

Treasurer's Monthly
INVESTMENT
MARCH 2019 **REPORT**

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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For March 31, 2019**

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



INTERDEPARTMENTAL COMMUNICATION

Date: April 16, 2019

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

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

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

Attached please find the Treasurer's Investment Report for the County of Orange for the month ended March 31, 2019. The County Treasurer provides this report in compliance with California Government Code Sections 53607, 53646, and 27134 and the County's Investment Policy Statement (IPS). 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 March 31, 2019. The Investment Pool Statistics summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors: the Orange County Investment Pool (OCIP) that includes the Voluntary Participants' funds, the Orange County Educational Investment Pool (OCEIP), the John Wayne Airport Investment Fund and various other non-Pooled investment funds. The investment practices and policies of the Treasurer are based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner which will provide maximum security of principal invested with secondary emphasis on providing adequate liquidity to Pool Participants and lastly to achieve a market rate of return within the parameters of prudent risk management while conforming to all applicable statutes and resolutions governing the investment of public funds.

The County Treasurer established three short-term funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), and the John Wayne Airport Investment Fund, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, on September 28, 2018, reaffirmed their highest rating of AAAM on the OCMMF and the OCEMMF. The County Treasurer also established the Extended Fund that is generally invested to meet longer-term cash needs up to five years. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 24 and 38, 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 85. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 1.00. The investments in all of the funds are marked to market daily to calculate the daily fair value of the funds. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required.

ECONOMIC UPDATE

In March 2019, the job market added 196,000 new jobs, and February's job numbers were revised upward by 13,000 to 33,000. The U.S. unemployment rate for March remained unchanged from February at 3.8%. The U.S. Gross Domestic Product fourth quarter rate decreased from the prior reported rate of 2.6% to 2.2%. The Empire State Manufacturing Index decreased to 3.7 from 8.8 in February. The Philadelphia Fed Index increased to 13.7, from -4.1 in February. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals economic expansion.

With respect to housing, S&P/CaseShiller reported that year-over-year housing prices increased for the eighty-first consecutive month in January, up 4.26% from a year ago, but has risen by an increasingly smaller amount for the past 11 months. The index for pending home sales decreased 5.0% on a year-over-year basis in February, and January's number was revised to -3.3%.

The 10-year Treasury rate decreased from 2.73% in February to 2.41% in March. The short-term 90-day T-bill decreased from 2.45% at the end of February to 2.40% at the end of March. The rate on the 2-year Treasury note was 2.27% at the end of March, down from 2.52% in February.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2018/2019 is 1.95% for OCIP and 1.98% for OCEIP. The current net yield for fiscal year 2018/2019 is 1.89% for OCIP and 1.92% for OCEIP. The revised forecasted gross and net yields for fiscal year 2018/2019 for both OCIP and OCEIP are 2.15% and 2.09%, 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 February 2019 and March 2019 interest apportionments are expected to be paid in May 2019 and June 2019, respectively. The investment administrative fee for fiscal year 2018/2019 is estimated at 5.9 basis points.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There are no temporary transfers outstanding as of March 31, 2019.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "A" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$521 million in County of Orange debt, which represents approximately 5.5% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had no compliance exceptions for the month of March, 2019. The Auditor-Controller issued their report on Review of the Schedule of Assets Held by the County Treasury as of September 30, 2018 stating that they were not aware of any material modifications that should be made to the schedule prepared on a modified cash basis of accounting except for the omission of all disclosures. The County Treasurer's current practice is to prepare all required disclosures only in the Schedule for each fiscal year-end and not for the quarterly reviews.

CREDIT UPDATE

During March, there was one change to the Treasurer's Approved Issuer List. Royal Bank of Canada NY was removed from the Approved Issuer List as it no longer meets the IPS criteria. 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 March 31, 2019 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on December 18, 2018. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	MARCH 2019	FEBRUARY 2019	INCREASE (DECREASE)	NET CHANGE %	MARCH 2018	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 4,625,822,303	\$ 4,560,171,943	\$ 65,650,360	1.44%	\$ 4,710,391,312	\$ (84,569,009)	-1.80%
End Of Month Book Value ¹	\$ 4,622,198,029	\$ 4,562,239,273	\$ 59,958,756	1.31%	\$ 4,731,135,231	\$ (108,937,202)	-2.30%
Monthly Average Balance	\$ 4,488,298,221	\$ 4,378,117,915	\$ 110,180,306	2.52%	\$ 4,567,508,436	\$ (79,210,215)	-1.73%
Year-To-Date Average Balance	\$ 4,312,547,189	\$ 4,290,578,310	\$ 21,968,879	0.51%	\$ 4,360,844,485	\$ (48,297,296)	-1.11%
Monthly Accrued Earnings ²	\$ 8,292,593	\$ 7,648,944	\$ 643,649	8.41%	\$ 5,430,359	\$ 2,862,234	52.71%
Monthly Net Yield ²	2.11%	2.22%	-0.11%	-5.00%	1.34%	0.77%	57.46%
Year-To-Date Net Yield ²	1.89%	1.86%	0.03%	1.80%	1.14%	0.75%	65.79%
Annual Estimated Gross Yield ³	2.15%	2.15%	0.00%	0.00%	1.28%	0.87%	67.97%
Weighted Average Maturity (WAM)	283	311	(28)	-8.99%	301	(18)	-5.98%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 4,879,285,187	\$ 4,983,299,574	\$ (104,014,387)	-2.09%	\$ 4,557,670,951	\$ 321,614,236	7.06%
End Of Month Book Value ¹	\$ 4,875,368,957	\$ 4,986,076,718	\$ (110,707,761)	-2.22%	\$ 4,580,244,594	\$ 295,124,363	6.44%
Monthly Average Balance	\$ 4,941,829,806	\$ 5,078,152,146	\$ (136,322,340)	-2.68%	\$ 4,697,032,453	\$ 244,797,353	5.21%
Year-To-Date Average Balance	\$ 4,788,964,155	\$ 4,769,855,948	\$ 19,108,207	0.40%	\$ 4,544,437,545	\$ 244,526,610	5.38%
Monthly Accrued Earnings ²	\$ 9,324,468	\$ 9,130,558	\$ 193,910	2.12%	\$ 5,664,112	\$ 3,660,356	64.62%
Monthly Net Yield ²	2.15%	2.27%	-0.12%	-5.29%	1.35%	0.80%	59.26%
Year-To-Date Net Yield ²	1.92%	1.89%	0.03%	1.59%	1.14%	0.78%	68.42%
Annual Estimated Gross Yield ³	2.15%	2.15%	0.00%	0.00%	1.30%	0.85%	65.38%
Weighted Average Maturity (WAM)	323	330	(7)	-2.12%	323	0	0.00%

¹ Market values provided by Bloomberg and Northern Trust.

² In March 2019, The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields and Year-To-Date Net Yields were higher than the prior year primarily due to the eight Federal Reserve short-term rate increases totaling 2.00% since November 2016.

³ The OCIP and OCEIP annual estimated gross yields for March 2019 are reported at the actual annual gross yields for FY 17/18, and their annual estimated gross yields for March 2019 are reported at the latest forecasted gross yield of 2.15%. The OCIP and OCEIP annual estimated gross yields for FY 18/19 are higher than FY 17/18 yields of 1.28% and 1.30% respectively, primarily due to the eight Federal Reserve short-term rate increases totaling 2.00% since November 2016.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
 FOR THE MONTH AND QUARTER ENDED: March 31, 2019

INVESTMENT STATISTICS - By Investment Pool⁽¹⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 03/31/2019	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV ⁽⁴⁾
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,625,822,303 COST (Capital) \$ 4,616,739,098 MONTHLY AVG Balance \$ 4,488,298,221 QUARTERLY AVG Balance \$ 4,434,545,444 BOOK Value \$ 4,622,198,029	283	2.29%	2.17%	2.19%	1.00
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,879,285,187 COST (Capital) \$ 4,869,848,235 MONTHLY AVG Balance \$ 4,941,829,806 QUARTERLY AVG Balance \$ 5,107,038,144 BOOK Value \$ 4,875,368,957	323	2.28%	2.21%	2.24%	1.00

INVESTMENT STATISTICS - Non-Pooled Investments⁽²⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment Funds: 283, FVSD, CCCD	MARKET Value \$ 104,326,952 COST (Capital) \$ 103,737,648 MONTHLY AVG Balance \$ 106,819,794 QUARTERLY AVG Balance \$ 106,861,636 BOOK Value \$ 103,734,080	John Wayne Airport Investment Fund 48,266,786 Fountain Valley School District Fund 40 34,723,562 CCCD Series 2017E Bonds 20,747,300 \$ 103,737,648

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 1,195,574,680	OCIP	\$ 4,838,933,021
County Cash & Cash Equivalent ⁽⁴⁾	222,193,923	OCEIP	4,886,382,688
EXTENDED FUND	7,554,547,687	Specific Investment Funds	103,737,648
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent ⁽⁴⁾	21,071,053
Educational Money Market Fund	736,464,967		
Educational Cash & Cash Equivalent ⁽⁴⁾	16,534,452		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	103,737,648		
Non-Pooled Cash & Cash Equivalent ⁽⁴⁾	21,071,053		
	\$ 9,850,124,410		\$ 9,850,124,410

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	2.10%	OCMMF	24
OCEMMF - MONTHLY GROSS YIELD	2.36%	OCEMMF	38
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	2.48%	JOHN WAYNE AIRPORT WAM	85
OCIP - YTD NET YIELD ⁽³⁾	1.89%	LGIP WAM (Standard & Poors)	38
OCEIP - YTD NET YIELD ⁽³⁾	1.92%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	2.43%		

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH AND QUARTER ENDED: March 31, 2019

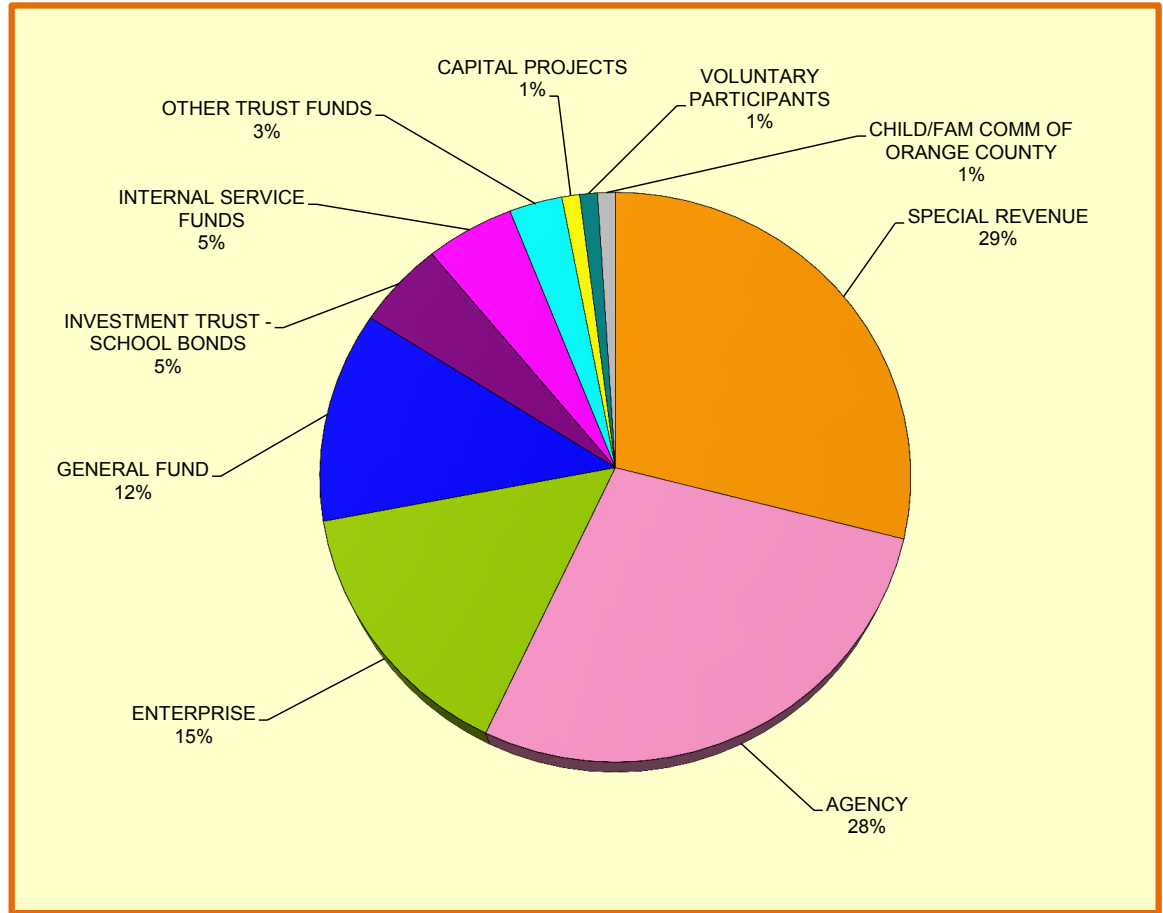
INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 03/31/2019	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV ⁽⁴⁾
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,198,047,208	24	2.42%	2.10%	2.03%	1.00
	COST (Capital) \$ 1,195,574,680					
	MONTHLY AVG Balance \$ 975,738,154					
	QUARTERLY AVG Balance \$ 870,187,162					
	BOOK Value \$ 1,197,184,063					
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 737,915,029	38	2.42%	2.36%	2.34%	1.00
	COST (Capital) \$ 736,464,967					
	MONTHLY AVG Balance \$ 763,695,051					
	QUARTERLY AVG Balance \$ 888,797,962					
	BOOK Value \$ 737,334,742					
<u>Extended Fund</u>	MARKET Value \$ 7,569,145,253	373	2.26%	2.20%	2.22%	1.00
	COST (Capital) \$ 7,554,547,687					
	MONTHLY AVG Balance \$ 7,690,694,822					
	QUARTERLY AVG Balance \$ 7,782,598,463					
	BOOK Value \$ 7,563,048,181					
ALLOCATION OF EXTENDED FUND						
<u>Extended Fund</u> <u>OCIP Share</u>	MARKET Value \$ 3,427,775,095	373	2.26%	2.20%	2.22%	1.00
	COST (Capital) \$ 3,421,164,418					
	MONTHLY AVG Balance \$ 3,512,560,068					
	QUARTERLY AVG Balance \$ 3,564,358,282					
	BOOK Value \$ 3,425,013,966					
<u>OCEIP Share</u>	MARKET Value \$ 4,141,370,158	373	2.26%	2.20%	2.22%	1.00
	COST (Capital) \$ 4,133,383,269					
	MONTHLY AVG Balance \$ 4,178,134,755					
	QUARTERLY AVG Balance \$ 4,218,240,182					
	BOOK Value \$ 4,138,034,215					
<u>Modified Duration</u>	1.00					

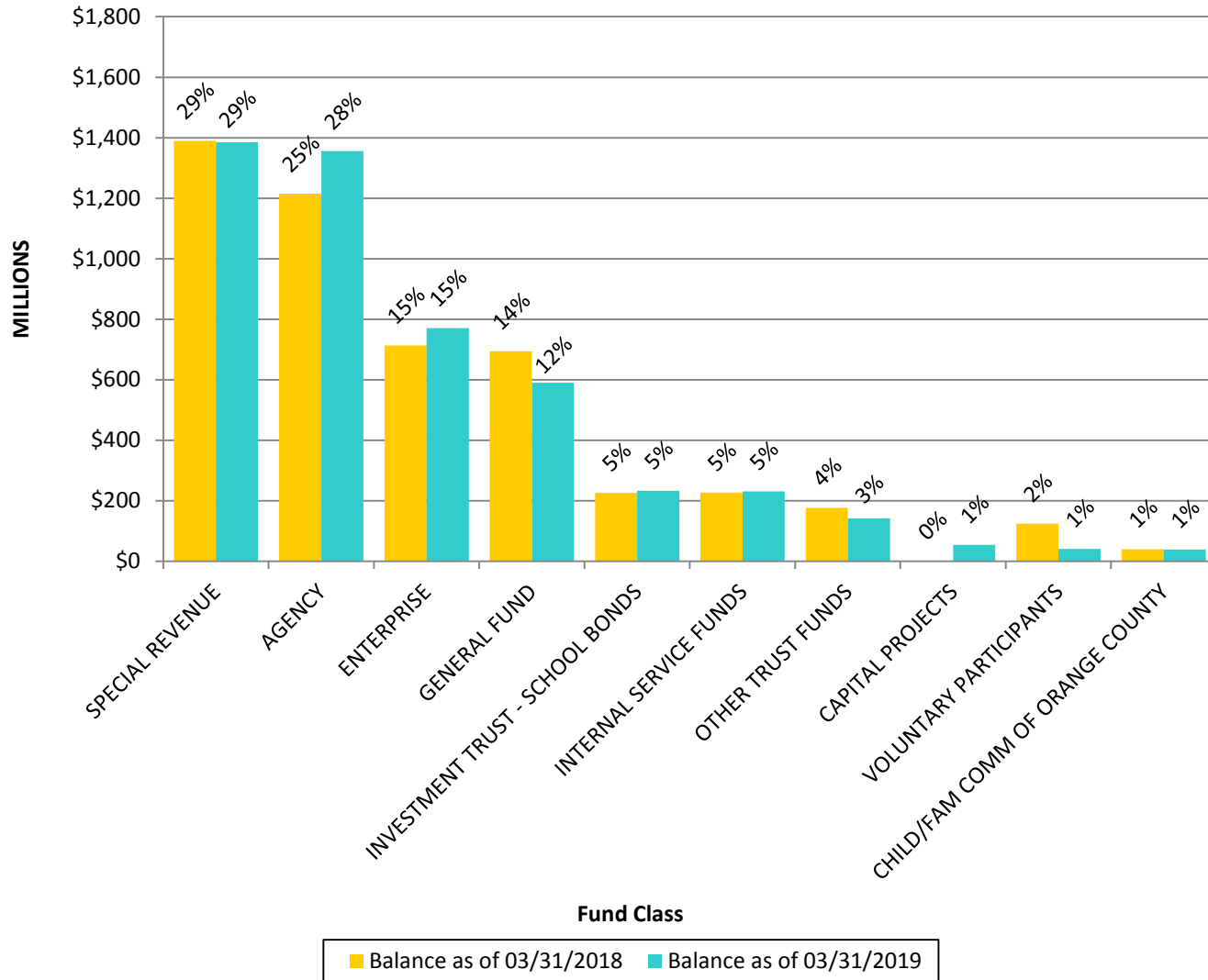
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.
- (3) The Net Yield differs from the Monthly Gross Yield as it includes the deduction of the Investment Administrative Fee.
- (4) Balances include investments matured on 3/31/2019 (Sunday), cash was not received until 4/1/2019 (Monday)

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,385,364,514
AGENCY	1,355,985,743
ENTERPRISE	770,356,521
GENERAL FUND	589,714,542
INVESTMENT TRUST - SCHOOL BONDS	232,862,040
INTERNAL SERVICE FUNDS	230,645,970
OTHER TRUST FUNDS	141,841,269
CAPITAL PROJECTS	53,655,880
VOLUNTARY PARTICIPANTS	40,322,414
CHILD/FAM COMM OF ORANGE COUNTY	38,184,128
TOTAL	\$ 4,838,933,021

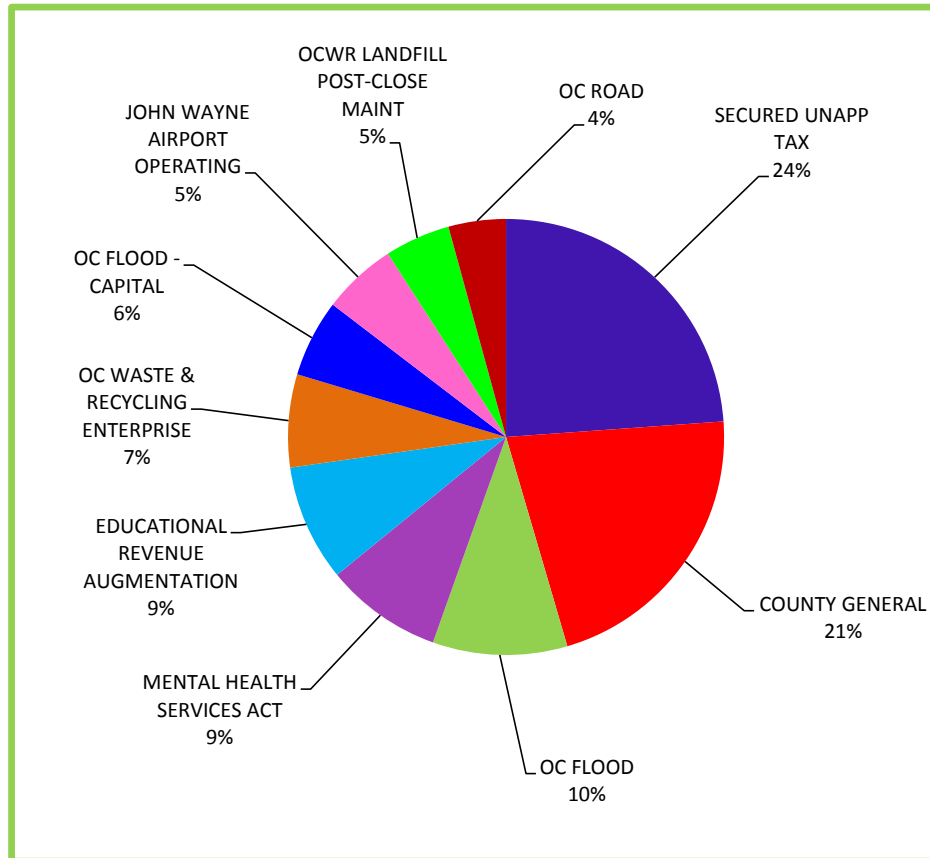


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF MARCH 31**



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

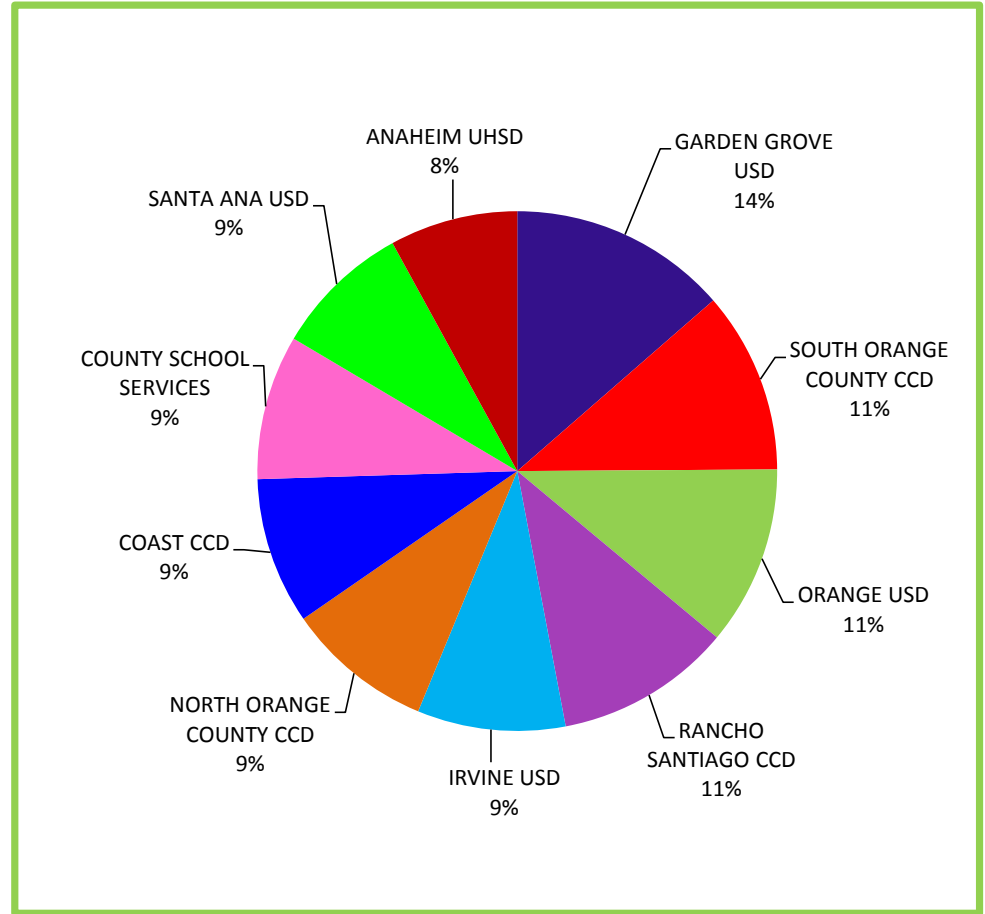
FUND #	FUND NAME	BALANCE
673	SECURED UNAPP TAX	\$ 651,398,574
100	COUNTY GENERAL	589,690,944
400	OC FLOOD	272,435,802
13Y	MENTAL HEALTH SERVICES ACT	236,588,899
664	EDUCATIONAL REVENUE AUGMENTATION	236,036,354
299	OC WASTE & RECYCLING ENTERPRISE	188,120,798
404	OC FLOOD - CAPITAL	156,556,887
280	JOHN WAYNE AIRPORT OPERATING	150,360,733
279	OCWR LANDFILL POST-CLOSE MAINT	132,478,414
115	OC ROAD	116,268,942
TOTAL		\$ 2,729,936,347



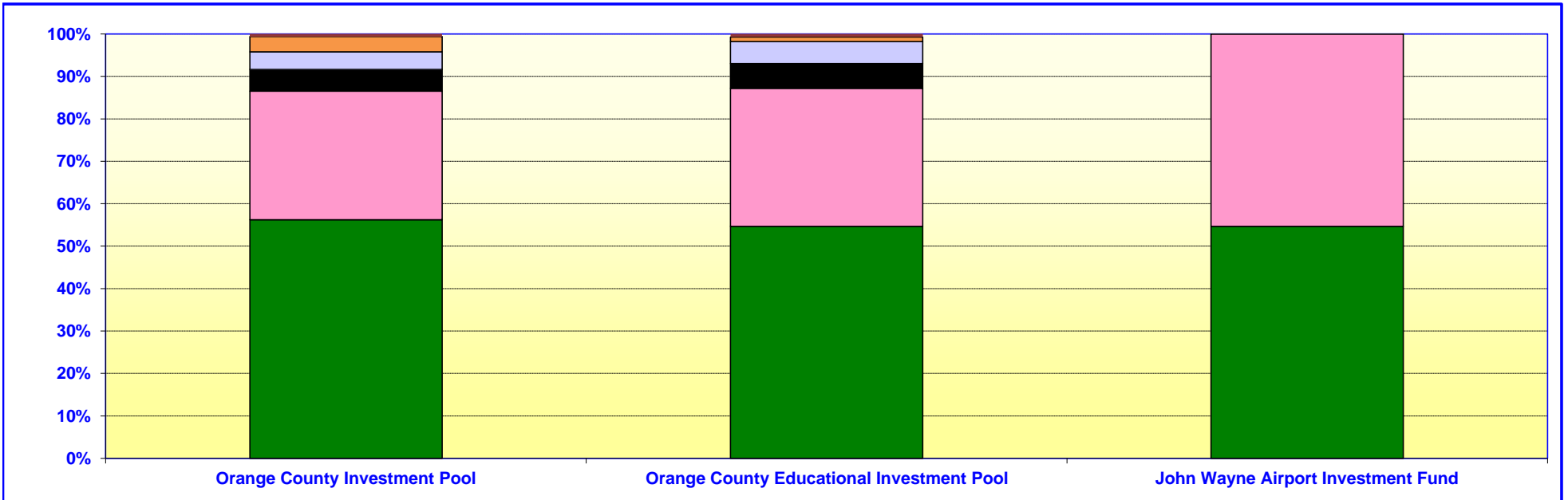
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF MARCH 31, 2019**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 413,713,179 (1)
96	SOUTH ORANGE COUNTY CCD	343,802,628
80	ORANGE USD	339,384,329 (1)
92	RANCHO SANTIAGO CCD	333,455,128 (1)
75	IRVINE USD	280,353,560 (1)
88	NORTH ORANGE COUNTY CCD	278,368,254 (1)
90	COAST CCD	277,607,264 (1)
94	COUNTY SCHOOL SERVICES	274,029,866
84	SANTA ANA USD	259,230,878 (1)
64	ANAHEIM UHSD	242,426,436 (1)
TOTAL		<u>\$ 3,042,371,522</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings
March 31, 2019

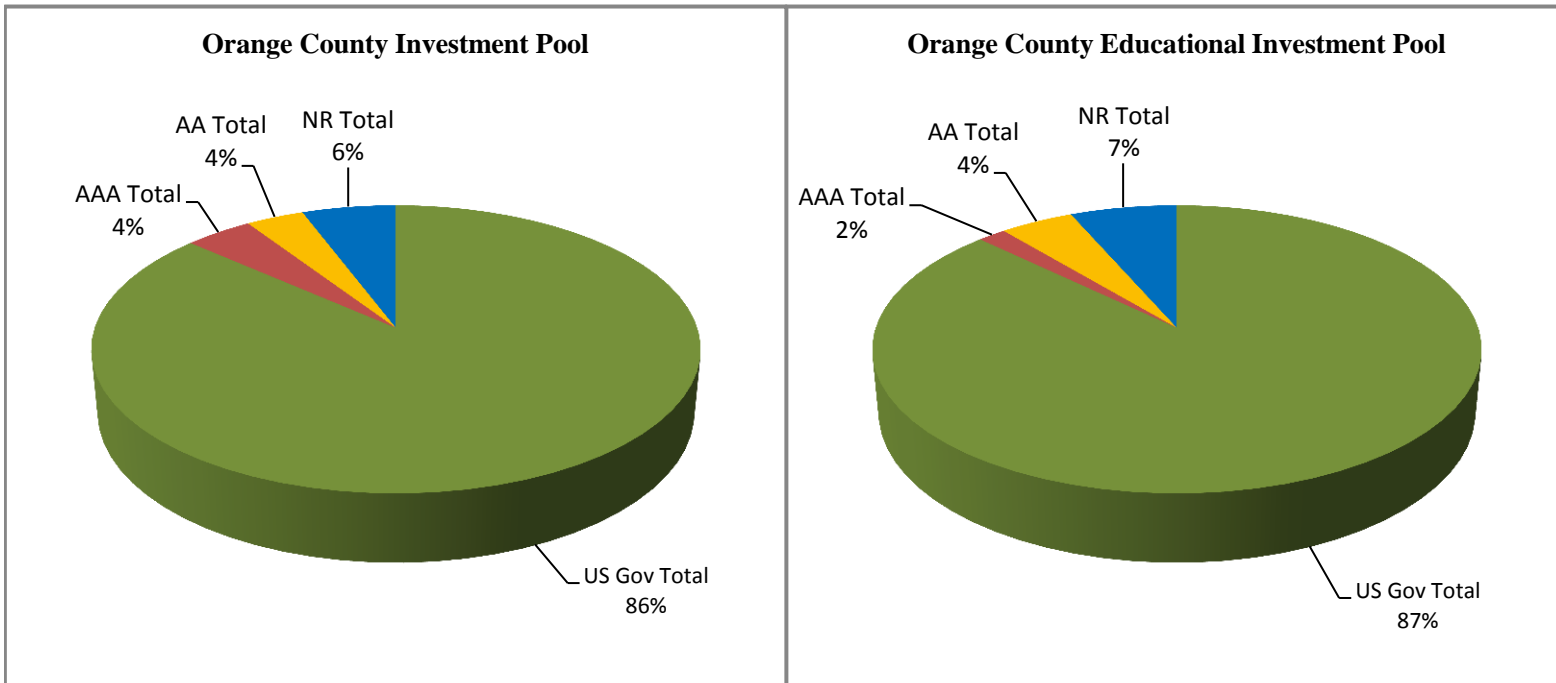


Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,599,798	56.20%
U. S. TREASURIES	1,402,145	30.31%
MUNICIPAL DEBT	235,960	5.10%
MEDIUM-TERM NOTES	193,253	4.18%
MONEY MARKET MUTUAL FUNDS	165,975	3.59%
LOCAL AGENCY INVESTMENT FUND	28,691	0.62%
CERTIFICATES OF DEPOSIT	-	0.00%
	<u>\$ 4,625,822</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,666,296	54.65%
U. S. TREASURIES	1,587,683	32.54%
MUNICIPAL DEBT	285,083	5.84%
MEDIUM-TERM NOTES	253,622	5.20%
MONEY MARKET MUTUAL FUNDS	51,938	1.06%
LOCAL AGENCY INVESTMENT FUND	34,664	0.71%
CERTIFICATES OF DEPOSIT	-	0.00%
	<u>\$ 4,879,285</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 26,489	54.65%
U. S. TREASURIES	21,980	45.34%
MONEY MARKET MUTUAL FUNDS	5	0.01%
	<u>\$ 48,474</u>	<u>100.00%</u>

