

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

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



COUNTY OF ORANGE

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

Table of Contents

<b>I.</b>	<b>Memo to Board of Supervisors-Executive Summary</b>	<b>3</b>
<b>II.</b>	<b>Investment Pool Summary, Statistics and Charts, Fund Composition, Top Ten Participants</b>	<b>5</b>
<b>III.</b>	<b>Investment Objectives</b>	<b>12</b>
	- <i>Safety - Investment Type/Credit Quality/Issuer Concentration/Issuer List</i>	
	- <i>Liquidity - Maturities Distribution</i>	
	- <i>Yield - Interest Rate Yield</i>	
<b>IV.</b>	<b>Cash Availability Projection per California Government Code Section 53646(b)(3)</b>	<b>21</b>
<b>V.</b>	<b>Statement of Accountability</b>	<b>22</b>
<b>VI.</b>	<b>Investment Policy and Treasury Oversight Committee (TOC) Bylaws Compliance Summary</b>	<b>23</b>
	- <i>Investment Policy Compliance Summary</i>	
	- <i>Investment Policy and TOC Bylaws Compliance Summary</i>	
	- <i>Noncompliance Detail</i>	
<b>VII.</b>	<b>Portfolio Investment Inventory with Market Values</b>	<b>26</b>
	- <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>	
<b>VIII.</b>	<b>Detailed Transaction Reports</b>	<b>65</b>
	- <i>Transaction Report by Fund for all Funds</i>	
	- <i>Money Market Mutual Fund and LAIF Transactions</i>	
<b>IX.</b>	<b>Distribution List</b>	<b>99</b>



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



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**INTERDEPARTMENTAL COMMUNICATION**

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**Date:** September 18, 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 *SLF*

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

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

**INVESTMENT POOL COMPOSITION**

The investments contained within this report are as of August 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 Treasurer established three Money Market Funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), and the John Wayne Airport Investment Fund, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, on February 14, 2018, reaffirmed their highest rating of AAAM on the OCMMF and the OCEMMF. The County Treasurer also established the Extended Fund that is invested to meet cash needs between one and five years out. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 42 and 54, respectively. The maximum maturity of investments for the John Wayne Airport Investment Fund is 15 months, with a maximum WAM of 90 days, and a current WAM of 85. The maximum maturity of the Extended Fund is five years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.33), 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 August 2018, the job market added 201,000 new jobs, and July's job numbers were revised downward by 10,000 to 147,000. The U.S. unemployment rate for August remained unchanged at 3.9%. The U.S. Gross Domestic Product second quarter rate increased from the prior reported rate of 4.1% to 4.2%. The Empire State Manufacturing Index increased to 25.6 from 22.6 in July, while the Philadelphia Fed Index decreased to 11.9 from 25.7 in July. 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 seventy-fourth consecutive month in June, up 6.24% from a year ago. The index for pending home sales decreased 0.50% on a year-over-year basis in July.

The 10-year Treasury rate declined from 2.96% in July to 2.86% in August. The short-term 90-day T-bill increased from 2.03% at the end of July to 2.11% at the end of August. The rate on the 2-year Treasury note was 2.62% at the end of August, down from 2.67% in July.

## **INVESTMENT INTEREST YIELDS AND FORECAST**

The current gross interest yield year-to-date for fiscal year 2018/2019 is 1.66% for OCIP and 1.71% for OCEIP. The current net yield for fiscal year 2018/2019 is 1.60 for OCIP and 1.65% for OCEIP. The forecasted net yield for fiscal year 2018/2019 for both OCIP and OCEIP is 1.81%.

## **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 July 2018 and August 2018 interest apportionments are expected to be paid in October 2018 and November 2018, respectively. The investment administrative fee for fiscal year 2018/2019 is estimated at 5.9 basis points.

## **TEMPORARY TRANSFERS**

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

## **PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS**

Under guidelines outlined in the current IPS, the County Treasurer may invest in "A" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$356 million in County of Orange debt, which represents approximately 4.2% 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 August 2018.

## **CREDIT UPDATE**

During August, 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 August 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**

	<b>AUGUST 2018</b>	<b>JULY 2018</b>	<b>INCREASE (DECREASE)</b>	<b>NET CHANGE %</b>	<b>AUGUST 2017</b>	<b>INCREASE (DECREASE)</b>	<b>NET CHANGE %</b>
<b><u>Orange County Investment Pool (OCIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 3,800,757,752	\$ 3,699,655,626	\$ 101,102,126	2.73%	\$ 3,887,687,886	\$ (86,930,134)	-2.24%
End Of Month Book Value <sup>1</sup>	\$ 3,818,674,986	\$ 3,720,637,614	\$ 98,037,372	2.63%	\$ 3,893,180,097	\$ (74,505,111)	-1.91%
Monthly Average Balance	\$ 3,728,926,590	\$ 3,957,348,486	\$ (228,421,896)	-5.77%	\$ 3,811,920,907	\$ (82,994,317)	-2.18%
Year-To-Date Average Balance	\$ 3,843,137,539	\$ 3,957,348,486	\$ (114,210,947)	-2.89%	\$ 3,885,644,464	\$ (42,506,925)	-1.09%
Monthly Accrued Earnings <sup>2</sup>	\$ 5,324,206	\$ 5,532,831	\$ (208,625)	-3.77%	\$ 3,597,928	\$ 1,726,278	47.98%
Monthly Net Yield <sup>2</sup>	1.62%	1.58%	0.04%	2.34%	1.05%	0.57%	54.29%
Year-To-Date Net Yield <sup>2</sup>	1.60%	1.58%	0.02%	1.13%	1.04%	0.56%	54.16%
Annual Estimated Gross Yield <sup>3</sup>	1.87%	1.87%	0.00%	0.00%	1.28%	0.59%	45.80%
Weighted Average Maturity (WAM)	350	380	(30)	-7.89%	361	(11)	-3.05%
<b><u>Orange County Educational Investment Pool (OCEIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 4,589,471,472	\$ 4,894,537,916	\$ (305,066,444)	-6.23%	\$ 4,343,104,770	\$ 246,366,702	5.67%
End Of Month Book Value <sup>1</sup>	\$ 4,609,254,223	\$ 4,917,462,588	\$ (308,208,365)	-6.27%	\$ 4,348,573,992	\$ 260,680,231	5.99%
Monthly Average Balance	\$ 4,779,197,893	\$ 4,991,639,662	\$ (212,441,769)	-4.26%	\$ 4,502,682,483	\$ 276,515,410	6.14%
Year-To-Date Average Balance	\$ 4,885,418,778	\$ 4,991,639,662	\$ (106,220,884)	-2.13%	\$ 4,620,999,920	\$ 264,418,858	5.72%
Monthly Accrued Earnings <sup>2</sup>	\$ 7,083,460	\$ 7,146,878	\$ (63,418)	-0.89%	\$ 4,225,782	\$ 2,857,678	67.62%
Monthly Net Yield <sup>2</sup>	1.68%	1.62%	0.06%	3.83%	1.04%	0.64%	61.44%
Year-To-Date Net Yield <sup>2</sup>	1.65%	1.62%	0.03%	1.88%	1.03%	0.62%	59.95%
Annual Estimated Gross Yield <sup>3</sup>	1.87%	1.87%	0.00%	0.00%	1.30%	0.57%	44.13%
Weighted Average Maturity (WAM)	325	323	2	0.62%	332	(7)	-2.11%

<sup>1</sup> Market values provided by Bloomberg and Northern Trust. The OCIP and OCEIP market values in current year and in prior year are slightly lower than book values due to six Federal Reserve short-term rate increases totaling 1.50% since November 2016, but both have a net asset value of 1.00 and have sufficient liquidity to meet projected cash flow needs.

<sup>2</sup> In August 2018, the OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields and Year-To-Date Net Yields were higher than the prior year primarily due to six Federal Reserve short-term rate increases totaling 1.50% since November 2016.

<sup>3</sup> The OCIP and OCEIP annual estimated gross yields for August 2017 are reported at the actual annual gross yields for FY 17/18, and their annual estimated gross yields for August 2018 are reported at the forecasted gross yield of 1.87%. The OCIP and OCEIP annual estimated gross yields for FY 18/19 are higher than FY 17/18 yields of 1.28% and 1.30% primarily due to six Federal Reserve short-term rate increases totaling 1.50% since November 2016.

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**INVESTMENT POOL STATISTICS**  
**FOR THE MONTH ENDED: August 31, 2018**

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

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 8/31/18	MONTHLY Gross Yield	Current NAV <sup>(4)</sup>	
<b>COMBINED POOL BALANCES (includes the Extended Fund)</b>						
Orange County Investment Pool (OCIP)	MARKET Value \$	3,800,757,752	350	1.76%	1.68%	1.00
	COST (Capital) \$	3,818,996,713				
	MONTHLY AVG Balance \$	3,728,926,590				
	BOOK Value \$	3,818,674,986				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$	4,589,471,472	325	1.79%	1.74%	1.00
	COST (Capital) \$	4,609,176,164				
	MONTHLY AVG Balance \$	4,779,197,893				
	BOOK Value \$	4,609,254,223				

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

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST	
Specific Investment Funds: 283, FVSD, CCCD	MARKET Value \$	105,353,014	John Wayne Airport Investment Fund \$ 51,237,431
	COST (Capital) \$	106,353,859	Fountain Valley School District Fund 40 \$ 34,790,770
	MONTHLY AVG Balance \$	106,236,386	CCCD Series 2017E Bonds \$ 20,325,658
	BOOK Value \$	106,207,643	
			\$ 106,353,859

**MONTH END TOTALS**

INVESTMENTS & CASH		INVESTMENTS & CASH	
<b>COUNTY MONEY MARKET FUND (OCMMF)</b>			
County Money Market Fund	\$ 658,481,358	OCIP	\$ 3,820,698,299
County Cash	\$ 1,701,586	OCEIP	\$ 4,611,177,792
<b>EXTENDED FUND</b>	\$ 6,636,032,809	Specific Investment Funds	\$ 106,353,859
<b>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</b>			
Educational Money Market Fund	\$ 1,133,658,710	Non-Pooled Cash	\$ 18,974,674
Educational Cash	\$ 2,001,628		
<b>NON-POOLED INVESTMENTS &amp; CASH</b>			
Non-Pooled Investments	\$ 106,353,859		
Non-Pooled Cash	\$ 18,974,674		
	\$ 8,557,204,624		\$ 8,557,204,624

**KEY POOL STATISTICS**

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	1.64%	OCMMF	42
OCEMMF - MONTHLY GROSS YIELD	1.90%	OCEMMF	54
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	1.96%	JOHN WAYNE AIRPORT WAM	85
OCIP - YTD NET YIELD <sup>(3)</sup>	1.60%	LGIP WAM (Standard & Poors)	37
OCEIP - YTD NET YIELD <sup>(3)</sup>	1.65%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	2.06%		

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**INVESTMENT POOL STATISTICS**  
**FOR THE MONTH ENDED: August 31, 2018**

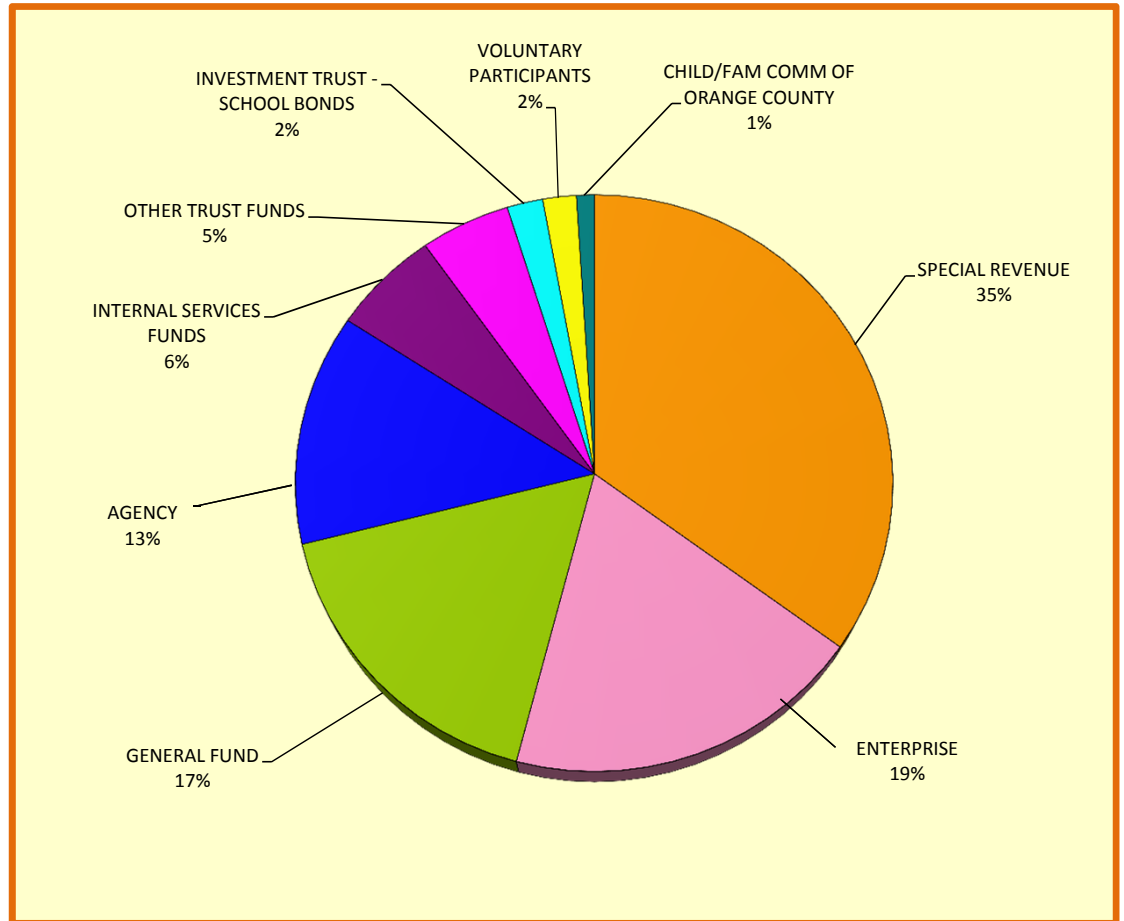
**INVESTMENT STATISTICS - By Investment Fund**

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 8/31/18	MONTHLY Gross Yield	Current NAV <sup>(4)</sup>
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 659,580,340	42	1.92%	1.64%	1.00
	COST (Capital) \$ 658,481,358				
	MONTHLY AVG Balance \$ 552,485,766				
	BOOK Value \$ 659,347,387				
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,135,219,335	54	1.98%	1.90%	1.00
	COST (Capital) \$ 1,133,658,710				
	MONTHLY AVG Balance \$ 1,263,451,762				
	BOOK Value \$ 1,135,042,907				
<u>Extended Fund</u>	MARKET Value \$ 6,595,429,549	414	1.73%	1.69%	0.99
	COST (Capital) \$ 6,636,032,809				
	MONTHLY AVG Balance \$ 6,692,186,955				
	BOOK Value \$ 6,633,538,915				
<b>ALLOCATION OF EXTENDED FUND</b>					
<u>Extended Fund</u> <i>OCIP Share</i>	MARKET Value \$ 3,141,177,412	414	1.73%	1.69%	0.99
	COST (Capital) \$ 3,160,515,355				
	MONTHLY AVG Balance \$ 3,176,440,824				
	BOOK Value \$ 3,159,327,599				
<i>OCEIP Share</i>	MARKET Value \$ 3,454,252,137	414	1.73%	1.69%	0.99
	COST (Capital) \$ 3,475,517,454				
	MONTHLY AVG Balance \$ 3,515,746,131				
	BOOK Value \$ 3,474,211,316				
<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 deduction of the Investment Administrative Fee.
- (4) Book Value is computed as Cost reduced by amortization of premium and increased by the accretion of discount of the Investment Portfolio. Net Asset Value (NAV) is equal to Market Value divided by Book Value. The Extended Fund Market Value is lower than Book Value causing the NAV to be lower than 1.00 due to six Federal Reserve short-term rate increases totalling 1.50% since November 2016. When the Extended Fund is combined with the OCMMF and OCEMMF, both OCIP and OCEIP have a NAV of 1.00.

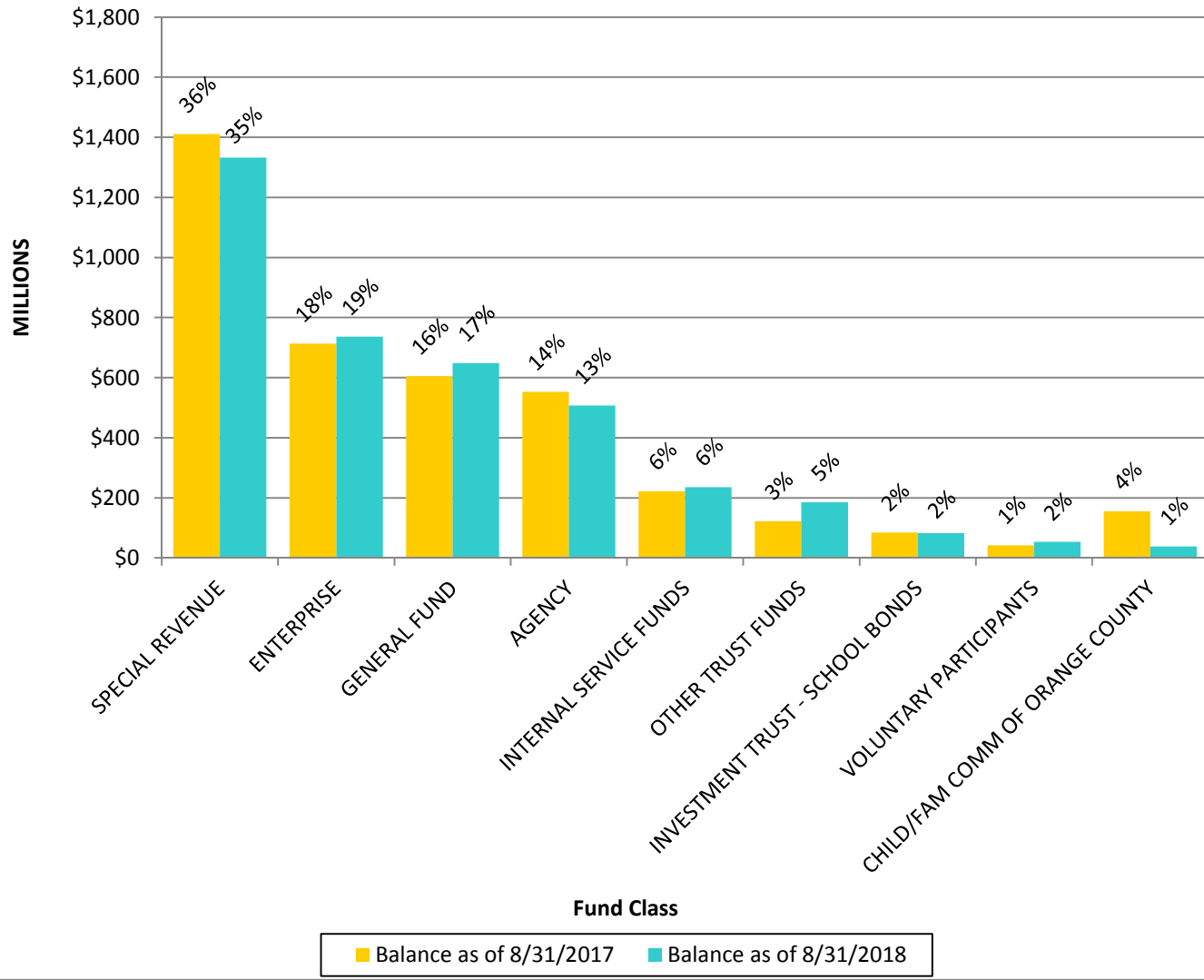
**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF AUGUST 31, 2018**

<b>FUNDS</b>	<b>BALANCE</b>
SPECIAL REVENUE	\$ 1,332,054,618
ENTERPRISE	736,790,636
GENERAL FUND	648,952,743
AGENCY	507,414,893
INTERNAL SERVICE FUNDS	235,511,647
OTHER TRUST FUNDS	185,505,250
INVESTMENT TRUST - SCHOOL BONDS	82,700,033
VOLUNTARY PARTICIPANTS	53,507,019
CHILD/FAM COMM OF ORANGE COUNTY	38,261,460
<b>TOTAL</b>	<b>\$ 3,820,698,299</b>



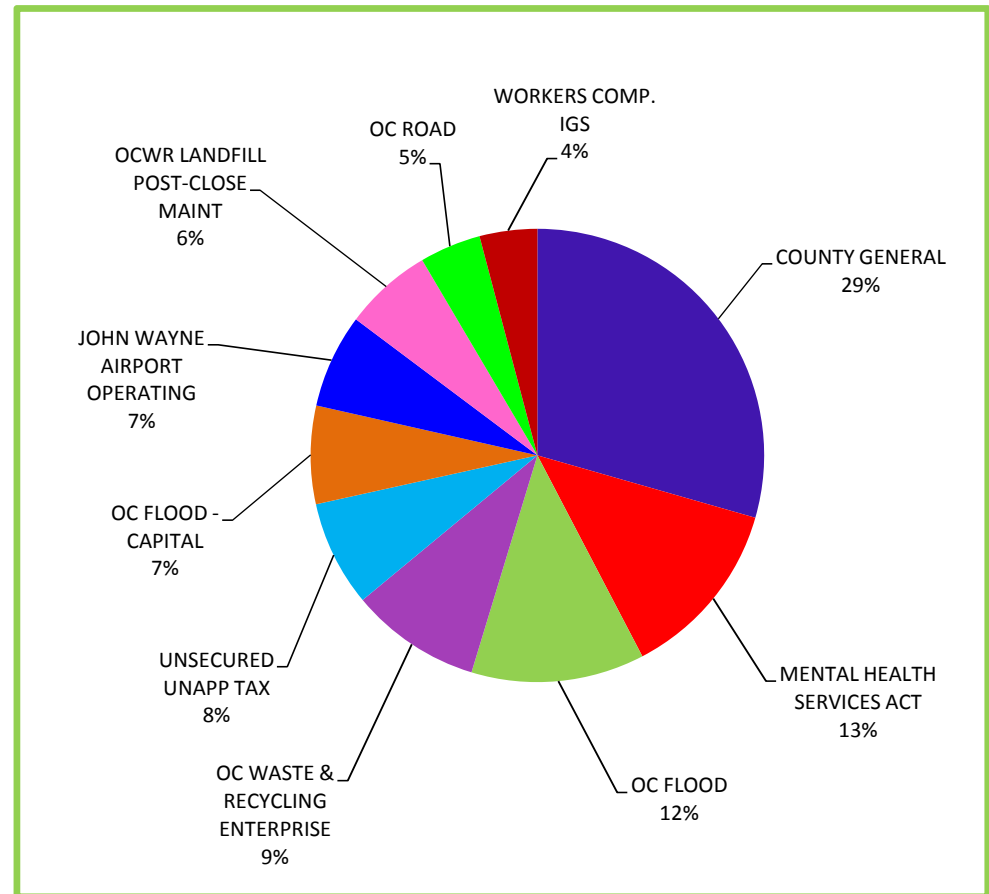


## ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF AUGUST 31



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

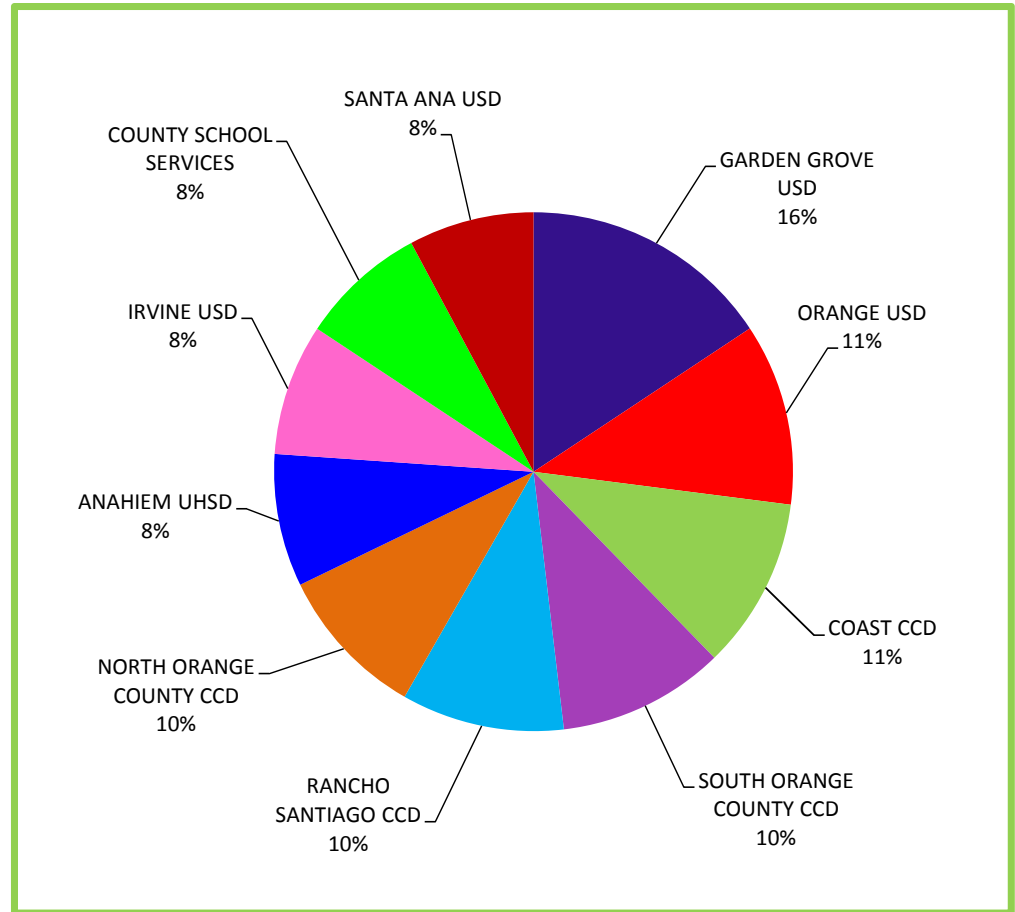
<b>FUND #</b>	<b>FUND NAME</b>	<b>BALANCE</b>
100	COUNTY GENERAL	\$ 606,434,857
13Y	MENTAL HEALTH SERVICES ACT	266,097,421
400	OC FLOOD	254,874,231
299	OC WASTE & RECYCLING ENTERPRISE	191,362,181
674	UNSECURED UNAPP TAX	155,581,078
404	OC FLOOD - CAPITAL	144,482,015
280	JOHN WAYNE AIRPORT OPERATING	138,153,496
279	OCWR LANDFILL POST-CLOSE MAINT	129,116,730
115	OC ROAD	90,027,947
293	WORKERS COMP	84,824,495
<b>TOTAL</b>		<b>\$ 2,060,954,451</b>



