

Treasurer's Monthly **INVESTMENT REPORT**

MARCH 2018



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



COUNTY OF ORANGE

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

Table of Contents

I.	Memo to Board of Supervisors-Executive Summary	3
II.	Investment Pool Summary, Statistics and Charts, Fund Composition, Top Ten Participants	5
III.	Investment Objectives	12
	- <i>Safety - Investment Type/Credit Quality/Issuer Concentration/Issuer List</i>	
	- <i>Liquidity - Maturities Distribution</i>	
	- <i>Yield - Interest Rate Yield</i>	
IV.	Cash Availability Projection per California Government Code Section 53646(b)(3)	21
V.	Statement of Accountability	22
VI.	Investment Policy and Treasury Oversight Committee (TOC) Bylaws Compliance Summary	23
	- <i>Investment Policy Compliance Summary</i>	
	- <i>Investment Policy and TOC Bylaws Compliance Summary</i>	
	- <i>Noncompliance Detail</i>	
VII.	Portfolio Investment Inventory with Market Values	26
	- <i>Extended Fund, County and Educational Money Market Funds</i>	
	- <i>John Wayne Airport Investment Pool/Non-pooled Investments</i>	
	- <i>Investments with Trustees - CEO/Public Finance</i>	
	- <i>Investments with Trustees - John Wayne Airport</i>	
	- <i>Portfolio Holdings of Debt Issued by Pool Participants</i>	
	- <i>Temporary Transfers to School Districts</i>	
VIII.	Detailed Transaction Reports	72
	- <i>Transaction Report by Fund for all Funds</i>	
	- <i>Money Market Mutual Fund and LAIF Transactions</i>	
IX.	Audit Reports	97
	- <i>Report on Review of the Schedule of Assets Held by the County Treasury as of September 30, 2017</i>	
	- <i>Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended December 31, 2017</i>	
X.	Distribution List	125



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



INTERDEPARTMENTAL COMMUNICATION

Date: April 17, 2018

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

From: Shari L. Freidenrich, CPA, CCMT, CPFA, ACPFIM *54*

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

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

INVESTMENT POOL COMPOSITION

The investments contained within this report are as of March 31, 2018. The Investment Pool Statistics summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors: the Orange County Investment Pool (OCIP) that includes the Voluntary Participants' funds, the Orange County Educational Investment Pool (OCEIP), the John Wayne Airport Investment Fund and various other non-Pooled investment funds. The investment practices and policies of the Treasurer are based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner which will provide maximum security of principal invested with secondary emphasis on providing adequate liquidity to Pool Participants and lastly to achieve a market rate of return within the parameters of prudent risk management while conforming to all applicable statutes and resolutions governing the investment of public funds. The County's IPS was certified by the California Municipal Treasurers Association (CMTA) on March 20, 2018 for meeting the standards set forth by CMTA.

The County Treasurer established three Money Market Funds, the Orange County Money Market Fund, the Orange County Educational Money Market Fund, and the John Wayne Airport Investment Fund, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, on March 6, 2017, reaffirmed their highest rating of AAA on the Orange County and the Educational Money Market Funds. The County Treasurer also established the Extended Fund that is invested to meet cash needs between one and five years out. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the Orange County and Educational Money Market Funds is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 46 and 49, respectively. The maximum maturity of investments for the John Wayne Airport Investment Fund is 15 months, with a maximum WAM of 90 days, and a current WAM of 86. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.31), and the duration is currently at 1.12. The investments in all of the funds are marked to market daily to determine the value of the funds. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required.

ECONOMIC UPDATE

In March 2018, the job market added 103,000 new jobs, and February's job numbers were revised upward by 13,000 to 326,000. The U.S. unemployment rate for March remained unchanged at 4.1%. The U.S. Gross Domestic Product fourth

quarter rate increased from the prior reported rate of 2.5% to 2.9%. The Empire State Manufacturing Index increased to 22.5 from 13.1 in February, while the Philadelphia Fed Index decreased to 22.3 from 25.8 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 housing prices continue to show positive momentum as year-over-year prices increased for the sixty-ninth consecutive month in January, up 6.18% from a year ago. The index for pending home sales decreased 4.4% on a year-over-year basis in February. On March 21, 2018, the Federal Open Markets Committee (FOMC) raised the benchmark Federal Funds rate by 0.25 percent resulting in a new target range of 1.50 percent to 1.75 percent.

The 10-year Treasury rate fell from 2.87% in February to 2.74% in March. The short-term 90-day T-bill ended the month at 1.73%, up from 1.65% in February. The rate on the 2-year Treasury note was 2.27% at the end of March, up from 2.25% in February.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2017/2018 is 1.20% for both the OCIP and the OCEIP. The current net yield for fiscal year 2017/2018 for both OCIP and OCEIP is 1.14%. The revised forecasted gross and net yields for fiscal year 2017/2018 for both OCIP and OCEIP are 1.24% and 1.18%, respectively.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Each month, the County Treasurer apportions the accrued interest earnings to each pool participant. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution will generally be paid in the month following. The March 2018 interest earnings are expected to be paid in May 2018. The investment administrative fee for fiscal year 2017/2018 is estimated at 6.0 basis points.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There are no temporary transfers outstanding as of March 31, 2018.

PORFTOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "A" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$551 million in County of Orange debt, which represents approximately 5.9% 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 2018. The Auditor-Controller issued their report on Review of the Schedule of Assets Held by the County Treasury (Schedule) as of September 30, 2017 stating that they were not aware of any material modification 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. Finally, the Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended December 31, 2017, which stated that no instances of noncompliance were identified.

CREDIT UPDATE

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

I certify that this report includes all pooled and non-pooled investments as of March 31, 2018 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 14, 2017. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	MARCH 2018	FEBRUARY 2018	INCREASE (DECREASE)	NET CHANGE %	MARCH 2017	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 4,710,391,312	\$ 4,636,281,080	\$ 74,110,232	1.60%	\$ 4,618,257,699	\$ 92,133,613	1.99%
End Of Month Book Value ¹	\$ 4,731,135,231	\$ 4,657,503,841	\$ 73,631,390	1.58%	\$ 4,625,013,477	\$ 106,121,754	2.29%
Monthly Average Balance	\$ 4,567,508,436	\$ 4,521,249,420	\$ 46,259,016	1.02%	\$ 4,268,775,988	\$ 298,732,448	7.00%
Year-To-Date Average Balance	\$ 4,360,844,485	\$ 4,335,011,492	\$ 25,832,994	0.60%	\$ 4,017,941,038	\$ 342,903,447	8.53%
Monthly Accrued Earnings ³	\$ 5,430,359	\$ 4,923,407	\$ 506,952	10.30%	\$ 3,303,437	\$ 2,126,922	64.39%
Monthly Net Yield ³	1.34%	1.36%	-0.03%	-1.83%	0.85%	0.49%	58.34%
Year-To-Date Net Yield ³	1.14%	1.11%	0.03%	2.42%	0.76%	0.38%	50.49%
Annual Estimated Gross Yield ⁴	1.24%	1.24%	0.00%	0.00%	0.87%	0.37%	42.86%
Weighted Average Maturity (WAM)	301	313	(12)	-3.83%	333	(32)	-9.61%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 4,557,670,951	\$ 4,681,617,960	\$ (123,947,009)	-2.65%	\$ 4,277,435,171	\$ 280,235,780	6.55%
End Of Month Book Value ¹	\$ 4,580,244,594	\$ 4,704,350,049	\$ (124,105,455)	-2.64%	\$ 4,284,742,978	\$ 295,501,616	6.90%
Monthly Average Balance ²	\$ 4,697,032,453	\$ 4,822,854,870	\$ (125,822,417)	-2.61%	\$ 4,072,422,938	\$ 624,609,515	15.34%
Year-To-Date Average Balance ²	\$ 4,544,437,545	\$ 4,525,363,182	\$ 19,074,363	0.42%	\$ 4,000,160,993	\$ 544,276,552	13.61%
Monthly Accrued Earnings ³	\$ 5,664,112	\$ 5,299,430	\$ 364,682	6.88%	\$ 3,296,030	\$ 2,368,082	71.85%
Monthly Net Yield ³	1.35%	1.35%	0.00%	0.15%	0.89%	0.47%	52.65%
Year-To-Date Net Yield ³	1.14%	1.11%	0.03%	2.52%	0.76%	0.38%	50.33%
Annual Estimated Gross Yield ⁴	1.24%	1.24%	0.00%	0.00%	0.87%	0.37%	41.76%
Weighted Average Maturity (WAM) ⁵	323	324	(1)	-0.31%	375	(52)	-13.87%

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

² OCEIP monthly average balance and year-to-date average balance were higher than the prior year primarily due to the proceeds of school bond issuances totaling \$389M being received late in March 2017, plus a current year increase in school districts secured tax apportionments of \$227 million.

³ In March 2018, the OCIP monthly accrued earnings were higher than prior month primarily due to the Federal Reserve short-term rate increase of 0.25% in March 2018 and a higher pool balance from incoming secured property tax receipts. OCIP and OCEIP monthly accrued earning, monthly net yields and year-to-date net yields were higher than the prior year primarily due to the three increases in the Federal Reserve short-term rates totaling 0.75% since March 31, 2017.

⁴ The OCIP and OCEIP annual estimated gross yields for March 2017 are reported at the actual annual gross yields for FY 16/17, and their annual estimated gross yields for March 2018 are reported at the revised gross yield forecast of 1.24%. The OCIP and OCEIP annual estimated gross yields for FY 17/18 are higher than FY 16/17 primarily due to increases in the Federal Reserve short-term rates of 0.75% since March 31, 2017.

⁵ The OCEIP WAMs in March 2018 were lower than in March 2017 primarily from purchases of shorter-term securities in the Extended Fund that added more value due to the flattening of the yield curve.

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH AND QUARTER ENDED: March 31, 2018

INVESTMENT STATISTICS - By Investment Pool⁽¹⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 3/31/2018	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
COMBINED POOL BALANCES <u>(includes the Extended Fund)</u>						
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,710,391,312 COST (Capital) \$ 4,735,313,095 MONTHLY AVG Balance \$ 4,567,508,436 QUARTERLY AVG Balance \$ 4,587,825,752 BOOK Value \$ 4,731,135,231	301	1.47%	1.40%	1.35%	1.00
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,557,670,951 COST (Capital) \$ 4,585,181,848 MONTHLY AVG Balance \$ 4,697,032,453 QUARTERLY AVG Balance \$ 4,878,623,932 BOOK Value \$ 4,580,244,594	323	1.47%	1.41%	1.37%	1.00

INVESTMENT STATISTICS - Non-Pooled Investments⁽²⁾

DESCRIPTION	CURRENT BALANCE	BOOK BALANCE BY SPECIFIC INVESTMENTS	
Specific Investment			
Funds:			
283, 505, FVSD, CCCD	MARKET Value \$ 100,989,670 COST (Capital) \$ 101,686,858 MONTHLY AVG Balance \$ 103,677,213 QUARTERLY AVG Balance \$ 96,878,829 BOOK Value \$ 101,629,550	John Wayne Airport Investment Fund Fountain Valley School District Fund 40 Repurchase Agreement CCCD Series 2017E Bonds	45,951,560 34,810,654 1,081,500 19,843,144
			\$ 101,686,858

MONTH END TOTALS

INVESTMENTS & CASH	FUND ACCOUNTING & SPECIFIC INVESTMENTS		
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 1,464,606,132	OCIP	\$ 4,804,890,655
County Cash	69,577,560	OCEIP	4,616,622,981
EXTENDED FUND	6,707,149,827	Specific Investment Funds	101,686,858
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash	22,897,829
Educational Money Market Fund	1,148,738,984		
Educational Cash	31,441,133		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	101,686,858		
Non-Pooled Cash	22,897,829		
	\$ 9,546,098,322		\$ 9,546,098,322

KEY POOL STATISTICS

INTEREST RATE YIELD	WEIGHTED AVERAGE MATURITY (WAM)		
OCMMF - MONTHLY GROSS YIELD	1.41%	OCMMF	46
OCEMMF - MONTHLY GROSS YIELD	1.48%	OCEMMF	49
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	1.54%	JOHN WAYNE AIRPORT WAM	86
OCIP - YTD NET YIELD ⁽³⁾	1.14%	LGIP WAM (Standard & Poors)	38
OCEIP - YTD NET YIELD ⁽³⁾	1.14%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	1.70%		

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH AND QUARTER ENDED: March 31, 2018

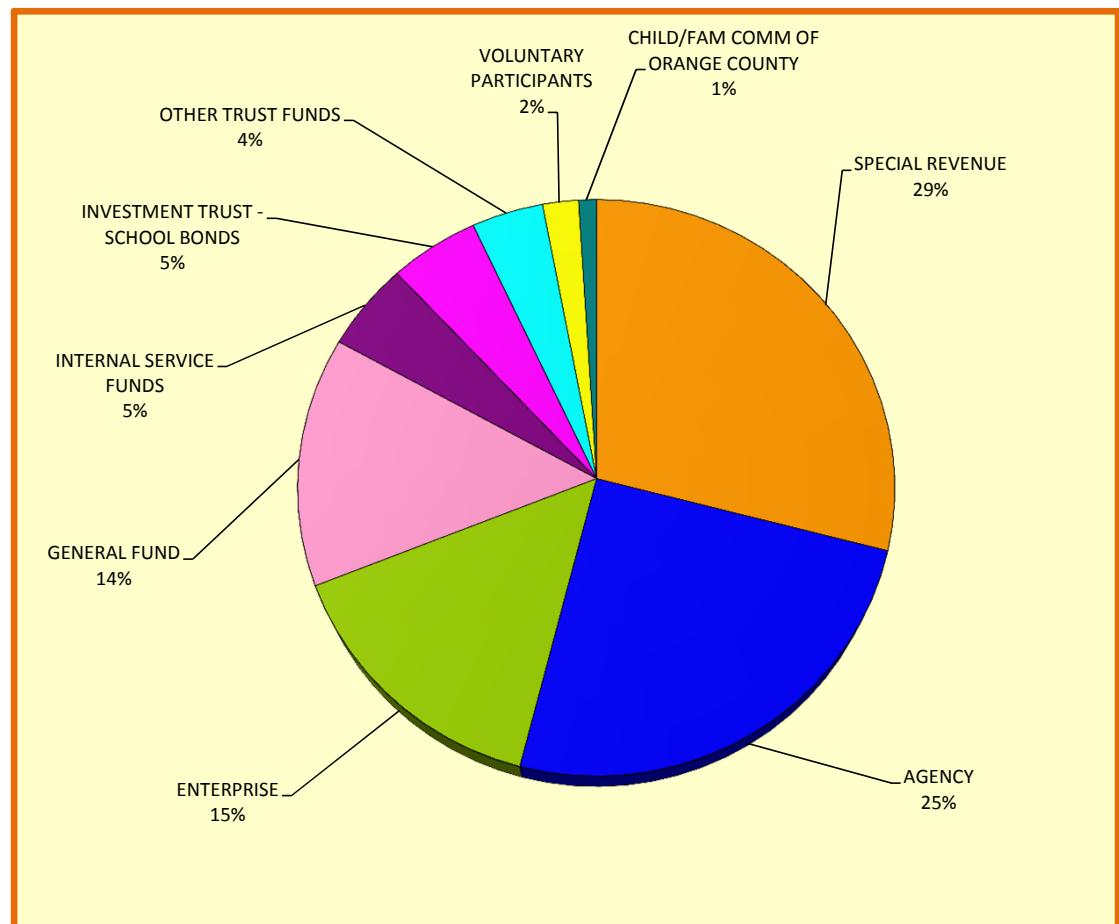
INVESTMENT STATISTICS - By Investment Fund⁽⁴⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 3/31/2018	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,466,459,327 COST (Capital) \$ 1,464,606,132 MONTHLY AVG Balance \$ 1,299,857,979 QUARTERLY AVG Balance \$ 1,394,999,237 BOOK Value \$ 1,465,655,752	46	1.55%	1.41%	1.31%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,149,359,827 COST (Capital) \$ 1,148,738,984 MONTHLY AVG Balance \$ 1,260,589,588 QUARTERLY AVG Balance \$ 1,563,746,945 BOOK Value \$ 1,149,294,104	49	1.57%	1.48%	1.38%	1.00
<u>Extended Fund</u>	MARKET Value \$ 6,652,243,109 COST (Capital) \$ 6,707,149,827 MONTHLY AVG Balance \$ 6,704,093,322 QUARTERLY AVG Balance \$ 6,507,703,502 BOOK Value \$ 6,696,429,969	415	1.43%	1.40%	1.37%	0.99
ALLOCATION OF EXTENDED FUND						
<u>Extended Fund</u>						
<i>OCIP Share</i>	MARKET Value \$ 3,243,931,985 COST (Capital) \$ 3,270,706,963 MONTHLY AVG Balance \$ 3,267,650,457 QUARTERLY AVG Balance \$ 3,192,826,515 BOOK Value \$ 3,265,479,479	415	1.43%	1.40%	1.37%	0.99
<i>OCEIP Share</i>	MARKET Value \$ 3,408,311,124 COST (Capital) \$ 3,436,442,864 MONTHLY AVG Balance \$ 3,436,442,865 QUARTERLY AVG Balance \$ 3,314,876,987 BOOK Value \$ 3,430,950,490	415	1.43%	1.40%	1.37%	0.99
<i>Modified Duration</i>	1.12					

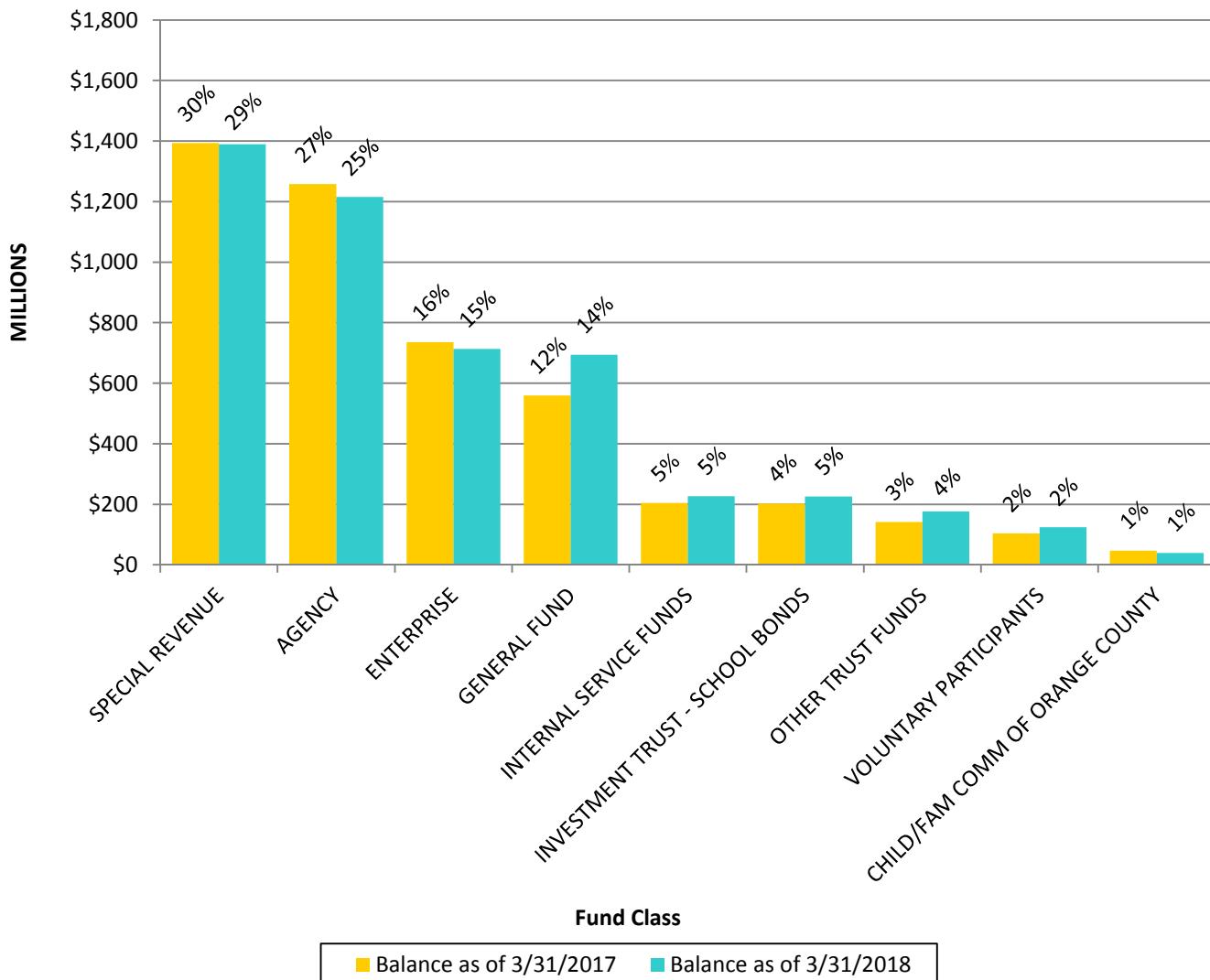
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing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

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,389,903,768
AGENCY	1,214,940,967
ENTERPRISE	712,986,228
GENERAL FUND	693,867,949
INTERNAL SERVICE FUNDS	226,640,526
INVESTMENT TRUST - SCHOOL BONDS	226,062,807
OTHER TRUST FUNDS	176,846,167
VOLUNTARY PARTICIPANTS	124,305,801
CHILD/FAM COMM OF ORANGE COUNTY	39,336,442
TOTAL	\$ 4,804,890,655

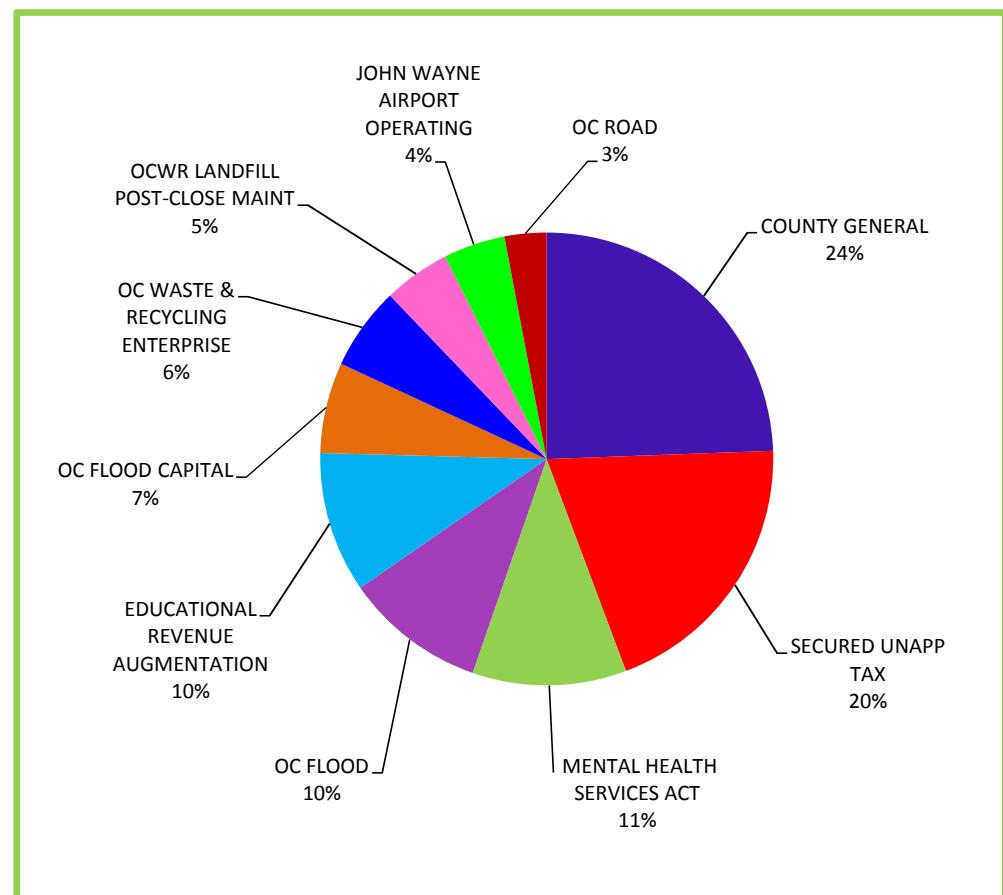


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF MARCH 31**



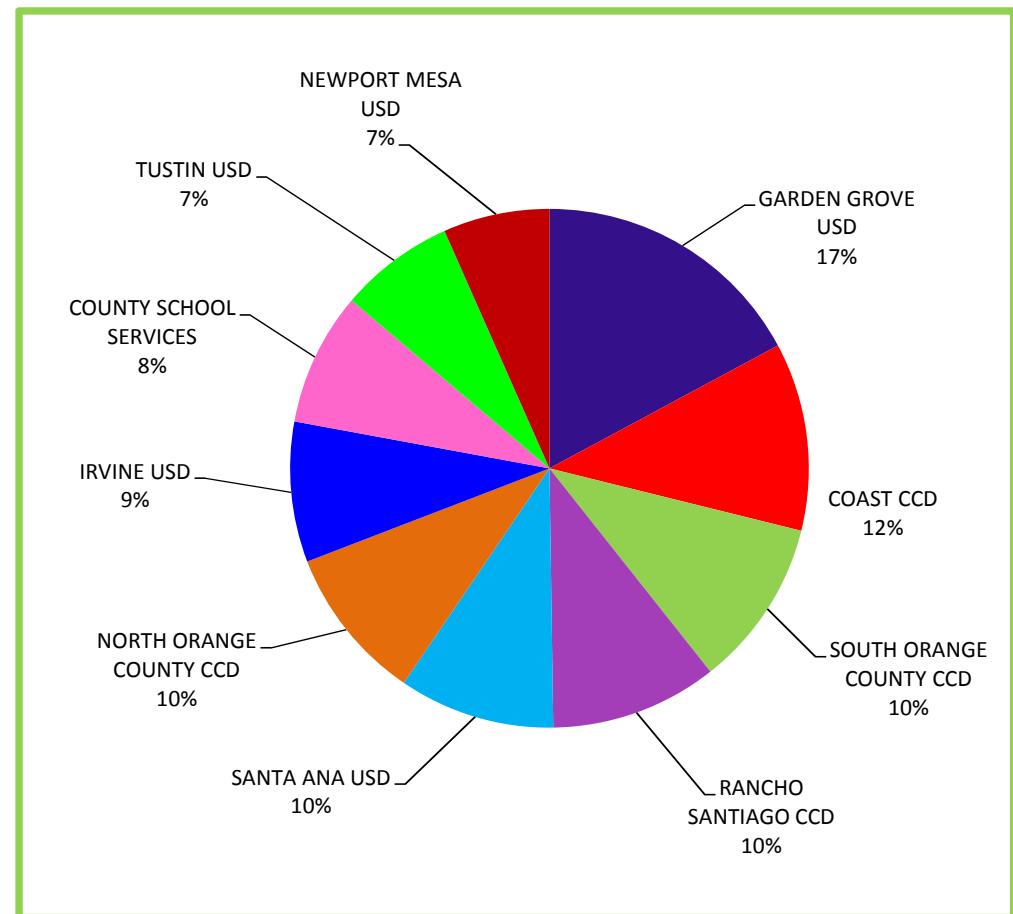
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF MARCH 31, 2018**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 647,362,117
673	SECURED UNAPP TAX	526,756,662
13Y	MENTAL HEALTH SERVICES ACT	291,140,608
400	OC FLOOD	266,774,518
664	EDUCATIONAL REVENUE AUGMENTATION	266,084,648
404	OC FLOOD - CAPITAL	171,854,880
299	OC WASTE & RECYCLING ENTERPRISE	157,352,721
279	OCWR LANDFILL POST-CLOSE MAINT	125,742,913
280	JOHN WAYNE AIRPORT OPERATING	116,845,918
115	OC ROAD	79,557,863
TOTAL		\$ 2,649,472,848



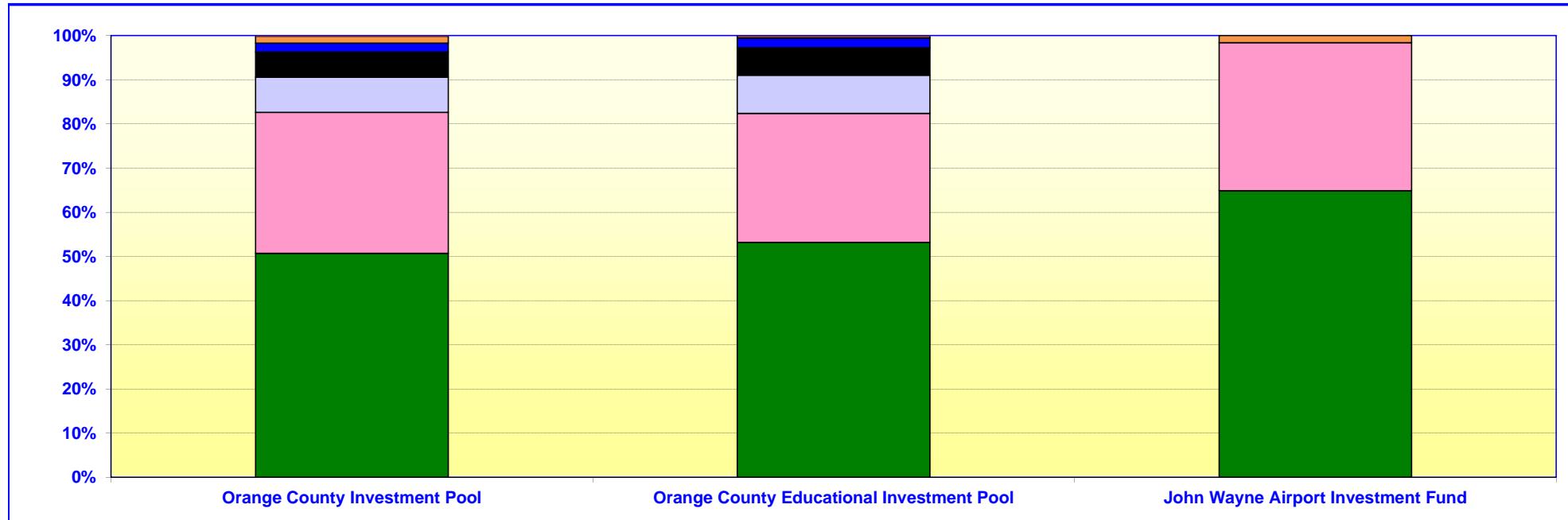
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF MARCH 31, 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE
72	GARDEN GROVE USD	\$ 505,859,109
90	COAST CCD	345,422,148
96	SOUTH ORANGE COUNTY CCD	309,009,601
92	RANCHO SANTIAGO CCD	306,826,067
84	SANTA ANA USD	287,115,256
88	NORTH ORANGE COUNTY CCD	284,788,133
75	IRVINE USD	257,527,683
94	COUNTY SCHOOL SERVICES	245,188,317
87	TUSTIN USD	211,553,708
78	NEWPORT MESA USD	195,326,578
TOTAL		\$ 2,948,616,600



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE - By Percentage Holdings

March 31, 2018



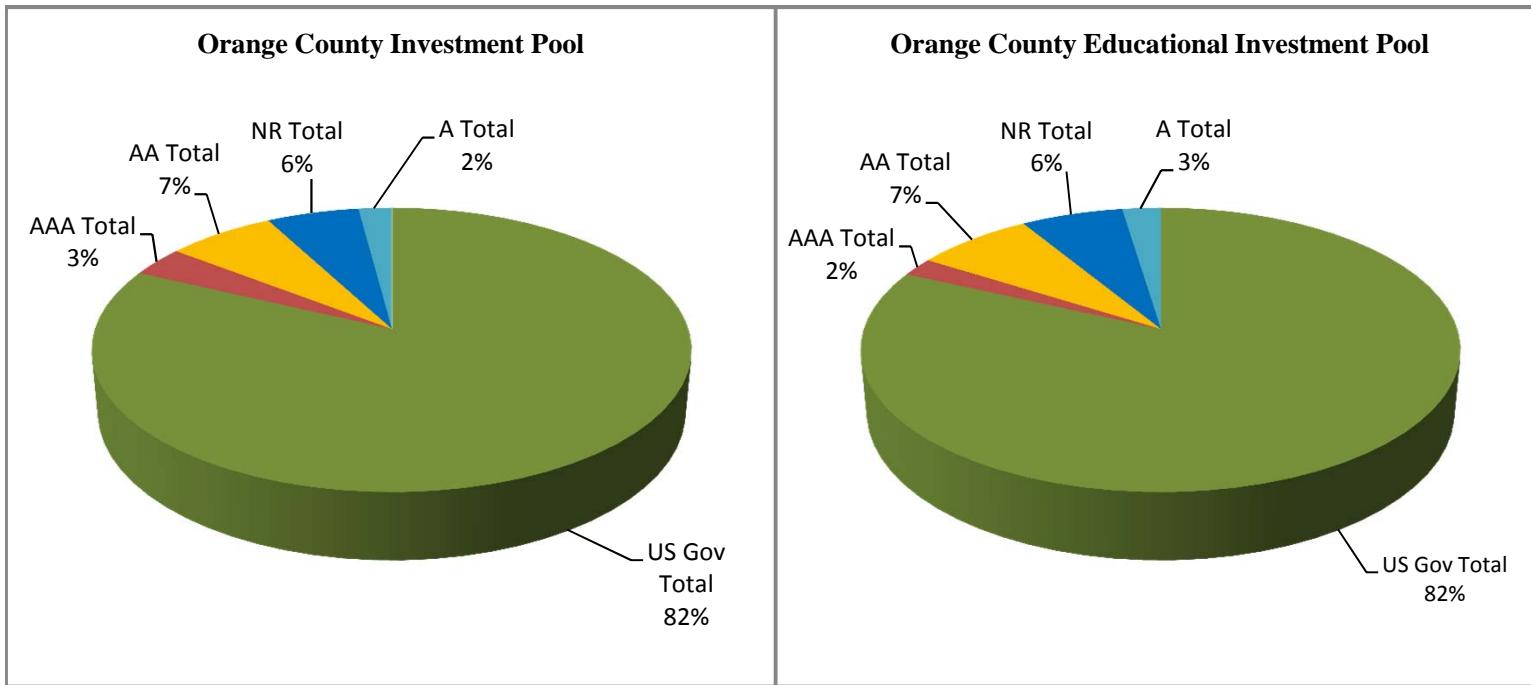
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,389,153	50.72%
U. S. TREASURIES	1,503,250	31.91%
MEDIUM-TERM NOTES	373,241	7.92%
MUNICIPAL DEBT	268,684	5.70%
CERTIFICATES OF DEPOSIT	96,680	2.05%
MONEY MARKET MUTUAL FUNDS	71,504	1.53%
LOCAL AGENCY INVESTMENT FUND	7,879	0.17%
	\$ 4,710,391	100.00%

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,423,691	53.18%
U. S. TREASURIES	1,331,847	29.22%
MEDIUM-TERM NOTES	392,739	8.63%
MUNICIPAL DEBT	282,298	6.19%
CERTIFICATES OF DEPOSIT	101,579	2.22%
MONEY MARKET MUTUAL FUNDS	17,238	0.38%
LOCAL AGENCY INVESTMENT FUND	8,279	0.18%
	\$ 4,557,671	100.00%

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 29,830	64.90%
U. S. TREASURIES	15,382	33.47%
MONEY MARKET MUTUAL FUNDS	751	1.63%
	\$ 45,963	100.00%

Calculated Using Market Value at 3/31/2018

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
March 31, 2018



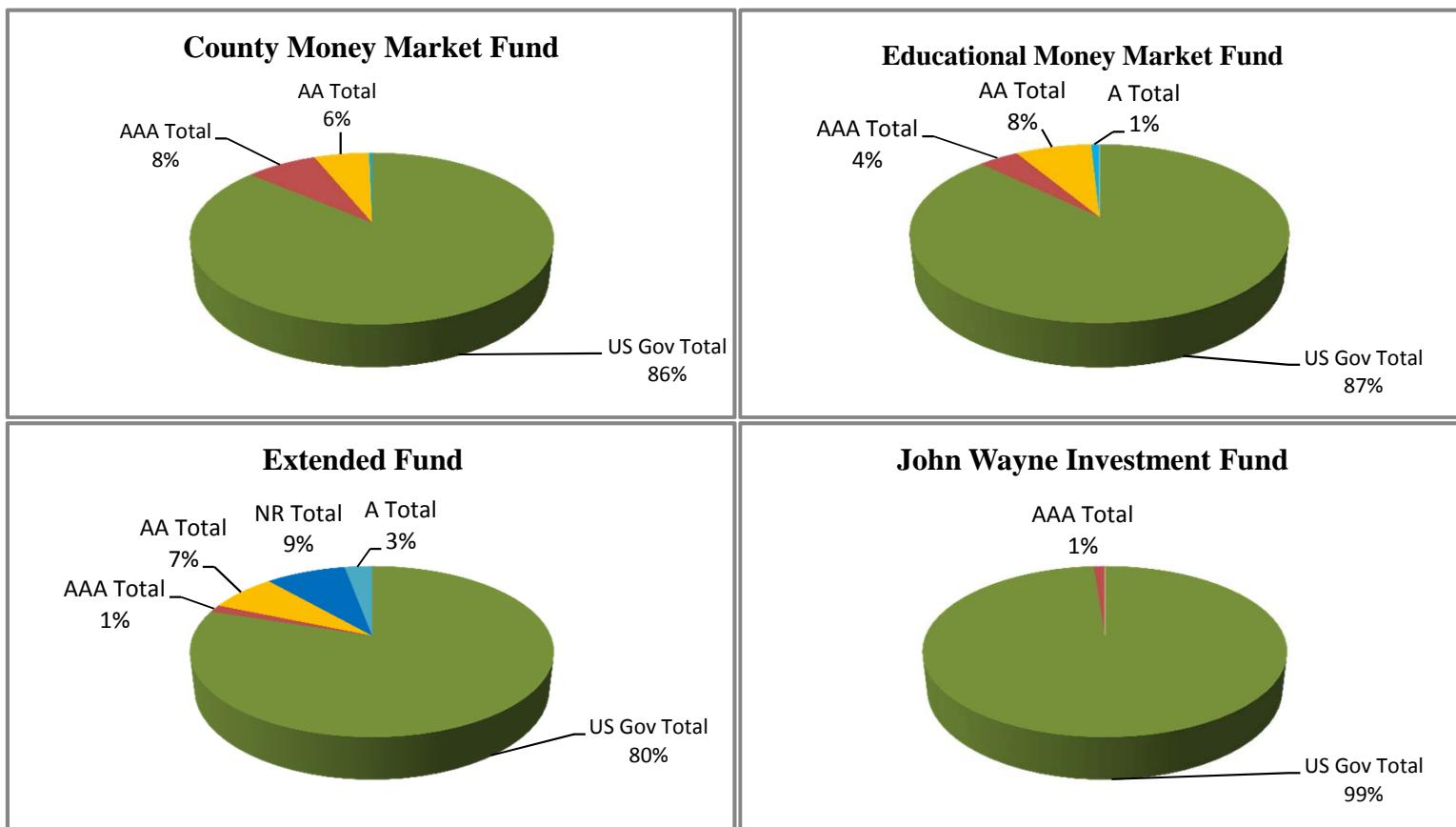
US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
March 31, 2018



