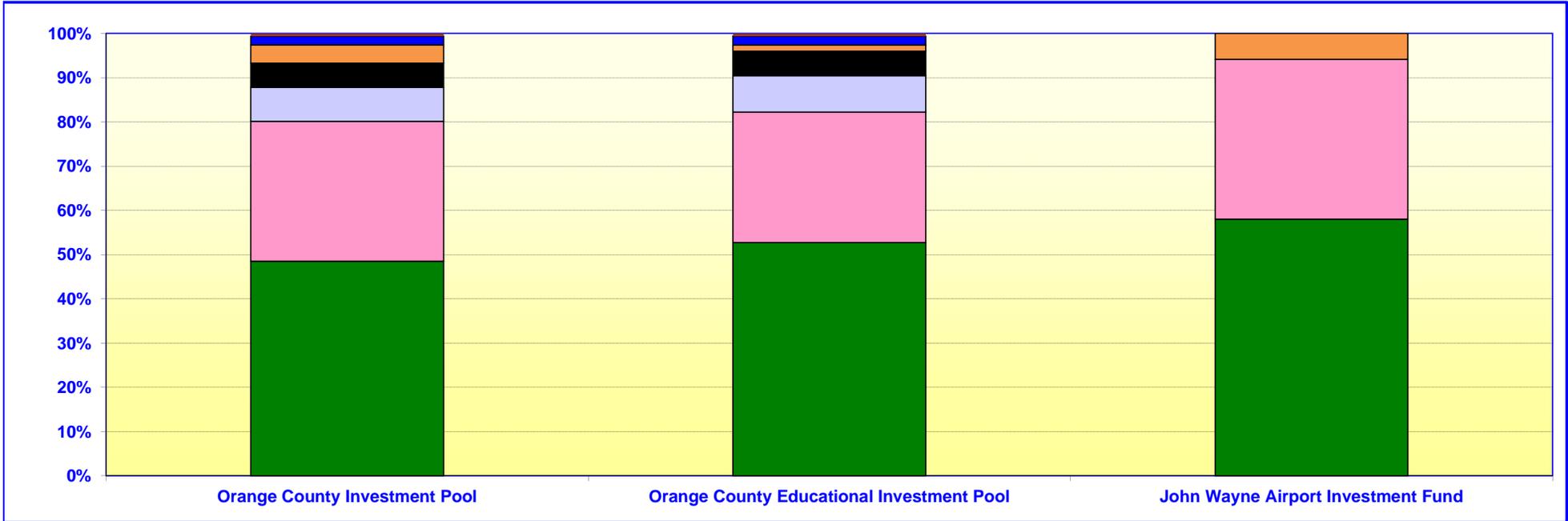
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF APRIL 30, 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 501,996,345 (1)
90	COAST CCD	361,035,206 (1)
96	SOUTH ORANGE COUNTY CCD	352,931,936
92	RANCHO SANTIAGO CCD	310,223,291 (1)
75	IRVINE USD	300,269,596 (1)
88	NORTH ORANGE COUNTY CCD	293,296,825 (1)
84	SANTA ANA USD	288,837,345 (1)
94	COUNTY SCHOOL SERVICES	273,326,213
64	ANAHEIM UHSD	255,349,033 (1)
78	NEWPORT MESA USD	244,549,800 (1)
TOTAL		\$ 3,181,815,590

(1) BALANCES INCLUDE GENERAL OBLIGATION BONDS PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE - By Percentage Holdings
April 30, 2018



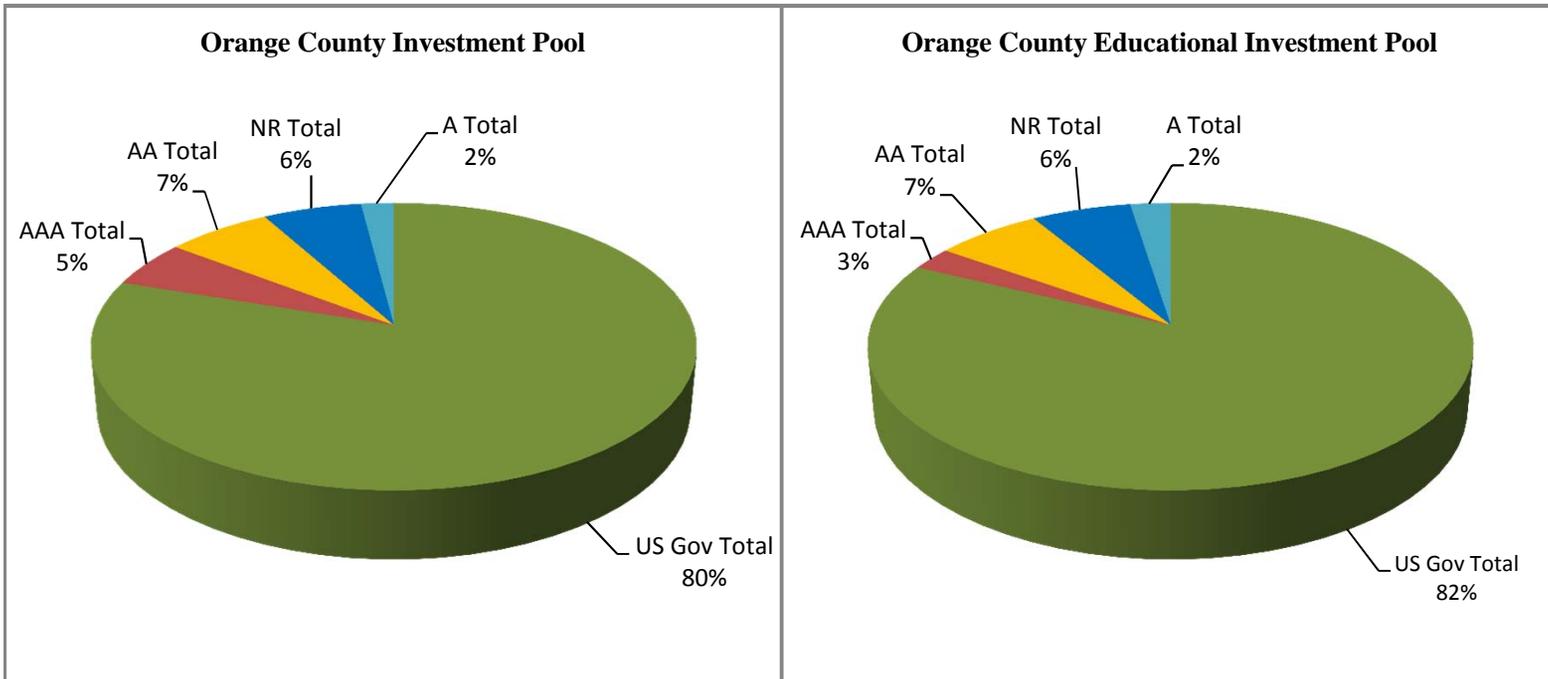
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,392,895	48.51%
U. S. TREASURIES	1,560,163	31.63%
MEDIUM-TERM NOTES	378,999	7.68%
MUNICIPAL DEBT	269,285	5.46%
MONEY MARKET MUTUAL FUNDS	203,711	4.12%
CERTIFICATES OF DEPOSIT	96,985	1.97%
LOCAL AGENCY INVESTMENT FUND	31,129	0.63%
	<u>\$ 4,933,167</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,699,117	52.71%
U. S. TREASURIES	1,510,504	29.50%
MEDIUM-TERM NOTES	422,603	8.25%
MUNICIPAL DEBT	281,592	5.50%
MONEY MARKET MUTUAL FUNDS	72,778	1.42%
CERTIFICATES OF DEPOSIT	101,418	1.98%
LOCAL AGENCY INVESTMENT FUND	32,552	0.64%
	<u>\$ 5,120,564</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 29,494	58.01%
U. S. TREASURIES	18,375	36.14%
MONEY MARKET MUTUAL FUNDS	2,972	5.85%
	<u>\$ 50,841</u>	<u>100.00%</u>

Calculated Using Market Value at 4/30/2018

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



US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

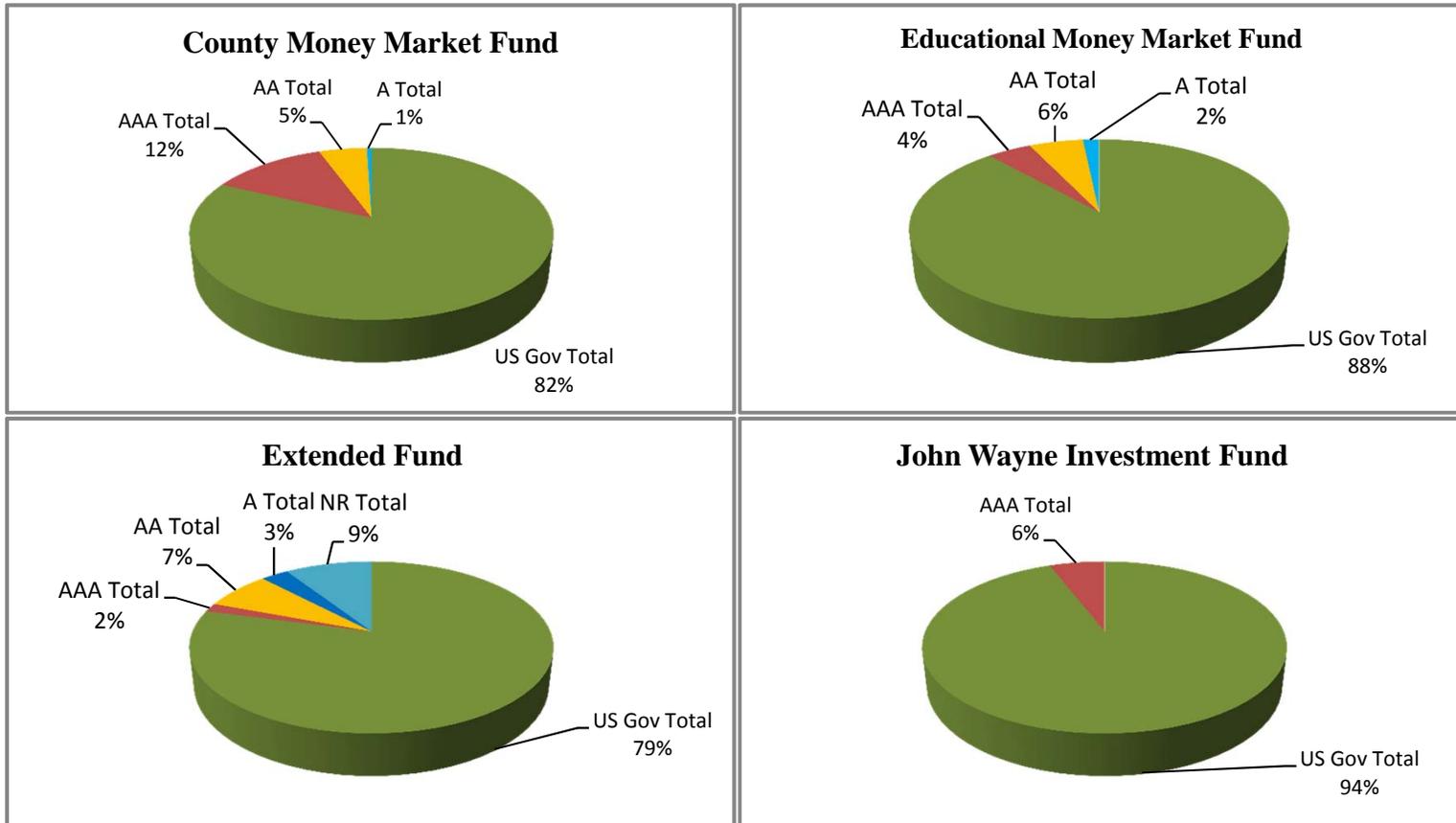
A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

April 30, 2018



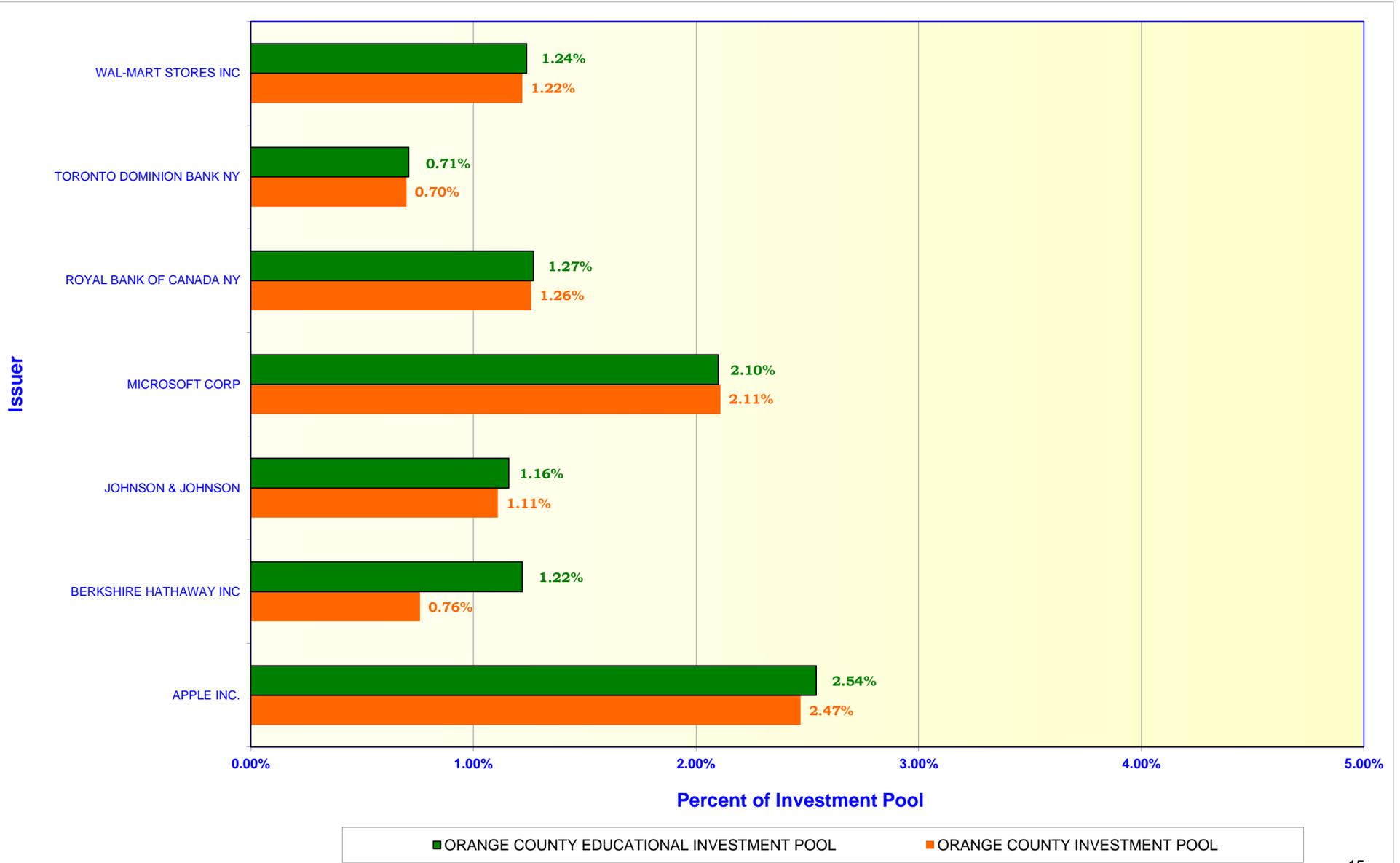
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

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



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

April 30, 2018

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+
WALMART INC *	A-1+	P-1	F1+	AA	Aa2	AA
BERKSHIRE HATHAWAY INC **	A-1+	P-1	NR	AA	Aa2	A+
<i>BERKSHIRE HATHAWAY FINANCE **</i>	NR	NR	NR	NR	Aa2	A+
ISSUERS ON HOLD						
ROYAL BANK OF CANADA NY (JULY, 2016) ***	A-1+	P-1	F1+	AA-	A1	AA
TORONTO DOMINION BANK NY (MARCH, 2017) ****	A-1+	P-1	F1+	AA-	Aa2	AA-
MUNICIPAL BONDS						
ORANGE CNTY CA PENSION OBLG 2017 A	NR	NR	NR	NR	NR	NR
ORANGE CNTY CA PENSION OBLG 2018 A	NR	NR	NR	NR	NR	NR
STATE POOL - LOCAL AGENCY INVESTMENT FUND						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR
MONEY MARKET MUTUAL FUNDS *****						
NAME OF FUND	S & P	Moody's	Fitch			
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm	Aaa-mf	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			

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

** Further purchase restrictions apply due to Investment Policy Statement rating limits.

*** Moody's downgraded its L/T issuer credit rating from Aa3 to A1 on May 10, 2017 and kept the L/T issuer credit rating on Negative Outlook. On Negative Outlook (S&P - June 6, 2016).

**** Moody's downgraded its L/T issuer credit rating from Aa1 to Aa2 on May 10, 2017 and kept the L/T issuer credit rating on Negative Outlook.

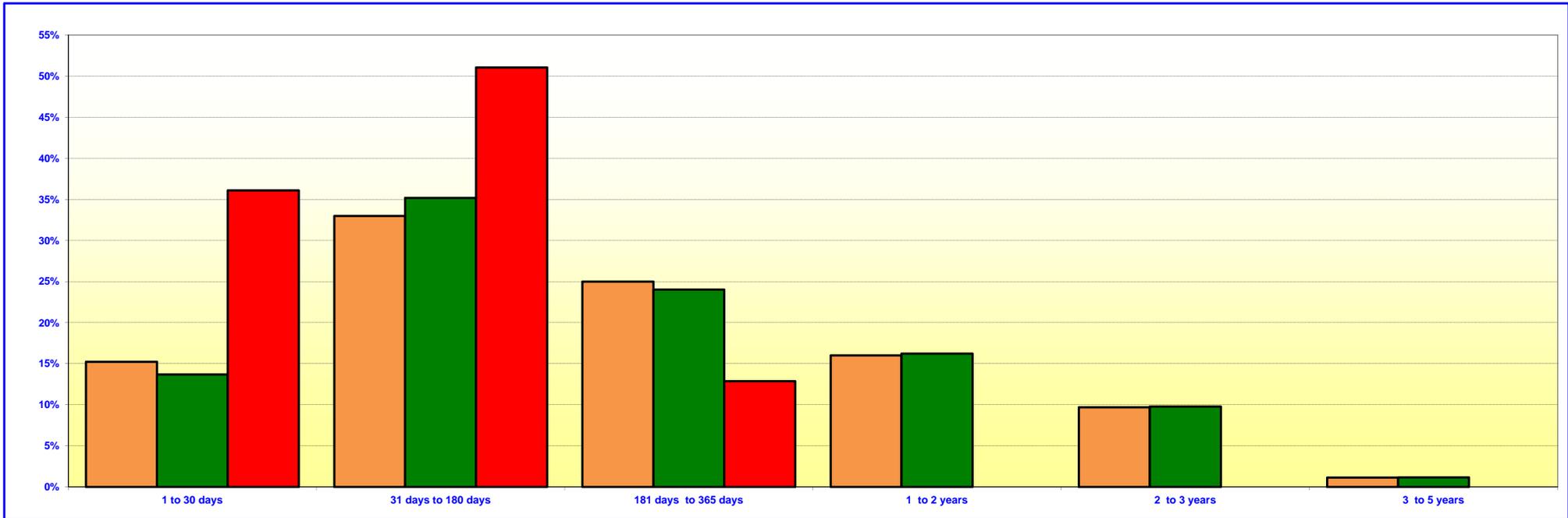
***** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its agencies.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended April 30, 2018**

During April, there were no changes to the Treasurer's Approved Issuer List. However, on May 9, 2018, S&P placed the L/T issuer credit rating of Walmart Inc. on Negative Outlook. 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

April 30, 2018



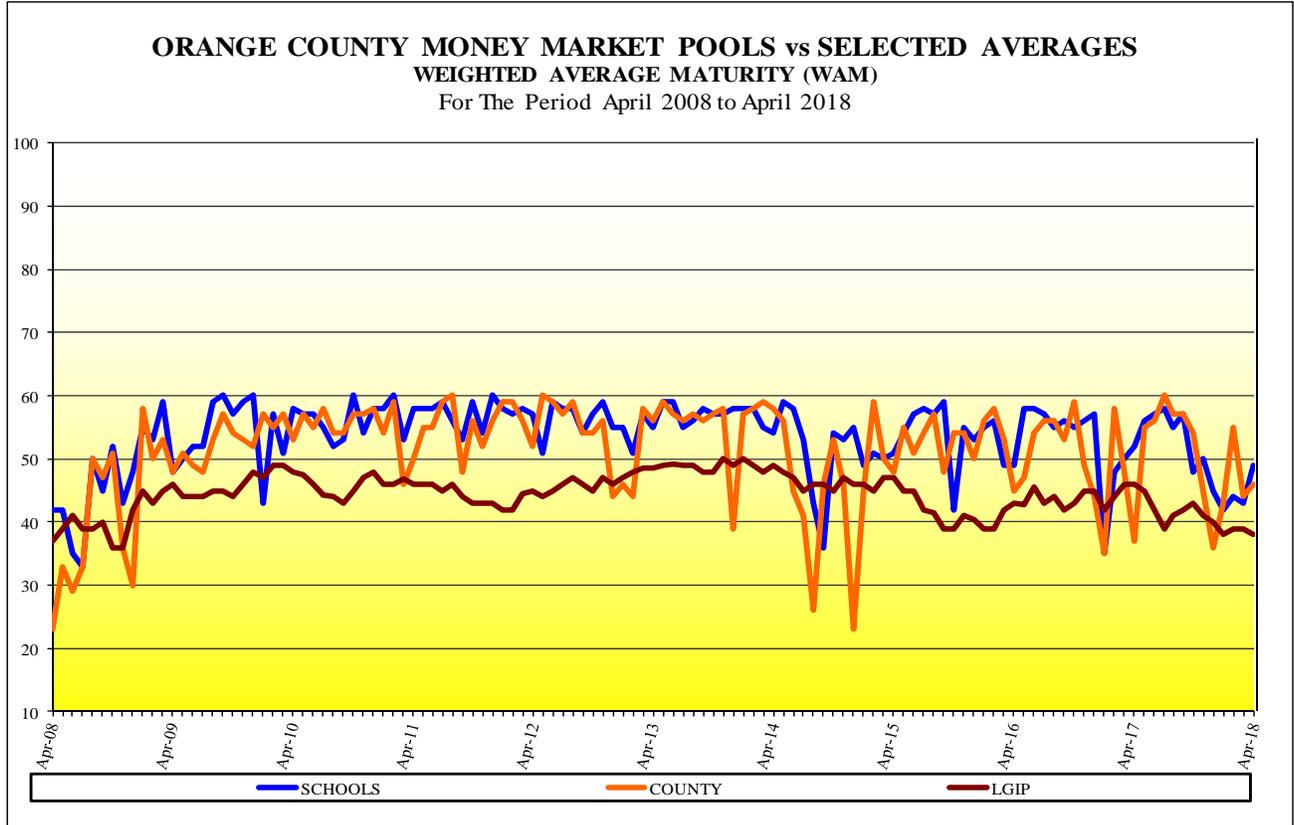
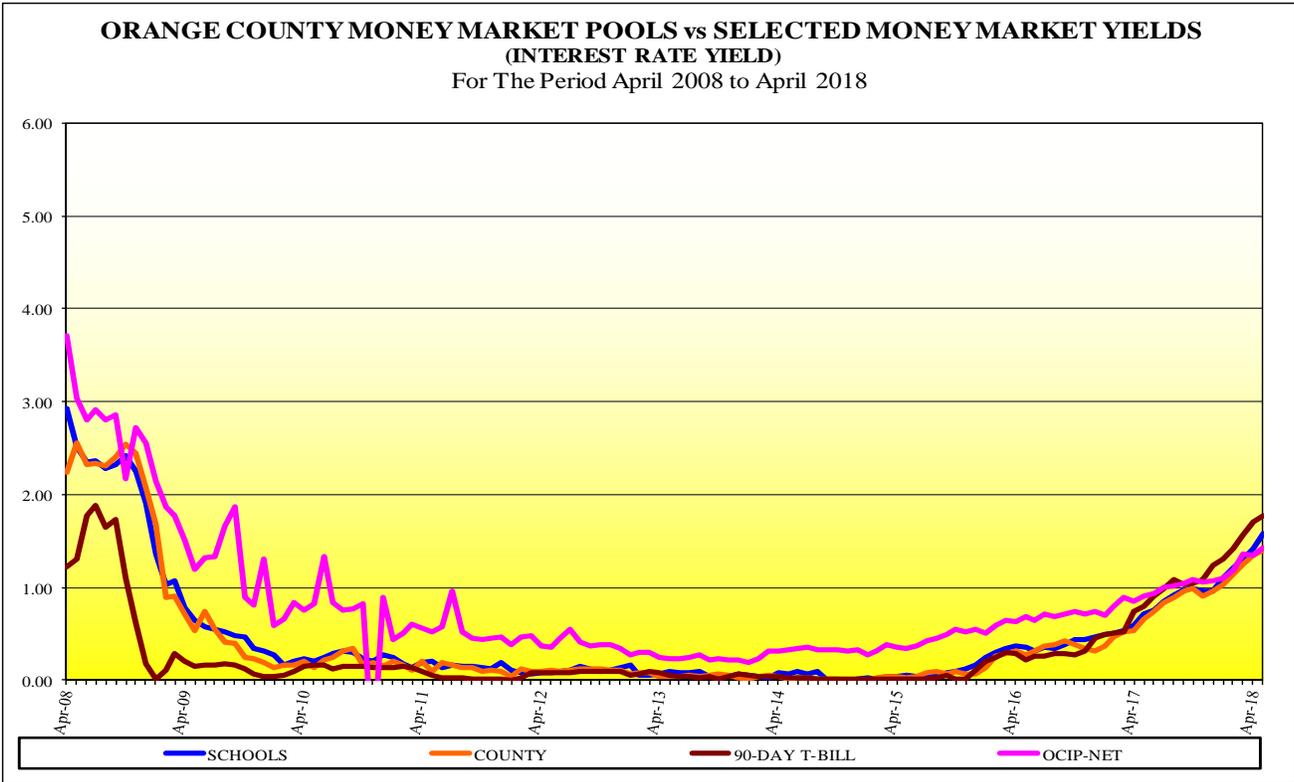
ORANGE COUNTY INVESTMENT POOL		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 755,509	15.22%
31 TO 180 DAYS	1,635,147	32.95%
181 TO 365 DAYS	1,239,605	24.97%
1 YEAR TO 2 YEARS	795,198	16.02%
2 YEARS TO 3 YEARS	481,542	9.70%
3 YEARS TO 5 YEARS	56,704	1.14%
TOTAL	\$ 4,963,705	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 704,296	13.67%
31 TO 180 DAYS	1,811,473	35.16%
181 TO 365 DAYS	1,238,053	24.03%
1 YEAR TO 2 YEARS	835,041	16.21%
2 YEARS TO 3 YEARS	503,553	9.77%
3 YEARS TO 5 YEARS	59,296	1.16%
TOTAL	\$ 5,151,712	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 18,347	36.08%
31 TO 180 DAYS	25,965	51.05%
181 TO 365 DAYS	6,545	12.87%
1 YEAR TO 5 YEARS	-	0.00%
TOTAL	\$ 50,857	100.00%

¹ Maturity Limits are calculated using face value. All final maturities are in compliance with the IPS during April.

² Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. The Orange County Investment Pool, Orange County Educational Investment Pool and JWA Investment Fund did not hold any Floating Rate Notes as of 4/30/2018.



•For the Month Ended April 30, 2018, S&P LGIP – 1.60; S&P LGIP WAM -37; 90-Day T-Bill – 1.77; OCIP – Net – 1.40

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

May 1, 2017 - April 30, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month April 2018</i>				
County Pool - Money Market Fund	\$ 1,677,026,990	\$ 2,621,771	1.47%	57
Educational Pool - Money Market Fund	\$ 1,715,592,154	\$ 1,887,341	1.64%	57
Extended Fund	\$ 6,661,112,140	\$ 8,045,347	1.46%	397
<i>March 2018</i>				
County Pool - Money Market Fund	\$ 1,466,459,327	\$ 1,551,676	1.41%	46
Educational Pool - Money Market Fund	\$ 1,149,359,827	\$ 1,585,016	1.48%	49
Extended Fund	\$ 6,652,243,109	\$ 7,957,780	1.40%	415
<i>February 2018</i>				
County Pool - Money Market Fund	\$ 1,396,683,700	\$ 1,284,889	1.32%	44
Educational Pool - Money Market Fund	\$ 1,273,494,829	\$ 1,464,904	1.37%	43
Extended Fund	\$ 6,647,720,511	\$ 7,473,044	1.46%	428
<i>January 2018</i>				
County Pool - Money Market Fund	\$ 1,245,291,533	\$ 1,659,517	1.21%	55
Educational Pool - Money Market Fund	\$ 1,594,050,298	\$ 2,213,711	1.28%	44
Extended Fund	\$ 6,595,804,419	\$ 6,473,087	1.24%	423
<i>December 2017</i>				
County Pool - Money Market Fund	\$ 2,128,947,374	\$ 2,182,701	1.10%	43
Educational Pool - Money Market Fund	\$ 2,136,417,171	\$ 1,446,683	1.17%	42
Extended Fund	\$ 5,906,097,678	\$ 6,050,707	1.18%	375
<i>November 2017</i>				
County Pool - Money Market Fund	\$ 1,459,897,098	\$ 1,124,024	1.02%	36
Educational Pool - Money Market Fund	\$ 1,154,471,530	\$ 889,369	1.03%	45
Extended Fund	\$ 5,996,926,512	\$ 5,910,266	1.19%	399
<i>October 2017</i>				
County Pool - Money Market Fund	\$ 1,387,117,541	\$ 938,038	0.97%	45
Educational Pool - Money Market Fund	\$ 1,008,484,106	\$ 1,026,340	1.03%	50
Extended Fund	\$ 5,975,091,002	\$ 5,972,076	1.17%	416
<i>September 2017</i>				
County Pool - Money Market Fund	\$ 885,572,484	\$ 752,100	1.05%	54
Educational Pool - Money Market Fund	\$ 1,319,525,808	\$ 1,129,853	1.06%	48
Extended Fund	\$ 5,974,063,472	\$ 5,798,039	1.18%	443
<i>August 2017</i>				
County Pool - Money Market Fund	\$ 912,746,691	\$ 748,603	1.03%	57
Educational Pool - Money Market Fund	\$ 1,342,259,072	\$ 1,320,805	1.04%	57
Extended Fund	\$ 5,975,786,893	\$ 5,754,302	1.13%	454
<i>July 2017</i>				
County Pool - Money Market Fund	\$ 925,588,577	\$ 869,951	0.96%	57
Educational Pool - Money Market Fund	\$ 1,625,874,675	\$ 1,449,778	0.99%	55
Extended Fund	\$ 5,820,623,739	\$ 5,661,871	1.13%	464
<i>June 2017</i>				
County Pool - Money Market Fund	\$ 1,127,901,842	\$ 1,015,069	0.90%	60
Educational Pool - Money Market Fund	\$ 1,821,324,948	\$ 1,188,057	0.91%	58
Extended Fund	\$ 5,876,238,402	\$ 5,545,780	1.14%	487
<i>May 2017</i>				
County Pool - Money Market Fund	\$ 1,559,912,721	\$ 1,190,993	0.81%	56
Educational Pool - Money Market Fund	\$ 1,631,429,543	\$ 1,157,267	0.82%	57
Extended Fund	\$ 5,888,812,000	\$ 5,545,463	1.10%	494
Fiscal Year July 1, 2017 - June 30, 2018	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
Orange County Investment Pool	\$ 4,412,029,977	\$ 45,880,013	1.23%	311
Orange County Educational Investment Pool	\$ 4,589,003,049	\$ 47,363,576	1.23%	307

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING OCTOBER 31, 2018

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 October 31, 2018, 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
April 2018 - Ending Cash				\$ 69,577,560
May	\$ 986,882,426	\$ 281,140,059	\$ 768,782,223	568,817,822
June	635,883,163	244,422,467	713,887,741	735,235,711
July	332,664,399	283,413,826	602,243,709	749,070,227
August	126,112,221	441,512,289	322,112,033	994,582,704
September	245,122,361	377,011,049	334,197,923	1,282,518,191
October	219,943,983	982,475,626	588,508,427	1,896,429,373

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
April 2018 - Ending Cash				\$ 31,441,133
May	\$ 1,038,718,602	\$ 383,124,910	\$ 750,062,144	703,222,501
June	542,592,833	701,515,298	679,813,841	1,267,516,791
July	383,077,975	211,481,841	549,212,278	1,312,864,329
August	248,227,544	264,553,363	595,215,690	1,230,429,546
September	235,844,897	525,974,481	607,365,625	1,384,883,299
October	238,961,221	315,686,564	712,298,064	1,227,233,020

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

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 9,546,098,322
Cash Receipts:	
County	1,924,301,671
School and Community College Districts	1,223,920,118
Total Cash Receipts	3,148,221,789
Cash Disbursements:	
County	1,763,600,473
School and Community College Districts	683,450,928
Total Cash Disbursements	2,447,051,401
Net Change in Cost Value of Pooled Assets	701,170,388
Net Increase in Non-Pooled Investments	5,056,593
Net (Decrease) in Non-Pooled Cash	(4,878,044)
Treasurer's Accountability at the End of the Period:	\$ 10,247,447,259
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 4,962,111,541
Orange County Educational Investment Pool	5,151,670,717
Total Pooled Investments	10,113,782,258
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	50,832,513
Non-Pooled Investments - Fountain Valley School District Fund 40	34,810,654
Non-Pooled Investments - CCCD Series 2017E Bonds	20,018,784
Non-Pooled Investments - Other	1,081,500
Total Non-Pooled Investments	106,743,451
Cash:	
Cash in banks - County	3,432,690
Cash in banks - Schools	5,421,454
Cash in banks - OC Sheriff	15,114,471
Cash in banks - John Wayne Airport	2,905,314
Cash - Other	47,621
Total Cash	26,921,550
Total Assets in the Treasury at the End of the Period:	\$ 10,247,447,259

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

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		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
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 608,142,023	36.26%	\$ 1,947,557,744	29.24%	\$ 514,967,320	30.02%	\$ 18,375,311	36.14%
100%	U.S. Government Agency Securities	768,500,662	45.83%	3,323,037,702	49.89%	1,000,474,458	58.32%	29,493,892	58.01%
30%	Municipal Debt	-	0.00%	550,877,400	8.27%	-	0.00%	-	0.00%
30%	Medium-Term Notes	96,673,496	5.76%	577,556,446	8.67%	127,372,067	7.42%	-	0.00%
40%	Banker Acceptances	-	0.00%	-	0.00%	-	0.00%	-	0.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Negotiable Certificates of Deposits	-	0.00%	198,402,040	2.98%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	63,680,808	0.95%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds	203,710,809	12.15%	-	0.00%	72,778,309	4.24%	2,972,145	5.85%
20%	Investment Pools	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 1,677,026,990	100.00%	\$ 6,661,112,140	100.00%	\$ 1,715,592,154	100.00%	\$ 50,841,348	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits				
20%	Issuer Limit	Yes	Yes	Yes	Yes
50%	Money Market Mutual Fund Issuer	Yes ⁽³⁾	N/A	Yes ⁽³⁾	Yes
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	No/56.86 ⁽⁷⁾	N/A	Yes/56.79	N/A
>Merrill 1-3 Year Index+25% (2.31)	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/69.53
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.07	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/335	N/A	Yes/371	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/219
	Final Maturity - Extended Fund	N/A	Yes/1492	N/A	N/A
A-1/≥ A	Rating Limits				
≥ A-1/P-1/F2	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA ⁽²⁾	Short Term Debt/No Split Ratings	Yes	N/A	Yes	Yes
	Extended Fund Short Term/Long Term	N/A	Yes ⁽⁶⁾	N/A	N/A
Approved Issuer List	Authorized Issuer	Yes	Yes	Yes	Yes
Broker/Dealer List	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
0.995 - 1.005	Net Asset Value - Money Market Fund and JWA	Yes/1.0002	N/A	Yes/1.0001	Yes/0.9999

(1) All investments are marked to market in compliance with the narrow valuation range prescribed by the IPS and market values are provided by Bloomberg Professional Services and Northern Trust.