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
 March 31, 2019



US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

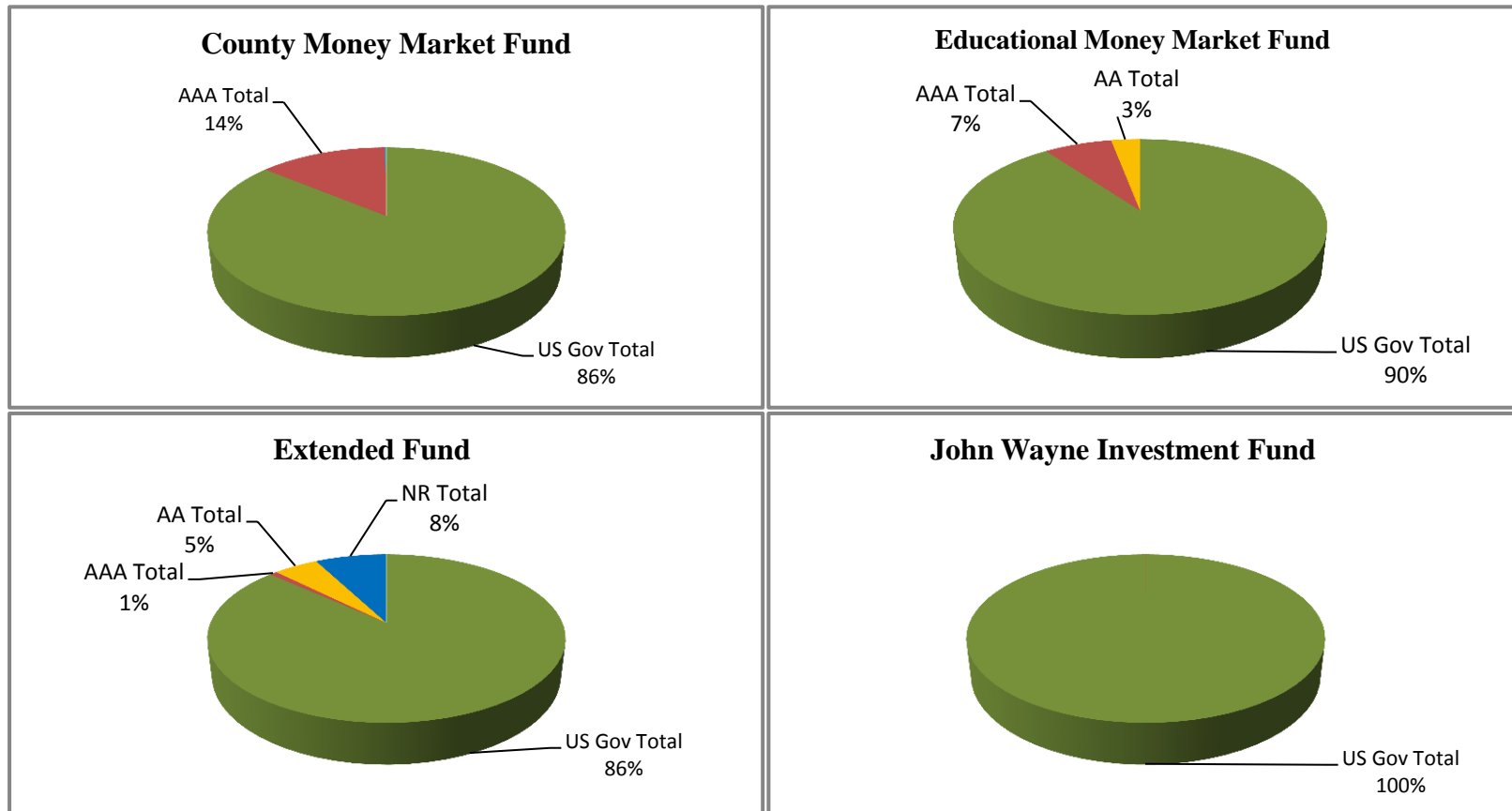
A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

March 31, 2019



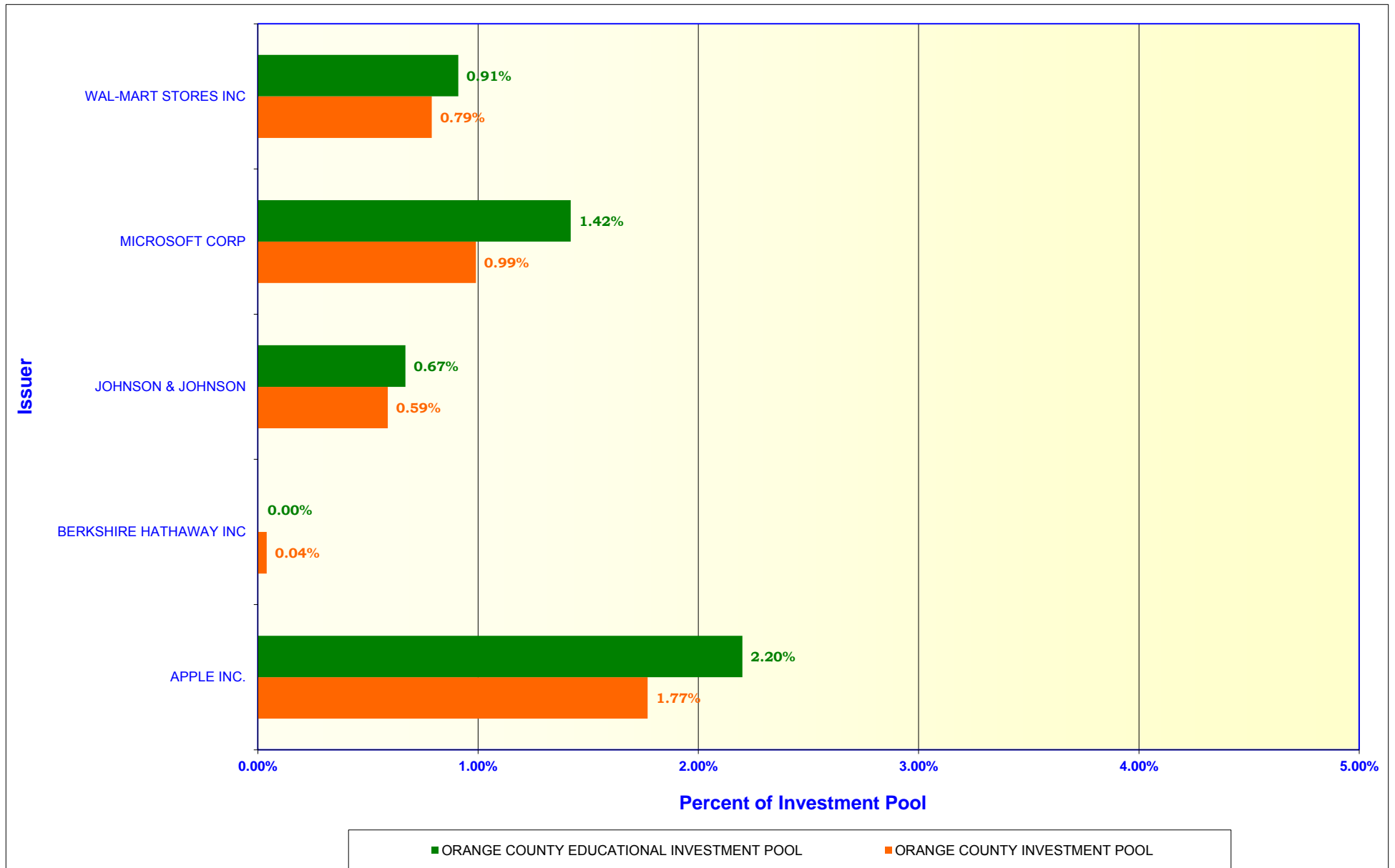
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR
MEDIUM-TERM NOTES / CERTIFICATES OF DEPOSIT
ISSUER CONCENTRATION-By Investment Pool
 March 31, 2019



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

March 31, 2019

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
ISSUERS ON HOLD						
TORONTO DOMINION BANK NY (MARCH, 2017) *	A-1+	P-1	F1+	AA-	Aa3	AA-
WALMART INC (JULY, 2018)**	A-1+	P-1	F1+	AA	Aa2	AA
MUNICIPAL BONDS						
ORANGE CNTY CA PENSION OBLG 2018 A	NR	NR	NR	NR	NR	NR
ORANGE CNTY CA PENSION OBLG 2019 A	NR	NR	NR	NR	NR	NR
STATE POOL - LOCAL AGENCY INVESTMENT FUND						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR
MONEY MARKET MUTUAL FUNDS ***						
NAME OF FUND	S & P		Moody's		Fitch	
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm		Aaa-mf		AAAmf	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm		Aaa-mf		NR	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm		Aaa-mf		NR	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm		NR		NR	

* Moody's downgraded its L/T issuer credit rating from Aa2 to A2 on September 24, 2018 and kept the issuer rating Outlook on Stable.

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

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

ISSUERS - NO LONGER ON APPROVED ISSUER LIST ****						
BERKSHIRE HATHAWAY INC	A-1+	P-1	NR	AA	Aa2	A+
<i>BERKSHIRE HATHAWAY FINANCE</i>	NR	NR	NR	NR	Aa2	A+

**** Berkshire Hathaway, and Berkshire Hathaway Finance were removed from the Approved Issuer List as the 2019 Investment Policy Statement now requires a minimum issuer credit rating of AA. Current holdings of these two issuers are less than \$2 million as of March 31, 2019.

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

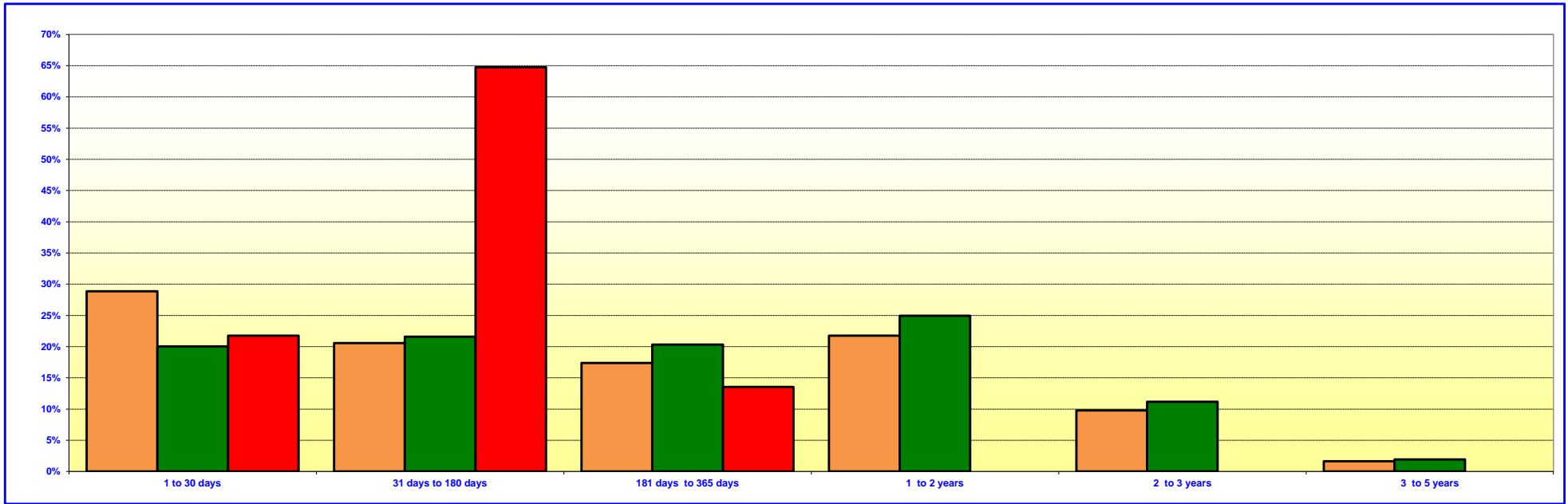
During March, there was one change to the Treasurer's Approved Issuer List.

- Royal Bank of Canada NY was removed from the Approved Issuer List as it no longer meets the 2019 Investment Policy minimum credit rating.

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**

March 31, 2019



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,335,676	28.85%
31 TO 180 DAYS		952,065	20.57%
181 TO 365 DAYS		804,855	17.39%
1 YEAR TO 2 YEARS		1,007,780	21.77%
2 YEARS TO 3 YEARS		451,949	9.76%
3 YEARS TO 5 YEARS		77,202	1.66%
TOTAL	\$	4,629,527	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	978,630	20.04%
31 TO 180 DAYS		1,055,173	21.61%
181 TO 365 DAYS		991,980	20.32%
1 YEAR TO 2 YEARS		1,217,580	24.94%
2 YEARS TO 3 YEARS		546,035	11.18%
3 YEARS TO 5 YEARS		93,275	1.91%
TOTAL	\$	4,882,673	100.00%

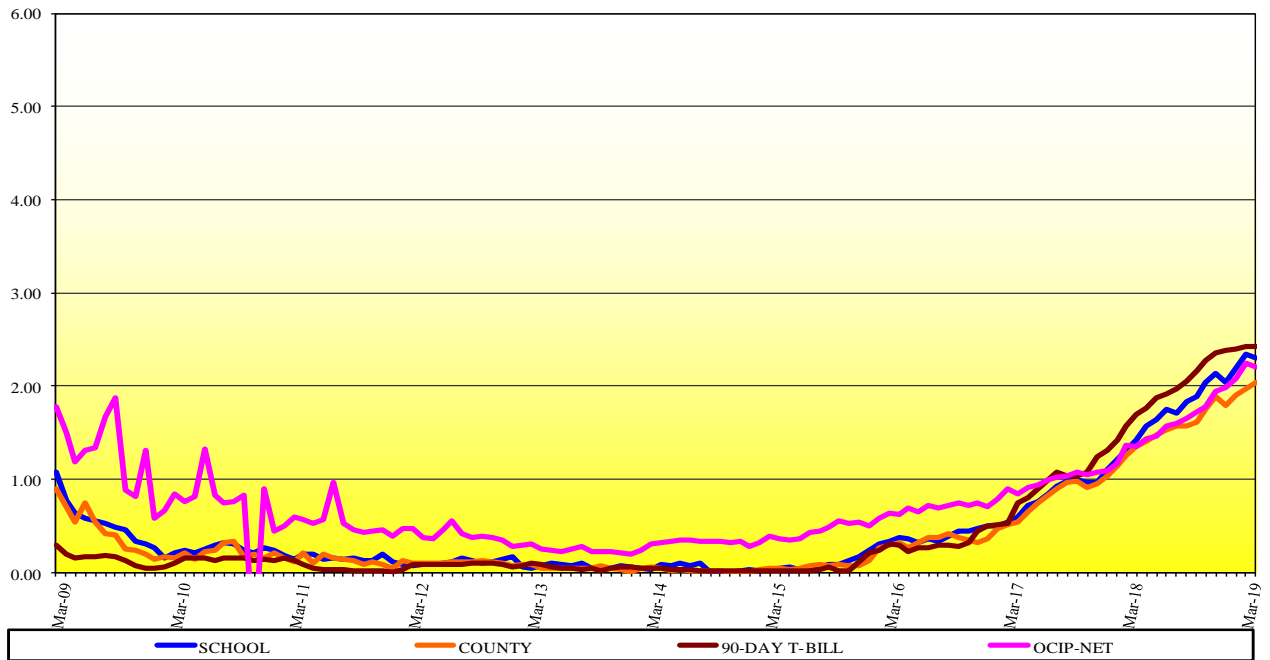
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	10,580	21.74%
31 TO 180 DAYS		31,505	64.74%
181 TO 365 DAYS		6,580	13.52%
TOTAL	\$	48,665	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 3/31/2019, Floating Rate Notes comprise 1.24%, 1.42%, and 0.00% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Fund respectively.

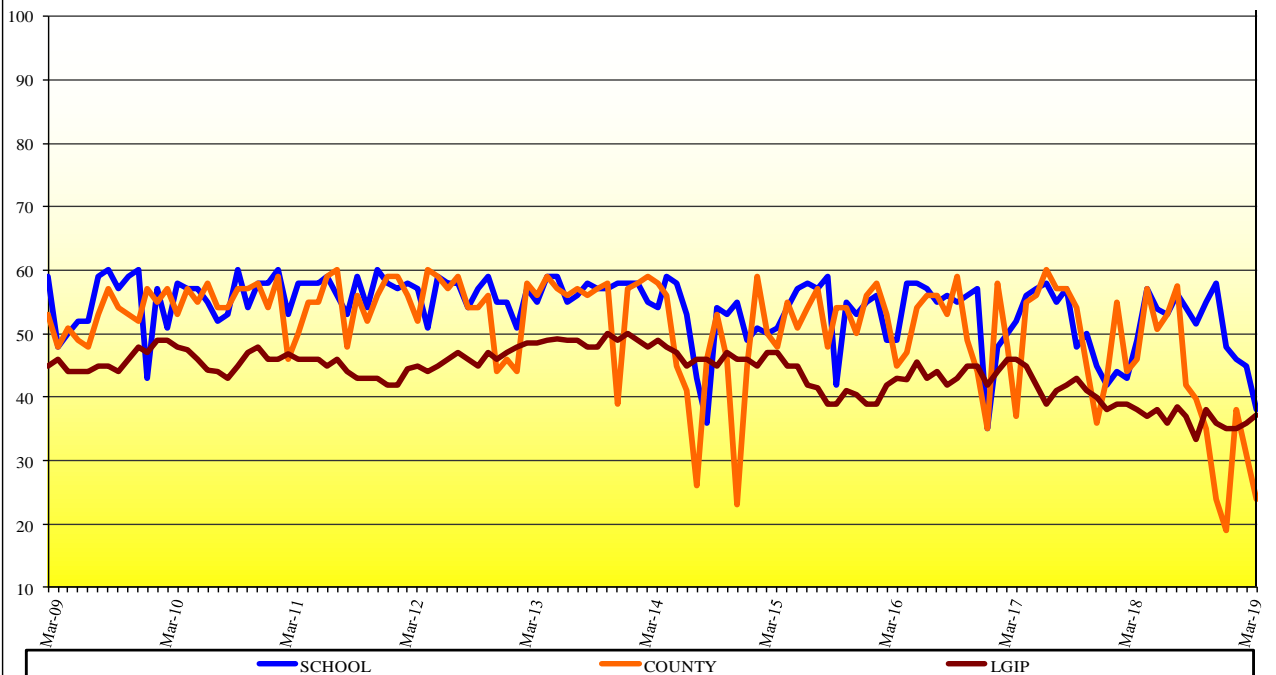
ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)

For The Period March 2009 to March 2019



ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES
WEIGHTED AVERAGE MATURITY (WAM)

For The Period March 2009 to March 2019



ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

April 1, 2018 - March 31, 2019

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month March 2019</i>				
OCMMF	\$ 1,198,047,208	\$ 1,739,523	2.10%	24
OCEMMF	\$ 737,915,029	\$ 1,530,983	2.36%	38
Extended Fund	\$ 7,569,145,253	\$ 14,346,556	2.20%	373
<i>February 2019</i>				
OCMMF	\$ 959,764,688	\$ 1,227,662	2.03%	31
OCEMMF	\$ 818,406,110	\$ 1,685,905	2.41%	45
Extended Fund	\$ 7,765,300,719	\$ 13,865,935	2.33%	385
<i>January 2019</i>				
OCMMF	\$ 729,137,854	\$ 1,417,661	1.97%	38
OCEMMF	\$ 1,016,881,693	\$ 1,897,863	2.26%	46
Extended Fund	\$ 7,842,914,574	\$ 14,377,035	2.14%	389
<i>December 2018</i>				
OCMMF	\$ 1,321,837,296	\$ 2,309,322	1.86%	19
OCEMMF	\$ 1,024,704,481	\$ 1,562,262	2.11%	48
Extended Fund	\$ 8,032,587,705	\$ 13,770,790	2.07%	367
<i>November 2018</i>				
OCMMF	\$ 1,359,045,595	\$ 1,894,822	1.95%	24
OCEMMF	\$ 947,430,723	\$ 1,566,598	2.20%	58
Extended Fund	\$ 6,985,523,091	\$ 11,064,795	1.99%	430
<i>October 2018</i>				
OCMMF	\$ 1,261,626,895	\$ 1,497,056	1.81%	35
OCEMMF	\$ 806,665,529	\$ 1,627,455	2.11%	55
Extended Fund	\$ 6,608,660,258	\$ 10,301,655	1.82%	444
OC Extended Fund B	\$ -	\$ 87	N/A	N/A
<i>September 2018</i>				
OCMMF	\$ 623,483,218	\$ 825,257	1.68%	40
OCEMMF	\$ 964,913,807	\$ 1,694,095	1.95%	51
Extended Fund	\$ 6,595,008,880	\$ 9,646,462	1.77%	420
OC Extended Fund B	\$ -	\$ 174,919	N/A	N/A
<i>August 2018</i>				
OCMMF	\$ 659,580,340	\$ 768,838	1.64%	42
OCEMMF	\$ 1,135,219,335	\$ 2,041,031	1.90%	54
Extended Fund	\$ 6,595,429,549	\$ 9,597,798	1.69%	414
<i>July 2018</i>				
OCMMF	\$ 519,462,662	\$ 949,885	1.64%	58
OCEMMF	\$ 1,430,530,269	\$ 2,265,416	1.77%	56
Extended Fund	\$ 6,644,200,611	\$ 9,464,408	1.65%	432
<i>June 2018</i>				
OCMMF	\$ 763,523,217	\$ 1,395,560	1.60%	53
OCEMMF	\$ 1,586,960,674	\$ 2,142,715	1.81%	53
Extended Fund	\$ 6,600,606,705	\$ 8,820,686	1.60%	419
<i>May 2018</i>				
OCMMF	\$ 1,271,767,146	\$ 1,895,963	1.54%	51
OCEMMF	\$ 1,507,610,060	\$ 2,273,000	1.71%	54
Extended Fund	\$ 6,615,441,734	\$ 8,444,349	1.48%	414
<i>April 2018</i>				
OCMMF	\$ 1,677,026,990	\$ 2,621,771	1.47%	57
OCEMMF	\$ 1,715,592,154	\$ 1,887,341	1.64%	57
Extended Fund	\$ 6,661,112,140	\$ 8,045,347	1.46%	397
Fiscal Year July 1, 2018 - June 30, 2019				
	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 4,342,392,413	\$ 63,146,271	1.95%	326
OCEIP	\$ 4,785,765,739	\$ 71,790,794	1.98%	332
OC Extended Fund B	\$ -	\$ 175,006	N/A	N/A

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING SEPTEMBER 30, 2019

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

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

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

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

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

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
March 2019 - Ending Cash				\$ 222,193,923 ⁽¹⁾
April	\$ 1,424,061,574	\$ 2,239,821,919	\$ 1,900,681,716	1,985,395,700
May	552,471,359	333,476,285	815,264,441	2,056,078,903
June	34,793,920	309,109,230	719,338,969	1,680,643,084
July	170,783,037	323,263,727	713,825,602	1,460,864,246
August	157,884,992	422,804,346	375,293,513	1,666,260,071
September	128,899,332	404,279,065	463,016,433	1,736,422,035

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
March 2019 - Ending Cash				\$ 16,534,452 ⁽¹⁾
April	\$ 1,052,143,539	\$ 1,146,637,286	\$ 752,662,958	1,462,652,319
May	532,869,502	493,682,748	715,333,708	1,773,870,861
June	66,406,088	591,401,237	665,332,626	1,766,345,560
July	207,592,160	249,077,007	547,872,278	1,675,142,449
August	213,113,444	199,180,529	562,682,578	1,524,753,844
September	148,607,955	565,524,060	666,268,423	1,572,617,436

⁽¹⁾ Balances include investments matured on 3/31/2019 (Sunday), but cash was not received until 04/01/2019

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

	<u>Month</u>	<u>Quarter</u>
Treasurer's Accountability at the Beginning of the Period:	\$ 9,686,106,440	\$10,521,409,361
Cash Receipts:		
County	938,759,986	2,117,275,789
School and Community College Districts	640,165,241	1,883,170,799
Total Cash Receipts	<u>1,578,925,227</u>	<u>4,000,446,588</u>
Cash Disbursements:		
County	672,724,340	2,294,323,963
School and Community College Districts	740,071,582	2,373,850,698
Total Cash Disbursements	<u>1,412,795,922</u>	<u>4,668,174,661</u>
Net Change in Cost Value of Pooled Assets	<u>166,129,305</u>	<u>(667,728,073)</u>
Net Increase in Non-Pooled Investments	138,670	425,496
Net Decrease in Non-Pooled Cash	<u>(2,250,005)</u>	<u>(3,982,374)</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 9,850,124,410</u>	<u>\$ 9,850,124,410</u>
Assets in the Treasury at the End of the Period (at Cost Value):		
Pooled Investments:		
Orange County Investment Pool		\$ 4,616,739,098
Orange County Educational Investment Pool		4,869,848,235
Total Pooled Investments		<u>9,486,587,333</u>
Non-Pooled Investments:		
Non-Pooled Investments - John Wayne Airport		48,266,786
Non-Pooled Investments - Fountain Valley School District Fund 40		34,723,562
Non-Pooled Investments - CCCD Series 2017E Bonds		20,747,300
Total Non-Pooled Investments		<u>103,737,648</u>
Cash and Cash Equivalent:		
Cash in banks - County ⁽¹⁾		222,029,634
Cash in banks - Schools ⁽¹⁾		16,534,452
Cash in banks - OC Sheriff		9,887,723
Cash in banks - John Wayne Airport ⁽¹⁾		11,183,331
Cash - Other		164,289
Total Cash		<u>259,799,429</u>
Total Assets in the Treasury at the End of the Period:		<u>\$ 9,850,124,410</u>

⁽¹⁾ Balances include investments matured on 3/31/2019 (Sunday), but cash was not received until 04/01/2019 (Monday).

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

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	\$ 418,493,195	34.93%	\$ 2,172,081,152	28.70%	\$ 399,253,485	54.11%	\$ 21,980,461	45.34%
100%	U.S. Government Agency Securities	611,953,568	51.08%	4,389,518,293	57.99%	264,621,812	35.86%	26,489,219	54.65%
20%	Municipal Debt	-	0.00%	521,043,000	6.88%	-	0.00%	-	0.00%
20%	Medium-Term Notes	1,625,423	0.14%	423,148,600	5.59%	22,101,341	3.00%	-	0.00%
40%	Banker Acceptances	-	0.00%	-	0.00%	-	0.00%	-	0.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Negotiable Certificates of Deposits	-	0.00%	-	0.00%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	63,354,208	0.84%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	165,975,022	13.85%	-	0.00%	51,938,391	7.03%	4,737	0.01%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 1,198,047,208	100.00%	\$ 7,569,145,253	100.00%	\$ 737,915,029	100.00%	\$ 48,474,417	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
100%	MMMFs, JPA, Repurchase Agreements	Yes ⁽³⁾	N/A	Yes ⁽³⁾	Yes
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/23.67	N/A	Yes/38.18	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/84.79
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.00	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/179	N/A	Yes/207	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/321
	Final Maturity - Extended Fund	N/A	Yes/1275	N/A	N/A
A-1/≥ AA ⁽²⁾	Rating Limits				
≥ A-1/P-1/F2	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA ⁽²⁾	Short Term Debt/No Split Ratings	Yes	N/A	Yes	Yes
	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Approved Issuer List	Authorized Issuer	Yes	Yes	Yes	Yes
Broker/Dealer List	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
>0.9975	Net Asset Value - Money Market Fund and JWA	1.0007	N/A	Yes/1.0008	Yes/1.0010

- (1) All investments are marked to market in compliance with the narrow valuation range prescribed by the IPS and market values are provided by Bloomberg Professional Services and Northern Trust.
(2) Excludes US Government Debt per the 2019 IPS policy approved by the Board of Supervisors on December 18, 2018 effective on January 1, 2019.
(3) IPS requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.
(4) Rating Agency requirements limit the investments in U.S. Government Agency Securities to 33% for the two Money Market Funds.
(5) Duration provided above (1.00) is a modified duration, which does not take into consideration all embedded options such as callable bonds.

Note: Compliance exceptions, if any, are noted by red shading for the specific IPS guideline and investment pool.

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
March 31, 2019**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	Calendar year 2016 and six months ended 6/30/17 in progress.
Quarterly Statement of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	September 30, 2018 completed. December 31, 2018 in progress.
Annual Statement of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	Annual audit as of June 30, 2018 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	December 31, 2018 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	FY 16/17 and FY 17/18 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2017 completed. Calendar year 2018 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	All 2018 IPS certifications received for active approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions/Form 700	FY 18/19 identified three compliance incidents as of March 31, 2019.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made no changes at the November 19, 2018 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the November 19, 2018 meeting and did not make any additional changes. The BOS approved on December 18, 2018.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2018 Annual Report was approved at the BOS meeting March 12, 2019.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on January 30, 2019.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2019
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2018.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 2018. One compliance exception in 2018 as a TOC Designee did not submit a Leaving Office Statement within 30 days.