US GOV Includes Agency & Treasury Debt

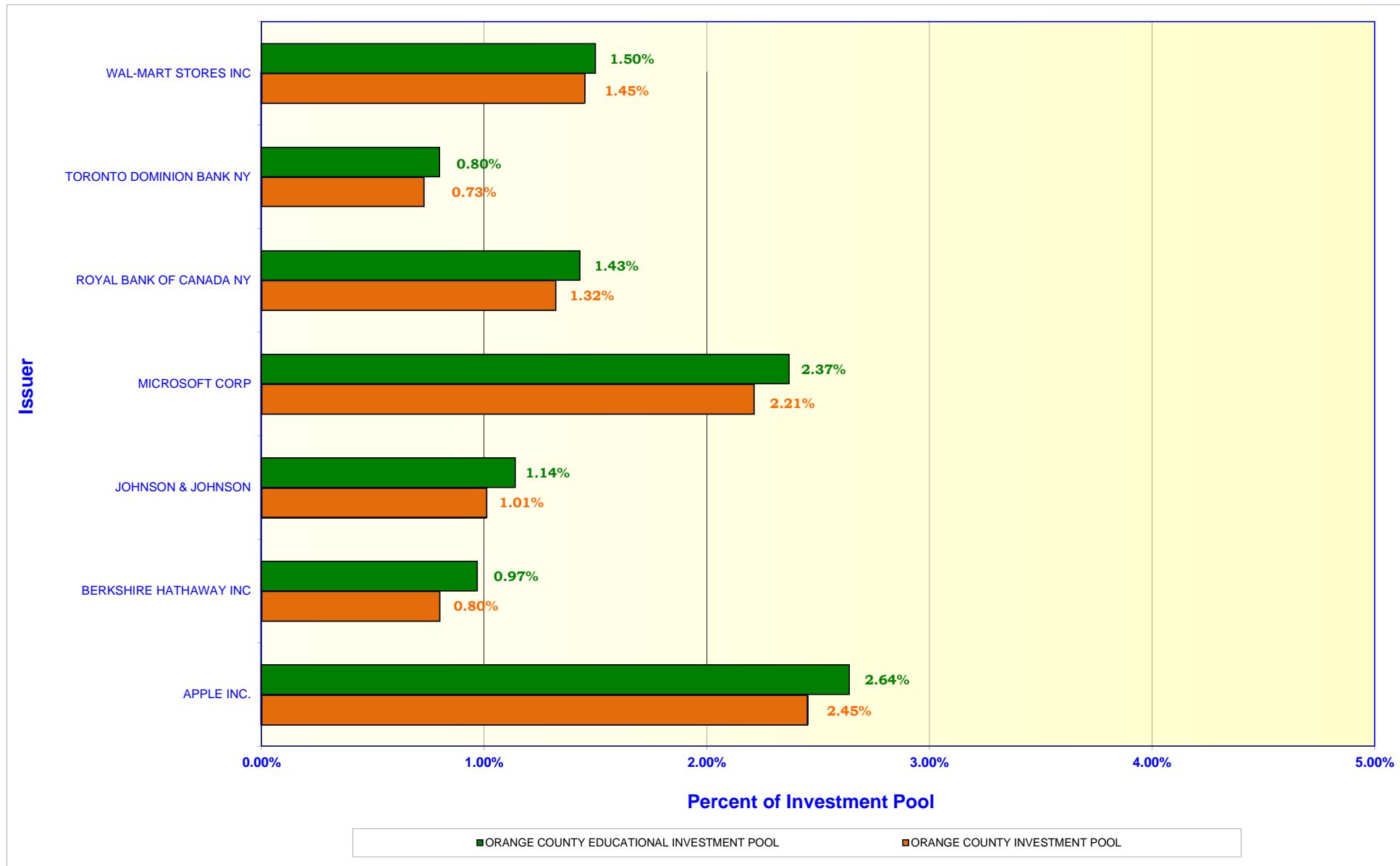
AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

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

March 31, 2018



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

March 31, 2018

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
WAL-MART STORES INC	A-1+	P-1	F1+	AA	Aa2	AA
BERKSHIRE HATHAWAY INC *	A-1+	P-1	NR	AA	Aa2	A+
BERKSHIRE HATHAWAY FINANCE *	NR	NR	NR	NR	Aa2	A+
ISSUERS ON HOLD						
ROYAL BANK OF CANADA NY (JULY, 2016) **	A-1+	P-1	F1+	AA-	A1	AA
TORONTO DOMINION BANK NY (MARCH, 2017) ***	A-1+	P-1	F1+	AA-	Aa2	AA-
MUNICIPAL BONDS						
ORANGE CNTY CA PENSION OBLG 2017 A	NR	NR	NR	NR	NR	NR
ORANGE CNTY CA PENSION OBLG 2018 A	NR	NR	NR	NR	NR	NR
STATE POOL - LOCAL AGENCY INVESTMENT FUND						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR
MONEY MARKET MUTUAL FUNDS ****						
NAME OF FUND	S & P	Moody's	Fitch			
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm	Aaa-mf		AAAmmf		
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm	Aaa-mf		NR		
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm	Aaa-mf		NR		
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm	NR		NR		

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

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

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

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

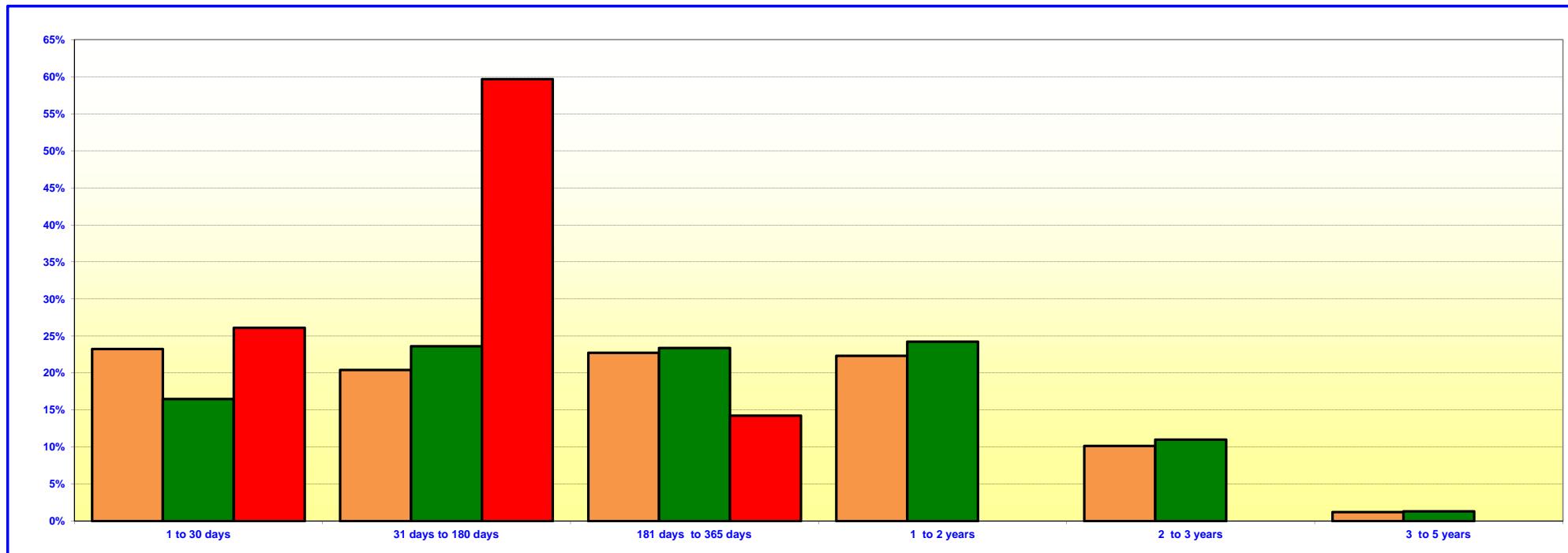
**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended March 31, 2018**

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

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

ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION

March 31, 2018



ORANGE COUNTY INVESTMENT POOL		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 1,099,984	23.23%
31 TO 180 DAYS	966,212	20.40%
181 TO 365 DAYS	1,075,687	22.71%
1 YEAR TO 2 YEARS	1,056,989	22.32%
2 YEARS TO 3 YEARS	480,620	10.15%
3 YEARS TO 5 YEARS	56,567	1.19%
TOTAL	\$ 4,736,059	100.00%

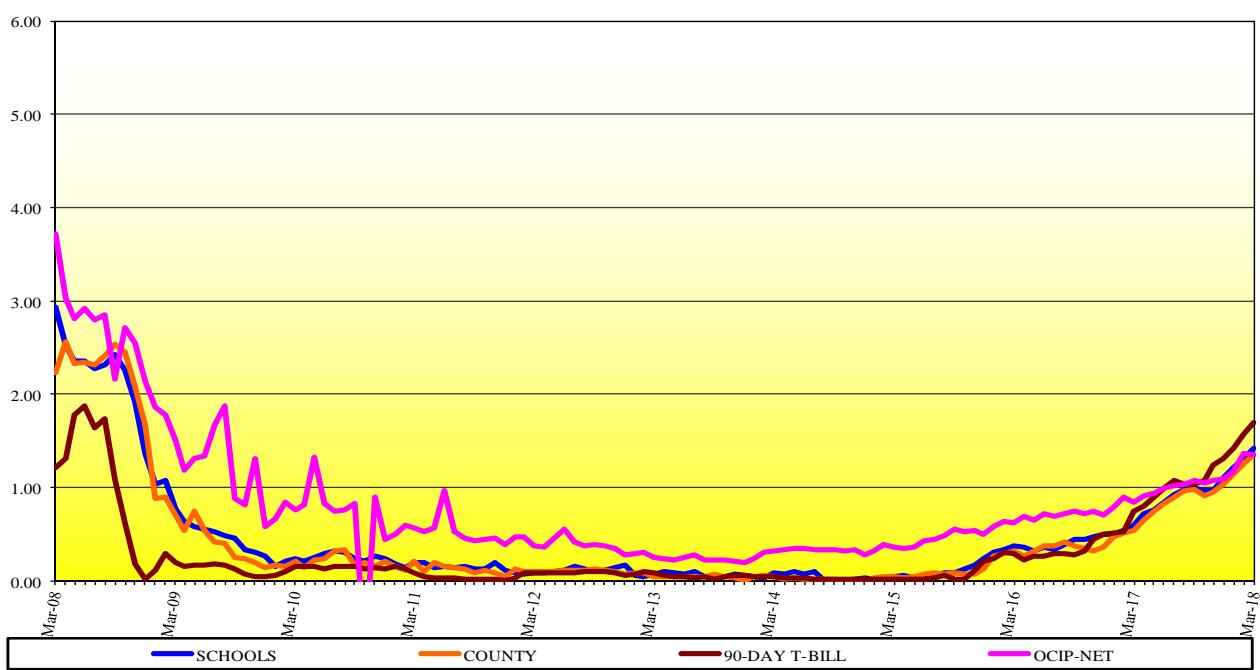
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 755,739	16.49%
31 TO 180 DAYS	1,082,277	23.61%
181 TO 365 DAYS	1,070,817	23.36%
1 YEAR TO 2 YEARS	1,110,549	24.23%
2 YEARS TO 3 YEARS	504,975	11.01%
3 YEARS TO 5 YEARS	59,433	1.30%
TOTAL	\$ 4,583,790	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands ^{1,2}	%
1 TO 30 DAYS	\$ 11,991	26.08%
31 TO 180 DAYS	27,440	59.68%
181 TO 365 DAYS	6,545	14.24%
1 YEAR TO 5 YEARS	-	0.00%
TOTAL	\$ 45,976	100.00%

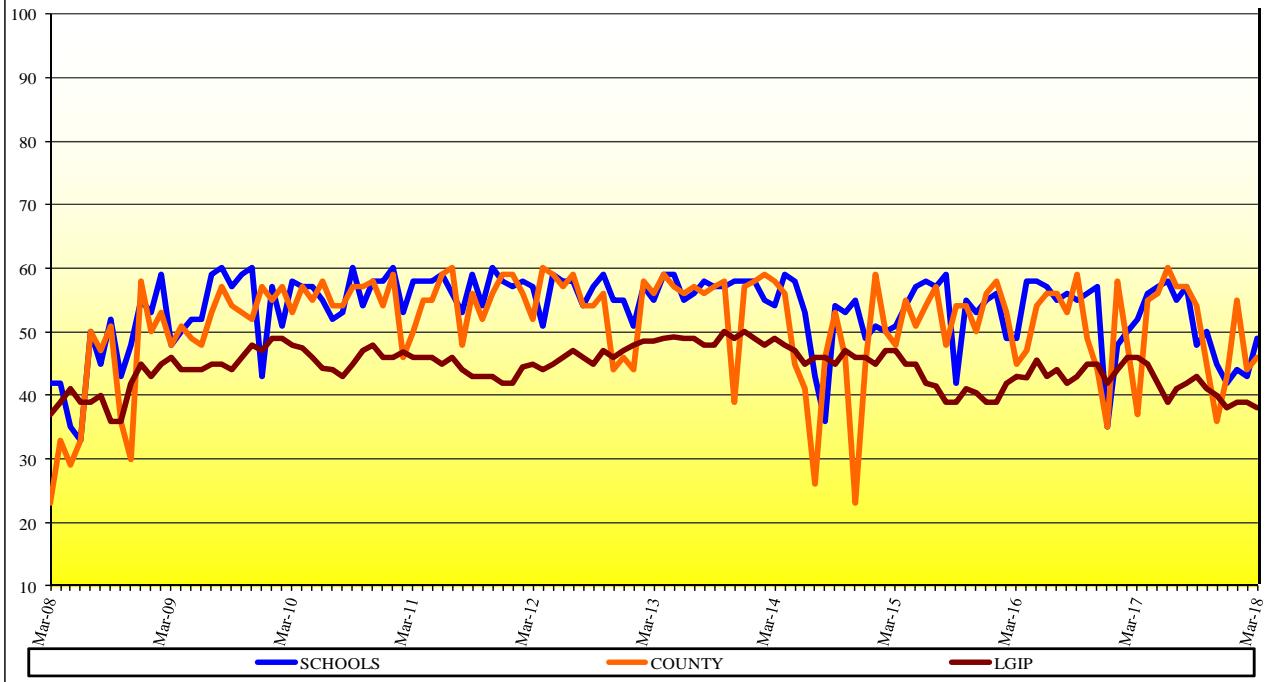
¹ Maturity Limits are calculated using face value. All final maturities are in compliance with the IPS during March.

² Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. The Orange County Investment Pool, Orange County Educational Investment Pool and JWA Investment Fund did not hold any Floating Rate Notes as of 3/31/2018.

**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE/YIELD)**
For The Period March 2008 to March 2018



**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES
WEIGHTED AVERAGE MATURITY (WAM)**
For The Period March 2008 to March 2018



•For the Month Ended March 31, 2018, S&P LGIP – 1.43; S&P LGIP WAM -38; 90-Day T-Bill – 1.70; OCIP – Net – 1.34

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

April 1, 2017 - March 31, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month March 2018</i>				
County Pool - Money Market Fund	\$ 1,466,459,327	\$ 1,551,676	1.41%	46
Educational Pool - Money Market Fund	\$ 1,149,359,827	\$ 1,585,016	1.48%	49
Extended Fund	\$ 6,652,243,109	\$ 7,957,780	1.40%	415
<i>February 2018</i>				
County Pool - Money Market Fund	\$ 1,396,683,700	\$ 1,284,889	1.32%	44
Educational Pool - Money Market Fund	\$ 1,273,494,829	\$ 1,464,904	1.37%	43
Extended Fund	\$ 6,647,720,511	\$ 7,473,044	1.46%	428
<i>January 2018</i>				
County Pool - Money Market Fund	\$ 1,245,291,533	\$ 1,659,517	1.21%	55
Educational Pool - Money Market Fund	\$ 1,594,050,298	\$ 2,213,711	1.28%	44
Extended Fund	\$ 6,595,804,419	\$ 6,473,087	1.24%	423
<i>December 2017</i>				
County Pool - Money Market Fund	\$ 2,128,947,374	\$ 2,182,701	1.10%	43
Educational Pool - Money Market Fund	\$ 2,136,417,171	\$ 1,446,683	1.17%	42
Extended Fund	\$ 5,906,097,678	\$ 6,050,707	1.18%	375
<i>November 2017</i>				
County Pool - Money Market Fund	\$ 1,459,897,098	\$ 1,124,024	1.02%	36
Educational Pool - Money Market Fund	\$ 1,154,471,530	\$ 889,369	1.03%	45
Extended Fund	\$ 5,996,926,512	\$ 5,910,266	1.19%	399
<i>October 2017</i>				
County Pool - Money Market Fund	\$ 1,387,117,541	\$ 938,038	0.97%	45
Educational Pool - Money Market Fund	\$ 1,008,484,106	\$ 1,026,340	1.03%	50
Extended Fund	\$ 5,975,091,002	\$ 5,972,076	1.17%	416
<i>September 2017</i>				
County Pool - Money Market Fund	\$ 885,572,484	\$ 752,100	1.05%	54
Educational Pool - Money Market Fund	\$ 1,319,525,808	\$ 1,129,853	1.06%	48
Extended Fund	\$ 5,974,063,472	\$ 5,798,039	1.18%	443
<i>August 2017</i>				
County Pool - Money Market Fund	\$ 912,746,691	\$ 748,603	1.03%	57
Educational Pool - Money Market Fund	\$ 1,342,259,072	\$ 1,320,805	1.04%	57
Extended Fund	\$ 5,975,786,893	\$ 5,754,302	1.13%	454
<i>July 2017</i>				
County Pool - Money Market Fund	\$ 925,588,577	\$ 869,951	0.96%	57
Educational Pool - Money Market Fund	\$ 1,625,874,675	\$ 1,449,778	0.99%	55
Extended Fund	\$ 5,820,623,739	\$ 5,661,871	1.13%	464
<i>June 2017</i>				
County Pool - Money Market Fund	\$ 1,127,901,842	\$ 1,015,069	0.90%	60
Educational Pool - Money Market Fund	\$ 1,821,324,948	\$ 1,188,057	0.91%	58
Extended Fund	\$ 5,876,238,402	\$ 5,545,780	1.14%	487
<i>May 2017</i>				
County Pool - Money Market Fund	\$ 1,559,912,721	\$ 1,190,993	0.81%	56
Educational Pool - Money Market Fund	\$ 1,631,429,543	\$ 1,157,267	0.82%	57
Extended Fund	\$ 5,888,812,000	\$ 5,545,463	1.10%	494
<i>April 2017</i>				
County Pool - Money Market Fund	\$ 1,928,898,078	\$ 1,427,058	0.72%	56
Educational Pool - Money Market Fund	\$ 1,810,058,617	\$ 946,118	0.78%	56
Extended Fund	\$ 5,884,169,552	\$ 5,396,950	1.11%	488
Fiscal Year July 1, 2017 - June 30, 2018	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
Orange County Investment Pool	\$ 4,354,125,879	\$ 39,334,434	1.20%	314
Orange County Educational Investment Pool	\$ 4,529,940,674	\$ 41,354,666	1.20%	310

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING SEPTEMBER 30, 2018

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

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

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

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

The Cash Availability Projection for the six months ending September 30, 2018, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
March 2018 - Ending Cash				\$ 69,577,560	
April	\$ 1,175,124,835	\$ 1,906,280,802	\$ 1,639,821,206	1,511,161,991	
May	422,491,087	281,140,059	738,537,137	1,476,256,000	
June	246,839,413	244,422,467	713,887,741	1,253,630,139	
July	128,264,641	283,413,826	602,243,709	1,063,064,897	
August	114,112,221	441,512,289	322,112,033	1,296,577,374	
September	205,062,015	377,011,049	334,197,923	1,544,452,515	

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL					
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash	
March 2018 - Ending Cash				\$ 31,441,133	
April	\$ 784,563,803	\$ 984,398,462	\$ 730,948,603	1,069,454,795	
May	509,408,197	383,245,588	734,286,821	1,227,821,759	
June	275,943,787	701,515,298	679,813,841	1,525,467,003	
July	110,850,311	211,481,841	549,212,278	1,298,586,877	
August	109,768,060	264,553,363	595,215,690	1,077,692,610	
September	235,023,733	525,974,481	607,365,625	1,231,325,199	

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

	Month	Quarter
Treasurer's Accountability at the Beginning of the Period:	\$ 9,493,191,445	\$10,386,275,795
Cash Receipts:		
County	841,471,565	2,047,965,827
School and Community College Districts	620,006,950	1,738,683,952
Total Cash Receipts	1,461,478,515	3,786,649,779
Cash Disbursements:		
County	700,372,482	2,382,167,698
School and Community College Districts	719,780,535	2,265,798,311
Total Cash Disbursements	1,420,153,017	4,647,966,009
Net Change in Cost Value of Pooled Assets	41,325,498	(861,316,230)
Net Increase in Non-Pooled Investments	5,059,390	13,120,940
Net Increase in Non-Pooled Cash	6,521,989	8,017,817
Treasurer's Accountability at the End of the Period:	\$ 9,546,098,322	\$ 9,546,098,322
Assets in the Treasury at the End of the Period (at Cost Value):		
Pooled Investments:		
Orange County Investment Pool	\$ 4,735,313,095	
Orange County Educational Investment Pool	4,585,181,848	
Total Pooled Investments	9,320,494,943	
Non-Pooled Investments:		
Non-Pooled Investments - John Wayne Airport	45,951,560	
Non-Pooled Investments - Fountain Valley School District Fund 40	34,810,654	
Non-Pooled Investments - CCCD Series 2017E Bonds	19,843,144	
Non-Pooled Investments - Other	1,081,500	
Total Non-Pooled Investments	101,686,858	
Cash:		
Cash in banks - County	69,462,241	
Cash in banks - Schools	31,441,133	
Cash in banks - OC Sheriff	15,859,134	
Cash in banks - John Wayne Airport	7,038,694	
Cash - Other	115,319	
Total Cash	123,916,521	
Total Assets in the Treasury at the End of the Period:	\$ 9,546,098,322	

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

Investment Policy (IPS) Guidelines		Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
Diversification Limit	Investment Type	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
30%	Negotiable Certificates of Deposit	\$ -	0.00%	\$ 198,258,070	2.98%	\$ -	0.00%	\$ -	0.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
100%	U.S. Government Agencies	753,447,580	51.37%	3,354,297,115	50.43%	705,099,627	61.35%	29,830,321	64.90%
\$65MM	LAIF	-	0.00%	16,157,822	0.24%	-	0.00%	-	0.00%
30%	Medium-Term Notes	99,710,695	6.80%	560,920,148	8.43%	105,348,874	9.17%	-	0.00%
20%	Money Market Mutual Funds	71,504,413	4.88%	-	0.00%	17,238,157	1.50%	751,107	1.63%
30%	Municipal Debt	-	0.00%	550,982,820	8.28%	-	0.00%	-	0.00%
20%	Repurchase Agreement	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
100%	U.S. Treasuries	541,796,639	36.95%	1,971,627,134	29.64%	321,673,169	27.98%	15,381,774	33.47%
		\$ 1,466,459,327	100.00%	\$ 6,652,243,109	100.00%	\$ 1,149,359,827	100.00%	\$ 45,963,202	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits				
20%	Issuer Limit	Yes	Yes	Yes	Yes
50%	Money Market Mutual Fund Issuer	Yes ⁽³⁾	N/A	Yes ⁽³⁾	Yes
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes ⁽⁴⁾	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/46.08	N/A	Yes/48.89	N/A
>Merrill 1-3 Year Index+25% (2.31)	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/85.54
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.12	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/365	N/A	Yes/355	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/249
	Final Maturity - Extended Fund	N/A	Yes/1522	N/A	N/A
A-1/≥ A	Rating Limits				
≥ A-1/P-1/F2	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA ⁽²⁾	Short Term Debt/No Split Ratings	Yes	N/A	Yes	Yes
	Extended Fund Short Term/Long Term	N/A	Yes ⁽⁶⁾	N/A	N/A
Approved Issuer List	Authorized Issuer	Yes	Yes	Yes	Yes
Broker/Dealer List	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
0.995 - 1.005	Net Asset Value - Money Market Fund and JWA	Yes/1.0005	N/A	Yes/1.0001	Yes/0.9997

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

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

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

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

(5) IPS states all pools, except short-term pools, shall have an effective duration not to exceed a leading 1-3 year index +25%. Duration provided above (1.12) is a modified duration, which does not take into consideration all embedded options such as callable bonds or mortgage backed bonds. This presentation is not considered materially different from the effective duration requirement specified in IPS.

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

N/A Not applicable

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
March 31, 2018

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

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, 2018**

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 noncompliance incidents.

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 1 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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															
County Money Mkt Fnd															
FUNDS															
GOLDMAN SACHS - COUNTY MMF															
	4/2/18			AAAm	Aaa-mf	NR	3,593,662.82		1.6100	3,593,662.82	0.00	0.00	3,593,662.82	3,593,662.82	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	4/2/18			AAAm	Aaa-mf	NR	56,173,602.36		1.6230	56,173,602.36	0.00	0.00	56,173,602.36	56,173,602.36	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	4/2/18			AAAm	Aaa-mf	AAAmf	11,737,148.00		1.5790	11,737,148.00	0.00	0.00	11,737,148.00	11,737,148.00	0.00
Subtotal for FUNDS:							71,504,413.18		1.6151	71,504,413.18	0.00	0.00	71,504,413.18	71,504,413.18	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
938053	1/16/18	4/10/18	313397VJ7	A-1+	P-1	F1+	1,010,000.00		1.4250	1,006,641.75	0.00	2,998.44	1,009,640.19	1,009,626.30	(13.89)
FHLB DISC CORP / BARCLAYS CAPITAL															
937370	1/10/18	4/11/18	313385VK9	A-1+	P-1	NR	10,000,000.00		1.4050	9,964,484.72	0.00	31,612.50	9,996,097.22	9,995,850.00	(247.22)
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
938340	1/17/18	4/16/18	313397VQ1	A-1+	P-1	F1+	5,000,000.00		1.4230	4,982,410.14	0.00	14,625.28	4,997,035.42	4,996,750.00	(285.42)
FNMA DISCOUNT / FTN FINANCIAL															
941572	2/6/18	4/16/18	313589VQ3	A-1+	P-1	F1+	10,000,000.00		1.3800	9,973,550.00	0.00	20,700.00	9,994,250.00	9,993,500.00	(750.00)
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
942706	2/14/18	4/16/18	313397VQ1	A-1+	P-1	F1+	1,500,000.00		1.5350	1,496,098.54	0.00	2,942.08	1,499,040.62	1,499,025.00	(15.62)
FNMA DISCOUNT / FTN FINANCIAL															
943813	2/21/18	4/16/18	313589VQ3	A-1+	P-1	F1+	1,800,000.00		1.5200	1,795,896.00	0.00	2,964.00	1,798,860.00	1,798,830.00	(30.00)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
948334	3/20/18	4/16/18	313385VQ6	A-1+	P-1	NR	30,000,000.00		1.7150	29,961,412.50	0.00	17,150.00	29,978,562.50	29,980,620.00	2,057.50
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
949813	3/29/18	4/16/18	313385VQ6	A-1+	P-1	NR	35,000,000.00		1.3500	34,976,375.00	0.00	3,937.50	34,980,312.50	34,977,390.00	(2,922.50)
FNMA DISCOUNT / FTN FINANCIAL															
935188	12/26/17	4/17/18	313589VR1	A-1+	P-1	F1+	30,000,000.00		1.3200	29,876,800.00	0.00	105,600.00	29,982,400.00	29,979,300.00	(3,100.00)
FNMA DISCOUNT / Mizuho Securities USA Inc															
936268	1/3/18	4/17/18	313589VR1	A-1+	P-1	F1+	50,000,000.00		1.3900	49,799,222.22	0.00	169,888.89	49,969,111.11	49,965,500.00	(3,611.11)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
936719	1/5/18	4/17/18	313397VR9	A-1+	P-1	F1+	20,000,000.00		1.3650	19,922,650.00	0.00	65,216.67	19,987,866.67	19,986,200.00	(1,666.67)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
936908	1/8/18	4/17/18	313397VR9	A-1+	P-1	F1+	15,000,000.00		1.3650	14,943,693.75	0.00	47,206.25	14,990,900.00	14,989,650.00	(1,250.00)
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 2 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
937363	1/10/18	4/17/18	313397VR9	A-1+	P-1	F1+	10,000,000.00	1.3650		9,963,220.83	0.00	30,712.50	9,993,933.33	9,993,100.00	(833.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
943093	2/15/18	4/17/18	313385VR4	A-1+	P-1	NR	20,000,000.00	1.5400		19,947,811.11	0.00	38,500.00	19,986,311.11	19,986,200.00	(111.11)
FHLB DISC CORP / JP MORGAN CHASE & CO															
943354	2/16/18	4/17/18	313385VR4	A-1+	P-1	NR	10,000,000.00	1.5200		9,974,666.67	0.00	18,577.78	9,993,244.45	9,993,100.00	(144.45)
FHLB DISC CORP / JP MORGAN CHASE & CO															
943356	2/16/18	4/17/18	313385VR4	A-1+	P-1	NR	10,000,000.00	1.5800		9,973,666.67	0.00	19,311.11	9,992,977.78	9,993,100.00	122.22
FNMA DISCOUNT / BARCLAY CAPITAL															
943812	2/21/18	4/17/18	313589VR1	A-1+	P-1	F1+	15,000,000.00	1.5200		14,965,166.67	0.00	24,700.00	14,989,866.67	14,989,650.00	(216.67)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
944073	2/22/18	4/17/18	313385VR4	A-1+	P-1	NR	10,000,000.00	1.5850		9,976,225.00	0.00	16,730.56	9,992,955.56	9,993,100.00	144.44
FNMA DISCOUNT / JP MORGAN CHASE & CO															
944343	2/23/18	4/17/18	313589VR1	A-1+	P-1	F1+	10,000,000.00	1.5200		9,977,622.22	0.00	15,622.22	9,993,244.44	9,993,100.00	(144.44)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
944516	2/26/18	4/17/18	313385VR4	A-1+	P-1	NR	10,000,000.00	1.5600		9,978,333.33	0.00	14,733.34	9,993,066.67	9,993,100.00	33.33
FNMA DISCOUNT / BARCLAYS CAPITAL															
944990	2/28/18	4/17/18	313589VR1	A-1+	P-1	F1+	10,000,000.00	1.5200		9,979,733.33	0.00	13,511.11	9,993,244.44	9,993,100.00	(144.44)
FNMA DISCOUNT / CASTLE OAK SECURITIES															
945698	3/5/18	4/17/18	313589VR1	A-1+	P-1	F1+	20,000,000.00	1.5200		19,963,688.89	0.00	22,800.00	19,986,488.89	19,986,200.00	(288.89)
FNMA DISCOUNT / UBS															
945700	3/5/18	4/17/18	313589VR1	A-1+	P-1	F1+	10,000,000.00	1.5100		9,981,963.89	0.00	11,325.00	9,993,288.89	9,993,100.00	(188.89)
FHLB DISC CORP / TD SECURITIES															
948110	3/19/18	4/17/18	313385VR4	A-1+	P-1	NR	15,000,000.00	1.7050		14,979,397.92	0.00	9,235.42	14,988,633.34	14,989,650.00	1,016.66
FHLB DISC CORP / FTN FINANCIAL															
948111	3/19/18	4/17/18	313385VR4	A-1+	P-1	NR	50,000,000.00	1.7050		49,931,326.39	0.00	30,784.72	49,962,111.11	49,965,500.00	3,388.89
FHLB DISC CORP / JP MORGAN CHASE & CO															
948847	3/22/18	4/17/18	313385VR4	A-1+	P-1	NR	10,000,000.00	1.6800		9,987,866.67	0.00	4,666.67	9,992,533.34	9,993,100.00	566.66
FHLB DISC CORP / DEUTSCHE															
949812	3/29/18	4/17/18	313385VR4	A-1+	P-1	NR	50,000,000.00	1.3500		49,964,375.00	0.00	5,625.00	49,970,000.00	49,965,500.00	(4,500.00)
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
938840	1/19/18	4/18/18	313589VS9	A-1+	P-1	F1+	10,000,000.00	1.4200		9,964,894.44	0.00	28,400.00	9,993,294.44	9,992,600.00	(694.44)
FREDDIE DISCOUNT / FTN FINANCIAL															
948094	3/19/18	4/18/18	313397VS7	A-1+	P-1	F1+	9,269,000.00	1.7200		9,255,714.43	0.00	5,757.08	9,261,471.51	9,262,140.94	669.43

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 3 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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)
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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

GOVERNMENT AGENCY

DISCOUNT NOTES

FHLB DISC CORP / TD SECURITIES

948113	3/19/18	4/18/18	313385VS2	A-1+	P-1	NR	20,000,000.00	1.7100	19,971,500.00	0.00	12,350.00	19,983,850.00	19,985,240.00	1,390.00
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FHLB DISC CORP / BARCLAYS CAPITAL

948545	3/21/18	4/18/18	313385VS2	A-1+	P-1	NR	13,000,000.00	1.7300	12,982,507.78	0.00	6,871.94	12,989,379.72	12,990,406.00	1,026.28
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FHLB DISC CORP / JEFFERIES & COMPANY

937368	1/10/18	4/19/18	313385VT0	A-1+	P-1	NR	10,000,000.00	1.4150	9,961,087.50	0.00	31,837.50	9,992,925.00	9,992,200.00	(725.00)
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FHLB DISC CORP / Mizuho Securities USA Inc

948112	3/19/18	4/19/18	313385VT0	A-1+	P-1	NR	1,400,000.00	1.7300	1,397,914.39	0.00	874.61	1,398,789.00	1,398,908.00	119.00
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FHLB DISC CORP / JEFFERIES & COMPANY

948547	3/21/18	4/19/18	313385VT0	A-1+	P-1	NR	1,500,000.00	1.7200	1,497,921.67	0.00	788.33	1,498,710.00	1,498,830.00	120.00
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FHLB DISC CORP / Mizuho Securities USA Inc

949533	3/27/18	4/19/18	313385VT0	A-1+	P-1	NR	15,000,000.00	1.6800	14,983,900.00	0.00	3,500.00	14,987,400.00	14,988,300.00	900.00
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FHLB DISC CORP / DAIWA CAPITAL MARKETS

949534	3/27/18	4/19/18	313385VT0	A-1+	P-1	NR	15,000,000.00	1.6800	14,983,900.00	0.00	3,500.00	14,987,400.00	14,988,300.00	900.00
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FHLB DISC CORP / BARCLAYS CAPITAL

941353	2/5/18	4/20/18	313385VU7	A-1+	P-1	NR	10,000,000.00	1.4600	9,969,988.89	0.00	22,305.55	9,992,294.44	9,991,700.00	(594.44)
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FHLB DISC CORP / DEUTSCHE

941569	2/6/18	4/20/18	313385VU7	A-1+	P-1	NR	6,505,000.00	1.4650	6,485,675.63	0.00	14,294.74	6,499,970.37	6,499,600.85	(369.52)
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FHLB DISC CORP / GREAT PACIFIC SECURITIES

943355	2/16/18	4/20/18	313385VU7	A-1+	P-1	NR	20,000,000.00	1.5600	19,945,400.00	0.00	38,133.33	19,983,533.33	19,983,400.00	(133.33)
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FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS

943092	2/15/18	4/24/18	313589VY6	A-1+	P-1	F1+	7,000,000.00	1.5000	6,980,166.67	0.00	13,125.00	6,993,291.67	6,992,930.00	(361.67)
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FHLB DISC CORP / FTN FINANCIAL

942711	2/14/18	4/27/18	313385WB8	A-1+	P-1	NR	25,000,000.00	1.5800	24,921,000.00	0.00	50,472.22	24,971,472.22	24,971,175.00	(297.22)
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FHLB DISC CORP / FTN FINANCIAL