(2) Excludes US Government Debt per the 2018 IPS policy approved by the Board of Supervisors on November 14, 2017 effective on January 1, 2018.

(3) Rating Agency requirements limit investment in each Money Market Mutual Fund to 10%.

(4) GSE issuers rated 'AA-' or higher with final maturities of 30 days or less are excluded from the calculation of the 50% limit per IPS for the Extended Fund and the JWA Investment Fund and from the Rating Agency limit of 33% for the two Money Market Funds.

(5) IPS states all pools, except short-term pools, shall have an effective duration not to exceed a leading 1-3 year index +25%. Duration provided above (1.07) is a modified duration, which does not take into consideration all embedded options such as callable bonds or mortgage backed bonds. This presentation is not considered materially different from the effective duration requirement specified in IPS.

(6) Securities issued by Royal Bank of Canada NY were rated above 'AA' at the time of purchase and are in compliance with IPS.

(7) WAM for the County of Orange was 63.22 on April 19, 2018 exceeding the 60 day IPS limit. On April 20, 2018, WAM was at 59.21 days and back in compliance with the IPS.

N/A Not applicable

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
April 30, 2018**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	Calendar year 2016 and six months ended 6/30/17 in progress.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	December 31, 2017 and March 31, 2018 in progress.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2017 in progress.
Quarterly Continuous Compliance Auditing	TOC	TOC Directive	March 31, 2018 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	FY 14/15, FY 15/16 and FY 16/17 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 2017 IPS certifications received for active approved brokers (one broker removed).
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions/Form 700	FY 17/18 identified three compliance incidents as of April 30, 2018
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made one change at the October 18, 2017 meeting. The BOS approved on November 14, 2017.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 18, 2017 meeting and did not make any additional changes. The BOS approved on November 14, 2017.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2017 Annual Report was presented to BOS meeting on February 27, 2018.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 18, 2017.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2018.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2016 (one submitted in January 2017).
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All TOC members and designated employees are in compliance for calendar year 2017.

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

Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended April 30, 2018

During April, the Orange County Educational Investment Pool (OCEIP) and the Extended Fund did not have any compliance deficiencies. However, on April 19, 2018 the Orange County Money Market Fund (OCMMF) had a compliance exception.

Compliance Deficiency

Orange County Money Market Fund

04-19-2018 A sale of a \$32.8 million U. S. Treasury Bond was made on April 19, 2018 and the sale failed to be delivered to the buyer. This fail caused the OCMMF to be in violation of Section VII.2 (a) of the Orange County Investment Policy Statement (IPS) that has a 60 day limit on the weighted average maturity (WAM) of any short-term pool. The sale was completed on the next day, April 20, which reduced the WAM of the OCMMF below 60 days, and brought back into compliance. The investments Division self-identified the compliance exception.

The Investments Division is evaluating the process to ensure that this does not occur again.

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Apr-2018

Run Date: 08-May-2018 10:52 am
 Print Date: 08-May-2018
 As at date: 08-May-2018

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 User: LDR1

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
GOLDMAN SACHS - COUNTY MMF															
	5/1/18		AAAm	Aaa-mf	NR		619,037.64		1.6200	619,037.64	0.00	0.00	619,037.64	619,037.64	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	5/1/18		AAAm	Aaa-mf	NR		137,669,511.32		1.6230	137,669,511.32	0.00	0.00	137,669,511.32	137,669,511.32	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	5/1/18		AAAm	Aaa-mf	AAAmf		65,422,259.57		1.6570	65,422,259.57	0.00	0.00	65,422,259.57	65,422,259.57	0.00
Subtotal for FUNDS:							203,710,808.53		1.6339	203,710,808.53	0.00	0.00	203,710,808.53	203,710,808.53	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
954815	4/27/18	5/1/18	313385WF9	A-1+	P-1	NR	14,500,000.00		1.6200	14,497,390.00	0.00	2,610.00	14,500,000.00	14,500,000.00	0.00
FHLB DISC CORP / FTN FINANCIAL															
945695	3/5/18	5/4/18	313385WJ1	A-1+	P-1	NR	10,000,000.00		1.6000	9,973,333.33	0.00	25,333.34	9,998,666.67	9,998,580.00	(86.67)
FHLB DISC CORP / JEFFERIES & COMPANY															
952046	4/11/18	5/4/18	313385WJ1	A-1+	P-1	NR	32,000,000.00		1.6350	31,966,573.33	0.00	29,066.67	31,995,640.00	31,995,456.00	(184.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
950881	4/4/18	5/7/18	313385WM4	A-1+	P-1	NR	15,000,000.00		1.6550	14,977,243.75	0.00	18,618.75	14,995,862.50	14,995,755.00	(107.50)
FHLB DISC CORP / UBS															
951543	4/9/18	5/9/18	313385WP7	A-1+	P-1	NR	5,000,000.00		1.6600	4,993,083.33	0.00	5,072.22	4,998,155.55	4,998,110.00	(45.55)
FHLB DISC CORP / Mizuho Securities USA Inc															
944712	2/27/18	5/10/18	313385WQ5	A-1+	P-1	NR	25,000,000.00		1.6300	24,918,500.00	0.00	71,312.50	24,989,812.50	24,989,500.00	(312.50)
FHLB DISC CORP / UBS FINANCIAL SERVICES															
946225	3/7/18	5/10/18	313385WQ5	A-1+	P-1	NR	10,000,000.00		1.6150	9,971,288.89	0.00	24,673.61	9,995,962.50	9,995,800.00	(162.50)
FHLB DISC CORP / FTN FINANCIAL															
951132	4/5/18	5/10/18	313385WQ5	A-1+	P-1	NR	10,000,000.00		1.6550	9,983,909.72	0.00	11,952.78	9,995,862.50	9,995,800.00	(62.50)
FHLB DISC CORP / FTN FINANCIAL															
952044	4/11/18	5/11/18	313385WR3	A-1+	P-1	NR	37,000,000.00		1.6300	36,949,741.67	0.00	33,505.55	36,983,247.22	36,982,536.00	(711.22)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
944709	2/27/18	5/14/18	313589WU3	A-1+	P-1	F1+	5,000,000.00		1.5900	4,983,216.67	0.00	13,912.50	4,997,129.17	4,996,950.00	(179.17)
FHLB DISC CORP / FTN FINANCIAL															
952249	4/12/18	5/21/18	313385XB7	A-1+	P-1	NR	22,000,000.00		1.6250	21,961,270.83	0.00	18,868.06	21,980,138.89	21,979,320.00	(818.89)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
951133	4/5/18	5/22/18	313385XC5	A-1+	P-1	NR	10,000,000.00		1.6800	9,978,066.67	0.00	12,133.33	9,990,200.00	9,990,100.00	(100.00)
FHLB DISC CORP / BARCLAY CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
954419	4/25/18	5/23/18	313385XD3	A-1+	P-1	NR	2,000,000.00		1.6750	1,997,394.44	0.00	558.33	1,997,952.77	1,997,922.00	(30.77)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
948333	3/20/18	5/24/18	313385XE1	A-1+	P-1	NR	12,000,000.00		1.7600	11,961,866.67	0.00	24,640.00	11,986,506.67	11,986,920.00	413.33
FHLB DISC CORP / CASTLE OAK SECURITIES															
952045	4/11/18	5/29/18	313385XK7	A-1+	P-1	NR	25,000,000.00		1.6500	24,945,000.00	0.00	22,916.67	24,967,916.67	24,966,950.00	(966.67)
FHLB DISC CORP / DEUTSCHE															
950880	4/4/18	5/30/18	313385XL5	A-1+	P-1	NR	10,000,000.00		1.7000	9,973,555.56	0.00	12,750.00	9,986,305.56	9,986,310.00	4.44
FHLB DISC CORP / JEFFERIES & COMPANY															
951824	4/10/18	5/30/18	313385XL5	A-1+	P-1	NR	1,600,000.00		1.6700	1,596,288.89	0.00	1,558.67	1,597,847.56	1,597,809.60	(37.96)
FHLB DISC CORP / CASTLE OAK SECURITIES															
950877	4/4/18	6/1/18	313385XN1	A-1+	P-1	NR	20,000,000.00		1.7000	19,945,222.22	0.00	25,500.00	19,970,722.22	19,970,200.00	(522.22)
FNMA DISCOUNT / FTN FINANCIAL															
946228	3/7/18	6/6/18	313589XT5	A-1+	P-1	F1+	3,163,000.00		1.6500	3,149,807.65	0.00	7,973.40	3,157,781.05	3,157,528.01	(253.04)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
952475	4/13/18	6/8/18	313385XV3	A-1+	P-1	NR	7,000,000.00		1.6500	6,982,033.33	0.00	5,775.00	6,987,808.33	6,987,218.00	(590.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
951546	4/9/18	6/11/18	313385XY7	A-1+	P-1	NR	15,000,000.00		1.6400	14,956,950.00	0.00	15,033.33	14,971,983.33	14,970,450.00	(1,533.33)
FHLB DISC CORP / UBS															
951828	4/10/18	6/13/18	313385YA8	A-1+	P-1	NR	3,000,000.00		1.6400	2,991,253.33	0.00	2,870.00	2,994,123.33	2,993,802.00	(321.33)
FNMA DISCOUNT / Mizuho Securities USA Inc															
951352	4/6/18	6/19/18	313589YG2	A-1+	P-1	F1+	50,000,000.00		1.6200	49,833,500.00	0.00	56,250.00	49,889,750.00	49,882,500.00	(7,250.00)
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
951822	4/10/18	6/19/18	313589YG2	A-1+	P-1	F1+	20,000,000.00		1.6200	19,937,000.00	0.00	18,900.00	19,955,900.00	19,953,000.00	(2,900.00)
FNMA DISCOUNT / DEUTSCHE															
951821	4/10/18	6/25/18	313589YN7	A-1+	P-1	F1+	20,000,000.00		1.6300	19,931,177.78	0.00	19,016.67	19,950,194.45	19,947,200.00	(2,994.45)
FHLB DISC CORP / CASTLE OAK SECURITIES															
954197	4/24/18	6/26/18	313385YP5	A-1+	P-1	NR	25,000,000.00		1.7200	24,924,750.00	0.00	8,361.11	24,933,111.11	24,932,725.00	(386.11)
FNMA DISCOUNT / JP MORGAN CHASE & CO															
946226	3/7/18	6/27/18	313589YQ0	A-1+	P-1	F1+	10,000,000.00		1.6700	9,948,044.44	0.00	25,513.89	9,973,558.33	9,972,600.00	(958.33)
FHLB DISC CORP / UBS															
951816	4/10/18	6/27/18	313385YQ3	A-1+	P-1	NR	17,000,000.00		1.6400	16,939,593.33	0.00	16,263.33	16,955,856.66	16,953,420.00	(2,436.66)
FNMA DISCOUNT / CASTLE OAK SECURITIES															
952482	4/13/18	6/27/18	313589YQ0	A-1+	P-1	F1+	30,000,000.00		1.6200	29,898,750.00	0.00	24,300.00	29,923,050.00	29,917,800.00	(5,250.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
952484	4/13/18	6/27/18	313589YQ0	A-1+	P-1	F1+	50,000,000.00		1.6200	49,831,250.00	0.00	40,500.00	49,871,750.00	49,863,000.00	(8,750.00)
FHLB DISC CORP / FTN FINANCIAL															
952738	4/16/18	6/27/18	313385YQ3	A-1+	P-1	NR	15,000,000.00		1.6850	14,949,450.00	0.00	10,531.25	14,959,981.25	14,958,900.00	(1,081.25)
FHLB DISC CORP / MORGAN STANLEY															
952739	4/16/18	6/27/18	313385YQ3	A-1+	P-1	NR	2,100,000.00		1.6500	2,093,070.00	0.00	1,443.75	2,094,513.75	2,094,246.00	(267.75)
FHLB DISC CORP / FTN FINANCIAL															
954418	4/25/18	6/28/18	313385YR1	A-1+	P-1	NR	5,000,000.00		1.7300	4,984,622.22	0.00	1,441.67	4,986,063.89	4,986,050.00	(13.89)
FHLB DISC CORP / UBS															
951820	4/10/18	7/2/18	313385YV2	A-1+	P-1	NR	15,000,000.00		1.6400	14,943,283.33	0.00	14,350.00	14,957,633.33	14,952,450.00	(5,183.33)
FHLB DISC CORP / TD SECURITIES															
951819	4/10/18	7/6/18	313385Y23	A-1+	P-1	NR	20,000,000.00		1.7100	19,917,350.00	0.00	19,950.00	19,937,300.00	19,932,600.00	(4,700.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
952047	4/11/18	7/11/18	313385ZE9	A-1+	P-1	NR	10,000,000.00		1.7240	9,956,421.11	0.00	9,577.78	9,965,998.89	9,963,700.00	(2,298.89)
FNMA DISCOUNT / FTN FINANCIAL															
951349	4/6/18	7/17/18	313589ZL0	A-1+	P-1	F1+	15,000,000.00		1.6700	14,929,025.00	0.00	17,395.83	14,946,420.83	14,940,900.00	(5,520.83)
FHLB DISC CORP / TD SECURITIES															
948846	3/22/18	7/25/18	313385ZU3	A-1+	P-1	NR	5,000,000.00		1.8750	4,967,447.92	0.00	10,416.67	4,977,864.59	4,978,280.00	415.41
FNMA DISCOUNT / DEUTSCHE															
951348	4/6/18	7/27/18	313589ZW6	A-1+	P-1	F1+	40,000,000.00		1.6800	39,790,933.33	0.00	46,666.67	39,837,600.00	39,822,000.00	(15,600.00)
FHLB DISC CORP / FTN FINANCIAL															
954817	4/27/18	7/27/18	313385ZW9	A-1+	P-1	NR	20,000,000.00		1.8520	19,906,371.11	0.00	4,115.56	19,910,486.67	19,911,060.00	573.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
954818	4/27/18	7/27/18	313385ZW9	A-1+	P-1	NR	10,000,000.00		1.8520	9,953,185.56	0.00	2,057.78	9,955,243.34	9,955,530.00	286.66
FHLB DISC CORP / CASTLE OAK SECURITIES															
954417	4/25/18	7/30/18	313385Z22	A-1+	P-1	NR	10,000,000.00		1.8600	9,950,400.00	0.00	3,100.00	9,953,500.00	9,954,000.00	500.00
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
955120	4/30/18	7/30/18	313397Z27	A-1+	P-1	F1+	25,000,000.00		1.8070	24,885,807.64	0.00	1,254.86	24,887,062.50	24,885,000.00	(2,062.50)
FHLB DISC CORP / FTN FINANCIAL															
951825	4/10/18	8/13/18	313385B70	A-1+	P-1	NR	10,000,000.00		1.8000	9,937,500.00	0.00	10,500.00	9,948,000.00	9,945,110.00	(2,890.00)
FNMA DISCOUNT / DEUTSCHE															
954420	4/25/18	8/13/18	313589B77	A-1+	P-1	F1+	2,000,000.00		1.8400	1,988,755.56	0.00	613.33	1,989,368.89	1,989,020.00	(348.89)
FHLB DISC CORP / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
952742	4/16/18	10/5/18	313385349	A-1+	P-1	NR	10,000,000.00		1.9000	9,909,222.22	0.00	7,916.67	9,917,138.89	9,912,300.00	(4,838.89)
FHLB DISC CORP / UBS															
951134	4/5/18	11/6/18	313385N44	A-1+	P-1	NR	5,000,000.00		1.8000	4,946,250.00	0.00	6,500.00	4,952,750.00	4,946,200.00	(6,550.00)
FHLB DISC CORP / UBS															
950873	4/4/18	11/8/18	313385N69	A-1+	P-1	NR	15,000,000.00		1.8200	14,834,683.33	0.00	20,475.00	14,855,158.33	14,836,800.00	(18,358.33)
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	20,125.00	9,833,250.00	9,826,000.00	(7,250.00)
Subtotal for DISCOUNT NOTES:							760,363,000.00	0.0000	1.6836	757,553,959.16	0.00	804,171.53	758,358,130.69	758,245,407.61	(112,723.08)
GOVT AGENCY-FIX-30/360															
FANNIE MAE / FTN FINANCIAL															
897524	5/2/17	5/21/18	3135G0WJ8	AA+	Aaa	AAA	2,858,000.00	0.8750	1.1816	2,848,854.40	8,662.98	11,114.44	2,857,517.38	2,856,342.36	(1,175.02)
FANNIE MAE / FTN FINANCIAL															
899213	5/12/17	5/21/18	3135G0WJ8	AA+	Aaa	AAA	4,000,000.00	0.8750	1.2176	3,986,080.00	13,165.53	15,555.56	3,999,245.53	3,997,680.00	(1,565.53)
FREDDIE MAC / JP MORGAN CHASE & CO															
932775	12/11/17	6/13/18	3137EABP3	AA+	Aaa	AAA	412,000.00	4.8750	1.4962	418,984.71	(5,372.85)	7,699.25	413,611.86	413,652.12	40.26
FED FARM CR BK / FTN FINANCIAL															
929530	11/17/17	6/14/18	3133EFSH1	AA+	Aaa	AAA	3,000,000.00	1.1700	1.4733	2,994,801.00	4,119.01	13,357.50	2,998,920.01	2,987,580.00	(11,340.01)
Subtotal for GOVT AGENCY-FIX-30/360:							10,270,000.00	1.1216	1.2935	10,248,720.11	20,574.67	47,726.75	10,269,294.78	10,255,254.48	(14,040.30)
Subtotal for GOVERNMENT AGENCY:							770,633,000.00	0.0149	1.6784	767,802,679.27	20,574.67	851,898.28	768,627,425.47	768,500,662.09	(126,763.38)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
MICROSOFT CORP / BNY Mellon Capital Market															
896148	4/24/17	5/1/18	594918AS3	AAA	Aaa	AA+	4,178,000.00	1.0000	1.2196	4,168,729.02	9,270.98	0.00	4,178,000.00	4,177,916.44	(83.56)
MICROSOFT CORP / GREAT PACIFIC SECURITIES															
903818	6/13/17	5/1/18	594918AS3	AAA	Aaa	AA+	2,522,000.00	1.0000	1.3030	2,515,303.11	6,696.89	0.00	2,522,000.00	2,521,949.56	(50.44)
APPLE INC. / BNY Mellon Capital Market															
893665	4/7/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,695,000.00	1.0000	1.2617	3,684,727.90	10,218.88	18,269.72	3,694,946.78	3,693,780.65	(1,166.13)
APPLE INC. / UBS FINANCIAL SERVICES															
893843	4/10/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2618	4,986,200.00	13,727.94	24,722.22	4,999,927.94	4,998,350.00	(1,577.94)
APPLE INC. / JP MORGAN CHASE & CO															
900836	5/24/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2957	4,986,200.00	13,718.58	24,722.22	4,999,918.58	4,998,350.00	(1,568.58)
APPLE INC. / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
904583	6/16/17	5/3/18	037833AJ9	AA+	Aa1	NR	8,119,000.00	1.0000	1.3332	8,095,373.71	23,477.23	40,143.94	8,118,850.94	8,116,320.73	(2,530.21)
APPLE INC. / MORGAN STANLEY															
907914	7/5/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.3958	4,983,750.00	16,140.94	24,722.22	4,999,890.94	4,998,350.00	(1,540.94)
APPLE INC. / GREAT PACIFIC SECURITIES															
934217	12/19/17	5/3/18	037833AJ9	AA+	Aa1	NR	7,500,000.00	1.0000	1.5700	7,483,800.00	15,958.21	27,500.00	7,499,758.21	7,497,525.00	(2,233.21)
APPLE INC. / GREAT PACIFIC SECURITIES															
944514	2/26/18	5/3/18	037833AJ9	AA+	Aa1	NR	1,138,000.00	1.0000	1.8800	1,136,189.57	1,756.39	2,054.72	1,137,945.96	1,137,624.46	(321.50)
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
909905	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(73,105.39)	37,909.72	2,519,183.69	2,520,575.00	1,391.31
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
925831	10/26/17	8/15/18	084670BX5	AA	Aa2	A+	2,931,000.00	1.1500	1.4164	2,924,775.52	3,984.53	7,115.82	2,928,760.05	2,919,569.10	(9,190.95)
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
927436	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	2,000,000.00	2.0000	1.4828	2,007,922.94	(4,969.59)	8,444.44	2,002,953.35	1,998,000.00	(4,953.35)
MICROSOFT CORP / JP MORGAN CHASE & CO															
924003	10/16/17	11/3/18	594918BF0	AAA	Aaa	AA+	9,548,000.00	1.3000	1.4746	9,530,718.12	8,938.90	61,372.42	9,539,657.02	9,509,426.08	(30,230.94)
MICROSOFT CORP / JP MORGAN CHASE & CO															
931566	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,116,000.00	1.3000	1.7404	10,075,738.32	17,989.26	53,699.10	10,093,727.58	10,075,131.36	(18,596.22)
WAL-MART STORES INC / JP MORGAN CHASE & CO															
936917	1/8/18	12/15/18	931142DJ9	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(1,265.80)	46,212.29	7,552,509.20	7,544,488.50	(8,020.70)
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	2,427.43	6,965.28	2,488,027.43	2,488,275.00	247.57
Subtotal for MEDIUM-TERM NOTE:							79,297,000.00	1.3485	1.5116	79,211,092.29	64,965.38	383,854.11	79,276,057.67	79,195,631.88	(80,425.79)
MEDIUM-TERM NOTE ACT/360															
APPLE INC. / GREAT PACIFIC SECURITIES															
948562	3/21/18	5/3/18	037833AG5	AA+	Aa1	NR	5,311,000.00	2.0370	1.8500	5,312,153.07	(1,099.44)	12,320.96	5,311,053.63	5,311,584.21	530.58
APPLE INC. / JP MORGAN CHASE & CO															
952483	4/13/18	5/3/18	037833AG5	AA+	Aa1	NR	1,051,000.00	2.0370	1.7778	1,051,147.14	(132.43)	1,070.43	1,051,014.71	1,051,115.61	100.90
APPLE INC. / JP MORGAN CHASE & CO															
954680	4/26/18	5/3/18	037833AG5	AA+	Aa1	NR	2,587,000.00	2.0370	1.7459	2,587,142.29	(101.64)	731.90	2,587,040.65	2,587,284.57	243.92
Subtotal for MEDIUM-TERM NOTE ACT/360:							8,949,000.00	2.0370	1.8114	8,950,442.50	(1,333.51)	14,123.29	8,949,108.99	8,949,984.39	875.40
MEDIUM-TERM NOTE STEP UP															
WAL-MART STORES INC / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE STEP UP															
906489	6/27/17	6/1/18	931142B88	AA	Aa2	AA	3,000,000.00	5.4980	1.2608	3,116,433.18	(105,975.11)	139,282.67	3,010,458.07	3,009,840.00	(618.07)
WAL-MART STORES INC / GREAT PACIFIC SECURITIES															
927433	11/6/17	6/1/18	931142B88	AA	Aa2	AA	5,500,000.00	5.4980	1.4000	5,627,504.47	(108,409.60)	147,835.11	5,519,094.87	5,518,040.00	(1,054.87)
Subtotal for MEDIUM-TERM NOTE STEP UP:							8,500,000.00	5.4980	1.3509	8,743,937.65	(214,384.71)	287,117.78	8,529,552.94	8,527,880.00	(1,672.94)
Subtotal for MEDIUM-TERM NOTES:							96,746,000.00	1.7768	1.5252	96,905,472.44	(150,752.84)	685,095.18	96,754,719.60	96,673,496.27	(81,223.33)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
934466	12/20/17	5/10/18	912796PF0	AA+	Aaa	AAA	15,000,000.00		1.3950	14,918,043.75	0.00	76,725.00	14,918,043.75	14,993,627.55	75,583.80
US TREASURY N/B / JEFFERIES & COMPANY															
934931	12/22/17	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00		1.3975	9,946,040.97	0.00	50,465.28	9,946,040.97	9,995,751.70	49,710.73
US TREASURY N/B / JEFFERIES & COMPANY															
942080	2/8/18	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00		1.4860	9,962,437.20	0.00	33,847.80	9,962,437.20	9,995,751.70	33,314.50
US TREASURY N/B / FTN FINANCIAL															
944714	2/27/18	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00		1.5700	9,968,600.00	0.00	27,475.00	9,968,600.00	9,995,751.70	27,151.70
US TREASURY N/B / BNY Mellon Capital Market															
950454	4/2/18	5/10/18	912796PF0	AA+	Aaa	AAA	25,000,000.00		1.6400	24,956,722.22	0.00	33,027.78	24,956,722.22	24,989,379.25	32,657.03
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
951344	4/6/18	5/10/18	912796PF0	AA+	Aaa	AAA	35,000,000.00		1.6310	34,946,086.39	0.00	39,642.36	34,946,086.39	34,985,130.95	39,044.56
US TREASURY N/B / BNY Mellon Capital Market															
946470	3/8/18	5/24/18	912796MB2	AA+	Aaa	AAA	5,000,000.00		1.6355	4,982,509.24	0.00	12,266.25	4,982,509.24	4,994,666.65	12,157.41
US TREASURY N/B / BNY Mellon Capital Market															
947147	3/13/18	5/24/18	912796MB2	AA+	Aaa	AAA	2,000,000.00		1.6490	1,993,404.00	0.00	4,488.94	1,993,404.00	1,997,866.66	4,462.66
US TREASURY N/B / TD SECURITIES															
944991	2/28/18	5/31/18	912796PH6	AA+	Aaa	AAA	10,000,000.00		1.6145	9,958,740.56	0.00	27,805.27	9,958,740.56	9,985,990.80	27,250.24
US TREASURY N/B / FTN FINANCIAL															
951542	4/9/18	5/31/18	912796PH6	AA+	Aaa	AAA	15,000,000.00		1.6450	14,964,358.33	0.00	15,079.17	14,964,358.33	14,978,986.20	14,627.87
US TREASURY N/B / MORGAN STANLEY															
944708	2/27/18	6/7/18	912796PJ2	AA+	Aaa	AAA	5,000,000.00		1.6080	4,977,666.67	0.00	14,070.00	4,977,666.67	4,991,410.40	13,743.73
US TREASURY N/B / BARCLAYS CAPITAL															
944707	2/27/18	6/14/18	912796PL7	AA+	Aaa	AAA	30,000,000.00		1.6350	29,854,212.50	0.00	85,837.50	29,854,212.50	29,938,546.80	84,334.30
US TREASURY N/B / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
946473	3/8/18	6/21/18	912796MF3	AA+	Aaa	AAA	3,000,000.00		1.6610	2,985,466.25	0.00	7,474.50	2,985,466.25	2,992,738.95	7,272.70
US TREASURY N/B / MORGAN STANLEY															
952481	4/13/18	6/21/18	912796MF3	AA+	Aaa	AAA	50,000,000.00		1.6290	49,843,887.50	0.00	40,725.00	49,843,887.50	49,878,982.50	35,095.00
US TREASURY N/B / TD SECURITIES															
951347	4/6/18	6/28/18	912796PM5	AA+	Aaa	AAA	25,000,000.00		1.6410	24,905,414.58	0.00	28,489.58	24,905,414.58	24,930,936.25	25,521.67
US TREASURY N/B / BNY Mellon Capital Market															
951823	4/10/18	6/28/18	912796PM5	AA+	Aaa	AAA	25,000,000.00		1.6420	24,909,918.06	0.00	23,945.83	24,909,918.06	24,930,936.25	21,018.19
US TREASURY N/B / BNY Mellon Capital Market															
946472	3/8/18	7/5/18	912796PN3	AA+	Aaa	AAA	5,000,000.00		1.6930	4,972,018.47	0.00	12,697.50	4,972,018.47	4,984,170.30	12,151.83
US TREASURY N/B / JP MORGAN CHASE & CO															
951539	4/9/18	7/12/18	912796PQ6	AA+	Aaa	AAA	16,000,000.00		1.7099	15,928,564.18	0.00	16,719.02	15,928,564.18	15,943,789.92	15,225.74
US TREASURY N/B / DEUTSCHE															
952253	4/12/18	7/12/18	912796PQ6	AA+	Aaa	AAA	10,000,000.00		1.7000	9,957,027.78	0.00	8,972.22	9,957,027.78	9,964,868.70	7,840.92
US TREASURY N/B / BNY Mellon Capital Market															
946471	3/8/18	7/19/18	912796MK2	AA+	Aaa	AAA	5,000,000.00		1.7430	4,967,802.92	0.00	13,072.50	4,967,802.92	4,980,618.05	12,815.13
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
952741	4/16/18	7/26/18	912796PR4	AA+	Aaa	AAA	10,000,000.00		1.7060	9,952,137.22	0.00	7,108.33	9,952,137.22	9,957,225.00	5,087.78
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947686	3/15/18	9/6/18	912796PY9	AA+	Aaa	AAA	1,500,000.00		1.8765	1,486,317.19	0.00	3,674.81	1,486,317.19	1,489,995.78	3,678.59
US TREASURY N/B / BNP PARIBAS															
952043	4/11/18	9/6/18	912796PY9	AA+	Aaa	AAA	30,000,000.00		1.8130	29,776,396.67	0.00	30,216.67	29,776,396.67	29,799,915.60	23,518.93
US TREASURY N/B / TD SECURITIES															
952252	4/12/18	9/6/18	912796PY9	AA+	Aaa	AAA	10,000,000.00		1.8110	9,926,050.83	0.00	9,558.06	9,926,050.83	9,933,305.20	7,254.37
Subtotal for TREASURY BILL:							362,500,000.00	0.0000	1.6423	361,039,823.48	0.00	623,384.37	361,039,823.48	361,630,342.86	590,519.38
TREASURY BOND															
US TREASURY N/B / DEUTSCHE															
952254	4/12/18	6/15/18	912828XF2	AA+	Aaa	AAA	10,000,000.00	1.1250	1.6537	9,990,625.00	2,783.20	5,872.25	9,993,408.20	9,993,554.70	146.50
Subtotal for TREASURY BOND:							10,000,000.00	1.1250	1.6537	9,990,625.00	2,783.20	5,872.25	9,993,408.20	9,993,554.70	146.50
TREASURY BOND - ME															
US TREASURY N/B / Mizuho Securities USA Inc															
934464	12/20/17	5/31/18	912828VE7	AA+	Aaa	AAA	15,000,000.00	1.0000	1.4586	14,969,531.25	24,826.39	54,395.60	14,994,357.64	14,992,089.90	(2,267.74)
US TREASURY N/B / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
945952	3/6/18	5/31/18	912828R51	AA+	Aaa	AAA	8,000,000.00	0.8750	1.6679	7,985,000.00	9,767.44	10,769.23	7,994,767.44	7,994,687.52	(79.92)
US TREASURY N/B / BNY Mellon Capital Market															
947144	3/13/18	5/31/18	912828VE7	AA+	Aaa	AAA	2,000,000.00	1.0000	1.7178	1,996,875.00	1,938.29	2,692.31	1,998,813.29	1,998,945.32	132.03
US TREASURY N/B / DEUTSCHE															
948125	3/19/18	5/31/18	912828R51	AA+	Aaa	AAA	5,000,000.00	0.8750	1.7891	4,990,820.31	5,407.21	5,168.27	4,996,227.52	4,996,679.70	452.18
US TREASURY N/B / Mizuho Securities USA Inc															
950651	4/3/18	5/31/18	912828VE7	AA+	Aaa	AAA	10,000,000.00	1.0000	1.7071	9,988,671.88	5,468.75	7,692.31	9,994,140.63	9,994,726.60	585.97
US TREASURY N/B / JEFFERIES & COMPANY															
951135	4/5/18	5/31/18	912828VE7	AA+	Aaa	AAA	50,000,000.00	1.0000	1.6561	49,949,218.75	23,577.01	35,714.29	49,972,795.76	49,973,633.00	837.24
US TREASURY N/B / DEUTSCHE															
951538	4/9/18	5/31/18	912828VE7	AA+	Aaa	AAA	34,000,000.00	1.0000	1.6792	33,966,796.88	14,047.47	20,549.45	33,980,844.35	33,982,070.44	1,226.09
US TREASURY N/B / Mizuho Securities USA Inc															
948338	3/20/18	7/31/18	912828VQ0	AA+	Aaa	AAA	10,000,000.00	1.3750	1.8854	9,981,250.00	5,921.05	15,953.04	9,987,171.05	9,988,085.90	914.85
US TREASURY N/B / DEUTSCHE															
949536	3/27/18	7/31/18	912828VQ0	AA+	Aaa	AAA	10,000,000.00	1.3750	1.8455	9,983,593.75	4,557.29	13,294.20	9,988,151.04	9,988,085.90	(65.14)
US TREASURY N/B / Mizuho Securities USA Inc															
951541	4/9/18	7/31/18	912828VQ0	AA+	Aaa	AAA	3,000,000.00	1.3750	1.7605	2,996,367.19	707.27	2,506.91	2,997,074.46	2,996,425.77	(648.69)
US TREASURY N/B / RBC															
948335	3/20/18	8/31/18	9128282C3	AA+	Aaa	AAA	5,000,000.00	0.7500	1.9339	4,973,828.13	6,702.55	4,279.89	4,980,530.68	4,980,859.40	328.72
US TREASURY N/B / JP MORGAN CHASE & CO															
948544	3/21/18	8/31/18	912828RE2	AA+	Aaa	AAA	10,000,000.00	1.5000	1.9520	9,980,078.13	5,011.02	16,711.96	9,985,089.15	9,986,523.40	1,434.25
US TREASURY N/B / Mizuho Securities USA Inc															
944989	2/28/18	11/30/18	912828U40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.9711	9,927,734.38	16,292.61	17,032.97	9,944,026.99	9,937,890.60	(6,136.39)
US TREASURY N/B / JP MORGAN CHASE & CO															
951826	4/10/18	12/31/18	912828A75	AA+	Aaa	AAA	50,000,000.00	1.5000	2.0232	49,812,500.00	14,858.49	43,508.29	49,827,358.49	49,792,969.00	(34,389.49)
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	7,297.30	20,645.49	14,932,297.30	14,914,453.20	(17,844.10)
Subtotal for TREASURY BOND - ME:							237,000,000.00	1.1904	1.8106	236,427,265.65	146,380.14	270,914.21	236,573,645.79	236,518,125.65	(55,520.14)
Subtotal for U. S. TREASURIES:							609,500,000.00	0.4813	1.7080	607,457,714.13	149,163.34	900,170.83	607,606,877.47	608,142,023.21	535,145.74
Total County Money Mkt Fnd :							1,680,589,808.53	0.2837	1.6749	1,675,876,674.37	18,985.17	2,437,164.29	1,676,699,831.07	1,677,026,990.10	327,159.03
Net Asset Value (NAV):														1.000195	