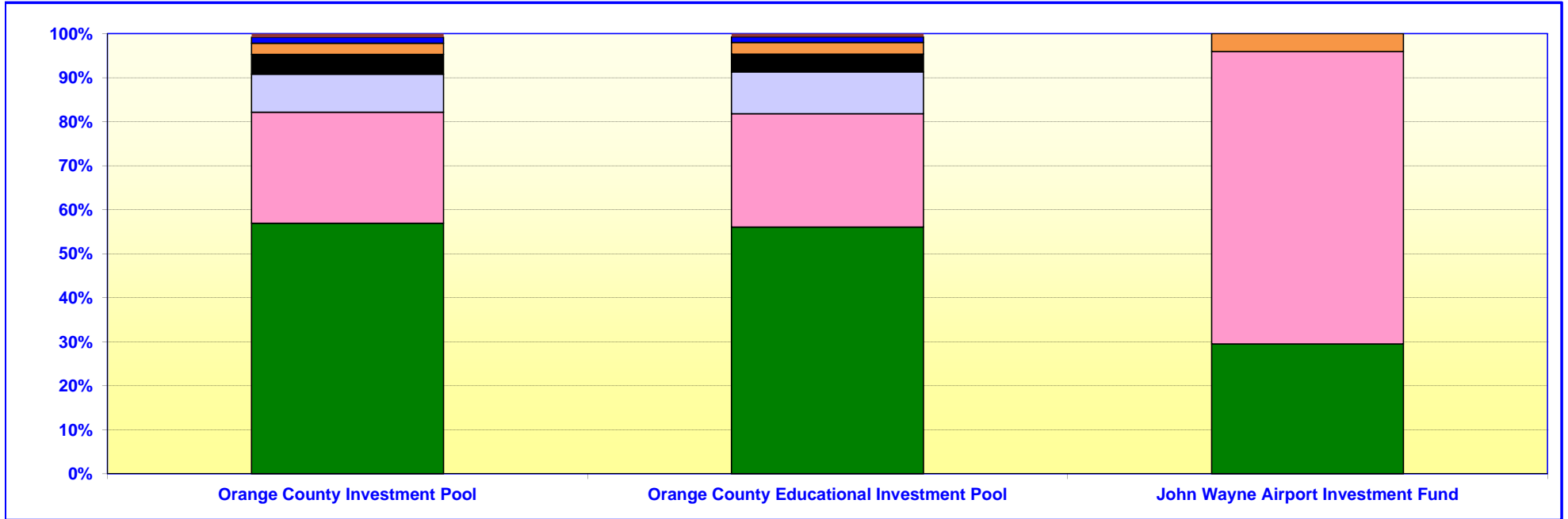
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF AUGUST 31, 2018**

DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
72	GARDEN GROVE USD	\$ 469,622,878 (1)
80	ORANGE USD	339,290,439 (1)
90	COAST CCD	319,302,927 (1)
96	SOUTH ORANGE COUNTY CCD	311,213,944
92	RANCHO SANTIAGO CCD	303,809,989 (1)
88	NORTH ORANGE COUNTY CCD	285,340,011 (1)
64	ANAHIEM UHSD	247,135,409 (1)
75	IRVINE USD	245,246,830 (1)
94	COUNTY SCHOOL SERVICES	236,208,225
84	SANTA ANA USD	233,866,083 (1)
<b>TOTAL</b>		<b>\$ 2,991,036,735</b>

(1) BALANCES INCLUDE GENERAL OBLIGATION BONDS PROCEEDS



**ORANGE COUNTY TREASURER - TAX COLLECTOR**  
**BY INVESTMENT TYPE - By Percentage Holdings**  
**August 31, 2018**



Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,163,681	56.93%
U. S. TREASURIES	959,908	25.25%
MEDIUM-TERM NOTES	328,289	8.64%
MUNICIPAL DEBT	169,587	4.46%
MONEY MARKET MUTUAL FUNDS	95,826	2.52%
CERTIFICATES OF DEPOSIT	52,778	1.39%
LOCAL AGENCY INVESTMENT FUND	30,689	0.81%
	<u>\$ 3,800,758</u>	<u>100.00%</u>

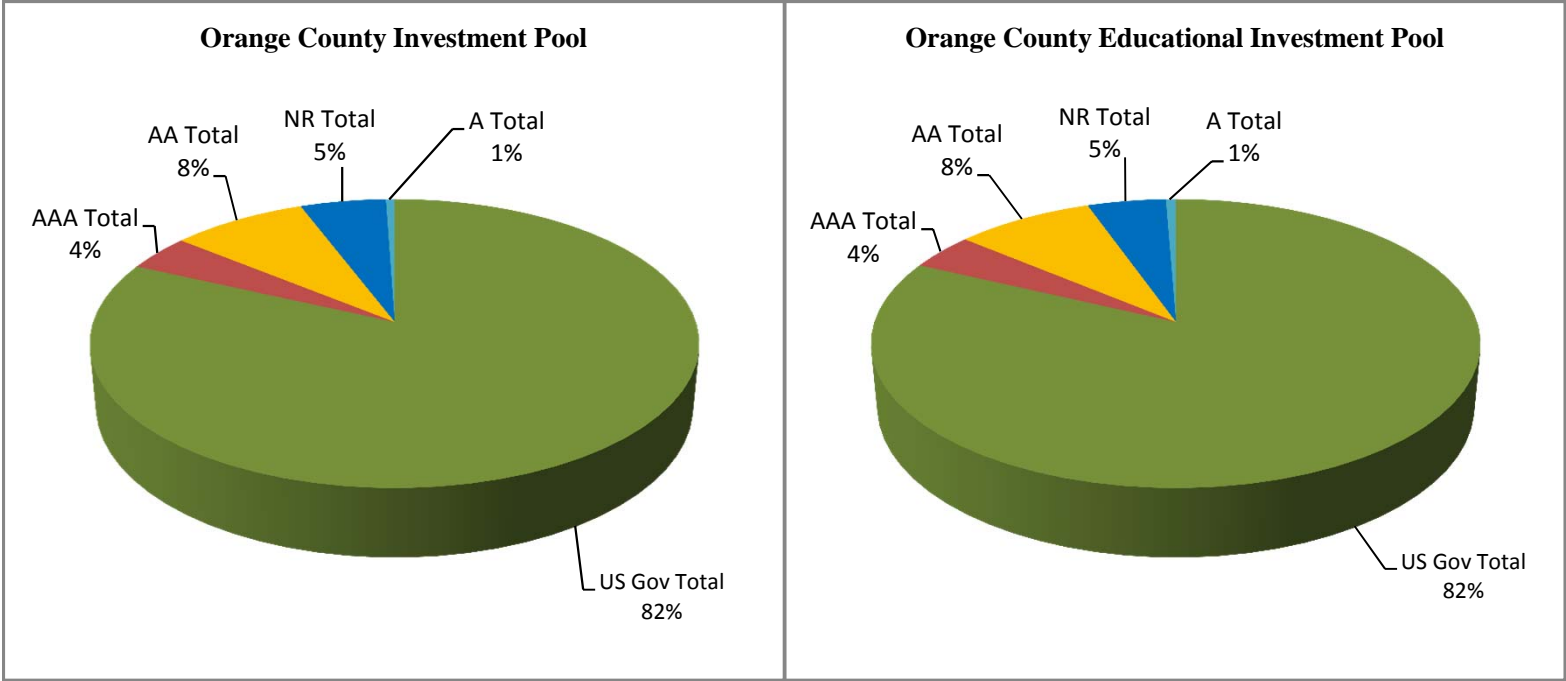
Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,573,654	56.08%
U. S. TREASURIES	1,181,331	25.74%
MEDIUM-TERM NOTES	435,148	9.48%
MUNICIPAL DEBT	186,490	4.06%
MONEY MARKET MUTUAL FUNDS	121,062	2.64%
CERTIFICATES OF DEPOSIT	58,038	1.26%
LOCAL AGENCY INVESTMENT FUND	33,748	0.74%
	<u>\$ 4,589,471</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 15,137	29.54%
U. S. TREASURIES	34,021	66.38%
MONEY MARKET MUTUAL FUNDS	2,093	4.08%
	<u>\$ 51,251</u>	<u>100.00%</u>

Calculated Using Market Value at 8/31/2018

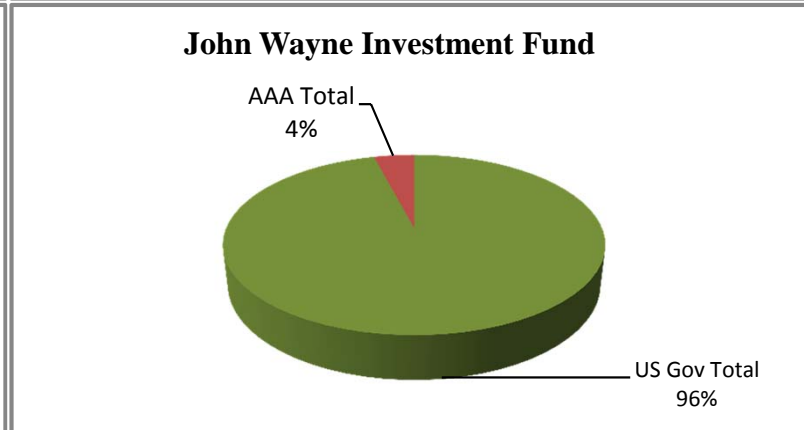
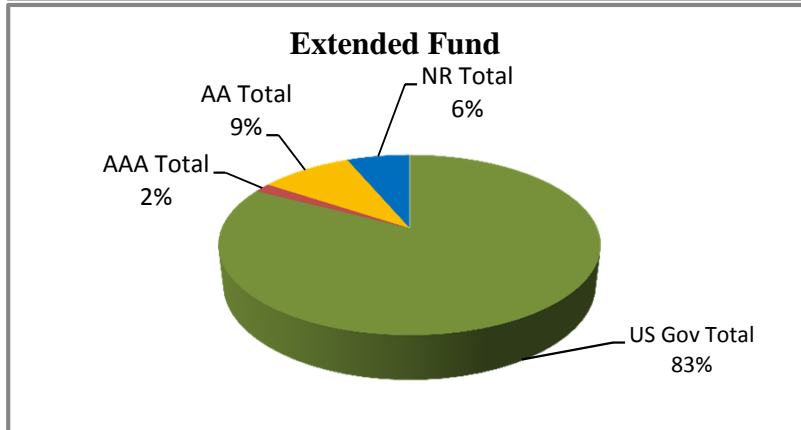
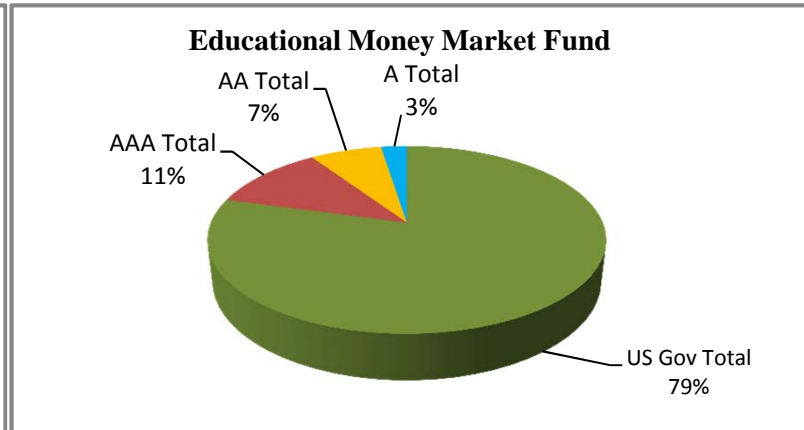
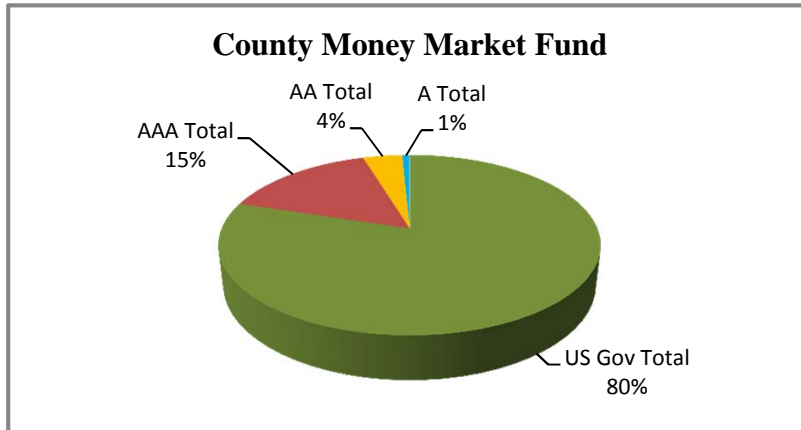


**ORANGE COUNTY TREASURER - TAX COLLECTOR**  
**CREDIT QUALITY BY MARKET VALUE**  
 August 31, 2018



*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**  
 August 31, 2018



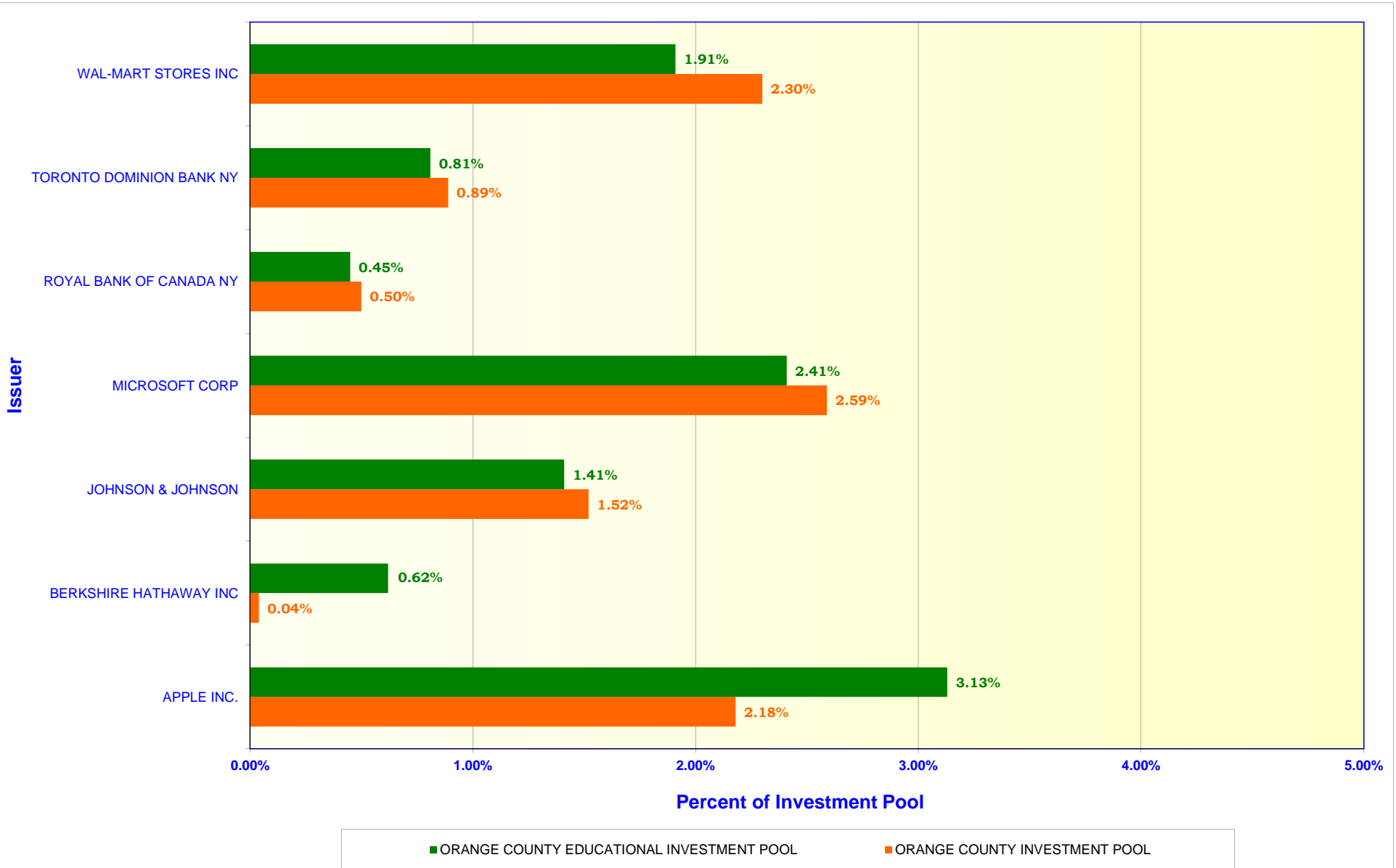
*US GOV Includes Agency & Treasury Debt*

*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**  
 August 31, 2018



# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

August 31, 2018

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

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

\*\* S&P changed its outlook from Negative to Stable on June 27, 2018. Moody's upgraded its L/T issuer credit rating from A1 to Aa2 and changed its outlook from Negative to Stable on July 16, 2018.

\*\*\* Moody's upgraded its L/T issuer credit rating from Aa2 to Aa1 and changed its outlook from Negative to Stable on July 16, 2018

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

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

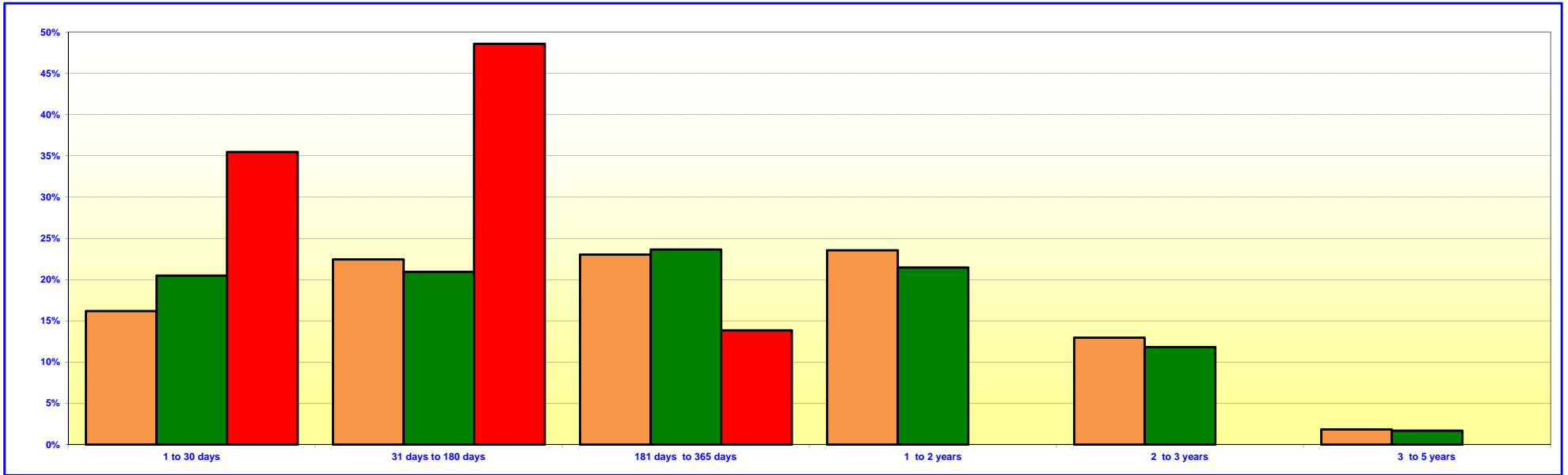


**Orange County Treasurer-Tax Collector  
Changes in Approved Issuer's List  
For the Month Ended August 31, 2018**

During August, 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  
August 31, 2018**

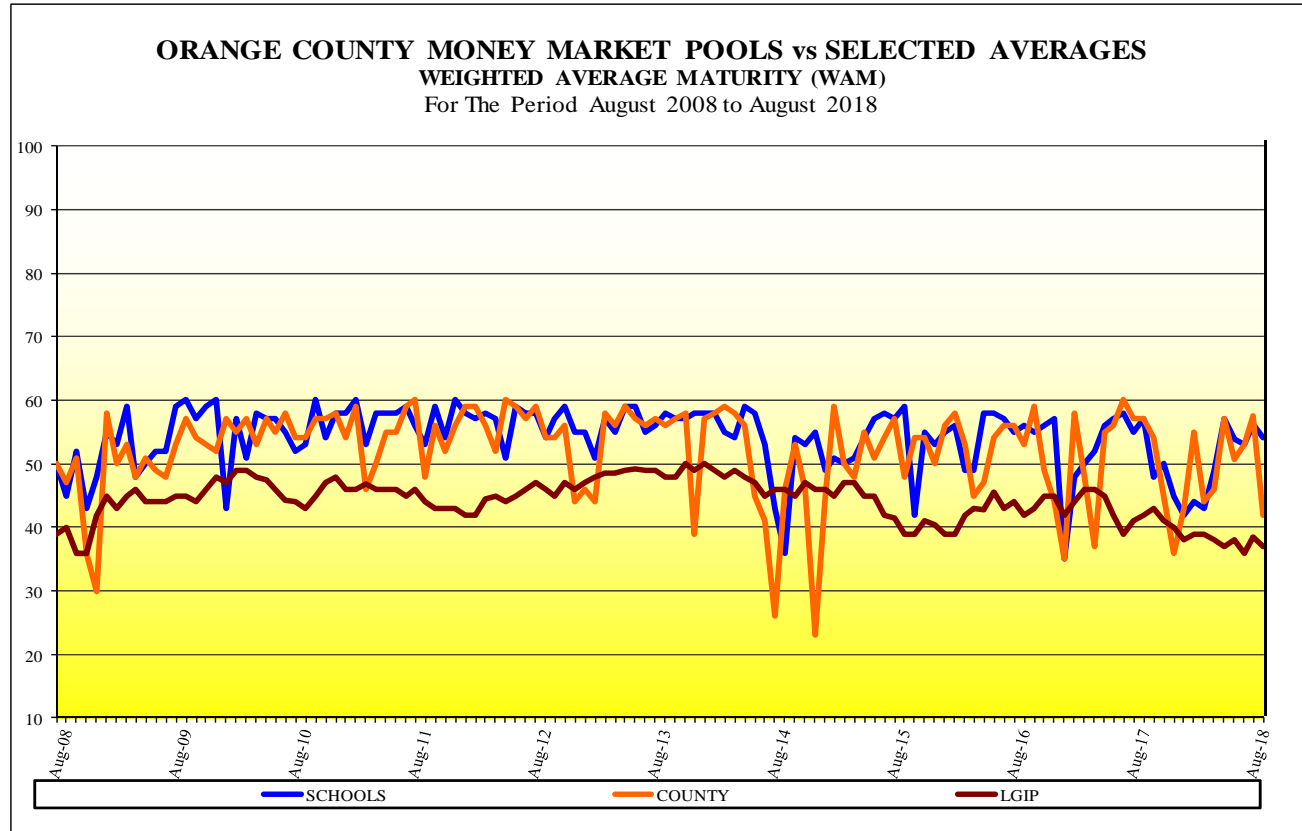
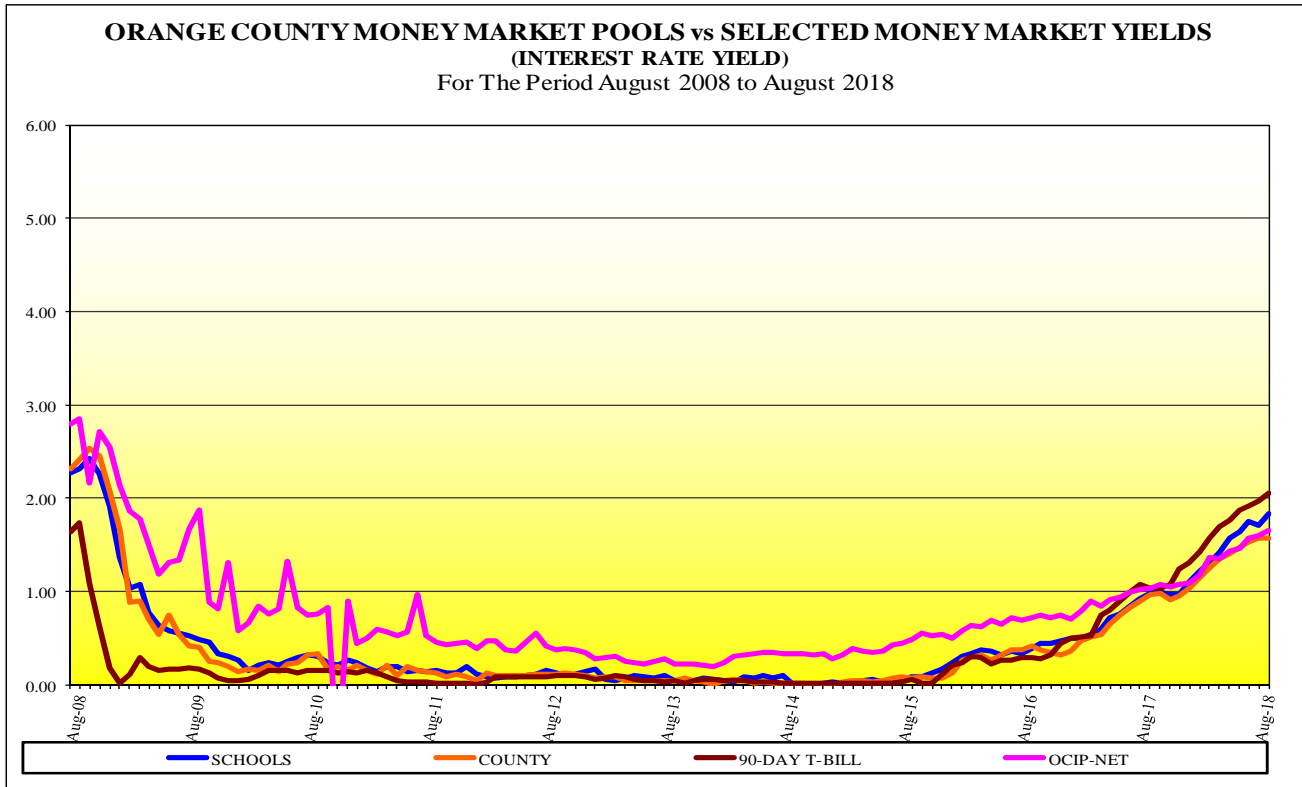


<b>ORANGE COUNTY INVESTMENT POOL</b>			
	In Thousands <sup>1</sup>		%
1 TO 30 DAYS	\$ 618,530		16.18%
31 TO 180 DAYS	857,791		22.44%
181 TO 365 DAYS	880,383		23.03%
1 YEAR TO 2 YEARS	899,787		23.54%
2 YEARS TO 3 YEARS	495,514		12.96%
3 YEARS TO 5 YEARS	70,285		1.85%
<b>TOTAL</b>	<b>\$ 3,822,290</b>		<b>100.00%</b>

<b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b>			
	In Thousands <sup>1</sup>		%
1 TO 30 DAYS	\$ 944,998		20.48%
31 TO 180 DAYS	965,737		20.93%
181 TO 365 DAYS	1,091,072		23.65%
1 YEAR TO 2 YEARS	989,468		21.45%
2 YEARS TO 3 YEARS	544,900		11.81%
3 YEARS TO 5 YEARS	77,290		1.68%
<b>TOTAL</b>	<b>\$ 4,613,465</b>		<b>100.00%</b>

<b>JOHN WAYNE AIRPORT INVESTMENT FUND</b>			
	In Thousands <sup>1</sup>		%
1 TO 30 DAYS	\$ 18,193		35.45%
31 TO 180 DAYS	24,925		48.57%
181 TO 365 DAYS	7,100		13.84%
1 YEAR TO 5 YEARS	1,100		2.14%
<b>TOTAL</b>	<b>\$ 51,318</b>		<b>100.00%</b>

<sup>1</sup> Maturity Limits are calculated using face value.