944074	2/22/18	4/30/18	313385WE2	A-1+	P-1	NR	10,000,000.00	1.6100	9,970,036.11	0.00	16,994.45	9,987,030.56	9,987,090.00	59.44
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FHLB DISC CORP / FTN FINANCIAL

945695	3/5/18	5/4/18	313385WJ1	A-1+	P-1	NR	10,000,000.00	1.6000	9,973,333.33	0.00	12,000.00	9,985,333.33	9,984,890.00	(443.33)
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FHLB DISC CORP / Mizuho Securities USA Inc

944712	2/27/18	5/10/18	313385WQ5	A-1+	P-1	NR	25,000,000.00	1.6300	24,918,500.00	0.00	37,354.17	24,955,854.17	24,955,250.00	(604.17)
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FHLB DISC CORP / UBS FINANCIAL SERVICES

946225	3/7/18	5/10/18	313385WQ5	A-1+	P-1	NR	10,000,000.00	1.6150	9,971,288.89	0.00	11,215.28	9,982,504.17	9,982,100.00	(404.17)
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FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Page 4 of 35

User: LDR1

9296**As of 31-Mar-2018**

* 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															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
944709	2/27/18	5/14/18	313589WU3	A-1+	P-1	F1+	5,000,000.00	1.5900		4,983,216.67	0.00	7,287.50	4,990,504.17	4,990,100.00	(404.17)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
948333	3/20/18	5/24/18	313385XE1	A-1+	P-1	NR	12,000,000.00	1.7600		11,961,866.67	0.00	7,040.00	11,968,906.67	11,970,480.00	1,573.33
FNMA DISCOUNT / FTN FINANCIAL															
946228	3/7/18	6/6/18	313589XT5	A-1+	P-1	F1+	3,163,000.00	1.6500		3,149,807.65	0.00	3,624.27	3,153,431.92	3,153,163.07	(268.85)
FNMA DISCOUNT / JP MORGAN CHASE & CO															
946226	3/7/18	6/27/18	313589YQ0	A-1+	P-1	F1+	10,000,000.00	1.6700		9,948,044.44	0.00	11,597.22	9,959,641.66	9,958,900.00	(741.66)
FHLB DISC CORP / TD SECURITIES															
948846	3/22/18	7/25/18	313385ZU3	A-1+	P-1	NR	5,000,000.00	1.8750		4,967,447.92	0.00	2,604.17	4,970,052.09	4,971,650.00	1,597.91
FED FARM CR BK / FTN FINANCIAL															
949532	3/27/18	2/15/19	313312BX7	A-1+	P-1	F1+	10,000,000.00	2.0700		9,813,125.00	0.00	2,875.00	9,816,000.00	9,814,800.00	(1,200.00)
Subtotal for DISCOUNT NOTES:							733,147,000.00	0.0000	1.5406	731,202,537.29	0.00	1,106,479.40	732,309,016.69	732,296,995.16	(12,021.53)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															
893071	4/5/17	4/3/18	3130AB3S3	AA+	Aaa	NR	10,900,000.00	1.1250	1.1074	10,901,885.70	(1,875.17)	60,631.25	10,900,010.53	10,899,847.40	(163.13)
FANNIE MAE / FTN FINANCIAL															
897524	5/2/17	5/21/18	3135G0WJ8	AA+	Aaa	AAA	2,858,000.00	0.8750	1.1816	2,848,854.40	7,939.06	9,030.49	2,856,793.46	2,854,113.12	(2,680.34)
FANNIE MAE / FTN FINANCIAL															
899213	5/12/17	5/21/18	3135G0WJ8	AA+	Aaa	AAA	4,000,000.00	0.8750	1.2176	3,986,080.00	12,033.82	12,638.89	3,998,113.82	3,994,560.00	(3,553.82)
FREDDIE MAC / JP MORGAN CHASE & CO															
932775	12/11/17	6/13/18	3137EABP3	AA+	Aaa	AAA	412,000.00	4.8750	1.4962	418,984.71	(4,221.53)	6,025.50	414,763.18	414,484.36	(278.82)
FED FARM CR BK / FTN FINANCIAL															
929530	11/17/17	6/14/18	3133EFSH1	AA+	Aaa	AAA	3,000,000.00	1.1700	1.4733	2,994,801.00	3,365.54	10,432.50	2,998,166.54	2,987,580.00	(10,586.54)
Subtotal for GOVT AGENCY-FIX-30/360:							21,170,000.00	1.1234	1.1977	21,150,605.81	17,241.72	98,758.63	21,167,847.53	21,150,584.88	(17,262.65)
Subtotal for GOVERNMENT AGENCY:							754,317,000.00	0.0315	1.5310	752,353,143.10	17,241.72	1,205,238.03	753,476,864.22	753,447,580.04	(29,284.18)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
WAL-MART STORES INC / BNY Mellon Capital Market															
890705	3/22/17	4/11/18	931142DF7	AA	Aa2	AA	3,500,000.00	1.1250	1.3310	3,492,482.00	7,319.64	18,593.75	3,499,801.64	3,497,515.00	(2,286.64)
WAL-MART STORES INC / BNY Mellon Capital Market															
924640	10/19/17	4/11/18	931142DF7	AA	Aa2	AA	3,250,000.00	1.1250	1.3200	3,246,750.00	3,061.05	16,453.13	3,249,811.05	3,247,692.50	(2,118.55)
MICROSOFT CORP / BNY Mellon Capital Market															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 5 of 35

User: LDR1

9296

As of 31-Mar-2018

* 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																
County Money Mkt Fnd																
MEDIUM-TERM NOTES																
MEDIUM-TERM NOTE																
896148	4/24/17	5/1/18	594918AS3	AAA	Aaa	AA+	4,178,000.00	1.0000	1.2196	4,168,729.02	8,513.13	17,408.33	4,177,242.15	4,172,359.70	(4,882.45)	
MICROSOFT CORP / GREAT PACIFIC SECURITIES																
903818	6/13/17	5/1/18	594918AS3	AAA	Aaa	AA+	2,522,000.00	1.0000	1.3030	2,515,303.11	6,065.11	10,508.33	2,521,368.22	2,518,595.30	(2,772.92)	
APPLE INC. / BNY Mellon Capital Market																
893665	4/7/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,695,000.00	1.0000	1.2617	3,684,727.90	9,420.53	15,190.56	3,694,148.43	3,689,827.00	(4,321.43)	
APPLE INC. / UBS FINANCIAL SERVICES																
893843	4/10/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2618	4,986,200.00	12,647.00	20,555.56	4,998,847.00	4,993,000.00	(5,847.00)	
APPLE INC. / JP MORGAN CHASE & CO																
900836	5/24/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2957	4,986,200.00	12,497.35	20,555.56	4,998,697.35	4,993,000.00	(5,697.35)	
APPLE INC. / JP MORGAN CHASE & CO																
904583	6/16/17	5/3/18	037833AJ9	AA+	Aa1	NR	8,119,000.00	1.0000	1.3332	8,095,373.71	21,241.30	33,378.11	8,116,615.01	8,107,633.40	(8,981.61)	
APPLE INC. / MORGAN STANLEY																
907914	7/5/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.3958	4,983,750.00	14,505.03	20,555.56	4,998,255.03	4,993,000.00	(5,255.03)	
APPLE INC. / GREAT PACIFIC SECURITIES																
934217	12/19/17	5/3/18	037833AJ9	AA+	Aa1	NR	7,500,000.00	1.0000	1.5700	7,483,800.00	12,331.34	21,250.00	7,496,131.34	7,489,500.00	(6,631.34)	
APPLE INC. / GREAT PACIFIC SECURITIES																
944514	2/26/18	5/3/18	037833AJ9	AA+	Aa1	NR	1,138,000.00	1.0000	1.8800	1,136,189.57	945.75	1,106.39	1,137,135.32	1,136,406.80	(728.52)	
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES																
909905	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(65,328.23)	27,180.56	2,526,960.85	2,532,950.00	5,989.15	
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES																
925831	10/26/17	8/15/18	084670BX5	AA	Aa2	A+	2,931,000.00	1.1500	1.4164	2,924,775.52	3,338.39	4,306.94	2,928,113.91	2,919,569.10	(8,544.81)	
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES																
927436	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	2,000,000.00	2.0000	1.4828	2,007,922.94	(4,117.66)	5,111.11	2,003,805.28	1,996,520.00	(7,285.28)	
MICROSOFT CORP / JP MORGAN CHASE & CO																
924003	10/16/17	11/3/18	594918BF0	AAA	Aaa	AA+	9,548,000.00	1.3000	1.4746	9,530,718.12	7,563.69	51,028.76	9,538,281.81	9,495,486.00	(42,795.81)	
MICROSOFT CORP / JP MORGAN CHASE & CO																
931566	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,116,000.00	1.3000	1.7404	10,075,738.32	14,317.98	42,740.10	10,090,056.30	10,060,362.00	(29,694.30)	
WAL-MART STORES INC / JP MORGAN CHASE & CO																
936917	1/8/18	12/15/18	931142DJ9	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(929.75)	33,943.54	7,552,845.25	7,501,302.50	(51,542.75)	
APPLE INC. / JP MORGAN CHASE & CO																
945502	3/2/18	2/22/19	037833BQ2	AA+	Aa1	NR	2,500,000.00	1.7000	2.3023	2,485,600.00	1,193.14	3,423.61	2,486,793.14	2,485,350.00	(1,443.14)	
Subtotal for MEDIUM-TERM NOTE:								86,047,000.00	1.3310	1.4970	85,950,324.29	64,584.79	363,289.90	86,014,909.08	85,830,069.30	(184,839.78)
MEDIUM-TERM NOTE ACT/360																

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 6 of 35

User: LDR1

9296

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE ACT/360

APPLE INC. / GREAT PACIFIC SECURITIES

948562	3/21/18	5/3/18	037833AG5	AA+	Aa1	NR	5,311,000.00	2.0370	1.8500	5,312,153.07	(294.97)	3,305.62	5,311,858.10	5,312,115.31	257.21
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Subtotal for MEDIUM-TERM NOTE ACT/360:							5,311,000.00	2.0370	1.8500	5,312,153.07	(294.97)	3,305.62	5,311,858.10	5,312,115.31	257.21
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MEDIUM-TERM NOTE STEP UP

WAL-MART STORES INC / GREAT PACIFIC SECURITIES

906489	6/27/17	6/1/18	931142BB8	AA	Aa2	AA	3,000,000.00	5.4980	1.2608	3,116,433.18	(95,517.04)	125,537.67	3,020,916.14	3,024,180.00	3,263.86
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WAL-MART STORES INC / GREAT PACIFIC SECURITIES

927433	11/6/17	6/1/18	931142BB8	AA	Aa2	AA	5,500,000.00	5.4980	1.4000	5,627,504.47	(89,930.69)	122,635.94	5,537,573.78	5,544,330.00	6,756.22
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Subtotal for MEDIUM-TERM NOTE STEP UP:							8,500,000.00	5.4980	1.3509	8,743,937.65	(185,447.73)	248,173.61	8,558,489.92	8,568,510.00	10,020.08
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Subtotal for MEDIUM-TERM NOTES:							99,858,000.00	1.7232	1.5033	100,006,415.01	(121,157.91)	614,769.13	99,885,257.10	99,710,694.61	(174,562.49)
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U. S. TREASURIES

TREASURY BILL

US TREASURY N/B / BNY Mellon Capital Market

935874	12/29/17	4/12/18	912796PA1	AA+	Aaa	AAA	30,000,000.00	1.3300	29,884,733.33	0.00	103,075.00	29,884,733.33	29,986,369.80	101,636.47
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US TREASURY N/B / Mizuho Securities USA Inc

933252	12/13/17	4/19/18	912796PB9	AA+	Aaa	AAA	25,000,000.00	1.3200	24,883,583.33	0.00	99,916.67	24,883,583.33	24,980,786.50	97,203.17
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US TREASURY N/B / Mizuho Securities USA Inc

933504	12/14/17	4/19/18	912796PB9	AA+	Aaa	AAA	25,000,000.00	1.3200	24,884,500.00	0.00	99,000.00	24,884,500.00	24,980,786.50	96,286.50
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US TREASURY N/B / MORGAN STANLEY

934933	12/22/17	4/19/18	912796PB9	AA+	Aaa	AAA	20,000,000.00	1.3620	19,910,713.33	0.00	75,666.67	19,910,713.33	19,984,629.20	73,915.87
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US TREASURY N/B / Mizuho Securities USA Inc

935647	12/28/17	4/19/18	912796PB9	AA+	Aaa	AAA	30,000,000.00	1.3550	29,873,533.33	0.00	106,141.67	29,873,533.33	29,976,943.80	103,410.47
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US TREASURY N/B / BNY Mellon Capital Market

936916	1/8/18	4/19/18	912796PB9	AA+	Aaa	AAA	20,000,000.00	1.3750	19,922,847.22	0.00	63,402.78	19,922,847.22	19,984,629.20	61,781.98
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US TREASURY N/B / Mizuho Securities USA Inc

938634	1/18/18	4/19/18	912796PB9	AA+	Aaa	AAA	15,000,000.00	1.4150	14,946,347.92	0.00	43,039.58	14,946,347.92	14,988,471.90	42,123.98
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US TREASURY N/B / JEFFERIES & COMPANY

938839	1/19/18	4/19/18	912796PB9	AA+	Aaa	AAA	30,000,000.00	1.4210	29,893,425.00	0.00	85,260.00	29,893,425.00	29,976,943.80	83,518.80
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US TREASURY N/B / Mizuho Securities USA Inc

943096	2/15/18	4/19/18	912796PB9	AA+	Aaa	AAA	20,000,000.00	1.5150	19,946,975.00	0.00	37,875.00	19,946,975.00	19,984,629.20	37,654.20
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US TREASURY N/B / BARCLAY CAPITAL

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 7 of 35

User: LDR1

9296

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

U. S. TREASURIES

TREASURY BILL

943097	2/15/18	4/19/18	912796PB9	AA+	Aaa	AAA	10,000,000.00	1.5150	9,973,487.50	0.00	18,937.50	9,973,487.50	9,992,314.60	18,827.10
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US TREASURY N/B / BARCLAY CAPITAL

943351	2/16/18	4/19/18	912796PB9	AA+	Aaa	AAA	15,000,000.00	1.5150	14,960,862.50	0.00	27,775.00	14,960,862.50	14,988,471.90	27,609.40
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US TREASURY N/B / Mizuho Securities USA Inc

947145	3/13/18	4/19/18	912796PB9	AA+	Aaa	AAA	2,500,000.00	1.6200	2,495,837.50	0.00	2,137.50	2,495,837.50	2,498,078.65	2,241.15
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US TREASURY N/B / BNY Mellon Capital Market

947687	3/15/18	4/19/18	912796PB9	AA+	Aaa	AAA	2,000,000.00	1.6650	1,996,762.50	0.00	1,572.50	1,996,762.50	1,998,462.92	1,700.42
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US TREASURY N/B / BNP PARIBAS FINANCE

948543	3/21/18	4/19/18	912796PB9	AA+	Aaa	AAA	20,000,000.00	1.6950	19,972,691.67	0.00	10,358.33	19,972,691.67	19,984,629.20	11,937.53
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US TREASURY N/B / BARCLAYS CAPITAL

949754	3/28/18	4/19/18	912796PB9	AA+	Aaa	AAA	5,000,000.00	1.6000	4,995,111.11	0.00	888.89	4,995,111.11	4,996,157.30	1,046.19
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US TREASURY N/B / JEFFERIES & COMPANY

949755	3/28/18	4/19/18	912796PB9	AA+	Aaa	AAA	10,000,000.00	1.5940	9,990,258.89	0.00	1,771.11	9,990,258.89	9,992,314.60	2,055.71
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US TREASURY N/B / CITIGROUP GLOBAL MARKETS

941570	2/6/18	4/26/18	912796LX5	AA+	Aaa	AAA	9,000,000.00	1.4255	8,971,846.38	0.00	19,244.25	8,971,846.38	8,990,437.50	18,591.12
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US TREASURY N/B / Mizuho Securities USA Inc

934466	12/20/17	5/10/18	912796PF0	AA+	Aaa	AAA	15,000,000.00	1.3950	14,918,043.75	0.00	59,287.50	14,918,043.75	14,974,656.75	56,613.00
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US TREASURY N/B / JEFFERIES & COMPANY

934931	12/22/17	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00	1.3975	9,946,040.97	0.00	38,819.45	9,946,040.97	9,983,104.50	37,063.53
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US TREASURY N/B / JEFFERIES & COMPANY

942080	2/8/18	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00	1.4860	9,962,437.20	0.00	21,464.46	9,962,437.20	9,983,104.50	20,667.30
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US TREASURY N/B / FTN FINANCIAL

944714	2/27/18	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00	1.5700	9,968,600.00	0.00	14,391.67	9,968,600.00	9,983,104.50	14,504.50
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US TREASURY N/B / BNY Mellon Capital Market

946470	3/8/18	5/24/18	912796MB2	AA+	Aaa	AAA	5,000,000.00	1.6355	4,982,509.24	0.00	5,451.67	4,982,509.24	4,988,223.25	5,714.01
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US TREASURY N/B / BNY Mellon Capital Market

947147	3/13/18	5/24/18	912796MB2	AA+	Aaa	AAA	2,000,000.00	1.6490	1,993,404.00	0.00	1,740.61	1,993,404.00	1,995,289.30	1,885.30
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US TREASURY N/B / TD SECURITIES

944991	2/28/18	5/31/18	912796PH6	AA+	Aaa	AAA	10,000,000.00	1.6145	9,958,740.56	0.00	14,351.11	9,958,740.56	9,972,968.60	14,228.04
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US TREASURY N/B / MORGAN STANLEY

944708	2/27/18	6/7/18	912796PJ2	AA+	Aaa	AAA	5,000,000.00	1.6080	4,977,666.67	0.00	7,370.00	4,977,666.67	4,984,955.20	7,288.53
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US TREASURY N/B / BARCLAYS CAPITAL

944707	2/27/18	6/14/18	912796PL7	AA+	Aaa	AAA	30,000,000.00	1.6350	29,854,212.50	0.00	44,962.50	29,854,212.50	29,900,309.40	46,096.90
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 8 of 35

User: LDR1

9296

As of 31-Mar-2018

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Issuer / Broker																
UNITED STATES DOLLAR																
County Money Mkt Fnd																
U. S. TREASURIES																
TREASURY BILL																
US TREASURY N/B / TD SECURITIES																
946473	3/8/18	6/21/18	912796MF3	AA+	Aaa	AAA	3,000,000.00	1.6610	2,985,466.25	0.00	3,322.00	2,985,466.25	2,988,837.51	3,371.26		
US TREASURY N/B / BNY Mellon Capital Market																
946472	3/8/18	7/5/18	912796PN3	AA+	Aaa	AAA	5,000,000.00	1.6930	4,972,018.47	0.00	5,643.33	4,972,018.47	4,977,846.35	5,827.88		
US TREASURY N/B / BNY Mellon Capital Market																
946471	3/8/18	7/19/18	912796MK2	AA+	Aaa	AAA	5,000,000.00	1.7430	4,967,802.92	0.00	5,810.00	4,967,802.92	4,973,909.35	6,106.43		
US TREASURY N/B / CITIGROUP GLOBAL MARKETS																
947686	3/15/18	9/6/18	912796PY9	AA+	Aaa	AAA	1,500,000.00	1.8765	1,486,317.19	0.00	1,329.19	1,486,317.19	1,488,004.22	1,687.03		
US TREASURY N/B / BNY Mellon Capital Market																
949535	3/27/18	11/8/18	912796PD5	AA+	Aaa	AAA	20,000,000.00	1.8260	19,770,735.56	0.00	5,072.22	19,770,735.56	19,776,409.80	5,674.24		
Subtotal for TREASURY BILL:								420,000,000.00	0.0000	1.4834	418,247,511.79	0.00	1,025,078.16	418,247,511.79	419,255,779.80	1,008,268.01
TREASURY BOND																
US TREASURY N/B / DEUTSCHE																
948542	3/21/18	12/15/18	912828N22	AA+	Aaa	AAA	10,000,000.00	1.2500	2.0656	9,940,625.00	2,427.97	3,777.47	9,943,052.97	9,945,117.20	2,064.23	
US TREASURY N/B / DEUTSCHE																
948845	3/22/18	12/15/18	912828N22	AA+	Aaa	AAA	8,000,000.00	1.2500	2.0633	7,952,812.50	1,760.73	2,747.25	7,954,573.23	7,956,093.76	1,520.53	
US TREASURY N/B / Mizuho Securities USA Inc																
949764	3/28/18	1/15/19	912828N63	AA+	Aaa	AAA	15,000,000.00	1.1250	2.0730	14,887,500.00	1,535.84	1,864.64	14,889,035.84	14,886,914.10	(2,121.74)	
Subtotal for TREASURY BOND:								33,000,000.00	1.1932	2.0684	32,780,937.50	5,724.54	8,389.36	32,786,662.04	32,788,125.06	1,463.02
TREASURY BOND - ME																
US TREASURY N/B / Mizuho Securities USA Inc																
934688	12/21/17	3/31/18	912828UU2	AA+	Aaa	AAA	0.00	0.7500	1.4042	0.00	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / BNP PARIBAS FINANCE																
948336	3/20/18	3/31/18	912828Q89	AA+	Aaa	AAA	0.00	2.8750	1.8158	0.00	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / Mizuho Securities USA Inc																
949067	3/23/18	3/31/18	912828Q45	AA+	Aaa	AAA	0.00	0.8750	1.7567	0.00	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / Mizuho Securities USA Inc																
934464	12/20/17	5/31/18	912828VE7	AA+	Aaa	AAA	15,000,000.00	1.0000	1.4586	14,969,531.25	19,184.03	42,032.97	14,988,715.28	14,982,714.90	(6,000.38)	
US TREASURY N/B / TD SECURITIES																
945952	3/6/18	5/31/18	912828R51	AA+	Aaa	AAA	8,000,000.00	0.8750	1.6679	7,985,000.00	4,534.88	5,000.00	7,989,534.88	7,989,218.72	(316.16)	
US TREASURY N/B / BNY Mellon Capital Market																
947144	3/13/18	5/31/18	912828VE7	AA+	Aaa	AAA	2,000,000.00	1.0000	1.7178	1,996,875.00	751.58	1,043.96	1,997,626.58	1,997,695.32	68.74	
US TREASURY N/B / DEUTSCHE																

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 9 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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)
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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

U. S. TREASURIES

TREASURY BOND - ME

948125	3/19/18	5/31/18	912828R51	AA+	Aaa	AAA	5,000,000.00	0.8750	1.7891	4,990,820.31	1,634.74	1,562.50	4,992,455.05	4,993,261.70	806.65
US TREASURY N/B / Mizuho Securities USA Inc															
948338	3/20/18	7/31/18	912828VQ0	AA+	Aaa	AAA	10,000,000.00	1.3750	1.8854	9,981,250.00	1,691.73	4,558.01	9,982,941.73	9,985,351.60	2,409.87
US TREASURY N/B / DEUTSCHE															
949536	3/27/18	7/31/18	912828VQ0	AA+	Aaa	AAA	10,000,000.00	1.3750	1.8455	9,983,593.75	651.04	1,899.17	9,984,244.79	9,985,351.60	1,106.81
US TREASURY N/B / RBC															
948335	3/20/18	8/31/18	912828C3	AA+	Aaa	AAA	5,000,000.00	0.7500	1.9339	4,973,828.13	1,915.01	1,222.83	4,975,743.14	4,976,757.80	1,014.66
US TREASURY N/B / JP MORGAN CHASE & CO															
948544	3/21/18	8/31/18	912828RE2	AA+	Aaa	AAA	10,000,000.00	1.5000	1.9520	9,980,078.13	1,344.42	4,483.70	9,981,422.55	9,983,984.40	2,561.85
US TREASURY N/B / Mizuho Securities USA Inc															
944989	2/28/18	11/30/18	912828U40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.9711	9,927,734.38	8,409.09	8,791.21	9,936,143.47	9,932,812.50	(3,330.97)
US TREASURY N/B / JP MORGAN CHASE & CO															
949270	3/26/18	3/31/19	912828C65	AA+	Aaa	AAA	15,000,000.00	1.6250	2.1261	14,925,000.00	1,216.22	665.98	14,926,216.22	14,925,585.90	(630.32)
Subtotal for TREASURY BOND - ME:							90,000,000.00	1.2111	1.8411	89,713,710.95	41,332.74	71,260.33	89,755,043.69	89,752,734.44	(2,309.25)
Subtotal for U. S. TREASURIES:							543,000,000.00	0.2733	1.5783	540,742,160.24	47,057.28	1,104,727.85	540,789,217.52	541,796,639.30	1,007,421.78
Total County Money Mkt Fnd :							1,468,679,413.18	0.2344	1.5507	1,464,606,131.53	(56,858.91)	2,924,735.01	1,465,655,752.02	1,466,459,327.13	803,575.10

Net Asset Value (NAV):

1.000548

Educational Money Mkt Fnd

FUNDS

INVESCO STIC GOVERNMENT & AGENCY

4/2/18	AAAm	Aaa-mf	AAAmmf	454,475.30	1.5790	454,475.30	0.00	0.00	454,475.30	454,475.30	0.00
GOLDMAN SACHS - EDUCATIONAL MMF											
4/2/18	AAAm	Aaa-mf	NR	7,159,537.23	1.6100	7,159,537.23	0.00	0.00	7,159,537.23	7,159,537.23	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF											
4/2/18	AAAm	Aaa-mf	NR	9,624,143.78	1.6230	9,624,143.78	0.00	0.00	9,624,143.78	9,624,143.78	0.00

Subtotal for FUNDS:

17,238,156.31 **1.6164** **17,238,156.31** **0.00** **0.00** **17,238,156.31** **17,238,156.31** **0.00**

GOVERNMENT AGENCY

DISCOUNT NOTES

FHLB DISC CORP / RBC

938838	1/19/18	4/2/18	313385VA1	A-1+	P-1	NR	12,750,000.00	1.3800	12,714,321.25	0.00	35,190.00	12,749,511.25	12,750,000.00	488.75
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FHLB DISC CORP / RBC

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Page 10 of 35

User: LDR1

9296

As of 31-Mar-2018

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

GOVERNMENT AGENCY

DISCOUNT NOTES

937371	1/10/18	4/3/18	313385VB9	A-1+	P-1	NR	10,000,000.00	1.3750	9,968,298.61	0.00	30,937.50	9,999,236.11	9,999,540.00	303.89
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FHLB DISC CORP / BARCLAYS CAPITAL

938836	1/19/18	4/4/18	313385VC7	A-1+	P-1	NR	12,000,000.00	1.4100	11,964,750.00	0.00	33,840.00	11,998,590.00	11,998,896.00	306.00
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FHLB DISC CORP / JEFFERIES & COMPANY

945317	3/1/18	4/5/18	313385VD5	A-1+	P-1	NR	1,500,000.00	1.5400	1,497,754.17	0.00	1,989.16	1,499,743.33	1,499,793.00	49.67
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FHLB DISC CORP / BANK OF AMERICA

937372	1/10/18	4/6/18	313385VE3	A-1+	P-1	NR	10,000,000.00	1.3750	9,967,152.78	0.00	30,937.50	9,998,090.28	9,998,160.00	69.72
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FHLB DISC CORP / BARCLAYS CAPITAL

938835	1/19/18	4/6/18	313385VE3	A-1+	P-1	NR	6,500,000.00	1.4150	6,480,327.57	0.00	18,395.00	6,498,722.57	6,498,804.00	81.43
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FHLB DISC CORP / BARCLAYS CAPITAL

941164	2/2/18	4/6/18	313385VE3	A-1+	P-1	NR	33,500,000.00	1.3850	33,418,804.38	0.00	74,751.52	33,493,555.90	33,493,836.00	280.10
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FHLB DISC CORP / UBS

941163	2/2/18	4/9/18	313385VH6	A-1+	P-1	NR	15,000,000.00	1.3800	14,962,050.00	0.00	33,350.00	14,995,400.00	14,995,200.00	(200.00)
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FREDDIE DISCOUNT / MORGAN STANLEY

937129	1/9/18	4/10/18	313397VJ7	A-1+	P-1	F1+	20,000,000.00	1.3900	19,929,727.78	0.00	63,322.22	19,993,050.00	19,992,600.00	(450.00)
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FNMA DISCOUNT / CASTLE OAK SECURITIES

941351	2/5/18	4/10/18	313589VJ9	A-1+	P-1	F1+	5,000,000.00	1.3200	4,988,266.67	0.00	10,083.33	4,998,350.00	4,998,150.00	(200.00)
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FNMA DISCOUNT / BARCLAYS CAPITAL

941571	2/6/18	4/10/18	313589VJ9	A-1+	P-1	F1+	5,000,000.00	1.3400	4,988,275.00	0.00	10,050.00	4,998,325.00	4,998,150.00	(175.00)
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FHLB DISC CORP / UBS

943094	2/15/18	4/10/18	313385VJ2	A-1+	P-1	NR	10,000,000.00	1.5250	9,977,125.00	0.00	19,062.50	9,996,187.50	9,996,300.00	112.50
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FHLB DISC CORP / DEUTSCHE

944344	2/23/18	4/10/18	313385VJ2	A-1+	P-1	NR	12,000,000.00	1.5600	11,976,080.00	0.00	19,240.00	11,995,320.00	11,995,560.00	240.00
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FHLB DISC CORP / Mizuho Securities USA Inc

945316	3/1/18	4/10/18	313385VJ2	A-1+	P-1	NR	1,200,000.00	1.5750	1,197,900.00	0.00	1,627.50	1,199,527.50	1,199,556.00	28.50
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FHLB DISC CORP / UBS FINANCIAL

945696	3/5/18	4/10/18	313385VJ2	A-1+	P-1	NR	1,500,000.00	1.5250	1,497,712.50	0.00	1,715.63	1,499,428.13	1,499,445.00	16.87
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FHLB DISC CORP / UBS FINANCIAL SERVICES

945940	3/6/18	4/10/18	313385VJ2	A-1+	P-1	NR	10,000,000.00	1.5200	9,985,222.22	0.00	10,977.78	9,996,200.00	9,996,300.00	100.00
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FHLB DISC CORP / JEFFERIES & COMPANY

945947	3/6/18	4/10/18	313385VJ2	A-1+	P-1	NR	1,400,000.00	1.5700	1,397,863.06	0.00	1,587.44	1,399,450.50	1,399,482.00	31.50
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FHLB DISC CORP / Mizuho Securities USA Inc

948546	3/21/18	4/10/18	313385VJ2	A-1+	P-1	NR	1,400,000.00	1.7300	1,398,654.44	0.00	740.06	1,399,394.50	1,399,482.00	87.50
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 11 of 35

User: LDR1

9296

* 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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
937374	1/10/18	4/11/18	313385VK9	A-1+	P-1	NR	10,000,000.00	1.4140	9,964,257.22	0.00	31,815.00	9,996,072.22	9,995,850.00	(222.22)	
FHLB DISC CORP / Mizuho Securities USA Inc															
941165	2/2/18	4/11/18	313385VK9	A-1+	P-1	NR	5,000,000.00	1.4450	4,986,352.78	0.00	11,640.28	4,997,993.06	4,997,925.00	(68.06)	
FHLB DISC CORP / JP MORGAN CHASE & CO															
938343	1/17/18	4/13/18	313385VMS	A-1+	P-1	NR	20,000,000.00	1.4500	19,930,722.22	0.00	59,611.11	19,990,333.33	19,989,860.00	(473.33)	
FHLB DISC CORP / BARCLAYS CAPITAL															
940937	2/1/18	4/13/18	313385VMS	A-1+	P-1	NR	13,992,000.00	1.4200	13,952,814.63	0.00	32,562.49	13,985,377.12	13,984,906.06	(471.06)	
FHLB DISC CORP / CASTLE OAK SECURITIES															
938342	1/17/18	4/16/18	313385VQ6	A-1+	P-1	NR	9,525,000.00	1.4350	9,491,208.74	0.00	28,096.10	9,519,304.84	9,518,846.85	(457.99)	
FHLB DISC CORP / BARCLAYS CAPITAL															
938341	1/17/18	4/18/18	313385VS2	A-1+	P-1	NR	10,921,000.00	1.4500	10,880,971.50	0.00	32,550.65	10,913,522.15	10,912,940.30	(581.85)	
FHLB DISC CORP / CASTLE OAK SECURITIES															
938837	1/19/18	4/20/18	313385VU7	A-1+	P-1	NR	3,000,000.00	1.4440	2,989,049.67	0.00	8,664.00	2,997,713.67	2,997,510.00	(203.67)	
FHLB DISC CORP / BARCLAYS CAPITAL															
941352	2/5/18	4/20/18	313385VU7	A-1+	P-1	NR	10,000,000.00	1.4600	9,969,988.89	0.00	22,305.55	9,992,294.44	9,991,700.00	(594.44)	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
945948	3/6/18	4/23/18	313385VX1	A-1+	P-1	NR	11,000,000.00	1.5800	10,976,826.67	0.00	12,552.22	10,989,378.89	10,989,330.00	(48.89)	
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
945949	3/6/18	4/24/18	313385VY9	A-1+	P-1	NR	13,000,000.00	1.5800	12,972,042.78	0.00	14,834.44	12,986,877.22	12,986,870.00	(7.22)	
FHLB DISC CORP / BANK OF AMERICA															
943605	2/20/18	4/25/18	313385VZ6	A-1+	P-1	NR	4,000,000.00	1.5950	3,988,657.78	0.00	7,088.89	3,995,746.67	3,995,756.00	9.33	
FHLB DISC CORP / FTN FINANCIAL															
937365	1/10/18	4/26/18	313385WA0	A-1+	P-1	NR	12,000,000.00	1.4200	11,949,826.67	0.00	38,340.00	11,988,166.67	11,986,716.00	(1,450.67)	
FHLB DISC CORP / BANK OF AMERICA															
942661	2/13/18	4/27/18	313385WB8	A-1+	P-1	NR	11,000,000.00	1.5400	10,965,649.44	0.00	22,116.11	10,987,765.55	10,987,317.00	(448.55)	
FHLB DISC CORP / FTN FINANCIAL															
944513	2/26/18	4/27/18	313385WB8	A-1+	P-1	NR	10,000,000.00	1.6000	9,973,333.33	0.00	15,111.11	9,988,444.44	9,988,470.00	25.56	
FHLB DISC CORP / BARCLAYS CAPITAL															
944711	2/27/18	4/27/18	313385WB8	A-1+	P-1	NR	5,380,000.00	1.6100	5,365,804.27	0.00	7,939.98	5,373,744.25	5,373,796.86	52.61	
FHLB DISC CORP / FTN FINANCIAL															
943814	2/21/18	4/30/18	313385WE2	A-1+	P-1	NR	5,400,000.00	1.6100	5,383,578.00	0.00	9,418.50	5,392,996.50	5,393,028.60	32.10	
FHLB DISC CORP / DEUTSCHE															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Page 12 of 35

User: LDR1

9296

As of 31-Mar-2018

* 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)
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Issuer / Broker

UNITED STATES DOLLAR**Educational Money Mkt Fnd****GOVERNMENT AGENCY****DISCOUNT NOTES**

944713	2/27/18	4/30/18	313385WE2	A-1+	P-1	NR	10,000,000.00	1.6000	9,972,444.44	0.00	14,666.67	9,987,111.11	9,987,090.00	(21.11)
FHLB DISC CORP / JEFFERIES & COMPANY														
944988	2/28/18	4/30/18	313385WE2	A-1+	P-1	NR	10,000,000.00	1.5900	9,973,058.33	0.00	14,133.34	9,987,191.67	9,987,090.00	(101.67)
FNMA DISCOUNT / FTN FINANCIAL														
945315	3/1/18	4/30/18	313589WE9	A-1+	P-1	F1+	5,000,000.00	1.5500	4,987,083.33	0.00	6,673.61	4,993,756.94	4,993,550.00	(206.94)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS														
945318	3/1/18	4/30/18	313385WE2	A-1+	P-1	NR	1,137,000.00	1.6100	1,133,949.05	0.00	1,576.32	1,135,525.37	1,135,532.13	6.76
FHLB DISC CORP / JEFFERIES & COMPANY														
945694	3/5/18	4/30/18	313385WE2	A-1+	P-1	NR	2,600,000.00	1.6250	2,593,427.78	0.00	3,168.75	2,596,596.53	2,596,643.40	46.87
FHLB DISC CORP / DEUTSCHE														
945944	3/6/18	4/30/18	313385WE2	A-1+	P-1	NR	30,000,000.00	1.6000	29,926,666.67	0.00	34,666.67	29,961,333.34	29,961,270.00	(63.34)
FHLB DISC CORP / DEUTSCHE														
945946	3/6/18	4/30/18	313385WE2	A-1+	P-1	NA	35,000,000.00	1.6000	34,914,444.44	0.00	40,444.45	34,954,888.89	34,954,815.00	(73.89)
FHLB DISC CORP / Mizuho Securities USA Inc														
946223	3/7/18	4/30/18	313385WE2	A-1+	P-1	NR	1,100,000.00	1.6300	1,097,310.50	0.00	1,245.14	1,098,555.64	1,098,579.90	24.26
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS														
946224	3/7/18	4/30/18	313385WE2	A-1+	P-1	NR	20,000,000.00	1.6100	19,951,700.00	0.00	22,361.11	19,974,061.11	19,974,180.00	118.89
FHLB DISC CORP / TD SECURITIES														
946231	3/7/18	4/30/18	313385WE2	A-1+	P-1	NR	5,000,000.00	1.6200	4,987,850.00	0.00	5,625.00	4,993,475.00	4,993,545.00	70.00
FHLB DISC CORP / JEFFERIES & COMPANY														
947146	3/13/18	4/30/18	313385WE2	A-1+	P-1	NR	2,900,000.00	1.6700	2,893,542.67	0.00	2,556.03	2,896,098.70	2,896,256.10	157.40
FHLB DISC CORP / Mizuho Securities USA Inc														
948114	3/19/18	4/30/18	313385WE2	A-1+	P-1	NR	1,000,000.00	1.7500	997,958.33	0.00	631.95	998,590.28	998,709.00	118.72
FHLB DISC CORP / DAIWA CAPITAL MARKETS														
942084	2/8/18	5/2/18	313385WG7	A-1+	P-1	NR	5,000,000.00	1.5450	4,982,189.58	0.00	11,158.34	4,993,347.92	4,992,915.00	(432.92)
FHLB DISC CORP / FTN FINANCIAL														
943357	2/16/18	5/2/18	313385WG7	A-1+	P-1	NR	6,000,000.00	1.6050	5,979,937.50	0.00	11,770.00	5,991,707.50	5,991,498.00	(209.50)
FHLB DISC CORP / JEFFERIES & COMPANY														
945697	3/5/18	5/4/18	313385WJ1	A-1+	P-1	NR	4,900,000.00	1.6100	4,886,851.67	0.00	5,916.75	4,892,768.42	4,892,596.10	(172.32)
FHLB DISC CORP / GREAT PACIFIC SECURITIES														
945942	3/6/18	5/4/18	313385WJ1	A-1+	P-1	NR	13,000,000.00	1.6000	12,965,911.11	0.00	15,022.22	12,980,933.33	12,980,357.00	(576.33)
FHLB DISC CORP / JEFFERIES & COMPANY														
948108	3/19/18	5/9/18	313385WP7	A-1+	P-1	NR	1,300,000.00	1.7550	1,296,767.88	0.00	823.87	1,297,591.75	1,297,728.90	137.15