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 March 31, 2019**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Apr-2019 03:33 pm
 Print Date: 08-Apr-2019
 As at date: 08-Apr-2019

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 User: SNong

As of 31-Mar-2019

1680

* 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															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	4/1/19		AAAm	Aaa-mf	NR		76,944,000.24		2.3920	76,944,000.24	0.00	0.00	76,944,000.24	76,944,000.24	0.00
GOLDMAN SACHS - COUNTY MMF															
	4/1/19		AAAm	Aaa-mf	NR		88,995,246.18		2.4400	88,995,246.18	0.00	0.00	88,995,246.18	88,995,246.18	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	4/1/19		AAAm	Aaa-mf	AAAmmf		35,775.57		2.3700	35,775.57	0.00	0.00	35,775.57	35,775.57	0.00
Subtotal for FUNDS:							165,975,021.99		2.4177	165,975,021.99	0.00	0.00	165,975,021.99	165,975,021.99	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / MORGAN STANLEY															
984583	10/31/18	4/17/19	313396EL3	A-1+	P-1	F1+	5,000,000.00		2.4000	4,944,000.00	0.00	50,666.67	4,994,666.67	4,994,600.00	(66.67)
FREDDIE DISCOUNT / Mizuho Securities USA Inc															
997714	1/25/19	4/17/19	313396EL3	A-1+	P-1	F1+	20,000,000.00		2.3500	19,892,944.44	0.00	86,166.67	19,979,111.11	19,978,400.00	(711.11)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
999150	2/5/19	4/17/19	313384EL9	A-1+	P-1	NR	8,000,000.00		2.3900	7,962,291.11	0.00	29,211.11	7,991,502.22	7,991,392.00	(110.22)
FHLB DISC CORP / Mizuho Securities USA Inc															
1002583	2/27/19	4/17/19	313384EL9	A-1+	P-1	NR	2,050,000.00		2.4100	2,043,275.43	0.00	4,528.79	2,047,804.22	2,047,794.20	(10.02)
FHLB DISC CORP / BARCLAYS CAPITAL															
1002584	2/27/19	4/17/19	313384EL9	A-1+	P-1	NR	10,000,000.00		2.4100	9,967,197.22	0.00	22,091.67	9,989,288.89	9,989,240.00	(48.89)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
994148	1/3/19	4/18/19	313384EM7	A-1+	P-1	NR	20,000,000.00		2.4100	19,859,416.67	0.00	117,822.22	19,977,238.89	19,977,200.00	(38.89)
FHLB DISC CORP / BNY Mellon Capital Market															
997239	1/23/19	4/18/19	313384EM7	A-1+	P-1	NR	20,000,000.00		2.4000	19,886,666.67	0.00	90,666.66	19,977,333.33	19,977,200.00	(133.33)
FHLB DISC CORP / FTN FINANCIAL															
997426	1/24/19	4/18/19	313384EM7	A-1+	P-1	NR	15,000,000.00		2.4000	14,916,000.00	0.00	67,000.00	14,983,000.00	14,982,900.00	(100.00)
FREDDIE DISCOUNT / DAIWA															
998101	1/29/19	4/18/19	313396EM1	A-1+	P-1	F1+	20,000,000.00		2.3400	19,897,300.00	0.00	80,600.00	19,977,900.00	19,977,200.00	(700.00)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1000668	2/14/19	4/18/19	313384EM7	A-1+	P-1	NR	50,000,000.00		2.4000	49,790,000.00	0.00	153,333.33	49,943,333.33	49,943,000.00	(333.33)
FREDDIE DISCOUNT / DEUTSCHE															
1000906	2/15/19	4/18/19	313396EM1	A-1+	P-1	F1+	40,000,000.00		2.3800	39,836,044.44	0.00	119,000.00	39,955,044.44	39,954,400.00	(644.44)
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
1001142	2/19/19	4/18/19	313396EM1	A-1+	P-1	F1+	10,000,000.00		2.3800	9,961,655.56	0.00	27,105.55	9,988,761.11	9,988,600.00	(161.11)
FREDDIE DISCOUNT / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1001370	2/20/19	4/18/19	313396EM1	A-1+	P-1	F1+	35,000,000.00		2.3700	34,868,662.50	0.00	92,166.67	34,960,829.17	34,960,100.00	(729.17)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
1001629	2/21/19	4/18/19	313396EM1	A-1+	P-1	F1+	19,000,000.00		2.3700	18,929,953.33	0.00	48,782.50	18,978,735.83	18,978,340.00	(395.83)
FREDDIE DISCOUNT / DEUTSCHE															
1001948	2/25/19	4/18/19	313396EM1	A-1+	P-1	F1+	35,000,000.00		2.3980	34,878,767.78	0.00	81,598.61	34,960,366.39	34,960,100.00	(266.39)
FREDDIE DISCOUNT / DEUTSCHE															
1002581	2/27/19	4/18/19	313396EM1	A-1+	P-1	F1+	50,000,000.00		2.3980	49,833,472.22	0.00	109,908.33	49,943,380.55	49,943,000.00	(380.55)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1003510	3/5/19	4/26/19	313384EV7	A-1+	P-1	NR	25,000,000.00		2.4000	24,913,333.33	0.00	45,000.00	24,958,333.33	24,957,975.00	(358.33)
FNMA DISCOUNT / BARCLAYS CAPITAL															
1003954	3/7/19	4/26/19	313588EV3	A-1+	P-1	F1+	15,000,000.00		2.3800	14,950,416.67	0.00	24,791.67	14,975,208.34	14,974,800.00	(408.34)
FNMA DISCOUNT / BARCLAYS CAPITAL															
1004451	3/11/19	4/26/19	313588EV3	A-1+	P-1	F1+	15,000,000.00		2.3800	14,954,383.33	0.00	20,825.00	14,975,208.33	14,974,800.00	(408.33)
FHLB DISC CORP / BNY Mellon Capital Market															
1004452	3/11/19	4/26/19	313384EV7	A-1+	P-1	NR	2,400,000.00		2.4000	2,392,640.00	0.00	3,360.00	2,396,000.00	2,395,965.60	(34.40)
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
1004879	3/13/19	4/26/19	313588EV3	A-1+	P-1	F1+	14,000,000.00		2.3750	13,959,361.11	0.00	17,548.61	13,976,909.72	13,976,480.00	(429.72)
FNMA DISCOUNT / TD SECURITIES															
1004198	3/8/19	5/3/19	313588FC4	A-1+	P-1	F1+	15,000,000.00		2.3800	14,944,466.67	0.00	23,800.00	14,968,266.67	14,967,750.00	(516.67)
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
1005132	3/14/19	5/3/19	313588FC4	A-1+	P-1	F1+	15,000,000.00		2.3800	14,950,416.67	0.00	17,850.00	14,968,266.67	14,967,750.00	(516.67)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
1005495	3/18/19	5/3/19	313588FC4	A-1+	P-1	F1+	16,000,000.00		2.3800	15,951,342.22	0.00	14,808.89	15,966,151.11	15,965,600.00	(551.11)
FNMA DISCOUNT / JEFFERIES & COMPANY															
1005494	3/18/19	5/7/19	313588FG5	A-1+	P-1	F1+	12,000,000.00		2.3800	11,960,333.33	0.00	11,106.67	11,971,440.00	11,970,960.00	(480.00)
FHLB DISC CORP / MORGAN STANLEY															
1006551	3/25/19	5/8/19	313384FH7	A-1+	P-1	NR	3,000,000.00		2.4250	2,991,108.33	0.00	1,414.58	2,992,522.91	2,992,539.00	16.09
FNMA DISCOUNT / DEUTSCHE															
1006972	3/27/19	5/9/19	313588FJ9	A-1+	P-1	F1+	30,000,000.00		2.3950	29,914,179.17	0.00	9,979.17	29,924,158.34	29,923,500.00	(658.34)
FHLB DISC CORP / FTN FINANCIAL															
1005306	3/15/19	5/10/19	313384FK0	A-1+	P-1	NR	10,000,000.00		2.4050	9,962,588.89	0.00	11,356.94	9,973,945.83	9,973,780.00	(165.83)
FREDDIE DISCOUNT / TD SECURITIES															
1005867	3/20/19	5/17/19	313396FS7	A-1+	P-1	F1+	23,500,000.00		2.4100	23,408,754.72	0.00	18,878.33	23,427,633.05	23,427,385.00	(248.05)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / FTN FINANCIAL															
1007264	3/28/19	5/21/19	313588FW0	A-1+	P-1	F1+	32,000,000.00		2.4000	31,884,800.00	0.00	8,533.33	31,893,333.33	31,892,480.00	(853.33)
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
1007263	3/28/19	5/23/19	313588FY6	A-1+	P-1	F1+	17,000,000.00		2.4000	16,936,533.33	0.00	4,533.33	16,941,066.66	16,940,500.00	(566.66)
FHLB DISC CORP / JEFFERIES & COMPANY															
979281	9/27/18	9/26/19	313384ME6	A-1+	P-1	NR	5,000,000.00		2.5800	4,869,566.67	0.00	66,650.00	4,936,216.67	4,940,400.00	4,183.33
Subtotal for DISCOUNT NOTES:							608,950,000.00	0.0000	2.3906	606,411,871.81	0.00	1,481,085.30	607,892,957.11	607,886,130.80	(6,826.31)
GOVT AGENCY-FIX-30/360															
FANNIE MAE / GREAT PACIFIC SECURITIES															
968912	7/25/18	8/2/19	3135G0N33	AA+	Aaa	AAA	1,350,000.00	0.8750	2.5043	1,327,995.00	14,749.95	1,935.94	1,342,744.95	1,342,939.50	194.55
FED HM LN BK BD / DEUTSCHE															
1003563	3/6/19	9/26/19	3130A9EP2	AA+	Aaa	NR	2,735,000.00	1.0000	2.5482	2,711,779.85	2,902.52	379.86	2,714,682.37	2,724,497.60	9,815.23
Subtotal for GOVT AGENCY-FIX-30/360:							4,085,000.00	0.9587	2.5337	4,039,774.85	17,652.47	2,315.80	4,057,427.32	4,067,437.10	10,009.78
Subtotal for GOVERNMENT AGENCY:							613,035,000.00	0.0064	2.3915	610,451,646.66	17,652.47	1,483,401.10	611,950,384.43	611,953,567.90	3,183.47
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
969939	7/31/18	8/15/19	084664CK5	AA	Aa2	A+	1,633,000.00	1.3000	2.5461	1,612,148.86	13,380.41	2,712.59	1,625,529.27	1,625,422.88	(106.39)
Subtotal for MEDIUM-TERM NOTE:							1,633,000.00	1.3000	2.5461	1,612,148.86	13,380.41	2,712.59	1,625,529.27	1,625,422.88	(106.39)
Subtotal for MEDIUM-TERM NOTES:							1,633,000.00	1.3000	2.5461	1,612,148.86	13,380.41	2,712.59	1,625,529.27	1,625,422.88	(106.39)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / MORGAN STANLEY															
995043	1/9/19	4/11/19	912796RG6	AA+	Aaa	AAA	50,000,000.00		2.3805	49,695,825.00	0.00	271,112.50	49,695,825.00	49,957,050.50	261,225.50
US TREASURY N/B / JP MORGAN CHASE & CO															
986234	11/9/18	4/18/19	912796RH4	AA+	Aaa	AAA	7,000,000.00		2.4053	6,925,168.44	0.00	66,880.71	6,925,168.44	6,990,807.67	65,639.23
US TREASURY N/B / BARCLAYS CAPITAL															
998341	1/30/19	4/18/19	912796RH4	AA+	Aaa	AAA	20,000,000.00		2.3550	19,897,950.00	0.00	79,808.33	19,897,950.00	19,973,736.20	75,786.20
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
999838	2/8/19	4/18/19	912796RH4	AA+	Aaa	AAA	30,000,000.00		2.3510	29,864,817.50	0.00	101,876.67	29,864,817.50	29,960,604.30	95,786.80
US TREASURY N/B / BARCLAYS CAPITAL															
1002585	2/27/19	4/18/19	912796RH4	AA+	Aaa	AAA	45,000,000.00		2.3750	44,851,562.50	0.00	97,968.75	44,851,562.50	44,940,906.45	89,343.95

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1003099	3/1/19	4/18/19	912796RH4	AA+	Aaa	AAA	43,000,000.00		2.3514	42,865,186.40	0.00	87,067.12	42,865,186.40	42,943,532.83	78,346.43
US TREASURY N/B / BNY Mellon Capital Market															
1003308	3/4/19	4/18/19	912796RH4	AA+	Aaa	AAA	20,000,000.00		2.3740	19,940,650.00	0.00	36,928.89	19,940,650.00	19,973,736.20	33,086.20
US TREASURY N/B / UBS FINANCIAL SERVICES															
1003560	3/6/19	4/18/19	912796RH4	AA+	Aaa	AAA	13,000,000.00		2.3900	12,962,888.61	0.00	22,439.45	12,962,888.61	12,982,928.53	20,039.92
US TREASURY N/B / JP MORGAN CHASE & CO															
1003511	3/5/19	4/23/19	912796UY3	AA+	Aaa	AAA	5,000,000.00		2.3841	4,983,774.88	0.00	8,940.37	4,983,774.88	4,991,718.75	7,943.87
US TREASURY N/B / JEFFERIES & COMPANY															
1004200	3/8/19	4/30/19	912796UZ0	AA+	Aaa	AAA	15,000,000.00		2.3800	14,947,441.67	0.00	23,800.00	14,947,441.67	14,968,249.95	20,808.28
US TREASURY N/B / BARCLAYS CAPITAL															
1004199	3/8/19	5/2/19	912796RJ0	AA+	Aaa	AAA	5,000,000.00		2.3700	4,981,895.83	0.00	7,900.00	4,981,895.83	4,988,950.00	7,054.17
US TREASURY N/B / JP MORGAN CHASE & CO															
994152	1/3/19	5/9/19	912796RP6	AA+	Aaa	AAA	10,000,000.00		2.3750	9,916,875.00	0.00	58,055.56	9,916,875.00	9,973,179.20	56,304.20
US TREASURY N/B / BARCLAYS CAPITAL															
1005675	3/19/19	5/9/19	912796RP6	AA+	Aaa	AAA	26,000,000.00		2.3900	25,911,968.33	0.00	22,439.45	25,911,968.33	25,930,265.92	18,297.59
US TREASURY N/B / BNY Mellon Capital Market															
1005871	3/20/19	5/9/19	912796RP6	AA+	Aaa	AAA	5,000,000.00		2.4055	4,983,295.14	0.00	4,009.17	4,983,295.14	4,986,589.60	3,294.46
US TREASURY N/B / BNY Mellon Capital Market															
1006146	3/21/19	5/9/19	912796RP6	AA+	Aaa	AAA	24,200,000.00		2.4105	24,120,600.81	0.00	17,824.31	24,120,600.81	24,135,093.66	14,492.85
US TREASURY N/B / BARCLAYS CAPITAL															
1006552	3/25/19	5/9/19	912796RP6	AA+	Aaa	AAA	25,000,000.00		2.3950	24,925,156.25	0.00	11,642.36	24,925,156.25	24,932,948.00	7,791.75
US TREASURY N/B / BNY Mellon Capital Market															
1006746	3/26/19	5/9/19	912796RP6	AA+	Aaa	AAA	30,000,000.00		2.4070	29,911,743.33	0.00	12,035.00	29,911,743.33	29,919,537.60	7,794.27
Subtotal for TREASURY BILL:							373,200,000.00	0.0000	2.3790	371,686,799.69	0.00	930,728.64	371,686,799.69	372,549,835.36	863,035.67
TREASURY BOND															
US TREASURY N/B / MORGAN STANLEY															
984257	10/30/18	4/15/19	912828Q52	AA+	Aaa	AAA	15,000,000.00	0.8750	2.3977	14,896,289.06	95,016.61	55,168.27	14,991,305.67	14,991,796.95	491.28
Subtotal for TREASURY BOND:							15,000,000.00	0.8750	2.3977	14,896,289.06	95,016.61	55,168.27	14,991,305.67	14,991,796.95	491.28
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
949270	3/26/18	3/31/19	912828C65	AA+	Aaa	AAA	0.00	1.6250	2.1261	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / RBC															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1007495	3/29/19	5/31/19	912828WLO	AA+	Aaa	AAA	31,000,000.00	1.5000	2.3722	30,952,773.44	2,248.88	3,832.42	30,955,022.32	30,951,562.50	(3,459.82)
Subtotal for TREASURY BOND - ME:							31,000,000.00	1.5000	2.3722	30,952,773.44	2,248.88	3,832.42	30,955,022.32	30,951,562.50	(3,459.82)
Subtotal for U. S. TREASURIES:							419,200,000.00	0.1422	2.3791	417,535,862.19	97,265.49	989,729.33	417,633,127.68	418,493,194.81	860,067.13
Total County Money Mkt Fnd :							1,199,843,021.99	0.0547	2.3910	1,195,574,679.70	128,298.37	2,475,843.02	1,197,184,063.37	1,198,047,207.58	863,144.21
Net Asset Value (NAV):														1.000721	
<u>Educational Money Mkt Fnd</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	4/7/19			AAAm	Aaa-mf	AAAmmf	334,920.97		2.3700	334,920.97	0.00	0.00	334,920.97	334,920.97	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	4/7/19			AAAm	Aaa-mf	NR	27,525,298.24		2.3920	27,525,298.24	0.00	0.00	27,525,298.24	27,525,298.24	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	4/7/19			AAAm	Aaa-mf	NR	24,078,172.31		2.4400	24,078,172.31	0.00	0.00	24,078,172.31	24,078,172.31	0.00
Subtotal for FUNDS:							51,938,391.52		2.4141	51,938,391.52	0.00	0.00	51,938,391.52	51,938,391.52	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / CASTLE OAK SECURITIES															
983224	10/24/18	4/1/19	313396DU4	A-1+	P-1	F1+	7,000,000.00		2.3750	6,926,572.92	0.00	73,427.08	7,000,000.00	7,000,000.00	0.00
FHLB DISC CORP / CASTLE OAK SECURITIES															
988608	11/28/18	4/5/19	313384DY2	A-1+	P-1	NR	20,000,000.00		2.4200	19,827,911.11	0.00	166,711.11	19,994,622.22	19,994,620.00	(2.22)
FHLB DISC CORP / BNY Mellon Capital Market															
1005496	3/18/19	4/5/19	313384DY2	A-1+	P-1	NR	2,774,000.00		2.3900	2,770,685.07	0.00	2,578.28	2,773,263.35	2,773,253.79	(9.56)
FHLB DISC CORP / DEUTSCHE															
1006142	3/21/19	4/5/19	313384DY2	A-1+	P-1	NR	7,700,000.00		2.4200	7,692,235.83	0.00	5,693.72	7,697,929.55	7,697,928.70	(0.85)
FHLB DISC CORP / TD SECURITIES															
1006973	3/27/19	4/5/19	313384DY2	A-1+	P-1	NR	2,200,000.00		2.4150	2,198,671.75	0.00	737.92	2,199,409.67	2,199,408.20	(1.47)
FHLB DISC CORP / Mizuho Securities USA Inc															
1006974	3/27/19	4/5/19	313384DY2	A-1+	P-1	NR	3,500,000.00		2.4100	3,497,891.25	0.00	1,171.53	3,499,062.78	3,499,058.50	(4.28)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
998334	1/30/19	4/8/19	313384EB1	A-1+	P-1	NR	20,000,000.00		2.3800	19,910,088.89	0.00	80,655.55	19,990,744.44	19,990,600.00	(144.44)
FED FARM CR BK / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
998876	2/1/19	4/9/19	313312ECO	A-1+	P-1	F1+	8,000,000.00		2.4000	7,964,266.67	0.00	31,466.66	7,995,733.33	7,995,696.00	(37.33)
FHLB DISC CORP / Mizuho Securities USA Inc															
1006975	3/27/19	4/12/19	313384EF2	A-1+	P-1	NR	9,000,000.00		2.4200	8,990,320.00	0.00	3,025.00	8,993,345.00	8,993,349.00	4.00
FHLB DISC CORP / TD SECURITIES															
1002582	2/27/19	4/15/19	313384EJ4	A-1+	P-1	NR	10,000,000.00		2.4200	9,968,405.56	0.00	22,183.33	9,990,588.89	9,990,590.00	1.11
FREDDIE DISCOUNT / FTN FINANCIAL															
995039	1/9/19	4/17/19	313396EL3	A-1+	P-1	F1+	20,000,000.00		2.4100	19,868,788.89	0.00	109,788.89	19,978,577.78	19,978,400.00	(177.78)
FED FARM CR BK / FTN FINANCIAL															
987147	11/16/18	4/22/19	313312ER7	A-1+	P-1	F1+	500,000.00		2.4500	494,657.64	0.00	4,627.78	499,285.42	499,294.00	8.58
FED FARM CR BK / Mizuho Securities USA Inc															
987149	11/16/18	4/22/19	313312ER7	A-1+	P-1	F1+	2,000,000.00		2.4500	1,978,630.56	0.00	18,511.11	1,997,141.67	1,997,176.00	34.33
FHLB DISC CORP / FTN FINANCIAL															
1006339	3/22/19	4/22/19	313384ER6	A-1+	P-1	NR	10,000,000.00		2.4500	9,978,902.78	0.00	6,805.55	9,985,708.33	9,985,880.00	171.67
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1006976	3/27/19	4/24/19	313384ET2	A-1+	P-1	NR	11,200,000.00		2.4200	11,178,919.11	0.00	3,764.44	11,182,683.55	11,182,684.80	1.25
FHLB DISC CORP / UBS															
1003095	3/1/19	5/8/19	313384FH7	A-1+	P-1	NR	2,000,000.00		2.4200	1,990,857.78	0.00	4,167.78	1,995,025.56	1,995,026.00	0.44
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1000281	2/11/19	5/10/19	313384FK0	A-1+	P-1	NR	10,000,000.00		2.4100	9,941,088.89	0.00	32,802.78	9,973,891.67	9,973,780.00	(111.67)
FHLB DISC CORP / FTN FINANCIAL															
1000282	2/11/19	5/10/19	313384FK0	A-1+	P-1	NR	5,000,000.00		2.4100	4,970,544.44	0.00	16,401.39	4,986,945.83	4,986,890.00	(55.83)
FHLB DISC CORP / FTN FINANCIAL															
998595	1/31/19	10/1/19	313384MK2	A-1+	P-1	NR	1,825,000.00		2.5000	1,794,203.13	0.00	7,604.17	1,801,807.30	1,802,735.00	927.70
Subtotal for DISCOUNT NOTES:							152,699,000.00	0.0000	2.4119	151,943,642.27	0.00	592,124.07	152,535,766.34	152,536,369.99	603.65
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BNY Mellon Capital Market															
998881	2/1/19	4/1/19	3133EEWG1	AA+	Aaa	AAA	2,000,000.00	1.3000	2.5365	1,996,000.00	4,000.00	0.00	2,000,000.00	1,996,000.00	(4,000.00)
FED HM LN BK BD / MORGAN STANLEY															
962728	6/15/18	5/28/19	3130ABF92	AA+	Aaa	NR	10,000,000.00	1.3750	2.3751	9,906,300.00	78,128.86	46,979.17	9,984,428.86	9,981,800.00	(2,628.86)
FREDDIE MAC / Mizuho Securities USA Inc															
964468	6/27/18	5/30/19	3137EADG1	AA+	Aaa	AAA	25,000,000.00	1.7500	2.3573	24,861,714.50	113,784.47	147,048.61	24,975,498.97	24,967,250.00	(8,248.97)
FED HM LN BK BD / Mizuho Securities USA Inc															
986428	11/13/18	6/21/19	3130A8DB6	AA+	Aaa	NR	3,485,000.00	1.1250	2.6303	3,453,666.37	19,835.05	10,890.63	3,473,501.42	3,474,893.50	1,392.08

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / Mizuho Securities USA Inc															
964755	6/28/18	7/19/19	3137EAEB1	AA+	Aaa	AAA	1,250,000.00	0.8750	2.3952	1,230,254.63	14,148.26	2,187.50	1,244,402.89	1,243,962.50	(440.39)
FANNIE MAE / DEUTSCHE															
979290	9/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.6026	1,971,220.00	17,362.36	2,868.06	1,988,582.36	1,989,540.00	957.64
FANNIE MAE / Mizuho Securities USA Inc															
985493	11/6/18	8/2/19	3135G0N33	AA+	Aaa	AAA	6,619,000.00	0.8750	2.6640	6,532,881.51	46,944.29	9,491.83	6,579,825.80	6,584,382.63	4,556.83
FED HM LN BK BD / Mizuho Securities USA Inc															
979037	9/26/18	8/5/19	3130A8Y72	AA+	Aaa	NR	5,000,000.00	0.8750	2.6013	4,927,172.15	43,602.43	6,805.56	4,970,774.58	4,972,300.00	1,525.42
FED HM LN BK BD / Mizuho Securities USA Inc															
978767	9/25/18	8/15/19	3133X8AS1	AA+	Aaa	NR	10,480,000.00	5.1250	2.6092	10,709,880.90	(133,618.27)	68,629.44	10,576,262.63	10,584,171.20	7,908.57
FANNIE MAE / MORGAN STANLEY															
982783	10/19/18	8/28/19	3135G0P49	AA+	Aaa	AAA	1,549,000.00	1.0000	2.6816	1,527,032.39	11,517.00	1,419.92	1,538,549.39	1,539,736.98	1,187.59
FED HM LN BK BD / JP MORGAN CHASE & CO															
988615	11/28/18	9/26/19	3130A9EP2	AA+	Aaa	NR	2,225,000.00	1.0000	2.7240	2,193,794.38	12,880.17	309.03	2,206,674.55	2,216,456.00	9,781.45
FREDDIE MAC / UBS FINANCIAL SERVICES															
983821	10/26/18	10/2/19	3137EADM8	AA+	Aaa	AAA	6,513,000.00	1.2500	2.7491	6,423,602.56	41,239.89	35,052.60	6,464,842.45	6,473,466.09	8,623.64
FANNIE MAE / TD SECURITIES															
988156	11/26/18	10/24/19	3135G0R39	AA+	Aaa	AAA	1,010,000.00	1.0000	2.7577	994,129.33	6,048.27	3,506.94	1,000,177.60	1,001,819.00	1,641.40
FANNIE MAE / MORGAN STANLEY															
988370	11/27/18	10/24/19	3135G0R39	AA+	Aaa	AAA	10,000,000.00	1.0000	2.7479	9,844,199.50	59,080.31	34,444.44	9,903,279.81	9,919,000.00	15,720.19
FANNIE MAE / BNY Mellon Capital Market															
988627	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	222,000.00	1.0000	2.7481	218,551.23	1,301.22	758.50	219,852.45	220,201.80	349.35
Subtotal for GOVT AGENCY-FIX-30/360:							87,353,000.00	1.7617	2.5426	86,790,399.45	336,254.31	370,392.23	87,126,653.76	87,164,979.70	38,325.94
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / BNY Mellon Capital Market															
998602	1/31/19	4/3/19	3133EHER0	AA+	Aaa	AAA	23,800,000.00	2.4304	2.4173	23,801,047.20	(1,013.42)	46,595.79	23,800,033.78	23,800,238.00	204.22
FED FARM CR BK / JEFFERIES & COMPANY															
999520	2/6/19	4/3/19	3133EHEP4	AA+	Aaa	AAA	1,120,000.00	2.5776	2.4400	1,120,228.57	(220.41)	4,330.41	1,120,008.16	1,120,224.00	215.84
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							24,920,000.00	2.4370	2.4183	24,921,275.77	(1,233.83)	50,926.20	24,920,041.94	24,920,462.00	420.06
Subtotal for GOVERNMENT AGENCY:							264,972,000.00	0.8100	2.4556	263,655,317.49	335,020.48	1,013,442.50	264,582,462.04	264,621,811.69	39,349.65
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / GREAT PACIFIC SECURITIES															
953006	4/17/18	5/6/19	037833AQ3	AA+	Aa1	NR	3,495,000.00	2.1000	2.3122	3,487,311.00	6,978.93	29,561.88	3,494,289.93	3,493,567.05	(722.88)
APPLE INC. / CASTLE OAK SECURITIES															
959861	5/30/18	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	2.3678	4,987,675.00	11,041.15	42,291.67	4,998,716.15	4,997,950.00	(766.15)
MICROSOFT CORP / TD SECURITIES															
962905	6/18/18	6/1/19	594918AC8	AAA	Aaa	AA+	1,507,000.00	4.2000	2.5060	1,530,870.88	(19,695.22)	21,098.00	1,511,175.66	1,510,420.89	(754.77)
MICROSOFT CORP / TD SECURITIES															
964757	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	998,000.00	4.2000	2.4883	1,013,508.92	(12,714.52)	13,972.00	1,000,794.40	1,000,265.46	(528.94)
MICROSOFT CORP / BARCLAYS CAPITAL															
964758	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	7,000,000.00	4.2000	2.4883	7,108,780.00	(89,180.00)	98,000.00	7,019,600.00	7,015,890.00	(3,710.00)
MICROSOFT CORP / TD SECURITIES															
965819	7/5/18	6/1/19	594918AC8	AAA	Aaa	AA+	4,074,000.00	4.2000	2.5109	4,135,150.74	(49,896.00)	57,036.00	4,085,254.74	4,083,247.98	(2,006.76)
Subtotal for MEDIUM-TERM NOTE:							22,074,000.00	3.3918	2.4385	22,263,296.54	(153,465.66)	261,959.55	22,109,830.88	22,101,341.38	(8,489.50)
Subtotal for MEDIUM-TERM NOTES:							22,074,000.00	3.3918	2.4385	22,263,296.54	(153,465.66)	261,959.55	22,109,830.88	22,101,341.38	(8,489.50)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BANK OF AMERICA															
999151	2/5/19	4/2/19	912796UV9	AA+	Aaa	AAA	7,500,000.00		2.3575	7,472,495.83	0.00	27,013.02	7,472,495.83	7,498,035.45	25,539.62
US TREASURY N/B / BNP PARIBAS FINANCE															
999840	2/8/19	4/2/19	912796UV9	AA+	Aaa	AAA	7,000,000.00		2.3610	6,975,668.58	0.00	23,872.34	6,975,668.58	6,998,166.42	22,497.84
US TREASURY N/B / BARCLAYS CAPITAL															
999839	2/8/19	4/11/19	912796RG6	AA+	Aaa	AAA	20,000,000.00		2.3575	19,918,797.22	0.00	68,105.56	19,918,797.22	19,982,820.20	64,022.98
US TREASURY N/B / BNP PARIBAS															
996551	1/17/19	4/18/19	912796RH4	AA+	Aaa	AAA	25,000,000.00		2.3770	24,849,786.81	0.00	122,151.39	24,849,786.81	24,967,170.25	117,383.44
US TREASURY N/B / UBS FINANCIAL SERVICES															
1003561	3/6/19	4/18/19	912796RH4	AA+	Aaa	AAA	5,000,000.00		2.3900	4,985,726.39	0.00	8,630.55	4,985,726.39	4,993,434.05	7,707.66
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1002357	2/26/19	4/23/19	912796UY3	AA+	Aaa	AAA	10,000,000.00		2.4000	9,962,666.67	0.00	22,666.66	9,962,666.67	9,983,437.50	20,770.83
US TREASURY N/B / BARCLAYS CAPITAL															
1004635	3/12/19	4/30/19	912796U20	AA+	Aaa	AAA	17,000,000.00		2.3900	16,944,698.06	0.00	22,572.22	16,944,698.06	16,964,016.61	19,318.55
US TREASURY N/B / BNP PARIBAS FINANCE															
1004884	3/13/19	4/30/19	912796U20	AA+	Aaa	AAA	10,000,000.00		2.3860	9,968,186.67	0.00	12,592.78	9,968,186.67	9,978,833.30	10,646.63
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
1005307	3/15/19	4/30/19	912796UZO	AA+	Aaa	AAA	17,000,000.00		2.3920	16,948,040.44	0.00	19,202.45	16,948,040.44	16,964,016.61	15,976.17
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1005498	3/18/19	4/30/19	912796UZO	AA+	Aaa	AAA	20,000,000.00		2.3885	19,942,941.39	0.00	18,577.22	19,942,941.39	19,957,666.60	14,725.21
US TREASURY N/B / BANK OF AMERICA															
1006147	3/21/19	4/30/19	912796UZO	AA+	Aaa	AAA	5,000,000.00		2.4170	4,986,572.22	0.00	3,692.64	4,986,572.22	4,989,416.65	2,844.43
US TREASURY N/B / MORGAN STANLEY															
998342	1/30/19	5/2/19	912796RJO	AA+	Aaa	AAA	20,000,000.00		2.3670	19,879,020.00	0.00	80,215.00	19,879,020.00	19,955,800.00	76,780.00
US TREASURY N/B / BNP PARIBAS FINANCE															
1003562	3/6/19	5/2/19	912796RJO	AA+	Aaa	AAA	6,000,000.00		2.3750	5,977,437.50	0.00	10,291.67	5,977,437.50	5,986,740.00	9,302.50
US TREASURY N/B / BNP PARIBAS FINANCE															
1006145	3/21/19	5/7/19	912796VA4	AA+	Aaa	AAA	28,000,000.00		2.4210	27,911,499.00	0.00	20,713.00	27,911,499.00	27,927,920.44	16,421.44
US TREASURY N/B / BNP PARIBAS FINANCE															
1000669	2/14/19	5/9/19	912796RP6	AA+	Aaa	AAA	25,000,000.00		2.3750	24,861,458.33	0.00	75,868.06	24,861,458.33	24,932,948.00	71,489.67
US TREASURY N/B / MORGAN STANLEY															
1006144	3/21/19	5/14/19	912796VB2	AA+	Aaa	AAA	12,000,000.00		2.4200	11,956,440.00	0.00	8,873.33	11,956,440.00	11,963,679.12	7,239.12
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1000670	2/14/19	5/16/19	912796RQ4	AA+	Aaa	AAA	2,812,000.00		2.4000	2,794,940.53	0.00	8,623.47	2,794,940.53	2,803,151.56	8,211.03
US TREASURY N/B / BANK OF AMERICA															
1001144	2/19/19	5/16/19	912796RQ4	AA+	Aaa	AAA	8,700,000.00		2.3775	8,650,587.63	0.00	23,557.06	8,650,587.63	8,672,623.97	22,036.34
US TREASURY N/B / JP MORGAN CHASE & CO															
1002356	2/26/19	6/6/19	912796RS0	AA+	Aaa	AAA	7,000,000.00		2.3835	6,953,654.17	0.00	15,757.58	6,953,654.17	6,968,470.81	14,816.64
Subtotal for TREASURY BILL:							253,012,000.00	0.0000	2.3859	251,940,617.44	0.00	592,976.00	251,940,617.44	252,488,347.54	547,730.10
TREASURY BOND - ME															
US TREASURY N/B / DAIWA CAPITAL MARKETS															
979288	9/27/18	3/31/19	912828C65	AA+	Aaa	AAA	0.00	1.6250	2.4028	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / RBC															
998607	1/31/19	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	2.3931	24,929,687.50	47,401.69	51,795.58	24,977,089.19	24,975,097.75	(1,991.44)
US TREASURY N/B / RBC															
998882	2/1/19	4/30/19	912828D23	AA+	Aaa	AAA	12,000,000.00	1.6250	2.3908	11,977,500.00	15,085.23	31,781.76	11,992,585.23	11,992,968.72	383.49
US TREASURY N/B / DEUTSCHE															
1001947	2/25/19	4/30/19	912828D23	AA+	Aaa	AAA	10,000,000.00	1.6250	2.4111	9,985,937.50	7,690.43	15,711.33	9,993,627.93	9,994,140.60	512.67
US TREASURY N/B / BARCLAYS CAPITAL															
1003097	3/1/19	5/31/19	912828SX9	AA+	Aaa	AAA	10,000,000.00	1.1250	2.4229	9,967,578.13	11,044.81	9,581.04	9,978,622.94	9,978,710.90	87.96