Educational Money Mkt Fnd

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
FUNDS															
GOLDMAN SACHS - EDUCATIONAL MMF															
	5/1/18			AAAm	Aaa-mf	NR	597,780.12		1.6200	597,780.12	0.00	0.00	597,780.12	597,780.12	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	5/1/18			AAAm	Aaa-mf	AAAmmf	5,308,345.78		1.6570	5,308,345.78	0.00	0.00	5,308,345.78	5,308,345.78	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	5/1/18			AAAm	Aaa-mf	NR	66,872,183.11		1.6230	66,872,183.11	0.00	0.00	66,872,183.11	66,872,183.11	0.00
Subtotal for FUNDS:							72,778,309.01		1.6255	72,778,309.01	0.00	0.00	72,778,309.01	72,778,309.01	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
942084	2/8/18	5/2/18	313385WG7	A-1+	P-1	NR	5,000,000.00		1.5450	4,982,189.58	0.00	17,595.84	4,999,785.42	4,999,765.00	(20.42)
FHLB DISC CORP / FTN FINANCIAL															
943357	2/16/18	5/2/18	313385WG7	A-1+	P-1	NR	6,000,000.00		1.6050	5,979,937.50	0.00	19,795.00	5,999,732.50	5,999,718.00	(14.50)
FHLB DISC CORP / JEFFERIES & COMPANY															
945697	3/5/18	5/4/18	313385WJ1	A-1+	P-1	NR	4,900,000.00		1.6100	4,886,851.67	0.00	12,490.91	4,899,342.58	4,899,304.20	(38.38)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
945942	3/6/18	5/4/18	313385WJ1	A-1+	P-1	NR	13,000,000.00		1.6000	12,965,911.11	0.00	32,355.56	12,998,266.67	12,998,154.00	(112.67)
FHLB DISC CORP / CITI GLOBAL MARKETS															
952995	4/17/18	5/7/18	313385WM4	A-1+	P-1	NR	50,000,000.00		1.6450	49,954,305.56	0.00	31,986.11	49,986,291.67	49,985,850.00	(441.67)
FHLB DISC CORP / CITI GLOBAL MARKETS															
952996	4/17/18	5/7/18	313385WM4	A-1+	P-1	NR	36,000,000.00		1.6450	35,967,100.00	0.00	23,030.00	35,990,130.00	35,989,812.00	(318.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
948108	3/19/18	5/9/18	313385WP7	A-1+	P-1	NR	1,300,000.00		1.7550	1,296,767.88	0.00	2,725.12	1,299,493.00	1,299,508.60	15.60
FHLB DISC CORP / TD SECURITIES															
953001	4/17/18	5/9/18	313385WP7	A-1+	P-1	NR	10,000,000.00		1.6400	9,989,977.78	0.00	6,377.78	9,996,355.56	9,996,220.00	(135.56)
FHLB DISC CORP / UBS															
948854	3/22/18	5/10/18	313385WQ5	A-1+	P-1	NR	10,000,000.00		1.7100	9,976,725.00	0.00	19,000.00	9,995,725.00	9,995,800.00	75.00
FHLB DISC CORP / JP MORGAN CHASE & CO															
952997	4/17/18	5/10/18	313385WQ5	A-1+	P-1	NR	50,000,000.00		1.6200	49,948,250.00	0.00	31,500.00	49,979,750.00	49,979,000.00	(750.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
952998	4/17/18	5/10/18	313385WQ5	A-1+	P-1	NR	20,000,000.00		1.6200	19,979,300.00	0.00	12,600.00	19,991,900.00	19,991,600.00	(300.00)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
949762	3/28/18	5/11/18	313385WR3	A-1+	P-1	NR	1,325,000.00		1.7100	1,322,230.75	0.00	2,139.88	1,324,370.63	1,324,374.60	3.97
FHLB DISC CORP / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
950451	4/2/18	5/11/18	313385WR3	A-1+	P-1	NR	9,000,000.00		1.6900	8,983,522.50	0.00	12,252.50	8,995,775.00	8,995,752.00	(23.00)
FHLB DISC CORP / MORGAN STANLEY															
951827	4/10/18	5/14/18	313385WU6	A-1+	P-1	NR	2,300,000.00		1.6950	2,296,318.08	0.00	2,274.13	2,298,592.21	2,298,587.80	(4.41)
FHLB DISC CORP / Mizuho Securities USA Inc															
952939	4/17/18	5/14/18	313385WU6	A-1+	P-1	NR	6,500,000.00		1.6300	6,492,053.75	0.00	4,120.28	6,496,174.03	6,496,009.00	(165.03)
FHLB DISC CORP / JEFFERIES & COMPANY															
952942	4/17/18	5/14/18	313385WU6	A-1+	P-1	NR	30,000,000.00		1.6300	29,963,325.00	0.00	19,016.67	29,982,341.67	29,981,580.00	(761.67)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
949277	3/26/18	5/15/18	313385WV4	A-1+	P-1	NR	360,000.00		1.7400	359,130.00	0.00	626.40	359,756.40	359,762.04	5.64
FHLB DISC CORP / JEFFERIES & COMPANY															
952999	4/17/18	5/15/18	313385WV4	A-1+	P-1	NR	1,600,000.00		1.6400	1,597,959.11	0.00	1,020.44	1,598,979.55	1,598,942.40	(37.15)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
953000	4/17/18	5/15/18	313385WV4	A-1+	P-1	NR	1,200,000.00		1.6700	1,198,441.33	0.00	779.33	1,199,220.66	1,199,206.80	(13.86)
FHLB DISC CORP / CASTLE OAK SECURITIES															
942707	2/14/18	5/16/18	313385WW2	A-1+	P-1	NR	7,000,000.00		1.6100	6,971,511.94	0.00	23,792.23	6,995,304.17	6,995,044.00	(260.17)
FHLB DISC CORP / JEFFERIES & COMPANY															
949074	3/23/18	5/16/18	313385WW2	A-1+	P-1	NR	2,000,000.00		1.7200	1,994,840.00	0.00	3,726.67	1,998,566.67	1,998,584.00	17.33
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
949271	3/26/18	5/16/18	313385WW2	A-1+	P-1	NR	270,000.00		1.7500	269,330.63	0.00	472.50	269,803.13	269,808.84	5.71
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
951818	4/10/18	5/16/18	313385WW2	A-1+	P-1	NR	700,000.00		1.7000	698,810.00	0.00	694.17	699,504.17	699,504.40	0.23
FHLB DISC CORP / BARCLAY CAPITAL															
953254	4/18/18	5/16/18	313385WW2	A-1+	P-1	NR	2,000,000.00		1.6500	1,997,433.33	0.00	1,191.67	1,998,625.00	1,998,584.00	(41.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
949073	3/23/18	5/18/18	313385WY8	A-1+	P-1	NR	1,300,000.00		1.7200	1,296,521.78	0.00	2,422.33	1,298,944.11	1,298,956.10	11.99
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
953002	4/17/18	5/18/18	313385WY8	A-1+	P-1	NR	30,000,000.00		1.6300	29,957,891.67	0.00	19,016.67	29,976,908.34	29,975,910.00	(998.34)
FHLB DISC CORP / UBS															
949068	3/23/18	5/24/18	313385XE1	A-1+	P-1	NR	6,200,000.00		1.7200	6,181,634.22	0.00	11,552.67	6,193,186.89	6,193,242.00	55.11
FHLB DISC CORP / TD SECURITIES															
952478	4/13/18	5/24/18	313385XE1	A-1+	P-1	NR	1,000,000.00		1.6750	998,092.36	0.00	837.50	998,929.86	998,910.00	(19.86)
FHLB DISC CORP / Mizuho Securities USA Inc															
949756	3/28/18	5/25/18	313385XF8	A-1+	P-1	NR	700,000.00		1.7500	698,026.39	0.00	1,156.94	699,183.33	699,206.90	23.57

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
952480	4/13/18	5/25/18	313385XF8	A-1+	P-1	NR	5,600,000.00		1.6500	5,589,220.00	0.00	4,620.00	5,593,840.00	5,593,655.20	(184.80)
FHLB DISC CORP / FTN FINANCIAL															
944984	2/28/18	5/30/18	313385XL5	A-1+	P-1	NR	1,000,000.00		1.6690	995,781.14	0.00	2,874.39	998,655.53	998,631.00	(24.53)
FHLB DISC CORP / JEFFERIES & COMPANY															
952041	4/11/18	5/30/18	313385XL5	A-1+	P-1	NR	1,000,000.00		1.6700	997,726.94	0.00	927.78	998,654.72	998,631.00	(23.72)
FHLB DISC CORP / BARCLAY CAPITAL															
953255	4/18/18	5/30/18	313385XL5	A-1+	P-1	NR	7,000,000.00		1.6650	6,986,402.50	0.00	4,208.75	6,990,611.25	6,990,417.00	(194.25)
FED FARM CR BK / FTN FINANCIAL															
945950	3/6/18	5/31/18	313313XM5	A-1+	P-1	F1+	10,000,000.00		1.6400	9,960,822.22	0.00	25,511.11	9,986,333.33	9,985,830.00	(503.33)
FED FARM CR BK / MORGAN STANLEY															
945951	3/6/18	5/31/18	313313XM5	A-1+	P-1	F1+	10,000,000.00		1.6400	9,960,822.22	0.00	25,511.11	9,986,333.33	9,985,830.00	(503.33)
FHLB DISC CORP / UBS															
948848	3/22/18	5/31/18	313385XM3	A-1+	P-1	NR	10,000,000.00		1.7250	9,966,458.33	0.00	19,166.67	9,985,625.00	9,985,800.00	175.00
FHLB DISC CORP / UBS FINANCIAL															
952944	4/17/18	5/31/18	313385XM3	A-1+	P-1	NR	50,000,000.00		1.6500	49,899,166.67	0.00	32,083.33	49,931,250.00	49,929,000.00	(2,250.00)
FHLB DISC CORP / UBS FINANCIAL															
952991	4/17/18	5/31/18	313385XM3	A-1+	P-1	NR	30,000,000.00		1.6500	29,939,500.00	0.00	19,250.00	29,958,750.00	29,957,400.00	(1,350.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
952992	4/17/18	5/31/18	313385XM3	A-1+	P-1	NR	50,000,000.00		1.6500	49,899,166.67	0.00	32,083.33	49,931,250.00	49,929,000.00	(2,250.00)
FHLB DISC CORP / UBS FINANCIAL															
953811	4/20/18	6/4/18	313385XR2	A-1+	P-1	NR	6,300,000.00		1.7000	6,286,612.50	0.00	3,272.50	6,289,885.00	6,289,731.00	(154.00)
FNMA DISCOUNT / FTN FINANCIAL															
946227	3/7/18	6/6/18	313589XT5	A-1+	P-1	F1+	5,000,000.00		1.6500	4,979,145.83	0.00	12,604.17	4,991,750.00	4,991,350.00	(400.00)
FHLB DISC CORP / BARCLAYS CAPITAL															
953986	4/23/18	6/6/18	313385XT8	A-1+	P-1	NR	3,000,000.00		1.6800	2,993,840.00	0.00	1,120.00	2,994,960.00	2,994,810.00	(150.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
953987	4/23/18	6/6/18	313385XT8	A-1+	P-1	NR	1,400,000.00		1.6950	1,397,099.67	0.00	527.33	1,397,627.00	1,397,578.00	(49.00)
FHLB DISC CORP / RBC															
953812	4/20/18	6/7/18	313385XU5	A-1+	P-1	NR	50,000,000.00		1.6800	49,888,000.00	0.00	25,666.67	49,913,666.67	49,911,100.00	(2,566.67)
FHLB DISC CORP / BARCLAYS CAPITAL															
954676	4/26/18	6/7/18	313385XU5	A-1+	P-1	NR	5,000,000.00		1.6800	4,990,200.00	0.00	1,166.67	4,991,366.67	4,991,110.00	(256.67)
FHLB DISC CORP / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
946759	3/9/18	6/8/18	313385XV3	A-1+	P-1	NR	10,000,000.00		1.6780	9,957,583.89	0.00	24,703.89	9,982,287.78	9,981,740.00	(547.78)
FHLB DISC CORP / JEFFERIES & COMPANY															
953808	4/20/18	6/8/18	313385XV3	A-1+	P-1	NR	5,700,000.00		1.6900	5,686,888.42	0.00	2,943.42	5,689,831.84	5,689,591.80	(240.04)
FHLB DISC CORP / MORGAN STANLEY															
953809	4/20/18	6/8/18	313385XV3	A-1+	P-1	NR	40,000,000.00		1.6700	39,909,077.78	0.00	20,411.11	39,929,488.89	39,926,960.00	(2,528.89)
FHLB DISC CORP / MORGAN STANLEY															
953810	4/20/18	6/8/18	313385XV3	A-1+	P-1	NR	10,100,000.00		1.6700	10,077,042.14	0.00	5,153.81	10,082,195.95	10,081,557.40	(638.55)
FHLB DISC CORP / JEFFERIES & COMPANY															
953990	4/23/18	6/8/18	313385XV3	A-1+	P-1	NR	3,600,000.00		1.7000	3,592,180.00	0.00	1,360.00	3,593,540.00	3,593,426.40	(113.60)
FHLB DISC CORP / CASTLE OAK SECURITIES															
954199	4/24/18	6/8/18	313385XV3	A-1+	P-1	NR	7,000,000.00		1.6800	6,985,300.00	0.00	2,286.67	6,987,586.67	6,987,218.00	(368.67)
FHLB DISC CORP / DEUTSCHE															
953250	4/18/18	6/13/18	313385YA8	A-1+	P-1	NR	15,000,000.00		1.6700	14,961,033.33	0.00	9,045.83	14,970,079.16	14,969,010.00	(1,069.16)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
949531	3/27/18	6/20/18	313397YH8	A-1+	P-1	F1+	5,000,000.00		1.7300	4,979,576.39	0.00	8,409.72	4,987,986.11	4,988,000.00	13.89
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
949752	3/28/18	6/20/18	313397YH8	A-1+	P-1	F1+	6,000,000.00		1.7300	5,975,780.00	0.00	9,803.33	5,985,583.33	5,985,600.00	16.67
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
949753	3/28/18	6/20/18	313397YH8	A-1+	P-1	F1+	7,000,000.00		1.7300	6,971,743.33	0.00	11,437.22	6,983,180.55	6,983,200.00	19.45
FHLB DISC CORP / UBS FINANCIAL															
953985	4/23/18	6/25/18	313385YN0	A-1+	P-1	NR	25,000,000.00		1.7100	24,925,187.50	0.00	9,500.00	24,934,687.50	24,934,000.00	(687.50)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
953253	4/18/18	6/29/18	313385YS9	A-1+	P-1	NR	20,000,000.00		1.7000	19,932,000.00	0.00	12,277.78	19,944,277.78	19,943,400.00	(877.78)
FED FARM CR BK / FTN FINANCIAL															
954681	4/26/18	7/9/18	313313ZC5	A-1+	P-1	F1+	20,000,000.00		1.7600	19,927,644.44	0.00	4,888.89	19,932,533.33	19,929,400.00	(3,133.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
954674	4/26/18	7/10/18	313385ZD1	A-1+	P-1	NR	50,000,000.00		1.7800	49,814,583.33	0.00	12,361.11	49,826,944.44	49,821,000.00	(5,944.44)
FED FARM CR BK / FTN FINANCIAL															
953004	4/17/18	7/12/18	313313ZF8	A-1+	P-1	F1+	15,000,000.00		1.7400	14,937,650.00	0.00	10,150.00	14,947,800.00	14,944,800.00	(3,000.00)
FHLB DISC CORP / UBS FINANCIAL															
953252	4/18/18	7/16/18	313385ZK5	A-1+	P-1	NR	8,000,000.00		1.7800	7,964,795.56	0.00	5,142.22	7,969,937.78	7,968,960.00	(977.78)
FHLB DISC CORP / MORGAN STANLEY															
953251	4/18/18	7/18/18	313385ZM1	A-1+	P-1	NR	15,000,000.00		1.7860	14,932,280.83	0.00	9,674.17	14,941,955.00	14,940,195.00	(1,760.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / CITI GLOBAL MARKETS															
954415	4/25/18	7/23/18	313397ZS3	A-1+	P-1	F1+	11,379,000.00		1.8350	11,327,378.85	0.00	3,480.08	11,330,858.93	11,330,753.04	(105.89)
FHLB DISC CORP / CASTLE OAK SECURITIES															
948853	3/22/18	7/24/18	313385ZT6	A-1+	P-1	NR	5,000,000.00		1.8750	4,967,708.33	0.00	10,416.67	4,978,125.00	4,978,535.00	410.00
FHLB DISC CORP / DEUTSCHE															
953003	4/17/18	8/3/18	313385A55	A-1+	P-1	NR	12,000,000.00		1.7700	11,936,280.00	0.00	8,260.00	11,944,540.00	11,940,468.00	(4,072.00)
FREDDIE DISCOUNT / DEUTSCHE															
953005	4/17/18	8/3/18	313397A50	A-1+	P-1	F1+	7,000,000.00		1.7700	6,962,830.00	0.00	4,818.33	6,967,648.33	6,965,280.00	(2,368.33)
FED FARM CR BK / FTN FINANCIAL															
946760	3/9/18	8/7/18	313313A99	A-1+	P-1	F1+	7,000,000.00		1.8200	6,946,562.78	0.00	18,756.11	6,965,318.89	6,963,810.00	(1,508.89)
FED FARM CR BK / JEFFERIES & COMPANY															
952479	4/13/18	9/12/18	313313F52	A-1+	P-1	F1+	600,000.00		1.9000	595,186.67	0.00	570.00	595,756.67	595,645.20	(111.47)
FED FARM CR BK / FTN FINANCIAL															
946229	3/7/18	9/27/18	313313H43	A-1+	P-1	F1+	5,000,000.00		1.8700	4,947,016.67	0.00	14,284.72	4,961,301.39	4,959,645.00	(1,656.39)
FED FARM CR BK / FTN FINANCIAL															
949070	3/23/18	11/8/18	313313N61	A-1+	P-1	F1+	3,000,000.00		1.9600	2,962,433.33	0.00	6,370.00	2,968,803.33	2,967,360.00	(1,443.33)
FED FARM CR BK / FTN FINANCIAL															
949273	3/26/18	11/8/18	313313N61	A-1+	P-1	F1+	2,000,000.00		1.9650	1,975,219.17	0.00	3,930.00	1,979,149.17	1,978,240.00	(909.17)
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	7,133.33	2,942,220.00	2,940,600.00	(1,620.00)
Subtotal for DISCOUNT NOTES:							873,334,000.00	0.0000	1.6836	871,020,403.02	0.00	764,711.52	871,785,114.54	871,734,964.72	(50,149.82)
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BNY Mellon Capital Market															
950649	4/3/18	5/11/18	3133EEJ50	AA+	Aaa	AAA	10,000,000.00	1.0300	1.7001	9,992,866.70	5,256.12	8,011.11	9,998,122.82	9,997,000.00	(1,122.82)
FANNIE MAE / JEFFERIES & COMPANY															
949075	3/23/18	5/21/18	3135G0WJ8	AA+	Aaa	AAA	10,090,000.00	0.8750	1.7423	10,075,369.50	9,585.50	9,319.24	10,084,955.00	10,084,147.80	(807.20)
FED HM LN BK BD / JEFFERIES & COMPANY															
948541	3/21/18	6/8/18	313373UU4	AA+	Aaa	NR	250,000.00	2.7500	1.8600	250,440.25	(228.70)	763.89	250,211.55	250,250.00	38.45
FED HM LN BK BD / MORGAN STANLEY															
949076	3/23/18	6/8/18	313379DT3	AA+	Aaa	NR	1,160,000.00	1.2500	1.8070	1,158,526.80	746.42	1,530.55	1,159,273.22	1,159,338.80	65.58
FED HM LN BK BD / JP MORGAN CHASE & CO															
949280	3/26/18	6/8/18	313379DT3	AA+	Aaa	NR	2,700,000.00	1.2500	1.7613	2,696,949.00	1,483.13	3,281.25	2,698,432.13	2,698,461.00	28.87
FED HM LN BK BD / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
952477	4/13/18	6/8/18	313379DT3	AA+	Aaa	NR	1,000,000.00	1.2500	1.7101	999,240.00	248.73	625.00	999,488.73	999,430.00	(58.73)
FED HM LN BK BD / BNY Mellon Capital Market															
954677	4/26/18	6/8/18	313379DT3	AA+	Aaa	NR	24,600,000.00	1.2500	1.7202	24,585,117.00	1,771.79	4,270.83	24,586,888.79	24,585,978.00	(910.79)
FREDDIE MAC / DEUTSCHE															
954814	4/27/18	6/13/18	3137EABP3	AA+	Aaa	AAA	2,525,000.00	4.8750	1.6600	2,535,135.15	(881.32)	1,367.71	2,534,253.83	2,535,125.25	871.42
FED FARM CR BK / Mizuho Securities USA Inc															
943099	2/15/18	6/25/18	3133EE2F6	AA+	Aaa	AAA	3,250,000.00	1.2200	1.7103	3,244,247.50	3,363.00	8,370.56	3,247,610.50	3,245,840.00	(1,770.50)
FED HM LN BK BD / BARCLAYS CAPITAL															
949078	3/23/18	6/29/18	3130A8BD4	AA+	Aaa	NR	1,240,000.00	0.8750	1.8201	1,236,753.09	1,285.24	1,145.28	1,238,038.33	1,237,929.20	(109.13)
FANNIE MAE / FTN FINANCIAL															
946474	3/8/18	7/20/18	3135G0E33	AA+	Aaa	AAA	1,000,000.00	1.1250	1.8052	997,413.00	1,038.72	1,656.25	998,451.72	998,240.00	(211.72)
FED HM LN BK BD / DEUTSCHE															
952038	4/11/18	7/25/18	3130A8U50	AA+	Aaa	NR	10,000,000.00	0.8300	1.8000	9,971,535.20	5,474.00	4,611.11	9,977,009.20	9,974,000.00	(3,009.20)
FED HM LN BK BD / TD SECURITIES															
950884	4/4/18	8/7/18	3130A8PK3	AA+	Aaa	NR	1,675,000.00	0.6250	1.8508	1,667,847.75	1,570.01	785.16	1,669,417.76	1,668,802.50	(615.26)
FED HM LN BK BD / JP MORGAN CHASE & CO															
950650	4/3/18	8/8/18	3130A8WT6	AA+	Aaa	NR	22,000,000.00	0.9500	1.8600	21,928,472.50	16,022.16	16,255.55	21,944,494.66	21,928,500.00	(15,994.66)
FED HM LN BK BD / DEUTSCHE															
949071	3/23/18	10/1/18	3130A9AE1	AA+	Aaa	NR	2,200,000.00	0.8750	2.0124	2,187,064.00	2,614.72	1,604.17	2,189,678.72	2,189,484.00	(194.72)
FED HM LN BK BD / DEUTSCHE															
954675	4/26/18	10/1/18	3130A9AE1	AA+	Aaa	NR	3,720,000.00	0.8750	1.9850	3,701,745.48	588.86	452.08	3,702,334.34	3,702,218.40	(115.94)
FREDDIE MAC / DEUTSCHE															
952042	4/11/18	10/12/18	3137EAED7	AA+	Aaa	AAA	5,000,000.00	0.8750	1.9823	4,972,437.90	3,045.54	2,309.03	4,975,483.44	4,974,500.00	(983.44)
FED HM LN BK BD / DEUTSCHE															
950874	4/4/18	11/30/18	3130A6UJ4	AA+	Aaa	NR	1,500,000.00	1.2500	2.0560	1,492,157.39	897.25	1,406.25	1,493,054.64	1,492,575.00	(479.64)
Subtotal for GOVT AGENCY-FIX-30/360:							103,910,000.00	1.1241	1.7954	103,693,318.21	53,881.17	67,765.02	103,747,199.38	103,721,819.95	(25,379.43)
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / MORGAN STANLEY															
949077	3/23/18	5/2/18	3130ABCN4	AA+	Aaa	NR	5,415,000.00	1.5280	1.7318	5,413,754.55	1,214.31	8,963.62	5,414,968.86	5,414,945.85	(23.01)
FED HM LN BK BD / MORGAN STANLEY															
955121	4/30/18	5/2/18	3130ABCN4	AA+	Aaa	NR	9,405,000.00	1.5280	1.7017	9,404,905.95	47.03	399.19	9,404,952.98	9,404,905.95	(47.03)
FED FARM CR BK / BARCLAY CAPITAL															
953550	4/18/18	5/17/18	3133EE7A2	AA+	Aaa	AAA	895,000.00	1.9155	1.7888	895,091.17	(40.87)	619.08	895,050.30	895,089.50	39.20

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
954685	4/26/18	7/17/18	3134GATQ7	AA+	Aaa	AAA	7,300,000.00	2.1228	1.8400	7,304,666.67	(284.55)	2,152.29	7,304,382.12	7,304,672.00	289.88
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							23,015,000.00	1.7317	1.7560	23,018,418.34	935.92	12,134.18	23,019,354.26	23,019,613.30	259.04
GOV'T AGY - CALLABLE															
FANNIE MAE / FTN FINANCIAL															
899219	5/12/17	5/25/18	3135G0XK4	AA+	Aaa	AAA	2,000,000.00	1.0500	1.2576	1,995,738.00	4,262.00	9,100.00	2,000,000.00	1,998,060.00	(1,940.00)
Subtotal for GOV'T AGY - CALLABLE:							2,000,000.00	1.0500	1.2576	1,995,738.00	4,262.00	9,100.00	2,000,000.00	1,998,060.00	(1,940.00)
Subtotal for GOVERNMENT AGENCY:							1,002,259,000.00	0.1584	1.6960	999,727,877.57	59,079.09	853,710.72	1,000,551,668.18	1,000,474,457.97	(77,210.21)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
MICROSOFT CORP / BNY Mellon Capital Market															
896149	4/24/17	5/1/18	594918AS3	AAA	Aaa	AA+	4,178,000.00	1.0000	1.2196	4,168,729.02	9,270.98	0.00	4,178,000.00	4,177,916.44	(83.56)
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
907008	6/29/17	5/1/18	594918AS3	AAA	Aaa	AA+	10,000,000.00	1.0000	1.3448	9,971,300.00	28,700.00	0.00	10,000,000.00	9,999,800.00	(200.00)
MICROSOFT CORP / GREAT PACIFIC SECURITIES															
921681	9/29/17	5/1/18	594918AS3	AAA	Aaa	AA+	2,050,000.00	1.0000	1.3317	2,046,019.68	3,980.32	0.00	2,050,000.00	2,049,959.00	(41.00)
APPLE INC. / BNY Mellon Capital Market															
893666	4/7/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,695,000.00	1.0000	1.2617	3,684,727.90	10,218.88	18,269.72	3,694,946.78	3,693,780.65	(1,166.13)
APPLE INC. / UBS FINANCIAL SERVICES															
893859	4/10/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2618	4,986,200.00	13,727.94	24,722.22	4,999,927.94	4,998,350.00	(1,577.94)
APPLE INC. / JP MORGAN CHASE & CO															
900835	5/24/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2957	4,986,200.00	13,718.58	24,722.22	4,999,918.58	4,998,350.00	(1,568.58)
APPLE INC. / JP MORGAN CHASE & CO															
904584	6/16/17	5/3/18	037833AJ9	AA+	Aa1	NR	6,000,000.00	1.0000	1.3332	5,982,540.00	17,349.84	29,666.67	5,999,889.84	5,998,020.00	(1,869.84)
APPLE INC. / GREAT PACIFIC SECURITIES															
907007	6/29/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,487,000.00	1.0000	1.3343	5,471,627.46	15,271.40	27,130.17	5,486,898.86	5,485,189.29	(1,709.57)
APPLE INC. / MORGAN STANLEY															
907917	7/5/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,000,000.00	1.0000	1.3958	2,990,250.00	9,684.56	14,833.33	2,999,934.56	2,999,010.00	(924.56)
APPLE INC. / GREAT PACIFIC SECURITIES															
934218	12/19/17	5/3/18	037833AJ9	AA+	Aa1	NR	7,500,000.00	1.0000	1.5700	7,483,800.00	15,958.21	27,500.00	7,499,758.21	7,497,525.00	(2,233.21)
BERKSHIRE HATHAWAY INC / BNY Mellon Capital Market															
901302	5/26/17	5/15/18	084664BE0	AA	Aa2	A+	3,975,000.00	5.4000	1.3651	4,128,919.95	(147,745.51)	98,977.50	3,981,174.44	3,972,615.00	408,559.44