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 13 of 35

User: LDR1

9296

* 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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / UBS															
948854	3/22/18	5/10/18	313385WQ5	A-1+	P-1	NR	10,000,000.00	1.7100	9,976,725.00	0.00	4,750.00	9,981,475.00	9,982,100.00	625.00	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
949762	3/28/18	5/11/18	313385WR3	A-1+	P-1	NR	1,325,000.00	1.7100	1,322,230.75	0.00	251.75	1,322,482.50	1,322,559.35	76.85	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
949277	3/26/18	5/15/18	313385WV4	A-1+	P-1	NR	360,000.00	1.7400	359,130.00	0.00	104.40	359,234.40	359,268.84	34.44	
FHLB DISC CORP / CASTLE OAK SECURITIES															
942707	2/14/18	5/16/18	313385WW2	A-1+	P-1	NR	7,000,000.00	1.6100	6,971,511.94	0.00	14,400.56	6,985,912.50	6,985,454.00	(458.50)	
FHLB DISC CORP / JEFFERIES & COMPANY															
949074	3/23/18	5/16/18	313385WW2	A-1+	P-1	NR	2,000,000.00	1.7200	1,994,840.00	0.00	860.00	1,995,700.00	1,995,844.00	144.00	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
949271	3/26/18	5/16/18	313385WW2	A-1+	P-1	NR	270,000.00	1.7500	269,330.63	0.00	78.75	269,409.38	269,438.94	29.56	
FHLB DISC CORP / JEFFERIES & COMPANY															
949073	3/23/18	5/18/18	313385WY8	A-1+	P-1	NR	1,300,000.00	1.7200	1,296,521.78	0.00	559.00	1,297,080.78	1,297,176.40	95.62	
FHLB DISC CORP / UBS															
949068	3/23/18	5/24/18	313385XE1	A-1+	P-1	NR	6,200,000.00	1.7200	6,181,634.22	0.00	2,666.00	6,184,300.22	6,184,748.00	447.78	
FHLB DISC CORP / Mizuho Securities USA Inc															
949756	3/28/18	5/25/18	313385XF8	A-1+	P-1	NR	700,000.00	1.7500	698,026.39	0.00	136.11	698,162.50	698,247.90	85.40	
FHLB DISC CORP / FTN FINANCIAL															
944984	2/28/18	5/30/18	313385XL5	A-1+	P-1	NR	1,000,000.00	1.6690	995,781.14	0.00	1,483.56	997,264.70	997,260.00	(4.70)	
FED FARM CR BK / FTN FINANCIAL															
945950	3/6/18	5/31/18	313313XMS	A-1+	P-1	F1+	10,000,000.00	1.6400	9,960,822.22	0.00	11,844.45	9,972,666.67	9,972,140.00	(526.67)	
FED FARM CR BK / MORGAN STANLEY															
945951	3/6/18	5/31/18	313313XMS	A-1+	P-1	F1+	10,000,000.00	1.6400	9,960,822.22	0.00	11,844.45	9,972,666.67	9,972,140.00	(526.67)	
FHLB DISC CORP / UBS															
948848	3/22/18	5/31/18	313385XM3	A-1+	P-1	NR	10,000,000.00	1.7250	9,966,458.33	0.00	4,791.67	9,971,250.00	9,972,100.00	850.00	
FNMA DISCOUNT / FTN FINANCIAL															
946227	3/7/18	6/6/18	313589XT5	A-1+	P-1	F1+	5,000,000.00	1.6500	4,979,145.83	0.00	5,729.17	4,984,875.00	4,984,450.00	(425.00)	
FHLB DISC CORP / CASTLE OAK SECURITIES															
946759	3/9/18	6/8/18	313385XV3	A-1+	P-1	NR	10,000,000.00	1.6780	9,957,583.89	0.00	10,720.56	9,968,304.45	9,967,990.00	(314.45)	
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
949531	3/27/18	6/20/18	313397YH8	A-1+	P-1	F1+	5,000,000.00	1.7300	4,979,576.39	0.00	1,201.39	4,980,777.78	4,981,150.00	372.22	
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 14 of 35

User: LDR1

9296

As of 31-Mar-2018

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

GOVERNMENT AGENCY

DISCOUNT NOTES

949752	3/28/18	6/20/18	313397YH8	A-1+	P-1	F1+	6,000,000.00	1.7300	5,975,780.00	0.00	1,153.33	5,976,933.33	5,977,380.00	446.67
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS														
949753	3/28/18	6/20/18	313397YH8	A-1+	P-1	F1+	7,000,000.00	1.7300	6,971,743.33	0.00	1,345.56	6,973,088.89	6,973,610.00	521.11
FHLB DISC CORP / CASTLE OAK SECURITIES														
948853	3/22/18	7/24/18	313385ZT6	A-1+	P-1	NR	5,000,000.00	1.8750	4,967,708.33	0.00	2,604.17	4,970,312.50	4,971,900.00	1,587.50
FED FARM CR BK / FTN FINANCIAL														
946760	3/9/18	8/7/18	313313A99	A-1+	P-1	F1+	7,000,000.00	1.8200	6,946,562.78	0.00	8,139.44	6,954,702.22	6,954,290.00	(412.22)
FED FARM CR BK / FTN FINANCIAL														
946229	3/7/18	9/27/18	313313H43	A-1+	P-1	F1+	5,000,000.00	1.8700	4,947,016.67	0.00	6,493.06	4,953,509.73	4,952,535.00	(974.73)
FED FARM CR BK / FTN FINANCIAL														
949070	3/23/18	11/8/18	313313N61	A-1+	P-1	F1+	3,000,000.00	1.9600	2,962,433.33	0.00	1,470.00	2,963,903.33	2,963,520.00	(383.33)
FED FARM CR BK / FTN FINANCIAL														
949273	3/26/18	11/8/18	313313N61	A-1+	P-1	F1+	2,000,000.00	1.9650	1,975,219.17	0.00	655.00	1,975,874.17	1,975,680.00	(194.17)
FHLB DISC CORP / GREAT PACIFIC SECURITIES														
948849	3/22/18	3/21/19	313384DH9	A-1+	P-1	NR	3,000,000.00	2.1400	2,935,086.67	0.00	1,783.33	2,936,870.00	2,937,630.00	760.00

Subtotal for DISCOUNT NOTES: 595,060,000.00 0.0000 1.5487 593,144,154.31 0.00 1,039,949.50 594,184,103.81 594,181,044.63 (3,059.18)

GOVT AGENCY-FIX-30/360

FED FARM CR BK / FTN FINANCIAL															
895675	4/20/17	4/2/18	3133EEWH9	AA+	Aaa	AAA	2,500,000.00	1.0000	1.1234	2,497,090.00	2,901.49	12,430.56	2,499,991.49	2,500,000.00	8.51
FED HM LN BK BD / FTN FINANCIAL															
893070	4/5/17	4/3/18	3130AB3S3	AA+	Aaa	NR	10,000,000.00	1.1250	1.1074	10,001,730.00	(1,720.34)	55,625.00	10,000,009.66	9,999,860.00	(149.66)
FED FARM CR BK / BNY Mellon Capital Market															
938339	1/17/18	4/6/18	3133EGKJ3	AA+	Aaa	AAA	23,000,000.00	0.7400	1.4250	22,965,383.39	32,425.69	34,985.55	22,997,809.08	22,997,700.00	(109.08)
FED FARM CR BK / MORGAN STANLEY															
948115	3/19/18	4/6/18	3133EGKQ7	AA+	Aaa	AAA	2,750,000.00	0.7000	1.7365	2,748,515.00	1,048.24	641.67	2,749,563.24	2,748,515.00	(1,048.24)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
944515	2/26/18	4/9/18	3137EAEA3	AA+	Aaa	AAA	1,842,000.00	0.7500	1.5791	1,840,250.10	1,424.34	1,343.12	1,841,674.44	1,841,373.72	(300.72)
FREDDIE MAC / BNY Mellon Capital Market															
945504	3/2/18	4/9/18	3137EAEA3	AA+	Aaa	AAA	5,771,000.00	0.7500	1.5654	5,765,892.67	4,003.04	3,486.65	5,769,895.71	5,769,037.86	(857.85)
FREDDIE MAC / MORGAN STANLEY															
946950	3/12/18	4/9/18	3137EAEA3	AA+	Aaa	AAA	5,797,000.00	0.7500	1.5935	5,793,058.04	2,773.97	2,294.64	5,795,832.01	5,795,029.02	(802.99)
FED FARM CR BK / BNY Mellon Capital Market															
945320	3/1/18	4/16/18	31331YF21	AA+	Aaa	AAA	1,550,000.00	4.2500	1.6007	1,555,003.40	(3,335.60)	5,489.58	1,551,667.80	1,550,744.00	(923.80)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Mar-2018

Page 15 of 35

User: LDR1

9296

* 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															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / Mizuho Securities USA Inc															
943098	2/15/18	4/25/18	3130A4GJ5	AA+	Aaa	NR	13,000,000.00	1.1250	1.5703	12,989,210.00	7,090.57	18,687.50	12,996,300.57	12,992,460.00	(3,840.57)
FED HM LN BK BD / TD SECURITIES															
943352	2/16/18	4/25/18	3130A4GJ5	AA+	Aaa	NR	5,000,000.00	1.1250	1.6027	4,995,605.00	2,866.30	7,031.25	4,998,471.30	4,997,100.00	(1,371.30)
FED HM LN BK BD / TD SECURITIES															
943353	2/16/18	4/25/18	3130A4GJ5	AA+	Aaa	NR	6,000,000.00	1.1250	1.6027	5,994,726.00	3,439.57	8,437.50	5,998,165.57	5,996,520.00	(1,645.57)
FED HM LN BK BD / Mizuho Securities USA Inc															
946951	3/12/18	4/25/18	3130A4GJ5	AA+	Aaa	NR	2,295,000.00	1.1250	1.6417	2,293,462.35	679.43	1,362.66	2,294,141.78	2,293,668.90	(472.88)
FANNIE MAE / JEFFERIES & COMPANY															
949075	3/23/18	5/21/18	3135G0WJ8	AA+	Aaa	AAA	10,090,000.00	0.8750	1.7423	10,075,369.50	2,018.00	1,961.94	10,077,387.50	10,076,277.60	(1,109.90)
FED HM LN BK BD / JEFFERIES & COMPANY															
948541	3/21/18	6/8/18	313373UU4	AA+	Aaa	NR	250,000.00	2.7500	1.8600	250,440.25	(57.18)	190.97	250,383.07	250,452.50	69.43
FED HM LN BK BD / MORGAN STANLEY															
949076	3/23/18	6/8/18	313379DT3	AA+	Aaa	NR	1,160,000.00	1.2500	1.8070	1,158,526.80	157.14	322.22	1,158,683.94	1,158,503.60	(180.34)
FED HM LN BK BD / JP MORGAN CHASE & CO															
949280	3/26/18	6/8/18	313379DT3	AA+	Aaa	NR	2,700,000.00	1.2500	1.7613	2,696,949.00	211.88	468.75	2,697,160.88	2,696,517.00	(643.88)
FED FARM CR BK / Mizuho Securities USA Inc															
943099	2/15/18	6/25/18	3133EE2F6	AA+	Aaa	AAA	3,250,000.00	1.2200	1.7103	3,244,247.50	2,035.50	5,066.39	3,246,283.00	3,245,482.50	(800.50)
FED HM LN BK BD / BARCLAYS CAPITAL															
949078	3/23/18	6/29/18	3130A8BD4	AA+	Aaa	NR	1,240,000.00	0.8750	1.8201	1,236,753.09	270.58	241.11	1,237,023.67	1,237,110.80	87.13
FANNIE MAE / FTN FINANCIAL															
946474	3/8/18	7/20/18	3135G0E33	AA+	Aaa	AAA	1,000,000.00	1.1250	1.8052	997,413.00	450.77	718.75	997,863.77	997,780.00	(83.77)
FED HM LN BK BD / DEUTSCHE															
949071	3/23/18	10/1/18	3130A9AE1	AA+	Aaa	NR	2,200,000.00	0.8750	2.0124	2,187,064.00	550.47	0.00	2,187,614.47	2,188,362.00	747.53
Subtotal for GOVT AGENCY-FIX-30/360:							101,395,000.00	0.9997	1.5371	101,286,689.09	59,233.86	160,785.81	101,345,922.95	101,332,494.50	(13,428.45)
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / TD SECURITIES															
946953	3/12/18	4/6/18	3130AAWR5	AA+	Aaa	NR	1,000,000.00	1.5510	1.6227	999,950.00	40.00	861.66	999,990.00	999,950.00	(40.00)
FED FARM CR BK / Mizuho Securities USA Inc															
946954	3/12/18	4/9/18	3133EFHX8	AA+	Aaa	AAA	1,175,000.00	1.7629	1.7626	1,175,000.00	0.00	1,150.78	1,175,000.00	1,175,023.50	23.50
FED HM LN BK BD / MORGAN STANLEY															
949077	3/23/18	5/2/18	3130ABCN4	AA+	Aaa	NR	5,415,000.00	1.5280	1.7318	5,413,754.55	280.23	2,068.53	5,414,034.78	5,413,754.55	(280.23)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Mar-2018

Page 16 of 35

User: LDR1

9296

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

GOVERNMENT AGENCY

Subtotal for GOVT AGENCY-FLOAT- ACT/360:		7,590,000.00	1.5674	1.7222		7,588,704.55		320.23		4,080.97		7,589,024.78		7,588,728.05	(296.73)
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GOV'T AGY - CALLABLE

FANNIE MAE / FTN FINANCIAL

899219	5/12/17	5/25/18	3135G0XK4	AA+	Aaa	AAA	2,000,000.00	1.0500	1.2576	1,995,738.00	4,262.00	7,350.00	2,000,000.00	1,997,360.00	(2,640.00)
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Subtotal for GOV'T AGY - CALLABLE:		2,000,000.00	1.0500	1.2576		1,995,738.00		4,262.00		7,350.00		2,000,000.00		1,997,360.00	(2,640.00)
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Subtotal for GOVERNMENT AGENCY:		706,045,000.00	0.1634	1.5481		704,015,285.95		63,816.09		1,212,166.28		705,119,051.54		705,099,627.18	(19,424.36)
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MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

WAL-MART STORES INC / BNY Mellon Capital Market															
890706	3/22/17	4/11/18	931142DF7	AA	Aa2	AA	3,500,000.00	1.1250	1.3310	3,492,482.00	7,319.64	18,593.75	3,499,801.64	3,497,515.00	(2,286.64)

MICROSOFT CORP / BNY Mellon Capital Market															
896149	4/24/17	5/1/18	594918AS3	AAA	Aaa	AA+	4,178,000.00	1.0000	1.2196	4,168,729.02	8,513.13	17,408.33	4,177,242.15	4,172,359.70	(4,882.45)

MICROSOFT CORP / DAIWA CAPITAL MARKETS															
907008	6/29/17	5/1/18	594918AS3	AAA	Aaa	AA+	10,000,000.00	1.0000	1.3448	9,971,300.00	25,849.01	41,666.67	9,997,149.01	9,986,500.00	(10,649.01)

MICROSOFT CORP / GREAT PACIFIC SECURITIES															
921681	9/29/17	5/1/18	594918AS3	AAA	Aaa	AA+	2,050,000.00	1.0000	1.3317	2,046,019.68	3,417.07	8,541.67	2,049,436.75	2,047,232.50	(2,204.25)

APPLE INC. / BNY Mellon Capital Market															
893666	4/7/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,695,000.00	1.0000	1.2617	3,684,727.90	9,420.53	15,190.56	3,694,148.43	3,689,827.00	(4,321.43)

APPLE INC. / UBS FINANCIAL SERVICES															
893859	4/10/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2618	4,986,200.00	12,647.00	20,555.56	4,998,847.00	4,993,000.00	(5,847.00)

APPLE INC. / JP MORGAN CHASE & CO															
900835	5/24/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,000,000.00	1.0000	1.2957	4,986,200.00	12,497.35	20,555.56	4,998,697.35	4,993,000.00	(5,697.35)

APPLE INC. / JP MORGAN CHASE & CO															
904584	6/16/17	5/3/18	037833AJ9	AA+	Aa1	NR	6,000,000.00	1.0000	1.3332	5,982,540.00	15,697.48	24,666.67	5,998,237.48	5,991,600.00	(6,637.48)

APPLE INC. / GREAT PACIFIC SECURITIES															
907007	6/29/17	5/3/18	037833AJ9	AA+	Aa1	NR	5,487,000.00	1.0000	1.3343	5,471,627.46	13,754.38	22,557.67	5,485,381.84	5,479,318.20	(6,063.64)

APPLE INC. / MORGAN STANLEY															
907917	7/5/17	5/3/18	037833AJ9	AA+	Aa1	NR	3,000,000.00	1.0000	1.3958	2,990,250.00	8,703.02	12,333.33	2,998,953.02	2,995,800.00	(3,153.02)

APPLE INC. / GREAT PACIFIC SECURITIES															
934218	12/19/17	5/3/18	037833AJ9	AA+	Aa1	NR	7,500,000.00	1.0000	1.5700	7,483,800.00	12,331.34	21,250.00	7,496,131.34	7,489,500.00	(6,631.34)

BERKSHIRE HATHAWAY INC / BNY Mellon Capital Market															
901302	5/26/17	5/15/18	084664BE0	AA	Aa2	A+	3,975,000.00	5.4000	1.3651	4,128,919.95	(134,514.57)	81,090.00	3,994,405.38	3,989,031.75	(5,373.63)

JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 17 of 35

User: LDR1

9296

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

909906	7/19/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,500,000.00	5.1500	1.3784	2,592,289.08	(65,328.23)	27,180.56	2,526,960.85	2,532,950.00	5,989.15
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
918492	9/11/17	7/15/18	478160AU8	AAA	Aaa	AAA	2,000,000.00	5.1500	1.3647	2,063,311.04	(41,652.00)	21,744.44	2,021,659.04	2,026,360.00	4,700.96
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
927437	11/6/17	8/15/18	084664BY6	AA	Aa2	A+	3,825,000.00	2.0000	1.4828	3,840,152.62	(7,875.02)	9,775.00	3,832,277.60	3,818,344.50	(13,933.10)
MICROSOFT CORP / JP MORGAN CHASE & CO															
931568	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,000,000.00	1.3000	1.7404	9,960,200.00	14,153.80	42,250.00	9,974,353.80	9,945,000.00	(29,353.80)
APPLE INC. / JP MORGAN CHASE & CO															
945500	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	3,400,000.00	1.5500	2.3053	3,376,404.00	2,036.56	4,245.28	3,378,440.56	3,378,580.00	139.44
APPLE INC. / JP MORGAN CHASE & CO															
945501	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	240,000.00	1.5500	2.3053	238,334.40	143.76	299.67	238,478.16	238,488.00	9.84
BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES															
945699	3/5/18	3/15/19	084664CG4	AA	Aa2	A+	1,960,000.00	1.7000	2.3445	1,947,240.40	896.62	1,480.89	1,948,137.02	1,946,397.60	(1,739.42)
Subtotal for MEDIUM-TERM NOTE:															
							83,310,000.00	1.5618	1.4683	83,410,727.55	(101,989.13)	411,385.61	83,308,738.42	83,210,804.25	(97,934.17)
MEDIUM-TERM NOTE ACT/360															
APPLE INC. / GREAT PACIFIC SECURITIES															
948563	3/21/18	5/3/18	037833AG5	AA+	Aa1	NR	5,000,000.00	2.0370	1.8500	5,001,085.55	(277.70)	3,112.05	5,000,807.85	5,001,050.00	242.15
Subtotal for MEDIUM-TERM NOTE ACT/360:															
							5,000,000.00	2.0370	1.8500	5,001,085.55	(277.70)	3,112.05	5,000,807.85	5,001,050.00	242.15
MEDIUM-TERM NOTE STEP UP															
WAL-MART STORES INC / GREAT PACIFIC SECURITIES															
906490	6/27/17	6/1/18	931142BB8	AA	Aa2	AA	17,000,000.00	5.4980	1.2608	17,659,788.02	(541,263.23)	711,380.11	17,118,524.79	17,137,020.00	18,495.21
Subtotal for MEDIUM-TERM NOTE STEP UP:															
							17,000,000.00	5.4980	1.2608	17,659,788.02	(541,263.23)	711,380.11	17,118,524.79	17,137,020.00	18,495.21
Subtotal for MEDIUM-TERM NOTES:															
							105,310,000.00	2.2198	1.4530	106,071,601.12	(643,530.06)	1,125,877.77	105,428,071.06	105,348,874.25	(79,196.81)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS															
946475	3/8/18	4/5/18	912796NY1	AA+	Aaa	AAA	9,000,000.00		1.5460	8,989,178.04	0.00	9,275.97	8,989,178.04	8,998,761.06	9,583.02
US TREASURY N/B / TD SECURITIES															
937373	1/10/18	4/12/18	912796PA1	AA+	Aaa	AAA	11,000,000.00		1.4200	10,960,082.22	0.00	35,145.00	10,960,082.22	10,995,002.26	34,920.04
US TREASURY N/B / BNP PARIBAS FINANCE															
947690	3/15/18	4/12/18	912796PA1	AA+	Aaa	AAA	2,000,000.00		1.6520	1,997,430.22	0.00	1,560.22	1,997,430.22	1,999,091.32	1,661.10

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 18 of 35

User: LDR1

9296

* 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																
Educational Money Mkt Fnd																
U. S. TREASURIES																
TREASURY BILL																
US TREASURY N/B / BNY Mellon Capital Market																
941354	2/5/18	4/19/18	912796PB9	AA+	Aaa	AAA	11,000,000.00	1.4385	10,967,913.46	0.00	24,174.79	10,967,913.46	10,991,546.06	23,632.60		
US TREASURY N/B / BANK OF AMERICA																
941805	2/7/18	5/10/18	912796PF0	AA+	Aaa	AAA	9,000,000.00	1.5050	8,965,385.00	0.00	19,941.25	8,965,385.00	8,984,794.05	19,409.05		
US TREASURY N/B / JEFFERIES & COMPANY																
942081	2/8/18	5/10/18	912796PF0	AA+	Aaa	AAA	10,000,000.00	1.4860	9,962,437.20	0.00	21,464.46	9,962,437.20	9,983,104.50	20,667.30		
US TREASURY N/B / CITIGROUP GLOBAL MARKETS																
946758	3/9/18	5/10/18	912796PF0	AA+	Aaa	AAA	8,000,000.00	1.6015	7,977,934.89	0.00	8,185.44	7,977,934.89	7,986,483.60	8,548.71		
US TREASURY N/B / TD SECURITIES																
949757	3/28/18	5/17/18	912796PG8	AA+	Aaa	AAA	10,000,000.00	1.6300	9,977,361.11	0.00	1,811.11	9,977,361.11	9,979,718.70	2,357.59		
US TREASURY N/B / BNP PARIBAS																
944075	2/22/18	5/24/18	912796MB2	AA+	Aaa	AAA	5,000,000.00	1.6100	4,979,651.40	0.00	8,497.22	4,979,651.40	4,988,223.25	8,571.85		
US TREASURY N/B / DEUTSCHE																
937818	1/12/18	5/31/18	912796PH6	AA+	Aaa	AAA	10,000,000.00	1.4660	9,943,396.11	0.00	32,170.56	9,943,396.11	9,972,968.60	29,572.49		
US TREASURY N/B / BNP PARIBAS																
945314	3/1/18	5/31/18	912796PH6	AA+	Aaa	AAA	15,000,000.00	1.6410	14,937,778.80	0.00	21,196.23	14,937,778.80	14,959,452.90	21,674.10		
US TREASURY N/B / JEFFERIES & COMPANY																
946476	3/8/18	6/7/18	912796PJ2	AA+	Aaa	AAA	10,000,000.00	1.6450	9,958,418.10	0.00	10,966.65	9,958,418.10	9,969,910.40	11,492.30		
US TREASURY N/B / BNP PARIBAS																
946477	3/8/18	6/7/18	912796PJ2	AA+	Aaa	AAA	9,000,000.00	1.6520	8,962,416.99	0.00	9,912.00	8,962,416.99	8,972,919.36	10,502.37		
US TREASURY N/B / BNP PARIBAS FINANCE																
947689	3/15/18	6/14/18	912796PL7	AA+	Aaa	AAA	5,000,000.00	1.6760	4,978,817.20	0.00	3,957.23	4,978,817.20	4,983,384.90	4,567.70		
Subtotal for TREASURY BILL:								124,000,000.00	0.0000	1.5581	123,558,200.74	0.00	208,258.13	123,558,200.74	123,765,360.96	207,160.22
TREASURY BOND																
US TREASURY N/B / UBS FINANCIAL SERVICES																
946762	3/9/18	9/15/18	912828L40	AA+	Aaa	AAA	6,000,000.00	1.0000	1.9020	5,972,306.16	3,352.41	2,771.74	5,975,658.57	5,976,210.96	552.39	
US TREASURY N/B / JEFFERIES & COMPANY																
946478	3/8/18	2/15/19	912828KD1	AA+	Aaa	AAA	6,000,000.00	2.7500	2.0800	6,037,265.63	(2,599.93)	10,939.23	6,034,665.70	6,032,460.96	(2,204.74)	
Subtotal for TREASURY BOND:								12,000,000.00	1.8750	1.9910	12,009,571.79	752.48	13,710.97	12,010,324.27	12,008,671.92	(1,652.35)
TREASURY BOND - ME																
US TREASURY N/B / JEFFERIES & COMPANY																
948337	3/20/18	3/31/18	912828Q45	AA+	Aaa	AAA	0.00	0.8750	1.9019	0.00	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / BNY Mellon Capital Market																

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 19 of 35

User: LDR1

9296

As of 31-Mar-2018

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

U. S. TREASURIES

TREASURY BOND - ME

937366	1/10/18	4/30/18	912828UZ1	AA+	Aaa	AAA	20,000,000.00	0.6250	1.4366	19,950,781.25	36,242.90	27,969.62	19,987,024.15	19,983,984.40	(3,039.75)
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US TREASURY N/B / BNY Mellon Capital Market

937643	1/11/18	4/30/18	912828UZ1	AA+	Aaa	AAA	3,000,000.00	0.6250	1.4441	2,992,617.19	5,418.58	4,143.65	2,998,035.77	2,997,597.66	(438.11)
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US TREASURY N/B / DEUTSCHE

942307	2/9/18	4/30/18	912828Q94	AA+	Aaa	AAA	10,000,000.00	0.7500	1.5272	9,982,812.50	10,957.03	10,566.30	9,993,769.53	9,992,968.80	(800.73)
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US TREASURY N/B / BNY Mellon Capital Market

942660	2/13/18	4/30/18	912828QG8	AA+	Aaa	AAA	11,000,000.00	2.6250	1.5862	11,023,632.81	(14,615.03)	37,489.64	11,009,017.78	11,007,734.43	(1,283.35)
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US TREASURY N/B / BNY Mellon Capital Market

942708	2/14/18	4/30/18	912828UZ1	AA+	Aaa	AAA	19,250,000.00	0.6250	1.5679	19,212,402.34	23,059.90	15,288.33	19,235,462.24	19,234,584.99	(877.26)
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US TREASURY N/B / JEFFERIES & COMPANY

945701	3/5/18	4/30/18	912828QG8	AA+	Aaa	AAA	10,000,000.00	2.6250	1.5729	10,016,015.63	(7,721.82)	19,578.73	10,008,293.81	10,007,031.30	(1,262.51)
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US TREASURY N/B / DEUTSCHE

946769	3/9/18	4/30/18	912828QG8	AA+	Aaa	AAA	9,000,000.00	2.6250	1.6015	9,013,007.81	(5,753.45)	15,010.36	9,007,254.36	9,006,328.17	(926.19)
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US TREASURY N/B / BNP PARIBAS

948126	3/19/18	4/30/18	912828UZ1	AA+	Aaa	AAA	8,000,000.00	0.6250	1.7678	7,989,375.00	3,288.69	1,795.58	7,992,663.69	7,993,593.76	930.07
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US TREASURY N/B / JEFFERIES & COMPANY

946765	3/9/18	5/31/18	912828R51	AA+	Aaa	AAA	10,000,000.00	0.8750	1.6792	9,981,640.63	5,087.54	5,528.85	9,986,728.17	9,986,523.40	(204.77)
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US TREASURY N/B / CITIGROUP GLOBAL MARKETS

949072	3/23/18	5/31/18	912828VE7	AA+	Aaa	AAA	5,000,000.00	1.0000	1.7183	4,993,164.06	891.64	1,236.26	4,994,055.70	4,994,238.30	182.60
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US TREASURY N/B / DEUTSCHE

949079	3/23/18	5/31/18	912828VE7	AA+	Aaa	AAA	15,000,000.00	1.0000	1.7595	14,978,320.31	2,827.79	3,708.79	14,981,148.10	14,982,714.90	1,566.80
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US TREASURY N/B / DEUTSCHE

949537	3/27/18	5/31/18	912828VE7	AA+	Aaa	AAA	1,000,000.00	1.0000	1.7624	998,632.81	105.17	137.36	998,737.98	998,847.66	109.68
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US TREASURY N/B / JP MORGAN CHASE & CO

949758	3/28/18	5/31/18	912828R51	AA+	Aaa	AAA	10,000,000.00	0.8750	1.7169	9,985,156.25	927.73	961.54	9,986,083.98	9,986,523.40	439.42
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US TREASURY N/B / DEUTSCHE

949814	3/29/18	5/31/18	912828R51	AA+	Aaa	AAA	7,500,000.00	0.8750	1.7303	7,488,867.19	530.13	540.87	7,489,397.32	7,489,892.55	495.23
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US TREASURY N/B / JP MORGAN CHASE & CO

948852	3/22/18	6/30/18	912828R93	AA+	Aaa	AAA	5,000,000.00	0.6250	1.8020	4,983,789.06	1,621.09	863.26	4,985,410.15	4,986,328.15	918.00
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US TREASURY N/B / UBS FINANCIAL SERVICES

945954	3/6/18	9/15/18	912828L40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.8960	9,953,413.80	6,275.86	4,619.57	9,959,689.66	9,960,351.60	661.94
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US TREASURY N/B / BNY Mellon Capital Market

949069	3/23/18	9/30/18	912828RH5	AA+	Aaa	AAA	2,500,000.00	1.3750	1.9340	2,492,773.44	340.52	93.92	2,493,113.96	2,493,212.90	98.94
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Mar-2018

Page 20 of 35

User: LDR1

9296

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

U. S. TREASURIES

TREASURY BOND - ME

US TREASURY N/B / DEUTSCHE

938050	1/16/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8729	9,961,718.75	7,555.51	24,861.88	9,969,274.26	9,951,171.90	(18,102.36)
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US TREASURY N/B / JEFFERIES & COMPANY

938633	1/18/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8864	9,960,546.88	7,619.25	24,861.88	9,968,166.13	9,951,171.90	(16,994.23)
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US TREASURY N/B / Mizuho Securities USA Inc

945330	2/28/18	3/15/19	912828P95	AA+	Aaa	AAA	10,000,000.00	1.0000	2.0975	9,887,500.00	9,473.68	4,619.57	9,896,973.68	9,894,335.90	(2,637.78)
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Subtotal for TREASURY BOND - ME:

				186,250,000.00	1.1773	1.6929	185,846,167.71	94,132.71	203,875.96	185,940,300.42	185,899,136.07	(41,164.36)
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Subtotal for U. S. TREASURIES:

				322,250,000.00	0.7503	1.6521	321,413,940.24	94,885.19	425,845.06	321,508,825.43	321,673,168.95	164,343.52
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Total Educational Money Mkt Fnd :

				1,150,843,156.31	0.5135	1.5696	1,148,738,983.62	(484,828.78)	2,763,889.11	1,149,294,104.34	1,149,359,826.69	65,722.35
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Net Asset Value (NAV):

1.000057

Extended Fund

FUNDS

LAIF - EXTENDED FUND

4/2/18		NR	16,157,822.24	1.5240	16,157,822.24	0.00	0.00	16,157,822.24	16,157,822.24	0.00
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Subtotal for FUNDS:

			16,157,822.24	1.5240	16,157,822.24	0.00	0.00	16,157,822.24	16,157,822.24	0.00
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CERTIFICATES OF DEPOSIT

YANKEE CD-30/360

ROYAL BANK OF CANADA NY / RBC

794626	7/30/15	7/30/18	78009NVR4	AA-	Aa3	AA	38,000,000.00	1.6930	1.6930	38,000,000.00	0.00	109,010.39	38,000,000.00	37,918,680.00	(81,320.00)
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ROYAL BANK OF CANADA NY / RBC

794627	7/30/15	7/30/18	78009NVR4	AA-	Aa3	AA	50,000,000.00	1.6930	1.6930	50,000,000.00	0.00	143,434.72	50,000,000.00	49,893,000.00	(107,000.00)
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ROYAL BANK OF CANADA NY / RBC

925851	3/31/16	3/29/19	78009NB21	AA-	Aa3	AA	40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	3,820.00	40,000,000.00	39,638,800.00	(361,200.00)
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Subtotal for YANKEE CD-30/360:

			128,000,000.00	1.7011	1.7011	128,000,000.00	0.00	256,265.11	128,000,000.00	127,450,480.00	(549,520.00)
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YANKEE CD-ACT/360

TORONTO DOMINION BANK NY / TD SECURITIES

918487	9/10/15	9/10/18	89113EZG4	AA-	Aa1	AA-	50,000,000.00	1.7500	1.7500	50,000,000.00	0.00	493,402.78	50,000,000.00	49,864,500.00	(135,500.00)
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TORONTO DOMINION BANK NY / TD SECURITIES

918488	9/10/15	9/10/18	89113EZG4	AA-	Aa1	AA-	21,000,000.00	1.7500	1.7500	21,000,000.00	0.00	207,229.17	21,000,000.00	20,943,090.00	(56,910.00)
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Subtotal for YANKEE CD-ACT/360:

			71,000,000.00	1.7500	1.7500	71,000,000.00	0.00	700,631.95	71,000,000.00	70,807,590.00	(192,410.00)
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Subtotal for CERTIFICATES OF DEPOSIT:

			199,000,000.00	1.7186	1.7186	199,000,000.00	0.00	956,897.06	199,000,000.00	198,258,070.00	(741,930.00)
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 21 of 35