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1006977	3/27/19	5/31/19	912828XS4	AA+	Aaa	AAA	40,000,000.00	1.2500	2.4485	39,914,062.50	6,610.58	6,868.13	39,920,673.08	39,921,875.20	1,202.12
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1006978	3/27/19	5/31/19	912828XS4	AA+	Aaa	AAA	50,000,000.00	1.2500	2.4485	49,892,578.13	8,263.22	8,585.16	49,900,841.35	49,902,344.00	1,502.65
Subtotal for TREASURY BOND - ME:							147,000,000.00	1.2976	2.4301	146,667,343.76	96,095.96	124,323.00	146,763,439.72	146,765,137.17	1,697.45
Subtotal for U. S. TREASURIES:							400,012,000.00	0.4769	2.4021	398,607,961.20	96,095.96	717,299.00	398,704,057.16	399,253,484.71	549,427.55
Total Educational Money Mkt Fnd :							738,996,391.52	0.6499	2.4232	736,464,966.75	277,650.78	1,992,701.05	737,334,741.60	737,915,029.30	580,287.70
Net Asset Value (NAV):														1.000787	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
	4/1/19				NR		63,354,207.87		2.4360	63,354,207.87	0.00	0.00	63,354,207.87	63,354,207.87	0.00
Subtotal for FUNDS:							63,354,207.87		2.4360	63,354,207.87	0.00	0.00	63,354,207.87	63,354,207.87	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
993906	1/2/19	4/5/19	313384DY2	A-1+	P-1	NR	25,000,000.00		2.4400	24,842,416.67	0.00	150,805.55	24,993,222.22	24,993,275.00	52.78
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
990513	12/10/18	4/10/19	313384ED7	A-1+	P-1	NR	50,000,000.00		2.4400	49,589,944.44	0.00	379,555.56	49,969,500.00	49,969,750.00	250.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
990516	12/10/18	4/10/19	313384ED7	A-1+	P-1	NR	50,000,000.00		2.4400	49,589,944.44	0.00	379,555.56	49,969,500.00	49,969,750.00	250.00
FHLB DISC CORP / CASTLE OAK SECURITIES															
994149	1/3/19	4/10/19	313384ED7	A-1+	P-1	NR	7,000,000.00		2.4300	6,954,167.50	0.00	41,580.00	6,995,747.50	6,995,765.00	17.50
FHLB DISC CORP / DEUTSCHE															
1003953	3/7/19	5/10/19	313384FK0	A-1+	P-1	NR	50,000,000.00		2.4000	49,786,666.67	0.00	83,333.33	49,870,000.00	49,868,900.00	(1,100.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1002856	2/28/19	2/28/20	313384TR0	A-1+	P-1	NR	40,000,000.00		2.4900	38,990,166.67	0.00	88,533.33	39,078,700.00	39,130,400.00	51,700.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1005492	3/18/19	3/18/20	313384UL1	A-1+	P-1	NR	9,000,000.00		2.4650	8,774,452.50	0.00	8,627.50	8,783,080.00	8,794,080.00	11,000.00
Subtotal for DISCOUNT NOTES:							231,000,000.00	0.0000	2.4407	228,527,758.89	0.00	1,131,990.83	229,659,749.72	229,721,920.00	62,170.28
GOVT AGENCY-FIX-30/360															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / MORGAN STANLEY															
832959	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	15,000,000.00	1.1250	1.1359	14,995,050.00	4,887.23	77,812.50	14,999,937.23	14,985,600.00	(14,337.23)
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	16,290.76	259,375.00	49,999,790.76	49,952,000.00	(47,790.76)
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	226,875.00	50,000,000.00	49,969,000.00	(31,000.00)
FREDDIE MAC / DEUTSCHE															
837920	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	226,875.00	50,000,000.00	49,969,000.00	(31,000.00)
FREDDIE MAC / DEUTSCHE															
837921	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	226,875.00	50,000,000.00	49,969,000.00	(31,000.00)
FREDDIE MAC / DEUTSCHE															
837922	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	226,875.00	50,000,000.00	49,969,000.00	(31,000.00)
FREDDIE MAC / DEUTSCHE															
837923	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	226,875.00	50,000,000.00	49,969,000.00	(31,000.00)
FREDDIE MAC / DEUTSCHE															
837924	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	226,875.00	50,000,000.00	49,969,000.00	(31,000.00)
FED FARM CR BK / BNY Mellon Capital Market															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	37,875.20	288,640.00	47,999,139.20	47,977,440.00	(21,699.20)
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	10,325.33	72,160.00	11,999,765.33	11,994,360.00	(5,405.33)
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	107,638.89	25,000,000.00	24,910,250.00	(89,750.00)
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	62,770.60	169,125.00	35,994,730.60	35,934,480.00	(60,250.60)
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	13,949.02	37,583.33	7,998,829.02	7,985,440.00	(13,389.02)
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	(33,457.75)	48,298.61	10,003,822.25	9,984,500.00	(19,322.25)
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	(63,860.91)	91,767.36	19,007,731.09	18,970,550.00	(37,181.09)
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	(55,539.76)	72,447.92	15,006,860.24	14,976,750.00	(30,110.24)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
913616	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	21,000,000.00	1.6250	1.3957	21,087,255.00	(77,662.21)	101,427.08	21,009,592.79	20,967,450.00	(42,142.79)
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	7,737.50	48,058.33	14,998,737.50	14,953,050.00	(45,687.50)
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	54,444.39	43,750.00	24,993,944.39	24,879,250.00	(114,694.39)
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	22,376.67	21,510.42	14,997,176.67	14,921,550.00	(75,626.67)
FANNIE MAE / DEUTSCHE															
979509	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	24,277,000.00	0.8750	2.5974	23,929,824.58	208,990.47	34,813.89	24,138,815.05	24,150,031.29	11,216.24
FANNIE MAE / Mizuho Securities USA Inc															
979510	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	27,460,000.00	0.8750	2.5974	27,067,305.80	236,391.57	39,378.40	27,303,697.37	27,316,384.20	12,686.83
FED HM LN BK BD / Mizuho Securities USA Inc															
979511	9/28/18	8/5/19	3130A8Y72	AA+	Aaa	NR	25,000,000.00	0.8750	2.6017	24,638,103.75	215,723.17	34,027.78	24,853,826.92	24,861,500.00	7,673.08
FREDDIE MAC / Mizuho Securities USA Inc															
979029	9/26/18	8/15/19	3137EAEH8	AA+	Aaa	AAA	50,000,000.00	1.3750	2.6094	49,462,447.00	311,747.04	87,847.22	49,774,194.04	49,796,000.00	21,805.96
FREDDIE MAC / Mizuho Securities USA Inc															
979030	9/26/18	8/15/19	3137EAEH8	AA+	Aaa	AAA	4,217,000.00	1.3750	2.6094	4,171,662.78	26,292.75	7,409.04	4,197,955.53	4,199,794.64	1,839.11
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	327,852.14	32,083.33	34,943,167.14	34,790,700.00	(152,467.14)
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	473,005.03	45,833.33	49,918,005.03	49,701,000.00	(217,005.03)
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	322,618.67	36,666.67	39,937,018.67	39,760,800.00	(176,218.67)
FANNIE MAE / Mizuho Securities USA Inc															
991702	12/17/18	8/28/19	3135G0P49	AA+	Aaa	AAA	7,495,000.00	1.0000	2.6747	7,408,807.50	35,713.23	6,870.42	7,444,520.73	7,450,179.90	5,659.17
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	19,489.80	17,187.50	24,994,489.80	24,868,750.00	(125,739.80)
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	25,241.98	10,312.50	14,992,578.58	14,921,250.00	(71,328.58)
FED HM LN BK BD / Mizuho Securities USA Inc															
955349	5/1/18	9/13/19	3130A02T6	AA+	Aaa	NR	45,000,000.00	2.3750	2.4473	44,955,900.00	29,579.27	53,437.50	44,985,479.27	44,973,000.00	(12,479.27)
FED HM LN BK BD / MORGAN STANLEY															
995044	1/9/19	9/26/19	3130A9EP2	AA+	Aaa	NR	13,000,000.00	1.0000	2.6284	12,851,150.00	47,493.00	1,805.56	12,898,643.00	12,950,080.00	51,437.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / BNY Mellon Capital Market															
967779	7/18/18	10/2/19	3137EADM8	AA+	Aaa	AAA	4,921,000.00	1.2500	2.5434	4,845,856.33	43,804.95	30,585.38	4,889,661.28	4,891,129.53	1,468.25
FREDDIE MAC / DEUTSCHE															
984869	11/1/18	10/2/19	3137EADM8	AA+	Aaa	AAA	460,000.00	1.2500	2.7271	453,869.04	2,778.38	2,395.84	456,647.42	457,207.80	560.38
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	(11,799.55)	128,000.00	20,003,400.45	19,886,000.00	(117,400.45)
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	46,206.74	256,000.00	39,986,606.74	39,772,000.00	(214,606.74)
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	108,789.62	218,055.56	49,974,789.62	49,595,000.00	(379,789.62)
FANNIE MAE / BARCLAYS CAPITAL															
868036	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	108,789.62	218,055.56	49,974,789.62	49,595,000.00	(379,789.62)
FANNIE MAE / Mizuho Securities USA Inc															
962194	6/13/18	10/24/19	3136G0T68	AA+	Aaa	AAA	5,500,000.00	1.3300	2.4931	5,414,695.00	50,036.33	31,901.53	5,464,731.33	5,464,910.00	178.67
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	3,251.44	22,181.25	3,148,683.94	3,135,195.00	(13,488.94)
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	(653.00)	57,597.22	10,000,247.30	9,932,100.00	(68,147.30)
FED FARM CR BK / Mizuho Securities USA Inc															
988643	6/19/18	11/14/19	3133EJRUS	AA+	Aaa	AAA	23,210,000.00	2.4500	0.0000	23,185,397.40	13,738.48	216,401.01	23,199,135.88	23,223,229.70	24,093.82
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	9,110.39	259,722.22	49,997,610.39	49,646,500.00	(351,110.39)
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	9,110.39	259,722.22	49,997,610.39	49,646,500.00	(351,110.39)
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	116,713.48	233,750.00	44,967,763.48	44,681,850.00	(285,913.48)
FED FARM CR BK / FTN FINANCIAL															
955348	5/1/18	1/10/20	3133EH6L2	AA+	Aaa	AAA	22,545,000.00	1.9500	2.5165	22,334,429.70	114,102.13	98,916.19	22,448,531.83	22,436,558.55	(11,973.28)
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	20,956.10	61,666.67	19,992,316.10	19,851,800.00	(140,516.10)
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	5,295.71	135,116.67	29,995,395.71	30,023,100.00	27,704.29
FANNIE MAE / FTN FINANCIAL															

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
968044	7/19/18	1/30/20	3136G0X63	AA+	Aaa	AAA	2,000,000.00	1.3500	2.6115	1,962,380.00	17,205.52	4,575.00	1,979,585.52	1,976,040.00	(3,545.52)
FED FARM CR BK / MORGAN STANLEY															
971882	8/10/18	2/10/20	3133EJWN5	AA+	Aaa	AAA	10,000,000.00	2.6000	2.6328	9,995,200.00	2,053.33	36,833.33	9,997,253.33	10,007,500.00	10,246.67
FED HM LN BK BD / CASTLE OAK SECURITIES															
942312	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	10,000,000.00	2.1250	2.2188	9,981,700.00	10,442.66	29,513.89	9,992,142.66	9,971,900.00	(20,242.66)
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	52,213.30	147,569.44	49,960,713.30	49,859,500.00	(101,213.30)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
971123	8/7/18	2/11/20	3130ADN32	AA+	Aaa	NR	25,000,000.00	2.1250	2.6415	24,809,896.75	81,772.35	73,784.72	24,891,669.10	24,929,750.00	38,080.90
FED HM LN BK BD / Mizuho Securities USA Inc															
971398	8/8/18	2/11/20	3130ADN32	AA+	Aaa	NR	12,285,000.00	2.1250	2.6497	12,190,282.65	40,642.99	36,257.81	12,230,925.64	12,250,479.15	19,553.51
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	68,329.67	67,562.50	24,945,579.67	24,931,250.00	(14,329.67)
FANNIE MAE / JP MORGAN CHASE & CO															
887109	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	22,311.11	68,750.00	49,990,311.11	49,579,000.00	(411,311.11)
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	22,311.11	68,750.00	49,990,311.11	49,579,000.00	(411,311.11)
FANNIE MAE / JP MORGAN CHASE & CO															
887111	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5219	19,987,200.00	8,924.44	27,500.00	19,996,124.44	19,831,600.00	(164,524.44)
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	55,136.74	26,562.50	24,950,636.74	24,925,750.00	(24,886.74)
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	55,404.44	26,562.50	24,950,004.44	24,925,750.00	(24,254.44)
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	29,740.00	13,812.50	12,973,021.00	12,961,390.00	(11,631.00)
FED HM LN BK BD / Mizuho Securities USA Inc															
971625	8/9/18	3/13/20	313378J77	AA+	Aaa	NR	1,830,000.00	1.8750	2.6656	1,807,542.24	9,077.00	1,715.63	1,816,619.24	1,820,301.00	3,681.76
FED HM LN BK BD / Mizuho Securities USA Inc															
979283	9/27/18	3/13/20	3133XP50	AA+	Aaa	NR	2,150,000.00	4.1250	2.7861	2,190,914.50	(14,312.30)	4,434.38	2,176,602.20	2,183,755.00	7,152.80
FED HM LN BK BD / BARCLAYS CAPITAL															
989147	11/30/18	3/13/20	313378J77	AA+	Aaa	NR	400,000.00	1.8750	2.8445	395,130.01	1,272.72	375.00	396,402.73	397,880.00	1,477.27
FED HM LN BK BD / Mizuho Securities USA Inc															
996194	1/16/19	3/13/20	3133XP50	AA+	Aaa	NR	21,100,000.00	4.1250	2.6171	21,460,082.05	(64,762.96)	43,518.75	21,395,319.09	21,431,270.00	35,950.91

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / MORGAN STANLEY															
979515	9/28/18	3/25/20	3133EJB81	AA+	Aaa	AAA	45,810,000.00	2.7300	2.7988	45,764,190.00	15,611.23	20,843.55	45,779,801.23	45,882,837.90	103,036.67
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	7,280.00	2,638.89	9,992,880.00	9,997,400.00	4,520.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
948128	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	1,832.01	1,319.44	19,998,232.01	19,997,500.00	(732.01)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
948132	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	1,832.01	1,319.44	19,998,232.01	19,997,500.00	(732.01)
FED HM LN BK BD / DEUTSCHE															
979512	9/28/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	50,000,000.00	2.3750	2.7960	49,691,718.00	104,087.83	3,298.61	49,795,805.83	49,993,750.00	197,944.17
FED FARM CR BK / DEUTSCHE															
897278	5/1/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	25,000,000.00	1.5500	1.5645	24,989,500.00	6,822.03	180,833.33	24,996,322.03	24,773,500.00	(222,822.03)
FED FARM CR BK / MORGAN STANLEY															
905308	6/21/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	5,500,000.00	1.5500	1.5789	5,495,600.00	2,782.61	39,783.33	5,498,382.61	5,450,170.00	(48,212.61)
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	9,094.14	387,916.67	34,990,194.14	34,947,150.00	(43,044.14)
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	2,078.45	219,444.44	19,997,678.45	20,020,100.00	22,421.55
FREDDIE MAC / Mizuho Securities USA Inc															
979032	9/26/18	4/23/20	3137EAEM7	AA+	Aaa	AAA	3,720,000.00	2.5000	2.8142	3,702,069.60	5,850.31	40,816.67	3,707,919.91	3,723,738.60	15,818.69
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	17,359.58	307,847.22	49,989,909.58	49,553,000.00	(436,909.58)
FED HM LN BK BD / BARCLAYS CAPITAL															
958574	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	20,000,000.00	2.6250	2.6432	19,992,800.00	3,070.15	179,375.00	19,995,870.15	20,054,300.00	58,429.85
FED HM LN BK BD / Mizuho Securities USA Inc															
958575	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.6432	9,996,400.00	1,535.08	89,687.50	9,997,935.08	10,027,150.00	29,214.92
FED HM LN BK BD / MORGAN STANLEY															
960136	5/31/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.4740	10,028,400.00	(11,882.85)	89,687.50	10,016,517.15	10,027,150.00	10,632.85
FED FARM CR BK / BNY Mellon Capital Market															
961782	6/11/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	6,404.17	233,750.00	29,990,504.17	29,965,800.00	(24,704.17)
FED FARM CR BK / BNY Mellon Capital Market															
962195	6/13/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	6,377.72	233,750.00	29,990,477.72	29,965,800.00	(24,677.72)
FED HM LN BK BD / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
902919	6/7/17	6/12/20	313383HU8	AA+	Aaa	NR	22,000,000.00	1.7500	1.5181	22,149,710.00	(90,239.94)	116,569.44	22,059,470.06	21,813,000.00	(246,470.06)
FED HM LN BK BD / DEUTSCHE															
903115	6/8/17	6/12/20	313383HU8	AA+	Aaa	NR	4,220,000.00	1.7500	1.5235	4,248,020.80	(16,879.69)	22,360.14	4,231,141.11	4,184,130.00	(47,011.11)
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	(55,252.60)	105,972.22	20,037,267.40	19,830,000.00	(207,267.40)
FED HM LN BK BD / DEUTSCHE															
955811	5/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.5930	20,318,518.00	(137,646.78)	204,375.00	20,180,871.22	20,225,000.00	44,128.78
FED HM LN BK BD / MORGAN STANLEY															
960137	5/31/18	6/12/20	313370E38	AA+	Aaa	NR	30,000,000.00	3.3750	2.4620	30,537,000.00	(220,383.04)	306,562.50	30,316,616.96	30,337,500.00	20,883.04
FED HM LN BK BD / Mizuho Securities USA Inc															
960468	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	31,100,000.00	3.3750	2.4976	31,636,786.00	(220,295.21)	317,803.13	31,416,490.79	31,449,875.00	33,384.21
FED HM LN BK BD / Mizuho Securities USA Inc															
960469	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	18,900,000.00	3.3750	2.4992	19,225,647.00	(133,644.46)	193,134.38	19,092,002.54	19,112,625.00	20,622.46
FED HM LN BK BD / BNY Mellon Capital Market															
965298	7/2/18	6/12/20	313370E38	AA+	Aaa	NR	13,470,000.00	3.3750	2.6206	13,661,274.00	(73,503.87)	137,646.56	13,587,770.13	13,621,537.50	33,767.37
FED HM LN BK BD / FTN FINANCIAL															
965614	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.6164	20,285,200.00	(109,347.07)	204,375.00	20,175,852.93	20,225,000.00	49,147.07
FED HM LN BK BD / MORGAN STANLEY															
965616	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.6164	20,285,200.00	(109,347.07)	204,375.00	20,175,852.93	20,225,000.00	49,147.07
FED HM LN BK BD / Mizuho Securities USA Inc															
965617	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	11,050,000.00	3.3750	2.6164	11,207,573.00	(60,414.25)	112,917.19	11,147,158.75	11,174,312.50	27,153.75
FED FARM CR BK / DEUTSCHE															
905575	6/22/17	6/15/20	3133EHNKS	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	6,412.75	35,640.73	7,855,644.55	7,784,465.40	(71,179.15)
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	84,244.67	127,083.33	49,932,744.67	49,442,000.00	(490,744.67)
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	16,848.93	25,416.67	9,986,548.93	9,888,400.00	(98,148.93)
FED HM LN BK BD / FTN FINANCIAL															
983187	10/23/18	9/11/20	3130A66T9	AA+	Aaa	NR	1,500,000.00	1.6250	2.9320	1,464,315.00	8,315.97	1,354.17	1,472,630.97	1,483,890.00	11,259.03
FED HM LN BK BD / DEUTSCHE															
983820	10/26/18	9/11/20	3133XD4P3	AA+	Aaa	NR	14,025,000.00	4.6250	2.9088	14,460,700.23	(100,049.68)	36,036.46	14,360,650.55	14,459,915.25	99,264.70
FED HM LN BK BD / CASTLE OAK SECURITIES															
989142	11/30/18	9/11/20	313370USS	AA+	Aaa	NR	13,950,000.00	2.8750	2.8636	13,952,402.19	(453.46)	22,281.25	13,951,948.73	14,048,347.50	96,398.77

ORANGE COUNTY TREASURER-TAX COLLECTOR
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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / JEFFERIES & COMPANY															
947406	3/14/18	9/14/20	3130ADT93	AA+	Aaa	NR	15,000,000.00	2.4000	2.4258	14,990,674.50	3,906.35	17,000.00	14,994,580.85	15,000,450.00	5,869.15
FED FARM CR BK / FTN FINANCIAL															
992612	12/21/18	9/21/20	3133EJ3N7	AA+	Aaa	AAA	5,000,000.00	2.7700	2.7254	5,003,900.00	(619.05)	3,847.22	5,003,280.95	5,031,300.00	28,019.05
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	24,644.05	1,718.75	14,976,494.05	14,786,925.00	(189,569.05)
FED HM LN BK BD / BARCLAYS CAPITAL															
918100	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.4829	29,903,700.00	49,288.09	3,437.50	29,952,988.09	29,573,850.00	(379,138.09)
FANNIE MAE / FTN FINANCIAL															
984599	10/31/18	9/28/20	3136G1H28	AA+	Aaa	AAA	3,000,000.00	1.7000	2.8568	2,935,731.00	14,032.53	425.00	2,949,763.53	2,970,330.00	20,566.47
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	13,625.28	1,354.17	14,986,475.28	14,843,100.00	(143,375.28)
FED HM LN BK BD / BARCLAYS CAPITAL															
976131	9/7/18	10/1/20	3130AEWA4	AA+	Aaa	NR	35,000,000.00	2.6250	2.7332	34,924,750.00	20,633.06	0.00	34,945,383.06	35,151,025.00	205,641.94
FED HM LN BK BD / BNY Mellon Capital Market															
976354	9/10/18	10/1/20	3130AEWA4	AA+	Aaa	NR	10,000,000.00	2.6250	2.7336	9,978,500.00	5,831.98	0.00	9,984,331.98	10,043,150.00	58,818.02
FED FARM CR BK / BNY Mellon Capital Market															
923727	10/13/17	10/13/20	3133EHF57	AA+	Aaa	AAA	25,000,000.00	1.6800	1.6965	24,988,000.00	5,866.67	196,000.00	24,993,866.67	24,650,250.00	(343,616.67)
FANNIE MAE / JP MORGAN CHASE & CO															
984865	11/1/18	10/30/20	3135G0U84	AA+	Aaa	AAA	20,000,000.00	2.8750	2.9051	19,988,400.00	2,420.03	239,583.34	19,990,820.03	20,168,200.00	177,379.97
FANNIE MAE / JP MORGAN CHASE & CO															
984866	11/1/18	10/30/20	3135G0U84	AA+	Aaa	AAA	50,000,000.00	2.8750	2.9051	49,971,000.00	6,050.07	598,958.33	49,977,050.07	50,420,500.00	443,449.93
FANNIE MAE / CASTLE OAK SECURITIES															
991459	12/14/18	10/30/20	3135G0U84	AA+	Aaa	AAA	11,000,000.00	2.8750	2.7942	11,015,961.00	(2,526.37)	93,996.53	11,013,434.63	11,092,510.00	79,075.37
FREDDIE MAC / GREAT PACIFIC SECURITIES															
928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	2,200.37	34,895.83	4,997,400.37	4,963,900.00	(33,500.37)
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	11,001.85	174,479.17	24,987,001.85	24,819,500.00	(167,501.85)
FANNIE MAE / BNY Mellon Capital Market															
998948	2/4/19	11/20/20	3136G05M9	AA+	Aaa	AAA	1,325,000.00	1.7500	2.5935	1,305,509.25	1,719.77	3,671.35	1,307,229.02	1,305,509.25	(1,719.77)
FED FARM CR BK / JEFFERIES & COMPANY															
930409	11/27/17	11/27/20	3133EHW58	AA+	Aaa	AAA	12,000,000.00	1.9000	1.9075	11,997,403.20	1,163.75	78,533.33	11,998,566.95	11,594,040.00	(404,526.95)
FED HM LN BK BD / BANK OF AMERICA															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
939799	1/25/18	12/11/20	313371U79	AA+	Aaa	NR	7,345,000.00	3.1250	2.2413	7,524,805.60	(73,935.51)	70,134.55	7,450,870.09	7,441,733.65	(9,136.44)
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	23,122.10	35,872.22	5,836,417.90	5,822,100.80	(14,317.10)
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	(113,386.53)	124,131.94	13,165,073.47	13,171,210.00	6,136.53
FED HM LN BK BD / BNY Mellon Capital Market															
998605	1/31/19	12/11/20	313371U79	AA+	Aaa	NR	15,000,000.00	3.1250	2.5284	15,160,350.00	(14,359.70)	78,125.00	15,145,990.30	15,197,550.00	51,559.70
FED FARM CR BK / BNY Mellon Capital Market															
991453	12/14/18	12/14/20	3133EJ2R9	AA+	Aaa	AAA	16,000,000.00	2.7500	2.8018	15,984,000.00	2,377.78	130,777.78	15,986,377.78	16,040,480.00	54,102.22
FED FARM CR BK / JEFFERIES & COMPANY															
991454	12/14/18	12/14/20	3133EJ2R9	AA+	Aaa	AAA	10,000,000.00	2.7500	2.8035	9,989,660.00	1,536.64	81,736.11	9,991,196.64	10,025,300.00	34,103.36
FED FARM CR BK / JEFFERIES & COMPANY															
960140	5/31/18	12/21/20	3133EJPW3	AA+	Aaa	AAA	10,450,000.00	2.7000	2.5705	10,482,598.25	(10,629.86)	78,375.00	10,471,968.39	10,475,498.00	3,529.61
FED FARM CR BK / DEUTSCHE															
968047	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	682.37	27,000.00	4,998,245.32	5,017,500.00	19,254.68
FED FARM CR BK / FTN FINANCIAL															
968048	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	682.37	27,000.00	4,998,245.32	5,017,500.00	19,254.68
FED FARM CR BK / DEUTSCHE															
968049	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	14,000,000.00	2.7000	2.7369	13,987,615.18	3,467.75	75,600.00	13,991,082.93	14,049,000.00	57,917.07
FED HM LN BK BD / FTN FINANCIAL															
982998	10/22/18	1/22/21	3130AFB63	AA+	Aaa	NR	12,000,000.00	2.9500	2.9700	11,995,128.00	956.36	67,850.00	11,996,084.36	12,094,800.00	98,715.64
FED FARM CR BK / BNY Mellon Capital Market															
985276	11/5/18	1/26/21	3133EJM30	AA+	Aaa	AAA	29,400,000.00	3.0000	2.9534	29,429,929.20	(5,455.26)	159,250.00	29,424,473.94	29,744,274.00	319,800.06
FED FARM CR BK / CASTLE OAK SECURITIES															
960138	5/31/18	1/29/21	3133EJAW9	AA+	Aaa	AAA	20,000,000.00	2.2500	2.5891	19,824,920.00	54,826.72	77,500.00	19,879,746.72	19,969,600.00	89,853.28
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	13,652.27	111,951.39	34,977,602.27	35,030,800.00	53,197.73
FED FARM CR BK / BNY Mellon Capital Market															
955563	5/2/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	7,000,000.00	2.3500	2.7255	6,930,000.00	23,030.00	22,390.28	6,953,030.00	7,006,160.00	53,130.00
FED FARM CR BK / MORGAN STANLEY															
955812	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	16,190,000.00	2.3500	2.7319	16,025,509.60	54,006.86	51,785.51	16,079,516.46	16,204,247.20	124,730.74
FED FARM CR BK / BNY Mellon Capital Market															
955813	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	50,000,000.00	2.3500	2.7278	49,497,500.00	164,984.98	159,930.56	49,662,484.98	50,044,000.00	381,515.02