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
909906	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(73,105.39)	37,909.72	2,519,183.69	2,520,575.00	1,391.31
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
918492	9/11/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,000,000.00	5.1500	1.3647	2,063,311.04	(47,899.80)	30,327.78	2,015,411.24	2,016,460.00	1,048.76
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
927437	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	3,825,000.00	2.0000	1.4828	3,840,152.62	(9,504.33)	16,150.00	3,830,648.29	3,821,175.00	(9,473.29)
MICROSOFT CORP / JP MORGAN CHASE & CO															
931568	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,000,000.00	1.3000	1.7404	9,960,200.00	17,782.98	53,083.34	9,977,982.98	9,959,600.00	(18,382.98)
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	4,143.35	8,636.95	3,380,547.35	3,379,260.00	(1,287.35)
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	292.47	609.67	238,626.87	238,536.00	(90.87)
APPLE INC. / BNY Mellon Capital Market															
951350	4/6/18	2/8/19	037833CE8	AA+	Aa1	NR	1,000,000.00	1.5500	2.2859	993,910.00	504.14	1,076.39	994,414.14	993,900.00	(514.14)
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	431.48	1,322.22	1,991,031.48	1,990,620.00	(411.48)
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	1,931.18	4,257.56	1,949,171.58	1,949,063.20	(108.38)
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	4,067.71	10,517.33	18,453,561.47	18,456,435.20	2,873.73
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	284.03	2,854.25	3,487,595.03	3,489,547.80	1,952.77
Subtotal for MEDIUM-TERM NOTE:							104,865,000.00	1.6213	1.6831	104,839,560.31	(110,936.98)	432,567.04	104,728,623.33	104,685,687.58	(42,935.75)
MEDIUM-TERM NOTE ACT/360															
APPLE INC. / GREAT PACIFIC SECURITIES															
948563	3/21/18	5/3/18	037833AG5	AA+	Aa1	NR	5,000,000.00	2.0370	1.8500	5,001,085.55	(1,035.06)	11,599.47	5,000,050.49	5,000,550.00	499.51
APPLE INC. / JP MORGAN CHASE & CO															
950660	4/3/18	5/3/18	037833AG5	AA+	Aa1	NR	630,000.00	2.0370	1.9000	630,068.47	(63.91)	998.13	630,004.56	630,069.30	64.74
Subtotal for MEDIUM-TERM NOTE ACT/360:							5,630,000.00	2.0370	1.8556	5,631,154.02	(1,098.97)	12,597.60	5,630,055.05	5,630,619.30	564.25
MEDIUM-TERM NOTE STEP UP															
WAL-MART STORES INC / GREAT PACIFIC SECURITIES															
906490	6/27/17	6/1/18	931142BB8	AA	Aa2	AA	17,000,000.00	5.4980	1.2608	17,659,788.02	(600,525.62)	789,268.45	17,059,262.40	17,055,760.00	(3,502.40)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
MEDIUM-TERM NOTES															
Subtotal for MEDIUM-TERM NOTE STEP UP:							17,000,000.00	5.4980	1.2608	17,659,788.02	(600,525.62)	789,268.45	17,059,262.40	17,055,760.00	(3,502.40)
Subtotal for MEDIUM-TERM NOTES:							127,495,000.00	2.1566	1.6344	128,130,502.35	(712,561.57)	1,234,433.09	127,417,940.78	127,372,066.88	(45,873.90)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BANK OF AMERICA															
941805	2/7/18	5/10/18	912796PF0	AA+	Aaa	AAA	9,000,000.00		1.5050	8,965,385.00	0.00	31,228.75	8,965,385.00	8,996,176.53	30,791.53
US TREASURY N/B / JEFFERIES & COMPANY															
942081	2/8/18	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00		1.4860	9,962,437.20	0.00	33,847.80	9,962,437.20	9,995,751.70	33,314.50
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
946758	3/9/18	5/10/18	912796PF0	AA+	Aaa	AAA	8,000,000.00		1.6015	7,977,934.89	0.00	18,862.11	7,977,934.89	7,996,601.36	18,666.47
US TREASURY N/B / TD SECURITIES															
949757	3/28/18	5/17/18	912796PG8	AA+	Aaa	AAA	10,000,000.00		1.6300	9,977,361.11	0.00	15,394.45	9,977,361.11	9,992,518.20	15,157.09
US TREASURY N/B / BANK OF AMERICA															
953527	4/19/18	5/17/18	912796PG8	AA+	Aaa	AAA	5,000,000.00		1.6350	4,993,641.65	0.00	2,725.01	4,993,641.65	4,996,259.10	2,617.45
US TREASURY N/B / BNP PARIBAS															
944075	2/22/18	5/24/18	912796MB2	AA+	Aaa	AAA	5,000,000.00		1.6100	4,979,651.40	0.00	15,205.55	4,979,651.40	4,994,666.65	15,015.25
US TREASURY N/B / BNY Mellon Capital Market															
953807	4/20/18	5/24/18	912796MB2	AA+	Aaa	AAA	19,000,000.00		1.6375	18,970,615.97	0.00	9,506.60	18,970,615.97	18,979,733.27	9,117.30
US TREASURY N/B / DEUTSCHE															
937818	1/12/18	5/31/18	912796PH6	AA+	Aaa	AAA	10,000,000.00		1.4660	9,943,396.11	0.00	44,387.22	9,943,396.11	9,985,990.80	42,594.69
US TREASURY N/B / BNP PARIBAS															
945314	3/1/18	5/31/18	912796PH6	AA+	Aaa	AAA	15,000,000.00		1.6410	14,937,778.80	0.00	41,708.72	14,937,778.80	14,978,986.20	41,207.40
US TREASURY N/B / JEFFERIES & COMPANY															
946476	3/8/18	6/7/18	912796PJ2	AA+	Aaa	AAA	10,000,000.00		1.6450	9,958,418.10	0.00	24,674.97	9,958,418.10	9,982,820.80	24,402.70
US TREASURY N/B / BNP PARIBAS															
946477	3/8/18	6/7/18	912796PJ2	AA+	Aaa	AAA	9,000,000.00		1.6520	8,962,416.99	0.00	22,302.01	8,962,416.99	8,984,538.72	22,121.73
US TREASURY N/B / BNP PARIBAS FINANCE															
947689	3/15/18	6/14/18	912796PL7	AA+	Aaa	AAA	5,000,000.00		1.6760	4,978,817.20	0.00	10,940.57	4,978,817.20	4,989,757.80	10,940.60
US TREASURY N/B / RBC															
953989	4/23/18	6/21/18	912796MF3	AA+	Aaa	AAA	10,000,000.00		1.6900	9,972,302.78	0.00	3,755.56	9,972,302.78	9,975,796.50	3,493.72
US TREASURY N/B / BNP PARIBAS															
954414	4/25/18	7/5/18	912796PN3	AA+	Aaa	AAA	15,000,000.00		1.7360	14,948,643.33	0.00	4,340.00	14,948,643.33	14,952,510.90	3,867.57
US TREASURY N/B / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
953526	4/19/18	7/19/18	912796MK2	AA+	Aaa	AAA	15,000,000.00		1.7500	14,933,645.85	0.00	8,750.00	14,933,645.85	14,941,854.15	8,208.30
US TREASURY N/B / BNP PARIBAS															
954671	4/26/18	7/26/18	912796PR4	AA+	Aaa	AAA	15,000,000.00		1.8320	14,930,536.65	0.00	3,816.67	14,930,536.65	14,935,837.50	5,300.85
Subtotal for TREASURY BILL:							170,000,000.00	0.0000	1.6500	169,392,983.03	0.00	291,445.99	169,392,983.03	169,679,800.18	286,817.15
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
953258	4/18/18	6/15/18	912828XF2	AA+	Aaa	AAA	36,000,000.00	1.1250	1.6839	35,967,656.25	7,249.46	14,464.29	35,974,905.71	35,976,796.92	1,891.21
US TREASURY N/B / DEUTSCHE															
954679	4/26/18	8/15/18	912828K82	AA+	Aaa	AAA	25,000,000.00	1.0000	1.8676	24,933,593.75	2,991.27	3,453.04	24,936,585.02	24,937,500.00	914.98
US TREASURY N/B / UBS FINANCIAL SERVICES															
946762	3/9/18	9/15/18	912828L40	AA+	Aaa	AAA	6,000,000.00	1.0000	1.9020	5,972,306.16	7,725.12	7,663.04	5,980,031.28	5,979,023.46	(1,007.82)
US TREASURY N/B / JP MORGAN CHASE & CO															
951537	4/9/18	10/15/18	912828L81	AA+	Aaa	AAA	5,000,000.00	0.8750	1.9211	4,973,242.19	3,114.67	1,912.57	4,976,356.86	4,974,707.05	(1,649.81)
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	(5,849.84)	24,613.26	6,031,415.79	6,025,546.86	(5,868.93)
Subtotal for TREASURY BOND:							78,000,000.00	1.1843	1.8052	77,884,063.98	15,230.68	52,106.20	77,899,294.66	77,893,574.29	(5,720.37)
TREASURY BOND - ME															
US TREASURY N/B / JEFFERIES & COMPANY															
946765	3/9/18	5/31/18	912828R51	AA+	Aaa	AAA	10,000,000.00	0.8750	1.6792	9,981,640.63	11,723.45	12,740.38	9,993,364.08	9,993,359.40	(4.68)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
949072	3/23/18	5/31/18	912828VE7	AA+	Aaa	AAA	5,000,000.00	1.0000	1.7183	4,993,164.06	3,863.79	5,357.14	4,997,027.85	4,997,363.30	335.45
US TREASURY N/B / DEUTSCHE															
949079	3/23/18	5/31/18	912828VE7	AA+	Aaa	AAA	15,000,000.00	1.0000	1.7595	14,978,320.31	12,253.74	16,071.43	14,990,574.05	14,992,089.90	1,515.85
US TREASURY N/B / DEUTSCHE															
949537	3/27/18	5/31/18	912828VE7	AA+	Aaa	AAA	1,000,000.00	1.0000	1.7624	998,632.81	736.18	961.54	999,368.99	999,472.66	103.67
US TREASURY N/B / JP MORGAN CHASE & CO															
949758	3/28/18	5/31/18	912828R51	AA+	Aaa	AAA	10,000,000.00	0.8750	1.7169	9,985,156.25	7,885.74	8,173.08	9,993,041.99	9,993,359.40	317.41
US TREASURY N/B / DEUTSCHE															
949814	3/29/18	5/31/18	912828R51	AA+	Aaa	AAA	7,500,000.00	0.8750	1.7303	7,488,867.19	5,831.47	5,949.52	7,494,698.66	7,495,019.55	320.89
US TREASURY N/B / Mizuho Securities USA Inc															
952040	4/11/18	5/31/18	912828QQ6	AA+	Aaa	AAA	5,000,000.00	2.3750	1.6200	5,005,078.13	(2,031.25)	6,524.72	5,003,046.88	5,002,832.05	(214.83)
US TREASURY N/B / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
952476	4/13/18	5/31/18	912828VE7	AA+	Aaa	AAA	7,000,000.00	1.0000	1.6470	6,993,984.38	2,255.86	3,461.54	6,996,240.24	6,996,308.62	68.38
US TREASURY N/B / JP MORGAN CHASE & CO															
948852	3/22/18	6/30/18	912828R93	AA+	Aaa	AAA	5,000,000.00	0.6250	1.8020	4,983,789.06	6,484.38	3,453.04	4,990,273.44	4,990,527.35	253.91
US TREASURY N/B / JP MORGAN CHASE & CO															
953220	4/17/18	6/30/18	912828VK3	AA+	Aaa	AAA	12,000,000.00	1.3750	1.7514	11,990,625.00	1,773.65	6,381.22	11,992,398.65	11,991,328.08	(1,070.57)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
953221	4/17/18	7/31/18	912828S68	AA+	Aaa	AAA	50,000,000.00	0.7500	1.7895	49,849,609.38	20,052.08	14,502.76	49,869,661.46	49,863,281.50	(6,379.96)
US TREASURY N/B / DEUTSCHE															
953256	4/18/18	7/31/18	912828S68	AA+	Aaa	AAA	28,000,000.00	0.7500	1.8269	27,913,593.75	10,800.78	7,541.44	27,924,394.53	27,923,437.64	(956.89)
US TREASURY N/B / Mizuho Securities USA Inc															
953257	4/18/18	8/31/18	912828RE2	AA+	Aaa	AAA	50,000,000.00	1.5000	1.9144	49,923,828.13	7,335.07	26,494.57	49,931,163.20	49,932,617.00	1,453.80
US TREASURY N/B / BANK OF AMERICA															
953806	4/20/18	8/31/18	912828RE2	AA+	Aaa	AAA	20,000,000.00	1.5000	1.8878	19,971,875.00	2,326.13	8,967.39	19,974,201.13	19,973,046.80	(1,154.33)
US TREASURY N/B / UBS FINANCIAL SERVICES															
945954	3/6/18	9/15/18	912828L40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.8960	9,953,413.80	13,517.24	12,771.74	9,966,931.04	9,965,039.10	(1,891.94)
US TREASURY N/B / BNY Mellon Capital Market															
949069	3/23/18	9/30/18	912828RH5	AA+	Aaa	AAA	2,500,000.00	1.3750	1.9340	2,492,773.44	1,475.58	2,911.54	2,494,249.02	2,493,847.65	(401.37)
US TREASURY N/B / DEUTSCHE															
938050	1/16/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8729	9,961,718.75	10,577.71	37,292.82	9,972,296.46	9,949,023.40	(23,273.06)
US TREASURY N/B / JEFFERIES & COMPANY															
938633	1/18/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8864	9,960,546.88	10,750.45	37,292.82	9,971,297.33	9,949,023.40	(22,273.93)
US TREASURY N/B / Mizuho Securities USA Inc															
945330	2/28/18	3/15/19	912828P95	AA+	Aaa	AAA	10,000,000.00	1.0000	2.0975	9,887,500.00	18,355.26	12,771.74	9,905,855.26	9,892,968.80	(12,886.46)
Subtotal for TREASURY BOND - ME:							268,000,000.00	1.1213	1.8276	267,314,116.95	145,967.31	229,620.43	267,460,084.26	267,393,945.60	(66,138.66)
Subtotal for U. S. TREASURIES:							516,000,000.00	0.7614	1.7657	514,591,163.96	161,197.99	573,172.62	514,752,361.95	514,967,320.07	214,958.12
Total Educational Money Mkt Fnd :							1,718,532,309.01	0.4810	1.7094	1,715,227,852.89	(492,284.49)	2,661,316.43	1,715,500,279.92	1,715,592,153.93	91,874.01
Net Asset Value (NAV):														1.000054	

Extended Fund

FUNDS

LAIF - EXTENDED FUND

5/1/18	NR	63,680,807.38	1.6610	63,680,807.38	0.00	0.00	63,680,807.38	63,680,807.38	0.00
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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
Subtotal for FUNDS:							63,680,807.38		1.6610	63,680,807.38	0.00	0.00	63,680,807.38	63,680,807.38	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD-30/360															
ROYAL BANK OF CANADA NY / RBC															
794626	7/30/15	7/30/18	78009NVR4	AA-	Aa3	AA	38,000,000.00	1.6930	1.6930	38,000,000.00	0.00	162,622.06	38,000,000.00	37,945,660.00	(54,340.00)
ROYAL BANK OF CANADA NY / RBC															
794627	7/30/15	7/30/18	78009NVR4	AA-	Aa3	AA	50,000,000.00	1.6930	1.6930	50,000,000.00	0.00	213,976.39	50,000,000.00	49,928,500.00	(71,500.00)
ROYAL BANK OF CANADA NY / RBC															
925851	3/31/16	3/29/19	78009NB21	AA-	Aa3	AA	40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	61,120.00	40,000,000.00	39,678,400.00	(321,600.00)
Subtotal for YANKEE CD-30/360:							128,000,000.00	1.7011	1.7011	128,000,000.00	0.00	437,718.45	128,000,000.00	127,552,560.00	(447,440.00)
YANKEE CD-ACT/360															
TORONTO DOMINION BANK NY / TD SECURITIES															
918487	9/10/15	9/10/18	89113EZG4	AA-	Aa1	AA-	50,000,000.00	1.7500	1.7500	50,000,000.00	0.00	566,319.45	50,000,000.00	49,894,000.00	(106,000.00)
TORONTO DOMINION BANK NY / TD SECURITIES															
918488	9/10/15	9/10/18	89113EZG4	AA-	Aa1	AA-	21,000,000.00	1.7500	1.7500	21,000,000.00	0.00	237,854.17	21,000,000.00	20,955,480.00	(44,520.00)
Subtotal for YANKEE CD-ACT/360:							71,000,000.00	1.7500	1.7500	71,000,000.00	0.00	804,173.62	71,000,000.00	70,849,480.00	(150,520.00)
Subtotal for CERTIFICATES OF DEPOSIT:							199,000,000.00	1.7186	1.7186	199,000,000.00	0.00	1,241,892.07	199,000,000.00	198,402,040.00	(597,960.00)
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
790495	7/8/15	6/1/18	3133EEP95	AA+	Aaa	AAA	19,000,000.00	1.1000	1.0093	19,049,020.00	(47,610.03)	87,083.33	19,001,409.97	18,947,180.00	(54,229.97)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
803285	9/18/15	6/1/18	3133EEP95	AA+	Aaa	AAA	20,000,000.00	1.1000	1.1058	19,996,840.00	3,062.57	91,666.67	19,999,902.57	19,944,400.00	(55,502.57)
FED HM LN BK BD / CASTLE OAK SECURITIES															
781217	5/15/15	6/8/18	313379DT3	AA+	Aaa	NR	6,750,000.00	1.2500	1.0800	6,784,472.25	(33,315.88)	33,515.63	6,751,156.37	6,746,152.50	(5,003.87)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
789023	6/30/15	6/8/18	313379DT3	AA+	Aaa	NR	21,000,000.00	1.2500	1.0880	21,098,070.00	(94,640.33)	104,270.83	21,003,429.67	20,988,030.00	(15,399.67)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
804841	9/28/15	6/13/18	3137EABP3	AA+	Aaa	AAA	32,000,000.00	4.8750	1.0023	35,302,560.00	(3,160,295.88)	598,000.00	32,142,264.12	32,128,320.00	(13,944.12)
FED FARM CR BK / RBC															
789024	6/30/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	36,000,000.00	1.2200	1.0930	36,133,920.00	(127,192.86)	153,720.00	36,006,727.14	35,953,920.00	(52,807.14)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
803286	9/18/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	4,800,000.00	1.2200	1.1003	4,815,609.60	(14,764.15)	20,496.00	4,800,845.45	4,793,856.00	(6,989.45)
FED HM LN BK BD / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
850035	6/30/16	6/29/18	3130A8NC3	AA+	Aaa	NR	34,000,000.00	0.7200	0.7200	34,000,000.00	0.00	82,960.00	34,000,000.00	33,943,900.00	(56,100.00)
FED HM LN BK BD / JEFFERIES & COMPANY															
850036	6/30/16	6/29/18	3130A8NC3	AA+	Aaa	NR	33,000,000.00	0.7200	0.7200	33,000,000.00	0.00	80,520.00	33,000,000.00	32,945,550.00	(54,450.00)
FED HM LN BK BD / DEUTSCHE															
850037	6/30/16	6/29/18	3130A8NC3	AA+	Aaa	NR	33,000,000.00	0.7200	0.7200	33,000,000.00	0.00	80,520.00	33,000,000.00	32,945,550.00	(54,450.00)
FED HM LN BK BD / MORGAN STANLEY															
860084	9/1/16	6/29/18	3130A9C74	AA+	Aaa	NR	50,000,000.00	0.9150	0.9151	50,000,000.00	0.00	155,041.67	50,000,000.00	49,933,000.00	(67,000.00)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
858841	8/25/16	7/13/18	3130A97C9	AA+	Aaa	NR	50,000,000.00	0.8250	0.8428	49,983,482.68	14,763.27	123,750.00	49,998,245.95	49,900,500.00	(97,745.95)
FED FARM CR BK / BNP PARIBAS															
797579	8/17/15	8/6/18	3133EE6G0	AA+	Aaa	AAA	11,000,000.00	1.1500	1.1799	10,990,430.00	8,719.53	29,868.06	10,999,149.53	10,978,880.00	(20,269.53)
FED HM LN BK BD / BARCLAYS CAPITAL															
851199	7/8/16	8/7/18	3130A8PK3	AA+	Aaa	NR	25,000,000.00	0.6250	0.7259	24,948,000.00	45,335.11	36,458.33	24,993,335.11	24,907,500.00	(85,835.11)
FED HM LN BK BD / BARCLAYS CAPITAL															
851200	7/8/16	8/7/18	3130A8PK3	AA+	Aaa	NR	50,000,000.00	0.6250	0.7259	49,896,000.00	90,670.23	72,916.67	49,986,670.23	49,815,000.00	(171,670.23)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
797836	8/18/15	8/14/18	3130A6AL1	AA+	Aaa	NR	23,500,000.00	1.1500	1.1561	23,495,770.00	3,825.08	57,803.47	23,499,595.08	23,435,845.00	(63,750.08)
FED HM LN BK BD / DEUTSCHE															
803288	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	6,500,000.00	1.1250	1.2180	6,482,255.00	15,551.61	9,546.88	6,497,806.61	6,481,215.00	(16,591.61)
FED HM LN BK BD / DEUTSCHE															
803289	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	19,000,000.00	1.1250	1.2044	18,955,730.00	38,797.96	27,906.25	18,994,527.96	18,945,090.00	(49,437.96)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
858844	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	25,000,000.00	0.8750	0.8872	24,993,750.00	5,029.88	20,052.08	24,998,779.88	24,882,500.00	(116,279.88)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
858845	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	50,000,000.00	0.8750	0.8872	49,987,500.00	10,059.76	40,104.17	49,997,559.76	49,765,000.00	(232,559.76)
FED HM LN BK BD / MORGAN STANLEY															
860083	9/1/16	9/28/18	3130A9C82	AA+	Aaa	NR	50,000,000.00	0.9350	0.9351	50,000,000.00	0.00	42,854.17	50,000,000.00	49,777,000.00	(223,000.00)
FREDDIE MAC / JP MORGAN CHASE & CO															
864161	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	40,000,000.00	0.8750	0.8770	39,998,400.00	1,273.33	32,083.33	39,999,673.33	39,814,400.00	(185,273.33)
FREDDIE MAC / JP MORGAN CHASE & CO															
864162	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,591.67	40,104.17	49,999,591.67	49,768,000.00	(231,591.67)
FREDDIE MAC / JP MORGAN CHASE & CO															
864163	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,591.67	40,104.17	49,999,591.67	49,768,000.00	(231,591.67)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / BARCLAYS CAPITAL															
800396	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	25,000,000.00	1.1250	1.1779	24,959,500.00	34,468.09	9,375.00	24,993,968.09	24,890,000.00	(103,968.09)
FANNIE MAE / BARCLAYS CAPITAL															
800397	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1779	49,919,000.00	68,936.17	18,750.00	49,987,936.17	49,780,000.00	(207,936.17)
FANNIE MAE / DAIWA CAPITAL MARKETS															
801102	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,000,000.00	1.1250	1.1471	9,993,270.00	5,724.99	3,750.00	9,998,994.99	9,956,000.00	(42,994.99)
FANNIE MAE / DEUTSCHE															
801103	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,500,000.00	1.1250	1.1473	10,492,860.00	6,073.76	3,937.50	10,498,933.76	10,453,800.00	(45,133.76)
FREDDIE MAC / JP MORGAN CHASE & CO															
864482	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	4,682.20	37,673.61	49,998,532.20	49,701,000.00	(297,532.20)
FREDDIE MAC / JP MORGAN CHASE & CO															
864483	9/30/16	10/30/18	3134GAQP2	AA+	Aa2	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	4,682.20	37,673.61	49,998,532.20	49,701,000.00	(297,532.20)
FREDDIE MAC / JP MORGAN CHASE & CO															
864484	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8810	29,996,310.00	2,809.32	22,604.17	29,999,119.32	29,820,600.00	(178,519.32)
FANNIE MAE / TD SECURITIES															
866789	10/17/16	11/27/18	3135G0YT4	AA+	Aaa	AAA	25,000,000.00	1.6250	0.9323	25,361,092.25	(263,217.25)	173,784.72	25,097,875.00	24,943,500.00	(154,375.00)
FANNIE MAE / DEUTSCHE															
811288	11/3/15	12/14/18	3135G0G72	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1740	49,925,500.00	59,679.75	214,062.50	49,985,179.75	49,703,000.00	(282,179.75)
FED HM LN BK BD / BANK OF AMERICA															
874919	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	20,000,000.00	1.2500	1.2521	19,999,200.00	530.87	72,916.67	19,999,730.87	19,881,800.00	(117,930.87)
FED HM LN BK BD / BANK OF AMERICA															
874920	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,327.18	182,291.67	49,999,327.18	49,704,500.00	(294,827.18)
FED HM LN BK BD / BANK OF AMERICA															
874921	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,327.18	182,291.67	49,999,327.18	49,704,500.00	(294,827.18)
FED HM LN BK BD / BNY Mellon Capital Market															
874922	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	15,000,000.00	1.2500	1.2521	14,999,400.00	398.15	54,687.50	14,999,798.15	14,911,350.00	(88,448.15)
FED HM LN BK BD / DEUTSCHE															
882759	1/30/17	1/17/19	3130AAMC9	AA+	Aaa	NR	35,505,000.00	1.2500	1.3281	35,451,387.45	34,199.80	128,212.50	35,485,587.25	35,287,709.40	(197,877.85)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
882760	1/30/17	1/17/19	3130AAMC9	AA+	Aaa	NR	25,000,000.00	1.2500	1.3281	24,962,250.00	24,080.98	90,277.78	24,986,330.98	24,847,000.00	(139,330.98)
FANNIE MAE / JP MORGAN CHASE & CO.															
828824	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0799	24,941,000.00	42,928.90	45,138.89	24,983,928.90	24,753,250.00	(230,678.90)
FANNIE MAE / JP MORGAN CHASE & CO.															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
828825	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0799	49,882,000.00	85,857.80	90,277.78	49,967,857.80	49,506,500.00	(461,357.80)
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	(64,319.18)	66,250.00	30,046,680.82	29,808,300.00	(238,380.82)
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	(37,858.33)	110,416.67	50,028,141.67	49,680,500.00	(347,641.67)
FED HM LN BK BD / JP MORGAN CHASE & CO															
892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(41,164.36)	20,785.94	7,562,403.74	7,503,870.90	(58,532.84)
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	32,744.51	41,059.03	24,974,744.51	24,816,500.00	(158,244.51)
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	3,407.61	7,500.00	14,998,457.61	14,832,000.00	(166,457.61)
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	11,358.70	25,000.00	49,994,858.70	49,440,000.00	(554,858.70)
FREDDIE MAC / DEUTSCHE															
837917	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	20,625.00	50,000,000.00	49,382,500.00	(617,500.00)
FREDDIE MAC / DEUTSCHE															
837920	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	20,625.00	50,000,000.00	49,382,500.00	(617,500.00)
FREDDIE MAC / DEUTSCHE															
837921	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	20,625.00	50,000,000.00	49,382,500.00	(617,500.00)
FREDDIE MAC / DEUTSCHE															
837922	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	20,625.00	50,000,000.00	49,382,500.00	(617,500.00)
FREDDIE MAC / DEUTSCHE															
837923	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	20,625.00	50,000,000.00	49,382,500.00	(617,500.00)
FREDDIE MAC / DEUTSCHE															
837924	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	20,625.00	50,000,000.00	49,382,500.00	(617,500.00)
FED FARM CR BK / BNY Mellon Capital Market															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	20,121.20	24,640.00	47,981,385.20	47,587,680.00	(393,705.20)
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	5,485.33	6,160.00	11,994,925.33	11,896,920.00	(98,005.33)
FED FARM CR BK / DEUTSCHE															
839097	4/26/16	4/26/19	3133EF4Y0	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0000	25,000,000.00	0.00	3,472.22	25,000,000.00	24,722,250.00	(277,750.00)
FED HM LN BK BD / BANK OF AMERICA NA															
928434	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	32,263.53	210,375.00	35,964,223.53	35,628,120.00	(336,103.53)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / 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	7,169.67	46,750.00	7,992,049.67	7,917,360.00	(74,689.67)
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	(16,179.10)	61,840.28	10,021,100.90	9,918,800.00	(102,300.90)
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	(28,912.15)	117,496.53	19,042,679.85	18,845,720.00	(196,959.85)
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	(24,527.71)	92,760.42	15,037,872.29	14,878,200.00	(159,672.29)
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	(34,297.52)	129,864.58	21,052,957.48	20,829,480.00	(223,477.48)
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	3,612.50	66,308.33	14,994,612.50	14,838,900.00	(155,712.50)
FREDDIE MAC / TD SECURITIES															
853062	7/20/16	7/19/19	3137EAE81	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	35,941.15	61,979.17	24,975,441.15	24,553,875.00	(421,566.15)
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	14,676.67	32,447.92	14,989,476.67	14,718,600.00	(270,876.67)
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	200,268.17	61,250.00	34,815,583.17	34,368,425.00	(447,158.17)
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	288,934.67	87,500.00	49,733,934.67	49,097,750.00	(636,184.67)
FANNIE MAE / JP MORGAN CHASE & CO															
887105	2/28/17	8/28/19	3135G0P49	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3937	39,614,400.00	181,232.00	70,000.00	39,795,632.00	39,278,200.00	(517,432.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
916418	8/28/17	9/13/19	313380F88	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	8,265.31	45,833.33	24,983,265.31	24,643,750.00	(339,515.31)
FED HM LN BK BD / DEUTSCHE															
920111	9/20/17	9/13/19	313380F88	AA+	Aaa	NR	15,000,000.00	1.3750	1.4869	14,967,336.60	10,124.28	27,500.00	14,977,460.88	14,786,250.00	(191,210.88)
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	(6,188.81)	8,000.00	20,009,011.19	19,746,800.00	(262,211.19)
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	24,107.87	16,000.00	39,964,507.87	39,493,600.00	(470,907.87)
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	67,807.23	9,722.22	49,933,807.23	48,949,250.00	(984,557.23)
FANNIE MAE / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
868036	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	67,807.23	9,722.22	49,933,807.23	48,949,250.00	(984,557.23)
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	1,122.52	853.13	3,146,555.02	3,110,499.00	(36,056.02)
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	(276.93)	69,680.56	10,000,623.37	9,841,200.00	(159,423.37)
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	5,589.98	317,013.89	49,994,089.98	49,212,500.00	(781,589.98)
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	5,589.98	317,013.89	49,994,089.98	49,212,500.00	(781,589.98)
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	69,222.17	285,312.50	44,920,272.17	44,291,250.00	(629,022.17)
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	12,090.06	86,666.67	19,983,450.06	19,672,200.00	(311,250.06)
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	110.00	14,116.67	29,990,210.00	29,955,000.00	(35,210.00)
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	2,078.39	48,402.78	9,983,778.39	9,931,800.00	(51,978.39)
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	10,391.97	242,013.89	49,918,891.97	49,659,000.00	(259,891.97)
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	10,953.61	90,562.50	24,888,203.61	24,801,250.00	(86,953.61)
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	12,533.33	131,250.00	49,980,533.33	49,115,000.00	(865,533.33)
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	12,533.33	131,250.00	49,980,533.33	49,115,000.00	(865,533.33)
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	5,013.33	52,500.00	19,992,213.33	19,646,000.00	(346,213.33)
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	7,505.52	70,833.33	24,903,005.52	24,795,500.00	(107,505.52)
FED HM LN BK BD / CASTLE OAK SECURITIES															
946952	3/12/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3417	24,894,600.00	7,163.11	70,833.33	24,901,763.11	24,795,500.00	(106,263.11)
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	3,707.64	36,065.97	12,946,988.64	12,893,660.00	(53,328.64)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / FTN FINANCIAL															
949538	3/27/18	3/27/20	3133EJHL6	AA+	Aaa	AAA	10,000,000.00	2.3750	2.4492	9,985,600.00	680.00	22,430.56	9,986,280.00	9,970,200.00	(16,080.00)
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	206.84	55,416.67	19,996,606.84	19,944,400.00	(52,206.84)
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	206.84	55,416.67	19,996,606.84	19,944,400.00	(52,206.84)
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	3,559.32	19,375.00	24,993,059.32	24,512,500.00	(480,559.32)
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	1,347.83	4,262.50	5,496,947.83	5,392,750.00	(104,197.83)
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	395.40	34,635.42	34,981,495.40	34,890,800.00	(90,695.40)
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	72.93	16,666.67	19,995,672.93	19,987,000.00	(8,672.93)
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	8,972.08	372,430.56	49,981,522.08	49,048,000.00	(933,522.08)
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	(44,706.03)	148,652.78	22,105,003.97	21,632,160.00	(472,843.97)
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	(8,349.37)	28,514.31	4,239,671.43	4,149,441.60	(90,229.83)
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	(26,718.39)	135,138.89	20,065,801.61	19,665,600.00	(400,201.61)
FED FARM CR BK / DEUTSCHE															
905575	6/22/17	6/15/20	3133EHNK5	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	3,101.00	45,727.73	7,852,332.80	7,690,774.20	(161,558.60)
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	37,910.10	189,583.33	49,886,410.10	48,827,750.00	(1,058,660.10)
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	7,582.02	37,916.67	9,977,282.02	9,765,550.00	(211,732.02)
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	487.00	47,000.00	14,991,161.50	14,987,400.00	(3,761.50)
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	10,199.05	18,906.25	14,962,049.05	14,574,900.00	(387,149.05)
FED HM LN BK BD / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
918100	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.4829	29,903,700.00	20,398.09	37,812.50	29,924,098.09	29,149,800.00	(774,298.09)
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	5,329.44	21,666.67	14,978,179.44	14,659,425.00	(318,754.44)
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	2,200.00	21,000.00	24,990,200.00	24,386,000.00	(604,200.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	736.41	43,229.16	4,995,936.41	4,905,375.00	(90,561.41)
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	3,682.07	216,145.84	24,979,682.07	24,526,875.00	(452,807.07)
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	370.28	97,533.33	11,997,773.48	11,768,880.00	(228,893.48)
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	(16,661.52)	61,208.34	7,508,144.08	7,423,958.75	(84,185.33)
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	4,954.74	29,350.00	5,818,250.54	5,796,625.00	(21,625.54)
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	(24,084.49)	100,434.03	13,254,375.51	13,139,750.00	(114,625.51)
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	2,636.99	180,493.06	34,966,586.99	34,672,750.00	(293,836.99)
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	1,891.46	31,033.33	9,566,947.46	9,509,280.00	(57,667.46)
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	54.81	2,916.67	4,992,654.81	4,987,850.00	(4,804.81)
Subtotal for GOVT AGENCY-FIX-30/360:							3,355,630,000.00	1.3331	1.3220	3,356,655,571.43	(2,199,393.99)	9,052,701.36	3,354,456,177.44	3,323,037,702.35	(31,418,475.09)
Subtotal for GOVERNMENT AGENCY:							3,355,630,000.00	1.3331	1.3220	3,356,655,571.43	(2,199,393.99)	9,052,701.36	3,354,456,177.44	3,323,037,702.35	(31,418,475.09)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / MORGAN STANLEY															
783479	5/29/15	5/3/18	037833AJ9	AA+	Aa1	NR	13,000,000.00	1.0000	1.2600	12,903,118.16	96,698.00	64,277.78	12,999,816.16	12,995,710.00	(4,106.16)
APPLE INC. / MORGAN STANLEY															
783480	5/29/15	5/3/18	037833AJ9	AA+	Aa1	NR	25,000,000.00	1.0000	1.2561	24,816,500.00	183,151.80	123,611.11	24,999,651.80	24,991,750.00	(7,901.80)
APPLE INC. / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
792446	7/20/15	5/3/18	037833AJ9	AA+	Aa1	NR	10,000,000.00	1.0000	1.3879	9,894,300.00	105,489.23	49,444.44	9,999,789.23	9,996,700.00	(3,089.23)
APPLE INC. / JEFFERIES & COMPANY															
797118	8/13/15	5/3/18	037833AJ9	AA+	Aa1	NR	10,000,000.00	1.0000	1.4609	9,877,400.00	122,349.80	49,444.44	9,999,749.80	9,996,700.00	(3,049.80)
APPLE INC. / DAIWA CAPITAL MARKETS															
797355	8/14/15	5/3/18	037833AJ9	AA+	Aa1	NR	10,000,000.00	1.0000	1.3992	9,893,800.00	105,983.04	49,444.44	9,999,783.04	9,996,700.00	(3,083.04)
APPLE INC. / MORGAN STANLEY															
797356	8/14/15	5/3/18	037833AJ9	AA+	Aa1	NR	9,000,000.00	1.0000	1.4102	8,901,810.00	97,989.41	44,500.00	8,999,799.41	8,997,030.00	(2,769.41)
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
774634	4/9/15	5/15/18	084664BE0	AA	Aa2	A+	25,001,000.00	5.4000	1.1030	28,265,880.59	(3,223,923.31)	622,524.90	25,041,957.28	24,985,999.40	(55,957.88)
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
792448	7/20/15	5/15/18	084664BW0	AA	Aa2	A+	17,000,000.00	1.3000	1.3510	16,976,030.00	23,639.38	101,905.56	16,999,669.38	16,994,050.00	(5,619.38)
JOHNSON & JOHNSON / TD SECURITIES															
866583	10/14/16	7/15/18	478160AU8	AAA	Aaa	AAA	16,000,000.00	5.1500	1.1044	17,120,320.00	(988,935.40)	242,622.22	16,131,384.60	16,131,680.00	295.40
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
783478	5/29/15	8/15/18	084664BY6	AA	Aa2	A+	25,000,000.00	2.0000	1.3311	25,523,750.00	(476,630.62)	105,555.56	25,047,119.38	24,975,000.00	(72,119.38)
MICROSOFT CORP / JP MORGAN CHASE & CO															
811289	11/3/15	11/3/18	594918BF0	AAA	Aaa	AA+	35,000,000.00	1.3000	1.3341	34,965,000.00	29,101.85	224,972.22	34,994,101.85	34,858,600.00	(135,501.85)
JOHNSON & JOHNSON / MORGAN STANLEY															
783481	5/29/15	12/5/18	478160BG8	AAA	Aaa	AAA	25,000,000.00	1.6500	1.2711	25,324,750.00	(269,855.45)	167,291.67	25,054,894.55	24,893,750.00	(161,144.55)
JOHNSON & JOHNSON / JEFFERIES & COMPANY															
796887	8/12/15	12/5/18	478160BG8	AAA	Aaa	AAA	8,405,000.00	1.6500	1.4096	8,470,138.75	(53,454.18)	56,243.46	8,416,684.57	8,369,278.75	(47,405.82)
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
797116	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4880	10,044,060.00	(36,119.60)	65,451.39	10,007,940.40	9,963,300.00	(44,640.40)
MICROSOFT CORP / JEFFERIES & COMPANY															
797117	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4734	10,048,780.00	(39,988.97)	65,451.39	10,008,791.03	9,963,300.00	(45,491.03)
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
797357	8/14/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4596	10,053,200.00	(43,604.36)	65,451.39	10,009,595.64	9,963,300.00	(46,295.64)
WAL-MART STORES INC / MORGAN STANLEY															
764157	2/9/15	12/15/18	931142DJ9	AA	Aa2	AA	9,675,000.00	1.9500	1.2491	9,929,065.50	(213,004.41)	71,272.50	9,716,061.09	9,667,937.25	(48,123.84)
WAL-MART STORES INC / JP MORGAN CHASE & CO															
886124	2/22/17	12/15/18	931142DJ9	AA	Aa2	AA	10,000,000.00	1.9500	1.3604	10,105,200.00	(69,113.02)	73,666.67	10,036,086.98	9,992,700.00	(43,386.98)
WAL-MART STORES INC / BNY Mellon Capital Market															
888364	3/8/17	12/15/18	931142DJ9	AA	Aa2	AA	50,000,000.00	1.9500	1.4514	50,433,500.00	(281,060.44)	368,333.33	50,152,439.56	49,963,500.00	(188,939.56)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
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	(475,458.41)	174,064.69	17,208,163.52	17,075,471.56	(132,691.96)
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	934.41	7,147.22	1,999,414.41	1,987,800.00	(11,614.41)
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	2,336.02	17,868.06	4,998,536.02	4,969,500.00	(29,036.02)
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	(2,673.37)	10,720.83	3,001,943.63	2,981,700.00	(20,243.63)
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	35,062.42	18,750.00	9,976,362.42	9,886,700.00	(89,662.42)
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	35,343.95	26,250.00	13,975,283.95	13,841,380.00	(133,903.95)
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	(37,751.08)	68,303.96	6,718,285.44	6,680,562.04	(37,723.40)
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	(42,316.64)	71,458.33	7,033,003.36	6,989,080.00	(43,923.36)
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	(65,114.09)	102,083.33	10,054,385.91	9,984,400.00	(69,985.91)
APPLE INC. / JP MORGAN CHASE & CO															
889402	3/14/17	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	1.6824	5,043,750.00	(23,065.09)	51,041.67	5,020,684.91	4,992,200.00	(28,484.91)
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	(29,495.25)	53,226.25	5,241,963.03	5,205,866.16	(36,096.87)
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	76,595.63	38,041.67	14,910,245.63	14,738,550.00	(171,695.63)
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	52,012.42	25,361.11	9,939,052.12	9,825,700.00	(113,352.12)
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	38,879.28	18,957.43	7,429,441.46	7,344,710.75	(84,730.71)
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	21.55	4,277.78	3,999,941.55	3,957,720.00	(42,221.55)
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	(11,446.16)	25,797.74	5,928,572.40	5,845,995.04	(82,577.36)
APPLE INC. / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
887108	2/28/17	2/7/20	037833AX8	AA+	Aa1	NR	5,000,000.00	1.5500	1.7601	4,970,000.00	11,983.00	17,652.78	4,981,983.00	4,916,800.00	(65,183.00)
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	36,132.22	61,106.86	17,249,076.68	17,019,994.88	(229,081.80)
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	(33,574.93)	121,791.67	30,059,125.07	29,685,000.00	(374,125.07)
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	(20,522.07)	50,746.53	12,540,852.93	12,368,750.00	(172,102.93)
MICROSOFT CORP / BARCLAYS CAPITAL															
940669	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	4,750,000.00	2.0000	2.3786	4,701,930.00	4,361.19	23,750.00	4,706,291.19	4,667,017.50	(39,273.69)
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	9,308.69	51,250.00	10,156,706.19	10,070,932.50	(85,773.69)
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	847.08	46,312.50	4,995,497.08	4,925,300.00	(70,197.08)
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	5,547.17	31,666.67	5,946,747.17	5,899,980.00	(46,767.17)
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	2,503.69	8,055.56	4,921,263.24	4,916,650.00	(4,613.24)
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
948127	3/19/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6200	14,589,450.00	16,236.44	28,875.00	14,605,686.44	14,540,850.00	(64,836.44)
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	5,238.38	8,937.50	14,588,988.38	14,540,850.00	(48,138.38)
Subtotal for MEDIUM-TERM NOTE:							581,054,000.00	1.9158	1.5444	586,142,173.68	(5,339,360.80)	3,774,959.61	580,802,812.88	577,556,445.83	(3,246,367.05)
Subtotal for MEDIUM-TERM NOTES:							581,054,000.00	1.9158	1.5444	586,142,173.68	(5,339,360.80)	3,774,959.61	580,802,812.88	577,556,445.83	(3,246,367.05)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2017A															
COUNTY OF ORANGE /															
880381	1/13/17	5/1/18	68428LDU5	NR	NR	NR	95,000,000.00	1.4609	1.4612	95,000,000.00	0.00	0.00	95,000,000.00	94,992,400.00	(7,600.00)
COUNTY OF ORANGE /															
880384	1/13/17	6/29/18	68428LDV3	NR	NR	NR	80,540,000.00	1.4809	1.4810	80,540,000.00	0.00	298,179.21	80,540,000.00	80,540,000.00	0.00
Subtotal for ORANGE COUNTY POB 2017A:							175,540,000.00	1.4701	1.4703	175,540,000.00	0.00	298,179.21	175,540,000.00	175,532,400.00	(7,600.00)
ORANGE COUNTY POB 2018															
COUNTY OF ORANGE /															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MUNICIPAL DEBT															
ORANGE COUNTY POB 2018															
937824	1/12/18	7/31/18	68428LDW1	NR	NR	NR	20,000,000.00	1.8810	1.8810	20,000,000.00	0.00	113,905.00	20,000,000.00	20,000,000.00	0.00
Subtotal for ORANGE COUNTY POB 2018:							20,000,000.00	1.8810	1.8810	20,000,000.00	0.00	113,905.00	20,000,000.00	20,000,000.00	0.00
ORANGE COUNTY POB 2018A															
COUNTY OF ORANGE /															
937826	1/12/18	10/31/18	68428LDX9	NR	NR	NR	118,448,000.00	2.1030	2.1039	118,448,000.00	0.00	754,207.77	118,448,000.00	118,448,000.00	0.00
COUNTY OF ORANGE /															
937828	1/12/18	1/31/19	68428LDY7	NR	NR	NR	118,448,000.00	2.2030	2.2023	118,448,000.00	0.00	790,071.19	118,448,000.00	118,448,000.00	0.00
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	808,009.73	118,449,000.00	118,449,000.00	0.00
Subtotal for ORANGE COUNTY POB 2018A:							355,345,000.00	2.1863	2.1866	355,345,000.00	0.00	2,352,288.69	355,345,000.00	355,345,000.00	0.00
Subtotal for MUNICIPAL DEBT:							550,885,000.00	1.9470	1.9473	550,885,000.00	0.00	2,764,372.90	550,885,000.00	550,877,400.00	(7,600.00)
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JEFFERIES & COMPANY															
842106	5/13/16	5/31/18	912828VE7	AA+	Aaa	AAA	20,900,000.00	1.0000	0.7882	20,989,804.69	(86,202.90)	87,274.73	20,903,601.79	20,888,978.59	(14,623.20)
US TREASURY N/B / JEFFERIES & COMPANY															
842107	5/13/16	5/31/18	912828VE7	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7882	50,214,843.75	(206,227.02)	208,791.21	50,008,616.73	49,973,633.00	(34,983.73)
US TREASURY N/B / BARCLAYS CAPITAL															
842275	5/16/16	5/31/18	912828VE7	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7893	50,212,890.63	(204,317.85)	208,791.21	50,008,572.78	49,973,633.00	(34,939.78)
US TREASURY N/B / JEFFERIES & COMPANY															
842276	5/16/16	5/31/18	912828VE7	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7931	50,208,984.38	(200,568.90)	208,791.21	50,008,415.48	49,973,633.00	(34,782.48)
US TREASURY N/B / JEFFERIES & COMPANY															
842277	5/16/16	5/31/18	912828VE7	AA+	Aaa	AAA	44,000,000.00	1.0000	0.7912	44,185,625.00	(178,150.17)	183,736.26	44,007,474.83	43,976,797.04	(30,677.79)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
858056	8/19/16	8/31/18	912828RE2	AA+	Aaa	AAA	50,000,000.00	1.5000	0.7165	50,789,062.50	(659,324.46)	126,358.70	50,129,738.04	49,932,617.00	(197,121.04)
US TREASURY N/B / JEFFERIES & COMPANY															
803053	9/17/15	9/15/18	912828L40	AA+	Aaa	AAA	50,000,000.00	1.0000	1.1098	49,839,843.75	140,100.12	63,858.70	49,979,943.87	49,825,195.50	(154,748.37)
US TREASURY N/B / JP MORGAN CHASE & CO															
866790	10/17/16	10/31/18	912828WD8	AA+	Aaa	AAA	25,000,000.00	1.2500	0.8721	25,190,429.69	(143,590.13)	849.18	25,046,839.56	24,904,785.25	(142,054.31)
US TREASURY N/B / JP MORGAN CHASE & CO															
892295	3/31/17	10/31/18	912828RP7	AA+	Aaa	AAA	50,000,000.00	1.7500	1.1901	50,437,500.00	(299,222.80)	2,377.72	50,138,277.20	49,932,617.00	(205,660.20)
US TREASURY N/B / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
940011	1/26/18	11/15/18	912810E80	AA+	Aaa	AAA	22,000,000.00	9.0000	1.7824	23,256,406.25	(407,367.21)	519,613.26	22,849,039.04	22,824,140.68	(24,898.36)
US TREASURY N/B / JP MORGAN CHASE & CO															
940208	1/29/18	11/15/18	912810E80	AA+	Aaa	AAA	2,000,000.00	9.0000	1.7632	2,113,359.38	(35,962.29)	45,745.85	2,077,397.09	2,074,921.88	(2,475.21)
US TREASURY N/B / CASTLE OAK SECURITIES															
868926	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	50,000,000.00	1.2500	0.9366	50,322,265.50	(231,946.35)	260,989.01	50,090,319.15	49,757,812.50	(332,506.65)
US TREASURY N/B / TD SECURITIES															
868927	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	50,000,000.00	1.2500	0.9347	50,324,218.75	(233,352.18)	260,989.01	50,090,866.57	49,757,812.50	(333,054.07)
US TREASURY N/B / TD SECURITIES															
868928	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	14,000,000.00	1.2500	0.9385	14,089,687.50	(64,551.40)	73,076.92	14,025,136.10	13,932,187.50	(92,948.60)
US TREASURY N/B / BARCLAYS CAPITAL															
831817	3/11/16	1/15/19	912828N63	AA+	Aaa	AAA	32,000,000.00	1.1250	1.0824	32,038,750.00	(29,099.76)	105,414.36	32,009,650.24	31,768,125.12	(241,525.12)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
834720	3/30/16	1/15/19	912828N63	AA+	Aaa	AAA	26,800,000.00	1.1250	0.9184	26,952,843.75	(114,071.44)	88,284.53	26,838,772.31	26,605,804.79	(232,967.52)
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	(379,086.97)	115,828.80	50,212,709.91	49,648,437.50	(564,272.41)
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	(350,311.39)	115,828.80	50,196,563.61	49,648,437.50	(548,126.11)
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	(162,893.42)	15,552.94	11,371,493.30	11,235,554.74	(135,938.56)
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	3,059.61	52,937.16	49,997,200.24	49,549,804.50	(447,395.74)
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	9,657.19	21,174.86	19,987,782.19	19,819,921.80	(167,860.39)
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	8,701.12	15,881.15	14,988,779.25	14,864,941.35	(123,837.90)
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	16,811.95	26,468.58	24,974,819.76	24,774,902.25	(199,917.51)
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	31,615.81	34,303.28	26,883,959.56	26,815,429.62	(68,529.94)
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	(402,084.89)	1,346.81	30,700,766.67	30,306,396.37	(394,370.30)
US TREASURY N/B / BARCLAYS CAPITAL															
840264	5/3/16	4/30/19	912828D23	AA+	Aaa	AAA	7,345,000.00	1.6250	0.8982	7,502,228.91	(104,819.27)	324.34	7,397,409.64	7,298,376.44	(99,033.20)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	12,208.63	849.18	24,981,935.19	24,746,582.00	(235,353.19)
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	46,104.03	849.18	24,817,588.41	24,746,582.00	(71,006.41)
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	107,686.12	234,890.11	49,906,514.25	49,368,164.00	(538,350.25)
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	37,785.48	208,791.21	39,931,535.48	39,551,562.40	(379,973.08)
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	42,396.06	47,905.22	24,729,896.06	24,684,082.00	(45,814.06)
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	118,393.99	133,701.66	39,862,143.99	39,390,625.20	(471,518.79)
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	(63,352.51)	162,948.90	30,085,475.62	29,759,179.80	(326,295.82)
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	51,409.99	208,908.84	49,928,363.12	49,386,719.00	(541,644.12)
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	(169,735.35)	202,002.76	50,170,108.40	49,549,804.50	(620,303.90)
US TREASURY N/B / BARCLAYS CAPITAL															
926800	11/1/17	7/31/19	912828K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	47,172.41	170,925.41	49,881,156.79	49,397,461.00	(483,695.79)
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	(129,720.27)	74,112.02	50,272,623.48	49,541,992.00	(730,631.48)
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	7,101.36	186.82	4,971,359.17	4,890,820.30	(80,538.87)
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	43,216.80	171,253.45	34,686,380.86	34,339,648.35	(346,732.51)
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	7,187.15	49,723.75	9,940,780.90	9,862,890.60	(77,890.30)
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	7,924.84	99,447.51	19,932,143.59	19,764,843.80	(167,299.79)
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	27,801.05	231,104.97	46,743,230.74	46,447,382.93	(295,847.81)
US TREASURY N/B / DEUTSCHE															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
939577	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1393	50,591,796.88	(61,460.70)	249,841.37	50,530,336.18	50,087,890.50	(442,445.68)
US TREASURY N/B / BNY Mellon Capital Market															
940010	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2005	23,237,187.50	(24,176.84)	114,927.03	23,213,010.66	23,040,429.63	(172,581.03)
US TREASURY N/B / Mizuho Securities USA Inc															
940198	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2217	35,341,796.88	(33,848.56)	174,888.96	35,307,948.32	35,061,523.35	(246,424.97)
US TREASURY N/B / Mizuho Securities USA Inc															
940400	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2100	29,291,132.81	(28,548.58)	144,907.99	29,262,584.23	29,050,976.49	(211,607.74)
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	64,583.33	92,663.04	39,111,458.33	38,932,812.40	(178,645.93)
US TREASURY N/B / DEUTSCHE															
939793	1/25/18	9/15/20	912828V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1750	24,498,046.88	49,987.03	40,593.59	24,548,033.91	24,323,242.25	(224,791.66)
US TREASURY N/B / BARCLAYS CAPITAL															
940677	1/31/18	9/15/20	912828V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2626	6,062,921.88	12,877.90	10,067.21	6,075,799.78	6,032,164.08	(43,635.70)
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	53,261.22	29,115.44	24,488,808.10	24,302,734.50	(186,073.60)
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	92,221.15	52,407.79	44,114,877.40	43,744,922.10	(369,955.30)
US TREASURY N/B / MORGAN STANLEY															
940935	2/1/18	9/30/20	912828V20	AA+	Aaa	AAA	32,000,000.00	2.0000	2.2720	31,776,250.00	20,487.40	54,207.65	31,796,737.40	31,570,000.00	(226,737.40)
US TREASURY N/B / BNY Mellon Capital Market															
940199	1/29/18	10/31/20	912828L99	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2655	24,409,179.69	54,031.28	934.10	24,463,210.97	24,272,461.00	(190,749.97)
US TREASURY N/B / JEFFERIES & COMPANY															
940676	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2646	25,238,281.25	(21,045.45)	163,156.08	25,217,235.80	25,020,507.75	(196,728.05)
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	13,042.95	101,098.90	19,866,167.95	19,703,125.00	(163,042.95)
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	9,376.13	75,000.00	14,902,735.51	14,777,343.75	(125,391.76)
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	127.31	223.21	4,879,814.81	4,879,101.55	(713.26)
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	31,213.49	114,813.54	24,679,650.99	24,452,148.50	(227,502.49)
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	25,313.15	284,703.04	49,650,313.15	48,976,562.50	(673,750.65)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2018