User: LDR1

9296

* 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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BANK OF AMERICA															
836752	4/12/16	4/18/18	3133EF3B1	AA+	Aaa	AAA	50,000,000.00	0.7500	0.8181	49,932,000.00	66,407.71	169,791.67	49,998,407.71	49,972,000.00	(26,407.71)
FED FARM CR BK / BANK OF AMERICA															
836753	4/12/16	4/18/18	3133EF3B1	AA+	Aaa	AAA	50,000,000.00	0.7500	0.8181	49,932,000.00	66,407.71	169,791.67	49,998,407.71	49,972,000.00	(26,407.71)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
804836	9/28/15	4/25/18	3130A4G5	AA+	Aaa	NR	18,450,000.00	1.1250	0.9299	18,541,327.50	(88,963.03)	89,943.75	18,452,364.47	18,439,299.00	(13,065.47)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
790495	7/8/15	6/1/18	3133EEP95	AA+	Aaa	AAA	19,000,000.00	1.1000	1.0093	19,049,020.00	(46,200.06)	69,666.67	19,002,819.94	18,970,930.00	(31,889.94)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
803285	9/18/15	6/1/18	3133EEP95	AA+	Aaa	AAA	20,000,000.00	1.1000	1.1058	19,996,840.00	2,965.14	73,333.33	19,999,805.14	19,969,400.00	(30,405.14)
FED HM LN BK BD / CASTLE OAK SECURITIES															
781217	5/15/15	6/8/18	313379DT3	AA+	Aaa	NR	6,750,000.00	1.2500	1.0800	6,784,472.25	(32,378.29)	26,484.38	6,752,093.96	6,741,292.50	(10,801.46)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
789023	6/30/15	6/8/18	313379DT3	AA+	Aaa	NR	21,000,000.00	1.2500	1.0880	21,098,070.00	(91,859.52)	82,395.83	21,006,210.48	20,972,910.00	(33,300.48)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
804841	9/28/15	6/13/18	3137EABP3	AA+	Aaa	AAA	32,000,000.00	4.8750	1.0023	35,302,560.00	(3,058,678.65)	468,000.00	32,243,881.35	32,192,960.00	(50,921.35)
FED FARM CR BK / RBC															
789024	6/30/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	36,000,000.00	1.2200	1.0930	36,133,920.00	(123,455.55)	117,120.00	36,010,464.45	35,949,960.00	(60,504.45)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
803286	9/18/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	4,800,000.00	1.2200	1.1003	4,815,609.60	(14,294.45)	15,616.00	4,801,315.15	4,793,328.00	(7,987.15)
FED HM LN BK BD / BARCLAYS CAPITAL															
850035	6/30/16	6/29/18	3130A8NC3	AA+	Aaa	NR	34,000,000.00	0.7200	0.7200	34,000,000.00	0.00	62,560.00	34,000,000.00	33,909,900.00	(90,100.00)
FED HM LN BK BD / JEFFERIES & COMPANY															
850036	6/30/16	6/29/18	3130A8NC3	AA+	Aaa	NR	33,000,000.00	0.7200	0.7200	33,000,000.00	0.00	60,720.00	33,000,000.00	32,912,550.00	(87,450.00)
FED HM LN BK BD / DEUTSCHE															
850037	6/30/16	6/29/18	3130A8NC3	AA+	Aaa	NR	33,000,000.00	0.7200	0.7200	33,000,000.00	0.00	60,720.00	33,000,000.00	32,912,550.00	(87,450.00)
FED HM LN BK BD / MORGAN STANLEY															
860084	9/1/16	6/29/18	3130A9C74	AA+	Aaa	NR	50,000,000.00	0.9150	0.9151	50,000,000.00	0.00	116,916.67	50,000,000.00	49,891,000.00	(109,000.00)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
858841	8/25/16	7/13/18	3130A97C9	AA+	Aaa	NR	50,000,000.00	0.8250	0.8428	49,983,482.68	14,032.41	89,375.00	49,997,515.09	49,853,000.00	(144,515.09)
FED FARM CR BK / BNP PARIBAS															
797579	8/17/15	8/6/18	3133EE6G0	AA+	Aaa	AAA	11,000,000.00	1.1500	1.1799	10,990,430.00	8,450.96	19,326.39	10,998,880.96	10,967,880.00	(31,000.96)
FED HM LN BK BD / BARCLAYS CAPITAL															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 22 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
851199	7/8/16	8/7/18	3130A8PK3	AA+	Aaa	NR	25,000,000.00	0.6250	0.7259	24,948,000.00	43,252.34	23,437.50	24,991,252.34	24,887,000.00	(104,252.34)
FED HM LN BK BD / BARCLAYS CAPITAL															
851200	7/8/16	8/7/18	3130A8PK3	AA+	Aaa	NR	50,000,000.00	0.6250	0.7259	49,896,000.00	86,504.67	46,875.00	49,982,504.67	49,774,000.00	(208,504.67)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
797836	8/18/15	8/14/18	3130A6AL1	AA+	Aaa	NR	23,500,000.00	1.1500	1.1561	23,495,770.00	3,707.15	35,282.64	23,499,477.15	23,424,565.00	(74,912.15)
FED HM LN BK BD / DEUTSCHE															
803288	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	6,500,000.00	1.1250	1.2180	6,482,255.00	15,056.86	3,453.13	6,497,311.86	6,472,895.00	(24,416.86)
FED HM LN BK BD / DEUTSCHE															
803289	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	19,000,000.00	1.1250	1.2044	18,955,730.00	37,563.67	10,093.75	18,993,293.67	18,920,770.00	(72,523.67)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
858844	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	25,000,000.00	0.8750	0.8872	24,993,750.00	4,780.88	1,822.92	24,998,530.88	24,862,000.00	(136,530.88)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
858845	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	50,000,000.00	0.8750	0.8872	49,987,500.00	9,561.75	3,645.83	49,997,061.75	49,724,000.00	(273,061.75)
FED HM LN BK BD / MORGAN STANLEY															
860083	9/1/16	9/28/18	3130A9C82	AA+	Aaa	NR	50,000,000.00	0.9350	0.9351	50,000,000.00	0.00	3,895.83	50,000,000.00	49,738,500.00	(261,500.00)
FREDDIE MAC / JP MORGAN CHASE & CO															
864161	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	40,000,000.00	0.8750	0.8770	39,998,400.00	1,206.67	2,916.67	39,999,606.67	39,795,200.00	(204,406.67)
FREDDIE MAC / JP MORGAN CHASE & CO															
864162	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,508.33	3,645.83	49,999,508.33	49,744,000.00	(255,508.33)
FREDDIE MAC / JP MORGAN CHASE & CO															
864163	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,508.33	3,645.83	49,999,508.33	49,744,000.00	(255,508.33)
FANNIE MAE / BARCLAYS CAPITAL															
800396	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	25,000,000.00	1.1250	1.1779	24,959,500.00	33,390.96	126,562.50	24,992,890.96	24,877,250.00	(115,640.96)
FANNIE MAE / BARCLAYS CAPITAL															
800397	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1779	49,919,000.00	66,781.91	253,125.00	49,985,781.91	49,754,500.00	(231,281.91)
FANNIE MAE / DAIWA CAPITAL MARKETS															
801102	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,000,000.00	1.1250	1.1471	9,993,270.00	5,545.52	50,625.00	9,998,815.52	9,950,900.00	(47,915.52)
FANNIE MAE / DEUTSCHE															
801103	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,500,000.00	1.1250	1.1473	10,492,860.00	5,883.36	53,156.25	10,498,743.36	10,448,445.00	(50,298.36)
FREDDIE MAC / JP MORGAN CHASE & CO															
864482	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	4,436.20	1,215.28	49,998,286.20	49,688,000.00	(310,286.20)
FREDDIE MAC / JP MORGAN CHASE & CO															
864483	9/30/16	10/30/18	3134GAQP2	AA+	Aa2	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	4,436.20	1,215.28	49,998,286.20	49,688,000.00	(310,286.20)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

Page 23 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FREDDIE MAC / JP MORGAN CHASE & CO

864484	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8810	29,996,310.00	2,661.72	729.17	29,998,971.72	29,812,800.00	(186,171.72)
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FANNIE MAE / TD SECURITIES

866789	10/17/16	11/27/18	3135G0YT4	AA+	Aaa	AAA	25,000,000.00	1.6250	0.9323	25,361,092.25	(248,963.60)	139,930.56	25,112,128.65	24,932,750.00	(179,378.65)
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FANNIE MAE / DEUTSCHE

811288	11/3/15	12/14/18	3135G0G72	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1740	49,925,500.00	57,685.99	167,187.50	49,983,185.99	49,674,000.00	(309,185.99)
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FED HM LN BK BD / BANK OF AMERICA

874919	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	20,000,000.00	1.2500	1.2521	19,999,200.00	499.21	52,083.33	19,999,699.21	19,858,200.00	(141,499.21)
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FED HM LN BK BD / BANK OF AMERICA

874920	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,248.02	130,208.33	49,999,248.02	49,645,500.00	(353,748.02)
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FED HM LN BK BD / BANK OF AMERICA

874921	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,248.02	130,208.33	49,999,248.02	49,645,500.00	(353,748.02)
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FED HM LN BK BD / BNY Mellon Capital Market

874922	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	15,000,000.00	1.2500	1.2521	14,999,400.00	374.41	39,062.50	14,999,774.41	14,893,650.00	(106,124.41)
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FED HM LN BK BD / DEUTSCHE

882759	1/30/17	1/17/19	3130AACM9	AA+	Aaa	NR	35,505,000.00	1.2500	1.3281	35,451,387.45	31,924.87	91,228.13	35,483,312.32	35,271,022.05	(212,290.27)
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FED HM LN BK BD / DAIWA CAPITAL MARKETS

882760	1/30/17	1/17/19	3130AACM9	AA+	Aaa	NR	25,000,000.00	1.2500	1.3281	24,962,250.00	22,479.14	64,236.11	24,984,729.14	24,835,250.00	(149,479.14)
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FANNIE MAE / JP MORGAN CHASE & CO.

828824	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0799	24,941,000.00	41,294.55	24,305.56	24,982,294.55	24,743,500.00	(238,794.55)
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FANNIE MAE / JP MORGAN CHASE & CO.

828825	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0799	49,882,000.00	82,589.10	48,611.11	49,964,589.10	49,487,000.00	(477,589.10)
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FED HM LN BK BD / DEUTSCHE

887112	2/28/17	3/8/19	3133782M2	AA+	Aaa	NR	30,000,000.00	1.5000	1.3144	30,111,000.00	(59,757.53)	28,750.00	30,051,242.47	29,816,100.00	(235,142.47)
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FED HM LN BK BD / JP MORGAN CHASE & CO

888363	3/8/17	3/8/19	3133782M2	AA+	Aaa	NR	50,000,000.00	1.5000	1.4328	50,066,000.00	(35,108.33)	47,916.67	50,030,891.67	49,693,500.00	(337,391.67)
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FED HM LN BK BD / JP MORGAN CHASE & CO

892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(37,997.87)	9,020.31	7,565,570.23	7,507,861.80	(57,708.43)
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FED HM LN BK BD / BARCLAYS CAPITAL

889021	3/10/17	3/18/19	3130AAXX1	AA+	Aaa	NR	25,000,000.00	1.3750	1.4918	24,942,000.00	30,354.40	12,413.19	24,972,354.40	24,810,250.00	(162,104.40)
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FREDDIE MAC / MORGAN STANLEY

832959	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	15,000,000.00	1.1250	1.1359	14,995,050.00	3,273.10	77,812.50	14,998,323.10	14,836,950.00	(161,373.10)
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FREDDIE MAC / MORGAN STANLEY

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

Page 24 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
832960	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1359	49,983,500.00	10,910.33	259,375.00	49,994,410.33	49,456,500.00	(537,910.33)
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	49,378,500.00	(621,500.00)
FREDDIE MAC / DEUTSCHE															
837920	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	226,875.00	50,000,000.00	49,378,500.00	(621,500.00)
FREDDIE MAC / DEUTSCHE															
837921	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	226,875.00	50,000,000.00	49,378,500.00	(621,500.00)
FREDDIE MAC / DEUTSCHE															
837922	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	226,875.00	50,000,000.00	49,378,500.00	(621,500.00)
FREDDIE MAC / DEUTSCHE															
837923	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	226,875.00	50,000,000.00	49,378,500.00	(621,500.00)
FREDDIE MAC / DEUTSCHE															
837924	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	226,875.00	50,000,000.00	49,378,500.00	(621,500.00)
FED FARM CR BK / BNY Mellon Capital Market															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	18,507.20	288,640.00	47,979,771.20	47,623,680.00	(356,091.20)
FED FARM CR BK / JEFFERIES & COMPANY															
894938	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	12,000,000.00	1.3200	1.3648	11,989,440.00	5,045.33	72,160.00	11,994,485.33	11,905,920.00	(88,565.33)
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	24,686,250.00	(313,750.00)
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	29,490.16	169,125.00	35,961,450.16	35,656,200.00	(305,250.16)
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	6,553.37	37,583.33	7,991,433.37	7,923,600.00	(67,833.37)
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	(14,608.31)	48,298.61	10,022,671.69	9,937,500.00	(85,171.69)
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	(25,734.99)	91,767.36	19,045,857.01	18,881,250.00	(164,607.01)
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	(21,708.43)	72,447.92	15,040,691.57	14,906,250.00	(134,441.57)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
913616	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	21,000,000.00	1.6250	1.3957	21,087,255.00	(30,355.28)	101,427.08	21,056,899.72	20,868,750.00	(188,149.72)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
908718	7/12/17	7/12/19	3130ABRS7	AA+	Aaa	NR	15,000,000.00	1.4600	1.4906	14,991,000.00	3,237.50	48,058.33	14,994,237.50	14,859,600.00	(134,637.50)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Mar-2018

Page 25 of 35

User: LDR1

9296

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FREDDIE MAC / TD SECURITIES

853062	7/20/16	7/19/19	3137EAEB1	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	34,259.04	43,750.00	24,973,759.04	24,566,750.00	(407,009.04)
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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	13,976.67	21,510.42	14,988,776.67	14,735,625.00	(253,151.67)
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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	188,669.63	32,083.33	34,803,984.63	34,408,150.00	(395,834.63)
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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	272,201.01	45,833.33	49,717,201.01	49,154,500.00	(562,701.01)
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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	168,378.67	36,666.67	39,782,778.67	39,323,600.00	(459,178.67)
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FED HM LN BK BD / GREAT PACIFIC SECURITIES

916418	8/28/17	9/13/19	313380FB8	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	7,244.90	17,187.50	24,982,244.90	24,683,750.00	(298,494.90)
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FED HM LN BK BD / DEUTSCHE

920111	9/20/17	9/13/19	313380FB8	AA+	Aaa	NR	15,000,000.00	1.3750	1.4869	14,967,336.60	8,749.94	10,312.50	14,976,086.54	14,810,250.00	(165,836.54)
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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	(5,678.75)	128,000.00	20,009,521.25	19,741,200.00	(268,321.25)
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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	22,098.88	256,000.00	39,962,498.88	39,482,400.00	(480,098.88)
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FANNIE MAE / BARCLAYS CAPITAL

868035	10/25/16	10/24/19	3135GOR39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	64,081.56	218,055.56	49,930,081.56	49,031,500.00	(898,581.56)
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FANNIE MAE / BARCLAYS CAPITAL

868036	10/25/16	10/24/19	3135GOR39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	64,081.56	218,055.56	49,930,081.56	49,031,500.00	(898,581.56)
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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	928.98	20,475.00	3,146,361.48	3,118,720.50	(27,640.98)
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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	(242.74)	57,597.22	10,000,657.56	9,834,300.00	(166,357.56)
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FED HM LN BK BD / BANK OF AMERICA

871866	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	5,269.94	259,722.22	49,993,769.94	49,296,250.00	(697,519.94)
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FED HM LN BK BD / BANK OF AMERICA

871867	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	5,269.94	259,722.22	49,993,769.94	49,296,250.00	(697,519.94)
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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	64,904.78	233,750.00	44,915,954.78	44,366,625.00	(549,329.78)
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FREDDIE MAC / JEFFERIES & COMPANY

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 26 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
883202	2/1/17	1/17/20	3137EAEES	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5496	19,971,360.00	11,284.05	61,666.67	19,982,644.05	19,725,400.00	(257,244.05)
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	1,318.01	30,694.45	9,983,018.01	9,964,000.00	(19,018.01)
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	6,590.03	153,472.22	49,915,090.03	49,820,000.00	(95,090.03)
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	5,737.61	47,437.50	24,882,987.61	24,926,500.00	43,512.39
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	11,644.44	68,750.00	49,979,644.44	49,253,750.00	(725,894.44)
FANNIE MAE / JP MORGAN CHASE & CO															
887110	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	11,644.44	68,750.00	49,979,644.44	49,253,750.00	(725,894.44)
FANNIE MAE / JP MORGAN CHASE & CO															
887111	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5219	19,987,200.00	4,657.78	27,500.00	19,991,857.78	19,701,500.00	(290,357.78)
FED HM LN BK BD / FTN FINANCIAL															
946766	3/9/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3389	24,895,500.00	3,175.41	26,562.50	24,898,675.41	24,880,000.00	(18,675.41)
FED HM LN BK BD / CASTLE OAK SECURITIES															
946952	3/12/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3417	24,894,600.00	2,777.53	26,562.50	24,897,377.53	24,880,000.00	(17,377.53)
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	1,341.06	13,045.14	12,944,622.06	12,937,600.00	(7,022.06)
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	80.00	2,638.89	9,985,680.00	10,000,300.00	14,620.00
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	59.10	15,833.33	19,996,459.10	20,011,500.00	15,040.90
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	59.10	15,833.33	19,996,459.10	20,011,500.00	15,040.90
FED FARM CR BK / DEUTSCHE															
897278	5/1/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	25,000,000.00	1.5500	1.5645	24,989,500.00	3,262.71	180,833.33	24,992,762.71	24,517,500.00	(475,262.71)
FED FARM CR BK / MORGAN STANLEY															
905308	6/21/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	5,500,000.00	1.5500	1.5789	5,495,600.00	1,217.39	39,783.33	5,496,817.39	5,393,850.00	(102,967.39)
FED FARM CR BK / JP MORGAN CHASE & CO															
898356	5/8/17	5/8/20	3133EHJA2	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5688	49,972,550.00	8,209.58	307,847.22	49,980,759.58	49,140,500.00	(840,259.58)
FED HM LN BK BD / DEUTSCHE															
902919	6/7/17	6/12/20	313383HU8	AA+	Aaa	NR	22,000,000.00	1.7500	1.5181	22,149,710.00	(40,566.58)	116,569.44	22,109,143.42	21,701,240.00	(407,903.42)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Mar-2018

Page 27 of 35

User: LDR1

9296

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

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	(7,573.89)	22,360.14	4,240,446.91	4,162,692.40	(77,754.51)
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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	(24,124.37)	105,972.22	20,068,395.63	19,728,400.00	(339,995.63)
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FED FARM CR BK / DEUTSCHE

905575	6/22/17	6/15/20	3133EHNK5	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	2,799.93	35,640.73	7,852,031.73	7,715,611.80	(136,419.93)
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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	33,697.87	127,083.33	49,882,197.87	49,031,500.00	(850,697.87)
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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	6,739.57	25,416.67	9,976,439.57	9,806,300.00	(170,139.57)
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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	176.15	17,000.00	14,990,850.65	14,987,400.00	(3,450.65)
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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	8,885.86	1,718.75	14,960,735.86	14,634,375.00	(326,360.86)
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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	17,771.73	3,437.50	29,921,471.73	29,268,750.00	(652,721.73)
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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	4,575.28	1,354.17	14,977,425.28	14,721,450.00	(255,975.28)
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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	1,866.67	196,000.00	24,989,866.67	24,500,500.00	(489,366.67)
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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	603.33	35,416.66	4,995,803.33	4,929,875.00	(65,928.33)
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FREDDIE MAC / CITIGROUP GLOBAL MARKETS

928974	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	25,000,000.00	1.8750	1.9080	24,976,000.00	3,016.64	177,083.34	24,979,016.64	24,649,375.00	(329,641.64)
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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	298.15	78,533.33	11,997,701.35	11,835,000.00	(162,701.35)
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FED HM LN BK BD / BANK OF AMERICA

939799	1/25/18	12/11/20	313371U79	AA+	Aaa	NR	7,345,000.00	3.1250	2.2413	7,524,805.60	(11,454.80)	42,080.73	7,513,350.80	7,471,627.80	(41,723.00)
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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	3,303.16	19,566.67	5,816,598.96	5,825,446.70	8,847.74
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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	(15,966.12)	66,579.86	13,262,493.88	13,224,120.00	(38,373.88)
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FED FARM CR BK / BNY Mellon Capital Market

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 28 of 35

User: LDR1

9296

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

942341	2/12/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	35,000,000.00	2.3500	2.3858	34,963,950.00	1,635.60	111,951.39	34,965,585.60	34,895,000.00	(70,585.60)
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	929.70	12,033.33	9,565,985.70	9,554,112.00	(11,873.70)
Subtotal for GOVT AGENCY-FIX-30/360:							3,384,080,000.00	1.2855	1.2748	3,385,101,498.93	(2,123,432.61)	10,179,580.62	3,382,978,066.32	3,354,297,114.55	(28,680,951.77)
Subtotal for GOVERNMENT AGENCY:							3,384,080,000.00	1.2855	1.2748	3,385,101,498.93	(2,123,432.61)	10,179,580.62	3,382,978,066.32	3,354,297,114.55	(28,680,951.77)

MEDIUM-TERM NOTES

MEDIUM-TERM NOTE

WAL-MART STORES INC / MORGAN STANLEY

764929	2/13/15	4/11/18	931142DF7	AA	Aa2	AA	3,104,000.00	1.1250	1.2449	3,092,484.16	11,414.65	16,490.00	3,103,898.81	3,101,796.16	(2,102.65)
APPLE INC. / MORGAN STANLEY															
783479	5/29/15	5/3/18	037833AJ9	AA+	Aa1	NR	13,000,000.00	1.0000	1.2600	12,903,118.16	93,940.46	53,444.44	12,997,058.62	12,981,800.00	(15,258.62)
APPLE INC. / MORGAN STANLEY															
783480	5/29/15	5/3/18	037833AJ9	AA+	Aa1	NR	25,000,000.00	1.0000	1.2561	24,816,500.00	177,928.84	102,777.78	24,994,428.84	24,965,000.00	(29,428.84)

APPLE INC. / DAIWA CAPITAL MARKETS

792446	7/20/15	5/3/18	037833AJ9	AA+	Aa1	NR	10,000,000.00	1.0000	1.3879	9,894,300.00	102,327.72	41,111.11	9,996,627.72	9,986,000.00	(10,627.72)
APPLE INC. / JEFFERIES & COMPANY															
797118	8/13/15	5/3/18	037833AJ9	AA+	Aa1	NR	10,000,000.00	1.0000	1.4609	9,877,400.00	118,596.73	41,111.11	9,995,996.73	9,986,000.00	(9,996.73)

APPLE INC. / DAIWA CAPITAL MARKETS

797355	8/14/15	5/3/18	037833AJ9	AA+	Aa1	NR	10,000,000.00	1.0000	1.3992	9,893,800.00	102,728.70	41,111.11	9,996,528.70	9,986,000.00	(10,528.70)
APPLE INC. / MORGAN STANLEY															
797356	8/14/15	5/3/18	037833AJ9	AA+	Aa1	NR	9,000,000.00	1.0000	1.4102	8,901,810.00	94,980.52	37,000.00	8,996,790.52	8,987,400.00	(9,390.52)

BERKSHIRE HATHAWAY INC / MORGAN STANLEY

774634	4/9/15	5/15/18	084664BE0	AA	Aa2	A+	25,001,000.00	5.4000	1.1030	28,265,880.59	(3,136,157.70)	510,020.40	25,129,722.89	25,089,253.53	(40,469.36)
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
792448	7/20/15	5/15/18	084664BW0	AA	Aa2	A+	17,000,000.00	1.3000	1.3510	16,976,030.00	22,930.91	83,488.89	16,998,960.91	16,984,020.00	(14,940.91)

JOHNSON & JOHNSON / TD SECURITIES

866583	10/14/16	7/15/18	478160AU8	AAA	Aaa	AAA	16,000,000.00	5.1500	1.1044	17,120,320.00	(935,671.38)	173,955.56	16,184,648.62	16,210,880.00	26,231.38
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
783478	5/29/15	8/15/18	084664BY6	AA	Aa2	A+	25,000,000.00	2.0000	1.3311	25,523,750.00	(463,038.49)	63,888.89	25,060,711.51	24,956,500.00	(104,211.51)

MICROSOFT CORP / JP MORGAN CHASE & CO

811289	11/3/15	11/3/18	594918BF0	AAA	Aaa	AA+	35,000,000.00	1.3000	1.3341	34,965,000.00	28,129.63	187,055.56	34,993,129.63	34,807,500.00	(185,629.63)
JOHNSON & JOHNSON / MORGAN STANLEY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

Page 29 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
783481	5/29/15	12/5/18	478160BG8	AAA	Aaa	AAA	25,000,000.00	1.6500	1.2711	25,324,750.00	(262,159.95)	132,916.67	25,062,590.05	24,893,750.00	(168,840.05)
JOHNSON & JOHNSON / JEFFERIES & COMPANY															
796887	8/12/15	12/5/18	478160BG8	AAA	Aaa	AAA	8,405,000.00	1.6500	1.4096	8,470,138.75	(51,816.16)	44,686.58	8,418,322.59	8,369,278.75	(49,043.84)
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
797116	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4880	10,044,060.00	(35,011.63)	51,909.72	10,009,048.37	9,987,100.00	(21,948.37)
MICROSOFT CORP / JEFFERIES & COMPANY															
797117	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4734	10,048,780.00	(38,762.31)	51,909.72	10,010,017.69	9,987,100.00	(22,917.69)
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
797357	8/14/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4596	10,053,200.00	(42,265.44)	51,909.72	10,010,934.56	9,987,100.00	(23,834.56)
WAL-MART STORES INC / MORGAN STANLEY															
764157	2/9/15	12/15/18	931142DJ9	AA	Aa2	AA	9,675,000.00	1.9500	1.2491	9,929,065.50	(207,505.16)	55,550.63	9,721,560.34	9,612,596.25	(108,964.09)
WAL-MART STORES INC / JP MORGAN CHASE & CO															
886124	2/22/17	12/15/18	931142D9J	AA	Aa2	AA	10,000,000.00	1.9500	1.3604	10,105,200.00	(64,279.94)	57,416.67	10,040,920.06	9,935,500.00	(105,420.06)
WAL-MART STORES INC / BNY Mellon Capital Market															
888364	3/8/17	12/15/18	931142DJ9	AA	Aa2	AA	50,000,000.00	1.9500	1.4514	50,433,500.00	(260,644.43)	287,083.33	50,172,855.57	49,677,500.00	(495,355.57)
WAL-MART STORES INC / BNY Mellon Capital Market															
892284	3/31/17	2/1/19	931142CP6	AA	Aa2	AA	16,879,000.00	4.1250	1.4766	17,683,621.93	(438,884.69)	116,043.13	17,244,737.24	17,119,525.75	(125,211.49)
APPLE INC. / COAK															
884575	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	2,000,000.00	1.5500	1.5888	1,998,480.00	870.99	4,563.89	1,999,350.99	1,987,400.00	(11,950.99)
APPLE INC. / GOLDMAN SACHS															
884576	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	5,000,000.00	1.5500	1.5888	4,996,200.00	2,177.47	11,409.72	4,998,377.47	4,968,500.00	(29,877.47)
APPLE INC. / CASTLE OAK SECURITIES															
893848	4/10/17	2/8/19	037833CE8	AA+	Aa1	NR	3,000,000.00	1.5500	1.4640	3,004,617.00	(2,462.87)	6,845.83	3,002,154.13	2,981,100.00	(21,054.13)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
883647	2/6/17	3/1/19	478160BR4	AAA	Aaa	AAA	10,000,000.00	1.1250	1.4137	9,941,300.00	32,698.66	9,375.00	9,973,998.66	9,886,700.00	(87,298.66)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
886126	2/22/17	3/1/19	478160BR4	AAA	Aaa	AAA	14,000,000.00	1.1250	1.3404	13,939,940.00	32,872.35	13,125.00	13,972,812.35	13,841,380.00	(131,432.35)
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	(35,508.44)	56,594.71	6,720,528.08	6,669,722.62	(50,805.46)
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	(39,604.03)	59,208.33	7,035,715.97	6,977,740.00	(57,975.97)
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	(60,644.01)	84,583.33	10,058,855.99	9,968,200.00	(90,655.99)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 30 of 35

User: LDR1

9296

* 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															
Extended Fund															
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	(21,364.96)	42,291.67	5,022,385.04	4,984,100.00	(38,285.04)
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	(27,196.92)	44,101.75	5,244,261.36	5,197,419.48	(46,841.88)
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	70,703.66	24,291.67	14,904,353.66	14,753,400.00	(150,953.66)
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	48,011.46	16,194.44	9,935,051.16	9,835,600.00	(99,451.16)
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	35,888.57	12,105.35	7,426,450.75	7,352,111.00	(74,339.75)
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	18.17	31,305.55	3,999,938.17	3,967,800.00	(32,138.17)
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	(10,379.75)	16,692.65	5,929,638.81	5,839,262.20	(90,376.61)
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	11,133.14	11,194.44	4,981,133.14	4,908,000.00	(73,133.14)
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	33,352.82	38,750.69	17,246,297.28	16,989,532.80	(256,764.48)
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	(30,807.76)	75,541.67	30,061,892.24	29,685,000.00	(376,892.24)
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	(18,610.07)	31,475.69	12,542,764.93	12,368,750.00	(174,014.93)
MICROSOFT CORP / BARCLAYS CAPITAL															
940669	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	4,750,000.00	2.0000	2.3786	4,701,930.00	2,907.46	15,833.33	4,704,837.46	4,668,775.00	(36,062.46)
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	6,205.80	34,166.67	10,153,603.30	10,074,725.00	(78,878.30)
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	698.47	38,187.50	4,995,348.47	4,925,300.00	(70,048.47)
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	3,795.43	21,666.67	5,944,995.43	5,899,080.00	(45,915.43)
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	4,638.98	8,250.00	14,594,088.98	14,578,950.00	(15,138.98)
Subtotal for MEDIUM-TERM NOTE:							564,158,000.00	1.9177	1.5033	569,732,148.29	(5,143,824.50)	2,908,636.57	564,588,323.79	560,920,148.54	(3,668,175.25)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 31 of 35

User: LDR1

9296

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

Subtotal for MEDIUM-TERM NOTES:		564,158,000.00	1.9177	1.5033		569,732,148.29		(5,143,824.50)		2,908,636.57			564,588,323.79	560,920,148.54	(3,668,175.25)
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MUNICIPAL DEBT

ORANGE COUNTY POB 2017A

COUNTY OF ORANGE /

880381	1/13/17	5/1/18	68428LDU5	NR	NR	NR	95,000,000.00	1.4609	1.4612	95,000,000.00	0.00	231,309.17	95,000,000.00	94,810,950.00	(189,050.00)
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COUNTY OF ORANGE /

880384	1/13/17	6/29/18	68428LDV3	NR	NR	NR	80,540,000.00	1.4809	1.4810	80,540,000.00	0.00	198,786.14	80,540,000.00	80,055,954.60	(484,045.40)
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Subtotal for ORANGE COUNTY POB 2017A:		175,540,000.00	1.4701	1.4703		175,540,000.00		0.00		430,095.31		175,540,000.00	174,866,904.60	(673,095.40)
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ORANGE COUNTY POB 2018

COUNTY OF ORANGE /

937824	1/12/18	7/31/18	68428LDW1	NR	NR	NR	20,000,000.00	1.8810	1.8810	20,000,000.00	0.00	82,555.00	20,000,000.00	20,001,000.00	1,000.00
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Subtotal for ORANGE COUNTY POB 2018:		20,000,000.00	1.8810	1.8810		20,000,000.00		0.00		82,555.00		20,000,000.00	20,001,000.00	1,000.00
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ORANGE COUNTY POB 2018A

COUNTY OF ORANGE /

937826	1/12/18	10/31/18	68428LDX9	NR	NR	NR	118,448,000.00	2.1030	2.1039	118,448,000.00	0.00	546,627.65	118,448,000.00	118,592,506.56	144,506.56
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COUNTY OF ORANGE /

937828	1/12/18	1/31/19	68428LDY7	NR	NR	NR	118,448,000.00	2.2030	2.2023	118,448,000.00	0.00	572,620.40	118,448,000.00	118,712,139.04	264,139.04
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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	585,621.73	118,449,000.00	118,810,269.45	361,269.45
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Subtotal for ORANGE COUNTY POB 2018A:		355,345,000.00	2.1863	2.1866		355,345,000.00		0.00		1,704,869.78		355,345,000.00	356,114,915.05	769,915.05
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Subtotal for MUNICIPAL DEBT:		550,885,000.00	1.9470	1.9473		550,885,000.00		0.00		2,217,520.09		550,885,000.00	550,982,819.65	97,819.65
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U. S. TREASURIES

TREASURY BOND - ME

US TREASURY N/B / BARCLAYS CAPITAL															
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781912	5/20/15	4/15/18	912828K25	AA+	Aaa	AAA	25,000,000.00	0.7500	0.9756	24,838,867.19	159,006.65	86,538.46	24,997,873.84	24,992,675.75	(5,198.09)
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US TREASURY N/B / JEFFERIES & COMPANY															
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842106	5/13/16	5/31/18	912828VE7	AA+	Aaa	AAA	20,900,000.00	1.0000	0.7882	20,989,804.69	(82,601.11)	70,049.45	20,907,203.58	20,875,916.09	(31,287.49)
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US TREASURY N/B / JEFFERIES & COMPANY															
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842107	5/13/16	5/31/18	912828VE7	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7882	50,214,843.75	(197,610.29)	167,582.42	50,017,233.46	49,942,383.00	(74,850.46)
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US TREASURY N/B / BARCLAYS CAPITAL															
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842275	5/16/16	5/31/18	912828VE7	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7893	50,212,890.63	(195,745.08)	167,582.42	50,017,145.55	49,942,383.00	(74,762.55)
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US TREASURY N/B / JEFFERIES & COMPANY															
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842276	5/16/16	5/31/18	912828VE7	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7931	50,208,984.38	(192,153.42)	167,582.42	50,016,830.96	49,942,383.00	(74,447.96)
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 32 of 35

User: LDR1

9296

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

U. S. TREASURIES

TREASURY BOND - ME

US TREASURY N/B / JEFFERIES & COMPANY

842277	5/16/16	5/31/18	912828VE7	AA+	Aaa	AAA	44,000,000.00	1.0000	0.7912	44,185,625.00	(170,675.34)	147,472.53	44,014,949.66	43,949,297.04	(65,652.62)
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US TREASURY N/B / CITIGROUP GLOBAL MARKETS

858056	8/19/16	8/31/18	912828RE2	AA+	Aaa	AAA	50,000,000.00	1.5000	0.7165	50,789,062.50	(627,421.66)	65,217.39	50,161,640.84	49,919,922.00	(241,718.84)
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US TREASURY N/B / JEFFERIES & COMPANY

803053	9/17/15	9/15/18	912828L40	AA+	Aaa	AAA	50,000,000.00	1.0000	1.1098	49,839,843.75	135,708.27	23,097.83	49,975,552.02	49,801,758.00	(173,794.02)
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US TREASURY N/B / JP MORGAN CHASE & CO

866790	10/17/16	10/31/18	912828WD8	AA+	Aaa	AAA	25,000,000.00	1.2500	0.8721	25,190,429.69	(135,911.51)	131,215.47	25,054,518.18	24,894,531.25	(159,986.93)
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US TREASURY N/B / JP MORGAN CHASE & CO

892295	3/31/17	10/31/18	912828RP7	AA+	Aaa	AAA	50,000,000.00	1.7500	1.1901	50,437,500.00	(276,554.40)	367,403.31	50,160,945.60	49,936,523.50	(224,422.10)
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US TREASURY N/B / DEUTSCHE

940011	1/26/18	11/15/18	912810EB0	AA+	Aaa	AAA	22,000,000.00	9.0000	1.7824	23,256,406.25	(278,724.94)	355,524.86	22,977,681.31	22,973,242.16	(4,439.15)
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US TREASURY N/B / JP MORGAN CHASE & CO

940208	1/29/18	11/15/18	912810EB0	AA+	Aaa	AAA	2,000,000.00	9.0000	1.7632	2,113,359.38	(24,235.45)	30,828.73	2,089,123.93	2,088,476.56	(647.37)
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US TREASURY N/B / CASTLE OAK SECURITIES

868926	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	50,000,000.00	1.2500	0.9366	50,322,265.50	(219,225.35)	209,478.02	50,103,040.15	49,747,070.50	(355,969.65)
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US TREASURY N/B / TD SECURITIES

868927	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	50,000,000.00	1.2500	0.9347	50,324,218.75	(220,554.07)	209,478.02	50,103,664.68	49,747,070.50	(356,594.18)
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US TREASURY N/B / TD SECURITIES

868928	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	14,000,000.00	1.2500	0.9385	14,089,687.50	(61,011.10)	58,653.85	14,028,676.40	13,929,179.74	(99,496.66)
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US TREASURY N/B / BARCLAYS CAPITAL

831817	3/11/16	1/15/19	912828N63	AA+	Aaa	AAA	32,000,000.00	1.1250	1.0824	32,038,750.00	(27,981.97)	75,580.11	32,010,768.03	31,758,750.08	(252,017.95)
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US TREASURY N/B / CITIGROUP GLOBAL MARKETS

834720	3/30/16	1/15/19	912828N63	AA+	Aaa	AAA	26,800,000.00	1.1250	0.9184	26,952,843.75	(109,580.44)	63,298.34	26,843,263.31	26,597,953.19	(245,310.12)
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US TREASURY N/B / CITIGROUP GLOBAL MARKETS

870224	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8568	50,591,796.88	(358,026.58)	59,782.61	50,233,770.30	49,666,015.50	(567,754.80)
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US TREASURY N/B / Mizuho Securities USA Inc

870225	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8958	50,546,875.00	(330,849.64)	59,782.61	50,216,025.36	49,666,015.50	(550,009.86)
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US TREASURY N/B / BARCLAYS CAPITAL

834991	3/31/16	3/31/19	912828C65	AA+	Aaa	AAA	11,300,000.00	1.6250	0.9224	11,534,386.72	(156,471.87)	501.71	11,377,914.85	11,243,941.38	(133,973.47)
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US TREASURY N/B / MORGAN STANLEY

897275	5/1/17	3/31/19	912828W97	AA+	Aaa	AAA	50,000,000.00	1.2500	1.2561	49,994,140.63	2,808.14	1,707.65	49,996,948.77	49,567,383.00	(429,565.77)
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US TREASURY N/B / JP MORGAN CHASE & CO