•For the Month Ended August 31, 2018, S&P LGIP – 1.96; S&P LGIP WAM -37; 90-Day T-Bill – 2.06; OCIP – Net – 1.62

**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**INVESTMENT POOL YIELDS**

September 1, 2017 - August 31, 2018

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month August 2018</i>				
County Pool - Money Market Fund	\$ 659,580,340	\$ 768,838	1.64%	42
Educational Pool - Money Market Fund	\$ 1,135,219,335	\$ 2,041,031	1.90%	54
Extended Fund	\$ 6,595,429,549	\$ 9,597,798	1.69%	414
<i>July 2018</i>				
County Pool - Money Market Fund	\$ 519,462,662	\$ 949,885	1.64%	58
Educational Pool - Money Market Fund	\$ 1,430,530,269	\$ 2,265,416	1.77%	56
Extended Fund	\$ 6,644,200,611	\$ 9,464,408	1.65%	432
<i>June 2018</i>				
County Pool - Money Market Fund	\$ 763,523,217	\$ 1,395,560	1.60%	53
Educational Pool - Money Market Fund	\$ 1,586,960,674	\$ 2,142,715	1.81%	53
Extended Fund	\$ 6,600,606,705	\$ 8,820,686	1.60%	419
<i>May 2018</i>				
County Pool - Money Market Fund	\$ 1,271,767,146	\$ 1,895,963	1.54%	51
Educational Pool - Money Market Fund	\$ 1,507,610,060	\$ 2,273,000	1.71%	54
Extended Fund	\$ 6,615,441,734	\$ 8,444,349	1.48%	414
<i>April 2018</i>				
County Pool - Money Market Fund	\$ 1,677,026,990	\$ 2,621,771	1.47%	57
Educational Pool - Money Market Fund	\$ 1,715,592,154	\$ 1,887,341	1.64%	57
Extended Fund	\$ 6,661,112,140	\$ 8,045,347	1.46%	397
<i>March 2018</i>				
County Pool - Money Market Fund	\$ 1,466,459,327	\$ 1,551,676	1.41%	46
Educational Pool - Money Market Fund	\$ 1,149,359,827	\$ 1,585,016	1.48%	49
Extended Fund	\$ 6,652,243,109	\$ 7,957,780	1.40%	415
<i>February 2018</i>				
County Pool - Money Market Fund	\$ 1,396,683,700	\$ 1,284,889	1.32%	44
Educational Pool - Money Market Fund	\$ 1,273,494,829	\$ 1,464,904	1.37%	43
Extended Fund	\$ 6,647,720,511	\$ 7,473,044	1.46%	428
<i>January 2018</i>				
County Pool - Money Market Fund	\$ 1,245,291,533	\$ 1,659,517	1.21%	55
Educational Pool - Money Market Fund	\$ 1,594,050,298	\$ 2,213,711	1.28%	44
Extended Fund	\$ 6,595,804,419	\$ 6,473,087	1.24%	423
<i>December 2017</i>				
County Pool - Money Market Fund	\$ 2,128,947,374	\$ 2,182,701	1.10%	43
Educational Pool - Money Market Fund	\$ 2,136,417,171	\$ 1,446,683	1.17%	42
Extended Fund	\$ 5,906,097,678	\$ 6,050,707	1.18%	375
<i>November 2017</i>				
County Pool - Money Market Fund	\$ 1,459,897,098	\$ 1,124,024	1.02%	36
Educational Pool - Money Market Fund	\$ 1,154,471,530	\$ 889,369	1.03%	45
Extended Fund	\$ 5,996,926,512	\$ 5,910,266	1.19%	399
<i>October 2017</i>				
County Pool - Money Market Fund	\$ 1,387,117,541	\$ 983,038	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
<b>Fiscal Year July 1, 2018 - June 30, 2019</b>	<b>Average Month End Market Value Balance</b>	<b>YTD Interest Income</b>	<b>YTD Gross Yield</b>	<b>YTD Average</b>
Orange County Investment Pool	\$ 3,750,206,689	\$ 10,857,037	1.66%	365
Orange County Educational Investment Pool	\$ 4,742,004,694	\$ 14,230,338	1.71%	324

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**CASH AVAILABILITY PROJECTION**  
**FOR THE SIX MONTHS ENDING FEBRUARY 28, 2019**

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

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

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

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

The Cash Availability Projection for the six months ending February 28, 2019, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

<b>ORANGE COUNTY INVESTMENT POOL</b>				
<b>Month</b>	<b>Investment Maturities</b>	<b>Projected Deposits</b>	<b>Projected Disbursements</b>	<b>Cumulative Available Cash</b>
August 2018 - Ending Cash				\$ 1,701,586
September	\$ 598,494,651	\$ 379,690,307	\$ 409,615,751	570,270,793
October	261,454,848	978,114,234	499,575,838	1,310,264,037
November	216,763,153	1,185,277,842	1,138,764,353	1,573,540,679
December	156,793,973	2,565,809,044	1,847,265,284	2,448,878,412
Janaury	181,612,869	584,029,910	1,320,087,797	1,894,433,394
February	113,424,304	495,292,962	292,664,703	2,210,485,957

<b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b>				
<b>Month</b>	<b>Investment Maturities</b>	<b>Projected Deposits</b>	<b>Projected Disbursements</b>	<b>Cumulative Available Cash</b>
August 2018 - Ending Cash				\$ 2,001,628
September	\$ 914,689,262	\$ 660,519,512	\$ 618,865,625	958,344,777
October	438,785,961	315,686,564	712,298,064	1,000,519,238
November	147,034,307	761,952,721	698,090,277	1,211,415,989
December	112,173,228	1,427,899,972	493,718,171	2,257,771,018
Janaury	219,869,322	634,942,623	933,847,073	2,178,735,890
February	130,686,406	276,325,850	661,859,971	1,923,888,175

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**STATEMENT OF ACCOUNTABILITY**  
**For the Month Ended August 31, 2018**

	<b>Month</b>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b>\$ 8,781,076,733</b>
<b>Cash Receipts:</b>	
County	506,497,791
School and Community College Districts	261,818,336
<b>Total Cash Receipts</b>	<b>768,316,127</b>
<b>Cash Disbursements:</b>	
County	412,121,104
School and Community College Districts	580,234,199
<b>Total Cash Disbursements</b>	<b>992,355,303</b>
<b>Net Change in Cost Value of Pooled Assets</b>	<b>(224,039,176)</b>
<b>Net Decrease in Non-Pooled Investments</b>	(889,371)
<b>Net Increase in Non-Pooled Cash</b>	<b>1,056,438</b>
<b>Treasurer's Accountability at the End of the Period:</b>	<b>\$ 8,557,204,624</b>
<b>Assets in the Treasury at the End of the Period (at Cost Value):</b>	
<b>Pooled Investments:</b>	
Orange County Investment Pool	\$ 3,818,996,713
Orange County Educational Investment Pool	4,609,176,164
<b>Total Pooled Investments</b>	<b>8,428,172,877</b>
<b>Non-Pooled Investments:</b>	
Non-Pooled Investments - John Wayne Airport	51,237,431
Non-Pooled Investments - Fountain Valley School District Fund 40	34,790,770
Non-Pooled Investments - CCCD Series 2017E Bonds	20,325,658
<b>Total Non-Pooled Investments</b>	<b>106,353,859</b>
<b>Cash:</b>	
Cash in banks - County	1,664,266
Cash in banks - Schools	2,001,628
Cash in banks - OC Sheriff	15,412,010
Cash in banks - John Wayne Airport	3,562,664
Cash - Other	37,320
<b>Total Cash</b>	<b>22,677,888</b>
<b>Total Assets in the Treasury at the End of the Period:</b>	<b>\$ 8,557,204,624</b>

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

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 124,984,001	18.95%	\$ 1,753,062,221	26.58%	\$ 263,192,083	23.18%	\$ 34,020,889	66.38%
100%	U.S. Government Agency Securities	401,516,231	60.87%	3,699,960,175	56.10%	635,858,838	56.01%	15,137,517	29.54%
30%	Municipal Debt	-	0.00%	356,077,012	5.40%	-	0.00%	-	0.00%
30%	Medium-Term Notes	37,254,212	5.65%	611,077,440	9.26%	115,105,993	10.14%	-	0.00%
40%	Banker Acceptances	-	0.00%	-	0.00%	-	0.00%	-	0.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Negotiable Certificates of Deposits	-	0.00%	110,815,830	1.68%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	64,436,871	0.98%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds	95,825,896	14.53%	-	0.00%	121,062,421	10.67%	2,092,767	4.08%
20%	Investment Pools	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 659,580,340	100.00%	\$ 6,595,429,549	100.00%	\$ 1,135,219,335	100.00%	\$ 51,251,173	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 <sup>(3)</sup>	N/A	Yes <sup>(3)</sup>	Yes
See Above	Government Agencies Issuer	Yes <sup>(4)</sup>	Yes <sup>(4)</sup>	Yes <sup>(4)</sup>	Yes <sup>(4)</sup>
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/41.54	N/A	Yes/54.48	N/A
>Merrill 1-3 Year Index+25% (2.33)	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/84.92
13 Months/397 days	Duration <sup>(5)</sup>	N/A	Yes/1.12	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/349	N/A	Yes/322	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/391
	Final Maturity - Extended Fund	N/A	Yes/1417	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 <sup>(2)</sup>	Short Term Debt/No Split Ratings	Yes	N/A	Yes	Yes
Approved Issuer List	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Broker/Dealer List	Authorized Issuer	Yes	Yes	Yes	Yes
0.995 - 1.005	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
	Net Asset Value - Money Market Fund and JWA	Yes/1.0004	N/A	Yes/1.0002	Yes/1.0005

(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. This presentation is not considered materially different from the effective duration requirement specified in IPS.

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  
August 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)	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	June 30, 2018 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	FY 16/17 and FY 17/18 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2017 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	All 2018 IPS certifications received for active approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions/Form 700	FY 18/19 identified two compliance incidents as of August 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 and designated employees are in compliance for calendar year 2017.

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



**Orange County Treasurer-Tax Collector  
Noncompliance Detail  
For the Month Ended August 31, 2018**

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

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 1 of 29  
User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>County Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
<b>GOLDMAN SACHS - COUNTY MMF</b>															
	9/4/18		AAAm	Aaa-mf	NR		47,099,112.52		1.8700	47,099,112.52	0.00	0.00	47,099,112.52	47,099,112.52	0.00
<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>															
	9/4/18		AAAm	Aaa-mf	NR		7,690.18		1.8510	7,690.18	0.00	0.00	7,690.18	7,690.18	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	9/4/18		AAAm	Aaa-mf	AAAmmf		48,719,093.24		1.8500	48,719,093.24	0.00	0.00	48,719,093.24	48,719,093.24	0.00
<b>Subtotal for FUNDS:</b>							<b>95,825,895.94</b>		<b>1.8598</b>	<b>95,825,895.94</b>	<b>0.00</b>	<b>0.00</b>	<b>95,825,895.94</b>	<b>95,825,895.94</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
974330	8/27/18	9/4/18	313385E51	A-1+	P-1	NR	2,100,000.00		1.8900	2,099,118.00	0.00	551.25	2,099,669.25	2,100,000.00	330.75
<b>FHLB DISC CORP / DEUTSCHE</b>															
974890	8/30/18	9/4/18	313385E51	A-1+	P-1	NR	3,000,000.00		1.8600	2,999,225.00	0.00	310.00	2,999,535.00	3,000,000.00	465.00
<b>FHLB DISC CORP / DEUTSCHE</b>															
975174	8/31/18	9/4/18	313385E51	A-1+	P-1	NR	10,000,000.00		1.8300	9,997,966.67	0.00	508.33	9,998,475.00	10,000,000.00	1,525.00
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
975183	8/31/18	9/4/18	313385E51	A-1+	P-1	NR	20,000,000.00		1.8500	19,995,888.89	0.00	1,027.78	19,996,916.67	20,000,000.00	3,083.33
<b>FHLB DISC CORP / DEUTSCHE</b>															
974889	8/30/18	9/5/18	313385E69	A-1+	P-1	NR	8,200,000.00		1.8600	8,197,458.00	0.00	847.33	8,198,305.33	8,199,180.00	874.67
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
975172	8/31/18	9/5/18	313313E61	A-1+	P-1	F1+	4,982,000.00		1.8900	4,980,692.23	0.00	261.55	4,980,953.78	4,981,501.80	548.02
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
975182	8/31/18	9/6/18	313385E77	A-1+	P-1	NR	19,950,000.00		1.9000	19,943,682.50	0.00	1,052.92	19,944,735.42	19,948,005.00	3,269.58
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
967130	7/13/18	9/7/18	313385E85	A-1+	P-1	NR	10,000,000.00		1.9180	9,970,164.44	0.00	26,638.89	9,996,803.33	9,998,000.00	1,196.67
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>															
972334	8/15/18	9/7/18	313385E85	A-1+	P-1	NR	5,000,000.00		1.8500	4,994,090.28	0.00	4,368.05	4,998,458.33	4,999,000.00	541.67
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
973704	8/22/18	9/7/18	313385E85	A-1+	P-1	NR	21,000,000.00		1.9000	20,982,266.67	0.00	11,083.33	20,993,350.00	20,995,800.00	2,450.00
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
961098	6/6/18	9/10/18	313385F35	A-1+	P-1	NR	5,000,000.00		1.9350	4,974,200.00	0.00	23,381.25	4,997,581.25	4,998,385.00	803.75
<b>FHLB DISC CORP / DEUTSCHE</b>															
974888	8/30/18	9/10/18	313385F35	A-1+	P-1	NR	8,800,000.00		1.8600	8,794,998.67	0.00	909.33	8,795,908.00	8,797,157.60	1,249.60
<b>FNMA DISCOUNT / DEUTSCHE</b>															

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
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**Extended Fund, County and Educational Money Market Funds**  
**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 2 of 29  
 User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>County Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
964196	6/26/18	9/11/18	313589F40	A-1+	P-1	F1+	5,000,000.00		1.8800	4,979,894.44	0.00	17,494.45	4,997,388.89	4,998,100.00	711.11
<b>FHLB DISC CORP / UBS</b>															
972975	8/17/18	9/11/18	313385F43	A-1+	P-1	NR	10,000,000.00		1.9100	9,986,736.11	0.00	7,958.33	9,994,694.44	9,996,230.00	1,535.56
<b>FHLB DISC CORP / MORGAN STANLEY</b>															
973454	8/21/18	9/11/18	313385F43	A-1+	P-1	NR	5,200,000.00		1.9000	5,194,236.67	0.00	3,018.89	5,197,255.56	5,198,039.60	784.04
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
974490	8/28/18	9/11/18	313385F43	A-1+	P-1	NR	3,600,000.00		1.9100	3,597,326.00	0.00	764.00	3,598,090.00	3,598,642.80	552.80
<b>FHLB DISC CORP / JP MORGAN CHASE &amp; CO</b>															
975173	8/31/18	9/11/18	313385F43	A-1+	P-1	NR	15,000,000.00		1.8500	14,991,520.83	0.00	770.83	14,992,291.66	14,994,345.00	2,053.34
<b>FHLB DISC CORP / MORGAN STANLEY</b>															
972333	8/15/18	9/12/18	313385F50	A-1+	P-1	NR	8,700,000.00		1.9000	8,687,143.33	0.00	7,805.84	8,694,949.17	8,696,250.30	1,301.13
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
972336	8/15/18	9/12/18	313385F50	A-1+	P-1	NR	4,600,000.00		1.9150	4,593,148.56	0.00	4,159.80	4,597,308.36	4,598,017.40	709.04
<b>FHLB DISC CORP / DEUTSCHE</b>															
973453	8/21/18	9/12/18	313385F50	A-1+	P-1	NR	12,000,000.00		1.9050	11,986,030.00	0.00	6,985.00	11,993,015.00	11,994,828.00	1,813.00
<b>FHLB DISC CORP / JEFFERIES &amp; COMPANY</b>															
974488	8/28/18	9/12/18	313385F50	A-1+	P-1	NR	1,700,000.00		1.9100	1,698,647.08	0.00	360.78	1,699,007.86	1,699,267.30	259.44
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
966745	7/12/18	9/13/18	313385F68	A-1+	P-1	NR	10,000,000.00		1.9100	9,966,575.00	0.00	27,058.33	9,993,633.33	9,995,200.00	1,566.67
<b>FNMA DISCOUNT / DEUTSCHE</b>															
968544	7/23/18	9/13/18	313589F65	A-1+	P-1	F1+	5,000,000.00		1.8800	4,986,422.22	0.00	10,444.45	4,996,866.67	4,997,600.00	733.33
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
974521	8/29/18	9/14/18	313385F76	A-1+	P-1	NR	25,000,000.00		1.9300	24,978,555.56	0.00	4,020.83	24,982,576.39	24,986,525.00	3,948.61
<b>FHLB DISC CORP / UBS FINANCIAL</b>															
973703	8/22/18	9/17/18	313385G26	A-1+	P-1	NR	4,000,000.00		1.9150	3,994,467.78	0.00	2,127.78	3,996,595.56	3,997,196.00	600.44
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
968911	7/25/18	9/19/18	313385G42	A-1+	P-1	NR	10,000,000.00		1.9100	9,970,288.89	0.00	20,161.11	9,990,450.00	9,991,920.00	1,470.00
<b>FREDDIE DISCOUNT / FTN FINANCIAL</b>															
962192	6/13/18	9/24/18	313397G96	A-1+	P-1	F1+	6,000,000.00		1.9000	5,967,383.33	0.00	25,333.34	5,992,716.67	5,993,520.00	803.33
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
975176	8/31/18	9/28/18	313385H58	A-1+	P-1	NR	2,000,000.00		1.9400	1,996,982.22	0.00	107.78	1,997,090.00	1,997,414.00	324.00
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
952742	4/16/18	10/5/18	313385J49	A-1+	P-1	NR	10,000,000.00		1.9000	9,909,222.22	0.00	72,833.34	9,982,055.56	9,982,400.00	344.44

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
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**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 3 of 29  
 User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>County Money Mkt Fnd</b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FNMA DISCOUNT / JEFFERIES &amp; COMPANY</b>															
968908	7/25/18	10/9/18	313589J87	A-1+	P-1	F1+	10,000,000.00		1.9200	9,959,466.67	0.00	20,266.67	9,979,733.34	9,980,100.00	366.66
<b>FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS</b>															
969133	7/26/18	10/9/18	313589J87	A-1+	P-1	F1+	10,000,000.00		1.9200	9,960,000.00	0.00	19,733.33	9,979,733.33	9,980,100.00	366.67
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
974487	8/28/18	10/17/18	313385K88	A-1+	P-1	NR	16,000,000.00		2.0150	15,955,222.22	0.00	3,582.22	15,958,804.44	15,960,816.00	2,011.56
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
973033	8/20/18	10/30/18	313385M52	A-1+	P-1	NR	10,000,000.00		1.9800	9,960,950.00	0.00	6,600.00	9,967,550.00	9,968,100.00	550.00
<b>FHLB DISC CORP / UBS</b>															
951134	4/5/18	11/6/18	313385N44	A-1+	P-1	NR	5,000,000.00		1.8000	4,946,250.00	0.00	37,250.00	4,983,500.00	4,981,700.00	(1,800.00)
<b>FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS</b>															
969322	7/27/18	11/6/18	313397N49	A-1+	P-1	F1+	4,000,000.00		1.9700	3,977,673.33	0.00	7,880.00	3,985,553.33	3,985,360.00	(193.33)
<b>FREDDIE DISCOUNT / FTN FINANCIAL</b>															
972332	8/15/18	11/6/18	313397N49	A-1+	P-1	F1+	7,000,000.00		2.0000	6,967,722.22	0.00	6,611.11	6,974,333.33	6,974,380.00	46.67
<b>FHLB DISC CORP / UBS</b>															
973034	8/20/18	11/6/18	313385N44	A-1+	P-1	NR	10,000,000.00		1.9800	9,957,100.00	0.00	6,600.00	9,963,700.00	9,963,400.00	(300.00)
<b>FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS</b>															
973952	8/23/18	11/6/18	313397N49	A-1+	P-1	F1+	7,000,000.00		2.0200	6,970,541.67	0.00	3,535.00	6,974,076.67	6,974,380.00	303.33
<b>FREDDIE DISCOUNT / Mizuho Securities USA Inc</b>															
974328	8/27/18	11/6/18	313397N49	A-1+	P-1	F1+	25,000,000.00		2.0200	24,900,402.78	0.00	7,013.89	24,907,416.67	24,908,500.00	1,083.33
<b>FHLB DISC CORP / UBS</b>															
950873	4/4/18	11/8/18	313385N69	A-1+	P-1	NR	15,000,000.00		1.8200	14,834,683.33	0.00	113,750.00	14,948,433.33	14,943,450.00	(4,983.33)
<b>FHLB DISC CORP / DEUTSCHE</b>															
973702	8/22/18	11/8/18	313385N69	A-1+	P-1	NR	10,000,000.00		2.0200	9,956,233.33	0.00	5,611.11	9,961,844.44	9,962,300.00	455.56
<b>FREDDIE DISCOUNT / JP MORGAN CHASE &amp; CO.</b>															
968900	7/25/18	11/23/18	313397Q53	A-1+	P-1	F1+	6,000,000.00		2.0000	5,959,666.67	0.00	12,666.67	5,972,333.34	5,972,160.00	(173.34)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	90,850.00	9,903,975.00	9,898,400.00	(5,575.00)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>400,832,000.00</b>	<b>0.0000</b>	<b>1.9210</b>	<b>399,533,368.81</b>	<b>0.00</b>	<b>624,294.89</b>	<b>400,157,663.70</b>	<b>400,185,670.80</b>	<b>28,007.10</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
968912	7/25/18	8/2/19	3135G0N33	AA+	Aaa	AAA	1,350,000.00	0.8750	2.5043	1,327,995.00	2,158.53	951.56	1,330,153.53	1,330,560.00	406.47
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>1,350,000.00</b>	<b>0.8750</b>	<b>2.5043</b>	<b>1,327,995.00</b>	<b>2,158.53</b>	<b>951.56</b>	<b>1,330,153.53</b>	<b>1,330,560.00</b>	<b>406.47</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 31-Aug-2018

Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 4 of 29  
User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>County Money Mkt Fnd</b>															
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>402,182,000.00</b>	<b>0.0029</b>	<b>1.9230</b>	<b>400,861,363.81</b>	<b>2,158.53</b>	<b>625,246.45</b>	<b>401,487,817.23</b>	<b>401,516,230.80</b>	<b>28,413.57</b>
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
924003	10/16/17	11/3/18	594918BF0	AAA	Aaa	AA+	9,548,000.00	1.3000	1.4746	9,530,718.12	14,439.77	40,685.09	9,545,157.89	9,513,627.20	(31,530.69)
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
931566	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,116,000.00	1.3000	1.7404	10,075,738.32	32,674.37	43,105.40	10,108,412.69	10,079,582.40	(28,830.29)
<b>JOHNSON &amp; JOHNSON / CASTLE OAK SECURITIES</b>															
968913	7/25/18	12/5/18	478160BG8	AAA	Aaa	AAA	6,000,000.00	1.6500	2.1502	5,988,072.00	3,303.14	9,900.00	5,991,375.14	5,991,840.00	464.86
<b>WAL-MART STORES INC / JP MORGAN CHASE &amp; CO</b>															
936917	1/8/18	12/15/18	931142DJ9	AA	Aa2	AA	7,550,000.00	1.9500	1.8953	7,553,775.00	(2,610.01)	31,080.83	7,551,164.99	7,563,061.50	11,896.51
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
945502	3/2/18	2/22/19	037833BQ2	AA+	Aa1	NR	2,500,000.00	1.7000	2.3023	2,485,600.00	7,364.57	944.44	2,492,964.57	2,492,975.00	10.43
<b>BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES</b>															
969939	7/31/18	8/15/19	084664CK5	AA	Aa2	A+	1,633,000.00	1.3000	2.5461	1,612,148.86	1,672.55	943.51	1,613,821.41	1,613,126.39	(695.02)
<b>Subtotal for MEDIUM-TERM NOTE:</b>							<b>37,347,000.00</b>	<b>1.5144</b>	<b>1.8425</b>	<b>37,246,052.30</b>	<b>56,844.39</b>	<b>126,659.27</b>	<b>37,302,896.69</b>	<b>37,254,212.49</b>	<b>(48,684.20)</b>
<b>Subtotal for MEDIUM-TERM NOTES:</b>							<b>37,347,000.00</b>	<b>1.5144</b>	<b>1.8425</b>	<b>37,246,052.30</b>	<b>56,844.39</b>	<b>126,659.27</b>	<b>37,302,896.69</b>	<b>37,254,212.49</b>	<b>(48,684.20)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947686	3/15/18	9/6/18	912796PY9	AA+	Aaa	AAA	1,500,000.00		1.8765	1,486,317.19	0.00	13,291.87	1,486,317.19	1,499,528.13	13,210.94
<b>US TREASURY N/B / BNP PARIBAS</b>															
952043	4/11/18	9/6/18	912796PY9	AA+	Aaa	AAA	30,000,000.00		1.8130	29,776,396.67	0.00	216,049.16	29,776,396.67	29,990,562.60	214,165.93
<b>US TREASURY N/B / TD SECURITIES</b>															
952252	4/12/18	9/6/18	912796PY9	AA+	Aaa	AAA	10,000,000.00		1.8110	9,926,050.83	0.00	71,433.89	9,926,050.83	9,996,854.20	70,803.37
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
975175	8/31/18	9/13/18	912796NV7	AA+	Aaa	AAA	8,700,000.00		1.8950	8,694,046.54	0.00	457.96	8,694,046.54	8,694,028.84	(17.70)
<b>Subtotal for TREASURY BILL:</b>							<b>50,200,000.00</b>	<b>0.0000</b>	<b>1.8287</b>	<b>49,882,811.23</b>	<b>0.00</b>	<b>301,232.88</b>	<b>49,882,811.23</b>	<b>50,180,973.77</b>	<b>298,162.54</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
944989	2/28/18	11/30/18	912828U40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.9711	9,927,734.38	48,615.05	25,409.84	9,976,349.43	9,973,828.10	(2,521.33)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
951826	4/10/18	12/31/18	912828A75	AA+	Aaa	AAA	50,000,000.00	1.5000	2.0232	49,812,500.00	101,886.79	128,396.74	49,914,386.79	49,885,742.00	(28,644.79)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 5 of 29  
User: LDR1

8452

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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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>County Money Mkt Fnd</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
949270	3/26/18	3/31/19	912828C65	AA+	Aaa	AAA	15,000,000.00	1.6250	2.1261	14,925,000.00	32,229.73	102,561.48	14,957,229.73	14,943,457.05	(13,772.68)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>75,000,000.00</b>	<b>1.4583</b>	<b>2.0368</b>	<b>74,665,234.38</b>	<b>182,731.57</b>	<b>256,368.06</b>	<b>74,847,965.95</b>	<b>74,803,027.15</b>	<b>(44,938.80)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>125,200,000.00</b>	<b>0.8736</b>	<b>1.9534</b>	<b>124,548,045.61</b>	<b>182,731.57</b>	<b>557,600.94</b>	<b>124,730,777.18</b>	<b>124,984,000.92</b>	<b>253,223.74</b>
<b>Total County Money Mkt Fnd :</b>							<b>660,554,895.94</b>	<b>0.2530</b>	<b>1.9150</b>	<b>658,481,357.66</b>	<b>241,734.49</b>	<b>1,309,506.66</b>	<b>659,347,387.04</b>	<b>659,580,340.15</b>	<b>232,953.11</b>
<b>Net Asset Value (NAV):</b>														<b>1.000353</b>	
<b><u>Educational Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>															
	9/4/18		AAAm	Aaa-mf	NR		532.55		1.8510	532.55	0.00	0.00	532.55	532.55	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	9/4/18		AAAm	Aaa-mf	AAAmf		54,456,169.97		1.8500	54,456,169.97	0.00	0.00	54,456,169.97	54,456,169.97	0.00
<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>															
	9/4/18		AAAm	Aaa-mf	NR		66,605,718.28		1.8700	66,605,718.28	0.00	0.00	66,605,718.28	66,605,718.28	0.00
<b>Subtotal for FUNDS:</b>							<b>121,062,420.80</b>		<b>1.8610</b>	<b>121,062,420.80</b>	<b>0.00</b>	<b>0.00</b>	<b>121,062,420.80</b>	<b>121,062,420.80</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
965619	7/3/18	9/4/18	313385E51	A-1+	P-1	NR	8,000,000.00		1.9300	7,972,980.00	0.00	25,733.33	7,998,713.33	8,000,000.00	1,286.67
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
967777	7/18/18	9/7/18	313385E85	A-1+	P-1	NR	25,000,000.00		1.9100	24,932,354.17	0.00	59,687.50	24,992,041.67	24,995,000.00	2,958.33
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
969338	7/27/18	9/7/18	313385E85	A-1+	P-1	NR	20,000,000.00		1.9000	19,955,666.67	0.00	38,000.00	19,993,666.67	19,996,000.00	2,333.33
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
973953	8/23/18	9/7/18	313385E85	A-1+	P-1	NR	6,000,000.00		1.9200	5,995,200.00	0.00	2,880.00	5,998,080.00	5,998,800.00	720.00
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
969337	7/27/18	9/10/18	313385F35	A-1+	P-1	NR	30,000,000.00		1.9000	29,928,750.00	0.00	57,000.00	29,985,750.00	29,990,310.00	4,560.00
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
971121	8/7/18	9/10/18	313385F35	A-1+	P-1	NR	45,000,000.00		1.9100	44,918,825.00	0.00	59,687.50	44,978,512.50	44,985,465.00	6,952.50
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
971122	8/7/18	9/10/18	313385F35	A-1+	P-1	NR	10,000,000.00		1.9100	9,981,961.11	0.00	13,263.89	9,995,225.00	9,996,770.00	1,545.00
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															

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 As at date: 10-Sep-2018

Page 6 of 29  
 User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
952479	4/13/18	9/12/18	313313F52	A-1+	P-1	F1+	600,000.00		1.9000	595,186.67	0.00	4,465.00	599,651.67	599,741.40	89.73
<b>FED FARM CR BK / FTN FINANCIAL</b>															
971878	8/10/18	9/14/18	313313F78	A-1+	P-1	F1+	15,000,000.00		1.9100	14,972,145.83	0.00	17,508.34	14,989,654.17	14,991,900.00	2,245.83
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
974520	8/29/18	9/14/18	313385F76	A-1+	P-1	NR	15,000,000.00		1.9300	14,987,133.33	0.00	2,412.50	14,989,545.83	14,991,915.00	2,369.17
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
971393	8/8/18	9/17/18	313385G26	A-1+	P-1	NR	15,000,000.00		1.9150	14,968,083.33	0.00	19,150.00	14,987,233.33	14,989,485.00	2,251.67
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
968319	7/20/18	9/18/18	313385G34	A-1+	P-1	NR	8,000,000.00		1.9150	7,974,466.67	0.00	18,298.89	7,992,765.56	7,994,000.00	1,234.44
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
968909	7/25/18	9/19/18	313385G42	A-1+	P-1	NR	10,000,000.00		1.9100	9,970,288.89	0.00	20,161.11	9,990,450.00	9,991,920.00	1,470.00
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
969331	7/27/18	9/25/18	313385H25	A-1+	P-1	NR	30,000,000.00		1.9050	29,904,750.00	0.00	57,150.00	29,961,900.00	29,966,100.00	4,200.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	46,230.55	4,993,247.22	4,993,805.00	557.78
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
969332	7/27/18	9/28/18	313385H58	A-1+	P-1	NR	25,000,000.00		1.9050	24,916,656.25	0.00	47,625.00	24,964,281.25	24,967,675.00	3,393.75
<b>FHLB DISC CORP / UBS</b>															
970723	8/3/18	9/28/18	313385H58	A-1+	P-1	NR	2,500,000.00		1.9150	2,492,552.78	0.00	3,856.60	2,496,409.38	2,496,767.50	358.12
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
971124	8/7/18	9/28/18	313385H58	A-1+	P-1	NR	10,000,000.00		1.9200	9,972,266.67	0.00	13,333.33	9,985,600.00	9,987,070.00	1,470.00
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
972972	8/17/18	9/28/18	313385H58	A-1+	P-1	NR	50,000,000.00		1.9400	49,886,833.33	0.00	40,416.67	49,927,250.00	49,935,350.00	8,100.00
<b>FHLB DISC CORP / MORGAN STANLEY</b>															
972974	8/17/18	9/28/18	313385H58	A-1+	P-1	NR	5,325,000.00		1.9280	5,313,022.30	0.00	4,277.75	5,317,300.05	5,318,114.78	814.73
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
975178	8/31/18	9/28/18	313385H58	A-1+	P-1	NR	10,000,000.00		1.9400	9,984,911.11	0.00	538.89	9,985,450.00	9,987,070.00	1,620.00
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
975179	8/31/18	9/28/18	313385H58	A-1+	P-1	NR	6,000,000.00		1.9400	5,990,946.67	0.00	323.33	5,991,270.00	5,992,242.00	972.00
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
975180	8/31/18	9/28/18	313385H58	A-1+	P-1	NR	30,000,000.00		1.9400	29,954,733.33	0.00	1,616.67	29,956,350.00	29,961,210.00	4,860.00
<b>FREDDIE DISCOUNT / FTN FINANCIAL</b>															
965289	7/2/18	10/2/18	313397H95	A-1+	P-1	F1+	3,170,000.00		1.9300	3,154,364.86	0.00	10,366.78	3,164,731.64	3,164,959.70	228.06

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Page 7 of 29  
 User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
972746	8/16/18	10/3/18	313385J23	A-1+	P-1	NR	13,000,000.00		1.9550	12,966,113.33	0.00	11,295.56	12,977,408.89	12,978,537.00	1,128.11
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
971881	8/10/18	10/5/18	313385J49	A-1+	P-1	NR	14,000,000.00		1.9250	13,958,077.78	0.00	16,469.44	13,974,547.22	13,975,360.00	812.78
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
964760	6/28/18	10/10/18	313385J98	A-1+	P-1	NR	50,000,000.00		1.9300	49,721,222.22	0.00	174,236.11	49,895,458.33	49,897,500.00	2,041.67
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
974519	8/29/18	10/10/18	313385J98	A-1+	P-1	NR	10,000,000.00		1.9800	9,976,900.00	0.00	1,650.00	9,978,550.00	9,979,500.00	950.00
<b>FREDDIE DISCOUNT / CASTLE OAK SECURITIES</b>															
971392	8/8/18	10/18/18	313397K91	A-1+	P-1	F1+	13,000,000.00		1.9650	12,949,619.58	0.00	17,030.00	12,966,649.58	12,967,422.00	772.42
<b>FREDDIE DISCOUNT / FTN FINANCIAL</b>															
972060	8/13/18	10/19/18	313397L25	A-1+	P-1	F1+	11,000,000.00		1.9650	10,959,772.08	0.00	11,407.92	10,971,180.00	10,971,840.00	660.00
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
974522	8/29/18	10/24/18	313385L79	A-1+	P-1	NR	15,000,000.00		2.0290	14,952,656.67	0.00	2,536.25	14,955,192.92	14,957,295.00	2,102.08
<b>FED FARM CR BK / FTN FINANCIAL</b>															
973957	8/23/18	11/2/18	313313M88	A-1+	P-1	F1+	10,000,000.00		2.0450	9,959,668.06	0.00	5,112.50	9,964,780.56	9,965,750.00	969.44
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	26,460.00	2,988,893.33	2,988,678.00	(215.33)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	17,357.50	1,992,576.67	1,992,452.00	(124.67)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
948849	3/22/18	3/21/19	313384DH9	A-1+	P-1	NR	3,000,000.00		2.1400	2,935,086.67	0.00	29,068.33	2,964,155.00	2,962,710.00	(1,445.00)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>528,595,000.00</b>	<b>0.0000</b>	<b>1.9303</b>	<b>526,987,864.53</b>	<b>0.00</b>	<b>876,607.24</b>	<b>527,864,471.77</b>	<b>527,928,714.38</b>	<b>64,242.61</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / BNY Mellon Capital Market</b>															
958577	5/21/18	9/18/18	3135G0YM9	AA+	Aaa	AAA	1,406,000.00	1.8750	1.9802	1,405,261.85	630.90	7,322.91	1,405,892.75	1,405,845.34	(47.41)
<b>FED HM LN BK BD / DEUTSCHE</b>															
949071	3/23/18	10/1/18	3130A9AE1	AA+	Aaa	NR	2,200,000.00	0.8750	2.0124	2,187,064.00	10,871.74	8,020.83	2,197,935.74	2,197,866.00	(69.74)
<b>FED HM LN BK BD / DEUTSCHE</b>															
954675	4/26/18	10/1/18	3130A9AE1	AA+	Aaa	NR	3,720,000.00	0.8750	1.9850	3,701,745.48	14,721.39	11,302.08	3,716,466.87	3,716,391.60	(75.27)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
959187	5/24/18	10/1/18	3130A9AE1	AA+	Aaa	NR	8,000,000.00	0.8750	2.0000	7,967,080.00	25,143.62	18,861.11	7,992,223.62	7,992,240.00	16.38
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															



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As at date: 10-Sep-2018

Page 8 of 29

User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
964193	6/26/18	10/1/18	3130A9AE1	AA+	Aaa	NR	5,500,000.00	0.8750	1.9650	5,483,606.10	11,216.88	8,689.23	5,494,822.98	5,494,665.00	(157.98)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
969138	7/26/18	10/1/18	3130A9AE1	AA+	Aaa	NR	6,000,000.00	0.8750	1.9306	5,987,904.00	6,513.23	5,104.17	5,994,417.23	5,994,180.00	(237.23)
<b>FREDDIE MAC / DEUTSCHE</b>															
952042	4/11/18	10/12/18	3137EAED7	AA+	Aaa	AAA	5,000,000.00	0.8750	1.9823	4,972,437.90	21,318.75	16,892.36	4,993,756.65	4,993,100.00	(656.65)
<b>FREDDIE MAC / BNY Mellon Capital Market</b>															
960133	5/31/18	10/12/18	3137EAED7	AA+	Aaa	AAA	10,679,000.00	0.8750	1.9816	10,634,468.57	30,594.11	23,360.32	10,665,062.68	10,664,262.98	(799.70)
<b>FED FARM CR BK / RBC</b>															
969136	7/26/18	11/16/18	3133EGJ48	AA+	Aaa	AAA	10,000,000.00	0.8900	2.0460	9,963,100.00	11,740.91	8,652.78	9,974,840.91	9,963,000.00	(11,840.91)
<b>FED HM LN BK BD / DEUTSCHE</b>															
950874	4/4/18	11/30/18	3130A6UJ4	AA+	Aaa	NR	1,500,000.00	1.2500	2.0560	1,492,157.39	4,885.02	4,739.58	1,497,042.41	1,496,520.00	(522.41)
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
968910	7/25/18	12/14/18	3135G0G72	AA+	Aaa	AAA	4,830,000.00	1.1250	2.1108	4,810,873.20	4,953.70	5,433.75	4,815,826.90	4,816,379.40	552.50
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
969336	7/27/18	3/20/19	3130AAW79	AA+	Aaa	NR	6,850,000.00	1.3500	2.3257	6,807,256.00	6,237.32	8,733.75	6,813,493.32	6,814,585.50	1,092.18
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
962728	6/15/18	5/28/19	3130ABF92	AA+	Aaa	NR	10,000,000.00	1.3750	2.3751	9,906,300.00	20,761.52	29,027.78	9,927,061.52	9,927,300.00	238.48
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
964468	6/27/18	5/30/19	3137EADG1	AA+	Aaa	AAA	25,000,000.00	1.7500	2.3573	24,861,714.50	26,577.39	77,777.78	24,888,291.89	24,884,500.00	(3,791.89)
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
964755	6/28/18	7/19/19	3137EAE81	AA+	Aaa	AAA	1,250,000.00	0.8750	2.3952	1,230,254.63	3,264.98	1,276.04	1,233,519.61	1,233,137.50	(382.11)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>101,935,000.00</b>	<b>1.2032</b>	<b>2.1524</b>	<b>101,411,223.62</b>	<b>199,431.46</b>	<b>235,194.47</b>	<b>101,610,655.08</b>	<b>101,593,973.32</b>	<b>(16,681.76)</b>
<b>GOVT AGENCY-FIX-ACT/360</b>															
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
963278	6/20/18	9/20/18	3130A9JW2	AA+	Aaa	NR	540,000.00	2.2050	1.9887	540,297.00	(235.66)	2,414.48	540,061.34	540,156.60	95.26
<b>Subtotal for GOVT AGENCY-FIX-ACT/360:</b>							<b>540,000.00</b>	<b>2.2050</b>	<b>1.9887</b>	<b>540,297.00</b>	<b>(235.66)</b>	<b>2,414.48</b>	<b>540,061.34</b>	<b>540,156.60</b>	<b>95.26</b>
<b>GOVT AGENCY-FLOAT-ACT/360</b>															
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
967778	7/18/18	9/18/18	3133EFEC7	AA+	Aaa	AAA	3,800,000.00	2.3047	1.9344	3,802,391.15	(1,735.51)	10,947.27	3,800,655.64	3,802,394.00	1,738.36
<b>Subtotal for GOVT AGENCY-FLOAT-ACT/360:</b>							<b>3,800,000.00</b>	<b>2.3047</b>	<b>1.9344</b>	<b>3,802,391.15</b>	<b>(1,735.51)</b>	<b>10,947.27</b>	<b>3,800,655.64</b>	<b>3,802,394.00</b>	<b>1,738.36</b>
<b>GOV'T AGY - CALLABLE</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 9 of 29  
User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOV'T AGY - CALLABLE</b>															
<b>FREDDIE MAC / FTN FINANCIAL</b>															
970923	8/6/18	11/7/18	3134GAVW1	AA+	Aaa	AAA	2,000,000.00	1.0500	2.0951	1,994,717.14	5,282.86	1,458.33	2,000,000.00	1,993,600.00	(6,400.00)
<b>Subtotal for GOV'T AGY - CALLABLE:</b>							<b>2,000,000.00</b>	<b>1.0500</b>	<b>2.0951</b>	<b>1,994,717.14</b>	<b>5,282.86</b>	<b>1,458.33</b>	<b>2,000,000.00</b>	<b>1,993,600.00</b>	<b>(6,400.00)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>636,870,000.00</b>	<b>0.2115</b>	<b>1.9664</b>	<b>634,736,493.44</b>	<b>202,743.15</b>	<b>1,126,621.79</b>	<b>635,815,843.83</b>	<b>635,858,838.30</b>	<b>42,994.47</b>
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>APPLE INC. / UBS FINANCIAL</b>															
961099	6/6/18	9/6/18	037833CE8	AA+	Aa1	NR	3,900,000.00	1.5500	2.3644	3,878,901.00	7,410.81	3,862.09	3,886,311.81	3,886,389.00	77.19
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
962487	6/14/18	9/6/18	037833CE8	AA+	Aa1	NR	2,115,000.00	1.5500	2.4220	2,103,156.00	3,897.38	2,094.44	2,107,053.38	2,107,618.65	565.27
<b>APPLE INC. / BNY Mellon Capital Market</b>															
961975	6/12/18	9/7/18	037833AQ3	AA+	Aa1	NR	13,322,000.00	2.1000	2.4583	13,279,636.04	10,329.48	82,547.06	13,289,965.52	13,292,691.60	2,726.08
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
964194	6/26/18	9/7/18	037833AQ3	AA+	Aa1	NR	6,250,000.00	2.1000	2.4811	6,229,750.00	4,245.97	38,104.83	6,233,995.97	6,236,250.00	2,254.03
<b>APPLE INC. / MORGAN STANLEY</b>															
964195	6/26/18	9/7/18	037833AQ3	AA+	Aa1	NR	4,000,000.00	2.1000	2.4610	3,987,720.00	2,574.84	24,387.09	3,990,294.84	3,991,200.00	905.16
<b>APPLE INC. / TD SECURITIES</b>															
964460	6/27/18	9/7/18	037833AQ3	AA+	Aa1	NR	4,010,000.00	2.1000	2.4811	3,997,047.70	2,682.68	24,429.53	3,999,730.38	4,001,178.00	1,447.62
<b>APPLE INC. / TD SECURITIES</b>															
964469	6/27/18	9/7/18	037833AQ3	AA+	Aa1	NR	5,492,000.00	2.1000	2.4859	5,474,041.16	3,719.63	33,458.10	5,477,760.79	5,479,917.60	2,156.81
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
931568	12/4/17	11/3/18	594918BF0	AAA	Aaa	AA+	10,000,000.00	1.3000	1.7404	9,960,200.00	32,299.70	42,611.11	9,992,499.70	9,964,000.00	(28,499.70)
<b>JOHNSON &amp; JOHNSON / CASTLE OAK SECURITIES</b>															
968914	7/25/18	12/5/18	478160BG8	AAA	Aaa	AAA	5,000,000.00	1.6500	2.1502	4,990,060.00	2,752.62	8,250.00	4,992,812.62	4,993,200.00	387.38
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
945500	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	3,400,000.00	1.5500	2.3053	3,376,404.00	12,570.49	3,366.94	3,388,974.49	3,388,134.00	(840.49)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
945501	3/2/18	2/8/19	037833CE8	AA+	Aa1	NR	240,000.00	1.5500	2.3053	238,334.40	887.33	237.67	239,221.73	239,162.40	(59.33)
<b>APPLE INC. / BNY Mellon Capital Market</b>															
951350	4/6/18	2/8/19	037833CE8	AA+	Aa1	NR	1,000,000.00	1.5500	2.2859	993,910.00	2,924.01	990.28	996,834.01	996,510.00	(324.01)
<b>APPLE INC. / GREAT PACIFIC SECURITIES</b>															
953219	4/17/18	2/22/19	037833BQ2	AA+	Aa1	NR	2,000,000.00	1.7000	2.2620	1,990,600.00	4,129.84	755.56	1,994,729.84	1,994,380.00	(349.84)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 10 of 29  
User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
962193	6/13/18	2/22/19	037833BQ2	AA+	Aa1	NR	900,000.00	1.7000	2.4390	895,455.00	1,423.73	340.00	896,878.73	897,471.00	592.27
<b>JOHNSON &amp; JOHNSON / CITIGROUP GLOBAL MARKETS</b>															
960471	6/1/18	3/1/19	478160BR4	AAA	Aaa	AAA	3,000,000.00	1.1250	2.3020	2,973,870.00	8,710.00	0.00	2,982,580.00	2,988,720.00	6,140.00
<b>BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES</b>															
945699	3/5/18	3/15/19	084664CG4	AA	Aa2	A+	1,960,000.00	1.7000	2.3445	1,947,240.40	6,069.43	15,364.22	1,953,309.83	1,954,551.20	1,241.37
<b>BERKSHIRE HATHAWAY INC / BNY Mellon Capital Market</b>															
953529	4/19/18	3/15/19	084664CG4	AA	Aa2	A+	18,560,000.00	1.7000	2.3676	18,449,493.76	44,744.86	115,690.67	18,494,238.62	18,508,403.20	14,164.58
<b>BERKSHIRE HATHAWAY INC / TD SECURITIES</b>															
963954	6/25/18	3/15/19	084664CG4	AA	Aa2	A+	3,100,000.00	1.7000	2.3824	3,084,903.00	3,832.32	9,661.67	3,088,735.32	3,091,382.00	2,646.68
<b>BERKSHIRE HATHAWAY INC / TD SECURITIES</b>															
966078	7/9/18	3/15/19	084664CG4	AA	Aa2	A+	4,850,000.00	1.7000	2.4241	4,826,283.50	5,013.24	11,909.44	4,831,296.74	4,836,517.00	5,220.26
<b>APPLE INC. / GREAT PACIFIC SECURITIES</b>															
953006	4/17/18	5/6/19	037833AQ3	AA+	Aa1	NR	3,495,000.00	2.1000	2.3122	3,487,311.00	2,718.54	23,445.63	3,490,029.54	3,487,311.00	(2,718.54)
<b>APPLE INC. / CASTLE OAK SECURITIES</b>															
959861	5/30/18	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	2.3678	4,987,675.00	3,338.02	26,541.67	4,991,013.02	4,989,000.00	(2,013.02)
<b>MICROSOFT CORP / TD SECURITIES</b>															
962905	6/18/18	6/1/19	594918AC8	AAA	Aaa	AA+	1,507,000.00	4.2000	2.5060	1,530,870.88	(5,080.39)	12,834.62	1,525,790.49	1,529,529.65	3,739.16
<b>MICROSOFT CORP / TD SECURITIES</b>															
964757	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	998,000.00	4.2000	2.4883	1,013,508.92	(2,934.12)	7,335.30	1,010,574.80	1,012,920.10	2,345.30
<b>MICROSOFT CORP / BARCLAYS CAPITAL</b>															
964758	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	7,000,000.00	4.2000	2.4883	7,108,780.00	(20,580.00)	51,450.00	7,088,200.00	7,104,650.00	16,450.00
<b>MICROSOFT CORP / TD SECURITIES</b>															
965819	7/5/18	6/1/19	594918AC8	AAA	Aaa	AA+	4,074,000.00	4.2000	2.5109	4,135,150.74	(10,504.42)	26,616.80	4,124,646.32	4,134,906.30	10,259.98
<b>Subtotal for MEDIUM-TERM NOTE:</b>							<b>115,173,000.00</b>	<b>2.0734</b>	<b>2.3444</b>	<b>114,940,302.50</b>	<b>127,175.99</b>	<b>566,284.72</b>	<b>115,067,478.49</b>	<b>115,105,992.70</b>	<b>38,514.21</b>
<b>Subtotal for MEDIUM-TERM NOTES:</b>							<b>115,173,000.00</b>	<b>2.0734</b>	<b>2.3444</b>	<b>114,940,302.50</b>	<b>127,175.99</b>	<b>566,284.72</b>	<b>115,067,478.49</b>	<b>115,105,992.70</b>	<b>38,514.21</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / RBC</b>															
964754	6/28/18	9/6/18	912796PY9	AA+	Aaa	AAA	6,000,000.00		1.8570	5,978,335.00	0.00	20,117.50	5,978,335.00	5,998,112.52	19,777.52
<b>US TREASURY N/B / BNP PARIBAS FINANCE</b>															
970722	8/3/18	9/6/18	912796PY9	AA+	Aaa	AAA	10,000,000.00		1.8600	9,982,433.33	0.00	14,983.34	9,982,433.33	9,996,854.20	14,420.87
<b>US TREASURY N/B / BNP PARIBAS</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 11 of 29  
User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
974887	8/30/18	9/6/18	912796PY9	AA+	Aaa	AAA	50,000,000.00		1.8500	49,982,013.89	0.00	5,138.89	49,982,013.89	49,984,271.00	2,257.11
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
974891	8/30/18	9/6/18	912796PY9	AA+	Aaa	AAA	50,000,000.00		1.8500	49,982,013.89	0.00	5,138.89	49,982,013.89	49,984,271.00	2,257.11
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
972286	8/14/18	9/13/18	912796NV7	AA+	Aaa	AAA	20,000,000.00		1.9020	19,968,300.00	0.00	19,020.00	19,968,300.00	19,986,273.20	17,973.20
<b>US TREASURY N/B / DEUTSCHE</b>															
970913	8/6/18	9/20/18	912796PZ6	AA+	Aaa	AAA	10,000,000.00		1.8750	9,976,562.50	0.00	13,541.67	9,976,562.50	9,989,409.70	12,847.20
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
974491	8/28/18	9/20/18	912796PZ6	AA+	Aaa	AAA	13,000,000.00		1.9150	12,984,094.86	0.00	2,766.11	12,984,094.86	12,986,232.61	2,137.75
<b>US TREASURY N/B / RBC</b>															
964457	6/27/18	9/27/18	912796QA0	AA+	Aaa	AAA	10,000,000.00		1.8840	9,951,853.33	0.00	34,540.00	9,951,853.33	9,985,731.30	33,877.97
<b>US TREASURY N/B / TD SECURITIES</b>															
965818	7/5/18	10/4/18	912796QB8	AA+	Aaa	AAA	10,000,000.00		1.9410	9,950,935.80	0.00	31,271.69	9,950,935.80	9,981,736.80	30,801.00
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
975177	8/31/18	10/25/18	912796QE2	AA+	Aaa	AAA	25,000,000.00		1.9850	24,924,184.03	0.00	1,378.47	24,924,184.03	24,923,897.50	(286.53)
<b>Subtotal for TREASURY BILL:</b>							<b>204,000,000.00</b>	<b>0.0000</b>	<b>1.8838</b>	<b>203,680,726.63</b>	<b>0.00</b>	<b>147,896.56</b>	<b>203,680,726.63</b>	<b>203,816,789.83</b>	<b>136,063.20</b>
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / UBS FINANCIAL SERVICES</b>															
946762	3/9/18	9/15/18	912828L40	AA+	Aaa	AAA	6,000,000.00	1.0000	1.9020	5,972,306.16	25,653.24	27,717.39	5,997,959.40	5,998,125.00	165.60
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
951537	4/9/18	10/15/18	912828L81	AA+	Aaa	AAA	5,000,000.00	0.8750	1.9211	4,973,242.19	20,528.48	16,615.44	4,993,770.67	4,993,652.35	(118.32)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
946478	3/8/18	2/15/19	912828KD1	AA+	Aaa	AAA	6,000,000.00	2.7500	2.0800	6,037,265.63	(19,174.47)	7,622.28	6,018,091.16	6,013,007.82	(5,083.34)
<b>Subtotal for TREASURY BOND:</b>							<b>17,000,000.00</b>	<b>1.5809</b>	<b>1.9704</b>	<b>16,982,813.98</b>	<b>27,007.25</b>	<b>51,955.11</b>	<b>17,009,821.23</b>	<b>17,004,785.17</b>	<b>(5,036.06)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / UBS FINANCIAL SERVICES</b>															
945954	3/6/18	9/15/18	912828L40	AA+	Aaa	AAA	10,000,000.00	1.0000	1.8960	9,953,413.80	43,206.89	46,195.65	9,996,620.69	9,996,875.00	254.31
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
949069	3/23/18	9/30/18	912828RH5	AA+	Aaa	AAA	2,500,000.00	1.3750	1.9340	2,492,773.44	6,129.33	14,463.80	2,498,902.77	2,498,828.13	(74.65)
<b>US TREASURY N/B / DEUTSCHE</b>															
938050	1/16/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8729	9,961,718.75	22,968.75	13,043.48	9,984,687.50	9,970,312.50	(14,375.00)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															