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BNY Mellon Capital Market															
977150	9/14/18	2/23/21	3133EJXV6	AA+	Aaa	AAA	28,838,000.00	2.7000	2.8687	28,723,801.52	25,593.97	82,188.30	28,749,395.49	29,031,502.98	282,107.49
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	12,470.84	12,033.33	9,577,526.84	9,610,080.00	32,553.16
FED FARM CR BK / BNY Mellon Capital Market															
990978	12/12/18	3/12/21	3133EJ2S7	AA+	Aaa	AAA	6,825,000.00	2.7700	2.7970	6,821,178.00	514.32	9,977.77	6,821,692.32	6,880,282.50	58,590.18
FED HM LN BK BD / MORGAN STANLEY															
999841	2/8/19	3/12/21	3130AFV61	AA+	Aaa	NR	2,000,000.00	2.5000	2.4971	2,000,080.00	(5.62)	7,361.11	2,000,074.38	2,008,180.00	8,105.62
FED FARM CR BK / FTN FINANCIAL															
968917	7/25/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	10,980,000.00	2.7000	2.8142	10,947,718.80	8,153.16	141,642.00	10,955,871.96	11,054,993.40	99,121.44
FED FARM CR BK / DAIWA CAPITAL MARKETS															
969725	7/30/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7852	24,945,500.00	13,554.70	322,500.00	24,959,054.70	25,170,750.00	211,695.30
FED FARM CR BK / DEUTSCHE															
953988	4/23/18	4/23/21	3133EJLZ0	AA+	Aaa	AAA	5,000,000.00	2.6250	2.6767	4,992,600.00	2,315.93	57,604.17	4,994,915.93	5,027,000.00	32,084.07
FANNIE MAE / FTN FINANCIAL															
990979	12/12/18	4/30/21	3136G0U58	AA+	Aaa	AAA	2,000,000.00	1.7500	2.8418	1,950,000.00	6,351.98	10,597.22	1,956,351.98	1,974,320.00	17,968.02
FED FARM CR BK / DEUTSCHE															
988366	11/27/18	5/26/21	3133EJW70	A-1+	P-1	F1+	8,500,000.00	2.8750	2.8910	8,496,736.00	450.21	84,173.61	8,497,186.21	8,560,180.00	62,993.79
FED FARM CR BK / DEUTSCHE															
989143	11/30/18	5/26/21	3133EJW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	2,174.22	96,631.95	9,986,074.22	10,070,800.00	84,725.78
FED HM LN BK BD / FTN FINANCIAL															
965615	7/3/18	6/11/21	313373ZY1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(95,788.47)	166,145.83	15,282,361.53	15,411,450.00	129,088.47
FED HM LN BK BD / JP MORGAN CHASE & CO															
965858	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(100,598.17)	178,440.63	16,409,896.43	16,551,897.30	142,000.87
FED HM LN BK BD / MORGAN STANLEY															
965859	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(124,889.10)	221,527.78	20,372,310.90	20,548,600.00	176,289.10
FED HM LN BK BD / BNY Mellon Capital Market															
969937	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	(49,095.15)	110,763.89	10,161,604.85	10,274,300.00	112,695.15
FED HM LN BK BD / DEUTSCHE															
969938	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(98,952.28)	221,527.78	20,325,717.92	20,548,600.00	222,882.08
FED HM LN BK BD / DEUTSCHE															
983819	10/26/18	6/11/21	3133XFKF2	AA+	Aaa	NR	10,000,000.00	5.6250	2.9605	10,667,803.00	(109,533.83)	171,875.00	10,558,269.17	10,676,200.00	117,930.83
FANNIE MAE / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
965025	6/29/18	6/22/21	3135G0U35	AA+	Aaa	AAA	50,000,000.00	2.7500	2.7581	49,988,500.00	2,915.19	378,125.00	49,991,415.19	50,507,000.00	515,584.81
FED FARM CR BK / MORGAN STANLEY															
965820	7/5/18	7/2/21	3133EJTF6	AA+	Aaa	AAA	28,044,000.00	2.7000	2.7357	28,015,395.12	7,064.90	187,193.70	28,022,460.02	28,139,630.04	117,170.02
FED FARM CR BK / GREAT PACIFIC SECURITIES															
968919	7/25/18	7/16/21	3133EJUH0	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	9,675.25	140,625.00	24,967,552.50	25,197,000.00	229,447.50
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	4,142.67	91,777.78	19,985,422.67	20,126,400.00	140,977.33
FED HM LN BK BD / MORGAN STANLEY															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	(2,915.45)	43,750.00	25,017,084.55	25,403,500.00	386,415.45
FED HM LN BK BD / BARCLAYS CAPITAL															
981584	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	4,068.52	563,333.33	39,978,068.52	40,734,200.00	756,131.48
FED HM LN BK BD / CASTLE OAK SECURITIES															
981585	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	762.85	105,625.00	7,495,887.85	7,637,662.50	141,774.65
FED HM LN BK BD / JP MORGAN CHASE & CO															
981586	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	762.85	105,625.00	7,495,887.85	7,637,662.50	141,774.65
FED FARM CR BK / FTN FINANCIAL															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	1,239.00	135,000.00	9,992,979.00	10,130,200.00	137,221.00
FED FARM CR BK / FTN FINANCIAL															
982778	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	1,626.00	270,000.00	19,990,786.00	20,260,400.00	269,614.00
FED FARM CR BK / DEUTSCHE															
982999	10/22/18	10/19/21	3133EJK24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	466.41	27,162.50	2,047,307.16	2,076,691.00	29,383.84
FED FARM CR BK / CASTLE OAK SECURITIES															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(8,836.82)	503,333.33	40,053,723.18	40,520,800.00	467,076.82
FED FARM CR BK / FTN FINANCIAL															
986886	11/15/18	11/15/21	3133EJT74	AA+	Aaa	AAA	25,000,000.00	3.0500	3.0922	24,970,000.00	3,777.78	288,055.56	24,973,777.78	25,462,750.00	488,972.22
FED HM LN BK BD / Mizuho Securities USA Inc															
988367	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	3,871.45	144,049.48	16,219,746.45	16,426,962.50	207,216.05
FED HM LN BK BD / CASTLE OAK SECURITIES															
989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	3,157.10	88,645.83	9,974,717.10	10,108,900.00	134,182.90
FED HM LN BK BD / JP MORGAN CHASE & CO															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	4,635.23	123,793.91	13,927,879.88	14,117,078.85	189,198.97
FED HM LN BK BD / MORGAN STANLEY															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	6,482.94	177,291.67	19,948,082.94	20,217,800.00	269,717.06

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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 / DAIWA CAPITAL MARKETS															
996550	1/17/19	12/10/21	3130A0EN6	AA+	Aaa	NR	31,000,000.00	2.8750	2.6126	31,225,060.00	(15,967.82)	183,201.39	31,209,092.18	31,337,590.00	128,497.82
FED HM LN BK BD / BNY Mellon Capital Market															
998122	1/29/19	12/10/21	3130AFFN2	AA+	Aaa	NR	8,145,000.00	3.0000	2.6660	8,219,200.95	(4,462.13)	42,082.50	8,214,738.82	8,235,490.95	20,752.13
FED HM LN BK BD / BNY Mellon Capital Market															
999836	2/8/19	12/10/21	313376C94	AA+	Aaa	NR	5,090,000.00	2.6250	2.4893	5,108,731.20	(971.38)	19,670.73	5,107,759.82	5,141,307.20	33,547.38
FED FARM CR BK / FTN FINANCIAL															
991703	12/17/18	12/17/21	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	3,233.15	202,222.22	24,969,658.15	25,258,250.00	288,591.85
FED FARM CR BK / FTN FINANCIAL															
996191	1/16/19	12/17/21	3133EJ3B3	AA+	Aaa	AAA	16,000,000.00	2.8000	2.6510	16,066,352.00	(4,734.92)	93,333.33	16,061,617.08	16,165,280.00	103,662.92
FANNIE MAE / CASTLE OAK SECURITIES															
996192	1/16/19	1/11/22	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	1,105.12	120,312.50	21,985,265.12	22,231,000.00	245,734.88
FED FARM CR BK / CASTLE OAK SECURITIES															
997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	1,754.14	66,733.33	13,973,236.14	14,002,100.00	28,863.86
FED FARM CR BK / BNY Mellon Capital Market															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(83.76)	42,871.11	10,601,506.24	10,601,590.00	83.76
FED FARM CR BK / CASTLE OAK SECURITIES															
984598	10/31/18	1/24/22	3133EJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(902.84)	55,833.33	10,006,097.16	10,184,300.00	178,202.84
FED FARM CR BK / CASTLE OAK SECURITIES															
984604	10/31/18	1/24/22	3133EJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(4,514.19)	279,166.67	50,030,485.81	50,921,500.00	891,014.19
FED FARM CR BK / CASTLE OAK SECURITIES															
985277	11/5/18	1/24/22	3133EJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	831.41	55,833.33	9,994,231.41	10,184,300.00	190,068.59
FED FARM CR BK / BNY Mellon Capital Market															
1003100	3/1/19	3/1/22	3133EKBV7	AA+	Aaa	AAA	15,000,000.00	2.5500	2.5764	14,988,649.50	315.29	31,875.00	14,988,964.79	15,049,200.00	60,235.21
FED HM LN BK BD / Mizuho Securities USA Inc															
999837	2/8/19	3/11/22	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(3.85)	5,902.78	4,250,076.90	4,279,792.50	29,715.60
FED HM LN BK BD / MORGAN STANLEY															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	326.58	34,722.22	24,993,076.58	25,175,250.00	182,173.42
FED HM LN BK BD / BNY Mellon Capital Market															
1000489	2/13/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.5081	9,997,500.00	108.30	13,888.89	9,997,608.30	10,070,100.00	72,491.70
FED HM LN BK BD / Mizuho Securities USA Inc															
1007492	3/29/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.2428	10,072,960.00	(137.40)	1,388.89	10,072,822.60	10,070,100.00	(2,722.60)
FED FARM CR BK / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1007494	3/29/19	4/25/22	3133EJMB2	AA+	Aaa	AAA	4,422,000.00	2.7500	2.2326	4,489,523.94	(122.10)	675.58	4,489,401.84	4,489,523.94	122.10
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	4,775.22	46,635.42	5,477,605.22	5,547,905.00	70,299.78
FED HM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	6/10/22	3133XKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(87,875.79)	96,315.63	6,374,240.71	6,515,607.00	141,366.29
FED FARM CR BK / FTN FINANCIAL															
968916	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	6,200.95	70,404.44	12,370,079.13	12,577,196.00	207,116.87
FED FARM CR BK / MORGAN STANLEY															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	3,607.08	43,860.83	7,707,595.08	7,835,390.25	127,795.17
FED FARM CR BK / FTN FINANCIAL															
986241	11/9/18	8/9/22	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	1,264.33	44,055.56	9,989,244.33	10,234,800.00	245,555.67
FED HM LN BK BD / MORGAN STANLEY															
979507	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(19,159.34)	62,495.66	32,854,613.42	33,645,554.25	790,940.83
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(3,079.22)	10,035.59	5,275,831.03	5,402,823.15	126,992.12
FED HM LN BK BD / Mizuho Securities USA Inc															
984867	11/1/18	9/9/22	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(4,299.48)	20,052.08	10,535,485.02	10,795,365.00	259,879.98
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
996554	1/17/19	9/26/22	3130ACF66	AA+	Aaa	NR	10,000,000.00	2.1500	2.8257	9,764,535.30	13,110.90	2,986.11	9,777,646.20	9,853,800.00	76,153.80
Subtotal for GOVT AGENCY-FIX-30/360:							3,915,409,000.00	2.1112	2.1343	3,915,309,557.30	1,997,495.79	20,065,121.05	3,917,307,053.09	3,923,103,362.12	5,796,309.03
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / BNY Mellon Capital Market															
998604	1/31/19	3/23/20	3133EJGV5	AA+	Aaa	AAA	10,000,000.00	2.4405	2.4555	10,001,340.00	(192.81)	6,101.25	10,001,147.19	10,001,300.00	152.81
FED FARM CR BK / JEFFERIES & COMPANY															
995309	1/10/19	6/15/20	3133EJRR2	AA+	Aaa	AAA	7,500,000.00	2.4338	2.4744	7,492,573.95	1,152.32	8,619.53	7,493,726.27	7,493,100.00	(626.27)
FED FARM CR BK / BNY Mellon Capital Market															
996198	1/16/19	7/21/20	3133EJA82	AA+	Aaa	AAA	10,000,000.00	2.4368	2.5034	9,988,800.00	1,521.74	7,445.63	9,990,321.74	9,990,600.00	278.26
FED FARM CR BK / Mizuho Securities USA Inc															
992841	12/24/18	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.4918	2.4915	9,998,036.90	318.52	8,997.99	9,998,355.42	10,001,500.00	3,144.58
FED FARM CR BK / Mizuho Securities USA Inc															
995980	1/15/19	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.4918	2.5114	9,994,925.00	662.71	8,997.99	9,995,587.71	10,001,500.00	5,912.29
FED FARM CR BK / Mizuho Securities USA Inc															
989140	11/30/18	8/24/20	3133EHVR1	AA+	Aaa	AAA	50,000,000.00	2.4955	2.3140	50,009,391.48	(1,810.05)	27,727.78	50,007,581.43	49,989,500.00	(18,081.43)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
996197	1/16/19	9/10/20	3133EJ4W6	AA+	Aaa	AAA	10,000,000.00	2.5428	2.5655	10,000,000.00	0.00	15,539.03	10,000,000.00	10,001,600.00	1,600.00
FED FARM CR BK / Mizuho Securities USA Inc															
990764	12/11/18	9/25/20	3133EHZK2	AA+	Aaa	AAA	1,900,000.00	2.4855	2.3154	1,899,981.00	3.22	918.25	1,899,984.22	1,900,703.00	718.78
FED FARM CR BK / Mizuho Securities USA Inc															
992136	12/19/18	10/19/20	3133EJ3H0	AA+	Aaa	NR	15,000,000.00	2.5018	2.4898	14,999,947.50	8.07	13,551.15	14,999,955.57	14,994,000.00	(5,955.57)
FED FARM CR BK / BARCLAYS CAPITAL															
999153	2/5/19	12/11/20	3133EH2J1	AA+	Aaa	AAA	1,220,000.00	2.5028	2.5574	1,219,352.45	52.76	1,781.13	1,219,405.21	1,218,377.40	(1,027.81)
FED FARM CR BK / BARCLAYS CAPITAL															
1002359	2/26/19	7/16/21	3133EJUF4	AA+	Aaa	AAA	1,000,000.00	2.4818	2.5496	998,377.00	63.35	1,103.00	998,440.35	998,380.00	(60.35)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							126,620,000.00	2.4865	2.4242	126,602,725.28	1,779.83	100,782.73	126,604,505.11	126,590,560.40	(13,944.71)
GOV'T AGY - CALLABLE															
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
991923	12/17/18	7/13/20	3134GBXV9	AA+	Aaa	AAA	15,000,000.00	1.8500	2.8072	14,780,550.00	219,450.00	60,125.00	15,000,000.00	14,872,200.00	(127,800.00)
FANNIE MAE / FTN FINANCIAL															
995979	1/15/19	4/27/21	3136G3H99	AA+	Aaa	AAA	5,000,000.00	1.5000	2.6550	4,872,810.00	127,190.00	15,833.33	5,000,000.00	4,917,650.00	(82,350.00)
FREDDIE MAC / JP MORGAN CHASE & CO.															
984266	10/30/18	10/29/21	3134GSC29	AA+	Aaa	AAA	25,000,000.00	3.1000	3.1247	24,982,500.00	7,360.72	325,069.44	24,989,860.72	25,088,750.00	98,889.28
FREDDIE MAC / CITI GLOBAL MARKETS															
984267	10/30/18	10/29/21	3134GSB61	AA+	Aaa	AAA	50,000,000.00	3.1000	3.1211	49,970,000.00	12,618.38	650,138.89	49,982,618.38	50,168,500.00	185,881.62
FREDDIE MAC / TD SECURITIES															
984268	10/30/18	10/29/21	3134GSA62	AA+	Aaa	AAA	15,000,000.00	3.1000	3.1176	14,992,500.00	3,154.60	195,041.66	14,995,654.60	15,055,350.00	59,695.40
Subtotal for GOV'T AGY - CALLABLE:							110,000,000.00	2.8568	3.0575	109,598,360.00	369,773.70	1,246,208.32	109,968,133.70	110,102,450.00	134,316.30
Subtotal for GOVERNMENT AGENCY:							4,383,029,000.00	2.0295	2.1820	4,380,038,401.47	2,369,049.32	22,544,102.93	4,383,539,441.62	4,389,518,292.52	5,978,850.90
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	(62,420.11)	56,594.71	6,693,616.41	6,688,256.69	(5,359.72)
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	(72,155.29)	59,208.33	7,003,164.71	6,997,130.00	(6,034.71)
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	(114,284.91)	84,583.33	10,005,215.09	9,995,900.00	(9,315.09)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	(41,766.52)	42,291.67	5,001,983.48	4,997,950.00	(4,033.48)
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	(54,776.89)	44,101.75	5,216,681.39	5,211,862.26	(4,819.13)
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	141,407.32	24,291.67	14,975,057.32	14,924,250.00	(50,807.32)
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	96,022.92	16,194.44	9,983,062.62	9,949,500.00	(33,562.62)
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	71,777.13	12,105.35	7,462,339.31	7,437,251.25	(25,088.06)
MICROSOFT CORP / JP MORGAN CHASE & CO															
960142	5/31/18	8/8/19	594918BN3	AAA	Aaa	AA+	5,000,000.00	1.1000	2.3986	4,924,150.00	53,290.40	8,097.22	4,977,440.40	4,974,750.00	(2,690.40)
MICROSOFT CORP / CASTLE OAK SECURITIES															
960887	6/5/18	8/8/19	594918BN3	AAA	Aaa	AA+	1,250,000.00	1.1000	2.4701	1,230,276.25	13,801.96	2,024.31	1,244,078.21	1,243,687.50	(390.71)
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	58.79	33,444.44	3,999,978.79	3,981,160.00	(18,818.79)
WAL-MART STORES INC / BANK OF AMERICA															
964756	6/28/18	10/9/19	931142DY6	AA	Aa2	AA	17,500,000.00	1.7500	2.5661	17,320,975.00	106,016.97	146,319.44	17,426,991.97	17,417,575.00	(9,416.97)
WAL-MART STORES INC / BANK OF AMERICA															
965306	7/2/18	10/9/19	931142DY6	AA	Aa2	AA	15,000,000.00	1.7500	2.6105	14,839,650.00	94,385.45	125,416.67	14,934,035.45	14,929,350.00	(4,685.45)
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	(23,176.70)	16,692.65	5,916,841.86	5,866,784.16	(50,057.70)
APPLE INC. / JP MORGAN CHASE & CO															
887108	2/28/17	2/7/20	037833AX8	AA+	Aa1	NR	5,000,000.00	1.5500	1.7601	4,970,000.00	21,331.44	11,194.44	4,991,331.44	4,954,150.00	(37,181.44)
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	66,705.64	38,750.69	17,279,650.10	17,149,285.64	(130,364.46)
APPLE INC. / BNY Mellon Capital Market															
995975	1/15/19	2/7/20	037833CK4	AA+	Aa1	NR	15,000,000.00	1.9000	2.7482	14,867,730.00	26,315.50	42,750.00	14,894,045.50	14,917,500.00	23,454.50
MICROSOFT CORP / JP MORGAN CHASE & CO															
896808	4/27/17	2/12/20	594918AY0	AAA	Aaa	AA+	30,000,000.00	1.8500	1.7358	30,092,700.00	(64,013.73)	75,541.67	30,028,686.27	29,782,500.00	(246,186.27)
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	(41,554.00)	31,475.69	12,519,821.00	12,409,375.00	(110,446.00)
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															
956076	5/4/18	5/11/20	037833CS7	AA+	Aa1	NR	10,000,000.00	1.8000	2.6671	9,830,600.00	76,195.05	70,000.00	9,906,795.05	9,910,900.00	4,104.95
WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS															
964456	6/27/18	6/23/20	931142EG4	AA	Aa2	AA	40,000,000.00	2.8500	2.8663	39,987,600.00	4,745.25	310,333.33	39,992,345.25	40,051,600.00	59,254.75
WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS															
965300	7/2/18	6/23/20	931142EG4	AA	Aa2	AA	500,000.00	2.8500	2.7468	500,985.00	(372.67)	3,879.17	500,612.33	500,645.00	32.67
JOHNSON & JOHNSON / BNY Mellon Capital Market															
961974	6/12/18	9/1/20	478160AW4	AAA	Aaa	AAA	4,800,000.00	2.9500	2.6580	4,829,904.00	(10,816.34)	11,800.00	4,819,087.66	4,823,136.00	4,048.34
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	20,352.22	39,055.56	4,722,282.22	4,699,602.50	(22,679.72)
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	43,440.57	84,277.78	10,190,838.07	10,141,247.50	(49,590.57)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
928375	11/10/17	11/10/20	478160CH5	AAA	Aaa	AAA	5,000,000.00	1.9500	1.9869	4,994,650.00	2,481.81	38,187.50	4,997,131.81	4,945,350.00	(51,781.81)
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	24,816.29	46,000.00	5,966,016.29	5,937,120.00	(28,896.29)
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	30,993.97	38,333.33	4,949,753.52	4,947,600.00	(2,153.52)
APPLE INC. / UBS															
956075	5/4/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.8922	9,828,100.00	55,709.91	23,750.00	9,883,809.91	9,939,800.00	55,990.09
APPLE INC. / JP MORGAN CHASE & CO															
958166	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	25,000,000.00	2.2500	2.9317	24,549,750.00	141,946.29	59,375.00	24,691,696.29	24,849,500.00	157,803.71
APPLE INC. / JP MORGAN CHASE & CO															
958167	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	5,000,000.00	2.2500	2.9478	4,907,850.00	29,051.31	11,875.00	4,936,901.31	4,969,900.00	32,998.69
APPLE INC. / JP MORGAN CHASE & CO															
958388	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	15,000,000.00	2.2500	2.9481	14,723,700.00	86,916.48	35,625.00	14,810,616.48	14,909,700.00	99,083.52
APPLE INC. / UBS FINANCIAL SERVICES															
958389	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	2,025,000.00	2.2500	2.9481	1,987,699.50	11,733.73	4,809.38	1,999,433.23	2,012,809.50	13,376.27
APPLE INC. / UBS FINANCIAL SERVICES															
960141	5/31/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7000	9,881,500.00	36,201.63	23,750.00	9,917,701.63	9,939,800.00	22,098.37
APPLE INC. / UBS FINANCIAL SERVICES															
960467	6/1/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7021	9,881,700.00	36,140.53	23,750.00	9,917,840.53	9,939,800.00	21,959.47
APPLE INC. / MORGAN STANLEY															
960888	6/5/18	2/23/21	037833BS8	AA+	Aa1	NR	2,000,000.00	2.2500	2.8000	1,971,380.00	8,662.09	4,750.00	1,980,042.09	1,987,960.00	7,917.91

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / TD SECURITIES															
1002857	2/28/19	2/23/21	037833BS8	AA+	Aa1	NR	5,547,000.00	2.2500	2.6698	5,502,235.71	2,066.04	11,440.69	5,504,301.75	5,513,607.06	9,305.31
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	143,808.47	20,625.00	14,733,258.47	14,700,600.00	(32,658.47)
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	138,212.73	20,625.00	14,721,962.73	14,700,600.00	(21,362.73)
JOHNSON & JOHNSON / BNY Mellon Capital Market															
967574	7/17/18	3/1/21	478160BS2	AAA	Aaa	AAA	12,800,000.00	1.6500	2.7704	12,439,552.00	96,984.95	17,600.00	12,536,536.95	12,544,512.00	7,975.05
JOHNSON & JOHNSON / BNP PARIBAS															
985095	11/2/18	3/1/21	478160BS2	AAA	Aaa	AAA	8,335,000.00	1.6500	3.1204	8,061,445.30	48,581.23	11,460.63	8,110,026.53	8,168,633.40	58,606.87
WAL-MART STORES INC / BNY Mellon Capital Market															
967575	7/17/18	4/15/21	931142DD2	AA	Aa2	AA	4,000,000.00	4.2500	2.8664	4,144,920.00	(37,256.76)	78,388.89	4,107,663.24	4,150,760.00	43,096.76
APPLE INC. / UBS FINANCIAL															
965856	7/6/18	5/6/21	037833AR1	AA+	Aa1	NR	5,000,000.00	2.8500	2.9125	4,991,450.00	2,221.32	57,395.83	4,993,671.32	5,035,200.00	41,528.68
Subtotal for MEDIUM-TERM NOTE:							425,851,000.00	1.9855	2.3757	422,234,564.51	1,209,781.47	1,918,165.56	423,444,345.98	423,148,600.46	(295,745.52)
Subtotal for MEDIUM-TERM NOTES:							425,851,000.00	1.9855	2.3757	422,234,564.51	1,209,781.47	1,918,165.56	423,444,345.98	423,148,600.46	(295,745.52)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2018A															
COUNTY OF ORANGE /															
937832	1/12/18	4/30/19	68428LDZ4	NR	NR	NR	118,449,000.00	2.2530	2.2536	118,449,000.00	0.00	449,773.48	118,449,000.00	118,494,010.62	45,010.62
Subtotal for ORANGE COUNTY POB 2018A:							118,449,000.00	2.2530	2.2536	118,449,000.00	0.00	449,773.48	118,449,000.00	118,494,010.62	45,010.62
ORANGE COUNTY POB 2019															
COUNTY OF ORANGE /															
995785	1/14/19	7/31/19	68428LEA8	NR	NR	NR	100,547,000.00	2.8155	2.8155	100,547,000.00	0.00	605,498.22	100,547,000.00	100,552,027.35	5,027.35
Subtotal for ORANGE COUNTY POB 2019:							100,547,000.00	2.8155	2.8155	100,547,000.00	0.00	605,498.22	100,547,000.00	100,552,027.35	5,027.35
ORANGE COUNTY POB 2019A															
COUNTY OF ORANGE /															
995786	1/14/19	10/31/19	68428LEB6	NR	NR	NR	100,545,000.00	2.8390	2.8408	100,545,000.00	0.00	610,539.96	100,545,000.00	100,590,245.25	45,245.25
COUNTY OF ORANGE /															
995787	1/14/19	1/31/20	68428LEC4	NR	NR	NR	100,545,000.00	2.8790	2.8783	100,545,000.00	0.00	619,142.15	100,545,000.00	100,661,632.20	116,632.20
COUNTY OF ORANGE /															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MUNICIPAL DEBT															
ORANGE COUNTY POB 2019A															
995788	1/14/19	4/30/20	68428LED2	NR	NR	NR	100,545,000.00	2.8990	2.2778	100,545,000.00	0.00	623,443.24	100,545,000.00	100,745,084.55	200,084.55
Subtotal for ORANGE COUNTY POB 2019A:							301,635,000.00	2.8723	2.6656	301,635,000.00	0.00	1,853,125.35	301,635,000.00	301,996,962.00	361,962.00
Subtotal for MUNICIPAL DEBT:							520,631,000.00	2.7205	2.6008	520,631,000.00	0.00	2,908,397.05	520,631,000.00	521,042,999.97	411,999.97
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS															
990269	12/7/18	4/4/19	912796RD3	AA+	Aaa	AAA	25,000,000.00		2.3910	24,804,070.83	0.00	190,947.92	24,804,070.83	24,990,224.00	186,153.17
US TREASURY N/B / Mizuho Securities USA Inc															
990270	12/7/18	4/11/19	912796RG6	AA+	Aaa	AAA	25,000,000.00		2.4100	24,790,798.61	0.00	192,465.28	24,790,798.61	24,978,525.25	187,726.64
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
990282	12/7/18	4/25/19	912796QC6	AA+	Aaa	AAA	25,000,000.00		2.4125	24,767,126.74	0.00	192,664.93	24,767,126.74	24,956,687.50	189,560.76
US TREASURY N/B / JP MORGAN CHASE & CO															
1006343	3/22/19	4/30/19	912796UZ0	AA+	Aaa	AAA	50,000,000.00		2.3732	49,871,451.67	0.00	32,961.11	49,871,451.67	49,894,166.50	22,714.83
US TREASURY N/B / JP MORGAN CHASE & CO															
1006344	3/22/19	4/30/19	912796UZ0	AA+	Aaa	AAA	25,000,000.00		2.3732	24,935,725.83	0.00	16,480.56	24,935,725.83	24,947,083.25	11,357.42
US TREASURY N/B / JP MORGAN CHASE & CO															
1006342	3/22/19	5/7/19	912796VA4	AA+	Aaa	AAA	45,000,000.00		2.3805	44,863,121.25	0.00	29,756.25	44,863,121.25	44,884,157.85	21,036.60
US TREASURY N/B / JP MORGAN CHASE & CO															
990506	12/10/18	5/23/19	912796QHS	AA+	Aaa	AAA	10,000,000.00		2.4532	9,888,243.11	0.00	76,321.78	9,888,243.11	9,964,269.10	76,025.99
US TREASURY N/B / MORGAN STANLEY															
1002862	2/28/19	8/29/19	912796SF7	AA+	Aaa	AAA	15,000,000.00		2.4550	14,813,829.15	0.00	32,733.34	14,813,829.15	14,850,346.80	36,517.65
US TREASURY N/B / JEFFERIES & COMPANY															
1002858	2/28/19	2/27/20	912796SD2	AA+	Aaa	AAA	20,000,000.00		2.4760	19,499,297.80	0.00	44,017.78	19,499,297.80	19,568,222.20	68,924.40
Subtotal for TREASURY BILL:							240,000,000.00	0.0000	2.4014	238,233,664.99	0.00	808,348.95	238,233,664.99	239,033,682.45	800,017.46
TREASURY BOND															
US TREASURY N/B / BNP PARIBAS FINANCE															
957594	5/15/18	5/15/19	912828KQ2	AA+	Aaa	AAA	20,000,000.00	3.1250	2.3380	20,154,687.50	(136,040.24)	236,533.15	20,018,647.26	20,016,796.80	(1,850.46)
US TREASURY N/B / Mizuho Securities USA Inc															
990507	12/10/18	5/15/19	912828KQ2	AA+	Aaa	AAA	34,000,000.00	3.1250	2.5148	34,087,656.25	(62,932.69)	328,729.28	34,024,723.56	34,028,554.56	3,831.00
US TREASURY N/B / BNP PARIBAS															
960654	6/4/18	10/15/19	912828T59	AA+	Aaa	AAA	35,000,000.00	1.0000	2.3998	34,346,484.38	394,996.39	161,538.46	34,741,480.77	34,733,398.35	(8,082.42)
US TREASURY N/B / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
977429	9/17/18	10/15/19	912828T59	AA+	Aaa	AAA	24,900,000.00	1.0000	2.6181	24,474,949.22	211,984.61	114,923.08	24,686,933.83	24,710,331.97	23,398.14
US TREASURY N/B / BNP PARIBAS															
995972	1/15/19	11/15/19	912828L4	AA+	Aaa	AAA	15,000,000.00	3.3750	2.5883	15,096,093.75	(24,023.44)	106,284.53	15,072,070.31	15,085,839.90	13,769.59
US TREASURY N/B / JP MORGAN CHASE & CO.															
1002867	2/28/19	11/15/19	912828L4	AA+	Aaa	AAA	31,250,000.00	3.3750	2.5111	31,437,988.28	(23,137.02)	93,232.04	31,414,851.26	31,428,833.13	13,981.87
US TREASURY N/B / BANK OF AMERICA															
999546	2/7/19	12/15/19	912828U73	AA+	Aaa	AAA	10,000,000.00	1.3750	2.5450	9,901,953.13	16,708.95	20,020.61	9,918,662.08	9,928,515.60	9,853.52
US TREASURY N/B / RBC															
1002355	2/26/19	12/15/19	912828U73	AA+	Aaa	AAA	50,000,000.00	1.3750	2.5209	49,548,828.13	52,533.71	64,217.03	49,601,361.84	49,642,578.00	41,216.16
US TREASURY N/B / JP MORGAN CHASE & CO															
1002358	2/26/19	12/15/19	912828U73	AA+	Aaa	AAA	25,000,000.00	1.3750	2.5259	24,773,437.50	26,380.57	32,108.52	24,799,818.07	24,821,289.00	21,470.93
US TREASURY N/B / BARCLAYS CAPITAL															
1002586	2/27/19	5/15/20	912828X96	AA+	Aaa	AAA	6,000,000.00	1.5000	2.5325	5,926,406.25	5,482.15	8,204.42	5,931,888.40	5,942,226.54	10,338.14
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1002588	2/27/19	5/15/20	912828ND8	AA+	Aaa	AAA	30,000,000.00	3.5000	2.5367	30,342,187.50	(25,490.27)	95,718.23	30,316,697.23	30,369,726.60	53,029.37
US TREASURY N/B / DEUTSCHE															
972326	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1470	50,591,796.88	(273,721.90)	163,156.08	50,318,074.98	50,176,758.00	(141,316.98)
US TREASURY N/B / BNY Mellon Capital Market															
972327	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2073	23,237,187.50	(109,432.00)	75,051.80	23,127,755.50	23,081,308.68	(46,446.82)
US TREASURY N/B / Mizuho Securities USA Inc															
972328	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2281	35,341,796.88	(157,101.47)	114,209.25	35,184,695.41	35,123,730.60	(60,964.81)
US TREASURY N/B / Mizuho Securities USA Inc															
972329	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2167	29,291,132.81	(133,645.02)	94,630.52	29,157,487.79	29,102,519.64	(54,968.15)
US TREASURY N/B / DEUTSCHE															
977204	1/25/18	9/15/20	912828V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1626	24,498,046.88	224,420.95	15,879.76	24,722,467.83	24,665,527.25	(56,940.58)
US TREASURY N/B / BARCLAYS CAPITAL															
977205	1/31/18	9/15/20	912828V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2488	6,062,921.88	60,812.32	3,938.18	6,123,734.20	6,117,050.76	(6,683.44)
US TREASURY N/B / JEFFERIES & COMPANY															
986690	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2695	25,238,281.25	(99,381.29)	248,359.81	25,138,899.96	25,116,211.00	(22,688.96)
US TREASURY N/B / BARCLAYS CAPITAL															
1003309	3/4/19	11/15/20	9128283G3	AA+	Aaa	AAA	10,000,000.00	1.7500	2.5602	9,866,015.63	6,031.45	13,535.91	9,872,047.08	9,909,570.30	37,523.22
US TREASURY N/B / MORGAN STANLEY															
1002587	2/27/19	4/15/21	9128284G2	AA+	Aaa	AAA	20,000,000.00	2.3750	2.5032	19,946,875.00	2,253.37	43,063.19	19,949,128.37	20,042,187.60	93,059.23