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

Page 33 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

U. S. TREASURIES

TREASURY BOND - ME

913614	8/10/17	3/31/19	912828W97	AA+	Aaa	AAA	20,000,000.00	1.2500	1.3174	19,978,125.00	8,559.78	683.06	19,986,684.78	19,826,953.20	(159,731.58)
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US TREASURY N/B / DEUTSCHE

914267	8/15/17	3/31/19	912828W97	AA+	Aaa	AAA	15,000,000.00	1.2500	1.3326	14,980,078.13	7,693.27	512.30	14,987,771.40	14,870,214.90	(117,556.50)
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US TREASURY N/B / JP MORGAN CHASE & CO

920110	9/20/17	3/31/19	912828W97	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3614	24,958,007.81	14,550.26	853.83	24,972,558.07	24,783,691.50	(188,866.57)
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US TREASURY N/B / DAIWA CAPITAL MARKETS

940401	1/30/18	3/31/19	912828SN1	AA+	Aaa	AAA	27,000,000.00	1.5000	1.9765	26,852,343.75	21,193.01	1,106.56	26,873,536.76	26,832,304.62	(41,232.14)
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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	(385,538.19)	208,107.73	30,717,313.37	30,328,437.50	(388,875.87)
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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	(100,499.80)	50,116.44	7,401,729.11	7,303,684.38	(98,044.74)
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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	10,719.78	131,215.47	24,980,446.34	24,758,300.75	(222,145.59)
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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	31,070.11	53,522.10	24,802,554.49	24,758,300.75	(44,253.74)
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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	100,585.93	188,530.22	49,899,414.06	49,394,531.50	(504,882.56)
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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	32,585.64	167,582.42	39,926,335.64	39,580,468.80	(345,866.84)
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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	21,881.84	24,725.27	24,709,381.84	24,697,265.75	(12,116.09)
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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	108,662.97	100,552.49	39,852,412.97	39,414,843.60	(437,569.37)
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US TREASURY N/B / MORGAN STANLEY

905031	6/20/17	6/30/19	912828WS5	AA+	Aaa	AAA	30,000,000.00	1.6250	1.3760	30,148,828.13	(57,318.94)	122,548.34	30,091,509.19	29,797,851.60	(293,657.59)
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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	46,353.27	157,113.26	49,923,306.40	49,429,687.50	(493,618.90)
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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	(158,544.01)	134,668.51	50,181,299.74	49,633,789.00	(547,510.74)
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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	39,353.78	113,950.28	49,873,338.16	49,467,773.50	(405,564.66)
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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	(113,900.72)	2,390.71	50,288,443.03	49,652,344.00	(636,099.03)
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

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

As of 31-Mar-2018

Page 34 of 35

User: LDR1

9296

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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															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
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	5,924.34	28,677.48	4,970,182.15	4,905,664.05	(64,518.10)
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	31,322.27	124,119.48	34,674,486.33	34,469,531.25	(204,955.08)
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	4,941.16	34,185.08	9,938,534.91	9,902,343.80	(36,191.11)
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	5,448.33	66,298.34	19,929,667.08	19,853,906.20	(75,760.88)
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	18,429.91	153,204.42	46,733,859.60	46,656,679.57	(77,180.03)
US TREASURY N/B / DEUTSCHE															
939577	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1393	50,591,796.88	(42,452.24)	149,904.82	50,549,344.64	50,328,125.00	(221,219.64)
US TREASURY N/B / BNY Mellon Capital Market															
940010	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2005	23,237,187.50	(16,542.05)	68,956.22	23,220,645.45	23,150,937.50	(69,707.95)
US TREASURY N/B / Mizuho Securities USA Inc															
940198	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2217	35,341,796.88	(22,810.99)	104,933.38	35,318,985.89	35,229,687.50	(89,298.39)
US TREASURY N/B / Mizuho Securities USA Inc															
940400	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2100	29,291,132.81	(19,136.96)	86,944.80	29,271,995.85	29,190,312.50	(81,683.35)
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	33,333.33	47,826.09	39,080,208.33	39,092,187.60	11,979.27
US TREASURY N/B / DEUTSCHE															
939793	1/25/18	9/15/20	912828V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1750	24,498,046.88	34,366.08	14,682.79	24,532,412.96	24,427,734.50	(104,678.46)
US TREASURY N/B / BARCLAYS CAPITAL															
940677	1/31/18	9/15/20	912828V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2626	6,062,921.88	8,585.27	3,641.33	6,071,507.15	6,058,078.16	(13,428.99)
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	35,893.43	939.21	24,471,440.31	24,411,132.75	(60,307.56)
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	62,149.04	1,690.57	44,084,805.29	43,940,038.95	(144,766.34)
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	13,581.53	1,748.63	31,789,831.53	31,732,500.16	(57,331.37)
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	36,412.38	58,874.31	24,445,592.07	24,385,742.25	(59,849.82)
US TREASURY N/B / JEFFERIES & COMPANY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 10-Apr-2018 12:50 pm

Print Date: 10-Apr-2018

As at date: 10-Apr-2018

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

Page 35 of 35

User: LDR1

As of 31-Mar-2018

* Market values provided by Bloomberg & Northern Trust

9296

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															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
940676	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2646	25,238,281.25	(14,030.30)	108,770.72	25,224,250.95	25,159,179.75	(65,071.20)
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	8,789.82	68,131.87	19,861,914.82	19,812,500.00	(49,414.82)
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	6,285.10	50,274.72	14,899,644.48	14,859,375.00	(40,269.48)
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	21,356.60	78,556.63	24,669,794.10	24,590,820.25	(78,973.85)
US TREASURY N/B / Mizuho Securities USA Inc															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	17,484.34	196,650.55	49,642,484.34	49,380,859.50	(261,624.84)
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	43,955.97	173,515.19	49,022,471.60	48,771,484.50	(250,987.10)
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	14,515.95	51,098.90	15,643,890.95	15,605,000.00	(38,890.95)
Subtotal for TREASURY BOND - ME:															
							1,986,045,000.00	1.5916	1.5127	1,986,273,357.78	(3,452,600.87)	5,650,162.73	1,982,820,756.91	1,971,627,134.33	(11,193,622.59)
Subtotal for U. S. TREASURIES:															
							1,986,045,000.00	1.5916	1.5127	1,986,273,357.78	(3,452,600.87)	5,650,162.73	1,982,820,756.91	1,971,627,134.33	(11,193,622.59)
Total Extended Fund :															
							6,700,325,822.24	1.4936	1.4336	6,707,149,827.24	(10,719,857.98)	21,912,797.07	6,696,429,969.26	6,652,243,109.31	(44,186,859.95)
Net Asset Value (NAV):															
							9,319,848,391.73	1.1742	1.4689	9,320,494,942.39	(11,261,545.67)	27,601,421.19	9,311,379,825.62	9,268,062,263.12	(43,317,562.50)

Report Parameters

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

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

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 11-Apr-2018 04:44 pm

Print Date: 11-Apr-2018

As at date: 11-Apr-2018

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

Page 1 of 6

User: JH

9341

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

100-GF-Tax Ex-Non AMT

FUNDS

GS FIN TAX FREE-GF 100

3/15/18	AAAm	Aaa-mf	NR	0.00	0.4216	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:				0.00		0.00								
Total 100-GF-Tax Ex-Non AMT :				0.00		0.00								

Net Asset Value (NAV):

0.000000

283-John Wayne Airport

FUNDS

GOLDMAN SACHS - JWA MMF

4/2/18	AAAm	Aaa-mf	NR	12,472.29	1.6100	12,472.29	0.00	0.00	12,472.29	12,472.29	0.00
INVESCO STIC GOVERNMENT & AGENCY				229,277.59	1.5790	229,277.59	0.00	0.00	229,277.59	229,277.59	0.00
MORGAN STANLEY GOVT 8302-JWA MMF				509,357.32	1.6230	509,357.32	0.00	0.00	509,357.32	509,357.32	0.00
Subtotal for FUNDS:				751,107.20	1.6094	751,107.20	0.00	0.00	751,107.20	751,107.20	0.00

GOVERNMENT AGENCY

DISCOUNT NOTES

FHLB DISC CORP / UBS

937817	1/12/18	4/11/18	313385VK9	A-1+	P-1	NR	1,750,000.00	1.4250	1,743,834.90	0.00	5,472.39	1,749,307.29	1,749,273.75	(33.54)
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FHLB DISC CORP / DEUTSCHE

944710	2/27/18	4/11/18	313385VK9	A-1+	P-1	NR	3,400,000.00	1.5700	3,393,624.06	0.00	4,893.16	3,398,517.22	3,398,589.00	71.78
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FHLB DISC CORP / CITIGROUP GLOBAL MARKETS

944985	2/28/18	5/14/18	313385WU6	A-1+	P-1	NR	3,100,000.00	1.6300	3,089,472.92	0.00	4,491.55	3,093,964.47	3,093,852.70	(111.77)
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FED FARM CR BK / MORGAN STANLEY

903561	6/12/17	5/24/18	313313XE3	A-1+	P-1	F1+	2,000,000.00	1.2100	1,976,741.11	0.00	19,696.11	1,996,437.22	1,995,080.00	(1,357.22)
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FHLB DISC CORP / DAIWA CAPITAL MARKETS

943606	2/20/18	8/3/18	313385A55	A-1+	P-1	NR	1,500,000.00	1.8000	1,487,700.00	0.00	3,000.00	1,490,700.00	1,490,518.50	(181.50)
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FHLB DISC CORP / DEUTSCHE

942310	2/9/18	8/8/18	313385B21	A-1+	P-1	NR	1,965,000.00	1.7350	1,947,953.63	0.00	4,829.80	1,952,783.43	1,952,070.30	(713.13)
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Subtotal for DISCOUNT NOTES:

13,715,000.00 0.0000 1.5614 13,639,326.62 0.00 42,383.01 13,681,709.63 13,679,384.25 (2,325.38)

GOVT AGENCY-FIX-30/360

FED FARM CR BK / BNY Mellon Capital Market

938052	1/16/18	4/6/18	3133EGKJ3	AA+	Aaa	AAA	3,000,000.00	0.7400	1.4250	2,995,428.00	4,286.25	4,625.00	2,999,714.25	2,999,700.00	(14.25)
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 11-Apr-2018 04:44 pm

Print Date: 11-Apr-2018

As at date: 11-Apr-2018

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments

As of 31-Mar-2018

Page 2 of 6

User: JH

9341

* 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															
283-John Wayne Airport															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / Mizuho Securities USA Inc															
943815	2/21/18	4/9/18	3137EAEA3	AA+	Aaa	AAA	1,000,000.00	0.7500	1.5829	998,930.00	891.67	833.33	999,821.67	999,660.00	(161.67)
FED FARM CR BK / JP MORGAN CHASE & CO															
935654	12/28/17	4/18/18	3133EF3B1	AA+	Aaa	AAA	90,000.00	0.7500	1.4700	89,798.64	170.24	174.38	89,968.88	89,949.60	(19.28)
FANNIE MAE / DEUTSCHE															
933555	12/15/17	5/21/18	3135G0WJ8	AA+	Aaa	AAA	1,275,000.00	0.8750	1.5100	1,271,456.58	2,407.71	3,284.90	1,273,864.29	1,273,266.00	(598.29)
FED HM LN BK BD / FTN FINANCIAL															
934941	12/22/17	6/8/18	313373UU4	AA+	Aaa	NR	2,000,000.00	2.7500	1.5001	2,011,266.00	(6,718.88)	15,125.00	2,004,547.12	2,003,620.00	(927.12)
FREDDIE MAC / JP MORGAN CHASE & CO															
932774	12/11/17	6/13/18	3137EABP3	AA+	Aaa	AAA	2,000,000.00	4.8750	1.4962	2,033,906.38	(20,492.87)	29,250.00	2,013,413.51	2,012,060.00	(1,353.51)
FANNIE MAE / FTN FINANCIAL															
911145	7/26/17	7/20/18	3135G0E33	AA+	Aaa	AAA	1,000,000.00	1.1250	1.2639	998,646.00	937.09	2,218.75	999,583.09	997,780.00	(1,803.09)
FREDDIE MAC / FTN FINANCIAL															
923524	10/12/17	7/27/18	3134G8Y60	AA+	Aaa	AAA	1,000,000.00	1.0000	1.3616	997,158.00	1,685.26	1,777.78	998,843.26	996,840.00	(2,003.26)
FREDDIE MAC / DEUTSCHE															
936920	1/8/18	7/27/18	3134G92H9	AA+	Aaa	AAA	2,300,000.00	0.8500	1.6581	2,289,811.00	4,249.68	3,475.56	2,294,060.68	2,294,411.00	350.32
FED FARM CR BK / MORGAN STANLEY															
949815	3/29/18	12/5/18	3133EGM69	AA+	Aaa	AAA	2,500,000.00	1.1000	2.0678	2,483,650.00	132.93	152.78	2,483,782.93	2,483,650.00	(132.93)
Subtotal for GOVT AGENCY-FIX-30/360:							16,165,000.00	1.6228	1.5785	16,170,050.60	(12,450.92)	60,917.48	16,157,599.68	16,150,936.60	(6,663.08)
Subtotal for GOVERNMENT AGENCY:							29,880,000.00	0.8779	1.5706	29,809,377.22	(12,450.92)	103,300.49	29,839,309.31	29,830,320.85	(8,988.46)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS FINANCE															
947688	3/15/18	9/13/18	912796NV7	AA+	Aaa	AAA	2,000,000.00		1.8970	1,980,819.22	0.00	1,791.61	1,980,819.22	1,983,286.80	2,467.58
Subtotal for TREASURY BILL:							2,000,000.00	0.0000	1.8970	1,980,819.22	0.00	1,791.61	1,980,819.22	1,983,286.80	2,467.58
TREASURY BOND															
US TREASURY N/B / DAIWA CAPITAL MARKETS															
946761	3/9/18	7/15/18	912828XK1	AA+	Aaa	AAA	2,000,000.00	0.8750	1.7955	1,993,515.63	1,165.16	1,111.88	1,994,680.79	1,994,765.62	84.83
Subtotal for TREASURY BOND:							2,000,000.00	0.8750	1.7955	1,993,515.63	1,165.16	1,111.88	1,994,680.79	1,994,765.62	84.83
TREASURY BOND - ME															
US TREASURY N/B / Mizuho Securities USA Inc															
928378	11/10/17	3/31/18	912828UU2	AA+	Aaa	AAA	0.00	0.7500	1.3266	0.00	0.00	0.00	0.00	0.00	0.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 11-Apr-2018 04:44 pm

Print Date: 11-Apr-2018

As at date: 11-Apr-2018

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments

As of 31-Mar-2018

Page 3 of 6

User: JH

9341

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

283-John Wayne Airport

U. S. TREASURIES

TREASURY BOND - ME

US TREASURY N/B / DAIWA CAPITAL MARKETS

942712	2/14/18	3/31/18	912828QB9	AA+	Aaa	AAA	0.00	2.8750	1.5289	0.00	0.00	0.00	0.00	0.00	0.00
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US TREASURY N/B / JP MORGAN CHASE & CO

931419	12/1/17	4/30/18	912828Q94	AA+	Aaa	AAA	2,000,000.00	0.7500	1.3654	1,994,921.88	4,096.35	5,013.81	1,999,018.23	1,998,593.76	(424.47)
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US TREASURY N/B / CITIGROUP GLOBAL MARKETS

900469	5/22/17	5/15/18	912828XA3	AA+	Aaa	AAA	1,000,000.00	1.0000	1.1606	998,437.50	1,370.46	3,784.53	999,807.96	999,238.28	(569.68)
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US TREASURY N/B / JEFFERIES & COMPANY

946230	3/7/18	6/30/18	912828R93	AA+	Aaa	AAA	1,300,000.00	0.6250	1.7482	1,295,378.91	1,004.58	561.12	1,296,383.49	1,296,445.32	61.83
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US TREASURY N/B / JP MORGAN CHASE & CO

931420	12/1/17	7/31/18	912828S68	AA+	Aaa	AAA	2,000,000.00	0.7500	1.5190	1,989,843.75	5,078.13	2,486.19	1,994,921.88	1,992,851.56	(2,070.32)
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US TREASURY N/B / JEFFERIES & COMPANY

942713	2/14/18	8/31/18	912828C3	AA+	Aaa	AAA	1,000,000.00	0.7500	1.8406	994,179.69	1,352.19	652.17	995,531.88	995,351.56	(180.32)
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US TREASURY N/B / JEFFERIES & COMPANY

939039	1/22/18	11/15/18	912828M64	AA+	Aaa	AAA	2,100,000.00	1.2500	1.8138	2,090,484.38	2,210.70	5,003.45	2,092,695.08	2,090,197.26	(2,497.82)
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US TREASURY N/B / DEUTSCHE

940668	1/31/18	11/15/18	912810EB0	AA+	Aaa	AAA	1,945,000.00	9.0000	1.8251	2,053,494.53	(22,603.03)	29,013.81	2,030,891.50	2,031,043.45	151.95
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Subtotal for TREASURY BOND - ME:

11,345,000.00	2.2647	1.6220	11,416,740.64	(7,490.62)	46,515.08	11,409,250.02	11,403,721.20	(5,528.82)
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Subtotal for U. S. TREASURIES:

15,345,000.00	1.7884	1.6804	15,391,075.49	(6,325.46)	49,418.57	15,384,750.03	15,381,773.62	(2,976.41)
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Total 283-John Wayne Airport :

45,976,107.20	1.1675	1.6079	45,951,559.91	(18,776.38)	152,719.06	45,975,166.54	45,963,201.67	(11,964.87)
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Net Asset Value (NAV):

0.999740

505-Foothill Rnch 87-4 DS

REPURCHASE AGREEMENTS

BAYERISCHE LANDESBK-REPO

BAYERISCHE LANDESBK GIRO /

26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	8,567.88	1,081,500.00	1,081,500.00	0.00
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Subtotal for BAYERISCHE LANDESBK-REPO:

1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	8,567.88	1,081,500.00	1,081,500.00	0.00
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Subtotal for REPURCHASE AGREEMENTS:

1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	8,567.88	1,081,500.00	1,081,500.00	0.00
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Total 505-Foothill Rnch 87-4 DS :

1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	8,567.88	1,081,500.00	1,081,500.00	0.00
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Net Asset Value (NAV):

1.000000

650-CCCD SERIES 2017E

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 11-Apr-2018 04:44 pm

Print Date: 11-Apr-2018

As at date: 11-Apr-2018

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

Page 4 of 6

User: JH

9341

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

650-CCCD SERIES 2017E

FUNDS

NORTHERN INST U.S. TREASURY PORTFOLIO

4/2/18	NR	22,850.72	1.4910	22,850.72	0.00	0.00	22,850.72	22,850.72	0.00
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Subtotal for FUNDS:

22,850.72	1.4910	22,850.72	0.00	0.00	22,850.72	22,850.72	0.00
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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	49.07	11,659.72	1,997,629.07	1,964,820.00	(32,809.07)
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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	(11,290.63)	23,958.34	1,991,387.87	1,952,632.50	(38,755.37)
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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	69.67	14,568.89	1,996,649.67	1,953,140.00	(43,509.67)
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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	(7,347.36)	4,500.00	2,080,814.64	2,087,287.50	6,472.86
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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	(4,042.06)	10,416.67	2,693,077.94	2,727,890.00	34,812.06
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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	15.05	194.44	246,393.50	246,378.45	(15.05)
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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	6.28	114.66	143,329.81	143,323.53	(6.28)
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FED FARM CR BK / MORGAN STANLEY

948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(0.04)	2.31	500,023.70	500,025.00	1.30
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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	(54.78)	291.93	297,487.64	297,542.42	54.78
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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	184.58	5,365.00	1,963,644.58	1,956,200.00	(7,444.58)
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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	(372.13)	3,475.55	2,147,247.87	2,064,480.00	(82,767.87)
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Subtotal for GOVT AGENCY-FIX-30/360:

14,165,000.00	4.3960	3.1466	16,080,468.64	(22,782.35)	74,547.51	16,057,686.29	15,893,719.40	(163,966.89)
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Subtotal for GOVERNMENT AGENCY:

14,165,000.00	4.3960	3.1466	16,080,468.64	(22,782.35)	74,547.51	16,057,686.29	15,893,719.40	(163,966.89)
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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	(911.96)	3,356.35	1,830,787.26	1,854,023.45	23,236.19
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 11-Apr-2018 04:44 pm

Print Date: 11-Apr-2018

As at date: 11-Apr-2018

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments

Page 5 of 6

User: JH

9341

As of 31-Mar-2018

* 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)
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Issuer / Broker

UNITED STATES DOLLAR

650-CCCD SERIES 2017E

U. S. TREASURIES

Subtotal for TREASURY BOND:								1,500,000.00	4.5000	2.9081	1,831,699.22	(911.96)	3,356.35	1,830,787.26	1,854,023.45	23,236.19
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	1,450.36	5,593.92	1,909,575.36	1,923,125.00	13,549.64	
Subtotal for TREASURY BOND - ME:								2,000,000.00	2.2500	2.8307	1,908,125.00	1,450.36	5,593.92	1,909,575.36	1,923,125.00	13,549.64
Subtotal for U. S. TREASURIES:								3,500,000.00	3.2143	2.8639	3,739,824.22	538.40	8,950.27	3,740,362.62	3,777,148.45	36,785.83
Total 650-CCCD SERIES 2017E :								17,687,850.72	4.1565	3.0885	19,843,143.58	(22,243.95)	83,497.78	19,820,899.63	19,693,718.57	(127,181.07)
Net Asset Value (NAV):																
0.993583																

650-Fountain Valley SD40

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360								3,500,000.00	1.2200	1.0800	3,513,956.88	(12,834.99)	11,386.67	3,501,121.89	3,495,135.00	(5,986.89)
FED FARM CR BK / DAIWA CAPITAL MARKETS																
794630	7/30/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	3,500,000.00	1.2200	1.0800	3,513,956.88	(12,834.99)	11,386.67	3,501,121.89	3,495,135.00	(5,986.89)	
FANNIE MAE / MORGAN STANLEY																
794633	7/30/15	2/19/19	3135G0ZA4	AA+	Aaa	AAA	3,500,000.00	1.8750	1.3317	3,565,765.00	(49,413.73)	7,656.25	3,516,351.27	3,490,585.00	(25,766.27)	
FED HM LN BK BD / DAIWA CAPITAL MARKETS																
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	NR	3,500,000.00	1.6250	1.4650	3,520,986.46	(14,467.71)	16,904.51	3,506,518.75	3,478,125.00	(28,393.75)	
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	(594.14)	10,490.28	3,320,401.86	3,282,301.40	(38,100.46)	
FED HM LN BK BD / DAIWA CAPITAL MARKETS																
794638	7/30/15	7/29/20	3130A5Z77	AA+	Aaa	NR	3,500,000.00	1.8300	1.7810	3,508,150.38	(4,353.82)	11,030.83	3,503,796.56	3,484,705.00	(19,091.56)	
FANNIE MAE / DEUTSCHE																
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	7,335.46	17,621.53	3,487,455.46	3,376,240.00	(111,215.46)	
FANNIE MAE / TD SECURITIES																
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	2,297.00	16,722.22	3,492,612.50	3,428,670.00	(63,942.50)	
Subtotal for GOVT AGENCY-FIX-30/360:								24,320,000.00	1.6322	1.5286	24,400,290.22	(72,031.93)	91,812.29	24,328,258.29	24,035,761.40	(292,496.89)
Subtotal for GOVERNMENT AGENCY:								24,320,000.00	1.6322	1.5286	24,400,290.22	(72,031.93)	91,812.29	24,328,258.29	24,035,761.40	(292,496.89)

U. S. TREASURIES

TREASURY BOND - ME								3,500,000.00	1.3750	1.4960	3,479,680.47	8,791.03	7,976.52	3,488,471.50	3,403,886.71	(84,584.79)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS																

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 11-Apr-2018 04:44 pm

Print Date: 11-Apr-2018

As at date: 11-Apr-2018

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments

As of 31-Mar-2018

Page 6 of 6

User: JH

9341

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	2,148.59	15,397.10	3,486,562.65	3,392,812.50	(93,750.15)
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	2,421.40	15,276.24	3,448,690.93	3,418,789.08	(29,901.85)
Subtotal for TREASURY BOND - ME:															
Subtotal for U. S. TREASURIES:															
Total 650-Fountain Valley SD40 :															
Net Asset Value (NAV):															
Total Investments:															
							99,565,457.92	1.9237	1.8642	101,686,857.77	(99,691.24)	375,246.87	101,629,549.54	100,989,669.92	(639,879.62)

Report Parameters

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

Deals [Entity Name] include list 283-John Wayne Airport, 505-Foothill Rnch 87-4 DS, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40

Deals [Instrument Type] exclude list NT TREASURY SWEEP - GF100, NT TREASURY SWE...

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
March 31, 2018

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & POOR'S	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST	
CERTIFICATES OF PARTICIPATION														
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH RESERVES	60934N674	Aaa-mf	AAAm	N/R	1.20%	\$ 294.70	\$ 294.70	\$ 0.28	
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	11/15/96	11/15/18	U.S. TREASURY STRIPPED	912803AP8	N/R	N/R	N/R	0.00%	10,458.00	69,230.00	-	
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	06/01/95	11/15/18	U.S. TREASURY STRIPPED	912833KT6	N/R	N/R	N/R	0.00%	43,923.12	290,763.06	-	
1991 CIVIC CENTER PARKING	U.S. BANK	US TREASURY BOND	06/01/95	11/15/18	US TREASURY BOND	912810EB0	Aaa	N/R	N/R	9.00%	2,558,237.10	2,346,629.09	75,903.75	
REDEVELOPMENT AGENCIES														
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.21%	1,008,366.92	1,008,366.92	937.50	
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.46%	3,650,227.52	3,650,227.52	4,230.73	
COMMUNITY FACILITIES DISTRICTS														
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.46%	7,079,778.86	7,079,778.86	8,205.77	
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.06%	615,976.56	615,976.56	494.22	
2005 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.06%	-	-	-	
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.46%	6,681,052.43	6,681,052.43	7,743.61	
2016-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	1.49%	57,477,469.49	57,477,469.49	67,183.71	
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.06%	85,438,930.84	85,438,930.84	68,555.74	
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.06%	21,605.79	21,605.79	18.17	
ASSESSMENT DISTRICTS														
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.06%	1,574,819.74	1,574,819.74	1,265.33	
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO	825252570	Aaa-mf	AAAm	AAAmf	1.54%	89,528.06	89,528.06	107.72	
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmf	1.06%	448,018.48	448,018.48	375.21	
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.06%	1,525,297.76	1,525,297.76	1,227.01	
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.46%	42,300.91	42,300.91	52.99	
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.06%	1,560,584.81	1,560,584.81	1,250.75	
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.46%	0.01	0.01	0.72	
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.06%	830,180.50	830,180.50	665.82	
REVENUE BONDS														
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	*	9AMMF05B2	A1	AA-	AA	0.20%	3,756,177.65	3,756,177.65	638.03
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.46%	1,749,687.39	1,749,687.39	2,027.97	
** 2016 CUF LEASE REVENUE BONDS	ZIONS BANK	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmf	1.55%	13,040,354.27	13,040,354.27	12,448.45	
PENSION OBLIGATION BONDS (POBs)														
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.14%	2,339.86	2,339.86	2.05	
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FANNIE MAE	31364KQH6	Aaa	N/R	AAA	0.00%	21,491,472.17	46,364,847.89	-	
2017A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.46%	6,421.07	6,421.07	7.44	
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.46%	3,366.70	3,366.70	3.90	
TEETER PLAN														
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.21%	1.95	1.95	-	
TOTAL OF INVESTMENTS WITH TRUSTEES											\$ 210,706,872.66	\$ 235,674,252.31	\$ 253,346.87	

* 9AMMF05B2 is an US Bank internal identifier.

** In the February 2018 Treasurer Report, the 2016 CUF Lease Revenue Bond's book and market values were overstated by \$4,427,690.02 due to a disbursement transaction that occurred on February 28th that was not captured in the download.

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

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.14%	\$ 2,339.86	\$ 2,339.86	\$ 2.05
FEDERATED US TREASURY CASH RESERVES			60934N674	1.20%	294.70	294.70	0.28
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.06%	91,567,396.00	91,567,396.00	73,477.04
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.21%	1,008,368.87	1,008,368.87	937.50
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.46%	19,212,834.89	19,212,834.89	22,273.13
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.06%	448,018.48	448,018.48	375.21
INVESTOP STIT TREASURY PORTFOLIO			825252570	1.54%	89,528.06	89,528.06	107.72
US BANK MONEY MARKET DEPOSIT ACCOUNT			*9AMMF05B2	0.20%	3,756,177.65	3,756,177.65	638.03
FED GOVT OBLI FD-IS			60934N104	1.55%	13,040,354.27	13,040,354.27	12,448.45
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	1.49%	57,477,469.49	57,477,469.49	67,183.71
SUB-TOTAL MONEY MARKET FUNDS					186,602,782.27	186,602,782.27	177,443.12
U.S. TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,346,629.09	75,903.75
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	69,230.00	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	290,763.06	-
SUB-TOTAL U.S. TREASURIES					2,612,618.22	2,706,622.15	75,903.75
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	21,491,472.17	46,364,847.89	-
SUB-TOTAL U.S. GOVERNMENT SECURITIES					21,491,472.17	46,364,847.89	-
TOTAL OF INVESTMENTS WITH TRUSTEES					\$ 210,706,872.66	\$ 235,674,252.31	\$ 253,346.87

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
Date: 04/04/2018

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2009A AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.50% 31846V567	\$ 77,130.18	\$ 77,130.18	\$ 1,308,951.42	\$ 1,308,951.42	\$ 737,394.82	\$ 737,394.82	
U.S. Treasury Note - Rate: 0.875% - Yield: 0.743% Dated: 9/15/2016 Par Value: \$4,377,000.00 Premium: \$8,833.49 Accrued Interest: \$0.00 CUSIP: 912828Q45	3/31/2018	4,377,000.00	4,385,833.49				
		\$ 4,454,130.18	\$ 4,462,963.67	\$ 1,308,951.42	\$ 1,308,951.42	\$ 737,394.82	\$ 737,394.82
<u>2009B AIRPORT REVENUE BONDS</u>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.50% 31846V567	\$ 107,121.54	\$ 107,121.54	\$ 4,917,367.59	\$ 4,917,367.59	\$ 1,231,248.95	\$ 1,231,248.95	
U.S. Treasury Note - Rate: 0.875% - Yield: 0.700% Dated: 9/30/2016 Par Value: \$9,434,000.00 Premium: \$24,591.89 Accrued Interest: \$0.00 CUSIP: 912828Q45	3/31/2018	9,434,000.00	9,458,591.89				
		\$ 9,541,121.54	\$ 9,565,713.43	\$ 4,917,367.59	\$ 4,917,367.59	\$ 1,231,248.95	\$ 1,231,248.95

WELLS FARGO BANK

Cash - Market Rate and Checking Account N/A \$ 2,238,553.63 \$ 2,238,553.63
(Interest rate is variable)

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

Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended March 31, 2018

	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current Outstanding	Market Value**
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2017 Series A	01/13/17	05/01/18	1.46%	NR	\$ 95,000,000	Extended Fund*	\$ 95,000,000	\$ 94,810,950
Taxable Pension Obligation Bonds, 2017 Series A	01/13/17	06/29/18	1.48%	NR	80,540,000	Extended Fund*	80,540,000	80,055,955
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	07/31/18	1.88%	NR	20,000,000	Extended Fund*	20,000,000	20,001,000
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	10/31/18	2.10%	NR	118,448,000	Extended Fund*	118,448,000	118,592,507
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	118,448,000	Extended Fund*	118,448,000	118,712,139
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	118,810,269
					\$ 550,885,000		\$ 550,885,000	\$ 550,982,820

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 48.76%

Orange County Educational Investment Pool – 51.24%

**Market values provided by Bloomberg and Northern Trust

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

Temporary Transfer-from OCEIP	Transfer Date	Maturity	Int Rate*	Original Amount		Principal Paydown	Principal Outstanding
Anaheim Union High	4/30/2012	10/31/2012	0.56%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	\$ -
Anaheim Union High	10/10/2012	1/31/2013	0.44%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.38%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.76%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.93%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim City	4/29/2013	8/31/2013	0.38%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.34%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.47%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.46%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.76%	10,000,000	Educational Money Market Fund	10,000,000	-
Brea Olinda	4/30/2012	10/31/2012	0.56%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.36%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.34%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.46%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.80%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.91%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.34%	60,000,000	Educational Money Market Fund	60,000,000	-
Fullerton Joint Union High	4/30/2012	10/31/2012	0.56%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.38%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.56%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.38%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.47%	2,000,000	Educational Money Market Fund	2,000,000	-
Ocean View	4/29/2013	8/31/2013	0.38%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.44%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.38%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.56%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.38%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.47%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.76%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				\$ 747,700,000		\$ 747,700,000	\$ -

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

**Temporary Transfers are authorized by California Constitution Article XVI, and OC Board of Supervisors Resolutions 11-195, 13-016 and 15-016.

These transactions are reported in the County's books as Due to/From other Governmental Entities within the School Fund #650.