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / 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	63,637.75	2,547.55	49,042,153.38	48,367,187.50	(674,965.88)
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	21,539.80	75,824.18	15,650,914.80	15,469,375.04	(181,539.76)
Subtotal for TREASURY BOND - ME:							1,966,045,000.00	1.6024	1.5222	1,966,314,178.09	(3,747,005.46)	6,624,110.24	1,962,567,172.63	1,947,557,744.19	(15,009,428.44)
Subtotal for U. S. TREASURIES:							1,966,045,000.00	1.6024	1.5222	1,966,314,178.09	(3,747,005.46)	6,624,110.24	1,962,567,172.63	1,947,557,744.19	(15,009,428.44)
Total Extended Fund :							6,716,294,807.38	1.5115	1.4661	6,722,677,730.58	(11,285,760.25)	23,458,036.18	6,711,391,970.33	6,661,112,139.75	(50,279,830.58)
Net Asset Value (NAV):														0.992508	
Total Investments:							10,115,416,924.92	1.1324	1.5421	10,113,782,257.84	(11,759,059.57)	28,556,516.90	10,103,592,081.32	10,053,731,283.78	(49,860,797.54)

Report Parameters

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>100-GF-Tax Ex-Non AMT</u>															
FUNDS															
GS FIN TAX FREE-GF 100															
	3/15/18		AAAm	Aaa-mf	NR		0.00		0.4216	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Total 100-GF-Tax Ex-Non AMT :							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Net Asset Value (NAV):														0.000000	
<u>283-John Wayne Airport</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	5/1/18		AAAm	Aaa-mf	AAAmmf		87,429.07		1.6570	87,429.07	0.00	0.00	87,429.07	87,429.07	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	5/1/18		AAAm	Aaa-mf	NR		864,637.57		1.6230	864,637.57	0.00	0.00	864,637.57	864,637.57	0.00
GOLDMAN SACHS - JWA MMF															
	5/1/18		AAAm	Aaa-mf	NR		2,020,077.82		1.6200	2,020,077.82	0.00	0.00	2,020,077.82	2,020,077.82	0.00
Subtotal for FUNDS:							2,972,144.46		1.6220	2,972,144.46	0.00	0.00	2,972,144.46	2,972,144.46	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
951351	4/6/18	5/4/18	313385WJ1	A-1+	P-1	NR	3,000,000.00		1.6690	2,996,105.67	0.00	3,477.08	2,999,582.75	2,999,574.00	(8.75)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
944985	2/28/18	5/14/18	313385WU6	A-1+	P-1	NR	3,100,000.00		1.6300	3,089,472.92	0.00	8,702.39	3,098,175.31	3,098,096.60	(78.71)
FED FARM CR BK / MORGAN STANLEY															
903561	6/12/17	5/24/18	313313XE3	A-1+	P-1	F1+	2,000,000.00		1.2100	1,976,741.11	0.00	21,712.78	1,998,453.89	1,997,820.00	(633.89)
FHLB DISC CORP / FTN FINANCIAL															
952039	4/11/18	6/13/18	313385YA8	A-1+	P-1	NR	5,000,000.00		1.6400	4,985,650.00	0.00	4,555.56	4,990,205.56	4,989,670.00	(535.56)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
943606	2/20/18	8/3/18	313385A55	A-1+	P-1	NR	1,500,000.00		1.8000	1,487,700.00	0.00	5,250.00	1,492,950.00	1,492,558.50	(391.50)
FHLB DISC CORP / DEUTSCHE															
942310	2/9/18	8/8/18	313385B21	A-1+	P-1	NR	1,965,000.00		1.7350	1,947,953.63	0.00	7,670.87	1,955,624.50	1,954,742.70	(881.80)
Subtotal for DISCOUNT NOTES:							16,565,000.00	0.0000	1.6172	16,483,623.33	0.00	51,368.68	16,534,992.01	16,532,461.80	(2,530.21)
GOVT AGENCY-FIX-30/360															
FANNIE MAE / DEUTSCHE															
933555	12/15/17	5/21/18	3135G0WJ8	AA+	Aaa	AAA	1,275,000.00	0.8750	1.5100	1,271,456.58	3,089.14	4,214.59	1,274,545.72	1,274,260.50	(285.22)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															
934941	12/22/17	6/8/18	313373UU4	AA+	Aaa	NR	2,000,000.00	2.7500	1.5001	2,011,266.00	(8,754.90)	19,708.33	2,002,511.10	2,002,000.00	(511.10)
FREDDIE MAC / JP MORGAN CHASE & CO															
932774	12/11/17	6/13/18	3137EABP3	AA+	Aaa	AAA	2,000,000.00	4.8750	1.4962	2,033,906.38	(26,081.83)	37,375.00	2,007,824.55	2,008,020.00	195.45
FREDDIE MAC / DEUTSCHE															
951536	4/9/18	6/13/18	3137EABP3	AA+	Aaa	AAA	900,000.00	4.8750	1.7000	904,978.83	(1,711.47)	2,681.25	903,267.36	903,609.00	341.64
FANNIE MAE / FTN FINANCIAL															
911145	7/26/17	7/20/18	3135G0E33	AA+	Aaa	AAA	1,000,000.00	1.1250	1.2639	998,646.00	1,051.84	3,156.25	999,697.84	998,240.00	(1,457.84)
FREDDIE MAC / FTN FINANCIAL															
923524	10/12/17	7/27/18	3134G8Y60	AA+	Aaa	AAA	1,000,000.00	1.0000	1.3616	997,158.00	1,984.41	2,611.11	999,142.41	997,930.00	(1,212.41)
FREDDIE MAC / DEUTSCHE															
936920	1/8/18	7/27/18	3134G92H9	AA+	Aaa	AAA	2,300,000.00	0.8500	1.6581	2,289,811.00	5,785.71	5,104.72	2,295,596.71	2,293,721.00	(1,875.71)
FED FARM CR BK / MORGAN STANLEY															
949815	3/29/18	12/5/18	3133EGM69	AA+	Aaa	AAA	2,500,000.00	1.1000	2.0678	2,483,650.00	2,126.83	2,444.45	2,485,776.83	2,483,650.00	(2,126.83)
Subtotal for GOVT AGENCY-FIX-30/360:							12,975,000.00	2.1259	1.6229	12,990,872.79	(22,510.27)	77,295.70	12,968,362.52	12,961,430.50	(6,932.02)
Subtotal for GOVERNMENT AGENCY:							29,540,000.00	0.9338	1.6197	29,474,496.12	(22,510.27)	128,664.38	29,503,354.53	29,493,892.30	(9,462.23)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNY Mellon Capital Market															
950453	4/2/18	5/17/18	912796PG8	AA+	Aaa	AAA	5,000,000.00		1.6450	4,989,718.75	0.00	6,625.69	4,989,718.75	4,996,259.10	6,540.35
US TREASURY N/B / BNP PARIBAS FINANCE															
947688	3/15/18	9/13/18	912796NV7	AA+	Aaa	AAA	2,000,000.00		1.8970	1,980,819.22	0.00	4,953.28	1,980,819.22	1,985,833.34	5,014.12
Subtotal for TREASURY BILL:							7,000,000.00	0.0000	1.7170	6,970,537.97	0.00	11,578.97	6,970,537.97	6,982,092.44	11,554.47
TREASURY BOND															
US TREASURY N/B / DAIWA CAPITAL MARKETS															
946761	3/9/18	7/15/18	912828XK1	AA+	Aaa	AAA	2,000,000.00	0.8750	1.7955	1,993,515.63	2,684.93	2,562.16	1,996,200.56	1,996,210.94	10.38
Subtotal for TREASURY BOND:							2,000,000.00	0.8750	1.7955	1,993,515.63	2,684.93	2,562.16	1,996,200.56	1,996,210.94	10.38
TREASURY BOND - ME															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
900469	5/22/17	5/15/18	912828XA3	AA+	Aaa	AAA	1,000,000.00	1.0000	1.1606	998,437.50	1,501.40	4,613.26	999,938.90	999,765.63	(173.27)
US TREASURY N/B / JEFFERIES & COMPANY															
946230	3/7/18	6/30/18	912828R93	AA+	Aaa	AAA	1,300,000.00	0.6250	1.7482	1,295,378.91	2,210.09	1,234.46	1,297,589.00	1,297,537.11	(51.89)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
931420	12/1/17	7/31/18	912828S68	AA+	Aaa	AAA	2,000,000.00	0.7500	1.5190	1,989,843.75	6,337.16	3,729.28	1,996,180.91	1,994,531.26	(1,649.65)
US TREASURY N/B / JEFFERIES & COMPANY															
942713	2/14/18	8/31/18	912828C3	AA+	Aaa	AAA	1,000,000.00	0.7500	1.8406	994,179.69	2,234.06	1,263.59	996,413.75	996,171.88	(241.87)
US TREASURY N/B / JEFFERIES & COMPANY															
939039	1/22/18	11/15/18	912828M64	AA+	Aaa	AAA	2,100,000.00	1.2500	1.8138	2,090,484.38	3,171.87	7,178.87	2,093,656.25	2,091,140.63	(2,515.63)
US TREASURY N/B / DEUTSCHE															
940668	1/31/18	11/15/18	912810E80	AA+	Aaa	AAA	1,945,000.00	9.0000	1.8251	2,053,494.53	(33,904.54)	43,520.72	2,019,589.99	2,017,861.53	(1,728.46)
Subtotal for TREASURY BOND - ME:							9,345,000.00	2.5888	1.6769	9,421,818.76	(18,449.96)	61,540.18	9,403,368.80	9,397,008.03	(6,360.77)
Subtotal for U. S. TREASURIES:							18,345,000.00	1.4141	1.7051	18,385,872.36	(15,765.03)	75,681.31	18,370,107.33	18,375,311.41	5,204.08
Total 283-John Wayne Airport :							50,857,144.46	1.0525	1.6506	50,832,512.94	(38,275.30)	204,345.69	50,845,606.32	50,841,348.17	(4,258.15)
Net Asset Value (NAV):														0.999916	
<u>505-Foothill Rnch 87-4 DS</u>															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
BAYERISCHE LANDESBK GIRO /															
26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	14,155.63	1,081,500.00	1,081,500.00	0.00
Subtotal for BAYERISCHE LANDESBK-REPO:							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	14,155.63	1,081,500.00	1,081,500.00	0.00
Subtotal for REPURCHASE AGREEMENTS:							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	14,155.63	1,081,500.00	1,081,500.00	0.00
Total 505-Foothill Rnch 87-4 DS :							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	14,155.63	1,081,500.00	1,081,500.00	0.00
Net Asset Value (NAV):														1.000000	
<u>650-CCCD SERIES 2017E</u>															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
		5/1/18				NR	198,490.80		1.5114	198,490.80	0.00	0.00	198,490.80	198,490.80	0.00
Subtotal for FUNDS:							198,490.80		1.5114	198,490.80	0.00	0.00	198,490.80	198,490.80	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DEUTSCHE															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	69.24	16,451.39	1,997,649.24	1,924,260.00	(73,389.24)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(14,972.36)	31,770.84	1,987,706.14	1,909,147.50	(78,558.64)
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	93.42	19,535.56	1,996,673.42	1,943,180.00	(53,493.42)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(11,083.30)	12,937.50	2,077,078.70	2,032,192.50	(44,886.20)
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	(8,084.11)	20,833.33	2,689,035.89	2,652,840.00	(36,195.89)
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	65.20	842.56	246,443.65	246,378.45	(65.20)
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	27.23	496.86	143,350.76	143,323.53	(27.23)
FED FARM CR BK / MORGAN STANLEY															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(0.17)	1,768.06	500,023.57	500,025.00	1.43
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	(237.38)	1,265.03	297,305.04	291,567.06	(5,737.98)
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	375.52	10,915.00	1,963,835.52	1,956,200.00	(7,635.52)
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	(1,069.88)	9,992.22	2,146,550.12	2,073,140.00	(73,410.12)
Subtotal for GOVT AGENCY-FIX-30/360:							14,165,000.00	4.3960	3.1466	16,080,468.64	(34,816.59)	126,808.35	16,045,652.05	15,672,254.04	(373,398.01)
Subtotal for GOVERNMENT AGENCY:							14,165,000.00	4.3960	3.1466	16,080,468.64	(34,816.59)	126,808.35	16,045,652.05	15,672,254.04	(373,398.01)
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	(2,431.89)	8,950.28	1,829,267.33	1,809,843.75	(19,423.58)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(2,431.89)	8,950.28	1,829,267.33	1,809,843.75	(19,423.58)
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	2,287.11	9,323.20	1,910,412.11	1,891,718.76	(18,693.35)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	2,287.11	9,323.20	1,910,412.11	1,891,718.76	(18,693.35)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(144.78)	18,273.48	3,739,679.44	3,701,562.51	(38,116.93)
Total 650-CCCD SERIES 2017E :							17,863,490.80	4.1156	3.0730	20,018,783.66	(34,961.37)	145,081.83	19,983,822.29	19,572,307.35	(411,514.94)
Net Asset Value (NAV):														0.979408	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
794630	7/30/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	3,500,000.00	1.2200	1.0800	3,513,956.88	(13,235.66)	14,945.00	3,500,721.22	3,495,520.00	(5,201.22)
FANNIE MAE / MORGAN STANLEY															
794633	7/30/15	2/19/19	3135G0Z44	AA+	Aaa	AAA	3,500,000.00	1.8750	1.3317	3,565,765.00	(50,956.31)	13,125.00	3,514,808.69	3,489,885.00	(24,923.69)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	NR	3,500,000.00	1.6250	1.4650	3,520,986.46	(14,919.36)	21,644.10	3,506,067.10	3,471,580.00	(34,487.10)
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	(612.69)	14,986.11	3,320,383.31	3,272,457.60	(47,925.71)
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	(4,489.73)	16,368.33	3,503,660.65	3,438,050.00	(65,610.65)
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	7,672.98	21,267.36	3,487,792.98	3,358,320.00	(129,472.98)
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	2,460.68	22,555.56	3,492,776.18	3,405,710.00	(87,066.18)
Subtotal for GOVT AGENCY-FIX-30/360:							24,320,000.00	1.6322	1.5286	24,400,290.22	(74,080.09)	124,891.46	24,326,210.13	23,931,522.60	(394,687.53)
Subtotal for GOVERNMENT AGENCY:							24,320,000.00	1.6322	1.5286	24,400,290.22	(74,080.09)	124,891.46	24,326,210.13	23,931,522.60	(394,687.53)
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	9,124.87	11,964.78	3,488,805.34	3,385,156.25	(103,649.09)
US TREASURY N/B / DEUTSCHE															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	2,408.50	20,473.07	3,486,822.56	3,363,554.71	(123,267.86)
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	3,340.91	190.22	3,449,610.44	3,385,976.58	(63,633.86)
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.7083	1.8936	10,410,364.06	14,874.28	32,628.07	10,425,238.34	10,134,687.54	(290,550.81)
Subtotal for U. S. TREASURIES:							10,500,000.00	1.7083	1.8936	10,410,364.06	14,874.28	32,628.07	10,425,238.34	10,134,687.54	(290,550.81)
Total 650-Fountain Valley SD40 :							34,820,000.00	1.6552	1.6387	34,810,654.28	(59,205.81)	157,519.53	34,751,448.47	34,066,210.14	(685,238.33)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Issuer / Broker															
UNITED STATES DOLLAR															
Net Asset Value (NAV):														<u><u>0.980282</u></u>	
Total Investments:							104,622,135.26	1.8293	1.8725	106,743,450.88	(132,442.48)	521,102.68	106,662,377.08	105,561,365.66	(1,101,011.42)

Report Parameters

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

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

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & POOR'S	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
CERTIFICATES OF PARTICIPATION													
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH RESERVES	60934N674	Aaa-mf	AAAm	N/R	1.29%	\$ 294.98	\$ 294.98	\$ 0.30
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	11/15/96	11/15/18	U.S. TREASURY STRIPPED	912803AP8	N/R	N/R	N/R	0.00%	10,458.00	69,264.30	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	06/01/95	11/15/18	U.S. TREASURY STRIPPED	912833KT6	N/R	N/R	N/R	0.00%	43,923.12	290,942.40	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TREASURY BOND	06/01/95	11/15/18	US TREASURY BOND	912810EB0	Aaa	N/R	N/R	9.00%	2,558,237.10	2,331,403.36	92,771.25
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.23%	1,009,304.42	1,009,304.42	1,048.04
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.48%	3,654,458.25	3,654,458.25	4,605.57
COMMUNITY FACILITIES DISTRICTS													
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.48%	7,087,984.63	7,087,984.63	8,932.72
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.08%	616,470.78	616,470.78	564.13
2005 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.08%	-	-	-
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.48%	6,688,796.04	6,688,796.04	8,429.66
2016-1 VILLAGE OF ESENCIA	US. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	1.58%	55,349,038.23	55,349,038.23	70,427.63
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.08%	86,377,208.48	86,377,208.48	78,541.76
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.08%	21,623.96	21,623.96	19.79
ASSESSMENT DISTRICTS													
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.08%	1,576,192.79	1,576,192.79	1,442.36
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO	825252570	Aaa-mf	AAAm	AAAmf	1.59%	89,528.06	89,528.06	115.28
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmf	1.07%	448,393.69	448,393.69	406.68
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.08%	1,526,524.77	1,526,524.77	1,396.92
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.48%	42,353.90	42,353.90	53.37
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.08%	1,561,835.56	1,561,835.56	1,429.25
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.48%	0.73	0.73	-
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.08%	830,846.32	830,846.32	760.31
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT *	9AMMF05B2	A1	AA-	AA	0.25%	3,756,815.68	3,756,815.68	766.80
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.48%	1,751,715.36	1,751,715.36	2,207.63
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmf	1.58%	8,258,844.78	8,258,844.78	12,415.40
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.22%	2,341.91	2,341.91	2.24
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FANNIE MAE	31364KQH6	Aaa	N/R	AAA	0.00%	21,491,472.17	46,372,097.08	-
2017A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.48%	95,346,971.19	95,346,971.19	16,117.89
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.48%	2,193.63	2,193.63	3.21
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.23%	83,542.67	83,542.67	11.64
TOTAL OF INVESTMENTS WITH TRUSTEES											\$ 300,187,371.20	\$ 325,146,987.95	\$ 302,469.83

* 9AMMF05B2 is an US Bank internal identifier.