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
Subtotal for TREASURY BOND:							504,350,000.00	2.2777	2.3902	504,164,726.60	(43,300.87)	2,033,333.85	504,121,425.73	504,042,954.27	(78,471.46)
TREASURY BOND - ME															
US TREASURY N/B / BARCLAYS CAPITAL															
834991	3/31/16	3/31/19	912828C65	AA+	Aaa	AAA	0.00	1.6250	0.9224	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / MORGAN STANLEY															
897275	5/1/17	3/31/19	912828W97	AA+	Aaa	AAA	0.00	1.2500	1.2561	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / JP MORGAN CHASE & CO															
913614	8/10/17	3/31/19	912828W97	AA+	Aaa	AAA	0.00	1.2500	1.3174	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / DEUTSCHE															
914267	8/15/17	3/31/19	912828W97	AA+	Aaa	AAA	0.00	1.2500	1.3326	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / JP MORGAN CHASE & CO															
920110	9/20/17	3/31/19	912828W97	AA+	Aaa	AAA	0.00	1.2500	1.3614	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / DAIWA CAPITAL MARKETS															
940401	1/30/18	3/31/19	912828SN1	AA+	Aaa	AAA	0.00	1.5000	1.9765	0.00	0.00	0.00	0.00	0.00	0.00
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	(586,856.41)	208,107.73	30,515,995.15	30,482,128.83	(33,866.32)
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	(153,053.42)	50,116.44	7,349,175.49	7,340,696.27	(8,479.22)
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	28,834.21	131,215.47	24,998,560.77	24,975,097.75	(23,463.02)
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	213,982.83	131,215.47	24,985,467.21	24,975,097.75	(10,369.46)
US TREASURY N/B / DEUTSCHE															
995308	1/10/19	4/30/19	912828ST8	AA+	Aaa	AAA	50,000,000.00	1.2500	2.4355	49,820,312.50	132,315.34	139,848.07	49,952,627.84	49,950,195.50	(2,432.34)
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	186,971.50	188,530.22	49,985,799.63	49,893,554.50	(92,245.13)
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	95,850.33	167,582.42	39,989,600.33	39,921,875.20	(67,725.13)
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	271,471.55	94,265.11	24,958,971.55	24,946,777.25	(12,194.30)
US TREASURY N/B / DEUTSCHE															
990065	12/6/18	5/31/19	912828WLO	AA+	Aaa	AAA	30,000,000.00	1.5000	2.5298	29,852,343.75	97,318.89	143,406.60	29,949,662.64	29,953,125.00	3,462.36
US TREASURY N/B / DEUTSCHE															
990067	12/6/18	5/31/19	912828WLO	AA+	Aaa	AAA	50,000,000.00	1.5000	2.5298	49,753,906.25	162,198.15	239,010.99	49,916,104.40	49,921,875.00	5,770.60

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 31-Mar-2019

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
990068	12/6/18	5/31/19	912828WLO	AA+	Aaa	AAA	50,000,000.00	1.5000	2.5380	49,751,953.13	163,485.44	239,010.99	49,915,438.57	49,921,875.00	6,436.43
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	227,056.96	100,552.49	39,970,806.96	39,857,031.20	(113,775.76)
US TREASURY N/B / MORGAN STANLEY															
905031	6/20/17	6/30/19	912828W55	AA+	Aaa	AAA	30,000,000.00	1.6250	1.3760	30,148,828.13	(130,727.41)	122,548.34	30,018,100.72	29,937,304.80	(80,795.92)
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	107,876.71	157,113.26	49,984,829.84	49,851,562.50	(133,267.34)
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	(294,705.34)	134,668.51	50,045,138.41	49,868,164.00	(176,974.41)
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	134,480.47	113,950.28	49,968,464.85	49,825,195.50	(143,269.35)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
960139	5/31/18	8/31/19	912828D80	AA+	Aaa	AAA	13,000,000.00	1.6250	2.3384	12,886,250.00	75,916.30	18,369.57	12,962,166.30	12,954,804.72	(7,361.58)
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	(306,371.85)	2,390.71	50,095,971.90	49,832,031.50	(263,940.40)
US TREASURY N/B / TD SECURITIES															
977430	9/17/18	9/30/19	912828TR1	AA+	Aaa	AAA	50,000,000.00	1.0000	2.5849	49,195,312.50	417,245.37	1,366.12	49,612,557.87	49,646,484.50	33,926.63
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
991697	12/17/18	9/30/19	912828F39	AA+	Aaa	AAA	8,200,000.00	1.7500	2.6685	8,141,703.13	21,328.12	392.08	8,163,031.25	8,172,453.17	9,421.92
US TREASURY N/B / MORGAN STANLEY															
998609	1/31/19	9/30/19	912828X7	AA+	Aaa	AAA	37,250,000.00	1.3750	2.5169	36,972,080.08	68,905.77	1,399.42	37,040,985.85	37,057,929.69	16,943.84
US TREASURY N/B / MORGAN STANLEY															
975405	9/4/18	12/31/19	912828N8	AA+	Aaa	AAA	5,000,000.00	1.8750	2.5672	4,955,273.44	19,353.73	23,566.99	4,974,627.17	4,979,882.80	5,255.63
US TREASURY N/B / JP MORGAN CHASE & CO															
996553	1/17/19	12/31/19	912828G95	AA+	Aaa	AAA	20,000,000.00	1.6250	2.5766	19,821,875.00	37,877.16	66,436.46	19,859,752.16	19,882,031.20	22,279.04
US TREASURY N/B / MORGAN STANLEY															
998606	1/31/19	12/31/19	912828UF5	AA+	Aaa	AAA	50,000,000.00	1.1250	2.5554	49,357,421.88	115,433.20	93,232.04	49,472,855.08	49,529,297.00	56,441.92
US TREASURY N/B / Mizuho Securities USA Inc															
1004203	3/8/19	1/31/20	912828357	AA+	Aaa	AAA	50,000,000.00	2.0000	2.5286	49,765,625.00	17,097.26	66,298.34	49,782,722.26	49,843,750.00	61,027.74
US TREASURY N/B / MORGAN STANLEY															
995971	1/15/19	3/31/20	912828UV0	AA+	Aaa	AAA	14,350,000.00	1.1250	2.5875	14,102,238.28	42,698.16	441.09	14,144,936.44	14,173,707.95	28,771.51
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	20,244.75	28,867.40	4,984,502.56	4,946,093.75	(38,408.81)

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / 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	176,039.06	142,973.07	34,819,203.12	34,677,343.75	(141,859.37)
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	32,267.30	47,133.98	9,965,861.05	9,938,671.90	(27,189.15)
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	35,579.21	66,298.34	19,959,797.96	19,908,203.20	(51,594.76)
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	132,445.46	155,801.10	46,847,875.15	46,784,277.52	(63,597.63)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1004453	3/11/19	7/31/20	912828Y46	AA+	Aaa	AAA	10,000,000.00	2.6250	2.5263	10,013,281.25	(549.03)	15,227.90	10,012,732.22	10,034,570.30	21,838.08
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	413,541.67	47,826.09	39,460,416.67	39,454,687.60	(5,729.07)
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	247,201.52	939.21	24,682,748.40	24,644,531.25	(38,217.15)
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	428,026.44	1,690.57	44,450,682.69	44,360,156.25	(90,526.44)
US TREASURY N/B / MORGAN STANLEY															
940935	2/1/18	9/30/20	912828VZ0	AA+	Aaa	AAA	32,000,000.00	2.0000	2.2720	31,776,250.00	97,602.88	1,748.63	31,873,852.88	31,842,500.16	(31,352.72)
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	250,775.62	144,337.02	24,659,955.31	24,630,371.00	(29,584.31)
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	60,536.32	134,065.93	19,913,661.32	19,895,312.60	(18,348.72)
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	43,892.66	100,549.45	14,937,252.04	14,921,484.45	(15,767.59)
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	42,777.78	27,232.14	4,922,465.28	4,943,652.35	21,187.07
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	141,282.13	109,979.28	24,789,719.63	24,762,207.00	(27,512.63)
US TREASURY N/B / JP MORGAN CHASE & CO															
1005499	3/18/19	12/31/20	912828A83	AA+	Aaa	AAA	16,500,000.00	2.3750	2.4796	16,469,707.03	648.47	15,155.39	16,470,355.50	16,518,691.37	48,335.87
US TREASURY N/B / MORGAN STANLEY															
1004202	3/8/19	3/31/21	912828C57	AA+	Aaa	AAA	39,000,000.00	2.2500	2.4665	38,830,898.44	5,382.54	2,397.54	38,836,280.98	38,990,097.51	153,816.53
US TREASURY N/B / MORGAN STANLEY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 31-Mar-2019

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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>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
980701	10/5/18	7/31/21	912828576	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	43,170.13	9,323.20	4,793,365.44	4,873,046.90	79,681.46
US TREASURY N/B / Mizuho Securities USA Inc															
939578	1/24/18	12/31/21	912828687	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	112,734.86	267,092.54	49,737,734.86	49,863,281.50	125,546.64
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	283,417.63	393,646.41	49,261,933.26	49,488,281.50	226,348.24
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	99,972.76	100,549.45	15,729,347.76	15,833,124.96	103,777.20
Subtotal for TREASURY BOND - ME:							1,436,145,000.00	1.5544	2.0764	1,425,891,121.54	3,832,973.18	4,447,869.85	1,429,724,094.72	1,429,004,515.39	(719,579.33)
Subtotal for U. S. TREASURIES:							2,180,495,000.00	1.5506	2.1847	2,168,289,513.13	3,789,672.31	7,289,552.65	2,172,079,185.44	2,172,081,152.12	1,966.68
Total Extended Fund :							7,573,360,207.87	1.9197	2.2246	7,554,547,686.98	7,368,503.10	34,660,218.19	7,563,048,180.91	7,569,145,252.94	6,097,072.03
Net Asset Value (NAV):														1.000806	
Total Investments:							9,512,199,621.38	1.5858	2.2610	9,486,587,333.43	7,774,452.25	39,128,762.26	9,497,566,985.88	9,505,107,489.82	7,540,503.94

Report Parameters

Deals [Settlement Date] <= 31-Mar-2019
 Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund
 Bank Accounts [Account Name] include list GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC...

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Mar-2019

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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>100-GF-Tax Ex-Non AMT</u>															
FUNDS															
GS FIN TAX FREE-GF 100															
	8/28/18		AAAm	Aaa-mf	NR		0.00		0.4216	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Total 100-GF-Tax Ex-Non AMT :							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Net Asset Value (NAV):														0.000000	
<u>283-John Wayne Airport</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-JWA MMF															
	4/1/19		AAAm	Aaa-mf	NR		82.94		8.8791	82.94	0.00	0.00	82.94	82.94	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	4/1/19		AAAm	Aaa-mf	AAAmmf		608.19		2.3700	608.19	0.00	0.00	608.19	608.19	0.00
GOLDMAN SACHS - JWA MMF															
	4/2/19		AAAm	Aaa-mf	NR		4,045.29		2.4400	4,045.29	0.00	0.00	4,045.29	4,045.29	0.00
Subtotal for FUNDS:							4,736.42		2.5438	4,736.42	0.00	0.00	4,736.42	4,736.42	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
994145	1/3/19	4/9/19	313384EC9	A-1+	P-1	NR	3,000,000.00		2.4300	2,980,560.00	0.00	17,820.00	2,998,380.00	2,998,386.00	6.00
FHLB DISC CORP / FTN FINANCIAL															
982513	10/18/18	4/12/19	313384EF2	A-1+	P-1	NR	2,000,000.00		2.4000	1,976,533.33	0.00	22,000.00	1,998,533.33	1,998,522.00	(11.33)
FED FARM CR BK / FTN FINANCIAL															
987148	11/16/18	4/22/19	313312ER7	A-1+	P-1	F1+	1,500,000.00		2.4500	1,483,972.92	0.00	13,883.33	1,497,856.25	1,497,882.00	25.75
FHLB DISC CORP / FTN FINANCIAL															
993031	12/26/18	5/28/19	313384GD5	A-1+	P-1	NR	2,000,000.00		2.4850	1,978,877.50	0.00	13,253.33	1,992,130.83	1,992,336.00	205.17
FHLB DISC CORP / FTN FINANCIAL															
1000907	2/15/19	6/10/19	313384GS2	A-1+	P-1	NR	3,500,000.00		2.4250	3,472,887.15	0.00	10,609.38	3,483,496.53	3,483,515.00	18.47
FHLB DISC CORP / Mizuho Securities USA Inc															
1006745	3/26/19	7/8/19	313384HW2	A-1+	P-1	NR	2,450,000.00		2.4300	2,432,801.00	0.00	992.25	2,433,793.25	2,433,859.40	66.15
FHLB DISC CORP / FTN FINANCIAL															
1001630	2/21/19	7/11/19	313384HZ5	A-1+	P-1	NR	1,180,000.00		2.4400	1,168,803.11	0.00	3,119.13	1,171,922.24	1,171,988.98	66.74
Subtotal for DISCOUNT NOTES:							15,630,000.00	0.0000	2.4348	15,494,435.01	0.00	81,677.42	15,576,112.43	15,576,489.38	376.95
GOVT AGENCY-FIX-30/360															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Mar-2019

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / FTN FINANCIAL															
992836	12/24/18	5/24/19	3136G3NC5	AA+	Aaa	AAA	500,000.00	1.0000	2.5503	496,765.00	2,091.97	1,347.22	498,856.97	497,720.00	(1,136.97)
FED HM LN BK BD / BNY Mellon Capital Market															
998608	1/31/19	5/24/19	3130AAUX4	AA+	Aaa	NR	2,000,000.00	1.3750	2.4924	1,993,000.00	3,716.81	4,583.33	1,996,716.81	1,996,200.00	(516.81)
FED FARM CR BK / FTN FINANCIAL															
995779	1/14/19	6/5/19	31331GXT1	AA+	Aaa	AAA	2,400,000.00	4.2800	2.4751	2,416,531.20	(9,027.68)	21,970.67	2,407,503.52	2,408,400.00	896.48
FANNIE MAE / Mizuho Securities USA Inc															
969329	7/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.4878	1,967,900.00	21,458.63	2,868.06	1,989,358.63	1,989,540.00	181.37
FED HM LN BK BD / BNY Mellon Capital Market															
968318	7/20/18	9/26/19	3130A9EP2	AA+	Aaa	NR	1,100,000.00	1.0000	2.4965	1,080,915.00	11,244.92	152.78	1,092,159.92	1,095,776.00	3,616.08
FREDDIE MAC / UBS FINANCIAL SERVICES															
983822	10/26/18	10/2/19	3137EADM8	AA+	Aaa	AAA	1,945,000.00	1.2500	2.7491	1,918,302.93	12,315.61	10,467.89	1,930,618.54	1,933,193.85	2,575.31
FANNIE MAE / BNY Mellon Capital Market															
988626	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	1,000,000.00	1.0000	2.7481	984,465.00	5,861.37	3,416.67	990,326.37	991,900.00	1,573.63
Subtotal for GOVT AGENCY-FIX-30/360:							10,945,000.00	1.8093	2.5598	10,857,879.13	47,661.63	44,806.62	10,905,540.76	10,912,729.85	7,189.09
Subtotal for GOVERNMENT AGENCY:							26,575,000.00	0.7452	2.4863	26,352,314.14	47,661.63	126,484.04	26,481,653.19	26,489,219.23	7,566.04
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
991699	12/17/18	4/18/19	912796RH4	AA+	Aaa	AAA	2,000,000.00		2.4272	1,983,548.98	0.00	14,158.66	1,983,548.98	1,997,373.62	13,824.64
US TREASURY N/B / BNP PARIBAS															
996552	1/17/19	4/18/19	912796RH4	AA+	Aaa	AAA	2,075,000.00		2.3770	2,062,532.30	0.00	10,138.57	2,062,532.30	2,072,275.13	9,742.83
US TREASURY N/B / BNY Mellon Capital Market															
1004636	3/12/19	5/7/19	912796VA4	AA+	Aaa	AAA	2,510,000.00		2.3910	2,500,664.47	0.00	3,334.12	2,500,664.47	2,503,538.58	2,874.11
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1007266	3/28/19	7/5/19	912796RW1	AA+	Aaa	AAA	2,115,000.00		2.3905	2,101,096.25	0.00	561.77	2,101,096.25	2,101,455.48	359.23
US TREASURY N/B / BNP PARIBAS FINANCE															
999519	2/6/19	7/25/19	912796SA8	AA+	Aaa	AAA	2,000,000.00		2.3980	1,977,485.44	0.00	7,194.00	1,977,485.44	1,984,553.48	7,068.04
US TREASURY N/B / BNP PARIBAS FINANCE															
1005497	3/18/19	8/29/19	912796SF7	AA+	Aaa	AAA	2,550,000.00		2.4350	2,521,713.42	0.00	2,414.71	2,521,713.42	2,524,558.96	2,845.54
Subtotal for TREASURY BILL:							13,250,000.00	0.0000	2.4037	13,147,040.86	0.00	37,801.83	13,147,040.86	13,183,755.25	36,714.39
TREASURY BOND															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / BANK OF AMERICA															
1003098	3/1/19	2/15/20	912828W22	AA+	Aaa	AAA	1,625,000.00	1.3750	2.5502	1,606,972.66	1,592.16	1,913.42	1,608,564.82	1,610,622.55	2,057.73
Subtotal for TREASURY BOND:							1,625,000.00	1.3750	2.5502	1,606,972.66	1,592.16	1,913.42	1,608,564.82	1,610,622.55	2,057.73
TREASURY BOND - ME															
US TREASURY N/B / BNP PARIBAS															
956247	5/7/18	3/31/19	912828W97	AA+	Aaa	AAA	0.00	1.2500	2.2514	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / BNP PARIBAS FINANCE															
979282	9/27/18	5/31/19	912828SX9	AA+	Aaa	AAA	3,200,000.00	1.1250	2.4863	3,171,000.00	21,926.83	12,065.93	3,192,926.83	3,193,187.49	260.66
US TREASURY N/B / RBC															
997718	1/25/19	7/31/19	912828TH3	AA+	Aaa	AAA	2,000,000.00	0.8750	2.4914	1,983,515.63	5,818.01	2,900.55	1,989,333.64	1,989,648.44	314.80
US TREASURY N/B / DEUTSCHE															
1004204	3/8/19	9/30/19	912828F39	AA+	Aaa	AAA	2,010,000.00	1.7500	2.5362	2,001,206.25	1,024.51	96.11	2,002,230.76	2,003,247.67	1,016.91
Subtotal for TREASURY BOND - ME:							7,210,000.00	1.2299	2.5016	7,155,721.88	28,769.35	15,062.59	7,184,491.23	7,186,083.59	1,592.36
Subtotal for U. S. TREASURIES:							22,085,000.00	0.5027	2.4465	21,909,735.40	30,361.51	54,777.84	21,940,096.91	21,980,461.39	40,364.48
Total 283-John Wayne Airport :							48,664,736.42	0.6351	2.4682	48,266,785.96	78,023.14	181,261.88	48,426,486.52	48,474,417.04	47,930.52
Net Asset Value (NAV):														1.000990	

650-CCCD SERIES 2017E

FUNDS

NORTHERN INST U.S. TREASURY PORTFOLIO

	4/1/19			AAA	NR	NR	8,729.47		2.2311	8,729.47	0.00	0.00	8,729.47	8,729.47	0.00
Subtotal for FUNDS:							8,729.47		2.2311	8,729.47	0.00	0.00	8,729.47	8,729.47	0.00

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FED HM LN BK BD / DEUTSCHE

967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	140.19	3,676.22	383,365.34	399,087.15	15,721.81
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FED FARM CR BK / FTN FINANCIAL

1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(38.04)	800.78	227,740.94	226,676.25	(1,064.69)
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FED HM LN BK BD / CITIGROUP GLOBAL MARKETS

981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	515.44	1,526.25	170,456.78	180,257.40	9,800.62
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FED FARM CR BK / MORGAN STANLEY

1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(31.06)	78.75	53,146.34	53,461.80	315.46
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Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	291.07	11,659.72	1,997,871.07	2,026,820.00	28,948.93
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	31.72	1,035.94	84,185.97	89,465.48	5,279.51
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	(55,471.36)	35,416.67	1,947,207.14	1,973,070.00	25,862.86
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	354.67	14,568.89	1,996,934.67	2,020,720.00	23,785.33
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	(52,178.67)	4,500.00	2,035,983.33	2,103,240.00	67,256.67
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	(52,546.73)	26,388.89	2,644,573.27	2,765,120.00	120,546.73
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	616.90	1,555.50	246,995.35	253,801.50	6,806.15
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	257.62	1,821.82	143,581.15	139,461.84	(4,119.31)
FED FARM CR BK / MORGAN STANLEY															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(1.62)	372.22	500,022.12	519,525.00	19,502.88
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	(2,246.02)	3,049.05	295,296.40	302,263.27	6,966.87
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	2,475.89	8,880.00	1,965,935.89	2,068,880.00	102,944.11
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	(8,745.10)	32,366.11	2,138,874.90	2,187,220.00	48,345.10
Subtotal for GOVT AGENCY-FIX-30/360:							15,085,000.00	4.3210	3.1490	16,998,745.76	(166,575.10)	147,696.81	16,832,170.66	17,309,069.69	476,899.03
Subtotal for GOVERNMENT AGENCY:							15,085,000.00	4.3210	3.1490	16,998,745.76	(166,575.10)	147,696.81	16,832,170.66	17,309,069.69	476,899.03
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	(19,404.43)	8,390.88	1,812,294.79	1,901,718.75	89,423.96
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(19,404.43)	8,390.88	1,812,294.79	1,901,718.75	89,423.96
TREASURY BOND - ME															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	11,630.81	5,593.92	1,919,755.81	1,985,781.26	66,025.45
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	11,630.81	5,593.92	1,919,755.81	1,985,781.26	66,025.45
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(7,773.62)	13,984.80	3,732,050.60	3,887,500.01	155,449.41
Total 650-CCCD SERIES 2017E :							18,593,729.47	4.1107	3.0949	20,747,299.45	(174,348.72)	161,681.61	20,572,950.73	21,205,299.17	632,348.44
Net Asset Value (NAV):														1.030737	
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	NR	3,500,000.00	1.6250	1.4650	3,520,986.46	(19,887.46)	16,904.51	3,501,099.00	3,494,575.00	(6,524.00)
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	(816.71)	10,490.28	3,320,179.29	3,299,150.40	(21,028.89)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794638	7/30/15	7/29/20	3130A5Z77	AA+	Aaa	NR	3,500,000.00	1.8300	1.7810	3,508,150.38	(5,984.80)	11,030.83	3,502,165.58	3,475,395.00	(26,770.58)
FANNIE MAE / DEUTSCHE															
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	11,385.72	17,621.53	3,491,505.72	3,426,657.50	(64,848.22)
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	4,261.18	16,722.22	3,494,576.68	3,476,812.50	(17,764.18)
FED HM LN BK BD / FTN FINANCIAL															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(9,912.55)	34,681.11	3,484,159.85	3,566,068.10	81,908.25
FANNIE MAE / MORGAN STANLEY															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	262.83	9,993.75	3,498,820.23	3,543,450.30	44,630.07
Subtotal for GOVT AGENCY-FIX-30/360:							24,260,000.00	2.0109	1.9583	24,313,198.14	(20,691.79)	117,444.23	24,292,506.35	24,282,108.80	(10,397.55)
Subtotal for GOVERNMENT AGENCY:							24,260,000.00	2.0109	1.9583	24,313,198.14	(20,691.79)	117,444.23	24,292,506.35	24,282,108.80	(10,397.55)
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
825557	2/1/16	1/31/21	912828N89	AA+	Aaa	AAA	3,500,000.00	1.3750	1.4960	3,479,680.47	12,852.71	7,976.52	3,492,533.18	3,442,236.32	(50,296.87)
US TREASURY N/B / DEUTSCHE															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	5,310.83	15,397.10	3,489,724.89	3,449,277.34	(40,447.56)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Mar-2019

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / BANK OF AMERICA															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	13,608.86	29,392.27	3,459,878.39	3,473,613.29	13,734.90
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.7083	1.8936	10,410,364.06	31,772.40	52,765.89	10,442,136.46	10,365,126.94	(77,009.52)
Subtotal for U. S. TREASURIES:							10,500,000.00	1.7083	1.8936	10,410,364.06	31,772.40	52,765.89	10,442,136.46	10,365,126.94	(77,009.52)
Total 650-Fountain Valley SD40 :							34,760,000.00	1.9195	1.9387	34,723,562.20	11,080.61	170,210.12	34,734,642.81	34,647,235.74	(87,407.07)
Net Asset Value (NAV):														0.997484	
Total Investments:							102,018,465.89	1.7062	2.4020	103,737,647.61	(85,244.97)	513,153.61	103,734,080.06	104,326,951.95	592,871.89

Report Parameters

Deals [Settlement Date] <= 31-Mar-2019
 Deals [Entity Name] include list 283-John Wayne Airport, 505-Foothill Rnch 87-4 DS, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40
 Deals [Instrument Type] exclude list NT TREASURY SWEEP - GF100, NT TREASURY SWE...

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

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmmf	2.02%	\$ 1,010,927.15	\$ 1,010,927.15	\$ 1,737.72
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.27%	3,665,439.21	3,665,439.21	7,141.43
COMMUNITY FACILITIES DISTRICTS													
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.27%	6,743,810.56	6,743,810.56	13,139.68
2016-1 VILLAGE OF ESENCIA	US. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	2.31%	33,968,856.50	33,968,856.50	66,166.99
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.87%	86,855,034.05	86,855,034.05	138,177.11
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.87%	20,994.34	20,994.34	33.33
ASSESSMENT DISTRICTS													
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmmf	1.87%	449,512.78	449,512.78	733.90
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.87%	989,227.13	989,227.13	1,574.57
REVENUE BONDS													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	* 9AMMF05B2	A1	AA-	AA-	0.30%	3,766,670.72	3,766,670.72	959.70
2016 CUF LEASE REVENUE BONDS	ZIONS BANCORPORATION	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmmf	2.34%	4,594,417.16	4,594,417.16	4,517.53
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.95%	2,375.17	2,375.17	3.80
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FANNIE MAE	31364KQH6	Aaa	AA+	AAA	0.00%	14,850,766.38	32,335,089.34	-
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.27%	15,158.30	15,158.30	29.54
2019A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	2.27%	7,137.05	7,137.05	13.91
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmmf	2.02%	100,448.18	100,448.18	22.87
TOTAL OF INVESTMENTS WITH TRUSTEES											<u>\$ 157,040,774.68</u>	<u>\$ 174,525,097.64</u>	<u>\$ 234,252.08</u>

* 9AMMF05B2 is an US Bank internal identifier.

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

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.95%	\$ 2,375.17	\$ 2,375.17	\$ 3.80
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.87%	87,865,255.52	87,865,255.52	139,785.01
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	2.02%	1,111,375.33	1,111,375.33	1,760.59
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	2.27%	10,431,545.12	10,431,545.12	20,324.56
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.87%	449,512.78	449,512.78	733.90
US BANK MONEY MARKET DEPOSIT ACCOUNT			* 9AMMF05B2	0.30%	3,766,670.72	3,766,670.72	959.70
FED GOVT OBLI FD-IS			60934N104	2.34%	4,594,417.16	4,594,417.16	4,517.53
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	2.31%	33,968,856.50	33,968,856.50	66,166.99
SUB-TOTAL MONEY MARKET FUNDS					<u>142,190,008.30</u>	<u>142,190,008.30</u>	<u>234,252.08</u>
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	14,850,766.38	32,335,089.34	-
SUB-TOTAL US GOVERNMENT SECURITIES					<u>14,850,766.38</u>	<u>32,335,089.34</u>	<u>-</u>
TOTAL OF INVESTMENTS WITH TRUSTEES					<u>\$ 157,040,774.68</u>	<u>\$ 174,525,097.64</u>	<u>\$ 234,252.08</u>

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
Date: 04/05/2019

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2009A AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 2.31% 31846V567		\$ 540.56	\$ 540.56	\$ 1,365,913.39	\$ 1,365,913.39	\$ 720,365.63	\$ 720,365.63
U.S. Treasury Note - Rate: 1.50% - Yield: 2.360% Dated: 10/1/2018 Par Value: \$4,534,000.00 Discount: \$19,166.35 Accrued Interest: \$33,818.16 CUSIP: 912828SN1	3/31/2019	4,534,000.00	4,514,833.65				
		\$ 4,534,540.56	\$ 4,515,374.21	\$ 1,365,913.39	\$ 1,365,913.39	\$ 720,365.63	\$ 720,365.63
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 2.31% 31846V567		917.34	917.34	5,165,566.21	5,165,566.21	1,155,978.78	1,155,978.78
U.S. Treasury Note - Rate: 1.50% - Yield: 2.360% Dated: 10/1/2018 Par Value: \$6,681,000.00 Discount: \$28,242.26 Accrued Interest: \$49,832.18 CUSIP: 912828SN1	3/31/2019	6,681,000.00	6,652,757.74				
		\$ 6,681,917.34	\$ 6,653,675.08	\$ 5,165,566.21	\$ 5,165,566.21	\$ 1,155,978.78	\$ 1,155,978.78

WELLS FARGO BANK

Cash - Market Rate and Checking Account
(Interest rate is variable)

N/A

\$ 7,714,365.58

(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 March 31, 2019**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	\$ 118,449,000	Extended Fund*	\$ 118,449,000	\$ 118,494,011
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	07/31/19	2.82%	NR	100,547,000	Extended Fund*	100,547,000	100,552,027
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	10/31/19	2.84%	NR	100,545,000	Extended Fund*	100,545,000	100,590,245
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	01/31/20	2.88%	NR	100,545,000	Extended Fund*	100,545,000	100,661,632
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	04/30/20	2.28%	NR	100,545,000	Extended Fund*	100,545,000	100,745,085
					\$ 520,631,000		\$ 520,631,000	\$ 521,043,000

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 45.29%
Orange County Educational Investment Pool - 54.71%

**Market values provided by Bloomberg and Northern Trust

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

<u>Temporary Transfer-from OCEIP</u>	<u>Transfer Date</u>	<u>Maturity</u>	<u>Int Rate*</u>	<u>Original Amount</u>		<u>Principal Paydown</u>	<u>Principal Outstanding</u>
Anaheim Union High	4/30/2012	10/31/2012	0.56%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	\$ -
Anaheim Union High	10/10/2012	1/31/2013	0.44%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.38%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.76%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.78%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim City	4/29/2013	8/31/2013	0.38%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.34%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.47%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.46%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.76%	10,000,000	Educational Money Market Fund	10,000,000	-
Brea Olinda	4/30/2012	10/31/2012	0.56%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.36%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.34%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.46%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.80%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.78%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.34%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	9/28/2018	1/31/2019	2.24%	40,000,000	Educational Money Market Fund	40,000,000	-
Fullerton Joint Union High	4/30/2012	10/31/2012	0.56%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.38%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.56%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.38%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.47%	2,000,000	Educational Money Market Fund	2,000,000	-
Ocean View	4/29/2013	8/31/2013	0.38%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.44%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.38%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.56%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.38%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.47%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.76%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				\$ 787,700,000		\$ 787,700,000	\$ -

* Int Rate is the Educational Investment Pool monthly apportionment gross yield for the last active month plus 10 basis points.
 ** Temporary Transfers are authorized by California Constitution Article XVI, and OC Board of Supervisors Resolutions 11-195, 13-016 and 15-016.
 These transactions are reported in the County's books as Due to/From other Governmental Entities within the School Fund #650.