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
945502	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.7000 / 2.3023					
934463	FNMA DISCOUNT	/TD SECURITIES	AGDN	2/22/2019	3/2/2018	PURC	1.2850 / 1.2884	2,500,000.00	2,485,600.00	1,062.50	0.00	(2,486,662.50)
934465	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN	3/5/2018	3/5/2018	MAT	1.2850 / 1.2884	(5,000,000.00)	(4,986,614.58)	0.00	(13,385.42)	5,000,000.00
941806	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN	3/5/2018	3/5/2018	MAT	1.3010 / 1.3022	(25,000,000.00)	(24,933,072.92)	0.00	(66,927.08)	25,000,000.00
942308	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	3/5/2018	3/5/2018	MAT	1.3100 / 1.3111	(11,200,000.00)	(11,189,476.36)	0.00	(10,523.64)	11,200,000.00
945695	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/5/2018	3/5/2018	MAT	1.6000 / 1.6043	(1,900,000.00)	(1,898,340.67)	0.00	(1,659.33)	1,900,000.00
945698	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN	5/4/2018	3/5/2018	PURC	1.5200 / 1.5228	10,000,000.00	9,973,333.33	0.00	0.00	(9,973,333.33)
945700	FNMA DISCOUNT	/UBS	AGDN	4/17/2018	3/5/2018	PURC	1.5100 / 1.5127	20,000,000.00	19,963,688.88	0.00	0.00	(19,963,688.89)
932330	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/17/2018	3/5/2018	PURC	1.3000 / 1.3042					
932332	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	3/6/2018	3/6/2018	MAT	1.3000 / 1.3042	(20,000,000.00)	(19,935,722.22)	0.00	(64,277.78)	20,000,000.00
932600	FHLB DISC CORP	/UBS	AGDN	3/6/2018	3/6/2018	MAT	1.2750 / 1.2790	(30,000,000.00)	(29,903,583.33)	0.00	(96,416.67)	30,000,000.00
932776	FHLB DISC CORP	/UBS	AGDN	3/6/2018	3/6/2018	MAT	1.2800 / 1.2839	(25,000,000.00)	(24,922,083.33)	0.00	(77,916.67)	25,000,000.00
933251	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/6/2018	3/6/2018	MAT	1.3000 / 1.3039	(40,000,000.00)	(39,879,111.11)	0.00	(120,888.89)	40,000,000.00
933982	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN	3/6/2018	3/6/2018	MAT	1.2800 / 1.2836	(25,000,000.00)	(24,925,069.44)	0.00	(74,930.56)	25,000,000.00
942309	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	3/6/2018	3/6/2018	MAT	1.3000 / 1.3012	(20,000,000.00)	(19,944,533.33)	0.00	(55,466.67)	20,000,000.00
942658	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/6/2018	3/6/2018	MAT	1.3100 / 1.3110	(2,800,000.00)	(2,797,472.22)	0.00	(2,527.78)	2,800,000.00

Deals [Transaction Type] = SE

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
945952	US TREASURY N/B	/TD SECURITIES	TRBDME	3/6/2018	3/6/2018	MAT	(10,000,000.00)	(9,992,358.33)	0.00	(7,641.67)	10,000,000.00	
							0.8750 / 1.6679					
894519	BERKSHIRE HATHAWAY INC	/JP MORGAN CHASE & CO	MTN	5/31/2018	3/6/2018	PURC	8,000,000.00	7,985,000.00	18,461.54	0.00	(8,003,461.54)	
							1.4500 / 1.3229					
937145	BERKSHIRE HATHAWAY INC	/JP MORGAN CHASE & CO	MTNF	3/7/2018	3/7/2018	INT	0.00	0.00	0.00	(39,875.00)	39,875.00	
								(5,500,000.00)	(5,506,215.00)	0.00	6,215.00	
946225	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN	3/7/2018	3/7/2018	INT	0.00	0.00	0.00	(10,584.77)	10,584.77	
								(2,050,000.00)	(2,051,383.75)	0.00	1,383.75	
946226	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN	5/10/2018	3/7/2018	PURC	10,000,000.00	9,971,288.89	0.00	0.00	(9,971,288.89)	
							1.6700 / 1.6787					
946228	FNMA DISCOUNT	/FTN FINANCIAL	AGDN	6/27/2018	3/7/2018	PURC	10,000,000.00	9,948,044.44	0.00	0.00	(9,948,044.44)	
							1.6500 / 1.6569					
932110	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	6/6/2018	3/7/2018	PURC	3,163,000.00	3,149,807.65	0.00	0.00	(3,149,807.65)	
							1.2700 / 1.2741					
932329	US TREASURY N/B	/FTN FINANCIAL	TBILL	3/8/2018	3/8/2018	MAT	(25,000,000.00)	(24,918,861.11)	0.00	(81,138.89)	25,000,000.00	
							1.2560 / 1.2600					
932597	US TREASURY N/B	/TD SECURITIES	TBILL	3/8/2018	3/8/2018	MAT	(15,000,000.00)	(14,952,376.67)	0.00	(47,623.33)	15,000,000.00	
							1.2480 / 1.2519					
933250	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	3/8/2018	3/8/2018	MAT	(25,000,000.00)	(24,922,000.00)	0.00	(78,000.00)	25,000,000.00	
							1.3000 / 1.3040					
933557	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	3/8/2018	3/8/2018	MAT	(25,000,000.00)	(24,923,263.89)	0.00	(76,736.11)	25,000,000.00	
							1.2745 / 1.2783					
934467	US TREASURY N/B	/MORGAN STANLEY	TBILL	3/8/2018	3/8/2018	MAT	(10,000,000.00)	(9,970,615.69)	0.00	(29,384.31)	10,000,000.00	
							1.3310 / 1.3348					
946470	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	5/24/2018	3/8/2018	PURC	5,000,000.00	4,982,509.24	0.00	0.00	(4,982,509.24)	
							1.6355 / 1.6412					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
946471	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.7430 / 1.7543					
946472	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	7/19/2018	3/8/2018	PURC	1.6930 / 1.7025	5,000,000.00	4,967,802.92	0.00	0.00	(4,967,802.92)
946473	US TREASURY N/B	/TD SECURITIES	TBILL	7/5/2018	3/8/2018	PURC	1.6610 / 1.6691	5,000,000.00	4,972,018.47	0.00	0.00	(4,972,018.47)
932598	FHLB DISC CORP	/FTN FINANCIAL	AGDN	6/21/2018	3/8/2018	PURC	1.3090 / 1.3133	3,000,000.00	2,985,466.25	0.00	0.00	(2,985,466.25)
942083	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	3/9/2018	3/9/2018	MAT	1.3100 / 1.3114	(30,000,000.00)	(29,900,734.17)	0.00	(99,265.83)	30,000,000.00
895408	FED FARM CR BK	/BNY Mellon Capital Market	AGDN	3/9/2018	3/9/2018	MAT	1.0700 / 1.0805	(5,000,000.00)	(4,994,723.61)	0.00	(5,276.39)	5,000,000.00
942662	FHLB DISC CORP	/UBS FINANCIAL	AGDN	3/12/2018	3/12/2018	MAT	1.3300 / 1.3313	(5,000,000.00)	(4,951,404.17)	0.00	(48,595.83)	5,000,000.00
947144	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	3/12/2018	3/12/2018	MAT	1.0000 / 1.7178	(5,000,000.00)	(4,995,012.50)	0.00	(4,987.50)	5,000,000.00
947145	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	5/31/2018	3/13/2018	PURC	1.6200 / 1.6227	2,000,000.00	1,996,875.00	5,659.34	0.00	(2,002,534.34)
947147	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	4/19/2018	3/13/2018	PURC	1.6490 / 1.6545	2,500,000.00	2,495,837.50	0.00	0.00	(2,495,837.50)
947686	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	5/24/2018	3/13/2018	PURC	1.8765 / 1.8938	2,000,000.00	1,993,404.00	0.00	0.00	(1,993,404.00)
947687	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	9/6/2018	3/15/2018	PURC	1.6650 / 1.6677	1,500,000.00	1,486,317.19	0.00	0.00	(1,486,317.19)
948094	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN	4/19/2018	3/15/2018	PURC	1.7200 / 1.7225	2,000,000.00	1,996,762.50	0.00	0.00	(1,996,762.50)
948110	FHLB DISC CORP	/TD SECURITIES	AGDN	4/18/2018	3/19/2018	PURC	1.7050 / 1.7073	9,269,000.00	9,255,714.43	0.00	0.00	(9,255,714.43)
948111	FHLB DISC CORP	/FTN FINANCIAL	AGDN	4/17/2018	3/19/2018	PURC	1.7050 / 1.7073	15,000,000.00	14,979,397.92	0.00	0.00	(14,979,397.92)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	County Money Mkt Fnd											
				4/17/2018	3/19/2018	PURC		50,000,000.00	49,931,326.40	0.00	0.00	(49,931,326.39)
948112FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN					1.7300 / 1.7326					
948113FHLB DISC CORP	/TD SECURITIES	AGDN		4/19/2018	3/19/2018	PURC		1,400,000.00	1,397,914.39	0.00	0.00	(1,397,914.39)
948125US TREASURY N/B	/DEUTSCHE	TRBDME		4/18/2018	3/19/2018	PURC		20,000,000.00	19,971,500.00	0.00	0.00	(19,971,500.00)
948333FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN		5/31/2018	3/19/2018	PURC		5,000,000.00	4,990,820.31	13,100.96	0.00	(5,003,921.27)
948334FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				PURC	1.7600 / 1.7656	12,000,000.00	11,961,866.66	0.00	0.00	(11,961,866.67)
948335US TREASURY N/B	/RBC	TRBDME		4/16/2018	3/20/2018	PURC		30,000,000.00	29,961,412.50	0.00	0.00	(29,961,412.50)
948336US TREASURY N/B	/BNP PARIBAS FINANCE	TRBDME		8/31/2018	3/20/2018	PURC	0.7500 / 1.9339	5,000,000.00	4,973,828.13	2,038.04	0.00	(4,975,866.17)
948338US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME		3/31/2018	3/20/2018	PURC		15,000,000.00	15,004,687.50	202,592.72	0.00	(15,207,280.22)
948542US TREASURY N/B	/DEUTSCHE	TRBDI		7/31/2018	3/20/2018	PURC	1.2500 / 2.0656	10,000,000.00	9,981,250.00	18,232.04	0.00	(9,999,482.04)
948543US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL		12/15/2018	3/21/2018	PURC		10,000,000.00	9,940,625.00	32,967.03	0.00	(9,973,592.03)
948544US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME		4/19/2018	3/21/2018	PURC		20,000,000.00	19,972,691.66	0.00	0.00	(19,972,691.67)
948545FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN		8/31/2018	3/21/2018	PURC		10,000,000.00	9,980,078.12	8,559.79	0.00	(9,988,637.91)
948547FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		4/18/2018	3/21/2018	PURC		13,000,000.00	12,982,507.79	0.00	0.00	(12,982,507.78)
948562APPLE INC.	/GREAT PACIFIC SECURITIES	MTN A360		4/19/2018	3/21/2018	PURC	1.7200 / 1.7224	1,500,000.00	1,497,921.67	0.00	0.00	(1,497,921.67)
							2.0370 / 1.8500					
								5,311,000.00	5,312,153.07	13,823.51	0.00	(5,325,976.58)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
948845	US TREASURY N/B	/DEUTSCHE	TRBDI				1.2500 / 2.0633					
				12/15/2018	3/22/2018	PURC		8,000,000.00	7,952,812.50	26,648.35	0.00	(7,979,460.85)
948846	FHLB DISC CORP	/TD SECURITIES	AGDN				1.8750 / 1.8873					
				7/25/2018	3/22/2018	PURC		5,000,000.00	4,967,447.92	0.00	0.00	(4,967,447.92)
948847	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.6800 / 1.6820					
				4/17/2018	3/22/2018	PURC		10,000,000.00	9,987,866.67	0.00	0.00	(9,987,866.67)
932331	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN				1.2900 / 1.2949					
				3/23/2018	3/23/2018	MAT		(10,000,000.00)	(9,962,016.67)	0.00	(37,983.33)	10,000,000.00
949067	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				0.8750 / 1.7567					
				3/31/2018	3/23/2018	PURC		15,000,000.00	14,997,070.31	62,740.38	0.00	(15,059,810.69)
949270	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.6250 / 2.1261					
				3/31/2019	3/26/2018	PURC		15,000,000.00	14,925,000.00	118,526.79	0.00	(15,043,526.79)
949532	FED FARM CR BK	/FTN FINANCIAL	AGDN				2.0700 / 2.1094					
				2/15/2019	3/27/2018	PURC		10,000,000.00	9,813,125.00	0.00	0.00	(9,813,125.00)
949533	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6800 / 1.6818					
				4/19/2018	3/27/2018	PURC		15,000,000.00	14,983,900.01	0.00	0.00	(14,983,900.00)
949534	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.6800 / 1.6818					
				4/19/2018	3/27/2018	PURC		15,000,000.00	14,983,900.01	0.00	0.00	(14,983,900.00)
949535	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.8260 / 1.8472					
				11/8/2018	3/27/2018	PURC		20,000,000.00	19,770,735.56	0.00	0.00	(19,770,735.56)
949536	US TREASURY N/B	/DEUTSCHE	TRBDME				1.3750 / 1.8455					
				7/31/2018	3/27/2018	PURC		10,000,000.00	9,983,593.75	20,890.88	0.00	(10,004,484.63)
949754	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.6000 / 1.6016					
				4/19/2018	3/28/2018	PURC		5,000,000.00	4,995,111.11	0.00	0.00	(4,995,111.11)
949755	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				1.5940 / 1.5956					
				4/19/2018	3/28/2018	PURC		10,000,000.00	9,990,258.89	0.00	0.00	(9,990,258.89)
949764	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				1.1250 / 2.0730					
				1/15/2019	3/28/2018	PURC		15,000,000.00	14,887,500.00	33,563.54	0.00	(14,921,063.54)
935648	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.4320 / 1.4372					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	County Money Mkt Fnd											
935651	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	3/29/2018	3/29/2018	MAT	1.4520 / 1.4573	(25,000,000.00)	(24,909,505.56)	0.00	(90,494.44)	25,000,000.00
942657	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	3/29/2018	3/29/2018	MAT	1.4350 / 1.4375	(25,000,000.00)	(24,908,241.75)	0.00	(91,758.25)	25,000,000.00
949812	FHLB DISC CORP	/DEUTSCHE	AGDN	3/29/2018	3/29/2018	MAT	1.3500 / 1.3510	(10,000,000.00)	(9,982,461.11)	0.00	(17,538.89)	10,000,000.00
949813	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	4/17/2018	3/29/2018	PURC	1.3500 / 1.3509	50,000,000.00	49,964,375.00	0.00	0.00	(49,964,375.00)
934688	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	4/16/2018	3/29/2018	PURC	0.7500 / 1.4042	35,000,000.00	34,976,375.00	0.00	0.00	(34,976,375.00)
948336	US TREASURY N/B	/BNP PARIBAS FINANCE	TRBDME	3/31/2018	3/31/2018	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
				3/31/2018	3/31/2018	MAT	2.8750 / 1.8158	(15,000,000.00)	(14,973,046.89)	0.00	(26,953.11)	15,000,000.00
949067	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	3/31/2018	3/31/2018	INT		0.00	0.00	0.00	(215,625.00)	215,625.00
				3/31/2018	3/31/2018	MAT	0.8750 / 1.7567	(15,000,000.00)	(15,004,687.50)	0.00	4,687.50	15,000,000.00
949270	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	3/31/2018	3/31/2018	INT	1.6250 / 2.1261	0.00	0.00	0.00	(65,625.00)	65,625.00
				3/31/2019	3/31/2018	MAT		(15,000,000.00)	(14,997,070.31)	0.00	(2,929.69)	15,000,000.00
				3/31/2019	3/31/2018	INT	0.00	0.00	0.00	(121,875.00)	121,875.00	
Sub Total:								63,693,000.00	63,551,525.05	578,867.42	(1,900,872.41)	(62,229,520.06)
Fund:	Extended Fund											
883647	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN				1.1250 / 1.4137					
886126	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN	3/1/2019	3/1/2018	INT	1.1250 / 1.3404	0.00	0.00	0.00	(56,250.00)	56,250.00
945503	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	3/1/2019	3/1/2018	INT	2.3750 / 2.5004	0.00	0.00	0.00	(78,750.00)	78,750.00
				3/12/2021	3/2/2018	PURC		9,600,000.00	9,565,056.00	107,666.67	0.00	(9,672,722.67)

Deals [Transaction Type] = SE

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
887112FED HM LN BK BD	/DEUTSCHE	AGNF1			1.5000	/ 1.3144						
				3/8/2019	3/8/2018	INT		0.00	0.00	0.00	(225,000.00)	225,000.00
888363FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1			1.5000	/ 1.4328						
				3/8/2019	3/8/2018	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
892294FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1			1.8750	/ 1.3598						
				3/8/2019	3/8/2018	INT		0.00	0.00	0.00	(70,593.75)	70,593.75
946766FED HM LN BK BD	/FTN FINANCIAL	AGNF1			2.1250	/ 2.3389						
				3/13/2020	3/9/2018	PURC	25,000,000.00	24,895,500.00	259,722.22	0.00	(25,155,222.22)	
945503FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1			2.3750	/ 2.5004						
				3/12/2021	3/12/2018	INT		0.00	0.00	0.00	(114,000.00)	114,000.00
946952FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1			2.1250	/ 2.3417						
				3/13/2020	3/12/2018	PURC	25,000,000.00	24,894,600.00	264,149.31	0.00	(25,158,749.31)	
916418FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1			1.3750	/ 1.4248						
				9/13/2019	3/13/2018	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
920111FED HM LN BK BD	/DEUTSCHE	AGNF1			1.3750	/ 1.4869						
				9/13/2019	3/13/2018	INT		0.00	0.00	0.00	(103,125.00)	103,125.00
946766FED HM LN BK BD	/FTN FINANCIAL	AGNF1			2.1250	/ 2.3389						
				3/13/2020	3/13/2018	INT		0.00	0.00	0.00	(265,625.00)	265,625.00
946952FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1			2.1250	/ 2.3417						
				3/13/2020	3/13/2018	INT		0.00	0.00	0.00	(265,625.00)	265,625.00
803288FED HM LN BK BD	/DEUTSCHE	AGNF1			1.1250	/ 1.2180						
				9/14/2018	3/14/2018	INT		0.00	0.00	0.00	(36,562.50)	36,562.50
803289FED HM LN BK BD	/DEUTSCHE	AGNF1			1.1250	/ 1.2044						
				9/14/2018	3/14/2018	INT		0.00	0.00	0.00	(106,875.00)	106,875.00
817902FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1			1.1000	/ 1.1002						
				3/14/2018	3/14/2018	INT		0.00	0.00	0.00	(135,300.00)	135,300.00
				3/14/2018	3/14/2018	MAT	(24,600,000.00)	(24,600,000.00)	0.00	0.00	24,600,000.00	
947406FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1			2.4000	/ 2.4258						
				9/14/2020	3/14/2018	PURC	15,000,000.00	14,990,674.50	0.00	0.00	(14,990,674.50)	

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement	
Fund: Extended Fund													
947407FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1			2.1250	/ 2.3499							
803053US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME		3/13/2020	3/14/2018	PURC	1.0000	/ 1.1098	13,000,000.00	12,943,281.00	767.36	0.00	(12,944,048.36)
939793US TREASURY N/B	/DEUTSCHE	TRBDME		9/15/2018	3/15/2018	INT	1.3750	/ 2.1750	0.00	0.00	0.00	(250,000.00)	250,000.00
940677US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME		9/15/2020	3/15/2018	INT	1.3750	/ 2.2626	0.00	0.00	0.00	(171,875.00)	171,875.00
889021FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1		9/15/2020	3/15/2018	INT	1.3750	/ 1.4918	0.00	0.00	0.00	(42,625.00)	42,625.00
828098FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1		3/18/2019	3/18/2018	INT	0.8750	/ 0.8901	0.00	0.00	0.00	(171,875.00)	171,875.00
828099FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1		3/19/2018	3/19/2018	INT			0.00	0.00	0.00	(109,375.00)	109,375.00
				3/19/2018	3/19/2018	MAT			(25,000,000.00)	(24,992,250.00)	0.00	(7,750.00)	25,000,000.00
948127JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN		3/19/2018	3/19/2018	INT	0.8750	/ 0.8901	0.00	0.00	0.00	(218,750.00)	218,750.00
				3/19/2018	3/19/2018	MAT			(50,000,000.00)	(49,984,500.00)	0.00	(15,500.00)	50,000,000.00
948128FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1		3/1/2021	3/19/2018	PURC	2.3750	/ 2.3838	15,000,000.00	14,589,450.00	12,375.00	0.00	(14,601,825.00)
948132FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1		3/30/2020	3/19/2018	PURC	2.3750	/ 2.3838	20,000,000.00	19,996,400.00	3,958.33	0.00	(20,000,358.33)
949538FED FARM CR BK	/FTN FINANCIAL	AGNF1		3/30/2020	3/19/2018	PURC	2.3750	/ 2.4492	20,000,000.00	19,996,400.00	3,958.33	0.00	(20,000,358.33)
858844FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1		3/27/2020	3/27/2018	PURC	0.8750	/ 0.8872	10,000,000.00	9,985,600.00	0.00	0.00	(9,985,600.00)
858845FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1		9/28/2018	3/28/2018	INT			0.00	0.00	0.00	(109,375.00)	109,375.00
				9/28/2018	3/28/2018	INT	0.8750	/ 0.8872				(218,750.00)	218,750.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
860083 FED HM LN BK BD	/MORGAN STANLEY	AGNF1			9/28/2018	3/28/2018	INT	0.9350 / 0.9351	0.00	0.00	0.00	(233,750.00)
864161 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1			9/28/2018	3/28/2018	INT	0.8750 / 0.8770	0.00	0.00	0.00	233,750.00
864162 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1			9/28/2018	3/28/2018	INT	0.8750 / 0.8770	0.00	0.00	0.00	(175,000.00)
864163 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1			9/28/2018	3/28/2018	INT	0.8750 / 0.8770	0.00	0.00	0.00	(218,750.00)
918099 FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1			9/28/2018	3/28/2018	INT	1.3750 / 1.4829	0.00	0.00	0.00	(218,750.00)
918100 FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1			9/28/2020	3/28/2018	INT	1.3750 / 1.4829	0.00	0.00	0.00	(103,125.00)
921685 FREDDIE MAC	/TD SECURITIES	AGNF1			9/28/2020	3/28/2018	INT	1.6250 / 1.6871	0.00	0.00	0.00	(206,250.00)
925851 ROYAL BANK OF CANADA NY	/RBC	YCDSA			9/29/2020	3/29/2018	INT	1.7190 / 1.7190	0.00	0.00	0.00	(121,875.00)
864482 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1			3/29/2019	3/29/2018	INT	0.8750 / 0.8810	0.00	0.00	0.00	(343,800.00)
864483 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1			10/30/2018	3/30/2018	INT	0.8750 / 0.8810	0.00	0.00	0.00	(218,750.00)
864484 FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1			10/30/2018	3/30/2018	INT	0.8750 / 0.8810	0.00	0.00	0.00	(218,750.00)
834991 US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME			10/30/2018	3/30/2018	INT	1.6250 / 0.9224	0.00	0.00	0.00	(131,250.00)
897275 US TREASURY N/B	/MORGAN STANLEY	TRBDME			3/31/2019	3/31/2018	INT	1.2500 / 1.2561	0.00	0.00	0.00	(91,812.50)
913614 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME			3/31/2019	3/31/2018	INT	1.2500 / 1.3174	0.00	0.00	0.00	(312,500.00)
					3/31/2019	3/31/2018	INT		0.00	0.00	0.00	125,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
914267	US TREASURY N/B	/DEUTSCHE	TRBDME		1.2500	/ 1.3326						
				3/31/2019	3/31/2018	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	3/31/2018	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	3/31/2018	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	3/31/2018	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	3/31/2018	INT		0.00	0.00	0.00	(309,375.00)	309,375.00
940401	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME		1.5000	/ 1.9765						
				3/31/2019	3/31/2018	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	3/31/2018	INT		0.00	0.00	0.00	(320,000.00)	320,000.00
Sub Total:								53,000,000.00	52,280,211.50	652,597.22	(7,731,068.75)	(45,201,739.97)
Fund: Educational Money Mkt Fnd												
933980	US TREASURY N/B	/RBC	TBILL		1.2730	/ 1.2763						
				3/1/2018	3/1/2018	MAT		(15,000,000.00)	(14,961,279.58)	0.00	(38,720.42)	15,000,000.00
945314	US TREASURY N/B	/BNP PARIBAS	TBILL		1.6410	/ 1.6478						
				5/31/2018	3/1/2018	PURC		15,000,000.00	14,937,778.80	0.00	0.00	(14,937,778.80)
945315	FNMA DISCOUNT	/FTN FINANCIAL	AGDN		1.5500	/ 1.5540						
				4/30/2018	3/1/2018	PURC		5,000,000.00	4,987,083.33	0.00	0.00	(4,987,083.33)
945316	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN		1.5750	/ 1.5778						
				4/10/2018	3/1/2018	PURC		1,200,000.00	1,197,900.00	0.00	0.00	(1,197,900.00)
945317	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN		1.5400	/ 1.5423						
				4/5/2018	3/1/2018	PURC		1,500,000.00	1,497,754.17	0.00	0.00	(1,497,754.17)
945318	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN		1.6100	/ 1.6143						
				4/30/2018	3/1/2018	PURC		1,137,000.00	1,133,949.05	0.00	0.00	(1,133,949.05)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
945320	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1		4/2500	/ 1.6007						
933976	FNMA DISCOUNT	/TD SECURITIES	AGDN	4/16/2018	3/1/2018	PURC	1.2700 / 1.2733	1,550,000.00	1,555,003.40	24,703.13	0.00	(1,579,706.53)
934937	FHLB DISC CORP	/TD SECURITIES	AGDN	3/2/2018	3/2/2018	MAT	1.3200 / 1.3234	(10,000,000.00)	(9,973,894.44)	0.00	(26,105.56)	10,000,000.00
945500	APPLE INC.	/JP MORGAN CHASE & CO	MTN	3/2/2018	3/2/2018	MAT	1.5500 / 2.3053	(5,825,000.00)	(5,810,049.17)	0.00	(14,950.83)	5,825,000.00
945501	APPLE INC.	/JP MORGAN CHASE & CO	MTN	2/8/2019	3/2/2018	PURC	1.5500 / 2.3053	3,400,000.00	3,376,404.00	3,513.33	0.00	(3,379,917.33)
945504	FREDDIE MAC	/BNY Mellon Capital Market	AGNF1	2/8/2019	3/2/2018	PURC	0.7500 / 1.5654	240,000.00	238,334.40	248.00	0.00	(238,582.40)
935411	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	4/9/2018	3/2/2018	PURC	1.3150 / 1.3183	5,771,000.00	5,765,892.67	17,192.77	0.00	(5,783,085.44)
945694	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	3/5/2018	3/5/2018	MAT	1.6250 / 1.6291	(20,000,000.00)	(19,950,322.22)	0.00	(49,677.78)	20,000,000.00
945696	FHLB DISC CORP	/UBS FINANCIAL	AGDN	4/30/2018	3/5/2018	PURC	1.5250 / 1.5273	2,600,000.00	2,593,427.78	0.00	0.00	(2,593,427.78)
945697	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	4/10/2018	3/5/2018	PURC	1.6100 / 1.6143	1,500,000.00	1,497,712.50	0.00	0.00	(1,497,712.50)
945699	BERKSHIRE HATHAWAY INC	/CASTLE OAK SECURITIES	MTN	5/4/2018	3/5/2018	PURC	1.7000 / 2.3445	4,900,000.00	4,886,851.67	0.00	0.00	(4,886,851.67)
945701	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	3/15/2019	3/5/2018	PURC	2.6250 / 1.5729	1,960,000.00	1,947,240.40	15,734.44	0.00	(1,962,974.84)
945940	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN	4/30/2018	3/5/2018	PURC	1.5200 / 1.5222	10,000,000.00	10,016,015.62	90,642.28	0.00	(10,106,657.90)
945942	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	4/10/2018	3/6/2018	PURC	1.6000 / 1.6042	10,000,000.00	9,985,222.22	0.00	0.00	(9,985,222.22)
945944	FHLB DISC CORP	/DEUTSCHE	AGDN	5/4/2018	3/6/2018	PURC	1.6000 / 1.6039	13,000,000.00	12,965,911.11	0.00	0.00	(12,965,911.11)
				4/30/2018	3/6/2018	PURC		30,000,000.00	29,926,666.68	0.00	0.00	(29,926,666.67)

Deals [Transaction Type] = SE

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
945946	FHLB DISC CORP	/DEUTSCHE	AGDN				1.6000 / 1.6039					
				4/30/2018	3/6/2018	PURC		35,000,000.00	34,914,444.43	0.00	0.00	(34,914,444.44)
945947	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.5700 / 1.5724					
				4/10/2018	3/6/2018	PURC		1,400,000.00	1,397,863.06	0.00	0.00	(1,397,863.06)
945948	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.5800 / 1.5833					
				4/23/2018	3/6/2018	PURC		11,000,000.00	10,976,826.67	0.00	0.00	(10,976,826.67)
945949	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.5800 / 1.5834					
				4/24/2018	3/6/2018	PURC		13,000,000.00	12,972,042.79	0.00	0.00	(12,972,042.78)
945950	FED FARM CR BK	/FTN FINANCIAL	AGDN				1.6400 / 1.6465					
				5/31/2018	3/6/2018	PURC		10,000,000.00	9,960,822.22	0.00	0.00	(9,960,822.22)
945951	FED FARM CR BK	/MORGAN STANLEY	AGDN				1.6400 / 1.6465					
				5/31/2018	3/6/2018	PURC		10,000,000.00	9,960,822.22	0.00	0.00	(9,960,822.22)
945954	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBDME				1.0000 / 1.8960					
				9/15/2018	3/6/2018	PURC		10,000,000.00	9,953,413.80	47,513.81	0.00	(10,000,927.61)
895157	FED FARM CR BK	/BNY Mellon Capital Market	AGDN				1.0700 / 1.0804					
				3/7/2018	3/7/2018	MAT		(10,000,000.00)	(9,903,997.22)	0.00	(96,002.78)	10,000,000.00
897526	FREDDIE MAC	/FTN FINANCIAL	AGNF1				0.8750 / 1.1375					
				3/7/2018	3/7/2018	INT		0.00	0.00	0.00	(9,279.38)	9,279.38
				3/7/2018	3/7/2018	MAT		(2,121,000.00)	(2,116,312.59)	0.00	(4,687.41)	2,121,000.00
933972	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				1.2800 / 1.2836					
				3/7/2018	3/7/2018	MAT		(15,000,000.00)	(14,957,866.67)	0.00	(42,133.33)	15,000,000.00
933992	FNMA DISCOUNT	/UBS FINANCIAL	AGDN				1.2800 / 1.2836					
				3/7/2018	3/7/2018	MAT		(50,000,000.00)	(49,859,555.56)	0.00	(140,444.44)	50,000,000.00
946223	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.6300 / 1.6340					
				4/30/2018	3/7/2018	PURC		1,100,000.00	1,097,310.50	0.00	0.00	(1,097,310.50)
946224	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.6100 / 1.6139					
				4/30/2018	3/7/2018	PURC		20,000,000.00	19,951,700.00	0.00	0.00	(19,951,700.00)
946227	FNMA DISCOUNT	/FTN FINANCIAL	AGDN				1.6500 / 1.6569					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
946229	FED FARM CR BK	/FTN FINANCIAL	AGDN	6/6/2018	3/7/2018	PURC	1.8700 / 1.8900	5,000,000.00	4,979,145.83	0.00	0.00	(4,979,145.83)
946231	FHLB DISC CORP	/TD SECURITIES	AGDN	9/27/2018	3/7/2018	PURC	1.6200 / 1.6239	5,000,000.00	4,947,016.67	0.00	0.00	(4,947,016.67)
933993	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	4/30/2018	3/7/2018	PURC	1.2760 / 1.2796	5,000,000.00	4,987,850.00	0.00	0.00	(4,987,850.00)
946474	FANNIE MAE	/FTN FINANCIAL	AGNF1	3/8/2018	3/8/2018	MAT	1.1250 / 1.8052	(30,000,000.00)	(29,914,933.33)	0.00	(85,066.67)	30,000,000.00
946475	US TREASURY N/B	/BNP PARIBAS	TBILL	7/20/2018	3/8/2018	PURC	1.5460 / 1.5479	1,000,000.00	997,413.00	1,500.00	0.00	(998,913.00)
946476	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	4/5/2018	3/8/2018	PURC	1.6450 / 1.6519	9,000,000.00	8,989,178.04	0.00	0.00	(8,989,178.04)
946477	US TREASURY N/B	/BNP PARIBAS	TBILL	6/7/2018	3/8/2018	PURC	1.6520 / 1.6589	10,000,000.00	9,958,418.10	0.00	0.00	(9,958,418.10)
946478	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI	6/7/2018	3/8/2018	PURC	2.7500 / 2.0800	9,000,000.00	8,962,416.99	0.00	0.00	(8,962,416.99)
933983	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN	2/15/2019	3/8/2018	PURC	1.2800 / 1.2837	6,000,000.00	6,037,265.62	9,571.83	0.00	(6,046,837.45)
934938	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/9/2018	3/9/2018	MAT	1.3000 / 1.3036	(25,000,000.00)	(24,928,000.00)	0.00	(72,000.00)	25,000,000.00
935643	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	3/9/2018	3/9/2018	MAT	1.3750 / 1.4000	(50,000,000.00)	(49,860,972.22)	0.00	(139,027.78)	50,000,000.00
				3/9/2018	3/9/2018	INT		0.00	0.00	0.00	(7,150.00)	7,150.00
				3/9/2018	3/9/2018	MAT		(1,040,000.00)	(1,039,936.94)	0.00	(63.06)	1,040,000.00
935644	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.3150 / 1.3184					
935875	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	3/9/2018	3/9/2018	MAT		(30,000,000.00)	(29,922,195.83)	0.00	(77,804.17)	30,000,000.00
946758	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	3/9/2018	3/9/2018	MAT	1.6015 / 1.6059	(45,000,000.00)	(44,885,375.00)	0.00	(114,625.00)	45,000,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:			Educational Money Mkt Fnd									
				5/10/2018	3/9/2018	PURC		8,000,000.00	7,977,934.89	0.00	0.00	(7,977,934.89)
946759	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.6780 / 1.6851					
946760	FED FARM CR BK	/FTN FINANCIAL	AGDN	6/8/2018	3/9/2018	PURC	1.8200 / 1.8340	10,000,000.00	9,957,583.89	0.00	0.00	(9,957,583.89)
946762	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBDI	8/7/2018	3/9/2018	PURC	1.0000 / 1.9020	7,000,000.00	6,946,562.78	0.00	0.00	(6,946,562.78)
946765	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	9/15/2018	3/9/2018	PURC	0.8750 / 1.6792	6,000,000.00	5,972,306.16	29,005.52	0.00	(6,001,311.68)
946767	FANNIE MAE	/JP MORGAN CHASE & CO	AGN FLOAT1	5/31/2018	3/9/2018	PURC	1.5920 / 1.6165	10,000,000.00	9,981,640.62	23,798.09	0.00	(10,005,438.71)
946769	US TREASURY N/B	/DEUTSCHE	TRBDME	3/21/2018	3/9/2018	PURC	2.6250 / 1.6015	1,250,000.00	1,249,987.50	4,311.75	0.00	(1,254,299.25)
936498	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	4/30/2018	3/9/2018	PURC	1.3350 / 1.3383	9,000,000.00	9,013,007.81	84,188.54	0.00	(9,097,196.35)
946950	FREDDIE MAC	/MORGAN STANLEY	AGNF1	3/12/2018	3/12/2018	MAT		(15,000,000.00)	(14,962,731.25)	0.00	(37,268.75)	15,000,000.00
946951	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	4/9/2018	3/12/2018	PURC	1.1250 / 1.6417	5,797,000.00	5,793,058.04	18,477.94	0.00	(5,811,535.98)
946953	FED HM LN BK BD	/TD SECURITIES	AGN FLOAT1	4/25/2018	3/12/2018	PURC	1.5510 / 1.6227	2,295,000.00	2,293,462.35	9,825.47	0.00	(2,303,287.82)
946954	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1	4/6/2018	3/12/2018	PURC	1.7629 / 1.7626	1,000,000.00	999,950.00	258.50	0.00	(1,000,208.50)
886631	FANNIE MAE	/FTN FINANCIAL	AGNF1	4/9/2018	3/12/2018	PURC	1.2500 / 0.9500	1,175,000.00	1,175,000.00	172.62	0.00	(1,175,172.62)
				3/13/2018	3/13/2018	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
934699	FED FARM CR BK	/Mizuho Securities USA Inc	AGDN	3/13/2018	3/13/2018	MAT	1.2900 / 1.2938	(2,000,000.00)	(2,006,268.00)	0.00	6,268.00	2,000,000.00
947146	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	3/13/2018	3/13/2018	MAT		(10,000,000.00)	(9,970,616.67)	0.00	(29,383.33)	10,000,000.00
				4/30/2018	3/13/2018	PURC		2,900,000.00	2,893,542.67	0.00	0.00	(2,893,542.67)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
	936500 FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.3350 / 1.3384					
				3/14/2018	3/14/2018	MAT		(10,000,000.00)	(9,974,412.50)	0.00	(25,587.50)	10,000,000.00
	933994 US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.2900 / 1.2940					
				3/15/2018	3/15/2018	MAT		(30,000,000.00)	(29,906,475.00)	0.00	(93,525.00)	30,000,000.00
	934458 US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.3205 / 1.3246					
				3/15/2018	3/15/2018	MAT		(5,000,000.00)	(4,984,410.76)	0.00	(15,589.24)	5,000,000.00
	945330 US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				1.0000 / 2.0975					
				3/15/2019	3/15/2018	INT	1.7000 / 2.3445	0.00	0.00	0.00	(50,000.00)	50,000.00
	945699 BERKSHIRE HATHAWAY INC	/CASTLE OAK SECURITIES	MTN									
				3/15/2019	3/15/2018	INT		0.00	0.00	0.00	(16,660.00)	16,660.00
	945954 US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBDME				1.0000 / 1.8960					
				9/15/2018	3/15/2018	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
	946762 US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBDI				1.0000 / 1.9020					
				9/15/2018	3/15/2018	INT		0.00	0.00	0.00	(30,000.00)	30,000.00
	947689 US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				1.6760 / 1.6831					
				6/14/2018	3/15/2018	PURC		5,000,000.00	4,978,817.20	0.00	0.00	(4,978,817.20)
	947690 US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				1.6520 / 1.6541					
				4/12/2018	3/15/2018	PURC		2,000,000.00	1,997,430.22	0.00	0.00	(1,997,430.22)
	933967 FHLB DISC CORP	/UBS	AGDN				1.3200 / 1.3243					
				3/16/2018	3/16/2018	MAT		(15,000,000.00)	(14,951,600.00)	0.00	(48,400.00)	15,000,000.00
	936919 FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.3150 / 1.3184					
				3/19/2018	3/19/2018	MAT		(10,000,000.00)	(9,974,430.56)	0.00	(25,569.44)	10,000,000.00
	948108 FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.7550 / 1.7594					
				5/9/2018	3/19/2018	PURC		1,300,000.00	1,296,767.88	0.00	0.00	(1,296,767.88)
	948114 FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.7500 / 1.7536					
				4/30/2018	3/19/2018	PURC		1,000,000.00	997,958.33	0.00	0.00	(997,958.33)
	948115 FED FARM CR BK	/MORGAN STANLEY	AGNF1				0.7000 / 1.7365					
				4/6/2018	3/19/2018	PURC		2,750,000.00	2,748,515.00	8,715.97	0.00	(2,757,230.97)
	948126 US TREASURY N/B	/BNP PARIBAS	TRBDME				0.6250 / 1.7678					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Educational Money Mkt Fnd											
933968	FHLB DISC CORP	/FTN FINANCIAL	AGDN	4/30/2018	3/19/2018	PURC	1.3200 / 1.3245	8,000,000.00	7,989,375.00	19,198.90	0.00	(8,008,573.90)
948337	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	3/20/2018	3/20/2018	MAT	0.8750 / 1.9019	(15,000,000.00)	(14,949,400.00)	0.00	(50,600.00)	15,000,000.00
933969	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	3/31/2018	3/20/2018	PURC	1.3200 / 1.3245	5,000,000.00	4,998,437.50	20,552.88	0.00	(5,018,990.38)
946767	FANNIE MAE	/JP MORGAN CHASE & CO	AGN FLOAT1	3/21/2018	3/21/2018	MAT	1.5920 / 1.6165	(15,000,000.00)	(14,948,850.00)	0.00	(51,150.00)	15,000,000.00
948541	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1	3/21/2018	3/21/2018	INT		0.00	0.00	0.00	(4,975.09)	4,975.09
				3/21/2018	3/21/2018	MAT		(1,250,000.00)	(1,249,987.50)	0.00	(12.50)	1,250,000.00
948546	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	6/8/2018	3/21/2018	PURC	2.7500 / 1.8600	250,000.00	250,440.25	1,967.01	0.00	(252,407.26)
948563	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN A360	4/10/2018	3/21/2018	PURC	2.0370 / 1.8500	1,400,000.00	1,398,654.44	0.00	0.00	(1,398,654.44)
934459	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	5/3/2018	3/21/2018	PURC	1.3550 / 1.3597	5,000,000.00	5,001,085.55	13,014.04	0.00	(5,014,099.59)
934693	US TREASURY N/B	/BNP PARIBAS	TBILL	3/22/2018	3/22/2018	MAT	1.3390 / 1.3435	(10,000,000.00)	(9,965,372.22)	0.00	(34,627.78)	10,000,000.00
934696	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	3/22/2018	3/22/2018	MAT	1.3350 / 1.3395	(10,000,000.00)	(9,966,153.06)	0.00	(33,846.94)	10,000,000.00
948848	FHLB DISC CORP	/UBS	AGDN	3/22/2018	3/22/2018	MAT	1.7250 / 1.7308	(15,000,000.00)	(14,949,381.30)	0.00	(50,618.70)	15,000,000.00
948849	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	5/31/2018	3/22/2018	PURC	2.1400 / 2.1873	10,000,000.00	9,966,458.33	0.00	0.00	(9,966,458.33)
948850	FHLB DISC CORP	/TD SECURITIES	AGDN	3/21/2019	3/22/2018	PURC	1.6000 / 1.6001	3,000,000.00	2,935,086.67	0.00	0.00	(2,935,086.67)
948851	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	3/23/2018	3/22/2018	PURC	1.5500 / 1.5501	1,000,000.00	999,955.56	0.00	0.00	(999,955.56)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
				3/23/2018	3/22/2018	PURC		25,000,000.00	24,998,923.60	0.00	0.00	(24,998,923.61)
948852	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.6250 / 1.8020					
948853	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	6/30/2018	3/22/2018	PURC	1.8750 / 1.8872	5,000,000.00	4,983,789.06	6,992.40	0.00	(4,990,781.46)
948854	FHLB DISC CORP	/UBS	AGDN	7/24/2018	3/22/2018	PURC	1.7100 / 1.7140	5,000,000.00	4,967,708.33	0.00	0.00	(4,967,708.33)
948850	FHLB DISC CORP	/TD SECURITIES	AGDN	5/10/2018	3/22/2018	PURC	1.6000 / 1.6001	10,000,000.00	9,976,725.00	0.00	0.00	(9,976,725.00)
948851	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	3/23/2018	3/23/2018	MAT	1.5500 / 1.5501	(1,000,000.00)	(999,955.56)	0.00	(44.44)	1,000,000.00
949068	FHLB DISC CORP	/UBS	AGDN	3/23/2018	3/23/2018	MAT	1.7200 / 1.7251	(25,000,000.00)	(24,998,923.61)	0.00	(1,076.39)	25,000,000.00
949069	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	5/24/2018	3/23/2018	PURC	1.3750 / 1.9340	6,200,000.00	6,181,634.22	0.00	0.00	(6,181,634.22)
949070	FED FARM CR BK	/FTN FINANCIAL	AGDN	9/30/2018	3/23/2018	PURC	1.9600 / 1.9849	2,500,000.00	2,492,773.44	16,432.01	0.00	(2,509,205.45)
949071	FED HM LN BK BD	/DEUTSCHE	AGNF1	11/8/2018	3/23/2018	PURC	0.8750 / 2.0124	3,000,000.00	2,962,433.33	0.00	0.00	(2,962,433.33)
949072	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	10/1/2018	3/23/2018	PURC	1.0000 / 1.7183	2,200,000.00	2,187,064.00	9,197.22	0.00	(2,196,261.22)
949073	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	5/31/2018	3/23/2018	PURC	1.7200 / 1.7246	5,000,000.00	4,993,164.06	15,521.98	0.00	(5,008,686.04)
949074	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	5/18/2018	3/23/2018	PURC	1.7200 / 1.7244	1,300,000.00	1,296,521.78	0.00	0.00	(1,296,521.78)
949075	FANNIE MAE	/JEFFERIES & COMPANY	AGNF1	5/16/2018	3/23/2018	PURC	0.8750 / 1.7423	2,000,000.00	1,994,840.00	0.00	0.00	(1,994,840.00)
949076	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	5/21/2018	3/23/2018	PURC	1.2500 / 1.8070	10,090,000.00	10,075,369.50	29,919.65	0.00	(10,105,289.15)
				6/8/2018	3/23/2018	PURC		1,160,000.00	1,158,526.80	4,229.17	0.00	(1,162,755.97)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
949077FED HM LN BK BD	/MORGAN STANLEY	AGN FLOAT1		1.5280 / 1.7318								
949078FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	5/2/2018	3/23/2018	PURC	0.8750 / 1.8201		5,415,000.00	5,413,754.55	11,262.00	0.00	(5,425,016.55)
949079 US TREASURY N/B	/DEUTSCHE	TRBDME	6/29/2018	3/23/2018	PURC	1.0000 / 1.7595		1,240,000.00	1,236,753.09	2,531.67	0.00	(1,239,284.76)
937137FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	5/31/2018	3/23/2018	PURC	1.3500 / 1.3539		15,000,000.00	14,978,320.31	46,565.93	0.00	(15,024,886.24)
949271FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	3/26/2018	3/26/2018	MAT	1.7500 / 1.7543		(13,000,000.00)	(12,962,950.00)	0.00	(37,050.00)	13,000,000.00
949273FED FARM CR BK	/FTN FINANCIAL	AGDN	5/16/2018	3/26/2018	PURC	1.9650 / 1.9897		270,000.00	269,330.63	0.00	0.00	(269,330.63)
949277FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	11/8/2018	3/26/2018	PURC	1.7400 / 1.7442		2,000,000.00	1,975,219.17	0.00	0.00	(1,975,219.17)
949280FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	5/15/2018	3/26/2018	PURC	1.2500 / 1.7613		360,000.00	359,130.00	0.00	0.00	(359,130.00)
937142FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	6/8/2018	3/26/2018	PURC	1.3500 / 1.3539		2,700,000.00	2,696,949.00	10,125.00	0.00	(2,707,074.00)
949531FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN	3/27/2018	3/27/2018	MAT	1.7300 / 1.7371		(15,000,000.00)	(14,956,687.50)	0.00	(43,312.50)	15,000,000.00
949537US TREASURY N/B	/DEUTSCHE	TRBDME	6/20/2018	3/27/2018	PURC	1.0000 / 1.7624		5,000,000.00	4,979,576.39	0.00	0.00	(4,979,576.39)
935655FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1	5/31/2018	3/27/2018	PURC	1.0000 / 1.4500		1,000,000.00	998,632.81	3,214.29	0.00	(1,001,847.10)
			3/28/2018	3/28/2018	INT			0.00	0.00	0.00	(1,125.00)	1,125.00
			3/28/2018	3/28/2018	MAT			(225,000.00)	(224,745.76)	0.00	(254.24)	225,000.00
949752FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.7300 / 1.7370						
			6/20/2018	3/28/2018	PURC			6,000,000.00	5,975,780.00	0.00	0.00	(5,975,780.00)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
949753	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				1.7300 / 1.7370					
949756	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	6/20/2018	3/28/2018	PURC	1.7500 / 1.7549	7,000,000.00	6,971,743.33	0.00	0.00	(6,971,743.33)
949757	US TREASURY N/B	/TD SECURITIES	TBILL	5/25/2018	3/28/2018	PURC	1.6300 / 1.6337	700,000.00	698,026.39	0.00	0.00	(698,026.39)
949758	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	5/17/2018	3/28/2018	PURC	0.8750 / 1.7169	10,000,000.00	9,977,361.11	0.00	0.00	(9,977,361.11)
949759	US TREASURY N/B	/DEUTSCHE	TBILL	5/31/2018	3/28/2018	PURC	1.6000 / 1.6001	10,000,000.00	9,985,156.25	28,365.38	0.00	(10,013,521.63)
949760	US TREASURY N/B	/DEUTSCHE	TBILL	3/29/2018	3/28/2018	PURC	1.6000 / 1.6001	50,000,000.00	49,997,777.80	0.00	0.00	(49,997,777.78)
949761	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/29/2018	3/28/2018	PURC	1.6000 / 1.6001	24,000,000.00	23,998,933.32	0.00	0.00	(23,998,933.33)
949762	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	3/29/2018	3/28/2018	PURC	1.7100 / 1.7136	24,000,000.00	23,998,933.32	0.00	0.00	(23,998,933.33)
949763	US TREASURY N/B	/DEUTSCHE	TBILL	5/11/2018	3/28/2018	PURC	1.6000 / 1.6001	1,325,000.00	1,322,230.75	0.00	0.00	(1,322,230.75)
935652	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	3/29/2018	3/28/2018	PURC	1.4520 / 1.4573	20,000,000.00	19,999,111.10	0.00	0.00	(19,999,111.11)
935878	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	3/29/2018	3/29/2018	MAT		(10,000,000.00)	(9,963,296.70)	0.00	(36,703.30)	10,000,000.00
937135	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	3/29/2018	3/29/2018	MAT	1.3600 / 1.3641	(10,000,000.00)	(9,964,375.00)	0.00	(35,625.00)	10,000,000.00
937136	US TREASURY N/B	/DEUTSCHE	TBILL	3/29/2018	3/29/2018	MAT		(25,000,000.00)	(24,925,388.89)	0.00	(74,611.11)	25,000,000.00
937143	US TREASURY N/B	/DEUTSCHE	TBILL	3/29/2018	3/29/2018	MAT	1.3550 / 1.3590	(25,000,000.00)	(24,925,663.19)	0.00	(74,336.81)	25,000,000.00
949759	US TREASURY N/B	/DEUTSCHE	TBILL	3/29/2018	3/29/2018	MAT	1.6000 / 1.6001	(50,000,000.00)	(49,851,326.39)	0.00	(148,673.61)	50,000,000.00