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

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.22%	\$ 2,341.91	\$ 2,341.91	\$ 2.24
FEDERATED US TREASURY CASH RESERVES			60934N674	1.29%	294.98	294.98	0.30
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.08%	92,510,702.66	92,510,702.66	84,154.52
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.23%	1,092,847.09	1,092,847.09	1,059.68
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.48%	114,574,473.73	114,574,473.73	40,350.05
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.07%	448,393.69	448,393.69	406.68
INVESCO STIT TREASURY PORTFOLIO			825252570	1.59%	89,528.06	89,528.06	115.28
US BANK MONEY MARKET DEPOSIT ACCOUNT			9AMMF05B2*	0.25%	3,756,815.68	3,756,815.68	766.80
FED GOVT OBLI FD-IS			60934N104	1.58%	8,258,844.78	8,258,844.78	12,415.40
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	1.58%	55,349,038.23	55,349,038.23	70,427.63
SUB-TOTAL MONEY MARKET FUNDS					<u>276,083,280.81</u>	<u>276,083,280.81</u>	<u>209,698.58</u>
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,331,403.36	92,771.25
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	69,264.30	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	290,942.40	-
SUB-TOTAL US TREASURIES					<u>2,612,618.22</u>	<u>2,691,610.06</u>	<u>92,771.25</u>
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	21,491,472.17	46,372,097.08	-
SUB-TOTAL US GOVERNMENT SECURITIES					<u>21,491,472.17</u>	<u>46,372,097.08</u>	<u>-</u>
TOTAL OF INVESTMENTS WITH TRUSTEES					<u>\$ 300,187,371.20</u>	<u>\$ 325,146,987.95</u>	<u>\$ 302,469.83</u>

* 9AMMF05B2 is an US Bank internal identifier. *

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

Prepared by: JWA Accounting
Date: 05/02/2018

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2009A AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.54% 31846V567		\$ 74,330.66	\$ 74,330.66	\$ 1,455,365.28	\$ 1,455,365.28	\$ 983,730.77	\$ 983,730.77
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% Dated: 4/2/2018 Par Value: \$4,424,000.00 Discount \$25,143.01 Accrued Interest: \$2,566.48 CUSIP: 912828T42	9/30/2018	4,400,685.52	4,398,856.99				
		\$ 4,475,016.18	\$ 4,473,187.65	\$ 1,455,365.28	\$ 1,455,365.28	\$ 983,730.77	\$ 983,730.77
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.54% 31846V567		\$ 3,083,397.76	\$ 3,083,397.76	\$ 5,467,262.48	\$ 5,467,262.48	\$ 1,642,563.04	\$ 1,642,563.04
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% Dated: 4/2/2018 Par Value: \$6,536,000.00 Discount \$37,146.18 Accrued Interest: \$3,791.48 CUSIP: 912828T42	9/30/2018	6,501,555.28	6,498,853.82				
		\$ 9,584,953.04	\$ 9,582,251.58	\$ 5,467,262.48	\$ 5,467,262.48	\$ 1,642,563.04	\$ 1,642,563.04

WELLS FARGO BANK

Cash - Market Rate and Checking Account N/A \$ 2,905,314.02 \$ 2,905,314.02
(Interest rate is variable)

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

**Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended April 30, 2018**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2017 Series A	01/13/17	05/01/18	1.46%	NR	\$ 95,000,000	Extended Fund*	\$ 95,000,000	\$ 94,992,400
Taxable Pension Obligation Bonds, 2017 Series A	01/13/17	06/29/18	1.48%	NR	80,540,000	Extended Fund*	80,540,000	80,540,000
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	07/31/18	1.88%	NR	20,000,000	Extended Fund*	20,000,000	20,000,000
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	10/31/18	2.10%	NR	118,448,000	Extended Fund*	118,448,000	118,448,000
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	118,448,000	Extended Fund*	118,448,000	118,448,000
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	118,449,000
					<u>\$ 550,885,000</u>		<u>\$ 550,885,000</u>	<u>\$ 550,877,400</u>

* Percentage breakdown of Extended Fund ownership:
 Orange County Investment Pool - 48.88%
 Orange County Educational Investment Pool - 51.12%

**Market values provided by Bloomberg and Northern Trust

**Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2017/2018**

<u>Temporary Transfer-from OCEIP</u>	<u>Transfer Date</u>	<u>Maturity</u>	<u>Int Rate*</u>	<u>Original Amount</u>		<u>Principal Paydown</u>	<u>Principal Outstanding</u>
Anaheim Union High	4/30/2012	10/31/2012	0.56%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	\$ -
Anaheim Union High	10/10/2012	1/31/2013	0.44%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.38%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.76%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.93%	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	0.91%	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	-
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				\$ 747,700,000		\$ 747,700,000	\$ -

* Interest 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-Apr-2018 To 30-Apr-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
950450	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6000 / 1.6011					
				4/17/2018	4/2/2018	PURC		35,000,000.00	34,976,666.66	0.00	0.00	(34,976,666.67)
950454	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.6400 / 1.6428					
				5/10/2018	4/2/2018	PURC		25,000,000.00	24,956,722.23	0.00	0.00	(24,956,722.22)
893071	FED HM LN BK BD	/FTN FINANCIAL	AGNFI				1.1250 / 1.1074					
				4/3/2018	4/3/2018	INT		0.00	0.00	0.00	(61,312.50)	61,312.50
				4/3/2018	4/3/2018	MAT		(10,900,000.00)	(10,901,885.70)	0.00	1,885.70	10,900,000.00
950646	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6300 / 1.6310					
				4/17/2018	4/3/2018	PURC		3,100,000.00	3,098,034.94	0.00	0.00	(3,098,034.94)
950647	FHLB DISC CORP	/UBS	AGDN				1.6000 / 1.6010					
				4/17/2018	4/3/2018	PURC		2,000,000.00	1,998,755.56	0.00	0.00	(1,998,755.56)
950648	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.6200 / 1.6202					
				4/6/2018	4/3/2018	PURC		50,000,000.00	49,993,250.00	0.00	0.00	(49,993,250.00)
950651	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				1.0000 / 1.7071					
				5/31/2018	4/3/2018	PURC		10,000,000.00	9,988,671.87	34,065.94	0.00	(10,022,737.81)
950652	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6760 / 1.6772					
				4/19/2018	4/3/2018	PURC		25,000,000.00	24,981,377.78	0.00	0.00	(24,981,377.78)
950653	FHLB DISC CORP	/DEUTSCHE	AGDN				1.6200 / 1.6210					
				4/17/2018	4/3/2018	PURC		50,000,000.00	49,968,500.00	0.00	0.00	(49,968,500.00)
950654	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6200 / 1.6210					
				4/17/2018	4/3/2018	PURC		50,000,000.00	49,968,500.00	0.00	0.00	(49,968,500.00)
950655	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6200 / 1.6210					
				4/17/2018	4/3/2018	PURC		50,000,000.00	49,968,500.00	0.00	0.00	(49,968,500.00)
950656	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6100 / 1.6101					
				4/4/2018	4/3/2018	PURC		50,000,000.00	49,997,763.90	0.00	0.00	(49,997,763.89)
950657	FHLB DISC CORP	/UBS	AGDN				1.6100 / 1.6101					
				4/4/2018	4/3/2018	PURC		50,000,000.00	49,997,763.90	0.00	0.00	(49,997,763.89)
950658	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6605 / 1.6617					
				4/19/2018	4/3/2018	PURC		30,000,000.00	29,977,860.00	0.00	0.00	(29,977,860.00)

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

Transaction Date From 01-Apr-2018 To 30-Apr-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
950656	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6100 / 1.6101					
				4/4/2018	4/4/2018	MAT		(50,000,000.00)	(49,997,763.89)	0.00	(2,236.11)	50,000,000.00
950657	FHLB DISC CORP	/UBS	AGDN				1.6100 / 1.6101					
				4/4/2018	4/4/2018	MAT		(50,000,000.00)	(49,997,763.89)	0.00	(2,236.11)	50,000,000.00
950873	FHLB DISC CORP	/UBS	AGDN				1.8200 / 1.8403					
				11/8/2018	4/4/2018	PURC		15,000,000.00	14,834,683.34	0.00	0.00	(14,834,683.33)
950875	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				1.6500 / 1.6511					
				4/19/2018	4/4/2018	PURC		50,000,000.00	49,965,625.00	0.00	0.00	(49,965,625.00)
950876	FHLB DISC CORP	/UBS	AGDN				1.6400 / 1.6419					
				4/30/2018	4/4/2018	PURC		2,600,000.00	2,596,920.44	0.00	0.00	(2,596,920.44)
950877	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.7000 / 1.7047					
				6/1/2018	4/4/2018	PURC		20,000,000.00	19,945,222.22	0.00	0.00	(19,945,222.22)
950878	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6570 / 1.6576					
				4/12/2018	4/4/2018	PURC		50,000,000.00	49,981,588.90	0.00	0.00	(49,981,588.89)
950879	FHLB DISC CORP	/UBS	AGDN				1.6100 / 1.6109					
				4/17/2018	4/4/2018	PURC		50,000,000.00	49,970,930.55	0.00	0.00	(49,970,930.56)
950880	FHLB DISC CORP	/DEUTSCHE	AGDN				1.7000 / 1.7045					
				5/30/2018	4/4/2018	PURC		10,000,000.00	9,973,555.56	0.00	0.00	(9,973,555.56)
950881	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.6550 / 1.6575					
				5/7/2018	4/4/2018	PURC		15,000,000.00	14,977,243.76	0.00	0.00	(14,977,243.75)
950882	FHLB DISC CORP	/DEUTSCHE	AGDN				1.6200 / 1.6211					
				4/19/2018	4/4/2018	PURC		50,000,000.00	49,966,250.00	0.00	0.00	(49,966,250.00)
950883	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.6200 / 1.6211					
				4/19/2018	4/4/2018	PURC		25,000,000.00	24,983,125.00	0.00	0.00	(24,983,125.00)
951131	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6350 / 1.6369					
				4/30/2018	4/5/2018	PURC		8,400,000.00	8,390,462.50	0.00	0.00	(8,390,462.50)
951132	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6550 / 1.6577					
				5/10/2018	4/5/2018	PURC		10,000,000.00	9,983,909.72	0.00	0.00	(9,983,909.72)
951133	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.6800 / 1.6837					
				5/22/2018	4/5/2018	PURC		10,000,000.00	9,978,066.67	0.00	0.00	(9,978,066.67)

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

Transaction Date From 01-Apr-2018 To 30-Apr-2018

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
951134	FHLB DISC CORP	/UBS	AGDN				1.8000 / 1.8196					
				11/6/2018	4/5/2018	PURC		5,000,000.00	4,946,250.00	0.00	0.00	(4,946,250.00)
951135	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.0000 / 1.6561					
				5/31/2018	4/5/2018	PURC		50,000,000.00	49,949,218.75	173,076.92	0.00	(50,122,295.67)
950648	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.6200 / 1.6202					
				4/6/2018	4/6/2018	MAT		(50,000,000.00)	(49,993,250.00)	0.00	(6,750.00)	50,000,000.00
951344	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6310 / 1.6335					
				5/10/2018	4/6/2018	PURC		35,000,000.00	34,946,086.39	0.00	0.00	(34,946,086.39)
951345	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.6000 / 1.6008					
				4/17/2018	4/6/2018	PURC		40,000,000.00	39,980,444.44	0.00	0.00	(39,980,444.44)
951346	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.6460 / 1.6465					
				4/12/2018	4/6/2018	PURC		50,000,000.00	49,986,283.35	0.00	0.00	(49,986,283.33)
951347	US TREASURY N/B	/TD SECURITIES	TBILL				1.6410 / 1.6472					
				6/28/2018	4/6/2018	PURC		25,000,000.00	24,905,414.58	0.00	0.00	(24,905,414.58)
951348	FNMA DISCOUNT	/DEUTSCHE	AGDN				1.6800 / 1.6888					
				7/27/2018	4/6/2018	PURC		40,000,000.00	39,790,933.32	0.00	0.00	(39,790,933.33)
951349	FNMA DISCOUNT	/FTN FINANCIAL	AGDN				1.6700 / 1.6779					
				7/17/2018	4/6/2018	PURC		15,000,000.00	14,929,025.00	0.00	0.00	(14,929,025.00)
951352	FNMA DISCOUNT	/Mizuho Securities USA Inc	AGDN				1.6200 / 1.6254					
				6/19/2018	4/6/2018	PURC		50,000,000.00	49,833,500.00	0.00	0.00	(49,833,500.00)
951538	US TREASURY N/B	/DEUTSCHE	TRBDME				1.0000 / 1.6792					
				5/31/2018	4/9/2018	PURC		34,000,000.00	33,966,796.86	121,428.59	0.00	(34,088,225.45)
951539	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				1.7099 / 1.7176					
				7/12/2018	4/9/2018	PURC		16,000,000.00	15,928,564.18	0.00	0.00	(15,928,564.18)
951541	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				1.3750 / 1.7605					
				7/31/2018	4/9/2018	PURC		3,000,000.00	2,996,367.19	7,748.62	0.00	(3,004,115.81)
951542	US TREASURY N/B	/FTN FINANCIAL	TBILL				1.6450 / 1.6489					
				5/31/2018	4/9/2018	PURC		15,000,000.00	14,964,358.34	0.00	0.00	(14,964,358.33)
951543	FHLB DISC CORP	/UBS	AGDN				1.6600 / 1.6623					
				5/9/2018	4/9/2018	PURC		5,000,000.00	4,993,083.33	0.00	0.00	(4,993,083.33)

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Fund: County Money Mkt Fnd												
951544	FHLB DISC CORP	/DEUTSCHE	AGDN				1.6200 / 1.6206					
				4/17/2018	4/9/2018	PURC		50,000,000.00	49,982,000.00	0.00	0.00	(49,982,000.00)
951546	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.6400 / 1.6447					
				6/11/2018	4/9/2018	PURC		15,000,000.00	14,956,950.00	0.00	0.00	(14,956,950.00)
938053	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.4250 / 1.4298					
				4/10/2018	4/10/2018	MAT		(1,010,000.00)	(1,006,641.75)	0.00	(3,358.25)	1,010,000.00
951816	FHLB DISC CORP	/UBS	AGDN				1.6400 / 1.6458					
				6/27/2018	4/10/2018	PURC		17,000,000.00	16,939,593.32	0.00	0.00	(16,939,593.33)
951817	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6910 / 1.6995					
				7/26/2018	4/10/2018	PURC		30,000,000.00	29,849,219.16	0.00	0.00	(29,849,219.17)
951819	FHLB DISC CORP	/TD SECURITIES	AGDN				1.7100 / 1.7171					
				7/6/2018	4/10/2018	PURC		20,000,000.00	19,917,350.00	0.00	0.00	(19,917,350.00)
951820	FHLB DISC CORP	/UBS	AGDN				1.6400 / 1.6462					
				7/2/2018	4/10/2018	PURC		15,000,000.00	14,943,283.34	0.00	0.00	(14,943,283.33)
951821	FNMA DISCOUNT	/DEUTSCHE	AGDN				1.6300 / 1.6356					
				6/25/2018	4/10/2018	PURC		20,000,000.00	19,931,177.78	0.00	0.00	(19,931,177.78)
951822	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.6200 / 1.6251					
				6/19/2018	4/10/2018	PURC		20,000,000.00	19,937,000.00	0.00	0.00	(19,937,000.00)
951823	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.6420 / 1.6479					
				6/28/2018	4/10/2018	PURC		25,000,000.00	24,909,918.05	0.00	0.00	(24,909,918.06)
951824	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.6700 / 1.6739					
				5/30/2018	4/10/2018	PURC		1,600,000.00	1,596,288.89	0.00	0.00	(1,596,288.89)
951825	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8000 / 1.8113					
				8/13/2018	4/10/2018	PURC		10,000,000.00	9,937,500.00	0.00	0.00	(9,937,500.00)
951826	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 2.0232					
				12/31/2018	4/10/2018	PURC		50,000,000.00	49,812,500.00	207,182.32	0.00	(50,019,682.32)
951828	FHLB DISC CORP	/UBS	AGDN				1.6400 / 1.6448					
				6/13/2018	4/10/2018	PURC		3,000,000.00	2,991,253.33	0.00	0.00	(2,991,253.33)
890705	WAL-MART STORES INC	/BNY Mellon Capital Market	MTN				1.1250 / 1.3310					

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Fund: County Money Mkt Fnd												
				4/11/2018	4/11/2018	INT		0.00	0.00	0.00	(19,687.50)	19,687.50
				4/11/2018	4/11/2018	MAT		(3,500,000.00)	(3,492,482.00)	0.00	(7,518.00)	3,500,000.00
924640	WAL-MART STORES INC	/BNY Mellon Capital Market	MTN				1.1250 / 1.3200					
				4/11/2018	4/11/2018	INT		0.00	0.00	0.00	(18,281.25)	18,281.25
				4/11/2018	4/11/2018	MAT		(3,250,000.00)	(3,246,750.00)	0.00	(3,250.00)	3,250,000.00
937370	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.4050 / 1.4100					
				4/11/2018	4/11/2018	MAT		(10,000,000.00)	(9,964,484.72)	0.00	(35,515.28)	10,000,000.00
952043	US TREASURY N/B	/BNP PARIBAS	TBILL				1.8130 / 1.8266					
				9/6/2018	4/11/2018	PURC		30,000,000.00	29,776,396.68	0.00	0.00	(29,776,396.67)
952044	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6300 / 1.6322					
				5/11/2018	4/11/2018	PURC		37,000,000.00	36,949,741.68	0.00	0.00	(36,949,741.67)
952045	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.6500 / 1.6536					
				5/29/2018	4/11/2018	PURC		25,000,000.00	24,945,000.00	0.00	0.00	(24,945,000.00)
952046	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.6350 / 1.6367					
				5/4/2018	4/11/2018	PURC		32,000,000.00	31,966,573.34	0.00	0.00	(31,966,573.33)
952047	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.7240 / 1.7315					
				7/11/2018	4/11/2018	PURC		10,000,000.00	9,956,421.11	0.00	0.00	(9,956,421.11)
935874	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.3300 / 1.3351					
				4/12/2018	4/12/2018	MAT		(30,000,000.00)	(29,884,733.33)	0.00	(115,266.67)	30,000,000.00
950878	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6570 / 1.6576					
				4/12/2018	4/12/2018	MAT		(50,000,000.00)	(49,981,588.89)	0.00	(18,411.11)	50,000,000.00
951346	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.6460 / 1.6465					
				4/12/2018	4/12/2018	MAT		(50,000,000.00)	(49,986,283.33)	0.00	(13,716.67)	50,000,000.00
952249	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6250 / 1.6279					
				5/21/2018	4/12/2018	PURC		22,000,000.00	21,961,270.83	0.00	0.00	(21,961,270.83)
952252	US TREASURY N/B	/TD SECURITIES	TBILL				1.8110 / 1.8245					
				9/6/2018	4/12/2018	PURC		10,000,000.00	9,926,050.83	0.00	0.00	(9,926,050.83)
952253	US TREASURY N/B	/DEUTSCHE	TBILL				1.7000 / 1.7073					
				7/12/2018	4/12/2018	PURC		10,000,000.00	9,957,027.78	0.00	0.00	(9,957,027.78)
952254	US TREASURY N/B	/DEUTSCHE	TRBDI				1.1250 / 1.6537					
				6/15/2018	4/12/2018	PURC		10,000,000.00	9,990,625.00	36,469.78	0.00	(10,027,094.78)

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Fund: County Money Mkt Fnd												
952474	US TREASURY N/B	/BNP PARIBAS	TBILL				1.7000 / 1.7084					
				7/26/2018	4/13/2018	PURC		50,000,000.00	49,754,444.45	0.00	0.00	(49,754,444.44)
952475	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.6500 / 1.6542					
				6/8/2018	4/13/2018	PURC		7,000,000.00	6,982,033.33	0.00	0.00	(6,982,033.33)
952481	US TREASURY N/B	/MORGAN STANLEY	TBILL				1.6290 / 1.6341					
				6/21/2018	4/13/2018	PURC		50,000,000.00	49,843,887.50	0.00	0.00	(49,843,887.50)
952482	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN				1.6200 / 1.6255					
				6/27/2018	4/13/2018	PURC		30,000,000.00	29,898,750.00	0.00	0.00	(29,898,750.00)
952483	APPLE INC.	/JP MORGAN CHASE & CO	MTN A360				2.0370 / 1.7778					
				5/3/2018	4/13/2018	PURC		1,051,000.00	1,051,147.14	4,103.33	0.00	(1,055,250.47)
952484	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.6200 / 1.6255					
				6/27/2018	4/13/2018	PURC		50,000,000.00	49,831,250.00	0.00	0.00	(49,831,250.00)
938340	FREDDIE DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				1.4230 / 1.4280					
				4/16/2018	4/16/2018	MAT		(5,000,000.00)	(4,982,410.14)	0.00	(17,589.86)	5,000,000.00
941572	FNMA DISCOUNT	/FTN FINANCIAL	AGDN				1.3800 / 1.3837					
				4/16/2018	4/16/2018	MAT		(10,000,000.00)	(9,973,550.00)	0.00	(26,450.00)	10,000,000.00
942706	FREDDIE DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				1.5350 / 1.5390					
				4/16/2018	4/16/2018	MAT		(1,500,000.00)	(1,496,098.54)	0.00	(3,901.46)	1,500,000.00
943813	FNMA DISCOUNT	/FTN FINANCIAL	AGDN				1.5200 / 1.5235					
				4/16/2018	4/16/2018	MAT		(1,800,000.00)	(1,795,896.00)	0.00	(4,104.00)	1,800,000.00
948334	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.7150 / 1.7172					
				4/16/2018	4/16/2018	MAT		(30,000,000.00)	(29,961,412.50)	0.00	(38,587.50)	30,000,000.00
949813	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.3500 / 1.3509					
				4/16/2018	4/16/2018	MAT		(35,000,000.00)	(34,976,375.00)	0.00	(23,625.00)	35,000,000.00
952738	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6850 / 1.6907					
				6/27/2018	4/16/2018	PURC		15,000,000.00	14,949,450.00	0.00	0.00	(14,949,450.00)

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Fund: County Money Mkt Fnd												
952739	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6500 / 1.6555					
				6/27/2018	4/16/2018	PURC		2,100,000.00	2,093,070.00	0.00	0.00	(2,093,070.00)
952741	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.7060 / 1.7142					
				7/26/2018	4/16/2018	PURC		30,000,000.00	29,856,411.66	0.00	0.00	(29,856,411.67)
952742	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9000 / 1.9174					
				10/5/2018	4/16/2018	PURC		10,000,000.00	9,909,222.22	0.00	0.00	(9,909,222.22)
935188	FNMA DISCOUNT	/FTN FINANCIAL	AGDN				1.3200 / 1.3254					
				4/17/2018	4/17/2018	MAT		(30,000,000.00)	(29,876,800.00)	0.00	(123,200.00)	30,000,000.00
936268	FNMA DISCOUNT	/Mizuho Securities USA Inc	AGDN				1.3900 / 1.3956					
				4/17/2018	4/17/2018	MAT		(50,000,000.00)	(49,799,222.22)	0.00	(200,777.78)	50,000,000.00
936719	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.3650 / 1.3703					
				4/17/2018	4/17/2018	MAT		(20,000,000.00)	(19,922,650.00)	0.00	(77,350.00)	20,000,000.00
936908	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.3650 / 1.3701					
				4/17/2018	4/17/2018	MAT		(15,000,000.00)	(14,943,693.75)	0.00	(56,306.25)	15,000,000.00
937363	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.3650 / 1.3700					
				4/17/2018	4/17/2018	MAT		(10,000,000.00)	(9,963,220.83)	0.00	(36,779.17)	10,000,000.00
943093	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.5400 / 1.5440					
				4/17/2018	4/17/2018	MAT		(20,000,000.00)	(19,947,811.11)	0.00	(52,188.89)	20,000,000.00
943354	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.5200 / 1.5239					
				4/17/2018	4/17/2018	MAT		(10,000,000.00)	(9,974,666.67)	0.00	(25,333.33)	10,000,000.00
943356	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.5800 / 1.5842					
				4/17/2018	4/17/2018	MAT		(10,000,000.00)	(9,973,666.67)	0.00	(26,333.33)	10,000,000.00
943812	FNMA DISCOUNT	/BARCLAY CAPITAL	AGDN				1.5200 / 1.5235					
				4/17/2018	4/17/2018	MAT		(15,000,000.00)	(14,965,166.67)	0.00	(34,833.33)	15,000,000.00
944073	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.5850 / 1.5888					
				4/17/2018	4/17/2018	MAT		(10,000,000.00)	(9,976,225.00)	0.00	(23,775.00)	10,000,000.00

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Fund: County Money Mkt Fnd												
944343	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN				1.5200 / 1.5234					
				4/17/2018	4/17/2018	MAT		(10,000,000.00)	(9,977,622.22)	0.00	(22,377.78)	10,000,000.00
944516	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.5600 / 1.5634					
				4/17/2018	4/17/2018	MAT		(10,000,000.00)	(9,978,333.33)	0.00	(21,666.67)	10,000,000.00
944990	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				1.5200 / 1.5231					
				4/17/2018	4/17/2018	MAT		(10,000,000.00)	(9,979,733.33)	0.00	(20,266.67)	10,000,000.00
945698	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN				1.5200 / 1.5228					
				4/17/2018	4/17/2018	MAT		(20,000,000.00)	(19,963,688.89)	0.00	(36,311.11)	20,000,000.00
945700	FNMA DISCOUNT	/UBS	AGDN				1.5100 / 1.5127					
				4/17/2018	4/17/2018	MAT		(10,000,000.00)	(9,981,963.89)	0.00	(18,036.11)	10,000,000.00
948110	FHLB DISC CORP	/TD SECURITIES	AGDN				1.7050 / 1.7073					
				4/17/2018	4/17/2018	MAT		(15,000,000.00)	(14,979,397.92)	0.00	(20,602.08)	15,000,000.00
948111	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.7050 / 1.7073					
				4/17/2018	4/17/2018	MAT		(50,000,000.00)	(49,931,326.39)	0.00	(68,673.61)	50,000,000.00
948847	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6800 / 1.6820					
				4/17/2018	4/17/2018	MAT		(10,000,000.00)	(9,987,866.67)	0.00	(12,133.33)	10,000,000.00
949812	FHLB DISC CORP	/DEUTSCHE	AGDN				1.3500 / 1.3510					
				4/17/2018	4/17/2018	MAT		(50,000,000.00)	(49,964,375.00)	0.00	(35,625.00)	50,000,000.00
950450	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6000 / 1.6011					
				4/17/2018	4/17/2018	MAT		(35,000,000.00)	(34,976,666.67)	0.00	(23,333.33)	35,000,000.00
950646	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6300 / 1.6310					
				4/17/2018	4/17/2018	MAT		(3,100,000.00)	(3,098,034.94)	0.00	(1,965.06)	3,100,000.00
950647	FHLB DISC CORP	/UBS	AGDN				1.6000 / 1.6010					
				4/17/2018	4/17/2018	MAT		(2,000,000.00)	(1,998,755.56)	0.00	(1,244.44)	2,000,000.00
950653	FHLB DISC CORP	/DEUTSCHE	AGDN				1.6200 / 1.6210					
				4/17/2018	4/17/2018	MAT		(50,000,000.00)	(49,968,500.00)	0.00	(31,500.00)	50,000,000.00
950654	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6200 / 1.6210					
				4/17/2018	4/17/2018	MAT		(50,000,000.00)	(49,968,500.00)	0.00	(31,500.00)	50,000,000.00
950655	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6200 / 1.6210					
				4/17/2018	4/17/2018	MAT		(50,000,000.00)	(49,968,500.00)	0.00	(31,500.00)	50,000,000.00
950879	FHLB DISC CORP	/UBS	AGDN				1.6100 / 1.6109					

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Fund: County Money Mkt Fnd												
951345	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	4/17/2018	4/17/2018	MAT	1.6000 / 1.6008	(50,000,000.00)	(49,970,930.56)	0.00	(29,069.44)	50,000,000.00
951544	FHLB DISC CORP	/DEUTSCHE	AGDN	4/17/2018	4/17/2018	MAT	1.6200 / 1.6206	(40,000,000.00)	(39,980,444.44)	0.00	(19,555.56)	40,000,000.00
938840	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN	4/17/2018	4/17/2018	MAT	1.4200 / 1.4250	(50,000,000.00)	(49,982,000.00)	0.00	(18,000.00)	50,000,000.00
948094	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN	4/18/2018	4/18/2018	MAT	1.7200 / 1.7225	(10,000,000.00)	(9,964,894.44)	0.00	(35,105.56)	10,000,000.00
948113	FHLB DISC CORP	/TD SECURITIES	AGDN	4/18/2018	4/18/2018	MAT	1.7100 / 1.7124	(9,269,000.00)	(9,255,714.43)	0.00	(13,285.57)	9,269,000.00
948545	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	4/18/2018	4/18/2018	MAT	1.7300 / 1.7323	(20,000,000.00)	(19,971,500.00)	0.00	(28,500.00)	20,000,000.00
933252	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	4/18/2018	4/18/2018	MAT	1.3200 / 1.3262	(13,000,000.00)	(12,982,507.78)	0.00	(17,492.22)	13,000,000.00
933504	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	4/19/2018	4/19/2018	MAT	1.3200 / 1.3261	(25,000,000.00)	(24,883,583.33)	0.00	(116,416.67)	25,000,000.00
934933	US TREASURY N/B	/MORGAN STANLEY	TBILL	4/19/2018	4/19/2018	MAT	1.3620 / 1.3681	(25,000,000.00)	(24,884,500.00)	0.00	(115,500.00)	25,000,000.00
935647	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	4/19/2018	4/19/2018	MAT	1.3550 / 1.3607	(20,000,000.00)	(19,910,713.33)	0.00	(89,286.67)	20,000,000.00
936916	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	4/19/2018	4/19/2018	MAT	1.3750 / 1.3803	(30,000,000.00)	(29,873,533.33)	0.00	(126,466.67)	30,000,000.00
937368	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	4/19/2018	4/19/2018	MAT	1.4150 / 1.4205	(20,000,000.00)	(19,922,847.22)	0.00	(77,152.78)	20,000,000.00
938634	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	4/19/2018	4/19/2018	MAT	1.4150 / 1.4201	(10,000,000.00)	(9,961,087.50)	0.00	(38,912.50)	10,000,000.00
				4/19/2018	4/19/2018	MAT		(15,000,000.00)	(14,946,347.92)	0.00	(53,652.08)	15,000,000.00