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Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 12 of 29  
User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
938633	1/18/18	1/31/19	912828B33	AA+	Aaa	AAA	10,000,000.00	1.5000	1.8864	9,960,546.88	23,588.37	13,043.48	9,984,135.25	9,970,312.50	(13,822.75)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
945330	2/28/18	3/15/19	912828P95	AA+	Aaa	AAA	10,000,000.00	1.0000	2.0975	9,887,500.00	54,769.74	46,195.65	9,942,269.74	9,934,179.70	(8,090.04)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>42,500,000.00</b>	<b>1.2574</b>	<b>1.9380</b>	<b>42,255,952.87</b>	<b>150,663.08</b>	<b>132,942.06</b>	<b>42,406,615.95</b>	<b>42,370,507.83</b>	<b>(36,108.13)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>263,500,000.00</b>	<b>0.3048</b>	<b>1.8981</b>	<b>262,919,493.48</b>	<b>177,670.33</b>	<b>332,793.73</b>	<b>263,097,163.81</b>	<b>263,192,082.83</b>	<b>94,919.01</b>
<b>Total Educational Money Mkt Fnd :</b>							<b>1,136,605,420.80</b>	<b>0.3993</b>	<b>1.9777</b>	<b>1,133,658,710.22</b>	<b>507,589.47</b>	<b>2,025,700.24</b>	<b>1,135,042,906.93</b>	<b>1,135,219,334.63</b>	<b>176,427.70</b>
<b>Net Asset Value (NAV):</b>														<b>1.000155</b>	
<b><u>Extended Fund</u></b>															
<b>FUNDS</b>															
<b>LAIF - EXTENDED FUND</b>															
	9/4/18				NR		64,436,871.17		1.9980	64,436,871.17	0.00	0.00	64,436,871.17	64,436,871.17	0.00
<b>Subtotal for FUNDS:</b>							<b>64,436,871.17</b>		<b>1.9980</b>	<b>64,436,871.17</b>	<b>0.00</b>	<b>0.00</b>	<b>64,436,871.17</b>	<b>64,436,871.17</b>	<b>0.00</b>
<b>CERTIFICATES OF DEPOSIT</b>															
<b>YANKEE CD-30/360</b>															
<b>ROYAL BANK OF CANADA NY / RBC</b>															
925851	3/31/16	3/29/19	78009NB21	AA-	Aa3	AA	40,000,000.00	1.7190	1.7190	40,000,000.00	0.00	290,320.00	40,000,000.00	39,820,800.00	(179,200.00)
<b>Subtotal for YANKEE CD-30/360:</b>							<b>40,000,000.00</b>	<b>1.7190</b>	<b>1.7190</b>	<b>40,000,000.00</b>	<b>0.00</b>	<b>290,320.00</b>	<b>40,000,000.00</b>	<b>39,820,800.00</b>	<b>(179,200.00)</b>
<b>YANKEE CD-ACT/360</b>															
<b>TORONTO DOMINION BANK NY / TD SECURITIES</b>															
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	865,277.78	50,000,000.00	49,996,500.00	(3,500.00)
<b>TORONTO DOMINION BANK NY / TD SECURITIES</b>															
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	363,416.67	21,000,000.00	20,998,530.00	(1,470.00)
<b>Subtotal for YANKEE CD-ACT/360:</b>							<b>71,000,000.00</b>	<b>1.7500</b>	<b>1.7500</b>	<b>71,000,000.00</b>	<b>0.00</b>	<b>1,228,694.45</b>	<b>71,000,000.00</b>	<b>70,995,030.00</b>	<b>(4,970.00)</b>
<b>Subtotal for CERTIFICATES OF DEPOSIT:</b>							<b>111,000,000.00</b>	<b>1.7388</b>	<b>1.7388</b>	<b>111,000,000.00</b>	<b>0.00</b>	<b>1,519,014.45</b>	<b>111,000,000.00</b>	<b>110,815,830.00</b>	<b>(184,170.00)</b>
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
803288	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	6,500,000.00	1.1250	1.2180	6,482,255.00	17,530.61	33,921.88	6,499,785.61	6,497,595.00	(2,190.61)
<b>FED HM LN BK BD / DEUTSCHE</b>															
803289	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	NR	19,000,000.00	1.1250	1.2044	18,955,730.00	43,735.14	99,156.25	18,999,465.14	18,992,970.00	(6,495.14)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															

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**Investment Inventory with Market Value by Entity & Instrument**  
**Extended Fund, County and Educational Money Market Funds**  
**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 13 of 29  
 User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
858844	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	25,000,000.00	0.8750	0.8872	24,993,750.00	6,025.90	92,968.75	24,999,775.90	24,978,500.00	(21,275.90)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
858845	8/25/16	9/28/18	3130A97A3	AA+	Aaa	NR	50,000,000.00	0.8750	0.8872	49,987,500.00	12,051.79	185,937.50	49,999,551.79	49,957,000.00	(42,551.79)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
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	198,687.50	50,000,000.00	49,958,000.00	(42,000.00)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864161	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	40,000,000.00	0.8750	0.8770	39,998,400.00	1,540.00	148,750.00	39,999,940.00	39,970,400.00	(29,540.00)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864162	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,925.00	185,937.50	49,999,925.00	49,963,000.00	(36,925.00)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864163	9/28/16	9/28/18	3134GAQN7	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8770	49,998,000.00	1,925.00	185,937.50	49,999,925.00	49,963,000.00	(36,925.00)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
800396	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	25,000,000.00	1.1250	1.1779	24,959,500.00	38,776.60	103,125.00	24,998,276.60	24,970,750.00	(27,526.60)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
800397	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1779	49,919,000.00	77,553.19	206,250.00	49,996,553.19	49,941,500.00	(55,053.19)
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
801102	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,000,000.00	1.1250	1.1471	9,993,270.00	6,442.85	41,250.00	9,999,712.85	9,988,300.00	(11,412.85)
<b>FANNIE MAE / DEUTSCHE</b>															
801103	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,500,000.00	1.1250	1.1473	10,492,860.00	6,835.36	43,312.50	10,499,695.36	10,487,715.00	(11,980.36)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864482	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	5,666.20	183,506.94	49,999,516.20	49,903,000.00	(96,516.20)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864483	9/30/16	10/30/18	3134GAQP2	AA+	Aa2	AAA	50,000,000.00	0.8750	0.8810	49,993,850.00	5,666.20	183,506.94	49,999,516.20	49,903,000.00	(96,516.20)
<b>FREDDIE MAC / JP MORGAN CHASE &amp; CO</b>															
864484	9/30/16	10/30/18	3134GAQP2	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8810	29,996,310.00	3,399.72	110,104.17	29,999,709.72	29,941,800.00	(57,909.72)
<b>FANNIE MAE / TD SECURITIES</b>															
866789	10/17/16	11/27/18	3135G0YT4	AA+	Aaa	AAA	25,000,000.00	1.6250	0.9323	25,361,092.25	(320,231.81)	106,076.39	25,040,860.44	24,968,250.00	(72,610.44)
<b>FANNIE MAE / DEUTSCHE</b>															
811288	11/3/15	12/14/18	3135G0G72	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1740	49,925,500.00	67,654.77	120,312.50	49,993,154.77	49,859,000.00	(134,154.77)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
874919	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	20,000,000.00	1.2500	1.2521	19,999,200.00	657.52	31,250.00	19,999,857.52	19,927,200.00	(72,657.52)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
874920	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,643.80	78,125.00	49,999,643.80	49,818,000.00	(181,643.80)

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**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 14 of 29  
 User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
874921	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	50,000,000.00	1.2500	1.2521	49,998,000.00	1,643.80	78,125.00	49,999,643.80	49,818,000.00	(181,643.80)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
874922	12/8/16	1/16/19	3130AAE46	AA+	Aaa	NR	15,000,000.00	1.2500	1.2521	14,999,400.00	493.14	23,437.50	14,999,893.14	14,945,400.00	(54,493.14)
<b>FED HM LN BK BD / DEUTSCHE</b>															
882759	1/30/17	1/17/19	3130AAMC9	AA+	Aaa	NR	35,505,000.00	1.2500	1.3281	35,451,387.45	43,299.53	54,243.75	35,494,686.98	35,342,032.05	(152,654.93)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
882760	1/30/17	1/17/19	3130AAMC9	AA+	Aaa	NR	25,000,000.00	1.2500	1.3281	24,962,250.00	30,488.33	38,194.44	24,992,738.33	24,885,250.00	(107,488.33)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO.</b>															
828824	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0799	24,941,000.00	49,466.30	3,472.22	24,990,466.30	24,841,250.00	(149,216.30)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO.</b>															
828825	2/23/16	2/26/19	3135G0J53	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0799	49,882,000.00	98,932.59	6,944.44	49,980,932.59	49,682,500.00	(298,432.59)
<b>FED HM LN BK BD / DEUTSCHE</b>															
887112	2/28/17	3/8/19	3133782M2	AA+	Aaa	NR	30,000,000.00	1.5000	1.3144	30,111,000.00	(82,565.75)	216,250.00	30,028,434.25	29,879,700.00	(148,734.25)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
888363	3/8/17	3/8/19	3133782M2	AA+	Aaa	NR	50,000,000.00	1.5000	1.4328	50,066,000.00	(48,858.33)	360,416.67	50,017,141.67	49,799,500.00	(217,641.67)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
892294	3/31/17	3/8/19	313378QK0	AA+	Aaa	NR	7,530,000.00	1.8750	1.3598	7,603,568.10	(53,830.32)	67,848.44	7,549,737.78	7,514,940.00	(34,797.78)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
889021	3/10/17	3/18/19	3130AAXX1	AA+	Aaa	NR	25,000,000.00	1.3750	1.4918	24,942,000.00	42,304.95	155,642.36	24,984,304.95	24,875,750.00	(108,554.95)
<b>FREDDIE MAC / MORGAN STANLEY</b>															
832959	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	15,000,000.00	1.1250	1.1359	14,995,050.00	3,945.65	63,750.00	14,998,995.65	14,887,050.00	(111,945.65)
<b>FREDDIE MAC / MORGAN STANLEY</b>															
832960	3/21/16	4/15/19	3137EADZ9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1359	49,983,500.00	13,152.17	212,500.00	49,996,652.17	49,623,500.00	(373,152.17)
<b>FREDDIE MAC / DEUTSCHE</b>															
837917	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	185,625.00	50,000,000.00	49,583,000.00	(417,000.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
837920	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	185,625.00	50,000,000.00	49,583,000.00	(417,000.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
837921	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	185,625.00	50,000,000.00	49,583,000.00	(417,000.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
837922	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	185,625.00	50,000,000.00	49,583,000.00	(417,000.00)
<b>FREDDIE MAC / DEUTSCHE</b>															

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**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 15 of 29  
 User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
837923	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	185,625.00	50,000,000.00	49,583,000.00	(417,000.00)
<b>FREDDIE MAC / DEUTSCHE</b>															
837924	4/19/16	4/16/19	3134G9BW6	AA+	Aaa	AAA	50,000,000.00	0.9900	0.9900	50,000,000.00	0.00	185,625.00	50,000,000.00	49,583,000.00	(417,000.00)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
894937	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	48,000,000.00	1.3200	1.3610	47,961,264.00	26,577.20	235,840.00	47,987,841.20	47,687,040.00	(300,801.20)
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
894938	4/17/17	4/17/19	3133EHFK4	AA+	Aaa	AAA	12,000,000.00	1.3200	1.3648	11,989,440.00	7,245.33	58,960.00	11,996,685.33	11,921,760.00	(74,925.33)
<b>FED FARM CR BK / DEUTSCHE</b>															
839097	4/26/16	4/26/19	3133EF4Y0	AA+	Aaa	AAA	25,000,000.00	1.0000	1.0000	25,000,000.00	0.00	86,805.56	25,000,000.00	24,741,500.00	(258,500.00)
<b>FED HM LN BK BD / BANK OF AMERICA NA</b>															
928434	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	43,357.01	127,875.00	35,975,317.01	35,738,280.00	(237,037.01)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
928455	5/12/17	5/28/19	3130ABF92	AA+	Aaa	NR	8,000,000.00	1.3750	1.4691	7,984,880.00	9,634.89	28,416.67	7,994,514.89	7,941,840.00	(52,674.89)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
905576	6/22/17	6/14/19	313379EE5	AA+	Aaa	NR	10,000,000.00	1.6250	1.4331	10,037,280.00	(22,462.25)	34,756.94	10,014,817.75	9,937,000.00	(77,817.75)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
911721	7/28/17	6/14/19	313379EE5	AA+	Aaa	NR	19,000,000.00	1.6250	1.4206	19,071,592.00	(41,620.79)	66,038.19	19,029,971.21	18,880,300.00	(149,671.21)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
913615	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	15,000,000.00	1.6250	1.3954	15,062,400.00	(35,804.82)	52,135.42	15,026,595.18	14,905,500.00	(121,095.18)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
913616	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	21,000,000.00	1.6250	1.3957	21,087,255.00	(50,066.50)	72,989.58	21,037,188.50	20,867,700.00	(169,488.50)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
908718	7/12/17	7/12/19	3130ABRS7	AA+	Aaa	NR	15,000,000.00	1.4600	1.4906	14,991,000.00	5,112.50	29,808.33	14,996,112.50	14,879,100.00	(117,012.50)
<b>FREDDIE MAC / TD SECURITIES</b>															
853062	7/20/16	7/19/19	3137EAE81	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	42,669.60	25,520.83	24,982,169.60	24,662,750.00	(319,419.60)
<b>FANNIE MAE / TD SECURITIES</b>															
855142	8/2/16	8/2/19	3135G0N33	AA+	Aaa	AAA	15,000,000.00	0.8750	0.9319	14,974,800.00	17,476.67	10,572.92	14,992,276.67	14,784,000.00	(208,276.67)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
872756	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	35,000,000.00	1.0000	1.4067	34,615,315.00	246,662.34	2,916.67	34,861,977.34	34,475,700.00	(386,277.34)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
872757	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	50,000,000.00	1.0000	1.4108	49,445,000.00	355,869.35	4,166.67	49,800,869.35	49,251,000.00	(549,869.35)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
887105	2/28/17	8/28/19	3135G0P49	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3937	39,614,400.00	232,645.33	3,333.33	39,847,045.33	39,400,800.00	(446,245.33)



**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**Extended Fund, County and Educational Money Market Funds**  
**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 16 of 29  
 User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
916418	8/28/17	9/13/19	313380F88	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	12,346.94	160,416.67	24,987,346.94	24,718,500.00	(268,846.94)
<b>FED HM LN BK BD / DEUTSCHE</b>															
920111	9/20/17	9/13/19	313380F88	AA+	Aaa	NR	15,000,000.00	1.3750	1.4869	14,967,336.60	15,621.63	96,250.00	14,982,958.23	14,831,100.00	(151,858.23)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
955349	5/1/18	9/13/19	3130A02T6	AA+	Aaa	NR	45,000,000.00	2.3750	2.4473	44,955,900.00	10,756.10	356,250.00	44,966,656.10	45,130,050.00	163,393.90
<b>FREDDIE MAC / BNY Mellon Capital Market</b>															
967779	7/18/18	10/2/19	3137EADM8	AA+	Aaa	AAA	4,921,000.00	1.2500	2.5434	4,845,856.33	7,445.11	7,347.33	4,853,301.44	4,855,034.00	1,732.56
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
896807	4/27/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	20,000,000.00	1.4400	1.4087	20,015,200.00	(8,229.08)	104,000.00	20,006,970.92	19,753,600.00	(253,370.92)
<b>FED FARM CR BK / DEUTSCHE</b>															
897277	5/1/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	40,000,000.00	1.4400	1.5016	39,940,400.00	32,143.82	208,000.00	39,972,543.82	39,507,200.00	(465,343.82)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
868035	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	82,709.92	176,388.89	49,948,709.92	49,126,500.00	(822,209.92)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
868036	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	82,709.92	176,388.89	49,948,709.92	49,126,500.00	(822,209.92)
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
962194	6/13/18	10/24/19	3136G0T68	AA+	Aaa	AAA	5,500,000.00	1.3300	2.4931	5,414,695.00	13,551.51	15,849.17	5,428,246.51	5,423,550.00	(4,696.51)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
927743	11/7/17	10/25/19	3134GBHT2	AA+	Aaa	AAA	3,150,000.00	1.6250	1.7002	3,145,432.50	1,896.67	17,915.63	3,147,329.17	3,117,397.50	(29,931.67)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
916419	8/28/17	11/8/19	3130AC2Q6	AA+	Aaa	NR	10,000,000.00	1.4500	1.4460	10,000,900.30	(413.68)	45,513.89	10,000,486.62	9,868,500.00	(131,986.62)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
963102	6/19/18	11/14/19	3133EJRUS	AA+	Aaa	AAA	23,210,000.00	2.4500	2.5280	23,185,397.40	3,507.70	113,729.00	23,188,905.10	23,178,898.60	(10,006.50)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
871866	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	6,870.13	202,430.56	49,995,370.13	49,320,750.00	(674,620.13)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
871867	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	6,870.13	202,430.56	49,995,370.13	49,320,750.00	(674,620.13)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
878363	12/30/16	11/15/19	3130AA3R7	AA+	Aaa	NR	45,000,000.00	1.3750	1.4929	44,851,050.00	86,491.74	182,187.50	44,937,541.74	44,388,675.00	(548,866.74)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
955348	5/1/18	1/10/20	3133EH6L2	AA+	Aaa	AAA	22,545,000.00	1.9500	2.5165	22,334,429.70	41,491.68	62,280.56	22,375,921.38	22,338,262.35	(37,659.03)
<b>FREDDIE MAC / JEFFERIES &amp; COMPANY</b>															

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
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**Extended Fund, County and Educational Money Market Funds**  
**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 17 of 29  
 User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
883202	2/1/17	1/17/20	3137EAEES	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5496	19,971,360.00	15,314.07	36,666.67	19,986,674.07	19,710,800.00	(275,874.07)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
954198	4/24/18	1/24/20	3133EJLU1	AA+	Aaa	AAA	30,000,000.00	2.4200	2.4404	29,990,100.00	1,995.71	74,616.67	29,992,095.71	29,864,100.00	(127,995.71)
<b>FANNIE MAE / FTN FINANCIAL</b>															
968044	7/19/18	1/30/20	3136G0X63	AA+	Aaa	AAA	2,000,000.00	1.3500	2.6115	1,962,380.00	2,867.59	2,325.00	1,965,247.59	1,959,300.00	(5,947.59)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
971882	8/10/18	2/10/20	3133EJWNS	AA+	Aaa	AAA	10,000,000.00	2.6000	2.6332	9,995,200.00	186.67	15,166.67	9,995,386.67	9,997,700.00	2,313.33
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
942312	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	10,000,000.00	2.1250	2.2188	9,981,700.00	5,119.94	11,805.56	9,986,819.94	9,934,000.00	(52,819.94)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
942313	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	50,000,000.00	2.1250	2.2188	49,908,500.00	25,599.72	59,027.78	49,934,099.72	49,670,000.00	(264,099.72)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
971123	8/7/18	2/11/20	3130ADN32	AA+	Aaa	NR	25,000,000.00	2.1250	2.6415	24,809,896.75	8,386.91	29,513.89	24,818,283.66	24,835,000.00	16,716.34
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
971398	8/8/18	2/11/20	3130ADN32	AA+	Aaa	NR	12,285,000.00	2.1250	2.6497	12,190,282.65	4,011.97	14,503.13	12,194,294.62	12,203,919.00	9,624.38
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
944992	2/28/18	2/14/20	3133EJCN7	AA+	Aaa	AAA	25,000,000.00	2.0700	2.3274	24,877,250.00	31,817.63	24,437.50	24,909,067.63	24,806,750.00	(102,317.63)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
887109	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	16,088.89	6,250.00	49,984,088.89	49,208,500.00	(775,588.89)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
887110	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	16,088.89	6,250.00	49,984,088.89	49,208,500.00	(775,588.89)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
887111	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5219	19,987,200.00	6,435.56	2,500.00	19,993,635.56	19,683,400.00	(310,235.56)
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
946766	3/9/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3389	24,895,500.00	24,825.97	247,916.67	24,920,325.97	24,787,500.00	(132,825.97)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
946952	3/12/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3417	24,894,600.00	24,705.41	247,916.67	24,919,305.41	24,787,500.00	(131,805.41)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
947407	3/14/18	3/13/20	3130A12B3	AA+	Aaa	NR	13,000,000.00	2.1250	2.3499	12,943,281.00	13,173.95	128,149.31	12,956,454.95	12,889,500.00	(66,954.95)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
971625	8/9/18	3/13/20	313378J77	AA+	Aaa	NR	1,830,000.00	1.8750	2.6656	1,807,542.24	860.75	2,096.87	1,808,402.99	1,810,016.40	1,613.41
<b>FED FARM CR BK / FTN FINANCIAL</b>															
949538	3/27/18	3/27/20	3133EJHL6	AA+	Aaa	AAA	10,000,000.00	2.3750	2.4492	9,985,600.00	3,080.00	101,597.22	9,988,680.00	9,956,200.00	(32,480.00)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