Deals [Transaction Type] = SE

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
949760	US TREASURY N/B	/DEUTSCHE	TBILL	3/29/2018	3/29/2018	MAT	1.6000 / 1.6001	(50,000,000.00)	(49,997,777.78)	0.00	(2,222.22)	50,000,000.00
949761	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/29/2018	3/29/2018	MAT	1.6000 / 1.6001	(24,000,000.00)	(23,998,933.33)	0.00	(1,066.67)	24,000,000.00
949763	US TREASURY N/B	/DEUTSCHE	TBILL	3/29/2018	3/29/2018	MAT	1.6000 / 1.6001	(24,000,000.00)	(23,998,933.33)	0.00	(1,066.67)	24,000,000.00
949814	US TREASURY N/B	/DEUTSCHE	TRBDME	3/29/2018	3/29/2018	MAT	0.8750 / 1.7303	(20,000,000.00)	(19,999,111.11)	0.00	(888.89)	20,000,000.00
948337	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	5/31/2018	3/29/2018	PURC	0.8750 / 1.9019	7,500,000.00	7,488,867.19	21,454.33	0.00	(7,510,321.52)
				3/31/2018	3/31/2018	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
				3/31/2018	3/31/2018	MAT		(5,000,000.00)	(4,998,437.50)	0.00	(1,562.50)	5,000,000.00
949069	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.3750 / 1.9340					
				9/30/2018	3/31/2018	INT		0.00	0.00	0.00	(17,187.50)	17,187.50
Sub Total:								(117,126,000.00)	(116,654,109.26)	649,917.87	(2,070,466.73)	118,074,658.10
Fund: 283-John Wayne Airport												
935641	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1				0.8750 / 1.4000					
				3/7/2018	3/7/2018	INT		0.00	0.00	0.00	(6,107.50)	6,107.50
				3/7/2018	3/7/2018	MAT		(1,396,000.00)	(1,394,588.95)	0.00	(1,411.05)	1,396,000.00
946230	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				0.6250 / 1.7482					
				6/30/2018	3/7/2018	PURC		1,300,000.00	1,295,378.91	1,481.35	0.00	(1,296,860.26)
902268	FED FARM CR BK	/MORGAN STANLEY	AGDN				1.1400 / 1.1502					
				3/8/2018	3/8/2018	MAT		(1,000,000.00)	(991,165.00)	0.00	(8,835.00)	1,000,000.00
918694	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				1.3750 / 1.1501					
				3/9/2018	3/9/2018	INT		0.00	0.00	0.00	(6,875.00)	6,875.00
				3/9/2018	3/9/2018	MAT		(1,000,000.00)	(1,001,067.00)	0.00	1,067.00	1,000,000.00
946761	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.8750 / 1.7955					
				7/15/2018	3/9/2018	PURC		2,000,000.00	1,993,515.62	2,562.16	0.00	(1,996,077.78)
924911	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.0000 / 1.1838					
				3/15/2018	3/15/2018	INT		0.00	0.00	0.00	(10,000.00)	10,000.00
				3/15/2018	3/15/2018	MAT		(2,000,000.00)	(1,998,515.62)	0.00	(1,484.38)	2,000,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
947688	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				1.8970 / 1.9154					
937380	FED HM LN BK BD	/BNY Mellon Capital Market	AGN FLOAT1	9/13/2018	3/15/2018	PURC	1.4550 / 1.4060	2,000,000.00	1,980,819.22	0.00	0.00	(1,980,819.22)
				3/26/2018	3/26/2018	INT		0.00	0.00	0.00	(7,275.00)	7,275.00
				3/26/2018	3/26/2018	MAT		(2,000,000.00)	(2,000,200.00)	0.00	200.00	2,000,000.00
949274	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.6745 / 1.6747					
935650	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	3/29/2018	3/26/2018	PURC	1.4555 / 1.4609	2,000,000.00	1,999,720.92	0.00	0.00	(1,999,720.92)
949274	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	3/29/2018	3/29/2018	MAT		(1,000,000.00)	(996,320.82)	0.00	(3,679.18)	1,000,000.00
949815	FED FARM CR BK	/MORGAN STANLEY	AGNF1				1.6745 / 1.6747					
928378	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	12/5/2018	3/29/2018	PURC	1.1000 / 2.0678	2,500,000.00	2,483,650.00	8,708.33	0.00	(2,492,358.33)
				3/31/2018	3/31/2018	INT		0.00	0.00	0.00	(7,500.00)	7,500.00
				3/31/2018	3/31/2018	MAT		(2,000,000.00)	(1,995,546.87)	0.00	(4,453.13)	2,000,000.00
942712	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				2.8750 / 1.5289					
				3/31/2018	3/31/2018	INT		0.00	0.00	0.00	(40,250.00)	40,250.00
				3/31/2018	3/31/2018	MAT		(2,800,000.00)	(2,804,593.75)	0.00	4,593.75	2,800,000.00
Sub Total:								<u>(5,396,000.00)</u>	<u>(5,428,634.27)</u>	<u>12,751.84</u>	<u>(92,288.56)</u>	<u>5,508,170.99</u>
Fund: 650-CCCD SERIES 2017E												
945319	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				6.2500 / 3.2042					
945505	FED FARM CR BK	/FTN FINANCIAL	AGNF1	7/15/2032	3/1/2018	PURC	3.3300 / 3.4801	2,000,000.00	2,697,120.00	15,972.22	0.00	(2,713,092.22)
947405	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI	2/13/2034	3/2/2018	PURC	4.5000 / 2.9081	2,000,000.00	1,963,460.00	3,515.00	0.00	(1,966,975.00)
941166	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1	2/15/2036	3/14/2018	PURC	6.7500 / 3.0912	1,500,000.00	1,831,699.22	5,034.53	0.00	(1,836,733.75)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	650-CCCD SERIES 2017E			3/15/2031	3/15/2018	INT		0.00	0.00	0.00	(50,625.00)	50,625.00
947691 FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1					3.9100 / 3.3519					
948855 FED FARM CR BK	/MORGAN STANLEY	AGNF1		11/2/2035	3/15/2018	PURC		2,000,000.00	2,147,620.00	28,890.56	0.00	(2,176,510.56)
948856 FED FARM CR BK	/MORGAN STANLEY	AGNF1		3/23/2033	3/22/2018	PURC		500,000.00	500,023.74	8,328.47	0.00	(508,352.21)
948857 FED FARM CR BK	/MORGAN STANLEY	AGNF1		12/27/2033	3/22/2018	PURC		263,000.00	297,542.42	2,757.12	0.00	(300,299.54)
948858 FED FARM CR BK	/MORGAN STANLEY	AGNF1		11/8/2032	3/22/2018	PURC		147,000.00	143,323.53	1,707.16	0.00	(145,030.69)
950483 U.S. TREAS MMF - NT - CCCD	/	NTMMF		7/19/2032	3/22/2018	PURC		255,000.00	246,378.45	1,361.06	0.00	(247,739.51)
950483 U.S. TREAS MMF - NT - CCCD	/	NTMMF		3/23/2018	3/22/2018	PURC		1,201,421.95	1,201,421.95	0.00	0.00	(1,201,421.95)
				3/23/2018	3/23/2018	INT		0.00	0.00	0.00	(48.86)	48.86
				3/23/2018	3/23/2018	MAT		(1,201,421.95)	(1,201,421.95)	0.00	0.00	1,201,421.95
Sub Total:							8,665,000.00	9,827,167.36	67,566.12	(50,673.86)	(9,844,059.62)	
Grand Total:							2,836,000.00	3,576,160.38	1,961,700.47	(11,845,370.31)	6,307,509.44	

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Mar-2018 to 31-Mar-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
AIM#51102-692 INVESTCO STIC GOVERNMENT & AGENCY						
3/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	525,123.00		INVESTCO STIC GOVERNMENT & AGENCY	945321
3/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,589,431.17)		INVESTCO STIC GOVERNMENT & AGENCY	945516
3/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,009,751.46		INVESTCO STIC GOVERNMENT & AGENCY	945926
3/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,816,714.98)		INVESTCO STIC GOVERNMENT & AGENCY	946221
3/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,801,226.12		INVESTCO STIC GOVERNMENT & AGENCY	946479
3/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,005,908.16		INVESTCO STIC GOVERNMENT & AGENCY	947156
3/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,396,463.64		INVESTCO STIC GOVERNMENT & AGENCY	947416
3/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	12,816,331.31		INVESTCO STIC GOVERNMENT & AGENCY	947695
3/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(37,677,958.64)		INVESTCO STIC GOVERNMENT & AGENCY	948554
3/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(13,224,668.69)		INVESTCO STIC GOVERNMENT & AGENCY	949064
3/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,529,618.79)		INVESTCO STIC GOVERNMENT & AGENCY	949282
3/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,156,182.00)		INVESTCO STIC GOVERNMENT & AGENCY	949809
Sub Total Amount Per Account:					(53,439,770.58)	
AIM#51103-694 INVESTCO STIC GOVERNMENT & AGENCY						
3/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,270,858.10)		INVESTCO STIC GOVERNMENT & AGENCY	945322
3/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	114,396.83		INVESTCO STIC GOVERNMENT & AGENCY	945517
3/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(651,755.69)		INVESTCO STIC GOVERNMENT & AGENCY	945704
3/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	28,362,005.00		INVESTCO STIC GOVERNMENT & AGENCY	945927
3/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(18,370,730.00)		INVESTCO STIC GOVERNMENT & AGENCY	946222
3/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,435,486.58)		INVESTCO STIC GOVERNMENT & AGENCY	946480
3/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,335,302.92)		INVESTCO STIC GOVERNMENT & AGENCY	946956
3/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,085,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	947709
3/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	48,365,920.09		INVESTCO STIC GOVERNMENT & AGENCY	948868
3/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(49,300,297.71)		INVESTCO STIC GOVERNMENT & AGENCY	949065
3/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,000,000.00)		INVESTCO STIC GOVERNMENT & AGENCY	949283
Sub Total Amount Per Account:					(23,607,109.08)	
AIM#51104-JWA INVESTCO STIC GOVERNMENT & AGENCY						
3/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	105,247.24		INVESTCO STIC GOVERNMENT & AGENCY	946220
3/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,000,000.00		INVESTCO STIC GOVERNMENT & AGENCY	946481
3/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(989,202.78)		INVESTCO STIC GOVERNMENT & AGENCY	946781
3/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,180.78		INVESTCO STIC GOVERNMENT & AGENCY	947696
Sub Total Amount Per Account:					145,225.24	

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Mar-2018 to 31-Mar-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
GS283 GOLDMAN SACHS - JWA MMF						
3/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,613.62		GOLDMAN SACHS FINL SQ GOVT	949285
Sub Total Amount Per Account:					7,613.62	
GS692 GOLDMAN SACHS - COUNTY MMF						
3/5/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,892,718.89		GOLDMAN SACHS FINL SQ GOVT	945705
3/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,914,996.78		GOLDMAN SACHS FINL SQ GOVT	946782
3/12/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	16,219,673.69		GOLDMAN SACHS FINL SQ GOVT	946957
3/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	17,384,975.00		GOLDMAN SACHS FINL SQ GOVT	947751
3/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,000,000.00		GOLDMAN SACHS FINL SQ GOVT	947910
3/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(90,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	948129
Sub Total Amount Per Account:					3,412,364.36	
GS694 GOLDMAN SACHS - EDUCATIONAL MMF						
3/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	27,704,791.45		GOLDMAN SACHS FINL SQ GOVT	946783
3/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,509,350.67)		GOLDMAN SACHS FINL SQ GOVT	947157
3/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,106,317.75)		GOLDMAN SACHS FINL SQ GOVT	947417
3/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,083,994.42)		GOLDMAN SACHS FINL SQ GOVT	947697
3/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,284,169.00		GOLDMAN SACHS FINL SQ GOVT	947753
3/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,672,443.00		GOLDMAN SACHS FINL SQ GOVT	947911
3/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(22,482,662.08)		GOLDMAN SACHS FINL SQ GOVT	948130
3/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	567,876.71		GOLDMAN SACHS FINL SQ GOVT	948557
3/26/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,861,922.80)		GOLDMAN SACHS FINL SQ GOVT	949284
3/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(969,005.49)		GOLDMAN SACHS FINL SQ GOVT	949539
3/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,134,680.52)		GOLDMAN SACHS FINL SQ GOVT	949810
Sub Total Amount Per Account:					7,081,346.43	
LAIF - EXTENDED FUND		LAIF - EXTENDED FUND				
3/1/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	135,000.00		LOCAL AGENCY INVESTMENT FUND	945323
3/2/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(9,672,000.00)		LOCAL AGENCY INVESTMENT FUND	945518
3/9/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(25,155,000.00)		LOCAL AGENCY INVESTMENT FUND	946768
3/12/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(25,159,000.00)		LOCAL AGENCY INVESTMENT FUND	946955
3/13/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	922,000.00		LOCAL AGENCY INVESTMENT FUND	947155
3/14/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(3,056,000.00)		LOCAL AGENCY INVESTMENT FUND	947404
3/15/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	464,000.00		LOCAL AGENCY INVESTMENT FUND	947685
3/19/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	20,898,000.00		LOCAL AGENCY INVESTMENT FUND	948131
3/27/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	(9,986,000.00)		LOCAL AGENCY INVESTMENT FUND	949540
3/28/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	1,484,000.00		LOCAL AGENCY INVESTMENT FUND	949748

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Mar-2018 to 31-Mar-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip	Counterparty	Deal No
3/29/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	466,000.00		LOCAL AGENCY INVESTMENT FUND	949811
3/30/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FUND	569,000.00		LOCAL AGENCY INVESTMENT FUND	950292
		Sub Total Amount Per Account:	(48,090,000.00)			
MORGAN 283	MORGAN STANLEY GOVT 8302-JWA MMF					
3/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	507,641.67	9806	MORGAN STANLEY INST LIQUIDITY FUND	949805
		Sub Total Amount Per Account:	507,641.67			
MORGAN 692	MORGAN STANLEY GOVT 8302-COUNTY MMF					
3/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	59,258,343.00	7909	MORGAN STANLEY INST LIQUIDITY FUND	947908
3/19/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,678,715.06)	8107	MORGAN STANLEY INST LIQUIDITY FUND	948106
3/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,688,500.60)	8172	MORGAN STANLEY INST LIQUIDITY FUND	948171
3/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,013,606.44)	8844	MORGAN STANLEY INST LIQUIDITY FUND	948843
3/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,867,780.81	9530	MORGAN STANLEY INST LIQUIDITY FUND	949529
3/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,393,135.52	9745	MORGAN STANLEY INST LIQUIDITY FUND	949744
		Sub Total Amount Per Account:	56,138,437.23			
MORGAN 694	MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF					
3/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(30,087.38)	8175	MORGAN STANLEY INST LIQUIDITY FUND	948173
3/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,562,507.24	9747	MORGAN STANLEY INST LIQUIDITY FUND	949746
		Sub Total Amount Per Account:	9,532,419.86			
		Total Amount :	<u>(48,311,831.25)</u>			



Orange County Auditor-Controller Internal Audit



Report on Review of the
Schedule of Assets Held by the
County Treasury as of September 30, 2017

Audit Number 1717
Report Date: March 20, 2018



Eric H. Woolery, CPA
Orange County Auditor-Controller

Scott Suzuki, CPA, CIA, CISA	Director of Internal Audit
Lily Chin, CPA, CGMA	Audit Manager II
Michael Steinhause, CPA, CGMA	Audit Manager I
Nancy Ramos	Auditor I

**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. 1717

March 20, 2018

TO: Members, Board of Supervisors
Chairman Andrew Do, 1st District Supervisor
Vice Chairman Shawn Nelson, 4th District Supervisor
Supervisor Michelle Steel, 2nd District
Supervisor Todd Spitzer, 3rd District
Supervisor Lisa A. Bartlett, 5th District

SUBJECT: Report on Review of the Schedule of Assets Held by the County Treasury
as of September 30, 2017

We have completed our Report on Review of the Schedule of Assets Held by the County Treasury as of September 30, 2017. Our final report is attached for your review.

An **Audit Status Report** is submitted quarterly to the Audit Oversight Committee (AOC) and the Board of Supervisors (BOS) detailing any critical and significant audit findings released in reports during the prior quarter and the implementation status of audit recommendations as disclosed by our Follow-Up Audits. Although there were no findings noted during this review, the results will be included in future status reports to the AOC and BOS.

Additionally, we will request the department to complete a **Customer Survey** of Review Services. The department will receive the survey shortly after the distribution of our final report.

A blue ink handwritten signature of "Eric H. Woolery".

Eric H. Woolery, CPA
Auditor-Controller

Attachments

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
Mark Malbon, Chief Assistant Treasurer-Tax Collector
JC Squires, Financial Manager, Treasurer-Tax Collector – Treasury
Jennifer Han, Accounting/Compliance Manager, Treasurer-Tax Collector – Treasury
Claire Moynihan, Director of Central Accounting Operations, Auditor-Controller
Foreperson, Grand Jury
Robin Stieler, Clerk of the Board of Supervisors
Macias Gini & O'Connell LLP, County External Auditor



Table of Contents

***Report on Review of the Schedule of Assets
Held by the County Treasury
Audit No. 1717***

As of September 30, 2017

Transmittal Letter	i
Independent Accountant's Review Report	1
Schedule of Assets Held by the County Treasury as of September 30, 2017	3



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, 2017, 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 "E H. Woolery".

Eric H. Woolery, CPA

Auditor-Controller

March 20, 2018



Schedule of Assets Held by the County Treasury

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

ASSETS				
	OCIP	OCEIP	Non-Pooled	Total
CASH				
Cash On Hand	\$ 94,503	\$ -	\$ -	\$ 94,503
Bank Demand Accounts	24,874,243	3,900,045	20,950,550	49,724,838
Total Cash	24,968,746	3,900,045	20,950,550	49,819,341
INVESTMENTS, stated at fair value				
<i>Orange County Investment Pool (OCIP):</i>				
Money Market Fund	885,572,484	-	-	885,572,484
Extended Fund	2,976,267,826	-	-	2,976,267,826
<i>Orange County Educational Investment Pool (OCEIP):</i>				
Money Market Fund	-	1,319,525,808	-	1,319,525,808
Extended Fund	-	2,997,795,646	-	2,997,795,646
<i>Non-Pooled</i>			84,442,005	84,442,005
Total Investments	3,861,840,310	4,317,321,454	84,442,005	8,263,603,769
TOTAL ASSETS	\$ 3,886,809,056	\$ 4,321,221,499	\$ 105,392,555	\$ 8,313,423,110



Orange County Auditor-Controller Internal Audit



Compliance Monitoring of the
Treasurer's Investment Portfolio for the
Quarter Ended December 31, 2017

Audit Number 1721
Report Date: March 27, 2018



O R A N G E C O U N T Y
AUDITOR-CONTROLLER
INTERNAL AUDIT

Eric H. Woolery, CPA
Orange County Auditor-Controller

Scott Suzuki, CPA, CIA, CISA **Director of Internal Audit**

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

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

Nancy Ramos **Auditor I**

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ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



Audit No. 1721

March 27, 2018

TO: Members, Treasury Oversight Committee
SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio
For the Quarter Ended December 31, 2017

At the request of the Treasury Oversight Committee, we have completed the Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended December 31, 2017.

An **Audit Status Report** is submitted quarterly to the Audit Oversight Committee (AOC) and the Board of Supervisors (BOS) detailing any critical or significant findings released in reports during the prior quarter and the implementation status of recommendations as disclosed by our Follow-Up Audits. Although there were no findings noted during this engagement, the results will be included in future status reports to the AOC and BOS.

Please feel free to call me at (714) 834-2456 or Scott Suzuki, Director of Internal Audit, at (714) 834-5509, should you wish to discuss any aspect of our report. Additionally, we request the department to complete a **Customer Survey** of Audit Services that will be sent shortly after the distribution of our final report.

Eric H. Woolery, CPA
Auditor-Controller

Attachment

Other recipients of this report:

Members, Board of Supervisors
Members, Audit Oversight Committee
Shari L. Freidenrich, Treasurer-Tax Collector
Frank Kim, County Executive Officer
Gary Nguyen, Director of Investments, Treasurer-Tax Collector – Treasury
JC Squires, Financial Manager, Treasurer-Tax Collector – Treasury
Jennifer Han, Accounting/Compliance Manager, Treasurer-Tax Collector – Treasury
Robin Stieler, Clerk of the Board of Supervisors
Foreperson, Grand Jury
Macias Gini & O'Connell LLP, County External Auditor



Table of Contents

***Compliance Monitoring of the
Treasurer's Investment Portfolio
For the Quarter Ended December 31, 2017
Audit No. 1721***

Transmittal Letter	i
Internal Auditor's Report	1



Internal Auditor's Report

Audit No. 1721

March 27, 2018

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

We have completed the compliance monitoring of the Treasurer's Investment Portfolio for the quarter ended December 31, 2017. The purpose of our engagement was to determine whether the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and various other non-pooled investments managed by the Treasurer, such as John Wayne Airport Investment Fund, were in compliance with the applicable provisions of its Investment Policy Statement (IPS) and that instances of noncompliance, including technical incidents, were properly reported in the Treasurer's Monthly Investment Report. It is important to note that the Treasurer further invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund (OCMMF) and the Orange County Educational Money Market Fund (OCEMMF) (collectively referred to as Money Market Funds), and the Extended Fund.

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

Our compliance procedures included judgmentally selecting five (5) business days for testing from each month and importing the selected electronic downloads from the Treasurer's Quantum system into ACL, a computer-assisted audit technique software, to perform calculations and determine whether investment purchases were in compliance with the IPS.

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



Internal Auditor's Report

The following lists the procedures performed and results achieved:

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.



Internal Auditor's Report

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

Results: We found no exceptions.

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



Orange County Auditor-Controller Internal Audit



Report on Review of the
Schedule of Assets Held by the
County Treasury as of September 30, 2017

Audit Number 1717
Report Date: March 20, 2018



Eric H. Woolery, CPA
Orange County Auditor-Controller

Scott Suzuki, CPA, CIA, CISA	Director of Internal Audit
Lily Chin, CPA, CGMA	Audit Manager II
Michael Steinhause, CPA, CGMA	Audit Manager I
Nancy Ramos	Auditor I

**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. 1717

March 20, 2018

TO: Members, Board of Supervisors
Chairman Andrew Do, 1st District Supervisor
Vice Chairman Shawn Nelson, 4th District Supervisor
Supervisor Michelle Steel, 2nd District
Supervisor Todd Spitzer, 3rd District
Supervisor Lisa A. Bartlett, 5th District

SUBJECT: Report on Review of the Schedule of Assets Held by the County Treasury
as of September 30, 2017

We have completed our Report on Review of the Schedule of Assets Held by the County Treasury as of September 30, 2017. Our final report is attached for your review.

An **Audit Status Report** is submitted quarterly to the Audit Oversight Committee (AOC) and the Board of Supervisors (BOS) detailing any critical and significant audit findings released in reports during the prior quarter and the implementation status of audit recommendations as disclosed by our Follow-Up Audits. Although there were no findings noted during this review, the results will be included in future status reports to the AOC and BOS.

Additionally, we will request the department to complete a **Customer Survey** of Review Services. The department will receive the survey shortly after the distribution of our final report.

A blue ink handwritten signature of "Eric H. Woolery".

Eric H. Woolery, CPA
Auditor-Controller

Attachments

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
Mark Malbon, Chief Assistant Treasurer-Tax Collector
JC Squires, Financial Manager, Treasurer-Tax Collector – Treasury
Jennifer Han, Accounting/Compliance Manager, Treasurer-Tax Collector – Treasury
Claire Moynihan, Director of Central Accounting Operations, Auditor-Controller
Foreperson, Grand Jury
Robin Stieler, Clerk of the Board of Supervisors
Macias Gini & O'Connell LLP, County External Auditor



Table of Contents

***Report on Review of the Schedule of Assets
Held by the County Treasury
Audit No. 1717***

As of September 30, 2017

Transmittal Letter	i
Independent Accountant's Review Report	1
Schedule of Assets Held by the County Treasury as of September 30, 2017	3



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, 2017, 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 "E H. Woolery".

Eric H. Woolery, CPA
Auditor-Controller
March 20, 2018



Schedule of Assets Held by the County Treasury

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

ASSETS				
	OCIP	OCEIP	Non-Pooled	Total
CASH				
Cash On Hand	\$ 94,503	\$ -	\$ -	\$ 94,503
Bank Demand Accounts	24,874,243	3,900,045	20,950,550	49,724,838
Total Cash	24,968,746	3,900,045	20,950,550	49,819,341
INVESTMENTS, stated at fair value				
<i>Orange County Investment Pool (OCIP):</i>				
Money Market Fund	885,572,484	-	-	885,572,484
Extended Fund	2,976,267,826	-	-	2,976,267,826
<i>Orange County Educational Investment Pool (OCEIP):</i>				
Money Market Fund	-	1,319,525,808	-	1,319,525,808
Extended Fund	-	2,997,795,646	-	2,997,795,646
<i>Non-Pooled</i>			84,442,005	84,442,005
Total Investments	3,861,840,310	4,317,321,454	84,442,005	8,263,603,769
TOTAL ASSETS	\$ 3,886,809,056	\$ 4,321,221,499	\$ 105,392,555	\$ 8,313,423,110



Orange County Auditor-Controller Internal Audit



Compliance Monitoring of the
Treasurer's Investment Portfolio for the
Quarter Ended December 31, 2017

Audit Number 1721
Report Date: March 27, 2018



O R A N G E C O U N T Y
AUDITOR-CONTROLLER
INTERNAL AUDIT

Eric H. Woolery, CPA
Orange County Auditor-Controller

Scott Suzuki, CPA, CIA, CISA **Director of Internal Audit**

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

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

Nancy Ramos **Auditor I**

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ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



Audit No. 1721

March 27, 2018

TO: Members, Treasury Oversight Committee
SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio
For the Quarter Ended December 31, 2017

At the request of the Treasury Oversight Committee, we have completed the Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended December 31, 2017.

An **Audit Status Report** is submitted quarterly to the Audit Oversight Committee (AOC) and the Board of Supervisors (BOS) detailing any critical or significant findings released in reports during the prior quarter and the implementation status of recommendations as disclosed by our Follow-Up Audits. Although there were no findings noted during this engagement, the results will be included in future status reports to the AOC and BOS.

Please feel free to call me at (714) 834-2456 or Scott Suzuki, Director of Internal Audit, at (714) 834-5509, should you wish to discuss any aspect of our report. Additionally, we request the department to complete a **Customer Survey** of Audit Services that will be sent shortly after the distribution of our final report.

Eric H. Woolery, CPA
Auditor-Controller

Attachment

Other recipients of this report:

Members, Board of Supervisors
Members, Audit Oversight Committee
Shari L. Freidenrich, Treasurer-Tax Collector
Frank Kim, County Executive Officer
Gary Nguyen, Director of Investments, Treasurer-Tax Collector – Treasury
JC Squires, Financial Manager, Treasurer-Tax Collector – Treasury
Jennifer Han, Accounting/Compliance Manager, Treasurer-Tax Collector – Treasury
Robin Stieler, Clerk of the Board of Supervisors
Foreperson, Grand Jury
Macias Gini & O'Connell LLP, County External Auditor



Table of Contents

***Compliance Monitoring of the
Treasurer's Investment Portfolio
For the Quarter Ended December 31, 2017
Audit No. 1721***

Transmittal Letter	i
Internal Auditor's Report	1



Internal Auditor's Report

Audit No. 1721

March 27, 2018

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

We have completed the compliance monitoring of the Treasurer's Investment Portfolio for the quarter ended December 31, 2017. The purpose of our engagement was to determine whether the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and various other non-pooled investments managed by the Treasurer, such as John Wayne Airport Investment Fund, were in compliance with the applicable provisions of its Investment Policy Statement (IPS) and that instances of noncompliance, including technical incidents, were properly reported in the Treasurer's Monthly Investment Report. It is important to note that the Treasurer further invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund (OCMMF) and the Orange County Educational Money Market Fund (OCEMMF) (collectively referred to as Money Market Funds), and the Extended Fund.

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

Our compliance procedures included judgmentally selecting five (5) business days for testing from each month and importing the selected electronic downloads from the Treasurer's Quantum system into ACL, a computer-assisted audit technique software, to perform calculations and determine whether investment purchases were in compliance with the IPS.

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



Internal Auditor's Report

The following lists the procedures performed and results achieved:

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.



Internal Auditor's Report

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

Results: We found no exceptions.

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

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

CDIAC
Superior Court

Orange County School Districts

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

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

Orange County Community College Districts (CCD)

Coast Community CCD
North Orange County CCD
Rancho-Santiago CCD
South Orange County CCD

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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