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Fund: County Money Mkt Fnd												
938839	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				1.4210 / 1.4261					
				4/19/2018	4/19/2018	MAT		(30,000,000.00)	(29,893,425.00)	0.00	(106,575.00)	30,000,000.00
943096	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.5150 / 1.5190					
				4/19/2018	4/19/2018	MAT		(20,000,000.00)	(19,946,975.00)	0.00	(53,025.00)	20,000,000.00
943097	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				1.5150 / 1.5190					
				4/19/2018	4/19/2018	MAT		(10,000,000.00)	(9,973,487.50)	0.00	(26,512.50)	10,000,000.00
943351	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				1.5150 / 1.5190					
				4/19/2018	4/19/2018	MAT		(15,000,000.00)	(14,960,862.50)	0.00	(39,137.50)	15,000,000.00
947145	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.6200 / 1.6227					
				4/19/2018	4/19/2018	MAT		(2,500,000.00)	(2,495,837.50)	0.00	(4,162.50)	2,500,000.00
947687	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.6650 / 1.6677					
				4/19/2018	4/19/2018	MAT		(2,000,000.00)	(1,996,762.50)	0.00	(3,237.50)	2,000,000.00
948112	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.7300 / 1.7326					
				4/19/2018	4/19/2018	MAT		(1,400,000.00)	(1,397,914.39)	0.00	(2,085.61)	1,400,000.00
948542	US TREASURY N/B	/DEUTSCHE	TRBDI				1.2500 / 2.0656					
				12/15/2018	4/19/2018	SALE		(10,000,000.00)	(9,940,625.00)	0.00	(46,441.45)	9,987,066.45
948543	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				1.6950 / 1.6973					
				4/19/2018	4/19/2018	MAT		(20,000,000.00)	(19,972,691.67)	0.00	(27,308.33)	20,000,000.00
948547	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.7200 / 1.7224					
				4/19/2018	4/19/2018	MAT		(1,500,000.00)	(1,497,921.67)	0.00	(2,078.33)	1,500,000.00
948845	US TREASURY N/B	/DEUTSCHE	TRBDI				1.2500 / 2.0633					
				12/15/2018	4/19/2018	SALE		(8,000,000.00)	(7,952,812.50)	0.00	(36,840.66)	7,989,653.16
949533	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6800 / 1.6818					
				4/19/2018	4/19/2018	MAT		(15,000,000.00)	(14,983,900.00)	0.00	(16,100.00)	15,000,000.00
949534	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.6800 / 1.6818					
				4/19/2018	4/19/2018	MAT		(15,000,000.00)	(14,983,900.00)	0.00	(16,100.00)	15,000,000.00
949535	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.8260 / 1.8472					
				11/8/2018	4/19/2018	SALE		(20,000,000.00)	(19,770,735.56)	0.00	(17,242.22)	19,787,977.78

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Fund: County Money Mkt Fnd												
949754	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.6000 / 1.6016					
				4/19/2018	4/19/2018	MAT		(5,000,000.00)	(4,995,111.11)	0.00	(4,888.89)	5,000,000.00
949755	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				1.5940 / 1.5956					
				4/19/2018	4/19/2018	MAT		(10,000,000.00)	(9,990,258.89)	0.00	(9,741.11)	10,000,000.00
949764	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				1.1250 / 2.0730					
				1/15/2019	4/19/2018	SALE		(15,000,000.00)	(14,887,500.00)	0.00	(43,819.06)	14,931,319.06
950652	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6760 / 1.6772					
				4/19/2018	4/19/2018	MAT		(25,000,000.00)	(24,981,377.78)	0.00	(18,622.22)	25,000,000.00
950658	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6605 / 1.6617					
				4/19/2018	4/19/2018	MAT		(30,000,000.00)	(29,977,860.00)	0.00	(22,140.00)	30,000,000.00
950875	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				1.6500 / 1.6511					
				4/19/2018	4/19/2018	MAT		(50,000,000.00)	(49,965,625.00)	0.00	(34,375.00)	50,000,000.00
950882	FHLB DISC CORP	/DEUTSCHE	AGDN				1.6200 / 1.6211					
				4/19/2018	4/19/2018	MAT		(50,000,000.00)	(49,966,250.00)	0.00	(33,750.00)	50,000,000.00
950883	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.6200 / 1.6211					
				4/19/2018	4/19/2018	MAT		(25,000,000.00)	(24,983,125.00)	0.00	(16,875.00)	25,000,000.00
951817	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6910 / 1.6995					
				7/26/2018	4/19/2018	SALE		(30,000,000.00)	(29,849,219.17)	0.00	(4,801.66)	29,854,020.83
952474	US TREASURY N/B	/BNP PARIBAS	TBILL				1.7000 / 1.7084					
				7/26/2018	4/19/2018	SALE		(50,000,000.00)	(49,754,444.44)	0.00	(2,256.95)	49,756,701.39
952741	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.7060 / 1.7142					
				7/26/2018	4/19/2018	SALE		(30,000,000.00)	(29,856,411.67)	0.00	9,953,731.11	19,902,680.56
941353	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.4600 / 1.4644					
				4/20/2018	4/20/2018	MAT		(10,000,000.00)	(9,969,988.89)	0.00	(30,011.11)	10,000,000.00
941569	FHLB DISC CORP	/DEUTSCHE	AGDN				1.4650 / 1.4694					
				4/20/2018	4/20/2018	MAT		(6,505,000.00)	(6,485,675.63)	0.00	(19,324.37)	6,505,000.00

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Fund: County Money Mkt Fnd												
943355	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.5600 / 1.5643					
				4/20/2018	4/20/2018	MAT		(20,000,000.00)	(19,945,400.00)	0.00	(54,600.00)	20,000,000.00
953991	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6350 / 1.6351					
				4/24/2018	4/23/2018	PURC		45,000,000.00	44,997,956.24	0.00	0.00	(44,997,956.25)
943092	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				1.5000 / 1.5043					
				4/24/2018	4/24/2018	MAT		(7,000,000.00)	(6,980,166.67)	0.00	(19,833.33)	7,000,000.00
953991	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6350 / 1.6351					
				4/24/2018	4/24/2018	MAT		(45,000,000.00)	(44,997,956.25)	0.00	(2,043.75)	45,000,000.00
954197	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.7200 / 1.7252					
				6/26/2018	4/24/2018	PURC		25,000,000.00	24,924,750.00	0.00	0.00	(24,924,750.00)
954417	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.8600 / 1.8693					
				7/30/2018	4/25/2018	PURC		10,000,000.00	9,950,400.00	0.00	0.00	(9,950,400.00)
954418	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.7300 / 1.7353					
				6/28/2018	4/25/2018	PURC		5,000,000.00	4,984,622.22	0.00	0.00	(4,984,622.22)
954419	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				1.6750 / 1.6772					
				5/23/2018	4/25/2018	PURC		2,000,000.00	1,997,394.44	0.00	0.00	(1,997,394.44)
954420	FNMA DISCOUNT	/DEUTSCHE	AGDN				1.8400 / 1.8504					
				8/13/2018	4/25/2018	PURC		2,000,000.00	1,988,755.56	0.00	0.00	(1,988,755.56)
941570	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.4255 / 1.4300					
				4/26/2018	4/26/2018	MAT		(9,000,000.00)	(8,971,846.38)	0.00	(28,153.62)	9,000,000.00
954680	APPLE INC.	/JP MORGAN CHASE & CO	MTN A360				2.0370 / 1.7459					
				5/3/2018	4/26/2018	PURC		2,587,000.00	2,587,142.29	12,003.13	0.00	(2,599,145.42)
942711	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.5800 / 1.5850					
				4/27/2018	4/27/2018	MAT		(25,000,000.00)	(24,921,000.00)	0.00	(79,000.00)	25,000,000.00
954815	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.6200 / 1.6203					
				5/1/2018	4/27/2018	PURC		14,500,000.00	14,497,390.00	0.00	0.00	(14,497,390.00)
954817	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8520 / 1.8607					
				7/27/2018	4/27/2018	PURC		20,000,000.00	19,906,371.10	0.00	0.00	(19,906,371.11)

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Fund: County Money Mkt Fnd												
954818	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.8520 / 1.8607					
				7/27/2018	4/27/2018	PURC		10,000,000.00	9,953,185.56	0.00	0.00	(9,953,185.56)
944074	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6100 / 1.6148					
				4/30/2018	4/30/2018	MAT		(10,000,000.00)	(9,970,036.11)	0.00	(29,963.89)	10,000,000.00
950876	FHLB DISC CORP	/UBS	AGDN				1.6400 / 1.6419					
				4/30/2018	4/30/2018	MAT		(2,600,000.00)	(2,596,920.44)	0.00	(3,079.56)	2,600,000.00
951131	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6350 / 1.6369					
				4/30/2018	4/30/2018	MAT		(8,400,000.00)	(8,390,462.50)	0.00	(9,537.50)	8,400,000.00
955120	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.8070 / 1.8153					
				7/30/2018	4/30/2018	PURC		25,000,000.00	24,885,807.65	0.00	0.00	(24,885,807.64)
Sub Total:								69,704,000.00	69,112,010.23	596,078.64	6,858,147.93	(76,566,236.80)
Fund: Extended Fund												
950452	APPLE INC.	/RBC	MTN				2.0000 / 2.6470					
				11/13/2020	4/2/2018	PURC		5,000,000.00	4,918,759.55	38,611.11	0.00	(4,957,370.66)
924912	WAL-MART STORES INC	/MORGAN STANLEY	MTN				1.7500 / 1.7512					
				10/9/2019	4/9/2018	INT		0.00	0.00	0.00	(32,861.11)	32,861.11
764929	WAL-MART STORES INC	/MORGAN STANLEY	MTN				1.1250 / 1.2449					
				4/11/2018	4/11/2018	INT		0.00	0.00	0.00	(17,460.00)	17,460.00
				4/11/2018	4/11/2018	MAT		(3,104,000.00)	(3,092,484.16)	0.00	(11,515.84)	3,104,000.00
897278	FED FARM CR BK	/DEUTSCHE	AGNF1				1.5500 / 1.5645					
				4/13/2020	4/13/2018	INT		0.00	0.00	0.00	(193,750.00)	193,750.00
905308	FED FARM CR BK	/MORGAN STANLEY	AGNF1				1.5500 / 1.5789					
				4/13/2020	4/13/2018	INT		0.00	0.00	0.00	(42,625.00)	42,625.00
923727	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.6800 / 1.6965					
				10/13/2020	4/13/2018	INT		0.00	0.00	0.00	(210,000.00)	210,000.00
781912	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				0.7500 / 0.9756					
				4/15/2018	4/15/2018	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
				4/15/2018	4/15/2018	MAT		(25,000,000.00)	(24,838,867.18)	0.00	(161,132.82)	25,000,000.00
832959	FREDDIE MAC	/MORGAN STANLEY	AGNF1				1.1250 / 1.1359					
				4/15/2019	4/15/2018	INT		0.00	0.00	0.00	(84,375.00)	84,375.00

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Fund:	Extended Fund											
832960	FREDDIE MAC	/MORGAN STANLEY	AGNF1				1.1250 / 1.1359					
				4/15/2019	4/15/2018	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
837917	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	4/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
837920	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	4/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
837921	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	4/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
837922	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	4/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
837923	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	4/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
837924	FREDDIE MAC	/DEUTSCHE	AGNF1				0.9900 / 0.9900					
				4/16/2019	4/16/2018	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
952740	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.3750 / 2.4029					
				4/13/2020	4/16/2018	PURC		35,000,000.00	34,981,100.00	6,927.08	0.00	(34,988,027.08)
894937	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.3200 / 1.3610					
				4/17/2019	4/17/2018	INT		0.00	0.00	0.00	(316,800.00)	316,800.00
894938	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1				1.3200 / 1.3648					
				4/17/2019	4/17/2018	INT		0.00	0.00	0.00	(79,200.00)	79,200.00
836752	FED FARM CR BK	/BANK OF AMERICA	AGNF1				0.7500 / 0.8181					
				4/18/2018	4/18/2018	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
				4/18/2018	4/18/2018	MAT		(50,000,000.00)	(49,932,000.00)	0.00	(68,000.00)	50,000,000.00
836753	FED FARM CR BK	/BANK OF AMERICA	AGNF1				0.7500 / 0.8181					
				4/18/2018	4/18/2018	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
				4/18/2018	4/18/2018	MAT		(50,000,000.00)	(49,932,000.00)	0.00	(68,000.00)	50,000,000.00
953261	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN				1.6500 / 2.6605					
				3/1/2021	4/18/2018	PURC		15,000,000.00	14,583,750.00	32,312.50	0.00	(14,616,062.50)
800396	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.1250 / 1.1779					
				10/19/2018	4/19/2018	INT		0.00	0.00	0.00	(140,625.00)	140,625.00
800397	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.1250 / 1.1779					

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
801102	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1	10/19/2018	4/19/2018	INT	1.1250 / 1.1471	0.00	0.00	0.00	(281,250.00)	281,250.00
801103	FANNIE MAE	/DEUTSCHE	AGNF1	10/19/2018	4/19/2018	INT	1.1250 / 1.1473	0.00	0.00	0.00	(56,250.00)	56,250.00
953528	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1	10/19/2018	4/19/2018	INT	2.5000 / 2.5112	0.00	0.00	0.00	(59,062.50)	59,062.50
896807	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1	4/23/2020	4/19/2018	PURC	1.4400 / 1.4087	20,000,000.00	19,995,600.00	0.00	0.00	(19,995,600.00)
897277	FED FARM CR BK	/DEUTSCHE	AGNF1	10/21/2019	4/21/2018	INT	1.4400 / 1.5016	0.00	0.00	0.00	(144,000.00)	144,000.00
953988	FED FARM CR BK	/DEUTSCHE	AGNF1	10/21/2019	4/21/2018	INT	2.6250 / 2.6767	0.00	0.00	0.00	(288,000.00)	288,000.00
868035	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	4/23/2021	4/23/2018	PURC	1.0000 / 1.0911	5,000,000.00	4,992,600.00	0.00	0.00	(4,992,600.00)
868036	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	10/24/2019	4/24/2018	INT	1.0000 / 1.0911	0.00	0.00	0.00	(250,000.00)	250,000.00
954198	FED FARM CR BK	/FTN FINANCIAL	AGNF1	10/24/2019	4/24/2018	INT	2.4200 / 2.4404	0.00	0.00	0.00	(250,000.00)	250,000.00
804836	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1	1/24/2020	4/24/2018	PURC	1.1250 / 0.9299	30,000,000.00	29,990,100.00	0.00	0.00	(29,990,100.00)
				4/25/2018	4/25/2018	INT		0.00	0.00	0.00	(103,781.25)	103,781.25
927743	FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1	4/25/2018	4/25/2018	MAT	1.6250 / 1.7002	(18,450,000.00)	(18,541,327.50)	0.00	91,327.50	18,450,000.00
839097	FED FARM CR BK	/DEUTSCHE	AGNF1	10/25/2019	4/25/2018	INT	1.0000 / 1.0000	0.00	0.00	0.00	(25,593.75)	25,593.75
840041	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	4/26/2019	4/26/2018	INT	1.6250 / 0.9539	0.00	0.00	0.00	(125,000.00)	125,000.00
				4/30/2019	4/30/2018	INT		0.00	0.00	0.00	(247,812.50)	247,812.50

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Fund: Extended Fund												
840264	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.6250 / 0.8982					
				4/30/2019	4/30/2018	INT		0.00	0.00	0.00	(59,678.13)	59,678.13
866790	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.2500 / 0.8721					
				10/31/2018	4/30/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
892295	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.7500 / 1.1901					
				10/31/2018	4/30/2018	INT		0.00	0.00	0.00	(437,500.00)	437,500.00
916416	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.2500 / 1.3231					
				4/30/2019	4/30/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
926799	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.3750 / 1.6684					
				4/30/2020	4/30/2018	INT		0.00	0.00	0.00	(34,375.00)	34,375.00
939579	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.8750 / 2.3812					
				4/30/2022	4/30/2018	INT		0.00	0.00	0.00	(468,750.00)	468,750.00
940199	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.3750 / 2.2655					
				10/31/2020	4/30/2018	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
940207	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.2500 / 1.9926					
				4/30/2019	4/30/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
955119	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.6250 / 2.5931					
				11/30/2020	4/30/2018	PURC		5,000,000.00	4,879,687.50	33,705.36	0.00	(4,913,392.86)
Sub Total:								(31,554,000.00)	(31,995,081.79)	111,556.05	(7,041,695.40)	38,925,221.14

Fund: Educational Money Mkt Fnd												
949071	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.8750 / 2.0124					
				10/1/2018	4/1/2018	INT		0.00	0.00	0.00	(9,625.00)	9,625.00
895675	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.0000 / 1.1234					
				4/2/2018	4/2/2018	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
				4/2/2018	4/2/2018	MAT		(2,500,000.00)	(2,497,090.00)	0.00	(2,910.00)	2,500,000.00
938838	FHLB DISC CORP	/RBC	AGDN				1.3800 / 1.3839					
				4/2/2018	4/2/2018	MAT		(12,750,000.00)	(12,714,321.25)	0.00	(35,678.75)	12,750,000.00
950451	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6900 / 1.6931					
				5/11/2018	4/2/2018	PURC		9,000,000.00	8,983,522.50	0.00	0.00	(8,983,522.50)
893070	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				1.1250 / 1.1074					

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Fund: Educational Money Mkt Fnd				4/3/2018	4/3/2018	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
				4/3/2018	4/3/2018	MAT		(10,000,000.00)	(10,001,730.00)	0.00	1,730.00	10,000,000.00
937371	FHLB DISC CORP	/RBC	AGDN				1.3750 / 1.3794					
				4/3/2018	4/3/2018	MAT		(10,000,000.00)	(9,968,298.61)	0.00	(31,701.39)	10,000,000.00
950645	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6500 / 1.6505					
				4/10/2018	4/3/2018	PURC		3,900,000.00	3,898,748.75	0.00	0.00	(3,898,748.75)
950649	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.0300 / 1.7001					
				5/11/2018	4/3/2018	PURC		10,000,000.00	9,992,866.70	40,627.78	0.00	(10,033,494.48)
950650	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				0.9500 / 1.8600					
				8/8/2018	4/3/2018	PURC		22,000,000.00	21,928,472.50	31,930.56	0.00	(21,960,403.06)
950660	APPLE INC.	/JP MORGAN CHASE & CO	MTN A360				2.0370 / 1.9000					
				5/3/2018	4/3/2018	PURC		630,000.00	630,068.47	2,103.18	0.00	(632,171.65)
938836	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.4100 / 1.4142					
				4/4/2018	4/4/2018	MAT		(12,000,000.00)	(11,964,750.00)	0.00	(35,250.00)	12,000,000.00
950874	FED HM LN BK BD	/DEUTSCHE	AGNF1				1.2500 / 2.0560					
				11/30/2018	4/4/2018	PURC		1,500,000.00	1,492,157.39	6,458.33	0.00	(1,498,615.72)
950884	FED HM LN BK BD	/TD SECURITIES	AGNF1				0.6250 / 1.8508					
				8/7/2018	4/4/2018	PURC		1,675,000.00	1,667,847.75	1,657.55	0.00	(1,669,505.30)
945317	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.5400 / 1.5423					
				4/5/2018	4/5/2018	MAT		(1,500,000.00)	(1,497,754.17)	0.00	(2,245.83)	1,500,000.00
946475	US TREASURY N/B	/BNP PARIBAS	TBILL				1.5460 / 1.5479					
				4/5/2018	4/5/2018	MAT		(9,000,000.00)	(8,989,178.04)	0.00	(10,821.96)	9,000,000.00
937372	FHLB DISC CORP	/BANK OF AMERICA	AGDN				1.3750 / 1.3795					
				4/6/2018	4/6/2018	MAT		(10,000,000.00)	(9,967,152.78)	0.00	(32,847.22)	10,000,000.00
938339	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				0.7400 / 1.4250					
				4/6/2018	4/6/2018	INT		0.00	0.00	0.00	(85,100.00)	85,100.00
				4/6/2018	4/6/2018	MAT		(23,000,000.00)	(22,965,383.39)	0.00	(34,616.61)	23,000,000.00
938835	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.4150 / 1.4193					
				4/6/2018	4/6/2018	MAT		(6,500,000.00)	(6,480,327.57)	0.00	(19,672.43)	6,500,000.00
941164	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.3850 / 1.3884					

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Fund: Educational Money Mkt Fnd												
				4/6/2018	4/6/2018	MAT		(33,500,000.00)	(33,418,804.38)	0.00	(81,195.62)	33,500,000.00
946953	FED HM LN BK BD	/TD SECURITIES	AGN FLOAT1				1.5510 / 1.6227					
				4/6/2018	4/6/2018	INT		0.00	0.00	0.00	(1,335.58)	1,335.58
				4/6/2018	4/6/2018	MAT		(1,000,000.00)	(999,950.00)	0.00	(50.00)	1,000,000.00
948115	FED FARM CR BK	/MORGAN STANLEY	AGNF1				0.7000 / 1.7365					
				4/6/2018	4/6/2018	INT		0.00	0.00	0.00	(9,625.00)	9,625.00
				4/6/2018	4/6/2018	MAT		(2,750,000.00)	(2,748,515.00)	0.00	(1,485.00)	2,750,000.00
951350	APPLE INC.	/BNY Mellon Capital Market	MTN				1.5500 / 2.2859					
				2/8/2019	4/6/2018	PURC		1,000,000.00	993,910.00	2,497.22	0.00	(996,407.22)
941163	FHLB DISC CORP	/UBS	AGDN				1.3800 / 1.3835					
				4/9/2018	4/9/2018	MAT		(15,000,000.00)	(14,962,050.00)	0.00	(37,950.00)	15,000,000.00
944515	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.7500 / 1.5791					
				4/9/2018	4/9/2018	INT		0.00	0.00	0.00	(6,907.50)	6,907.50
				4/9/2018	4/9/2018	MAT		(1,842,000.00)	(1,840,250.10)	0.00	(1,749.90)	1,842,000.00
945504	FREDDIE MAC	/BNY Mellon Capital Market	AGNF1				0.7500 / 1.5654					
				4/9/2018	4/9/2018	INT		0.00	0.00	0.00	(21,641.25)	21,641.25
				4/9/2018	4/9/2018	MAT		(5,771,000.00)	(5,765,892.67)	0.00	(5,107.33)	5,771,000.00
946950	FREDDIE MAC	/MORGAN STANLEY	AGNF1				0.7500 / 1.5935					
				4/9/2018	4/9/2018	INT		0.00	0.00	0.00	(21,738.75)	21,738.75
				4/9/2018	4/9/2018	MAT		(5,797,000.00)	(5,793,058.04)	0.00	(3,941.96)	5,797,000.00
946954	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				1.7629 / 1.7626					
				4/9/2018	4/9/2018	INT		0.00	0.00	0.00	(0.04)	0.04
				4/9/2018	4/9/2018	INT		0.00	0.00	0.00	(1,783.71)	1,783.71
				4/9/2018	4/9/2018	MAT		(1,175,000.00)	(1,175,000.00)	0.00	0.00	1,175,000.00
951537	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBD1				0.8750 / 1.9211					
				10/15/2018	4/9/2018	PURC		5,000,000.00	4,973,242.19	21,153.85	0.00	(4,994,396.04)
951540	FED FARM CR BK	/MORGAN STANLEY	AGDN				1.6000 / 1.6001					
				4/10/2018	4/9/2018	PURC		15,000,000.00	14,999,333.33	0.00	0.00	(14,999,333.33)
951545	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.6000 / 1.6001					
				4/10/2018	4/9/2018	PURC		10,000,000.00	9,999,555.56	0.00	0.00	(9,999,555.56)

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Fund: Educational Money Mkt Fnd												
937129	FREDDIE DISCOUNT	/MORGAN STANLEY	AGDN				1.3900 / 1.3949					
				4/10/2018	4/10/2018	MAT		(20,000,000.00)	(19,929,727.78)	0.00	(70,272.22)	20,000,000.00
941351	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN				1.3200 / 1.3231					
				4/10/2018	4/10/2018	MAT		(5,000,000.00)	(4,988,266.67)	0.00	(11,733.33)	5,000,000.00
941571	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				1.3400 / 1.3431					
				4/10/2018	4/10/2018	MAT		(5,000,000.00)	(4,988,275.00)	0.00	(11,725.00)	5,000,000.00
943094	FHLB DISC CORP	/UBS	AGDN				1.5250 / 1.5285					
				4/10/2018	4/10/2018	MAT		(10,000,000.00)	(9,977,125.00)	0.00	(22,875.00)	10,000,000.00
944344	FHLB DISC CORP	/DEUTSCHE	AGDN				1.5600 / 1.5631					
				4/10/2018	4/10/2018	MAT		(12,000,000.00)	(11,976,080.00)	0.00	(23,920.00)	12,000,000.00
945316	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.5750 / 1.5778					
				4/10/2018	4/10/2018	MAT		(1,200,000.00)	(1,197,900.00)	0.00	(2,100.00)	1,200,000.00
945696	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.5250 / 1.5273					
				4/10/2018	4/10/2018	MAT		(1,500,000.00)	(1,497,712.50)	0.00	(2,287.50)	1,500,000.00
945940	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				1.5200 / 1.5222					
				4/10/2018	4/10/2018	MAT		(10,000,000.00)	(9,985,222.22)	0.00	(14,777.78)	10,000,000.00
945947	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.5700 / 1.5724					
				4/10/2018	4/10/2018	MAT		(1,400,000.00)	(1,397,863.06)	0.00	(2,136.94)	1,400,000.00
948546	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.7300 / 1.7317					
				4/10/2018	4/10/2018	MAT		(1,400,000.00)	(1,398,654.44)	0.00	(1,345.56)	1,400,000.00
950645	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6500 / 1.6505					
				4/10/2018	4/10/2018	MAT		(3,900,000.00)	(3,898,748.75)	0.00	(1,251.25)	3,900,000.00
951540	FED FARM CR BK	/MORGAN STANLEY	AGDN				1.6000 / 1.6001					
				4/10/2018	4/10/2018	MAT		(15,000,000.00)	(14,999,333.33)	0.00	(666.67)	15,000,000.00
951545	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.6000 / 1.6001					
				4/10/2018	4/10/2018	MAT		(10,000,000.00)	(9,999,555.56)	0.00	(444.44)	10,000,000.00
951818	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.7000 / 1.7029					
				5/16/2018	4/10/2018	PURC		700,000.00	698,810.00	0.00	0.00	(698,810.00)

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Fund: Educational Money Mkt Fnd												
951827	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6950 / 1.6977					
				5/14/2018	4/10/2018	PURC		2,300,000.00	2,296,318.08	0.00	0.00	(2,296,318.08)
890706	WAL-MART STORES INC	/BNY Mellon Capital Market	MTN				1.1250 / 1.3310					
				4/11/2018	4/11/2018	INT		0.00	0.00	0.00	(19,687.50)	19,687.50
				4/11/2018	4/11/2018	MAT		(3,500,000.00)	(3,492,482.00)	0.00	(7,518.00)	3,500,000.00
937374	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.4140 / 1.4191					
				4/11/2018	4/11/2018	MAT		(10,000,000.00)	(9,964,257.22)	0.00	(35,742.78)	10,000,000.00
941165	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.4450 / 1.4490					
				4/11/2018	4/11/2018	MAT		(5,000,000.00)	(4,986,352.78)	0.00	(13,647.22)	5,000,000.00
952038	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.8300 / 1.8000					
				7/25/2018	4/11/2018	PURC		10,000,000.00	9,971,535.20	17,522.22	0.00	(9,989,057.42)
952040	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				2.3750 / 1.6200					
				5/31/2018	4/11/2018	PURC		5,000,000.00	5,005,078.13	43,063.19	0.00	(5,048,141.32)
952041	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.6700 / 1.6738					
				5/30/2018	4/11/2018	PURC		1,000,000.00	997,726.94	0.00	0.00	(997,726.94)
952042	FREDDIE MAC	/DEUTSCHE	AGNF1				0.8750 / 1.9823					
				10/12/2018	4/11/2018	PURC		5,000,000.00	4,972,437.90	21,753.47	0.00	(4,994,191.37)
937373	US TREASURY N/B	/TD SECURITIES	TBILL				1.4200 / 1.4252					
				4/12/2018	4/12/2018	MAT		(11,000,000.00)	(10,960,082.22)	0.00	(39,917.78)	11,000,000.00
947690	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				1.6520 / 1.6541					
				4/12/2018	4/12/2018	MAT		(2,000,000.00)	(1,997,430.22)	0.00	(2,569.78)	2,000,000.00
952042	FREDDIE MAC	/DEUTSCHE	AGNF1				0.8750 / 1.9823					
				10/12/2018	4/12/2018	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
938343	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.4500 / 1.4550					
				4/13/2018	4/13/2018	MAT		(20,000,000.00)	(19,930,722.22)	0.00	(69,277.78)	20,000,000.00
940937	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.4200 / 1.4240					
				4/13/2018	4/13/2018	MAT		(13,992,000.00)	(13,952,814.63)	0.00	(39,185.37)	13,992,000.00
952476	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.0000 / 1.6470					
				5/31/2018	4/13/2018	PURC		7,000,000.00	6,993,984.38	25,769.23	0.00	(7,019,753.61)

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Fund: Educational Money Mkt Fnd												
952477	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNFI				1.2500 / 1.7101					
				6/8/2018	4/13/2018	PURC		1,000,000.00	999,240.00	4,340.28	0.00	(1,003,580.28)
952478	FHLB DISC CORP	/TD SECURITIES	AGDN				1.6750 / 1.6782					
				5/24/2018	4/13/2018	PURC		1,000,000.00	998,092.36	0.00	0.00	(998,092.36)
952479	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				1.9000 / 1.9154					
				9/12/2018	4/13/2018	PURC		600,000.00	595,186.67	0.00	0.00	(595,186.67)
952480	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6500 / 1.6532					
				5/25/2018	4/13/2018	PURC		5,600,000.00	5,589,220.00	0.00	0.00	(5,589,220.00)
951537	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				0.8750 / 1.9211					
				10/15/2018	4/15/2018	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
938342	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.4350 / 1.4401					
				4/16/2018	4/16/2018	MAT		(9,525,000.00)	(9,491,208.74)	0.00	(33,791.26)	9,525,000.00
945320	FED FARM CR BK	/BNY Mellon Capital Market	AGNFI				4.2500 / 1.6007					
				4/16/2018	4/16/2018	INT		0.00	0.00	0.00	(32,937.50)	32,937.50
				4/16/2018	4/16/2018	MAT		(1,550,000.00)	(1,555,003.40)	0.00	5,003.40	1,550,000.00
952923	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6350 / 1.6351					
				4/18/2018	4/17/2018	PURC		50,000,000.00	49,997,729.15	0.00	0.00	(49,997,729.17)
952927	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6350 / 1.6351					
				4/18/2018	4/17/2018	PURC		50,000,000.00	49,997,729.15	0.00	0.00	(49,997,729.17)
952929	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6200 / 1.6201					
				4/18/2018	4/17/2018	PURC		50,000,000.00	49,997,750.00	0.00	0.00	(49,997,750.00)
952931	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6200 / 1.6201					
				4/18/2018	4/17/2018	PURC		50,000,000.00	49,997,750.00	0.00	0.00	(49,997,750.00)
952933	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6200 / 1.6201					
				4/18/2018	4/17/2018	PURC		50,000,000.00	49,997,750.00	0.00	0.00	(49,997,750.00)
952936	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6200 / 1.6201					
				4/18/2018	4/17/2018	PURC		50,000,000.00	49,997,750.00	0.00	0.00	(49,997,750.00)
952939	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6300 / 1.6320					
				5/14/2018	4/17/2018	PURC		6,500,000.00	6,492,053.75	0.00	0.00	(6,492,053.75)
952942	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.6300 / 1.6320					

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Fund: Educational Money Mkt Fnd												
				5/14/2018	4/17/2018	PURC		30,000,000.00	29,963,325.00	0.00	0.00	(29,963,325.00)
952944	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.6500 / 1.6533					
				5/31/2018	4/17/2018	PURC		50,000,000.00	49,899,166.65	0.00	0.00	(49,899,166.67)
952991	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.6500 / 1.6533					
				5/31/2018	4/17/2018	PURC		30,000,000.00	29,939,499.99	0.00	0.00	(29,939,500.00)
952992	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.6500 / 1.6533					
				5/31/2018	4/17/2018	PURC		50,000,000.00	49,899,166.65	0.00	0.00	(49,899,166.67)
952993	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.6200 / 1.6209					
				4/30/2018	4/17/2018	PURC		5,000,000.00	4,997,075.00	0.00	0.00	(4,997,075.00)
952994	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN				1.6350 / 1.6360					
				4/30/2018	4/17/2018	PURC		2,600,000.00	2,598,464.92	0.00	0.00	(2,598,464.92)
952995	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN				1.6450 / 1.6465					
				5/7/2018	4/17/2018	PURC		50,000,000.00	49,954,305.55	0.00	0.00	(49,954,305.56)
952996	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN				1.6450 / 1.6465					
				5/7/2018	4/17/2018	PURC		36,000,000.00	35,967,100.00	0.00	0.00	(35,967,100.00)
952997	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6200 / 1.6217					
				5/10/2018	4/17/2018	PURC		50,000,000.00	49,948,250.00	0.00	0.00	(49,948,250.00)
952998	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.6200 / 1.6217					
				5/10/2018	4/17/2018	PURC		20,000,000.00	19,979,300.00	0.00	0.00	(19,979,300.00)
952999	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.6400 / 1.6421					
				5/15/2018	4/17/2018	PURC		1,600,000.00	1,597,959.11	0.00	0.00	(1,597,959.11)
953000	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.6700 / 1.6722					
				5/15/2018	4/17/2018	PURC		1,200,000.00	1,198,441.33	0.00	0.00	(1,198,441.33)
953001	FHLB DISC CORP	/TD SECURITIES	AGDN				1.6400 / 1.6416					
				5/9/2018	4/17/2018	PURC		10,000,000.00	9,989,977.78	0.00	0.00	(9,989,977.78)
953002	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.6300 / 1.6323					
				5/18/2018	4/17/2018	PURC		30,000,000.00	29,957,891.67	0.00	0.00	(29,957,891.67)
953003	FHLB DISC CORP	/DEUTSCHE	AGDN				1.7700 / 1.7794					
				8/3/2018	4/17/2018	PURC		12,000,000.00	11,936,280.00	0.00	0.00	(11,936,280.00)