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

Transaction Date From 01-Mar-2019 To 31-Mar-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
991678	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3850 / 2.3968					
				3/1/2019	3/1/2019	MAT		(10,000,000.00)	(9,950,975.00)	0.00	(49,025.00)	10,000,000.00
1000284	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				2.3825 / 2.3853					
				3/1/2019	3/1/2019	MAT		(10,000,000.00)	(9,988,087.50)	0.00	(11,912.50)	10,000,000.00
1000285	US TREASURY N/B	/BNP PARIBAS FINANCE	CMB				2.3910 / 2.3939					
				3/1/2019	3/1/2019	MAT		(20,000,000.00)	(19,976,090.00)	0.00	(23,910.00)	20,000,000.00
1003099	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3514 / 2.3588					
				4/18/2019	3/1/2019	PURC		43,000,000.00	42,865,186.40	0.00	0.00	(42,865,186.40)
991204	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3900 / 2.4029					
				3/4/2019	3/4/2019	MAT		(10,000,000.00)	(9,946,225.00)	0.00	(53,775.00)	10,000,000.00
1003308	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.3740 / 2.3811					
				4/18/2019	3/4/2019	PURC		20,000,000.00	19,940,650.00	0.00	0.00	(19,940,650.00)
993468	FNMA DISCOUNT	/TD SECURITIES	AGDN				2.3450 / 2.3553					
				3/5/2019	3/5/2019	MAT		(10,000,000.00)	(9,956,356.94)	0.00	(43,643.06)	10,000,000.00
995041	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.3730 / 2.3816					
				3/5/2019	3/5/2019	MAT		(25,000,000.00)	(24,909,364.58)	0.00	(90,635.42)	25,000,000.00
1003510	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.4000 / 2.4083					
				4/26/2019	3/5/2019	PURC		25,000,000.00	24,913,333.33	0.00	0.00	(24,913,333.33)
1003511	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3841 / 2.3919					
				4/23/2019	3/5/2019	PURC		5,000,000.00	4,983,774.88	0.00	0.00	(4,983,774.88)
998945	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3800 / 2.3847					
				3/6/2019	3/6/2019	MAT		(2,000,000.00)	(1,996,033.33)	0.00	(3,966.67)	2,000,000.00
1003560	US TREASURY N/B	/UBS FINANCIAL SERVICES	TBILL				2.3900 / 2.3968					
				4/18/2019	3/6/2019	PURC		13,000,000.00	12,962,888.61	0.00	0.00	(12,962,888.61)

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

Transaction Date From 01-Mar-2019 To 31-Mar-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1003563	FED HM LN BK BD	/DEUTSCHE	AGNFI				1.0000 / 2.5482					
				9/26/2019	3/6/2019	PURC		2,735,000.00	2,711,779.85	12,155.56	0.00	(2,723,935.41)
986235	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.3200 / 2.3378					
				3/7/2019	3/7/2019	MAT		(10,000,000.00)	(9,923,955.56)	0.00	(76,044.44)	10,000,000.00
987393	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				2.3400 / 2.3565					
				3/7/2019	3/7/2019	MAT		(5,000,000.00)	(4,964,900.00)	0.00	(35,100.00)	5,000,000.00
991893	FHLB DISC CORP	/JP MORGAN CHASE & CO.	AGDN				2.3850 / 2.3975					
				3/7/2019	3/7/2019	MAT		(30,000,000.00)	(29,842,987.50)	0.00	(157,012.50)	30,000,000.00
992126	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3900 / 2.4024					
				3/7/2019	3/7/2019	MAT		(20,000,000.00)	(19,896,433.33)	0.00	(103,566.67)	20,000,000.00
995042	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.3500 / 2.3588					
				3/7/2019	3/7/2019	MAT		(50,000,000.00)	(49,813,958.33)	0.00	(186,041.67)	50,000,000.00
997238	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3750 / 2.3818					
				3/7/2019	3/7/2019	MAT		(1,500,000.00)	(1,495,744.79)	0.00	(4,255.21)	1,500,000.00
997716	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3000 / 2.3060					
				3/7/2019	3/7/2019	MAT		(10,000,000.00)	(9,973,805.56)	0.00	(26,194.44)	10,000,000.00
1003954	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				2.3800 / 2.3879					
				4/26/2019	3/7/2019	PURC		15,000,000.00	14,950,416.68	0.00	0.00	(14,950,416.67)
997713	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3500 / 2.3565					
				3/8/2019	3/8/2019	MAT		(1,800,000.00)	(1,795,065.00)	0.00	(4,935.00)	1,800,000.00
997816	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3600 / 2.3660					
				3/8/2019	3/8/2019	MAT		(30,000,000.00)	(29,923,300.00)	0.00	(76,700.00)	30,000,000.00
1004198	FNMA DISCOUNT	/TD SECURITIES	AGDN				2.3800 / 2.3888					
				5/3/2019	3/8/2019	PURC		15,000,000.00	14,944,466.67	0.00	0.00	(14,944,466.67)
1004199	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3700 / 2.3786					
				5/2/2019	3/8/2019	PURC		5,000,000.00	4,981,895.83	0.00	0.00	(4,981,895.83)
1004200	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.3800 / 2.3884					

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

Transaction Date From 01-Mar-2019 To 31-Mar-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1004451	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN	4/30/2019	3/8/2019	PURC	2.3800 / 2.3873	15,000,000.00	14,947,441.67	0.00	0.00	(14,947,441.67)
1004452	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/26/2019	3/11/2019	PURC	2.4000 / 2.4074	15,000,000.00	14,954,383.34	0.00	0.00	(14,954,383.33)
1004879	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN	4/26/2019	3/11/2019	PURC	2.3750 / 2.3819	2,400,000.00	2,392,640.00	0.00	0.00	(2,392,640.00)
1005132	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN	4/26/2019	3/13/2019	PURC	2.3800 / 2.3879	14,000,000.00	13,959,361.11	0.00	0.00	(13,959,361.11)
1005306	FHLB DISC CORP	/FTN FINANCIAL	AGDN	5/3/2019	3/14/2019	PURC	2.4050 / 2.4140	15,000,000.00	14,950,416.68	0.00	0.00	(14,950,416.67)
1005494	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN	5/10/2019	3/15/2019	PURC	2.3800 / 2.3879	10,000,000.00	9,962,588.89	0.00	0.00	(9,962,588.89)
1005495	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN	5/7/2019	3/18/2019	PURC	2.3800 / 2.3873	12,000,000.00	11,960,333.33	0.00	0.00	(11,960,333.33)
1005675	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	5/3/2019	3/18/2019	PURC	2.3900 / 2.3981	16,000,000.00	15,951,342.22	0.00	0.00	(15,951,342.22)
1005867	FREDDIE DISCOUNT	/TD SECURITIES	AGDN	5/9/2019	3/19/2019	PURC	2.4100 / 2.4194	26,000,000.00	25,911,968.34	0.00	0.00	(25,911,968.33)
1005871	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	5/17/2019	3/20/2019	PURC	2.4055 / 2.4136	23,500,000.00	23,408,754.72	0.00	0.00	(23,408,754.72)
1006146	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	5/9/2019	3/20/2019	PURC	2.4105 / 2.4184	5,000,000.00	4,983,295.14	0.00	0.00	(4,983,295.14)
997705	FHLB DISC CORP	/DEUTSCHE	AGDN	5/9/2019	3/21/2019	PURC	2.3800 / 2.3888	24,200,000.00	24,120,600.82	0.00	0.00	(24,120,600.81)
				3/22/2019	3/22/2019	MAT		(3,000,000.00)	(2,988,893.33)	0.00	(11,106.67)	3,000,000.00

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Fund: County Money Mkt Fnd												
1006551	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.4250 / 2.4322					
				5/8/2019	3/25/2019	PURC		3,000,000.00	2,991,108.33	0.00	0.00	(2,991,108.33)
1006552	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3950 / 2.4022					
				5/9/2019	3/25/2019	PURC		25,000,000.00	24,925,156.25	0.00	0.00	(24,925,156.25)
1003563	FED HM LN BK BD	/DEUTSCHE	AGNF1				1.0000 / 2.5482					
				9/26/2019	3/26/2019	INT		0.00	0.00	0.00	(13,675.00)	13,675.00
1006746	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.4070 / 2.4141					
				5/9/2019	3/26/2019	PURC		30,000,000.00	29,911,743.33	0.00	0.00	(29,911,743.33)
999518	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3850 / 2.3928					
				3/27/2019	3/27/2019	MAT		(5,600,000.00)	(5,581,821.00)	0.00	(18,179.00)	5,600,000.00
1006961	FED FARM CR BK	/MORGAN STANLEY	AGDN				2.3400 / 2.3402					
				3/28/2019	3/27/2019	PURC		50,000,000.00	49,996,750.00	0.00	0.00	(49,996,750.00)
1006972	FNMA DISCOUNT	/DEUTSCHE	AGDN				2.3950 / 2.4019					
				5/9/2019	3/27/2019	PURC		30,000,000.00	29,914,179.18	0.00	0.00	(29,914,179.17)
1006961	FED FARM CR BK	/MORGAN STANLEY	AGDN				2.3400 / 2.3402					
				3/28/2019	3/28/2019	MAT		(50,000,000.00)	(49,996,750.00)	0.00	(3,250.00)	50,000,000.00
1007263	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				2.4000 / 2.4090					
				5/23/2019	3/28/2019	PURC		17,000,000.00	16,936,533.32	0.00	0.00	(16,936,533.33)
1007264	FNMA DISCOUNT	/FTN FINANCIAL	AGDN				2.4000 / 2.4087					
				5/21/2019	3/28/2019	PURC		32,000,000.00	31,884,800.00	0.00	0.00	(31,884,800.00)
1007495	US TREASURY N/B	/RBC	TRBDME				1.5000 / 2.3722					
				5/31/2019	3/29/2019	PURC		31,000,000.00	30,952,773.42	152,019.25	0.00	(31,104,792.67)
949270	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.6250 / 2.1261					
				3/31/2019	3/31/2019	INT		0.00	0.00	0.00	(121,875.00)	121,875.00
				3/31/2019	3/31/2019	MAT		(15,000,000.00)	(14,925,000.00)	0.00	(75,000.00)	15,000,000.00
Sub Total:								220,935,000.00	220,424,815.57	164,174.81	(1,189,803.25)	(219,399,187.10)

Fund: Extended Fund												
883647	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN				1.1250 / 1.4137					

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Fund:	Extended Fund											
				3/1/2019	3/1/2019	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
				3/1/2019	3/1/2019	MAT		(10,000,000.00)	(9,941,300.00)	0.00	(58,700.00)	10,000,000.00
886126	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN				1.1250 / 1.3404					
				3/1/2019	3/1/2019	MAT		(14,000,000.00)	(13,939,940.00)	0.00	(60,060.00)	14,000,000.00
				3/1/2019	3/1/2019	INT		0.00	0.00	0.00	(78,750.00)	78,750.00
948127	JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN				1.6500 / 2.6200					
				3/1/2021	3/1/2019	INT		0.00	0.00	0.00	(123,750.00)	123,750.00
953261	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN				1.6500 / 2.6605					
				3/1/2021	3/1/2019	INT		0.00	0.00	0.00	(123,750.00)	123,750.00
961974	JOHNSON & JOHNSON	/BNY Mellon Capital Market	MTN				2.9500 / 2.6580					
				9/1/2020	3/1/2019	INT		0.00	0.00	0.00	(70,800.00)	70,800.00
967574	JOHNSON & JOHNSON	/BNY Mellon Capital Market	MTN				1.6500 / 2.7704					
				3/1/2021	3/1/2019	INT		0.00	0.00	0.00	(105,600.00)	105,600.00
985095	JOHNSON & JOHNSON	/BNP PARIBAS	MTN				1.6500 / 3.1204					
				3/1/2021	3/1/2019	INT		0.00	0.00	0.00	(68,763.75)	68,763.75
1003096	FHLB DISC CORP	/TD SECURITIES	AGDN				2.3000 / 2.3004					
				3/4/2019	3/1/2019	PURC		9,700,000.00	9,698,140.83	0.00	0.00	(9,698,140.83)
1003100	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.5500 / 2.5764					
				3/1/2022	3/1/2019	PURC		15,000,000.00	14,988,649.50	0.00	0.00	(14,988,649.50)
1003096	FHLB DISC CORP	/TD SECURITIES	AGDN				2.3000 / 2.3004					
				3/4/2019	3/4/2019	MAT		(9,700,000.00)	(9,698,140.83)	0.00	(1,859.17)	9,700,000.00
1003309	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI				1.7500 / 2.5602					
				11/15/2020	3/4/2019	PURC		10,000,000.00	9,866,015.62	52,693.38	0.00	(9,918,709.00)
990071	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.3610 / 2.3752					
				3/7/2019	3/7/2019	MAT		(50,000,000.00)	(49,701,595.83)	0.00	(298,404.17)	50,000,000.00
990512	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.3265 / 2.3397					
				3/7/2019	3/7/2019	MAT		(25,000,000.00)	(24,859,440.63)	0.00	(140,559.37)	25,000,000.00
1003953	FHLB DISC CORP	/DEUTSCHE	AGDN				2.4000 / 2.4103					

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Fund:	Extended Fund											
887112	FED HM LN BK BD	/DEUTSCHE	AGNF1	5/10/2019	3/7/2019	PURC	1.5000 / 1.3144	50,000,000.00	49,786,666.65	0.00	0.00	(49,786,666.67)
				3/8/2019	3/8/2019	MAT		(30,000,000.00)	(30,111,000.00)	0.00	111,000.00	30,000,000.00
				3/8/2019	3/8/2019	INT		0.00	0.00	0.00	(225,000.00)	225,000.00
888363	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.5000 / 1.4328					
				3/8/2019	3/8/2019	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				3/8/2019	3/8/2019	MAT		(50,000,000.00)	(50,066,000.00)	0.00	66,000.00	50,000,000.00
892294	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.8750 / 1.3598					
				3/8/2019	3/8/2019	INT		0.00	0.00	0.00	(70,593.75)	70,593.75
				3/8/2019	3/8/2019	MAT		(7,530,000.00)	(7,603,568.10)	0.00	73,568.10	7,530,000.00
990517	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3600 / 2.3737					
				3/8/2019	3/8/2019	MAT		(25,000,000.00)	(24,855,777.78)	0.00	(144,222.22)	25,000,000.00
993907	FHLB DISC CORP	/DEUTSCHE	AGDN				2.4000 / 2.4104					
				3/8/2019	3/8/2019	MAT		(50,000,000.00)	(49,783,333.33)	0.00	(216,666.67)	50,000,000.00
993908	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.4000 / 2.4104					
				3/8/2019	3/8/2019	MAT		(30,000,000.00)	(29,870,000.00)	0.00	(130,000.00)	30,000,000.00
1004202	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.4665					
				3/31/2021	3/8/2019	PURC		39,000,000.00	38,830,898.42	383,303.59	0.00	(39,214,202.01)
1004203	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				2.0000 / 2.5286					
				1/31/2020	3/8/2019	PURC		50,000,000.00	49,765,625.00	99,447.51	0.00	(49,865,072.51)
979507	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				3.1250 / 3.0017					
				9/9/2022	3/9/2019	INT		0.00	0.00	0.00	(511,328.13)	511,328.13
979508	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.1250 / 3.0016					
				9/9/2022	3/9/2019	INT		0.00	0.00	0.00	(82,109.38)	82,109.38
984867	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.1250 / 3.0195					
				9/9/2022	3/9/2019	INT		0.00	0.00	0.00	(164,062.50)	164,062.50
984600	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				3.0000 / 2.9668					
				9/10/2021	3/10/2019	INT		0.00	0.00	0.00	(375,000.00)	375,000.00

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Fund:	Extended Fund											
996197	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				2.5655 / 2.5655					
				9/10/2020	3/10/2019	INT		0.00	0.00	0.00	(19,964.62)	19,964.62
983187	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				1.6250 / 2.9320					
				9/11/2020	3/11/2019	INT		0.00	0.00	0.00	(12,187.50)	12,187.50
983820	FED HM LN BK BD	/DEUTSCHE	AGNF1				4.6250 / 2.9088					
				9/11/2020	3/11/2019	INT		0.00	0.00	0.00	(324,328.13)	324,328.13
989142	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.8750 / 2.8636					
				9/11/2020	3/11/2019	INT		0.00	0.00	0.00	(200,531.25)	200,531.25
999153	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.5288 / 2.5574					
				12/11/2020	3/11/2019	INT		0.00	0.00	0.00	(2,397.73)	2,397.73
999837	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.4990					
				3/11/2022	3/11/2019	INT		0.00	0.00	0.00	(53,125.00)	53,125.00
1000283	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.5000 / 2.5095					
				3/11/2022	3/11/2019	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
1000489	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				2.5000 / 2.5081					
				3/11/2022	3/11/2019	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1004453	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				2.6250 / 2.5263					
				7/31/2020	3/11/2019	PURC		10,000,000.00	10,013,281.25	28,280.39	0.00	(10,041,561.64)
945503	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				2.3750 / 2.5004					
				3/12/2021	3/12/2019	INT		0.00	0.00	0.00	(114,000.00)	114,000.00
990978	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.7700 / 2.7970					
				3/12/2021	3/12/2019	INT		0.00	0.00	0.00	(47,263.13)	47,263.13
916418	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.3750 / 1.4248					
				9/13/2019	3/13/2019	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
920111	FED HM LN BK BD	/DEUTSCHE	AGNF1				1.3750 / 1.4869					

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Fund:	Extended Fund											
946766	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	9/13/2019	3/13/2019	INT	2.1250 / 2.3389	0.00	0.00	0.00	(103,125.00)	103,125.00
946952	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	3/13/2020	3/13/2019	INT	2.1250 / 2.3417	0.00	0.00	0.00	(265,625.00)	265,625.00
947407	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	3/13/2020	3/13/2019	INT	2.1250 / 2.3499	0.00	0.00	0.00	(265,625.00)	265,625.00
955349	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	3/13/2020	3/13/2019	INT	2.3750 / 2.4473	0.00	0.00	0.00	(138,125.00)	138,125.00
971625	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	9/13/2019	3/13/2019	INT	1.8750 / 2.6656	0.00	0.00	0.00	(534,375.00)	534,375.00
979283	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	3/13/2020	3/13/2019	INT	4.1250 / 2.7861	0.00	0.00	0.00	(17,156.25)	17,156.25
989147	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	3/13/2020	3/13/2019	INT	1.8750 / 2.8445	0.00	0.00	0.00	(44,343.75)	44,343.75
996194	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	3/13/2020	3/13/2019	INT	4.1250 / 2.6171	0.00	0.00	0.00	(3,750.00)	3,750.00
947406	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1	3/13/2020	3/13/2019	INT	2.4000 / 2.4258	0.00	0.00	0.00	(435,187.50)	435,187.50
977204	US TREASURY N/B	/DEUTSCHE	TRBDI	9/14/2020	3/14/2019	INT	1.3750 / 2.1626	0.00	0.00	0.00	(180,000.00)	180,000.00
977205	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI	9/15/2020	3/15/2019	INT	1.3750 / 2.2488	0.00	0.00	0.00	(171,875.00)	171,875.00
995309	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT1	9/15/2020	3/15/2019	INT	2.4051 / 2.4744	0.00	0.00	0.00	(42,625.00)	42,625.00
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1	6/15/2020	3/15/2019	INT	2.4814 / 2.5496	0.00	0.00	0.00	(14,226.04)	14,226.04
				7/16/2021	3/16/2019	INT		0.00	0.00	0.00	(1,929.96)	1,929.96

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Fund:	Extended Fund											
889021	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				1.3750 / 1.4918					
				3/18/2019	3/18/2019	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
				3/18/2019	3/18/2019	MAT		(25,000,000.00)	(24,942,000.00)	0.00	(58,000.00)	25,000,000.00
1005492	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.4650 / 2.5284					
				3/18/2020	3/18/2019	PURC		9,000,000.00	8,774,452.50	0.00	0.00	(8,774,452.50)
1005499	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				2.3750 / 2.4796					
				12/31/2020	3/18/2019	PURC		16,500,000.00	16,469,707.02	83,354.64	0.00	(16,553,061.66)
992136	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4896 / 2.4898					
				10/19/2020	3/19/2019	INT		0.00	0.00	0.00	(29,171.10)	29,171.10
992841	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4796 / 2.4915					
				8/19/2020	3/19/2019	INT		0.00	0.00	0.00	(19,369.62)	19,369.62
995980	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4796 / 2.5114					
				8/19/2020	3/19/2019	INT		0.00	0.00	0.00	(19,369.62)	19,369.62
992612	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7700 / 2.7254					
				9/21/2020	3/21/2019	INT		0.00	0.00	0.00	(34,625.00)	34,625.00
996198	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4294 / 2.5034					
				7/21/2020	3/21/2019	INT		0.00	0.00	0.00	(18,917.50)	18,917.50
1006342	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3805 / 2.3878					
				5/7/2019	3/22/2019	PURC		45,000,000.00	44,863,121.25	0.00	0.00	(44,863,121.25)
1006343	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3732 / 2.3793					
				4/30/2019	3/22/2019	PURC		50,000,000.00	49,871,451.65	0.00	0.00	(49,871,451.67)
1006344	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3732 / 2.3793					
				4/30/2019	3/22/2019	PURC		25,000,000.00	24,935,725.83	0.00	0.00	(24,935,725.83)
998604	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4672 / 2.4555					
				3/23/2020	3/23/2019	INT		0.00	0.00	0.00	(19,015.73)	19,015.73
989140	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3249 / 2.3140					

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Fund:	Extended Fund											
				8/24/2020	3/24/2019	INT		0.00	0.00	0.00	(97,217.56)	97,217.56
979515	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.7300 / 2.7988					
				3/25/2020	3/25/2019	INT		0.00	0.00	0.00	(625,306.50)	625,306.50
990263	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				2.3700 / 2.3870					
				3/25/2019	3/25/2019	MAT		(40,000,000.00)	(39,715,600.00)	0.00	(284,400.00)	40,000,000.00
990764	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3149 / 2.3154					
				9/25/2020	3/25/2019	INT		0.00	0.00	0.00	(3,679.49)	3,679.49
995044	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				1.0000 / 2.6284					
				9/26/2019	3/26/2019	INT		0.00	0.00	0.00	(65,000.00)	65,000.00
996554	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.1500 / 2.8257					
				9/26/2022	3/26/2019	INT		0.00	0.00	0.00	(107,500.00)	107,500.00
949538	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.3750 / 2.4492					
				3/27/2020	3/27/2019	INT		0.00	0.00	0.00	(118,750.00)	118,750.00
918099	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				1.3750 / 1.4829					
				9/28/2020	3/28/2019	INT		0.00	0.00	0.00	(103,125.00)	103,125.00
918100	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				1.3750 / 1.4829					
				9/28/2020	3/28/2019	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
984599	FANNIE MAE	/FTN FINANCIAL	AGNF1				1.7000 / 2.8568					
				9/28/2020	3/28/2019	INT		0.00	0.00	0.00	(25,500.00)	25,500.00
921685	FREDDIE MAC	/TD SECURITIES	AGNF1				1.6250 / 1.6871					
				9/29/2020	3/29/2019	INT		0.00	0.00	0.00	(121,875.00)	121,875.00
925851	ROYAL BANK OF CANADA NY	/RBC	YCDSA				1.7190 / 1.7190					
				3/29/2019	3/29/2019	INT		0.00	0.00	0.00	(343,800.00)	343,800.00
				3/29/2019	3/29/2019	MAT		(40,000,000.00)	(40,000,000.00)	0.00	0.00	40,000,000.00
1007492	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.2428					
				3/11/2022	3/29/2019	PURC		10,000,000.00	10,072,960.00	12,500.00	0.00	(10,085,460.00)
1007494	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.7500 / 2.2326					
				4/25/2022	3/29/2019	PURC		4,422,000.00	4,489,523.94	52,019.92	0.00	(4,541,543.86)

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Fund:	Extended Fund											
948128	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.3750 / 2.3838					
				3/30/2020	3/30/2019	INT		0.00	0.00	0.00	(237,500.00)	237,500.00
948132	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				2.3750 / 2.3838					
				3/30/2020	3/30/2019	INT		0.00	0.00	0.00	(237,500.00)	237,500.00
979512	FED HM LN BK BD	/DEUTSCHE	AGNF1				2.3750 / 2.7960					
				3/30/2020	3/30/2019	INT		0.00	0.00	0.00	(593,750.00)	593,750.00
834991	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.6250 / 0.9224					
				3/31/2019	3/31/2019	INT		0.00	0.00	0.00	(91,812.50)	91,812.50
				3/31/2019	3/31/2019	MAT		(11,300,000.00)	(11,534,386.71)	0.00	234,386.71	11,300,000.00
897275	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.2500 / 1.2561					
				3/31/2019	3/31/2019	MAT		(50,000,000.00)	(49,994,140.60)	0.00	(5,859.40)	50,000,000.00
				3/31/2019	3/31/2019	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
913614	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.2500 / 1.3174					
				3/31/2019	3/31/2019	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
				3/31/2019	3/31/2019	MAT		(20,000,000.00)	(19,978,125.00)	0.00	(21,875.00)	20,000,000.00
914267	US TREASURY N/B	/DEUTSCHE	TRBDME				1.2500 / 1.3326					
				3/31/2019	3/31/2019	MAT		(15,000,000.00)	(14,980,078.13)	0.00	(19,921.87)	15,000,000.00
				3/31/2019	3/31/2019	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
916417	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.7500 / 1.3580					
				9/30/2019	3/31/2019	INT		0.00	0.00	0.00	(437,500.00)	437,500.00
920110	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.2500 / 1.3614					
				3/31/2019	3/31/2019	MAT		(25,000,000.00)	(24,958,007.80)	0.00	(41,992.20)	25,000,000.00
				3/31/2019	3/31/2019	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
940197	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.3750 / 2.2515					
				9/30/2020	3/31/2019	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
940200	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.3750 / 2.2177					
				9/30/2020	3/31/2019	INT		0.00	0.00	0.00	(309,375.00)	309,375.00

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Fund:		Extended Fund										
940401	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				1.5000 / 1.9765					
				3/31/2019	3/31/2019	MAT		(27,000,000.00)	(26,852,343.75)	0.00	(147,656.25)	27,000,000.00
				3/31/2019	3/31/2019	INT		0.00	0.00	0.00	(202,500.00)	202,500.00
940935	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.0000 / 2.2720					
				9/30/2020	3/31/2019	INT		0.00	0.00	0.00	(320,000.00)	320,000.00
977430	US TREASURY N/B	/TD SECURITIES	TRBDME				1.0000 / 2.5849					
				9/30/2019	3/31/2019	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
991697	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.7500 / 2.6685					
				9/30/2019	3/31/2019	INT		0.00	0.00	0.00	(71,750.00)	71,750.00
995971	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.1250 / 2.5875					
				3/31/2020	3/31/2019	INT		0.00	0.00	0.00	(80,718.75)	80,718.75
998609	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.3750 / 2.5169					
				9/30/2019	3/31/2019	INT		0.00	0.00	0.00	(256,093.75)	256,093.75
1004202	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.4665					
				3/31/2021	3/31/2019	INT		0.00	0.00	0.00	(438,750.00)	438,750.00
Sub Total:								(210,908,000.00)	(210,958,559.03)	711,599.43	(13,694,092.00)	223,941,051.56
Fund:		Educational Money Mkt Fnd										
960471	JOHNSON & JOHNSON	/CITIGROUP GLOBAL MARKETS	MTN				1.1250 / 2.3020					
				3/1/2019	3/1/2019	INT		0.00	0.00	0.00	(16,875.00)	16,875.00
				3/1/2019	3/1/2019	MAT		(3,000,000.00)	(2,973,870.00)	0.00	(26,130.00)	3,000,000.00
1001143	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3350 / 2.3365					
				3/1/2019	3/1/2019	MAT		(10,000,000.00)	(9,993,513.89)	0.00	(6,486.11)	10,000,000.00
1003095	FHLB DISC CORP	/UBS	AGDN				2.4200 / 2.4311					
				5/8/2019	3/1/2019	PURC		2,000,000.00	1,990,857.78	0.00	0.00	(1,990,857.78)
1003097	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.1250 / 2.4229					
				5/31/2019	3/1/2019	PURC		10,000,000.00	9,967,578.12	28,125.01	0.00	(9,995,703.13)

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Fund: Educational Money Mkt Fnd												
998602	FED FARM CR BK	/BNY Mellon Capital Market	AGN	FLOAT1			2.4427 / 2.4173					
				4/3/2019	3/3/2019	INT		0.00	0.00	0.00	(45,421.64)	45,421.64
996549	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3500 / 2.3571					
				3/4/2019	3/4/2019	MAT		(13,000,000.00)	(12,960,963.89)	0.00	(39,036.11)	13,000,000.00
996544	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3600 / 2.3673					
				3/5/2019	3/5/2019	MAT		(15,000,000.00)	(14,953,783.33)	0.00	(46,216.67)	15,000,000.00
996759	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3650 / 2.3723					
				3/6/2019	3/6/2019	MAT		(15,000,000.00)	(14,953,685.42)	0.00	(46,314.58)	15,000,000.00
1003559	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3850 / 2.3886					
				3/29/2019	3/6/2019	PURC		4,100,000.00	4,093,752.63	0.00	0.00	(4,093,752.63)
1003561	US TREASURY N/B	/UBS FINANCIAL SERVICES	TBILL				2.3900 / 2.3968					
				4/18/2019	3/6/2019	PURC		5,000,000.00	4,985,726.39	0.00	0.00	(4,985,726.39)
1003562	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.3750 / 2.3840					
				5/2/2019	3/6/2019	PURC		6,000,000.00	5,977,437.50	0.00	0.00	(5,977,437.50)
995566	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3660 / 2.3746					
				3/7/2019	3/7/2019	MAT		(10,000,000.00)	(9,963,852.78)	0.00	(36,147.22)	10,000,000.00
988368	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 2.4599					
				3/8/2019	3/8/2019	MAT		(1,000,000.00)	(998,342.00)	0.00	(1,658.00)	1,000,000.00
				3/8/2019	3/8/2019	INT		0.00	0.00	0.00	(9,375.00)	9,375.00
996760	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3700 / 2.3781					
				3/11/2019	3/11/2019	MAT		(10,000,000.00)	(9,965,766.67)	0.00	(34,233.33)	10,000,000.00
998947	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3800 / 2.3855					
				3/11/2019	3/11/2019	MAT		(3,300,000.00)	(3,292,364.17)	0.00	(7,635.83)	3,300,000.00
995977	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.3900 / 2.3989					
				3/12/2019	3/12/2019	MAT		(18,124,000.00)	(18,056,619.00)	0.00	(67,381.00)	18,124,000.00
996195	US TREASURY N/B	/BNP PARIBAS	TBILL				2.3570 / 2.3655					
				3/12/2019	3/12/2019	MAT		(15,000,000.00)	(14,945,985.42)	0.00	(54,014.58)	15,000,000.00