### Extended Fund, County and Educational Money Market Funds

**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am

Print Date: 10-Sep-2018

As at date: 10-Sep-2018

Page 18 of 29

User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
948128	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	797.81	213,750.00	19,997,197.81	19,926,900.00	(70,297.81)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
948132	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	797.81	213,750.00	19,997,197.81	19,926,900.00	(70,297.81)
<b>FED FARM CR BK / DEUTSCHE</b>															
897278	5/1/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	25,000,000.00	1.5500	1.5645	24,989,500.00	4,745.76	148,541.67	24,994,245.76	24,534,250.00	(459,995.76)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
905308	6/21/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	5,500,000.00	1.5500	1.5789	5,495,600.00	1,869.57	32,679.17	5,497,469.57	5,397,535.00	(99,934.57)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
952740	4/16/18	4/13/20	3133EJKY4	AA+	Aaa	AAA	35,000,000.00	2.3750	2.4029	34,981,100.00	3,558.58	311,718.75	34,984,658.58	34,876,100.00	(108,558.58)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
953528	4/19/18	4/23/20	3137EAE7	AA+	Aaa	AAA	20,000,000.00	2.5000	2.5112	19,995,600.00	802.21	183,333.34	19,996,402.21	19,940,200.00	(56,202.21)
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
898356	5/8/17	5/8/20	3133EHJA2	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5688	49,972,550.00	12,022.08	243,263.89	49,984,572.08	49,096,000.00	(888,572.08)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
958574	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	20,000,000.00	2.6250	2.6432	19,992,800.00	990.37	145,833.33	19,993,790.37	20,001,400.00	7,609.63
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
958575	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.6432	9,996,400.00	495.19	72,916.67	9,996,895.19	10,000,700.00	3,804.81
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
960136	5/31/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.4740	10,028,400.00	(3,564.85)	65,625.00	10,024,835.15	10,000,700.00	(24,135.15)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
961782	6/11/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	1,766.67	170,000.00	29,985,866.67	29,919,900.00	(65,966.67)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
962195	6/13/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	1,727.30	165,750.00	29,985,827.30	29,919,900.00	(65,927.30)
<b>FED HM LN BK BD / DEUTSCHE</b>															
902919	6/7/17	6/12/20	313383HU8	AA+	Aaa	NR	22,000,000.00	1.7500	1.5181	22,149,710.00	(61,263.82)	84,486.11	22,088,446.18	21,624,900.00	(463,546.18)
<b>FED HM LN BK BD / DEUTSCHE</b>															
903115	6/8/17	6/12/20	313383HU8	AA+	Aaa	NR	4,220,000.00	1.7500	1.5235	4,248,020.80	(11,451.30)	16,205.97	4,236,569.50	4,148,049.00	(88,520.50)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
905577	6/22/17	6/12/20	313383HU8	AA+	Aaa	NR	20,000,000.00	1.7500	1.5900	20,092,520.00	(37,094.47)	76,805.56	20,055,425.53	19,659,000.00	(396,425.53)
<b>FED HM LN BK BD / DEUTSCHE</b>															
955811	5/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.5930	20,318,518.00	(49,519.27)	148,125.00	20,268,998.73	20,238,400.00	(30,598.73)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															

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 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 19 of 29  
 User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
960137	5/31/18	6/12/20	313370E38	AA+	Aaa	NR	30,000,000.00	3.3750	2.4620	30,537,000.00	(66,114.91)	222,187.50	30,470,885.09	30,357,600.00	(113,285.09)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
960468	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	31,100,000.00	3.3750	2.4976	31,636,786.00	(66,088.56)	230,334.38	31,570,697.44	31,470,712.00	(99,985.44)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
960469	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	18,900,000.00	3.3750	2.4992	19,225,647.00	(40,093.34)	139,978.13	19,185,553.66	19,125,288.00	(60,265.66)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
965298	7/2/18	6/12/20	313370E38	AA+	Aaa	NR	13,470,000.00	3.3750	2.6206	13,661,274.00	(16,121.67)	74,505.94	13,645,152.33	13,630,562.40	(14,589.93)
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
965614	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.6164	20,285,200.00	(23,664.66)	108,750.00	20,261,535.34	20,238,400.00	(23,135.34)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
965616	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.6164	20,285,200.00	(23,664.66)	108,750.00	20,261,535.34	20,238,400.00	(23,135.34)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
965617	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	11,050,000.00	3.3750	2.6164	11,207,573.00	(13,074.73)	60,084.37	11,194,498.27	11,181,716.00	(12,782.27)
<b>FED FARM CR BK / DEUTSCHE</b>															
905575	6/22/17	6/15/20	3133EHNK5	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	4,305.27	25,553.73	7,853,537.07	7,703,743.20	(149,793.87)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
912219	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	50,000,000.00	1.5000	1.6040	49,848,500.00	54,759.04	64,583.33	49,903,259.04	48,947,500.00	(955,759.04)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
912220	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	10,000,000.00	1.5000	1.6040	9,969,700.00	10,951.81	12,916.67	9,980,651.81	9,789,500.00	(191,151.81)
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
947406	3/14/18	9/14/20	3130ADT93	AA+	Aaa	NR	15,000,000.00	2.4000	2.4258	14,990,674.50	1,730.40	167,000.00	14,992,404.90	14,921,550.00	(70,854.90)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
918099	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	15,000,000.00	1.3750	1.4829	14,951,850.00	15,451.77	87,656.25	14,967,301.77	14,614,575.00	(352,726.77)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
918100	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.4829	29,903,700.00	30,903.55	175,312.50	29,934,603.55	29,229,150.00	(705,453.55)
<b>FREDDIE MAC / TD SECURITIES</b>															
921685	9/29/17	9/29/20	3137EAEJ4	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	8,346.11	102,916.67	14,981,196.11	14,688,750.00	(292,446.11)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
923727	10/13/17	10/13/20	3133EHF57	AA+	Aaa	AAA	25,000,000.00	1.6800	1.6965	24,988,000.00	3,533.33	161,000.00	24,991,533.33	24,352,500.00	(639,033.33)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	1,268.76	27,083.33	4,996,468.76	4,912,050.00	(84,418.76)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
928974	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	25,000,000.00	1.8750	1.9080	24,976,000.00	6,343.81	135,416.67	24,982,343.81	24,560,250.00	(422,093.81)

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**Extended Fund, County and Educational Money Market Funds**  
**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 20 of 29  
 User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
930409	11/27/17	11/27/20	3133EHW58	AA+	Aaa	AAA	12,000,000.00	1.9000	1.9075	11,997,403.20	658.82	59,533.33	11,998,062.02	11,781,960.00	(216,102.02)
<b>FED HM LN BK BD / BANK OF AMERICA</b>															
939799	1/25/18	12/11/20	313371U79	AA+	Aaa	NR	7,345,000.00	3.1250	2.2413	7,524,805.60	(37,488.43)	51,006.95	7,487,317.17	7,411,398.80	(75,918.37)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
940936	2/1/18	12/11/20	3130AD4X7	AA+	Aaa	NR	5,870,000.00	2.0000	2.3507	5,813,295.80	11,561.05	26,088.89	5,824,856.85	5,776,080.00	(48,776.85)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
941167	2/2/18	12/11/20	313371U79	AA+	Aaa	NR	13,000,000.00	3.1250	2.3452	13,278,460.00	(56,557.96)	90,277.78	13,221,902.04	13,117,520.00	(104,382.04)
<b>FED FARM CR BK / JEFFERIES &amp; COMPANY</b>															
960140	5/31/18	12/21/20	3133EJPW3	AA+	Aaa	AAA	10,450,000.00	2.7000	2.5705	10,482,598.25	(3,188.96)	54,862.50	10,479,409.29	10,440,908.50	(38,500.79)
<b>FED FARM CR BK / DEUTSCHE</b>															
968047	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	113.73	15,750.00	4,997,676.68	4,995,950.00	(1,726.68)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
968048	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	113.73	15,750.00	4,997,676.68	4,995,950.00	(1,726.68)
<b>FED FARM CR BK / DEUTSCHE</b>															
968049	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	14,000,000.00	2.7000	2.7369	13,987,615.18	577.96	44,100.00	13,988,193.14	13,988,660.00	466.86
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
960138	5/31/18	1/29/21	3133EJAW9	AA+	Aaa	AAA	20,000,000.00	2.2500	2.5891	19,824,920.00	16,448.02	40,000.00	19,841,368.02	19,844,000.00	2,631.98
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
942341	2/12/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	35,000,000.00	2.3500	2.3858	34,963,950.00	6,642.55	43,409.72	34,970,592.55	34,659,100.00	(311,492.55)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
955563	5/2/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	7,000,000.00	2.3500	2.7255	6,930,000.00	8,330.00	8,681.94	6,938,330.00	6,931,820.00	(6,510.00)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
955812	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	16,190,000.00	2.3500	2.7319	16,025,509.60	19,429.30	20,080.10	16,044,938.90	16,032,309.40	(12,629.50)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
955813	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	50,000,000.00	2.3500	2.7278	49,497,500.00	59,354.35	62,013.89	49,556,854.35	49,513,000.00	(43,854.35)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
945503	3/2/18	3/12/21	3130A0XD7	AA+	Aaa	NR	9,600,000.00	2.3750	2.5004	9,565,056.00	5,738.51	107,033.33	9,570,794.51	9,497,088.00	(73,706.51)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
968917	7/25/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	10,980,000.00	2.7000	2.8142	10,947,718.80	1,193.14	29,646.00	10,948,911.94	10,963,530.00	14,618.06
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
969725	7/30/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7852	24,945,500.00	1,743.55	58,125.00	24,947,243.55	24,962,500.00	15,256.45
<b>FED FARM CR BK / DEUTSCHE</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 21 of 29  
User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
953988	4/23/18	4/23/21	3133EJLZ0	AA+	Aaa	AAA	5,000,000.00	2.6250	2.6767	4,992,600.00	877.04	46,666.67	4,993,477.04	4,971,800.00	(21,677.04)
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
965615	7/3/18	6/11/21	313373ZY1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(20,730.34)	87,604.17	15,357,419.66	15,332,850.00	(24,569.66)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
965858	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(20,878.87)	89,220.31	16,489,615.73	16,467,480.90	(22,134.83)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
965859	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(25,920.38)	110,763.89	20,471,279.62	20,443,800.00	(27,479.62)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
969937	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	(6,136.89)	30,208.33	10,204,563.11	10,221,900.00	17,336.89
<b>FED HM LN BK BD / DEUTSCHE</b>															
969938	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(12,369.03)	60,416.67	20,412,301.17	20,443,800.00	31,498.83
<b>FANNIE MAE / CASTLE OAK SECURITIES</b>															
965025	6/29/18	6/22/21	3135G0U35	AA+	Aaa	AAA	50,000,000.00	2.7500	2.7581	49,988,500.00	664.49	236,805.56	49,989,164.49	49,955,500.00	(33,664.49)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
965820	7/5/18	7/2/21	3133EJTF6	AA+	Aaa	AAA	28,044,000.00	2.7000	2.7357	28,015,395.12	1,487.35	117,784.80	28,016,882.47	27,973,329.12	(43,553.35)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
968919	7/25/18	7/16/21	3133EJUH0	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	1,415.89	67,500.00	24,959,293.14	24,955,000.00	(4,293.14)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
970506	8/2/18	8/2/21	3133EJV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	502.67	45,111.11	19,981,782.67	20,042,000.00	60,217.33
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	682.17	14,704.86	5,473,512.17	5,487,350.00	13,837.83
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
970717	8/3/18	6/10/22	3133XKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(10,338.33)	24,295.83	6,451,778.17	6,459,498.50	7,720.33
<b>FED FARM CR BK / FTN FINANCIAL</b>															
968916	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	907.46	34,720.00	12,364,785.64	12,413,516.00	48,730.36
<b>FED FARM CR BK / MORGAN STANLEY</b>															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	527.87	21,630.00	7,704,515.87	7,733,420.25	28,904.38
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>3,722,740,000.00</b>	<b>1.6737</b>	<b>1.6651</b>	<b>3,723,409,542.55</b>	<b>1,211,707.05</b>	<b>14,621,551.07</b>	<b>3,724,621,249.60</b>	<b>3,699,960,174.97</b>	<b>(24,661,074.63)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>3,722,740,000.00</b>	<b>1.6737</b>	<b>1.6651</b>	<b>3,723,409,542.55</b>	<b>1,211,707.05</b>	<b>14,621,551.07</b>	<b>3,724,621,249.60</b>	<b>3,699,960,174.97</b>	<b>(24,661,074.63)</b>
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

### Extended Fund, County and Educational Money Market Funds

**As of 31-Aug-2018**

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Print Date: 10-Sep-2018

As at date: 10-Sep-2018

Page 22 of 29

User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
811289	11/3/15	11/3/18	594918BF0	AAA	Aaa	AA+	35,000,000.00	1.3000	1.3341	34,965,000.00	32,990.74	149,138.89	34,997,990.74	34,874,000.00	(123,990.74)
<b>JOHNSON &amp; JOHNSON / MORGAN STANLEY</b>															
783481	5/29/15	12/5/18	478160BG8	AAA	Aaa	AAA	25,000,000.00	1.6500	1.2711	25,324,750.00	(300,637.44)	98,541.67	25,024,112.56	24,966,000.00	(58,112.56)
<b>JOHNSON &amp; JOHNSON / JEFFERIES &amp; COMPANY</b>															
796887	8/12/15	12/5/18	478160BG8	AAA	Aaa	AAA	8,405,000.00	1.6500	1.4096	8,470,138.75	(60,006.28)	33,129.71	8,410,132.47	8,393,569.20	(16,563.27)
<b>MICROSOFT CORP / DAIWA CAPITAL MARKETS</b>															
797116	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4880	10,044,060.00	(40,551.45)	38,368.06	10,003,508.55	9,984,300.00	(19,208.55)
<b>MICROSOFT CORP / JEFFERIES &amp; COMPANY</b>															
797117	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4734	10,048,780.00	(44,895.59)	38,368.06	10,003,884.41	9,984,300.00	(19,584.41)
<b>MICROSOFT CORP / DAIWA CAPITAL MARKETS</b>															
797357	8/14/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4596	10,053,200.00	(48,960.07)	38,368.06	10,004,239.93	9,984,300.00	(19,939.93)
<b>WAL-MART STORES INC / MORGAN STANLEY</b>															
764157	2/9/15	12/15/18	931142DJ9	AA	Aa2	AA	9,675,000.00	1.9500	1.2491	9,929,065.50	(235,001.42)	39,828.75	9,694,064.08	9,691,737.75	(2,326.33)
<b>WAL-MART STORES INC / JP MORGAN CHASE &amp; CO</b>															
886124	2/22/17	12/15/18	931142DJ9	AA	Aa2	AA	10,000,000.00	1.9500	1.3604	10,105,200.00	(88,445.33)	41,166.67	10,016,754.67	10,017,300.00	545.33
<b>WAL-MART STORES INC / BNY Mellon Capital Market</b>															
888364	3/8/17	12/15/18	931142DJ9	AA	Aa2	AA	50,000,000.00	1.9500	1.4514	50,433,500.00	(362,724.49)	205,833.33	50,070,775.51	50,086,500.00	15,724.49
<b>WAL-MART STORES INC / BNY Mellon Capital Market</b>															
892284	3/31/17	2/1/19	931142CP6	AA	Aa2	AA	16,879,000.00	4.1250	1.4766	17,683,621.93	(621,753.31)	58,021.56	17,061,868.62	16,973,691.19	(88,177.43)
<b>APPLE INC. / COAK</b>															
884575	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	2,000,000.00	1.5500	1.5888	1,998,480.00	1,188.09	1,980.56	1,999,668.09	1,993,020.00	(6,648.09)
<b>APPLE INC. / GOLDMAN SACHS</b>															
884576	2/9/17	2/8/19	037833CE8	AA+	Aa1	NR	5,000,000.00	1.5500	1.5888	4,996,200.00	2,970.24	4,951.39	4,999,170.24	4,982,550.00	(16,620.24)
<b>APPLE INC. / CASTLE OAK SECURITIES</b>															
893848	4/10/17	2/8/19	037833CE8	AA+	Aa1	NR	3,000,000.00	1.5500	1.4640	3,004,617.00	(3,515.38)	2,970.83	3,001,101.62	2,989,530.00	(11,571.62)
<b>JOHNSON &amp; JOHNSON / JP MORGAN CHASE &amp; CO</b>															
883647	2/6/17	3/1/19	478160BR4	AAA	Aaa	AAA	10,000,000.00	1.1250	1.4137	9,941,300.00	44,517.45	0.00	9,985,817.45	9,962,400.00	(23,417.45)
<b>JOHNSON &amp; JOHNSON / JP MORGAN CHASE &amp; CO</b>															
886126	2/22/17	3/1/19	478160BR4	AAA	Aaa	AAA	14,000,000.00	1.1250	1.3404	13,939,940.00	45,230.37	0.00	13,985,170.37	13,947,360.00	(37,810.37)
<b>APPLE INC. / BNY Mellon Capital Market</b>															
874437	12/6/16	5/6/19	037833AQ3	AA+	Aa1	NR	6,691,000.00	2.1000	1.6876	6,756,036.52	(46,721.64)	44,885.46	6,709,314.88	6,676,279.80	(33,035.08)
<b>APPLE INC. / BNY Mellon Capital Market</b>															
880386	1/13/17	5/6/19	037833AQ3	AA+	Aa1	NR	7,000,000.00	2.1000	1.6239	7,075,320.00	(53,167.06)	46,958.33	7,022,152.94	6,984,600.00	(37,552.94)

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**Extended Fund, County and Educational Money Market Funds**  
**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 23 of 29  
 User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>APPLE INC. / BNY Mellon Capital Market</b>															
895009	2/14/17	5/6/19	037833AQ3	AA+	Aa1	NR	10,000,000.00	2.1000	1.5517	10,119,500.00	(82,994.39)	67,083.33	10,036,505.61	9,978,000.00	(58,505.61)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
889402	3/14/17	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	1.6824	5,043,750.00	(29,865.61)	33,541.67	5,013,884.39	4,989,000.00	(24,884.39)
<b>APPLE INC. / TD SECURITIES</b>															
893147	4/6/17	5/6/19	037833AQ3	AA+	Aa1	NR	5,214,000.00	2.1000	1.5601	5,271,458.28	(38,688.58)	34,977.25	5,232,769.70	5,202,529.20	(30,240.50)
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
892290	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	15,000,000.00	1.1000	1.5800	14,833,650.00	100,163.52	10,541.67	14,933,813.52	14,809,650.00	(124,163.52)
<b>MICROSOFT CORP / GREAT PACIFIC SECURITIES</b>															
892291	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	10,000,000.00	1.1000	1.5890	9,887,039.70	68,016.24	7,027.78	9,955,055.94	9,873,100.00	(81,955.94)
<b>MICROSOFT CORP / GREAT PACIFIC SECURITIES</b>															
892292	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	7,475,000.00	1.1000	1.5890	7,390,562.18	50,842.13	5,253.26	7,441,404.31	7,380,142.25	(61,262.06)
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
960142	5/31/18	8/8/19	594918BN3	AAA	Aaa	AA+	5,000,000.00	1.1000	2.3986	4,924,150.00	15,987.12	3,513.89	4,940,137.12	4,936,550.00	(3,587.12)
<b>MICROSOFT CORP / CASTLE OAK SECURITIES</b>															
960887	6/5/18	8/8/19	594918BN3	AAA	Aaa	AA+	1,250,000.00	1.1000	2.4701	1,230,276.25	4,010.03	878.47	1,234,286.28	1,234,137.50	(148.78)
<b>WAL-MART STORES INC / MORGAN STANLEY</b>															
924912	10/20/17	10/9/19	931142DY6	AA	Aa2	AA	4,000,000.00	1.7500	1.7512	3,999,920.00	35.09	27,611.11	3,999,955.09	3,958,240.00	(41,715.09)
<b>WAL-MART STORES INC / BANK OF AMERICA</b>															
964756	6/28/18	10/9/19	931142DY6	AA	Aa2	AA	17,500,000.00	1.7500	2.5661	17,320,975.00	24,465.46	53,593.75	17,345,440.46	17,317,300.00	(28,140.46)
<b>WAL-MART STORES INC / BANK OF AMERICA</b>															
965306	7/2/18	10/9/19	931142DY6	AA	Aa2	AA	15,000,000.00	1.7500	2.6105	14,839,650.00	20,701.64	43,020.84	14,860,351.64	14,843,400.00	(16,951.64)
<b>MICROSOFT CORP / TD SECURITIES</b>															
903350	6/9/17	2/6/20	594918BV5	AAA	Aaa	AA+	5,906,000.00	1.8500	1.6274	5,940,018.56	(15,711.81)	7,587.57	5,924,306.75	5,832,942.78	(91,363.97)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
887108	2/28/17	2/7/20	037833AX8	AA+	Aa1	NR	5,000,000.00	1.5500	1.7601	4,970,000.00	15,382.44	4,736.11	4,985,382.44	4,919,650.00	(65,732.44)
<b>APPLE INC. / BNY Mellon Capital Market</b>															
892293	3/31/17	2/7/20	037833AX8	AA+	Aa1	NR	17,308,000.00	1.5500	1.7431	17,212,944.46	47,249.83	16,394.52	17,260,194.29	17,029,860.44	(230,333.85)
<b>MICROSOFT CORP / JP MORGAN CHASE &amp; CO</b>															
896808	4/27/17	2/12/20	594918AY0	AAA	Aaa	AA+	30,000,000.00	1.8500	1.7358	30,092,700.00	(44,643.58)	29,291.67	30,048,056.42	29,704,500.00	(343,556.42)
<b>MICROSOFT CORP / DAIWA CAPITAL MARKETS</b>															
903351	6/9/17	2/12/20	594918AY0	AAA	Aaa	AA+	12,500,000.00	1.8500	1.6612	12,561,375.00	(28,170.04)	12,204.86	12,533,204.96	12,376,875.00	(156,329.96)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO.</b>															



# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 24 of 29  
User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
956076	5/4/18	5/11/20	037833CS7	AA+	Aa1	NR	10,000,000.00	1.8000	2.6671	9,830,600.00	27,262.45	55,000.00	9,857,862.45	9,833,900.00	(23,962.45)
<b>WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS</b>															
964456	6/27/18	6/23/20	931142EG4	AA	Aa2	AA	40,000,000.00	2.8500	2.8663	39,987,600.00	1,108.38	202,666.67	39,988,708.38	40,105,200.00	116,491.62
<b>WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS</b>															
965300	7/2/18	6/23/20	931142EG4	AA	Aa2	AA	500,000.00	2.8500	2.7468	500,985.00	(81.74)	2,335.42	500,903.26	501,315.00	411.74
<b>JOHNSON &amp; JOHNSON / BNY Mellon Capital Market</b>															
961974	6/12/18	9/1/20	478160AW4	AAA	Aaa	AAA	4,800,000.00	2.9500	2.6580	4,829,904.00	(2,956.72)	0.00	4,826,947.28	4,846,512.00	19,564.72
<b>MICROSOFT CORP / BARCLAYS CAPITAL</b>															
940669	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	4,750,000.00	2.0000	2.3786	4,701,930.00	10,176.11	31,138.89	4,712,106.11	4,698,225.00	(13,881.11)
<b>MICROSOFT CORP / BARCLAYS CAPITAL</b>															
940672	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	10,250,000.00	2.0000	2.3744	10,147,397.50	21,720.29	67,194.44	10,169,117.79	10,138,275.00	(30,842.79)
<b>JOHNSON &amp; JOHNSON / JP MORGAN CHASE &amp; CO</b>															
928375	11/10/17	11/10/20	478160CH5	AAA	Aaa	AAA	5,000,000.00	1.9500	1.9869	4,994,650.00	1,441.53	30,062.50	4,996,091.53	4,927,250.00	(68,841.53)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
940012	1/26/18	11/13/20	037833DJ6	AA+	Aa1	NR	6,000,000.00	2.0000	2.3636	5,941,200.00	12,554.12	36,000.00	5,953,754.12	5,898,780.00	(54,974.12)
<b>APPLE INC. / RBC</b>															
950452	4/2/18	11/13/20	037833DJ6	AA+	Aa1	NR	5,000,000.00	2.0000	2.6470	4,918,759.55	12,863.79	30,000.00	4,931,623.34	4,915,650.00	(15,973.34)
<b>APPLE INC. / UBS</b>															
956075	5/4/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.8922	9,828,100.00	19,932.90	5,000.00	9,848,032.90	9,821,700.00	(26,332.90)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
958166	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	25,000,000.00	2.2500	2.9317	24,549,750.00	47,014.06	12,500.00	24,596,764.06	24,554,250.00	(42,514.06)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
958167	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	5,000,000.00	2.2500	2.9478	4,907,850.00	9,622.09	2,500.00	4,917,472.09	4,910,850.00	(6,622.09)
<b>APPLE INC. / JP MORGAN CHASE &amp; CO</b>															
958388	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	15,000,000.00	2.2500	2.9481	14,723,700.00	28,601.91	7,500.00	14,752,301.91	14,732,550.00	(19,751.91)
<b>APPLE INC. / UBS FINANCIAL SERVICES</b>															
958389	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	2,025,000.00	2.2500	2.9481	1,987,699.50	3,861.26	1,012.50	1,991,560.76	1,988,894.25	(2,666.51)
<b>APPLE INC. / UBS FINANCIAL SERVICES</b>															
960141	5/31/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7000	9,881,500.00	10,860.49	5,000.00	9,892,360.49	9,821,700.00	(70,660.49)
<b>APPLE INC. / UBS FINANCIAL SERVICES</b>															
960467	6/1/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7021	9,881,700.00	10,842.16	5,000.00	9,892,542.16	9,821,700.00	(70,842.16)
<b>APPLE INC. / MORGAN STANLEY</b>															
960888	6/5/18	2/23/21	037833BS8	AA+	Aa1	NR	2,000,000.00	2.2500	2.8000	1,971,380.00	2,516.69	1,000.00	1,973,896.69	1,964,340.00	(9,556.69)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 25 of 29  
User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>JOHNSON &amp; JOHNSON / GREAT PACIFIC SECURITIES</b>															
948127	3/19/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6200	14,589,450.00	62,626.27	0.00	14,652,076.27	14,572,200.00	(79,876.27)
<b>JOHNSON &amp; JOHNSON / JP MORGAN CHASE &amp; CO</b>															
953261	4/18/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6605	14,583,750.00	53,592.69	0.00	14,637,342.69	14,572,200.00	(65,142.69)
<b>JOHNSON &amp; JOHNSON / BNY Mellon Capital Market</b>															
967574	7/17/18	3/1/21	478160BS2	AAA	Aaa	AAA	12,800,000.00	1.6500	2.7704	12,439,552.00	16,800.54	0.00	12,456,352.54	12,434,944.00	(21,408.54)
<b>WAL-MART STORES INC / BNY Mellon Capital Market</b>															
967575	7/17/18	4/15/21	931142DD2	AA	Aa2	AA	4,000,000.00	4.2500	2.8664	4,144,920.00	(6,453.93)	20,777.78	4,138,466.07	4,138,040.00	(426.07)
<b>APPLE INC. / UBS FINANCIAL</b>															
965856	7/6/18	5/6/21	037833AR1	AA+	Aa1	NR	5,000,000.00	2.8500	2.9125	4,991,450.00	461.03	21,770.83	4,991,911.03	5,001,650.00	9,738.97
<b>Subtotal for MEDIUM-TERM NOTE:</b>							<b>615,928,000.00</b>	<b>1.9291</b>	<b>2.0064</b>	<b>614,741,006.68</b>	<b>(1,328,336.71)</b>	<b>1,736,228.11</b>	<b>613,412,669.97</b>	<b>611,077,440.36</b>	<b>(2,335,229.61)</b>
<b>Subtotal for MEDIUM-TERM NOTES:</b>							<b>615,928,000.00</b>	<b>1.9291</b>	<b>2.0064</b>	<b>614,741,006.68</b>	<b>(1,328,336.71)</b>	<b>1,736,228.11</b>	<b>613,412,669.97</b>	<b>611,077,440.36</b>	<b>(2,335,229.61)</b>
<b>MUNICIPAL DEBT</b>															
<b>ORANGE COUNTY POB 2018A</b>															
<b>COUNTY OF ORANGE /</b>															
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	207,580.12	118,448,000.00	118,528,544.64	80,544.64
<b>COUNTY OF ORANGE /</b>															
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	217,450.79	118,448,000.00	118,700,294.24	252,294.24
<b>COUNTY OF ORANGE /</b>															
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	222,388.00	118,449,000.00	118,848,173.13	399,173.13
<b>Subtotal for ORANGE COUNTY POB 2018A:</b>							<b>355,345,000.00</b>	<b>2.1863</b>	<b>2.1866</b>	<b>355,345,000.00</b>	<b>0.00</b>	<b>647,418.91</b>	<b>355,345,000.00</b>	<b>356,077,012.01</b>	<b>732,012.01</b>
<b>Subtotal for MUNICIPAL DEBT:</b>							<b>355,345,000.00</b>	<b>2.1863</b>	<b>2.1866</b>	<b>355,345,000.00</b>	<b>0.00</b>	<b>647,418.91</b>	<b>355,345,000.00</b>	<b>356,077,012.01</b>	<b>732,012.01</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / BNP PARIBAS FINANCE</b>															
957594	5/15/18	5/15/19	912828KQ2	AA+	Aaa	AAA	20,000,000.00	3.1250	2.3380	20,154,687.50	(46,194.35)	185,122.28	20,108,493.15	20,104,687.60	(3,805.55)
<b>US TREASURY N/B / BNP PARIBAS</b>															
960654	6/4/18	10/15/19	912828T59	AA+	Aaa	AAA	35,000,000.00	1.0000	2.3998	34,346,484.38	116,792.95	85,109.29	34,463,277.33	34,424,414.15	(38,863.18)
<b>US TREASURY N/B / DEUTSCHE</b>															
972326	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1470	50,591,796.88	(139,395.41)	60,631.79	50,452,401.47	50,001,953.00	(450,448.47)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															

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 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 26 of 29  
 User: LDR1

8452

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
972327	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2073	23,237,187.50	(55,479.48)	27,890.63	23,181,708.02	23,000,898.38	(180,809.64)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
972328	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2281	35,341,796.88	(79,102.61)	42,442.26	35,262,694.27	35,001,367.10	(261,327.17)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
972329	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2167	29,291,132.81	(67,136.23)	35,166.44	29,223,996.58	29,001,132.74	(222,863.84)
<b>Subtotal for TREASURY BOND:</b>							<b>192,000,000.00</b>	<b>2.3809</b>	<b>2.2455</b>	<b>192,963,085.95</b>	<b>(270,515.13)</b>	<b>436,362.69</b>	<b>192,692,570.82</b>	<b>191,534,452.97</b>	<b>(1,158,117.85)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
803053	9/17/15	9/15/18	912828L40	AA+	Aaa	AAA	50,000,000.00	1.0000	1.1098	49,839,843.75	158,106.72	230,978.26	49,997,950.47	49,984,375.00	(13,575.47)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
866790	10/17/16	10/31/18	912828WD8	AA+	Aaa	AAA	25,000,000.00	1.2500	0.8721	25,190,429.69	(175,072.46)	105,298.91	25,015,357.23	24,967,773.50	(47,583.73)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
892295	3/31/17	10/31/18	912828RP7	AA+	Aaa	AAA	50,000,000.00	1.7500	1.1901	50,437,500.00	(392,163.21)	294,836.96	50,045,336.79	49,975,586.00	(69,750.79)
<b>US TREASURY N/B / DEUTSCHE</b>															
940011	1/26/18	11/15/18	912810E80	AA+	Aaa	AAA	22,000,000.00	9.0000	1.7824	23,256,406.25	(934,800.55)	586,467.39	22,321,605.70	22,300,351.48	(21,254.22)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
940208	1/29/18	11/15/18	912810E80	AA+	Aaa	AAA	2,000,000.00	9.0000	1.7632	2,113,359.38	(84,042.30)	53,315.22	2,029,317.08	2,027,304.68	(2,012.40)
<b>US TREASURY N/B / CASTLE OAK SECURITIES</b>															
868926	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	50,000,000.00	1.2500	0.9366	50,322,265.50	(284,102.48)	158,811.48	50,038,163.02	49,896,484.50	(141,678.52)
<b>US TREASURY N/B / TD SECURITIES</b>															
868927	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	50,000,000.00	1.2500	0.9347	50,324,218.75	(285,824.42)	158,811.48	50,038,394.33	49,896,484.50	(141,909.83)
<b>US TREASURY N/B / TD SECURITIES</b>															
868928	10/31/16	11/30/18	912828A34	AA+	Aaa	AAA	14,000,000.00	1.2500	0.9385	14,089,687.50	(79,066.61)	44,467.21	14,010,620.89	13,971,015.66	(39,605.23)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
831817	3/11/16	1/15/19	912828N63	AA+	Aaa	AAA	32,000,000.00	1.1250	1.0824	32,038,750.00	(33,682.69)	46,956.52	32,005,067.31	31,880,624.96	(124,442.35)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
834720	3/30/16	1/15/19	912828N63	AA+	Aaa	AAA	26,800,000.00	1.1250	0.9184	26,952,843.75	(132,484.54)	39,326.09	26,820,359.21	26,700,023.40	(120,335.81)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
870224	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8568	50,591,796.88	(465,434.56)	1,899.17	50,126,362.32	49,782,226.50	(344,135.82)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
870225	11/7/16	2/28/19	912828SH4	AA+	Aaa	AAA	50,000,000.00	1.3750	0.8958	50,546,875.00	(430,104.54)	1,899.17	50,116,770.46	49,782,226.50	(334,543.96)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
834991	3/31/16	3/31/19	912828C65	AA+	Aaa	AAA	11,300,000.00	1.6250	0.9224	11,534,386.72	(189,221.79)	77,262.98	11,345,164.93	11,257,404.31	(87,760.62)

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**Extended Fund, County and Educational Money Market Funds**  
**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 27 of 29  
 User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
897275	5/1/17	3/31/19	912828W97	AA+	Aaa	AAA	50,000,000.00	1.2500	1.2561	49,994,140.63	4,090.66	262,978.14	49,998,231.29	49,705,078.00	(293,153.29)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
913614	8/10/17	3/31/19	912828W97	AA+	Aaa	AAA	20,000,000.00	1.2500	1.3174	19,978,125.00	14,156.56	105,191.26	19,992,281.56	19,882,031.20	(110,250.36)
<b>US TREASURY N/B / DEUTSCHE</b>															
914267	8/15/17	3/31/19	912828W97	AA+	Aaa	AAA	15,000,000.00	1.2500	1.3326	14,980,078.13	12,833.31	78,893.44	14,992,911.44	14,911,523.40	(81,388.04)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
920110	9/20/17	3/31/19	912828W97	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3614	24,958,007.81	26,084.92	131,489.07	24,984,092.73	24,852,539.00	(131,553.73)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
940401	1/30/18	3/31/19	912828SN1	AA+	Aaa	AAA	27,000,000.00	1.5000	1.9765	26,852,343.75	74,349.26	170,409.84	26,926,693.01	26,881,875.00	(44,818.01)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
840041	5/2/16	4/30/19	912828D23	AA+	Aaa	AAA	30,500,000.00	1.6250	0.9539	31,102,851.56	(469,926.38)	167,004.08	30,632,925.18	30,360,009.88	(272,915.30)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
840264	5/3/16	4/30/19	912828D23	AA+	Aaa	AAA	7,345,000.00	1.6250	0.8982	7,502,228.91	(122,529.12)	40,217.87	7,379,699.79	7,311,287.63	(68,412.16)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
916416	8/28/17	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.3231	24,969,726.56	18,312.95	105,298.91	24,988,039.51	24,823,242.25	(164,797.26)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
940207	1/29/18	4/30/19	912828ST8	AA+	Aaa	AAA	25,000,000.00	1.2500	1.9926	24,771,484.38	107,743.11	105,298.91	24,879,227.49	24,823,242.25	(55,985.24)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
882924	1/31/17	5/31/19	912828SX9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.3007	49,798,828.13	136,796.87	142,930.33	49,935,625.00	49,546,875.00	(388,750.00)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO.</b>															
920759	9/25/17	5/31/19	912828XS4	AA+	Aaa	AAA	40,000,000.00	1.2500	1.4102	39,893,750.00	59,104.81	127,049.18	39,952,854.81	39,671,875.20	(280,979.61)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
944993	2/28/18	5/31/19	912828SX9	AA+	Aaa	AAA	25,000,000.00	1.1250	2.1410	24,687,500.00	126,504.38	71,465.16	24,814,004.38	24,773,437.50	(40,566.88)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
897276	5/1/17	6/30/19	912828TC4	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3008	39,743,750.00	158,291.14	68,478.26	39,902,041.14	39,548,437.60	(353,603.54)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
905031	6/20/17	6/30/19	912828WS5	AA+	Aaa	AAA	30,000,000.00	1.6250	1.3760	30,148,828.13	(88,090.16)	83,457.88	30,060,737.97	29,807,226.60	(253,511.37)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
907330	6/30/17	6/30/19	912828XV7	AA+	Aaa	AAA	50,000,000.00	1.2500	1.3752	49,876,953.13	72,142.55	106,997.28	49,949,095.68	49,532,226.50	(416,869.18)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
882927	1/31/17	7/31/19	912828WW6	AA+	Aaa	AAA	50,000,000.00	1.6250	1.3476	50,339,843.75	(215,619.85)	70,652.17	50,124,223.90	49,635,742.00	(488,481.90)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**Extended Fund, County and Educational Money Market Funds**  
**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
 Print Date: 10-Sep-2018  
 As at date: 10-Sep-2018

Page 28 of 29  
 User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
926800	11/1/17	7/31/19	912828K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	79,228.80	59,782.61	49,913,213.18	49,525,390.50	(387,822.68)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
960139	5/31/18	8/31/19	912828D8	AA+	Aaa	AAA	13,000,000.00	1.6250	2.3384	12,886,250.00	23,148.25	583.56	12,909,398.25	12,892,851.53	(16,546.72)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
916417	8/28/17	9/30/19	912828F39	AA+	Aaa	AAA	50,000,000.00	1.7500	1.3580	50,402,343.75	(194,580.40)	368,169.40	50,207,763.35	49,609,375.00	(598,388.35)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
926799	11/1/17	4/30/20	912828K58	AA+	Aaa	AAA	5,000,000.00	1.3750	1.6684	4,964,257.81	11,927.14	23,165.76	4,976,184.95	4,901,464.85	(74,720.10)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
937820	1/12/18	6/30/20	912828XH8	AA+	Aaa	AAA	35,000,000.00	1.6250	2.0508	34,643,164.06	91,984.38	97,367.53	34,735,148.44	34,383,398.35	(351,750.09)
<b>US TREASURY N/B / DEUTSCHE</b>															
939794	1/25/18	6/30/20	912828VJ6	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	16,395.68	32,099.18	9,949,989.43	9,871,093.80	(78,895.63)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
939795	1/25/18	7/31/20	912828VP2	AA+	Aaa	AAA	20,000,000.00	2.0000	2.1554	19,924,218.75	18,078.53	34,782.61	19,942,297.28	19,772,656.20	(169,641.08)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940934	2/1/18	7/31/20	912828VP2	AA+	Aaa	AAA	47,000,000.00	2.0000	2.2507	46,715,429.69	66,222.73	81,739.13	46,781,652.42	46,465,742.07	(315,910.35)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
944994	2/28/18	8/31/20	912828L32	AA+	Aaa	AAA	40,000,000.00	1.3750	2.3622	39,046,875.00	192,708.33	1,519.34	39,239,583.33	39,032,812.40	(206,770.93)
<b>US TREASURY N/B / DEUTSCHE</b>															
939793	1/25/18	9/15/20	9128282V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1750	24,498,046.88	114,032.92	146,827.89	24,612,079.80	24,384,765.75	(227,314.05)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
940677	1/31/18	9/15/20	9128282V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2626	6,062,921.88	30,477.70	36,413.32	6,093,399.58	6,047,421.91	(45,977.67)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
940197	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2515	24,435,546.88	124,469.15	144,637.98	24,560,016.03	24,368,164.00	(191,852.03)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
940200	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	45,000,000.00	1.3750	2.2177	44,022,656.25	215,516.83	260,348.36	44,238,173.08	43,862,695.20	(375,477.88)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
940935	2/1/18	9/30/20	912828VZ0	AA+	Aaa	AAA	32,000,000.00	2.0000	2.2720	31,776,250.00	48,801.44	269,289.62	31,825,051.44	31,595,000.00	(230,051.44)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940199	1/29/18	10/31/20	912828L99	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2655	24,409,179.69	126,268.75	115,828.80	24,535,448.44	24,338,867.25	(196,581.19)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
940676	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2646	25,238,281.25	(49,807.56)	179,726.76	25,188,473.69	24,983,398.50	(205,075.19)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
940196	1/29/18	11/30/20	912828A42	AA+	Aaa	AAA	20,000,000.00	2.0000	2.2685	19,853,125.00	30,480.82	101,639.34	19,883,605.82	19,717,187.60	(166,418.22)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

**As of 31-Aug-2018**

Run Date: 10-Sep-2018 09:29 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 29 of 29  
User: LDR1

8452

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
940399	1/30/18	11/30/20	912828A42	AA+	Aaa	AAA	15,000,000.00	2.0000	2.2601	14,893,359.38	22,049.36	76,229.51	14,915,408.74	14,787,890.70	(127,518.04)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
955119	4/30/18	11/30/20	912828M98	AA+	Aaa	AAA	5,000,000.00	1.6250	2.5931	4,879,687.50	15,787.04	20,645.49	4,895,474.54	4,888,867.20	(6,607.34)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
940013	1/26/18	12/31/20	912828N48	AA+	Aaa	AAA	25,000,000.00	1.7500	2.2487	24,648,437.50	71,626.75	74,898.10	24,720,064.25	24,493,164.00	(226,900.25)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	57,411.27	181,895.38	49,682,411.27	49,072,265.50	(610,145.77)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
939579	1/24/18	4/30/22	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	144,333.05	315,896.74	49,122,848.68	48,525,390.50	(597,458.18)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940195	1/29/18	5/31/22	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	50,337.57	76,229.51	15,679,712.57	15,519,375.04	(160,337.53)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>1,577,145,000.00</b>	<b>1.5991</b>	<b>1.5966</b>	<b>1,574,137,303.07</b>	<b>(2,106,749.89)</b>	<b>6,337,858.54</b>	<b>1,572,030,553.18</b>	<b>1,561,527,767.85</b>	<b>(10,502,785.33)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>1,769,145,000.00</b>	<b>1.6840</b>	<b>1.6671</b>	<b>1,767,100,389.02</b>	<b>(2,377,265.02)</b>	<b>6,774,221.23</b>	<b>1,764,723,124.00</b>	<b>1,753,062,220.82</b>	<b>(11,660,903.18)</b>
<b>Total Extended Fund :</b>							<b>6,638,594,871.17</b>	<b>1.7124</b>	<b>1.7297</b>	<b>6,636,032,809.42</b>	<b>(2,493,894.68)</b>	<b>25,298,433.77</b>	<b>6,633,538,914.74</b>	<b>6,595,429,549.32</b>	<b>(38,109,365.42)</b>
<b>Net Asset Value (NAV):</b>														<b>0.994255</b>	
<b>Total Investments:</b>							<b>8,435,755,187.91</b>	<b>1.4212</b>	<b>1.7776</b>	<b>8,428,172,877.30</b>	<b>(1,744,570.72)</b>	<b>28,633,640.67</b>	<b>8,427,929,208.71</b>	<b>8,390,229,224.10</b>	<b>(37,699,984.61)</b>

**Report Parameters**

Deals [Settlement Date] <= 31-Aug-2018  
Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund  
Bank Accounts [Account Name] include list GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC...

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 10-Sep-2018 09:40 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 1 of 5  
User: LDR1

8453

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>100-GF-Tax Ex-Non AMT</u></b>															
<b>FUNDS</b>															
<b>GS FIN TAX FREE-GF 100</b>															
	8/28/18		AAAm	Aaa-mf	NR		0.00		0.4216	0.00	0.00	0.00	0.00	0.00	0.00
<b>Subtotal for FUNDS:</b>							<b>0.00</b>			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total 100-GF-Tax Ex-Non AMT :</b>							<b>0.00</b>			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Net Asset Value (NAV):</b>														<b>0.000000</b>	
<b><u>283-John Wayne Airport</u></b>															
<b>FUNDS</b>															
<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>															
	9/4/18		AAAm	Aaa-mf	NR		506.47		1.8510	506.47	0.00	0.00	506.47	506.47	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	9/4/18		AAAm	Aaa-mf	AAAmmf		1,049.96		1.8500	1,049.96	0.00	0.00	1,049.96	1,049.96	0.00
<b>GOLDMAN SACHS - JWA MMF</b>															
	9/4/18		AAAm	Aaa-mf	NR		2,091,210.51		1.8700	2,091,210.51	0.00	0.00	2,091,210.51	2,091,210.51	0.00
<b>Subtotal for FUNDS:</b>							<b>2,092,766.94</b>		<b>1.8700</b>	<b>2,092,766.94</b>	<b>0.00</b>	<b>0.00</b>	<b>2,092,766.94</b>	<b>2,092,766.94</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
962491	6/14/18	9/4/18	313385E51	A-1+	P-1	NR	1,100,000.00		1.9500	1,095,114.17	0.00	4,707.08	1,099,821.25	1,100,000.00	178.75
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
962492	6/14/18	9/5/18	313385E69	A-1+	P-1	NR	5,000,000.00		1.9400	4,977,636.11	0.00	21,286.11	4,998,922.22	4,999,500.00	577.78
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
975181	8/31/18	10/26/18	313385L95	A-1+	P-1	NR	2,500,000.00		2.0500	2,492,027.78	0.00	142.36	2,492,170.14	2,492,597.50	427.36
<b>Subtotal for DISCOUNT NOTES:</b>							<b>8,600,000.00</b>	<b>0.0000</b>	<b>1.9733</b>	<b>8,564,778.06</b>	<b>0.00</b>	<b>26,135.55</b>	<b>8,590,913.61</b>	<b>8,592,097.50</b>	<b>1,183.89</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / FTN FINANCIAL</b>															
973035	8/20/18	11/27/18	3135G0YT4	AA+	Aaa	AAA	1,000,000.00	1.6250	2.0854	998,630.00	155.36	496.53	998,785.36	998,730.00	(55.36)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
949815	3/29/18	12/5/18	3133EGM69	AA+	Aaa	AAA	2,500,000.00	1.1000	2.0678	2,483,650.00	10,102.44	6,569.44	2,493,752.44	2,492,550.00	(1,202.44)
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
969329	7/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.4878	1,967,900.00	2,990.14	1,409.72	1,970,890.14	1,971,200.00	309.86
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
968318	7/20/18	9/26/19	3130A9EP2	AA+	Aaa	NR	1,100,000.00	1.0000	2.4965	1,080,915.00	1,836.82	1,252.78	1,082,751.82	1,082,939.00	187.18

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 10-Sep-2018 09:40 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 2 of 5  
User: LDR1

8453

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>283-John Wayne Airport</b>															
<b>GOVERNMENT AGENCY</b>															
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							6,600,000.00	1.0947	2.2692	6,531,095.00	15,084.76	9,728.47	6,546,179.76	6,545,419.00	(760.76)
<b>Subtotal for GOVERNMENT AGENCY:</b>							15,200,000.00	0.4753	2.1018	15,095,873.06	15,084.76	35,864.02	15,137,093.37	15,137,516.50	423.13
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / UBS FINANCIAL</b>															
972745	8/16/18	9/6/18	912796PY9	AA+	Aaa	AAA	3,000,000.00		1.9120	2,996,654.00	0.00	2,549.33	2,996,654.00	2,999,056.26	2,402.26
<b>US TREASURY N/B / BNP PARIBAS FINANCE</b>															
947688	3/15/18	9/13/18	912796NV7	AA+	Aaa	AAA	2,000,000.00		1.8970	1,980,819.22	0.00	17,916.11	1,980,819.22	1,998,627.32	17,808.10
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
969330	7/27/18	10/4/18	912796QB8	AA+	Aaa	AAA	1,350,000.00		1.9070	1,345,065.64	0.00	2,574.45	1,345,065.64	1,347,534.47	2,468.83
<b>US TREASURY N/B / UBS FINANCIAL SERVICES</b>															
968046	7/19/18	10/18/18	912796QD4	AA+	Aaa	AAA	2,500,000.00		1.9780	2,487,500.15	0.00	6,043.88	2,487,500.15	2,493,395.83	5,895.68
<b>US TREASURY N/B / BNP PARIBAS</b>															
974329	8/27/18	11/8/18	912796PD5	AA+	Aaa	AAA	1,450,000.00		2.0220	1,444,054.76	0.00	407.21	1,444,054.76	1,444,342.67	287.91
<b>Subtotal for TREASURY BILL:</b>							10,300,000.00	0.0000	1.9399	10,254,093.77	0.00	29,490.98	10,254,093.77	10,282,956.54	28,862.77
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
973701	8/22/18	10/15/18	912828L81	AA+	Aaa	AAA	2,250,000.00	0.8750	2.0106	2,246,220.70	699.87	537.91	2,246,920.57	2,247,143.56	222.99
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
962725	6/15/18	12/15/18	912828N22	AA+	Aaa	AAA	1,930,000.00	1.2500	2.1105	1,921,782.42	3,502.58	5,141.39	1,925,285.00	1,925,288.08	3.08
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
970718	8/3/18	2/15/19	912810EC8	AA+	Aaa	AAA	1,400,000.00	8.8750	2.1315	1,449,765.63	(7,363.28)	5,739.81	1,442,402.35	1,441,179.68	(1,222.67)
<b>Subtotal for TREASURY BOND:</b>							5,580,000.00	3.0119	2.0755	5,617,768.75	(3,160.83)	11,419.11	5,614,607.92	5,613,611.32	(996.60)
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / UBS FINANCIAL</b>															
965618	7/3/18	9/30/18	912828T42	AA+	Aaa	AAA	5,000,000.00	0.7500	1.9406	4,985,546.88	9,743.68	6,147.54	4,995,290.56	4,995,410.15	119.59
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
973029	8/20/18	10/31/18	912828T83	AA+	Aaa	AAA	2,000,000.00	0.7500	2.0483	1,994,921.88	846.35	489.13	1,995,768.23	1,995,898.44	130.21
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
939039	1/22/18	11/15/18	912828M64	AA+	Aaa	AAA	2,100,000.00	1.2500	1.8138	2,090,484.38	7,112.69	7,775.14	2,097,597.07	2,096,759.76	(837.31)
<b>US TREASURY N/B / DEUTSCHE</b>															
940668	1/31/18	11/15/18	912810EB0	AA+	Aaa	AAA	1,945,000.00	9.0000	1.8251	2,053,494.53	(80,240.75)	51,849.05	1,973,253.78	1,971,553.80	(1,699.98)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															



# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 10-Sep-2018 09:40 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 3 of 5  
User: LDR1