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Fund: Educational Money Mkt Fnd												
953004	FED FARM CR BK	/FTN FINANCIAL	AGDN				1.7400 / 1.7473					
				7/12/2018	4/17/2018	PURC		15,000,000.00	14,937,650.00	0.00	0.00	(14,937,650.00)
953005	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				1.7700 / 1.7794					
				8/3/2018	4/17/2018	PURC		7,000,000.00	6,962,830.00	0.00	0.00	(6,962,830.00)
953006	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN				2.1000 / 2.3122					
				5/6/2019	4/17/2018	PURC		3,495,000.00	3,487,311.00	32,823.88	0.00	(3,520,134.88)
953219	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN				1.7000 / 2.2620					
				2/22/2019	4/17/2018	PURC		2,000,000.00	1,990,600.00	5,100.00	0.00	(1,995,700.00)
953220	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.3750 / 1.7514					
				6/30/2018	4/17/2018	PURC		12,000,000.00	11,990,625.00	48,770.72	0.00	(12,039,395.72)
953221	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.7500 / 1.7895					
				7/31/2018	4/17/2018	PURC		50,000,000.00	49,849,609.35	78,729.31	0.00	(49,928,338.66)
938341	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.4500 / 1.4553					
				4/18/2018	4/18/2018	MAT		(10,921,000.00)	(10,880,971.50)	0.00	(40,028.50)	10,921,000.00
952923	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6350 / 1.6351					
				4/18/2018	4/18/2018	MAT		(50,000,000.00)	(49,997,729.17)	0.00	(2,270.83)	50,000,000.00
952927	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6350 / 1.6351					
				4/18/2018	4/18/2018	MAT		(50,000,000.00)	(49,997,729.17)	0.00	(2,270.83)	50,000,000.00
952929	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6200 / 1.6201					
				4/18/2018	4/18/2018	MAT		(50,000,000.00)	(49,997,750.00)	0.00	(2,250.00)	50,000,000.00
952931	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6200 / 1.6201					
				4/18/2018	4/18/2018	MAT		(50,000,000.00)	(49,997,750.00)	0.00	(2,250.00)	50,000,000.00
952933	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6200 / 1.6201					
				4/18/2018	4/18/2018	MAT		(50,000,000.00)	(49,997,750.00)	0.00	(2,250.00)	50,000,000.00
952936	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6200 / 1.6201					
				4/18/2018	4/18/2018	MAT		(50,000,000.00)	(49,997,750.00)	0.00	(2,250.00)	50,000,000.00
953249	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6350 / 1.6351					
				4/19/2018	4/18/2018	PURC		5,812,000.00	5,811,736.04	0.00	0.00	(5,811,736.04)
953250	FHLB DISC CORP	/DEUTSCHE	AGDN				1.6700 / 1.6743					

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Fund: Educational Money Mkt Fnd												
953251	FHLB DISC CORP	/MORGAN STANLEY	AGDN	6/13/2018	4/18/2018	PURC	1.7860 / 1.7941	15,000,000.00	14,961,033.33	0.00	0.00	(14,961,033.33)
953252	FHLB DISC CORP	/UBS FINANCIAL	AGDN	7/18/2018	4/18/2018	PURC	1.7800 / 1.7879	15,000,000.00	14,932,280.84	0.00	0.00	(14,932,280.83)
953253	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	7/16/2018	4/18/2018	PURC	1.7000 / 1.7058	8,000,000.00	7,964,795.56	0.00	0.00	(7,964,795.56)
953254	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN	6/29/2018	4/18/2018	PURC	1.6500 / 1.6521	20,000,000.00	19,932,000.00	0.00	0.00	(19,932,000.00)
953255	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN	5/16/2018	4/18/2018	PURC	1.6650 / 1.6682	2,000,000.00	1,997,433.33	0.00	0.00	(1,997,433.33)
953256	US TREASURY N/B	/DEUTSCHE	TRBDME	5/30/2018	4/18/2018	PURC	0.7500 / 1.8269	7,000,000.00	6,986,402.50	0.00	0.00	(6,986,402.50)
953257	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	7/31/2018	4/18/2018	PURC	1.5000 / 1.9144	28,000,000.00	27,913,593.74	44,668.52	0.00	(27,958,262.26)
953258	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI	8/31/2018	4/18/2018	PURC	1.1250 / 1.6839	50,000,000.00	49,923,828.10	99,864.16	0.00	(50,023,692.26)
953259	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	6/15/2018	4/18/2018	PURC	1.6530 / 1.6531	36,000,000.00	35,967,656.23	137,967.05	0.00	(36,105,623.28)
953260	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	4/19/2018	4/18/2018	PURC	1.6580 / 1.6581	50,000,000.00	49,997,704.15	0.00	0.00	(49,997,704.17)
953550	FED FARM CR BK	/BARCLAY CAPITAL	AGN FLOAT1	4/19/2018	4/18/2018	PURC	1.9155 / 1.7888	45,000,000.00	44,997,927.48	0.00	0.00	(44,997,927.50)
941354	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	5/17/2018	4/18/2018	PURC	1.4385 / 1.4427	895,000.00	895,091.17	47.62	0.00	(895,138.79)
953249	FHLB DISC CORP	/MORGAN STANLEY	AGDN	4/19/2018	4/19/2018	MAT	1.6350 / 1.6351	(11,000,000.00)	(10,967,913.46)	0.00	(32,086.54)	11,000,000.00
				4/19/2018	4/19/2018	MAT		(5,812,000.00)	(5,811,736.04)	0.00	(263.96)	5,812,000.00

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Fund: Educational Money Mkt Fnd												
953259	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6530 / 1.6531					
				4/19/2018	4/19/2018	MAT		(50,000,000.00)	(49,997,704.17)	0.00	(2,295.83)	50,000,000.00
953260	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.6580 / 1.6581					
				4/19/2018	4/19/2018	MAT		(45,000,000.00)	(44,997,927.50)	0.00	(2,072.50)	45,000,000.00
953526	US TREASURY N/B	/BNP PARIBAS	TBILL				1.7500 / 1.7578					
				7/19/2018	4/19/2018	PURC		15,000,000.00	14,933,645.85	0.00	0.00	(14,933,645.85)
953527	US TREASURY N/B	/BANK OF AMERICA	TBILL				1.6350 / 1.6371					
				5/17/2018	4/19/2018	PURC		5,000,000.00	4,993,641.65	0.00	0.00	(4,993,641.65)
953529	BERKSHIRE HATHAWAY INC	/BNY Mellon Capital Market	MTN				1.7000 / 2.3676					
				3/15/2019	4/19/2018	PURC		18,560,000.00	18,449,493.76	29,799.11	0.00	(18,479,292.87)
938837	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.4440 / 1.4493					
				4/20/2018	4/20/2018	MAT		(3,000,000.00)	(2,989,049.67)	0.00	(10,950.33)	3,000,000.00
941352	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.4600 / 1.4644					
				4/20/2018	4/20/2018	MAT		(10,000,000.00)	(9,969,988.89)	0.00	(30,011.11)	10,000,000.00
953806	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.5000 / 1.8878					
				8/31/2018	4/20/2018	PURC		20,000,000.00	19,971,875.00	41,576.09	0.00	(20,013,451.09)
953807	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.6375 / 1.6400					
				5/24/2018	4/20/2018	PURC		19,000,000.00	18,970,615.97	0.00	0.00	(18,970,615.97)
953808	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.6900 / 1.6939					
				6/8/2018	4/20/2018	PURC		5,700,000.00	5,686,888.42	0.00	0.00	(5,686,888.42)
953809	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6700 / 1.6738					
				6/8/2018	4/20/2018	PURC		40,000,000.00	39,909,077.76	0.00	0.00	(39,909,077.78)
953810	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.6700 / 1.6738					
				6/8/2018	4/20/2018	PURC		10,100,000.00	10,077,042.14	0.00	0.00	(10,077,042.14)
953811	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.7000 / 1.7036					
				6/4/2018	4/20/2018	PURC		6,300,000.00	6,286,612.50	0.00	0.00	(6,286,612.50)
953812	FHLB DISC CORP	/RBC	AGDN				1.6800 / 1.6838					
				6/7/2018	4/20/2018	PURC		50,000,000.00	49,888,000.00	0.00	0.00	(49,888,000.00)

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Fund: Educational Money Mkt Fnd												
953813	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				1.6350 / 1.6352					
				4/23/2018	4/20/2018	PURC		29,000,000.00	28,996,048.75	0.00	0.00	(28,996,048.75)
945948	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.5800 / 1.5833					
				4/23/2018	4/23/2018	MAT		(11,000,000.00)	(10,976,826.67)	0.00	(23,173.33)	11,000,000.00
953813	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				1.6350 / 1.6352					
				4/23/2018	4/23/2018	MAT		(29,000,000.00)	(28,996,048.75)	0.00	(3,951.25)	29,000,000.00
953985	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.7100 / 1.7151					
				6/25/2018	4/23/2018	PURC		25,000,000.00	24,925,187.50	0.00	0.00	(24,925,187.50)
953986	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.6800 / 1.6835					
				6/6/2018	4/23/2018	PURC		3,000,000.00	2,993,840.00	0.00	0.00	(2,993,840.00)
953987	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.6950 / 1.6985					
				6/6/2018	4/23/2018	PURC		1,400,000.00	1,397,099.67	0.00	0.00	(1,397,099.67)
953989	US TREASURY N/B	/RBC	TBILL				1.6900 / 1.6947					
				6/21/2018	4/23/2018	PURC		10,000,000.00	9,972,302.78	0.00	0.00	(9,972,302.78)
953990	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.7000 / 1.7037					
				6/8/2018	4/23/2018	PURC		3,600,000.00	3,592,180.00	0.00	0.00	(3,592,180.00)
945949	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.5800 / 1.5834					
				4/24/2018	4/24/2018	MAT		(13,000,000.00)	(12,972,042.78)	0.00	(27,957.22)	13,000,000.00
954199	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.6800 / 1.6835					
				6/8/2018	4/24/2018	PURC		7,000,000.00	6,985,300.00	0.00	0.00	(6,985,300.00)
943098	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.1250 / 1.5703					
				4/25/2018	4/25/2018	INT		0.00	0.00	0.00	(73,125.00)	73,125.00
				4/25/2018	4/25/2018	MAT		(13,000,000.00)	(12,989,210.00)	0.00	(10,790.00)	13,000,000.00
943352	FED HM LN BK BD	/TD SECURITIES	AGNF1				1.1250 / 1.6027					
				4/25/2018	4/25/2018	INT		0.00	0.00	0.00	(28,125.00)	28,125.00
				4/25/2018	4/25/2018	MAT		(5,000,000.00)	(4,995,605.00)	0.00	(4,395.00)	5,000,000.00
943353	FED HM LN BK BD	/TD SECURITIES	AGNF1				1.1250 / 1.6027					
				4/25/2018	4/25/2018	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
				4/25/2018	4/25/2018	MAT		(6,000,000.00)	(5,994,726.00)	0.00	(5,274.00)	6,000,000.00

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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												
943605	FHLB DISC CORP	/BANK OF AMERICA	AGDN				1.5950 / 1.5995					
				4/25/2018	4/25/2018	MAT		(4,000,000.00)	(3,988,657.78)	0.00	(11,342.22)	4,000,000.00
946951	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNFI				1.1250 / 1.6417					
				4/25/2018	4/25/2018	INT		0.00	0.00	0.00	(12,909.38)	12,909.38
				4/25/2018	4/25/2018	MAT		(2,295,000.00)	(2,293,462.35)	0.00	(1,537.65)	2,295,000.00
954414	US TREASURY N/B	/BNP PARIBAS	TBILL				1.7360 / 1.7420					
				7/5/2018	4/25/2018	PURC		15,000,000.00	14,948,643.33	0.00	0.00	(14,948,643.33)
954415	FREDDIE DISCOUNT	/CITI GLOBAL MARKETS	AGDN				1.8350 / 1.8434					
				7/23/2018	4/25/2018	PURC		11,379,000.00	11,327,378.85	0.00	0.00	(11,327,378.85)
954416	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				1.6400 / 1.6401					
				4/26/2018	4/25/2018	PURC		30,000,000.00	29,998,633.32	0.00	0.00	(29,998,633.33)
937365	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.4200 / 1.4260					
				4/26/2018	4/26/2018	MAT		(12,000,000.00)	(11,949,826.67)	0.00	(50,173.33)	12,000,000.00
954416	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				1.6400 / 1.6401					
				4/26/2018	4/26/2018	MAT		(30,000,000.00)	(29,998,633.33)	0.00	(1,366.67)	30,000,000.00
954671	US TREASURY N/B	/BNP PARIBAS	TBILL				1.8320 / 1.8405					
				7/26/2018	4/26/2018	PURC		15,000,000.00	14,930,536.65	0.00	0.00	(14,930,536.65)
954672	FHLB DISC CORP	/DEUTSCHE	AGDN				1.6200 / 1.6201					
				4/27/2018	4/26/2018	PURC		50,000,000.00	49,997,750.00	0.00	0.00	(49,997,750.00)
954673	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.6400 / 1.6403					
				4/30/2018	4/26/2018	PURC		1,074,000.00	1,073,804.29	0.00	0.00	(1,073,804.29)
954674	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.7800 / 1.7866					
				7/10/2018	4/26/2018	PURC		50,000,000.00	49,814,583.35	0.00	0.00	(49,814,583.33)
954675	FED HM LN BK BD	/DEUTSCHE	AGNFI				0.8750 / 1.9850					
				10/1/2018	4/26/2018	PURC		3,720,000.00	3,701,745.48	2,260.42	0.00	(3,704,005.90)
954676	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.6800 / 1.6833					
				6/7/2018	4/26/2018	PURC		5,000,000.00	4,990,200.00	0.00	0.00	(4,990,200.00)
954677	FED HM LN BK BD	/BNY Mellon Capital Market	AGNFI				1.2500 / 1.7202					
				6/8/2018	4/26/2018	PURC		24,600,000.00	24,585,117.00	117,875.00	0.00	(24,702,992.00)
954679	US TREASURY N/B	/DEUTSCHE	TRBDI				1.0000 / 1.8676					

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Fund: Educational Money Mkt Fnd												
				8/15/2018	4/26/2018	PURC		25,000,000.00	24,933,593.75	48,342.54	0.00	(24,981,936.29)
954681	FED FARM CR BK	/FTN FINANCIAL	AGDN				1.7600 / 1.7664					
				7/9/2018	4/26/2018	PURC		20,000,000.00	19,927,644.44	0.00	0.00	(19,927,644.44)
954685	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGN FLOAT1				2.1228 / 1.8400					
				7/17/2018	4/26/2018	PURC		7,300,000.00	7,304,666.67	3,874.13	0.00	(7,308,540.80)
942661	FHLB DISC CORP	/BANK OF AMERICA	AGDN				1.5400 / 1.5448					
				4/27/2018	4/27/2018	MAT		(11,000,000.00)	(10,965,649.44)	0.00	(34,350.56)	11,000,000.00
944513	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6000 / 1.6043					
				4/27/2018	4/27/2018	MAT		(10,000,000.00)	(9,973,333.33)	0.00	(26,666.67)	10,000,000.00
944711	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.6100 / 1.6143					
				4/27/2018	4/27/2018	MAT		(5,380,000.00)	(5,365,804.27)	0.00	(14,195.73)	5,380,000.00
954672	FHLB DISC CORP	/DEUTSCHE	AGDN				1.6200 / 1.6201					
				4/27/2018	4/27/2018	MAT		(50,000,000.00)	(49,997,750.00)	0.00	(2,250.00)	50,000,000.00
954814	FREDDIE MAC	/DEUTSCHE	AGNF1				4.8750 / 1.6600					
				6/13/2018	4/27/2018	PURC		2,525,000.00	2,535,135.15	45,818.23	0.00	(2,580,953.38)
954816	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6300 / 1.6302					
				4/30/2018	4/27/2018	PURC		16,000,000.00	15,997,826.67	0.00	0.00	(15,997,826.67)
937366	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				0.6250 / 1.4366					
				4/30/2018	4/30/2018	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
				4/30/2018	4/30/2018	MAT		(20,000,000.00)	(19,950,781.24)	0.00	(49,218.76)	20,000,000.00
937643	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				0.6250 / 1.4441					
				4/30/2018	4/30/2018	INT		0.00	0.00	0.00	(9,375.00)	9,375.00
				4/30/2018	4/30/2018	MAT		(3,000,000.00)	(2,992,617.19)	0.00	(7,382.81)	3,000,000.00
942307	US TREASURY N/B	/DEUTSCHE	TRBDME				0.7500 / 1.5272					
				4/30/2018	4/30/2018	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
				4/30/2018	4/30/2018	MAT		(10,000,000.00)	(9,982,812.50)	0.00	(17,187.50)	10,000,000.00
942660	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				2.6250 / 1.5862					
				4/30/2018	4/30/2018	INT		0.00	0.00	0.00	(144,375.00)	144,375.00
				4/30/2018	4/30/2018	MAT		(11,000,000.00)	(11,023,632.81)	0.00	23,632.81	11,000,000.00
942708	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				0.6250 / 1.5679					
				4/30/2018	4/30/2018	INT		0.00	0.00	0.00	(60,156.25)	60,156.25

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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												
943814	FHLB DISC CORP	/FTN FINANCIAL	AGDN	4/30/2018	4/30/2018	MAT	1.6100 / 1.6149	(19,250,000.00)	(19,212,402.34)	0.00	(37,597.66)	19,250,000.00
944713	FHLB DISC CORP	/DEUTSCHE	AGDN	4/30/2018	4/30/2018	MAT	1.6000 / 1.6044	(5,400,000.00)	(5,383,578.00)	0.00	(16,422.00)	5,400,000.00
944988	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	4/30/2018	4/30/2018	MAT	1.5900 / 1.5943	(10,000,000.00)	(9,972,444.44)	0.00	(27,555.56)	10,000,000.00
945315	FNMA DISCOUNT	/FTN FINANCIAL	AGDN	4/30/2018	4/30/2018	MAT	1.5500 / 1.5540	(10,000,000.00)	(9,973,058.33)	0.00	(26,941.67)	10,000,000.00
945318	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	4/30/2018	4/30/2018	MAT	1.6100 / 1.6143	(5,000,000.00)	(4,987,083.33)	0.00	(12,916.67)	5,000,000.00
945694	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	4/30/2018	4/30/2018	MAT	1.6250 / 1.6291	(1,137,000.00)	(1,133,949.05)	0.00	(3,050.95)	1,137,000.00
945701	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	4/30/2018	4/30/2018	MAT	2.6250 / 1.5729	(2,600,000.00)	(2,593,427.78)	0.00	(6,572.22)	2,600,000.00
				4/30/2018	4/30/2018	INT		0.00	0.00	0.00	(131,250.00)	131,250.00
945944	FHLB DISC CORP	/DEUTSCHE	AGDN	4/30/2018	4/30/2018	MAT	1.6000 / 1.6039	(10,000,000.00)	(10,016,015.62)	0.00	16,015.62	10,000,000.00
945946	FHLB DISC CORP	/DEUTSCHE	AGDN	4/30/2018	4/30/2018	MAT	1.6000 / 1.6039	(30,000,000.00)	(29,926,666.67)	0.00	(73,333.33)	30,000,000.00
946223	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	4/30/2018	4/30/2018	MAT	1.6300 / 1.6340	(35,000,000.00)	(34,914,444.44)	0.00	(85,555.56)	35,000,000.00
946224	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	4/30/2018	4/30/2018	MAT	1.6100 / 1.6139	(1,100,000.00)	(1,097,310.50)	0.00	(2,689.50)	1,100,000.00
946231	FHLB DISC CORP	/TD SECURITIES	AGDN	4/30/2018	4/30/2018	MAT	1.6200 / 1.6239	(20,000,000.00)	(19,951,700.00)	0.00	(48,300.00)	20,000,000.00
946769	US TREASURY N/B	/DEUTSCHE	TRBDME	4/30/2018	4/30/2018	MAT	2.6250 / 1.6015	(5,000,000.00)	(4,987,850.00)	0.00	(12,150.00)	5,000,000.00
				4/30/2018	4/30/2018	INT		0.00	0.00	0.00	(118,125.00)	118,125.00
947146	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	4/30/2018	4/30/2018	MAT	1.6700 / 1.6737	(9,000,000.00)	(9,013,007.81)	0.00	13,007.81	9,000,000.00

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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												
948114	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	4/30/2018	4/30/2018	MAT	1.7500 / 1.7536	(2,900,000.00)	(2,893,542.67)	0.00	(6,457.33)	2,900,000.00
948126	US TREASURY N/B	/BNP PARIBAS	TRBDME	4/30/2018	4/30/2018	MAT	0.6250 / 1.7678	(1,000,000.00)	(997,958.33)	0.00	(2,041.67)	1,000,000.00
				4/30/2018	4/30/2018	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
952993	FHLB DISC CORP	/UBS FINANCIAL	AGDN	4/30/2018	4/30/2018	MAT	1.6200 / 1.6209	(8,000,000.00)	(7,989,375.00)	0.00	(10,625.00)	8,000,000.00
952994	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN	4/30/2018	4/30/2018	MAT	1.6350 / 1.6360	(5,000,000.00)	(4,997,075.00)	0.00	(2,925.00)	5,000,000.00
954673	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	4/30/2018	4/30/2018	MAT	1.6400 / 1.6403	(2,600,000.00)	(2,598,464.92)	0.00	(1,535.08)	2,600,000.00
954816	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	4/30/2018	4/30/2018	MAT	1.6300 / 1.6302	(1,074,000.00)	(1,073,804.29)	0.00	(195.71)	1,074,000.00
955121	FED HM LN BK BD	/MORGAN STANLEY	AGN FLOAT1	4/30/2018	4/30/2018	MAT	1.5280 / 1.7017	(16,000,000.00)	(15,997,826.67)	0.00	(2,173.33)	16,000,000.00
				5/2/2018	4/30/2018	PURC		9,405,000.00	9,404,905.95	34,729.53	0.00	(9,439,635.48)
Sub Total:								512,149,000.00	510,948,716.35	991,123.19	(2,545,593.86)	(509,394,245.82)
Fund: 283-John Wayne Airport												
950453	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.6450 / 1.6484					
				5/17/2018	4/2/2018	PURC		5,000,000.00	4,989,718.75	0.00	0.00	(4,989,718.75)
938052	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				0.7400 / 1.4250					
				4/6/2018	4/6/2018	INT		0.00	0.00	0.00	(11,100.00)	11,100.00
				4/6/2018	4/6/2018	MAT		(3,000,000.00)	(2,995,428.00)	0.00	(4,572.00)	3,000,000.00
951351	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6690 / 1.6712					
				5/4/2018	4/6/2018	PURC		3,000,000.00	2,996,105.67	0.00	0.00	(2,996,105.67)
943815	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				0.7500 / 1.5829					
				4/9/2018	4/9/2018	INT		0.00	0.00	0.00	(3,750.00)	3,750.00
				4/9/2018	4/9/2018	MAT		(1,000,000.00)	(998,930.00)	0.00	(1,070.00)	1,000,000.00
951536	FREDDIE MAC	/DEUTSCHE	AGNF1				4.8750 / 1.7000					
				6/13/2018	4/9/2018	PURC		900,000.00	904,978.83	14,137.50	0.00	(919,116.33)

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Fund: 283-John Wayne Airport												
937817	FHLB DISC CORP	/UBS	AGDN				1.4250 / 1.4300					
				4/11/2018	4/11/2018	MAT		(1,750,000.00)	(1,743,834.90)	0.00	(6,165.10)	1,750,000.00
944710	FHLB DISC CORP	/DEUTSCHE	AGDN				1.5700 / 1.5729					
				4/11/2018	4/11/2018	MAT		(3,400,000.00)	(3,393,624.06)	0.00	(6,375.94)	3,400,000.00
952039	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.6400 / 1.6447					
				6/13/2018	4/11/2018	PURC		5,000,000.00	4,985,650.00	0.00	0.00	(4,985,650.00)
935654	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNFI				0.7500 / 1.4700					
				4/18/2018	4/18/2018	INT		0.00	0.00	0.00	(337.50)	337.50
				4/18/2018	4/18/2018	MAT		(90,000.00)	(89,798.64)	0.00	(201.36)	90,000.00
931419	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.7500 / 1.3654					
				4/30/2018	4/30/2018	INT		0.00	0.00	0.00	(7,500.00)	7,500.00
				4/30/2018	4/30/2018	MAT		(2,000,000.00)	(1,994,921.87)	0.00	(5,078.13)	2,000,000.00
Sub Total:								<u>2,660,000.00</u>	<u>2,659,915.77</u>	<u>14,137.50</u>	<u>(46,150.02)</u>	<u>(2,627,903.25)</u>
Fund: 650-Fountain Valley SD40												
937819	US TREASURY N/B	/BANK OF AMERICA	TRBDME				2.0000 / 2.3398					
				10/31/2022	4/30/2018	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(35,000.00)</u>	<u>35,000.00</u>
Fund: 650-CCCD SERIES 2017E												
948855	FED FARM CR BK	/MORGAN STANLEY	AGNFI				3.3500 / 3.3496					
				3/23/2033	4/16/2018	INT		0.00	0.00	0.00	(8,375.00)	8,375.00
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(8,375.00)</u>	<u>8,375.00</u>
Grand Total:								<u>552,959,000.00</u>	<u>550,725,560.56</u>	<u>1,712,895.38</u>	<u>(2,818,666.36)</u>	<u>(549,619,789.73)</u>

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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Apr-2018 to 30-Apr-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
AIM#51102-692						
INVESCO STIC GOVERNMENT & AGENCY						
4/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,700,000.00)		INVESCO STIC GOVERNMENT & AGENCY	950865
4/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	41,829,035.03		INVESCO STIC GOVERNMENT & AGENCY	952723
4/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,362,044.56		INVESCO STIC GOVERNMENT & AGENCY	953531
4/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	96,014,471.77		INVESCO STIC GOVERNMENT & AGENCY	953804
4/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,352,109.25)		INVESCO STIC GOVERNMENT & AGENCY	953992
4/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,497,022.00)		INVESCO STIC GOVERNMENT & AGENCY	954203
4/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,713,981.58		INVESCO STIC GOVERNMENT & AGENCY	954695
4/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(65,749,029.67)		INVESCO STIC GOVERNMENT & AGENCY	954802
Sub Total Amount Per Account:			53,621,372.02			
AIM#51103-694						
INVESCO STIC GOVERNMENT & AGENCY						
4/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(425,000.00)		INVESCO STIC GOVERNMENT & AGENCY	950866
4/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	40,701,192.63		INVESCO STIC GOVERNMENT & AGENCY	953532
4/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(40,700,000.00)		INVESCO STIC GOVERNMENT & AGENCY	953805
4/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,274,643.30		INVESCO STIC GOVERNMENT & AGENCY	954665
Sub Total Amount Per Account:			4,850,835.93			
AIM#51104-JWA						
INVESCO STIC GOVERNMENT & AGENCY						
4/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(141,968.75)		INVESCO STIC GOVERNMENT & AGENCY	950444
Sub Total Amount Per Account:			(141,968.75)			
GS283						
GOLDMAN SACHS - JWA MMF						
4/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,007,500.00		GOLDMAN SACHS FINL SQ GOVT	954991
Sub Total Amount Per Account:			2,007,500.00			
GS692						
GOLDI GOLDMAN SACHS - COUNTY MMF						
4/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	113,340,510.13		GOLDMAN SACHS FINL SQ GOVT	950659
4/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(114,962,260.31)		GOLDMAN SACHS FINL SQ GOVT	950867
4/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,359,341.10)		GOLDMAN SACHS FINL SQ GOVT	951531
Sub Total Amount Per Account:			(2,981,091.28)			
GS694						
GOLDMAN SACHS - EDUCATIONAL MMF						
4/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(563,164.02)		GOLDMAN SACHS FINL SQ GOVT	950868
4/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	951121
4/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(492.00)		GOLDMAN SACHS FINL SQ GOVT	951140
Sub Total Amount Per Account:			(6,563,656.02)			

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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Apr-2018 to 30-Apr-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
LAIF - EXTENDED FUND						
4/9/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	33,000.00		LOCAL AGENCY INVESTMENT FUND	951532
4/11/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	3,122,000.00		LOCAL AGENCY INVESTMENT FUND	952027
4/13/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	447,000.00		LOCAL AGENCY INVESTMENT FUND	952467
4/16/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(8,044,000.00)		LOCAL AGENCY INVESTMENT FUND	952722
4/17/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	396,000.00		LOCAL AGENCY INVESTMENT FUND	952765
4/18/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	52,700,000.00		LOCAL AGENCY INVESTMENT FUND	953245
4/19/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(19,995,000.00)		LOCAL AGENCY INVESTMENT FUND	953530
4/25/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	18,580,000.00		LOCAL AGENCY INVESTMENT FUND	954413
4/26/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	125,000.00		LOCAL AGENCY INVESTMENT FUND	954666
Sub Total Amount Per Account:			47,364,000.00			
MORGAN 283						
4/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	14,994.33	1339	MORGAN STANLEY INST LIQUIDITY FUND	951338
4/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	84,633.67	1527	MORGAN STANLEY INST LIQUIDITY FUND	951526
4/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	164,350.00	2018	MORGAN STANLEY INST LIQUIDITY FUND	952017
4/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	90,337.50	9806	MORGAN STANLEY INST LIQUIDITY FUND	953266
Sub Total Amount Per Account:			354,315.50			
MORGAN 692						
4/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	38,422,100.45	0433	MORGAN STANLEY INST LIQUIDITY FUND	950432
4/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,408,894.00	0464	MORGAN STANLEY INST LIQUIDITY FUND	950463
4/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,564,966.00	0478	MORGAN STANLEY INST LIQUIDITY FUND	950477
4/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,000,000.00	0638	MORGAN STANLEY INST LIQUIDITY FUND	950637
4/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,091,595.00	0667	MORGAN STANLEY INST LIQUIDITY FUND	950666
4/4/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,596,920.44)	0893	MORGAN STANLEY INST LIQUIDITY FUND	950892
4/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,618,981.44	1115	MORGAN STANLEY INST LIQUIDITY FUND	951114
4/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(91,128,291.07)	1341	MORGAN STANLEY INST LIQUIDITY FUND	951340
4/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	54,762,505.48	1365	MORGAN STANLEY INST LIQUIDITY FUND	951364
4/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,800,000.00	1367	MORGAN STANLEY INST LIQUIDITY FUND	951366
4/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,500,000.00)	1529	MORGAN STANLEY INST LIQUIDITY FUND	951528
4/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,394,900.21)	1814	MORGAN STANLEY INST LIQUIDITY FUND	951813
4/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,437,424.78)	2020	MORGAN STANLEY INST LIQUIDITY FUND	952019
4/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	168,531,616.78	2256	MORGAN STANLEY INST LIQUIDITY FUND	952255
4/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(137,002,415.74)	2486	MORGAN STANLEY INST LIQUIDITY FUND	952485
4/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(72,093,191.00)	3223	MORGAN STANLEY INST LIQUIDITY FUND	953222
4/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	86,913,184.50	1935	MORGAN STANLEY INST LIQUIDITY FUND	953262

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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Apr-2018 to 30-Apr-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
4/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	80,000,000.00	3534	MORGAN STANLEY INST LIQUIDITY FUND	953533
4/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(72,134,302.77)	3816	MORGAN STANLEY INST LIQUIDITY FUND	953815
4/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	330,780.78	4410	MORGAN STANLEY INST LIQUIDITY FUND	954409
4/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,845,758.87)	4990	MORGAN STANLEY INST LIQUIDITY FUND	954989
Sub Total Amount Per Account:			81,311,419.55			
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF				
4/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	26,414,763.50	0435	MORGAN STANLEY INST LIQUIDITY FUND	950434
4/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	90,328.00	0466	MORGAN STANLEY INST LIQUIDITY FUND	950465
4/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(23,490,973.94)	0640	MORGAN STANLEY INST LIQUIDITY FUND	950639
4/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,587,695.00)	1117	MORGAN STANLEY INST LIQUIDITY FUND	951116
4/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	15,303,667.78	1337	MORGAN STANLEY INST LIQUIDITY FUND	951336
4/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	940,063.07	1525	MORGAN STANLEY INST LIQUIDITY FUND	951524
4/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	95,673.92	1812	MORGAN STANLEY INST LIQUIDITY FUND	951811
4/11/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,890,830.05)	2022	MORGAN STANLEY INST LIQUIDITY FUND	952021
4/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,073,705.00	2258	MORGAN STANLEY INST LIQUIDITY FUND	952257
4/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,026,710.92)	2488	MORGAN STANLEY INST LIQUIDITY FUND	952487
4/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,154,107.00)	2737	MORGAN STANLEY INST LIQUIDITY FUND	952736
4/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,893,207.06)	2488	MORGAN STANLEY INST LIQUIDITY FUND	953224
4/18/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	45,753,822.18	9747	MORGAN STANLEY INST LIQUIDITY FUND	953264
4/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	100,000,000.00	3521	MORGAN STANLEY INST LIQUIDITY FUND	953520
4/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(134,570,576.65)	3800	MORGAN STANLEY INST LIQUIDITY FUND	953799
4/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,399,971.95)	3984	MORGAN STANLEY INST LIQUIDITY FUND	953983
4/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	256,754.93	4188	MORGAN STANLEY INST LIQUIDITY FUND	954187
4/25/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,249,409.49	4408	MORGAN STANLEY INST LIQUIDITY FUND	954407
4/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	51,770,338.95	4800	MORGAN STANLEY INST LIQUIDITY FUND	954799
4/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,728,568.48)	4988	MORGAN STANLEY INST LIQUIDITY FUND	954987
Sub Total Amount Per Account:			57,205,885.77			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
4/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	48.86		NORTHERN TRUST COMPANY	950665
4/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,375.00		NORTHERN TRUST COMPANY	953232
4/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	167,135.07		NORTHERN TRUST COMPANY	954190
Sub Total Amount Per Account:			175,558.93			

Total Amount : **237,204,171.65**

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

Honorable Sandra Hutchens, Sheriff-Coroner
Honorable Hugh Nguyen, Clerk-Recorder
Honorable Claude Parrish, Assessor
Honorable Anthony J. Rackaukas, Jr., District Attorney/Public Administrator
Honorable Eric Woolery, Auditor-Controller

Treasury Oversight Committee

Gary Capata
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)