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Fund: Educational Money Mkt Fnd												
1004635	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3900 / 2.3978					
				4/30/2019	3/12/2019	PURC		17,000,000.00	16,944,698.07	0.00	0.00	(16,944,698.06)
985707	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				1.3750 / 2.4400					
				3/13/2019	3/13/2019	MAT		(1,010,000.00)	(1,006,249.47)	0.00	(3,750.53)	1,010,000.00
				3/13/2019	3/13/2019	INT		0.00	0.00	0.00	(6,943.75)	6,943.75
996542	FED FARM CR BK	/BNY Mellon Capital Market	AGDN				2.3700 / 2.3786					
				3/13/2019	3/13/2019	MAT		(5,000,000.00)	(4,981,895.83)	0.00	(18,104.17)	5,000,000.00
998875	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4064					
				3/13/2019	3/13/2019	MAT		(13,855,000.00)	(13,818,053.33)	0.00	(36,946.67)	13,855,000.00
1004880	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3800 / 2.3825					
				3/29/2019	3/13/2019	PURC		2,100,000.00	2,097,778.67	0.00	0.00	(2,097,778.67)
1004884	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.3860 / 2.3936					
				4/30/2019	3/13/2019	PURC		10,000,000.00	9,968,186.67	0.00	0.00	(9,968,186.67)
995303	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3950 / 2.4051					
				3/14/2019	3/14/2019	MAT		(16,000,000.00)	(15,932,940.00)	0.00	(67,060.00)	16,000,000.00
945699	BERKSHIRE HATHAWAY INC	/CASTLE OAK SECURITIES	MTN				1.7000 / 2.3445					
				3/15/2019	3/15/2019	INT		0.00	0.00	0.00	(16,660.00)	16,660.00
				3/15/2019	3/15/2019	MAT		(1,960,000.00)	(1,947,240.40)	0.00	(12,759.60)	1,960,000.00
953529	BERKSHIRE HATHAWAY INC	/BNY Mellon Capital Market	MTN				1.7000 / 2.3676					
				3/15/2019	3/15/2019	MAT		(18,560,000.00)	(18,449,493.76)	0.00	(110,506.24)	18,560,000.00
				3/15/2019	3/15/2019	INT		0.00	0.00	0.00	(157,760.00)	157,760.00
963954	BERKSHIRE HATHAWAY INC	/TD SECURITIES	MTN				1.7000 / 2.3824					
				3/15/2019	3/15/2019	MAT		(3,100,000.00)	(3,084,903.00)	0.00	(15,097.00)	3,100,000.00
				3/15/2019	3/15/2019	INT		0.00	0.00	0.00	(26,350.00)	26,350.00
966078	BERKSHIRE HATHAWAY INC	/TD SECURITIES	MTN				1.7000 / 2.4241					
				3/15/2019	3/15/2019	INT		0.00	0.00	0.00	(41,225.00)	41,225.00
				3/15/2019	3/15/2019	MAT		(4,850,000.00)	(4,826,283.50)	0.00	(23,716.50)	4,850,000.00
979279	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				1.0000 / 2.0975					

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Fund: Educational Money Mkt Fnd												
				3/15/2019	3/15/2019	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				3/15/2019	3/15/2019	MAT		(10,000,000.00)	(9,887,500.00)	0.00	(112,500.00)	10,000,000.00
1005307	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.3920 / 2.3993					
				4/30/2019	3/15/2019	PURC		17,000,000.00	16,948,040.44	0.00	0.00	(16,948,040.44)
987621	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.3750 / 2.4551					
				3/18/2019	3/18/2019	INT		0.00	0.00	0.00	(3,437.50)	3,437.50
				3/18/2019	3/18/2019	MAT		(500,000.00)	(498,234.50)	0.00	(1,765.50)	500,000.00
987837	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				1.3750 / 2.4205					
				3/18/2019	3/18/2019	MAT		(4,000,000.00)	(3,986,440.00)	0.00	(13,560.00)	4,000,000.00
				3/18/2019	3/18/2019	INT		0.00	0.00	0.00	(27,500.00)	27,500.00
988357	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				1.3750 / 2.4253					
				3/18/2019	3/18/2019	MAT		(5,000,000.00)	(4,983,830.00)	0.00	(16,170.00)	5,000,000.00
				3/18/2019	3/18/2019	INT		0.00	0.00	0.00	(34,375.00)	34,375.00
992837	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				1.3750 / 2.5100					
				3/18/2019	3/18/2019	INT		0.00	0.00	0.00	(11,000.00)	11,000.00
				3/18/2019	3/18/2019	MAT		(1,600,000.00)	(1,595,753.18)	0.00	(4,246.82)	1,600,000.00
998603	FREDDIE MAC	/BNY Mellon Capital Market	AGN FLOAT1				2.4132 / 2.3989					
				3/18/2019	3/18/2019	INT		0.00	0.00	0.00	(37,821.61)	37,821.61
				3/18/2019	3/18/2019	MAT		(20,420,000.00)	(20,420,367.56)	0.00	367.56	20,420,000.00
1005493	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3900 / 2.3917					
				3/29/2019	3/18/2019	PURC		3,859,000.00	3,856,181.86	0.00	0.00	(3,856,181.86)
1005496	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3900 / 2.3929					
				4/5/2019	3/18/2019	PURC		2,774,000.00	2,770,685.07	0.00	0.00	(2,770,685.07)
1005498	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.3885 / 2.3953					
				4/30/2019	3/18/2019	PURC		20,000,000.00	19,942,941.38	0.00	0.00	(19,942,941.39)
996985	US TREASURY N/B	/BNP PARIBAS	TBILL				2.3470 / 2.3556					
				3/19/2019	3/19/2019	MAT		(15,000,000.00)	(14,945,236.67)	0.00	(54,763.33)	15,000,000.00

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Fund: Educational Money Mkt Fnd												
969336	FED HM LN BK BD	/FTN FINANCIAL	AGNFI				1.3500 / 2.3257					
				3/20/2019	3/20/2019	INT		0.00	0.00	0.00	(46,237.50)	46,237.50
				3/20/2019	3/20/2019	MAT		(6,850,000.00)	(6,807,256.00)	0.00	(42,744.00)	6,850,000.00
1005869	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3700 / 2.3703					
				3/22/2019	3/20/2019	PURC		10,000,000.00	9,998,683.33	0.00	0.00	(9,998,683.33)
1005870	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.3500 / 2.3502					
				3/21/2019	3/20/2019	PURC		10,000,000.00	9,999,347.22	0.00	0.00	(9,999,347.22)
948849	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1400 / 2.1873					
				3/21/2019	3/21/2019	MAT		(3,000,000.00)	(2,935,086.67)	0.00	(64,913.33)	3,000,000.00
1005870	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.3500 / 2.3502					
				3/21/2019	3/21/2019	MAT		(10,000,000.00)	(9,999,347.22)	0.00	(652.78)	10,000,000.00
1006142	FHLB DISC CORP	/DEUTSCHE	AGDN				2.4200 / 2.4224					
				4/5/2019	3/21/2019	PURC		7,700,000.00	7,692,235.83	0.00	0.00	(7,692,235.83)
1006143	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4013					
				3/29/2019	3/21/2019	PURC		5,000,000.00	4,997,333.33	0.00	0.00	(4,997,333.33)
1006144	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.4200 / 2.4288					
				5/14/2019	3/21/2019	PURC		12,000,000.00	11,956,440.00	0.00	0.00	(11,956,440.00)
1006145	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.4210 / 2.4287					
				5/7/2019	3/21/2019	PURC		28,000,000.00	27,911,499.00	0.00	0.00	(27,911,499.00)
1006147	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.4170 / 2.4235					
				4/30/2019	3/21/2019	PURC		5,000,000.00	4,986,572.22	0.00	0.00	(4,986,572.22)
997706	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3800 / 2.3888					
				3/22/2019	3/22/2019	MAT		(3,000,000.00)	(2,988,893.33)	0.00	(11,106.67)	3,000,000.00
1005869	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3700 / 2.3703					
				3/22/2019	3/22/2019	MAT		(10,000,000.00)	(9,998,683.33)	0.00	(1,316.67)	10,000,000.00
1006339	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.4500 / 2.4552					
				4/22/2019	3/22/2019	PURC		10,000,000.00	9,978,902.78	0.00	0.00	(9,978,902.78)

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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												
1006548	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3400 / 2.3406					
				3/29/2019	3/25/2019	PURC		50,000,000.00	49,987,000.00	0.00	0.00	(49,987,000.00)
988615	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.0000 / 2.7240					
				9/26/2019	3/26/2019	INT		0.00	0.00	0.00	(11,125.00)	11,125.00
998120	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.3670 / 2.3757					
				3/26/2019	3/26/2019	MAT		(15,000,000.00)	(14,944,770.00)	0.00	(55,230.00)	15,000,000.00
1006744	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.3600 / 2.3602					
				3/27/2019	3/26/2019	PURC		13,956,000.00	13,955,085.11	0.00	0.00	(13,955,085.11)
991908	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1				3.7500 / 2.4517					
				3/27/2019	3/27/2019	MAT		(344,000.00)	(345,200.56)	0.00	1,200.56	344,000.00
				3/27/2019	3/27/2019	INT		0.00	0.00	0.00	(6,450.00)	6,450.00
1006744	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.3600 / 2.3602					
				3/27/2019	3/27/2019	MAT		(13,956,000.00)	(13,955,085.11)	0.00	(914.89)	13,956,000.00
1006962	FHLB DISC CORP	/TD SECURITIES	AGDN				2.3500 / 2.3502					
				3/28/2019	3/27/2019	PURC		15,000,000.00	14,999,020.83	0.00	0.00	(14,999,020.83)
1006963	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3500 / 2.3502					
				3/28/2019	3/27/2019	PURC		14,000,000.00	13,999,086.11	0.00	0.00	(13,999,086.11)
1006967	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3400 / 2.3402					
				3/28/2019	3/27/2019	PURC		40,000,000.00	39,997,400.00	0.00	0.00	(39,997,400.00)
1006973	FHLB DISC CORP	/TD SECURITIES	AGDN				2.4150 / 2.4165					
				4/5/2019	3/27/2019	PURC		2,200,000.00	2,198,671.75	0.00	0.00	(2,198,671.75)
1006974	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.4100 / 2.4115					
				4/5/2019	3/27/2019	PURC		3,500,000.00	3,497,891.25	0.00	0.00	(3,497,891.25)
1006975	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.4200 / 2.4226					
				4/12/2019	3/27/2019	PURC		9,000,000.00	8,990,320.00	0.00	0.00	(8,990,320.00)
1006976	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.4200 / 2.4246					

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Fund: Educational Money Mkt Fnd												
1006977	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	4/24/2019	3/27/2019	PURC	1.2500 / 2.4485	11,200,000.00	11,178,919.11	0.00	0.00	(11,178,919.11)
1006978	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	5/31/2019	3/27/2019	PURC	1.2500 / 2.4485	40,000,000.00	39,914,062.48	160,714.31	0.00	(40,074,776.79)
998340	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	5/31/2019	3/27/2019	PURC	2.3650 / 2.3739	50,000,000.00	49,892,578.10	200,892.89	0.00	(50,093,470.99)
1006962	FHLB DISC CORP	/TD SECURITIES	AGDN	3/28/2019	3/28/2019	MAT	2.3500 / 2.3502	(10,000,000.00)	(9,962,554.17)	0.00	(37,445.83)	10,000,000.00
1006963	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	3/28/2019	3/28/2019	MAT	2.3500 / 2.3502	(15,000,000.00)	(14,999,020.83)	0.00	(979.17)	15,000,000.00
1006967	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/28/2019	3/28/2019	MAT	2.3400 / 2.3402	(14,000,000.00)	(13,999,086.11)	0.00	(913.89)	14,000,000.00
1007265	FED FARM CR BK	/FTN FINANCIAL	AGDN	3/28/2019	3/28/2019	MAT	2.3300 / 2.3302	(40,000,000.00)	(39,997,400.00)	0.00	(2,600.00)	40,000,000.00
996799	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/29/2019	3/28/2019	PURC	2.3800 / 2.3904	40,000,000.00	39,997,411.12	0.00	0.00	(39,997,411.11)
997715	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/29/2019	3/29/2019	MAT	2.3700 / 2.3799	(15,000,000.00)	(14,934,550.00)	0.00	(65,450.00)	15,000,000.00
998944	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	3/29/2019	3/29/2019	MAT	2.3850 / 2.3934	(35,000,000.00)	(34,854,837.50)	0.00	(145,162.50)	35,000,000.00
999834	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	3/29/2019	3/29/2019	MAT	2.3800 / 2.3877	(20,000,000.00)	(19,929,775.00)	0.00	(70,225.00)	20,000,000.00
1000280	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	3/29/2019	3/29/2019	MAT	2.3800 / 2.3873	(5,000,000.00)	(4,983,802.78)	0.00	(16,197.22)	5,000,000.00
1001141	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	3/29/2019	3/29/2019	MAT	2.4200 / 2.4262	(5,000,000.00)	(4,984,794.44)	0.00	(15,205.56)	5,000,000.00
				3/29/2019	3/29/2019	MAT		(1,090,000.00)	(1,087,215.66)	0.00	(2,784.34)	1,090,000.00

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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												
1001628	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4100 / 2.4158					
				3/29/2019	3/29/2019	MAT		(2,200,000.00)	(2,194,698.00)	0.00	(5,302.00)	2,200,000.00
1001922	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4056					
				3/29/2019	3/29/2019	MAT		(1,300,000.00)	(1,296,966.67)	0.00	(3,033.33)	1,300,000.00
1002353	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.4000 / 2.4050					
				3/29/2019	3/29/2019	MAT		(1,185,000.00)	(1,182,551.00)	0.00	(2,449.00)	1,185,000.00
1002354	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.4000 / 2.4050					
				3/29/2019	3/29/2019	MAT		(1,300,000.00)	(1,297,313.33)	0.00	(2,686.67)	1,300,000.00
1002580	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.4000 / 2.4048					
				3/29/2019	3/29/2019	MAT		(10,000,000.00)	(9,980,000.00)	0.00	(20,000.00)	10,000,000.00
1003559	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3850 / 2.3886					
				3/29/2019	3/29/2019	MAT		(4,100,000.00)	(4,093,752.63)	0.00	(6,247.37)	4,100,000.00
1004880	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3800 / 2.3825					
				3/29/2019	3/29/2019	MAT		(2,100,000.00)	(2,097,778.67)	0.00	(2,221.33)	2,100,000.00
1005493	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3900 / 2.3917					
				3/29/2019	3/29/2019	MAT		(3,859,000.00)	(3,856,181.86)	0.00	(2,818.14)	3,859,000.00
1006143	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4013					
				3/29/2019	3/29/2019	MAT		(5,000,000.00)	(4,997,333.33)	0.00	(2,666.67)	5,000,000.00
1006548	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3400 / 2.3406					
				3/29/2019	3/29/2019	MAT		(50,000,000.00)	(49,987,000.00)	0.00	(13,000.00)	50,000,000.00
1007265	FED FARM CR BK	/FTN FINANCIAL	AGDN				2.3300 / 2.3302					
				3/29/2019	3/29/2019	MAT		(40,000,000.00)	(39,997,411.11)	0.00	(2,588.89)	40,000,000.00
979288	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				1.6250 / 2.4028					
				3/31/2019	3/31/2019	MAT		(10,000,000.00)	(9,960,937.50)	0.00	(39,062.50)	10,000,000.00
				3/31/2019	3/31/2019	INT		0.00	0.00	0.00	(81,250.00)	81,250.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Sub Total:								<u>(111,174,000.00)</u>	<u>(110,400,126.44)</u>	<u>389,732.21</u>	<u>(2,120,356.42)</u>	<u>112,130,750.65</u>
Fund:	283-John Wayne Airport											
1003098	US TREASURY N/B	/BANK OF AMERICA	TRBDI				1.3750 / 2.5502					
				2/15/2020	3/1/2019	PURC		1,625,000.00	1,606,972.66	864.12	0.00	(1,607,836.78)
991457	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.5000 / 2.4101					
				3/8/2019	3/8/2019	MAT		(2,000,000.00)	(1,995,732.00)	0.00	(4,268.00)	2,000,000.00
				3/8/2019	3/8/2019	INT		0.00	0.00	0.00	(15,000.00)	15,000.00
1004204	US TREASURY N/B	/DEUTSCHE	TRBDME				1.7500 / 2.5362					
				9/30/2019	3/8/2019	PURC		2,010,000.00	2,001,206.25	15,364.90	0.00	(2,016,571.15)
995970	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3799 / 2.3887					
				3/12/2019	3/12/2019	MAT		(2,500,000.00)	(2,490,744.83)	0.00	(9,255.17)	2,500,000.00
1004636	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.3910 / 2.3999					
				5/7/2019	3/12/2019	PURC		2,510,000.00	2,500,664.47	0.00	0.00	(2,500,664.47)
990066	US TREASURY N/B	/RBC	TRBDI				1.0000 / 2.4035					
				3/15/2019	3/15/2019	MAT		(2,550,000.00)	(2,540,238.28)	0.00	(9,761.72)	2,550,000.00
				3/15/2019	3/15/2019	INT		0.00	0.00	0.00	(12,750.00)	12,750.00
1005497	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				2.4350 / 2.4623					
				8/29/2019	3/18/2019	PURC		2,550,000.00	2,521,713.42	0.00	0.00	(2,521,713.42)
968318	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				1.0000 / 2.4965					
				9/26/2019	3/26/2019	INT		0.00	0.00	0.00	(5,500.00)	5,500.00
998339	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.3701 / 2.3787					
				3/26/2019	3/26/2019	MAT		(2,400,000.00)	(2,391,309.63)	0.00	(8,690.37)	2,400,000.00
1006745	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.4300 / 2.4472					
				7/8/2019	3/26/2019	PURC		2,450,000.00	2,432,801.00	0.00	0.00	(2,432,801.00)
991907	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1				3.7500 / 2.4517					
				3/27/2019	3/27/2019	INT		0.00	0.00	0.00	(38,437.50)	38,437.50
				3/27/2019	3/27/2019	MAT		(2,050,000.00)	(2,057,154.50)	0.00	7,154.50	2,050,000.00
1007266	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.3905 / 2.4063					

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Fund: 283-John Wayne Airport				7/5/2019	3/28/2019	PURC		2,115,000.00	2,101,096.25	0.00	0.00	(2,101,096.25)
956247	US TREASURY N/B	/BNP PARIBAS	TRBDME				1.2500 / 2.2514					
				3/31/2019	3/31/2019	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
				3/31/2019	3/31/2019	MAT		(3,500,000.00)	(3,468,964.84)	0.00	(31,035.16)	3,500,000.00
1004204	US TREASURY N/B	/DEUTSCHE	TRBDME				1.7500 / 2.5362					
				9/30/2019	3/31/2019	INT		0.00	0.00	0.00	(17,587.50)	17,587.50
Sub Total:								(1,740,000.00)	(1,779,690.04)	16,229.02	(167,005.92)	1,930,466.93
Fund: 650-CCCD SERIES 2017E												
941166	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				6.7500 / 3.0912					
				3/15/2031	3/15/2019	INT		0.00	0.00	0.00	(50,625.00)	50,625.00
1005676	FED FARM CR BK	/MORGAN STANLEY	AGNF1				5.2500 / 2.8900					
				12/28/2027	3/19/2019	PURC		45,000.00	53,177.40	531.56	0.00	(53,708.96)
948855	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.3500 / 3.3496					
				3/23/2033	3/23/2019	INT		0.00	0.00	0.00	(8,375.00)	8,375.00
Sub Total:								45,000.00	53,177.40	531.56	(59,000.00)	5,291.04
Grand Total:								(102,842,000.00)	(102,660,382.54)	1,282,267.03	(17,230,257.59)	118,608,373.08

County of Orange
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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Mar-2019 to 31-Mar-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY				
3/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(73,133.94)		INVESCO STIC GOVERNMENT & AGENCY	1004216
Sub Total Amount Per Account:			(73,133.94)			
AIM#51103-694		INVESCO STIC GOVERNMENT & AGENCY				
3/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	323,641.00		INVESCO STIC GOVERNMENT & AGENCY	1003310
Sub Total Amount Per Account:			323,641.00			
GS283		GOLDMAN SACHS - JWA MMF				
3/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,607,836.78)		GOLDMAN SACHS FINL SQ GOVT	1003102
3/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,562,750.00		GOLDMAN SACHS FINL SQ GOVT	1005166
3/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,521,713.42)		GOLDMAN SACHS FINL SQ GOVT	1005502
3/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(27,301.00)		GOLDMAN SACHS FINL SQ GOVT	1006742
3/27/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,088,437.50		GOLDMAN SACHS FINL SQ GOVT	1006958
3/28/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,101,096.25)		GOLDMAN SACHS FINL SQ GOVT	1007269
Sub Total Amount Per Account:			(1,606,759.95)			
GS692		GOLDMAN SACHS - COUNTY MMF				
3/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(21,279,726.00)		GOLDMAN SACHS FINL SQ GOVT	1003311
3/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,704,793.15		GOLDMAN SACHS FINL SQ GOVT	1005164
3/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,743,365.25		GOLDMAN SACHS FINL SQ GOVT	1005500
3/27/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,487,349.83		GOLDMAN SACHS FINL SQ GOVT	1006956
Sub Total Amount Per Account:			(1,344,217.77)			
GS694		GOLDMAN SACHS - EDUCATIONAL MMF				
3/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,774,265.69)		GOLDMAN SACHS FINL SQ GOVT	1003101
3/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,607,836.78		GOLDMAN SACHS FINL SQ GOVT	1003128
3/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,711,252.00)		GOLDMAN SACHS FINL SQ GOVT	1003512
3/6/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,837,820.48		GOLDMAN SACHS FINL SQ GOVT	1003564
3/7/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,010,440.00		GOLDMAN SACHS FINL SQ GOVT	1003955
3/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,358,268.00)		GOLDMAN SACHS FINL SQ GOVT	1004215
3/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	358,268.00		GOLDMAN SACHS FINL SQ GOVT	1004454
3/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,209,427.06)		GOLDMAN SACHS FINL SQ GOVT	1004629
3/13/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,723,231.34)		GOLDMAN SACHS FINL SQ GOVT	1004882
3/14/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,796,991.00		GOLDMAN SACHS FINL SQ GOVT	1005135
3/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,564,879.44)		GOLDMAN SACHS FINL SQ GOVT	1005165
3/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,318,488.32)		GOLDMAN SACHS FINL SQ GOVT	1005501
3/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,583,186.00		GOLDMAN SACHS FINL SQ GOVT	1005677
3/20/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(18,774,340.55)		GOLDMAN SACHS FINL SQ GOVT	1005865
3/21/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	25,505,857.62		GOLDMAN SACHS FINL SQ GOVT	1006137

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Mar-2019 to 31-Mar-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
3/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,560,356.78)		GOLDMAN SACHS FINL SQ GOVT	1006332
3/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,928,638.00)		GOLDMAN SACHS FINL SQ GOVT	1006554
3/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,783,841.11)		GOLDMAN SACHS FINL SQ GOVT	1006736
3/27/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,751,353.17		GOLDMAN SACHS FINL SQ GOVT	1006957
3/28/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,770,643.89		GOLDMAN SACHS FINL SQ GOVT	1007268
Sub Total Amount Per Account:			2,515,408.65			
LAIF - EXTENDED FUND		LAIF - EXTENDED FUND				
3/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,800,000.00)		LOCAL AGENCY INVESTMENT FUND	1004455
3/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	162,000.00		LOCAL AGENCY INVESTMENT FUND	1004630
3/13/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,980,000.00		LOCAL AGENCY INVESTMENT FUND	1004883
3/14/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	185,000.00		LOCAL AGENCY INVESTMENT FUND	1005134
3/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	229,000.00		LOCAL AGENCY INVESTMENT FUND	1005163
3/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	68,000.00		LOCAL AGENCY INVESTMENT FUND	1005678
3/21/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	54,000.00		LOCAL AGENCY INVESTMENT FUND	1006135
3/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	746,000.00		LOCAL AGENCY INVESTMENT FUND	1006561
3/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	173,000.00		LOCAL AGENCY INVESTMENT FUND	1006589
3/27/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	119,000.00		LOCAL AGENCY INVESTMENT FUND	1006955
3/28/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	335,000.00		LOCAL AGENCY INVESTMENT FUND	1007267
3/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,700,000.00		LOCAL AGENCY INVESTMENT FUND	1007487
Sub Total Amount Per Account:			1,951,000.00			
MORGAN 283		MORGAN STANLEY GOVT 8302-JWA MMF				
3/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,571.15)	04218	MORGAN STANLEY INST LIQUIDITY FUND	1004217
3/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(664.47)	04634	MORGAN STANLEY INST LIQUIDITY FUND	1004633
Sub Total Amount Per Account:			(2,235.62)			
MORGAN 692		MORGAN STANLEY GOVT 8302-COUNTY MMF				
3/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	578,067.02	03112	MORGAN STANLEY INST LIQUIDITY FUND	1003111
3/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	26,443,149.79	03515	MORGAN STANLEY INST LIQUIDITY FUND	1003514
3/6/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(348,193.02)	03767	MORGAN STANLEY INST LIQUIDITY FUND	1003766
3/7/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(40,850,069.34)	03957	MORGAN STANLEY INST LIQUIDITY FUND	1003956
3/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,532,244.73)	04457	MORGAN STANLEY INST LIQUIDITY FUND	1004456
3/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	21,934,571.13	04632	MORGAN STANLEY INST LIQUIDITY FUND	1004631
3/13/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,574,744.61)	04878	MORGAN STANLEY INST LIQUIDITY FUND	1004877
3/14/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(241,005.32)	05130	MORGAN STANLEY INST LIQUIDITY FUND	1005129
3/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(207,213.99)	05673	MORGAN STANLEY INST LIQUIDITY FUND	1005672
3/20/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(354,523.86)	05863	MORGAN STANLEY INST LIQUIDITY FUND	1005862
3/21/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(34,872.31)	06133	MORGAN STANLEY INST LIQUIDITY FUND	1006132
3/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,454,753.00)	06327	MORGAN STANLEY INST LIQUIDITY FUND	1006326

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Mar-2019 to 31-Mar-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
3/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,437,652.75)	06341	MORGAN STANLEY INST LIQUIDITY FUND	1006340
3/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(311,760.30)	06376	MORGAN STANLEY INST LIQUIDITY FUND	1006375
3/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	755,894.67	06734	MORGAN STANLEY INST LIQUIDITY FUND	1006733
3/28/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	36,707,919.67	07279	MORGAN STANLEY INST LIQUIDITY FUND	1007278
3/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,331,245.25	07489	MORGAN STANLEY INST LIQUIDITY FUND	1007488
Sub Total Amount Per Account:			18,403,814.30			
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF				
3/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(120,000.00)	03110	MORGAN STANLEY INST LIQUIDITY FUND	1003109
3/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	27,517,433.00	07491	MORGAN STANLEY INST LIQUIDITY FUND	1007490
Sub Total Amount Per Account:			27,397,433.00			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
3/14/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(934.55)		NORTHERN TRUST COMPANY	1005133
3/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,625.00		NORTHERN TRUST COMPANY	1005308
3/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(53,708.96)		NORTHERN TRUST COMPANY	1005674
3/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,375.00		NORTHERN TRUST COMPANY	1006537
Sub Total Amount Per Account:			4,356.49			
Total Amount :			<u>47,569,306.16</u>			



Orange County Auditor-Controller Internal Audit



Review of the Schedule of Assets
Held by the County Treasury as of
September 30, 2018

Audit Number 1885
Report Date: March 5, 2019



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

Eric H. Woolery, CPA
Orange County Auditor-Controller

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

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

Auditor-Controller Website
www.acgov.com



ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



Transmittal Letter

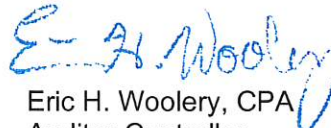
Audit No. 1885

March 5, 2019

TO: Members, Board of Supervisors
Chairwoman Lisa A. Bartlett, 5th District
Vice Chair Michelle Steel, 2nd District
Andrew Do, 1st District
Vacant, 3rd District
Doug Chaffee, 4th District

SUBJECT: Review of the Schedule of Assets Held by the County Treasury
as of September 30, 2018

We have completed our Review of the Schedule of Assets Held by the County Treasury as of September 30, 2018. Our final report is attached for your review.


Eric H. Woolery, CPA
Auditor-Controller

Other recipients of this report:

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



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Held by the County Treasury
Audit No. 1885*

As of September 30, 2018

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Independent Accountant's Review Report

Independent Accountant's Review Report

The Honorable Board of Supervisors
County of Orange, California

We have reviewed the accompanying Schedule of Assets Held by the County Treasury—Modified Cash-Basis (financial schedule) of the County of Orange, California, as of September 30, 2018, pursuant to Government Code Section 26920(a). A review includes primarily applying analytical procedures to management's financial data and making inquiries of department management. A review is substantially less in scope than an audit, the objective of which is the expression of an opinion regarding the financial schedule as a whole. Accordingly, we do not express such an opinion.

Management's Responsibility for the Financial Schedule

Management is responsible for the preparation and fair presentation of this financial schedule in accordance with the modified cash-basis of accounting; this includes determining that the basis of accounting the County Treasury uses for financial reporting is an acceptable basis for the preparation of financial schedules in the circumstances. Management is also responsible for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Accountant's Responsibility

Our responsibility is to conduct the review engagement in accordance with Statements on Standards for Accounting and Review Services promulgated by the Accounting and Review Services Committee of the AICPA. Those standards require us to perform procedures to obtain limited assurance as a basis for reporting whether we are aware of any material modifications that should be made to the financial schedule for it to be in accordance with the modified cash-basis of accounting. We believe that the results of our procedures provide a reasonable basis for our conclusion.

Accountant's Conclusion

Based on our review, except for the issue noted in the Known Departure from Modified Cash-Basis of Accounting paragraph, we are not aware of any material modifications that should be made to the accompanying financial schedule in order for it to be in accordance with the modified cash-basis of accounting.

Known Departure from Modified Cash-Basis of Accounting

The financial schedule is prepared in accordance with the modified cash-basis of accounting, which is a basis of accounting other than accounting principles generally accepted in the United States of America. Receipts are recognized when received by the Treasurer; disbursements are recognized when paid by the bank; and the value of investments is stated at fair value. The modified cash-basis of accounting requires that financial statements include adequate disclosures. Management has elected to omit all disclosures ordinarily included in a financial schedule prepared on the modified cash-basis of accounting. If the omitted disclosures were included in the financial statement, they might influence the users' conclusions about the County Treasury's assets.



Independent Accountant's Review Report

Other Matter

This report is intended solely for the information and use of the Board of Supervisors and the management of the Orange County Auditor-Controller. However, this report is a matter of public record and its distribution is not limited.

A handwritten signature in blue ink that reads "Eric H. Woolery".

Eric H. Woolery, CPA
Auditor-Controller
March 5, 2019



Schedule of Assets Held by the County Treasury

ORANGE COUNTY TREASURY
Schedule of Assets Held by the County Treasury
As of September 30, 2018

ASSETS

	OCIP	OCEIP	Non-Pooled	Total
CASH				
Cash On Hand	\$ 113,235	\$ -	\$ -	\$ 113,235
Bank Demand Accounts	52,955,818	96,025,209	22,994,816	171,975,843
Total Cash	53,069,053	96,025,209	22,994,816	172,089,078
INVESTMENTS, stated at fair value				
<i>Orange County Investment Pool (OCIP):</i>				
Money Market Fund	623,483,218	-	-	623,483,218
Extended Fund	3,143,902,389	-	-	3,143,902,389
<i>Orange County Educational Investment Pool (OCEIP):</i>				
Money Market Fund	-	964,913,807	-	964,913,807
Extended Fund	-	3,451,106,491	-	3,451,106,491
<i>Non-Pooled</i>	-	-	99,957,530	99,957,530
Total Investments	3,767,385,607	4,416,020,298	99,957,530	8,283,363,435
TOTAL ASSETS	\$ 3,820,454,660	\$ 4,512,045,507	\$ 122,952,346	\$ 8,455,452,513

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

CDIAC
Superior Court

Orange County School Districts

Orange County Department of Education
Anaheim City School District
Anaheim Union High School District
Brea-Olinda Unified School District
Buena Park School District
Capistrano Unified School District

Centralia School District
Cypress School District
Fountain Valley School District
Fullerton School District
Fullerton Joint Union High School District
Garden Grove Unified School District
Huntington Beach City School District
Huntington Beach Union High School District
Irvine Unified School District
Laguna Beach Unified School District
La Habra City School District
Los Alamitos Unified School District
Lowell Joint School District
Magnolia School District
Newport-Mesa Unified School District
Ocean View School District
Orange Unified School District
Placentia-Yorba Linda Unified School District
Saddleback Valley Unified School District
Santa Ana Unified School District
Savanna School District
Tustin Unified School District
Westminster School District

Orange County Community College Districts (CCD)

Coast 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)