8453

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>283-John Wayne Airport</b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
972747	8/16/18	1/31/19	912828B33	AA+	Aaa	AAA	2,000,000.00	1.5000	2.2159	1,993,515.63	617.56	1,304.35	1,994,133.19	1,994,062.50	(70.69)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
971399	8/8/18	2/28/19	912828W30	AA+	Aaa	AAA	1,600,000.00	1.1250	2.2488	1,590,000.00	1,176.47	49.72	1,591,176.47	1,591,281.25	104.78
<b>US TREASURY N/B / BNP PARIBAS</b>															
956247	5/7/18	3/31/19	912828W97	AA+	Aaa	AAA	3,500,000.00	1.2500	2.2514	3,468,964.84	11,070.47	13,985.66	3,480,035.31	3,479,355.46	(679.85)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>18,145,000.00</b>	<b>1.9044</b>	<b>2.0429</b>	<b>18,176,928.14</b>	<b>(49,673.53)</b>	<b>81,600.59</b>	<b>18,127,254.61</b>	<b>18,124,321.36</b>	<b>(2,933.25)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>34,025,000.00</b>	<b>1.5095</b>	<b>2.0171</b>	<b>34,048,790.66</b>	<b>(52,834.36)</b>	<b>122,510.68</b>	<b>33,995,956.30</b>	<b>34,020,889.22</b>	<b>24,932.92</b>
<b>Total 283-John Wayne Airport :</b>							<b>51,317,766.94</b>	<b>1.1416</b>	<b>2.0362</b>	<b>51,237,430.66</b>	<b>(37,749.60)</b>	<b>158,374.70</b>	<b>51,225,816.61</b>	<b>51,251,172.66</b>	<b>25,356.05</b>
<b>Net Asset Value (NAV):</b>														<b>1.000495</b>	
<b>650-CCCD SERIES 2017E</b>															
<b>FUNDS</b>															
<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>															
	9/4/18				NR		122,140.31		1.7848	122,140.31	0.00	0.00	122,140.31	122,140.31	0.00
<b>Subtotal for FUNDS:</b>							<b>122,140.31</b>		<b>1.7848</b>	<b>122,140.31</b>	<b>0.00</b>	<b>0.00</b>	<b>122,140.31</b>	<b>122,140.31</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	23.83	1,437.07	383,248.98	382,813.20	(435.78)
<b>FED FARM CR BK / DEUTSCHE</b>															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	149.91	6,868.06	1,997,729.91	1,948,920.00	(48,809.91)
<b>FANNIE MAE / TD SECURITIES</b>															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(29,699.27)	27,604.17	1,972,979.23	1,920,412.50	(52,566.73)
<b>FED FARM CR BK / BANK OF AMERICA</b>															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	188.42	9,602.22	1,996,768.42	1,931,100.00	(65,668.42)
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(26,027.07)	46,687.50	2,062,134.93	2,041,012.50	(21,122.43)
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(24,252.34)	15,972.22	2,672,867.66	2,670,300.00	(2,567.66)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	265.82	907.38	246,644.27	238,476.00	(8,168.27)
<b>FED FARM CR BK / MORGAN STANLEY</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 10-Sep-2018 09:40 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 4 of 5  
User: LDR1

8453

\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>650-CCCD SERIES 2017E</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	111.01	1,439.62	143,434.54	139,867.56	(3,566.98)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(0.70)	7,351.39	500,023.04	492,470.00	(7,553.04)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(967.80)	2,075.95	296,574.62	283,769.11	(12,805.51)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	1,139.29	3,330.00	1,964,599.29	1,966,240.00	1,640.71
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(3,860.87)	25,849.44	2,143,759.13	2,092,800.00	(50,959.13)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>14,550,000.00</b>	<b>4.3624</b>	<b>3.1476</b>	<b>16,463,693.79</b>	<b>(82,929.77)</b>	<b>149,125.02</b>	<b>16,380,764.02</b>	<b>16,108,180.87</b>	<b>(272,583.15)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>14,550,000.00</b>	<b>4.3624</b>	<b>3.1476</b>	<b>16,463,693.79</b>	<b>(82,929.77)</b>	<b>149,125.02</b>	<b>16,380,764.02</b>	<b>16,108,180.87</b>	<b>(272,583.15)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(8,663.60)	3,118.21	1,823,035.62	1,827,187.50	4,151.88
<b>Subtotal for TREASURY BOND:</b>							<b>1,500,000.00</b>	<b>4.5000</b>	<b>2.9081</b>	<b>1,831,699.22</b>	<b>(8,663.60)</b>	<b>3,118.21</b>	<b>1,823,035.62</b>	<b>1,827,187.50</b>	<b>4,151.88</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	5,717.78	2,078.80	1,913,842.78	1,910,937.50	(2,905.28)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,000,000.00</b>	<b>2.2500</b>	<b>2.8307</b>	<b>1,908,125.00</b>	<b>5,717.78</b>	<b>2,078.80</b>	<b>1,913,842.78</b>	<b>1,910,937.50</b>	<b>(2,905.28)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,500,000.00</b>	<b>3.2143</b>	<b>2.8639</b>	<b>3,739,824.22</b>	<b>(2,945.82)</b>	<b>5,197.01</b>	<b>3,736,878.40</b>	<b>3,738,125.00</b>	<b>1,246.60</b>
<b>Total 650-CCCD SERIES 2017E :</b>							<b>18,172,140.31</b>	<b>4.1119</b>	<b>3.0838</b>	<b>20,325,658.32</b>	<b>(85,875.59)</b>	<b>154,322.03</b>	<b>20,239,782.73</b>	<b>19,968,446.18</b>	<b>(271,336.55)</b>
<b>Net Asset Value (NAV):</b>														<b>0.986594</b>	

### 650-Fountain Valley SD40

#### GOVERNMENT AGENCY

##### GOVT AGENCY-FIX-30/360

##### FANNIE MAE / MORGAN STANLEY

794633	7/30/15	2/19/19	3135G0ZA4	AA+	Aaa	AAA	3,500,000.00	1.8750	1.3317	3,565,765.00	(57,126.59)	2,187.50	3,508,638.41	3,493,630.00	(15,008.41)
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##### 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	(16,725.94)	12,164.93	3,504,260.52	3,477,950.00	(26,310.52)
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##### FANNIE MAE / MORGAN STANLEY

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 10-Sep-2018 09:40 am  
Print Date: 10-Sep-2018  
As at date: 10-Sep-2018

Page 5 of 5  
User: LDR1

8453

\* Market values provided by Bloomberg & Northern Trust

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-Fountain Valley SD40</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
794635	7/30/15	1/21/20	3135G0A78	AA+	Aaa	AAA	3,320,000.00	1.6250	1.6180	3,320,996.00	(686.88)	5,994.44	3,320,309.12	3,277,421.00	(42,888.12)
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
794638	7/30/15	7/29/20	3130A5Z77	AA+	Aaa	NR	3,500,000.00	1.8300	1.7810	3,508,150.38	(5,033.39)	5,693.33	3,503,116.99	3,443,965.00	(59,151.99)
<b>FANNIE MAE / DEUTSCHE</b>															
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	9,023.07	13,975.69	3,489,143.07	3,371,357.50	(117,785.57)
<b>FANNIE MAE / TD SECURITIES</b>															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	3,115.41	10,888.89	3,493,430.91	3,413,375.00	(80,055.91)
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(2,370.39)	20,437.09	3,491,702.01	3,485,188.70	(6,513.31)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>24,250,000.00</b>	<b>1.9205</b>	<b>1.7793</b>	<b>24,380,405.74</b>	<b>(69,804.71)</b>	<b>71,341.87</b>	<b>24,310,601.03</b>	<b>23,962,887.20</b>	<b>(347,713.83)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>24,250,000.00</b>	<b>1.9205</b>	<b>1.7793</b>	<b>24,380,405.74</b>	<b>(69,804.71)</b>	<b>71,341.87</b>	<b>24,310,601.03</b>	<b>23,962,887.20</b>	<b>(347,713.83)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
825557	2/1/16	1/31/21	912828N89	AA+	Aaa	AAA	3,500,000.00	1.3750	1.4960	3,479,680.47	10,493.60	4,184.78	3,490,174.07	3,395,273.46	(94,900.62)
<b>US TREASURY N/B / DEUTSCHE</b>															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	3,474.13	10,485.73	3,487,888.19	3,376,132.83	(111,755.36)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	7,110.93	23,586.96	3,453,380.46	3,399,101.58	(54,278.88)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>10,500,000.00</b>	<b>1.7083</b>	<b>1.8936</b>	<b>10,410,364.06</b>	<b>21,078.66</b>	<b>38,257.47</b>	<b>10,431,442.72</b>	<b>10,170,507.87</b>	<b>(260,934.86)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>10,500,000.00</b>	<b>1.7083</b>	<b>1.8936</b>	<b>10,410,364.06</b>	<b>21,078.66</b>	<b>38,257.47</b>	<b>10,431,442.72</b>	<b>10,170,507.87</b>	<b>(260,934.86)</b>
<b>Total 650-Fountain Valley SD40 :</b>							<b>34,750,000.00</b>	<b>1.8564</b>	<b>1.8138</b>	<b>34,790,769.80</b>	<b>(48,726.05)</b>	<b>109,599.34</b>	<b>34,742,043.75</b>	<b>34,133,395.07</b>	<b>(608,648.69)</b>
<b>Net Asset Value (NAV):</b>														<b>0.982481</b>	
<b>Total Investments:</b>							<b>104,239,907.25</b>	<b>1.8977</b>	<b>2.1447</b>	<b>106,353,858.78</b>	<b>(172,351.24)</b>	<b>422,296.07</b>	<b>106,207,643.09</b>	<b>105,353,013.91</b>	<b>(854,629.18)</b>

**Report Parameters**

Deals [Settlement Date] <= 31-Aug-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**  
**August 31, 2018**

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>CERTIFICATES OF PARTICIPATION</b>													
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH RESERVES	60934N674	Aaa-mf	AAAm	N/R	1.59%	\$ 101,813.42	\$ 101,813.42	\$ 134.19
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	69,722.10	-
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	292,832.82	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TREASURY BOND	06/01/95	11/15/18	US TREASURY BOND	912810EB0	Aaa	N/R	AAA	9.00%	2,558,237.10	2,279,114.11	59,036.25
<b>REDEVELOPMENT AGENCIES</b>													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.50%	1,013,942.01	1,013,942.01	1,305.68
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.75%	3,674,559.88	3,674,559.88	5,574.33
<b>COMMUNITY FACILITIES DISTRICTS</b>													
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.75%	6,662,345.08	6,662,345.08	13,709.45
2016-1 VILLAGE OF ESENCIA	US. BANK	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAAm	N/R	1.82%	47,607,618.08	47,607,618.08	75,957.23
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.35%	85,498,527.89	85,498,527.89	100,065.45
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.35%	20,031.83	20,031.83	1,248.84
<b>ASSESSMENT DISTRICTS</b>													
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.35%	0.42	0.42	1,770.62
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAAm	AAAmf	1.36%	759,716.86	759,716.86	642.08
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.35%	4,421,413.48	4,421,413.48	2,760.83
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.75%	594,446.25	594,446.25	298.39
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.35%	1,568,226.49	1,568,226.49	1,819.65
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.75%	0.73	0.73	-
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmf	1.35%	834,246.07	834,246.07	968.00
<b>REVENUE BONDS</b>													
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	* 9AMMF05B2	A1	AA-	AA	0.30%	3,760,370.94	3,760,370.94	958.12
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmf	1.85%	3,279,978.87	3,279,978.87	8,200.98
<b>PENSION OBLIGATION BONDS (POBs)</b>													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.49%	2,352.10	2,352.10	2.83
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FANNIE MAE	31364QH6	Aaa	N/R	AAA	0.00%	21,491,472.17	46,761,136.90	-
2018A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmf	1.75%	10,914.57	10,914.57	16.33
<b>TEETER PLAN</b>													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAAm	AAAmf	1.50%	148,983.96	148,983.96	12.52
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>											<b>\$ 184,063,579.32</b>	<b>\$ 209,362,294.86</b>	<b>\$ 274,481.77</b>

\* 9AMMF05B2 is an US Bank internal identifier.

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

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>MONEY MARKET FUNDS</b>							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.49%	\$ 2,352.10	\$ 2,352.10	\$ 2.83
FEDERATED US TREASURY CASH RESERVES			60934N674	1.59%	101,813.42	101,813.42	134.19
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.35%	92,342,446.18	92,342,446.18	108633.39
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	1.50%	1,162,925.97	1,162,925.97	1318.20
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.75%	10,942,266.51	10,942,266.51	19598.50
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.36%	759,716.86	759,716.86	642.08
INVESCO STIT TREASURY PORTFOLIO			825252570	1.82%	-	-	-
US BANK MONEY MARKET DEPOSIT ACCOUNT			*9AMMF05B2	0.30%	3,760,370.94	3,760,370.94	958.12
FED GOVT OBLI FD-IS			60934N104	1.85%	3,279,978.87	3,279,978.87	8200.98
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	1.82%	47,607,618.08	47,607,618.08	75957.23
<b>SUB-TOTAL MONEY MARKET FUNDS</b>					<u>159,959,488.93</u>	<u>159,959,488.93</u>	<u>215,445.52</u>
<b>US TREASURIES</b>							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,279,114.11	59,036.25
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	69,722.10	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	292,832.82	-
<b>SUB-TOTAL US TREASURIES</b>					<u>2,612,618.22</u>	<u>2,641,669.03</u>	<u>59,036.25</u>
<b>GOVERNMENT SECURITIES</b>							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	21,491,472.17	46,761,136.90	-
<b>SUB-TOTAL US GOVERNMENT SECURITIES</b>					<u>21,491,472.17</u>	<u>46,761,136.90</u>	<u>-</u>
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>					<u>\$ 184,063,579.32</u>	<u>\$ 209,362,294.86</u>	<u>\$ 274,481.77</u>

\* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting  
Date: 09/04/2018

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<b><u>2009A AIRPORT REVENUE BONDS</u></b>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.80% 31846V567		\$ 74,739.64	\$ 74,739.64	\$ 301,850.10	\$ 301,850.10	\$ 479,929.23	\$ 479,929.23
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% Dated: 4/2/2018 9/30/2018 Par Value: \$4,424,000.00 Discount \$25,143.01 Accrued Interest: \$13,840.66 CUSIP: 912828T42		4,420,106.88	4,398,856.99				
		\$ 4,494,846.52	\$ 4,473,596.63	\$ 301,850.10	\$ 301,850.10	\$ 479,929.23	\$ 479,929.23
<b><u>2009B AIRPORT REVENUE BONDS</u></b>							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 1.80% 31846V567		\$ 93,149.85	\$ 93,149.85	\$ 1,141,525.77	\$ 1,141,525.77	\$ 770,152.81	\$ 770,152.81
U.S. Treasury Note - Rate: 0.750% - Yield: 1.910% Dated: 4/2/2018 9/30/2018 Par Value: \$6,536,000.00 Discount \$37,146.18 Accrued Interest: \$20,446.91 CUSIP: 912828T42		6,530,248.32	6,498,853.82				
		\$ 6,623,398.17	\$ 6,592,003.67	\$ 1,141,525.77	\$ 1,141,525.77	\$ 770,152.81	\$ 770,152.81
<b><u>WELLS FARGO BANK</u></b>							
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	\$ 3,562,663.94	\$ 3,562,663.94				

(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 August 31, 2018**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&amp;P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
<b>COUNTY OF ORANGE</b>								
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	10/31/18	2.10%	NR	\$ 118,448,000	Extended Fund*	\$ 118,448,000	\$ 118,528,545
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	01/31/19	2.20%	NR	118,448,000	Extended Fund*	118,448,000	118,700,294
Taxable Pension Obligation Bonds, 2018 Series A	01/12/18	04/30/19	2.25%	NR	118,449,000	Extended Fund*	118,449,000	118,848,173
					<u>\$ 355,345,000</u>		<u>\$ 355,345,000</u>	<u>\$ 356,077,012</u>

\* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 47.63%

Orange County Educational Investment Pool - 52.37%

\*\*Market values provided by Bloomberg and Northern Trust

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

<u>Temporary Transfer-from OCEIP</u>	<u>Transfer Date</u>	<u>Maturity</u>	<u>Int Rate*</u>	<u>Original Amount</u>		<u>Principal Paydown</u>	<u>Principal Outstanding</u>
Anaheim Union High	4/30/2012	10/31/2012	0.56%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	\$ -
Anaheim Union High	10/10/2012	1/31/2013	0.44%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.38%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.76%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.78%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim City	4/29/2013	8/31/2013	0.38%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.34%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.47%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.46%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.76%	10,000,000	Educational Money Market Fund	10,000,000	-
Brea Olinda	4/30/2012	10/31/2012	0.56%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.36%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.34%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.46%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.80%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.78%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.34%	60,000,000	Educational Money Market Fund	60,000,000	-
Fullerton Joint Union High	4/30/2012	10/31/2012	0.56%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.38%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.56%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.38%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.47%	2,000,000	Educational Money Market Fund	2,000,000	-
Ocean View	4/29/2013	8/31/2013	0.38%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.44%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.38%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.56%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.38%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.47%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.76%	1,000,000	Educational Money Market Fund	1,000,000	-
<b>Total Temporary Transfers</b>				<b>\$ 747,700,000</b>		<b>\$ 747,700,000</b>	<b>\$ -</b>

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

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

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



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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
969943	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.7400 / 1.7401					
				8/1/2018	8/1/2018	MAT		(50,000,000.00)	(49,997,583.33)	0.00	(2,416.67)	50,000,000.00
969944	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.7700 / 1.7701					
				8/1/2018	8/1/2018	MAT		(50,000,000.00)	(49,997,541.67)	0.00	(2,458.33)	50,000,000.00
969947	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.7700 / 1.7701					
				8/1/2018	8/1/2018	MAT		(15,000,000.00)	(14,999,262.50)	0.00	(737.50)	15,000,000.00
970251	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8000 / 1.8001					
				8/2/2018	8/1/2018	PURC		50,000,000.00	49,997,500.00	0.00	0.00	(49,997,500.00)
970252	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8000 / 1.8001					
				8/2/2018	8/1/2018	PURC		17,000,000.00	16,999,150.00	0.00	0.00	(16,999,150.00)
970253	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.8000 / 1.8001					
				8/2/2018	8/1/2018	PURC		50,000,000.00	49,997,500.00	0.00	0.00	(49,997,500.00)
970254	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8000 / 1.8001					
				8/2/2018	8/1/2018	PURC		25,000,000.00	24,998,750.00	0.00	0.00	(24,998,750.00)
970255	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8000 / 1.8001					
				8/2/2018	8/1/2018	PURC		1,400,000.00	1,399,930.00	0.00	0.00	(1,399,930.00)
968912	FANNIE MAE	/GREAT PACIFIC SECURITIES	AGNFI				0.8750 / 2.5043					
				8/2/2019	8/2/2018	INT		0.00	0.00	0.00	(5,906.25)	5,906.25
970251	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8000 / 1.8001					
				8/2/2018	8/2/2018	MAT		(50,000,000.00)	(49,997,500.00)	0.00	(2,500.00)	50,000,000.00
970252	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8000 / 1.8001					
				8/2/2018	8/2/2018	MAT		(17,000,000.00)	(16,999,150.00)	0.00	(850.00)	17,000,000.00
970253	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.8000 / 1.8001					
				8/2/2018	8/2/2018	MAT		(50,000,000.00)	(49,997,500.00)	0.00	(2,500.00)	50,000,000.00
970254	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8000 / 1.8001					
				8/2/2018	8/2/2018	MAT		(25,000,000.00)	(24,998,750.00)	0.00	(1,250.00)	25,000,000.00
970255	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8000 / 1.8001					
				8/2/2018	8/2/2018	MAT		(1,400,000.00)	(1,399,930.00)	0.00	(70.00)	1,400,000.00

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
970502	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/3/2018	8/2/2018	PURC	1.8000 / 1.8001	50,000,000.00	49,997,500.00	0.00	0.00	(49,997,500.00)
970503	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	8/3/2018	8/2/2018	PURC	1.8000 / 1.8001	50,000,000.00	49,997,500.00	0.00	0.00	(49,997,500.00)
970504	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	8/3/2018	8/2/2018	PURC	1.8000 / 1.8001	25,000,000.00	24,998,750.00	0.00	0.00	(24,998,750.00)
970502	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/3/2018	8/3/2018	MAT	1.8000 / 1.8001	(50,000,000.00)	(49,997,500.00)	0.00	(2,500.00)	50,000,000.00
970503	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	8/3/2018	8/3/2018	MAT	1.8000 / 1.8001	(50,000,000.00)	(49,997,500.00)	0.00	(2,500.00)	50,000,000.00
970504	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	8/3/2018	8/3/2018	MAT	1.8000 / 1.8001	(25,000,000.00)	(24,998,750.00)	0.00	(1,250.00)	25,000,000.00
970719	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	8/6/2018	8/3/2018	PURC	1.8000 / 1.8003	13,000,000.00	12,998,050.00	0.00	0.00	(12,998,050.00)
970720	FHLB DISC CORP	/MORGAN STANLEY	AGDN	8/6/2018	8/3/2018	PURC	1.8000 / 1.8003	50,000,000.00	49,992,500.00	0.00	0.00	(49,992,500.00)
970721	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/6/2018	8/3/2018	PURC	1.8000 / 1.8003	50,000,000.00	49,992,500.00	0.00	0.00	(49,992,500.00)
970719	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	8/6/2018	8/6/2018	MAT	1.8000 / 1.8003	(13,000,000.00)	(12,998,050.00)	0.00	(1,950.00)	13,000,000.00
970720	FHLB DISC CORP	/MORGAN STANLEY	AGDN	8/6/2018	8/6/2018	MAT	1.8000 / 1.8003	(50,000,000.00)	(49,992,500.00)	0.00	(7,500.00)	50,000,000.00
970721	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/6/2018	8/6/2018	MAT	1.8000 / 1.8003					

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
970914	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/6/2018	8/6/2018	MAT	1.8200 / 1.8202	(50,000,000.00)	(49,992,500.00)	0.00	(7,500.00)	50,000,000.00
970915	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	8/8/2018	8/6/2018	PURC	1.7800 / 1.7801	3,975,000.00	3,974,598.08	0.00	0.00	(3,974,598.08)
970916	FHLB DISC CORP	/MORGAN STANLEY	AGDN	8/7/2018	8/6/2018	PURC	1.7800 / 1.7801	50,000,000.00	49,997,527.80	0.00	0.00	(49,997,527.78)
970917	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	8/7/2018	8/6/2018	PURC	1.8500 / 1.8502	50,000,000.00	49,997,527.80	0.00	0.00	(49,997,527.78)
970915	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	8/8/2018	8/6/2018	PURC	1.7800 / 1.7801	1,695,000.00	1,694,825.79	0.00	0.00	(1,694,825.79)
970916	FHLB DISC CORP	/MORGAN STANLEY	AGDN	8/7/2018	8/7/2018	MAT	1.7800 / 1.7801	(50,000,000.00)	(49,997,527.78)	0.00	(2,472.22)	50,000,000.00
971118	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/7/2018	8/7/2018	MAT	1.8000 / 1.8001	(50,000,000.00)	(49,997,527.78)	0.00	(2,472.22)	50,000,000.00
971119	FHLB DISC CORP	/DEUTSCHE	AGDN	8/8/2018	8/7/2018	PURC	1.8000 / 1.8001	50,000,000.00	49,997,500.00	0.00	0.00	(49,997,500.00)
971120	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	8/8/2018	8/7/2018	PURC	1.8000 / 1.8001	30,000,000.00	29,998,500.00	0.00	0.00	(29,998,500.00)
969135	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	8/8/2018	8/7/2018	PURC	1.8600 / 1.8613	6,000,000.00	5,999,700.00	0.00	0.00	(5,999,700.00)
970914	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/8/2018	8/8/2018	MAT	1.8200 / 1.8202	(6,000,000.00)	(5,995,970.00)	0.00	(4,030.00)	6,000,000.00
970917	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	8/8/2018	8/8/2018	MAT	1.8500 / 1.8502	(3,975,000.00)	(3,974,598.08)	0.00	(401.92)	3,975,000.00
971118	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/8/2018	8/8/2018	MAT	1.8000 / 1.8001	(1,695,000.00)	(1,694,825.79)	0.00	(174.21)	1,695,000.00
				8/8/2018	8/8/2018	MAT		(50,000,000.00)	(49,997,500.00)	0.00	(2,500.00)	50,000,000.00

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
971119	FHLB DISC CORP	/DEUTSCHE	AGDN	8/8/2018	8/8/2018	MAT	1.8000 / 1.8001	(30,000,000.00)	(29,998,500.00)	0.00	(1,500.00)	30,000,000.00
971120	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	8/8/2018	8/8/2018	MAT	1.8000 / 1.8001	(6,000,000.00)	(5,999,700.00)	0.00	(300.00)	6,000,000.00
971394	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/9/2018	8/8/2018	PURC	1.8000 / 1.8001	38,200,000.00	38,198,090.00	0.00	0.00	(38,198,090.00)
971395	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	8/10/2018	8/8/2018	PURC	1.8200 / 1.8202	9,505,000.00	9,504,038.94	0.00	0.00	(9,504,038.94)
971396	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	8/9/2018	8/8/2018	PURC	1.8000 / 1.8001	42,000,000.00	41,997,900.00	0.00	0.00	(41,997,900.00)
971397	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	8/10/2018	8/8/2018	PURC	1.8100 / 1.8102	11,906,000.00	11,904,802.79	0.00	0.00	(11,904,802.79)
971394	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/9/2018	8/9/2018	MAT	1.8000 / 1.8001	(38,200,000.00)	(38,198,090.00)	0.00	(1,910.00)	38,200,000.00
971396	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	8/9/2018	8/9/2018	MAT	1.8000 / 1.8001	(42,000,000.00)	(41,997,900.00)	0.00	(2,100.00)	42,000,000.00
971624	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/10/2018	8/9/2018	PURC	1.8000 / 1.8001	50,000,000.00	49,997,500.00	0.00	0.00	(49,997,500.00)
971628	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	8/10/2018	8/9/2018	PURC	1.8000 / 1.8001	26,400,000.00	26,398,680.00	0.00	0.00	(26,398,680.00)
969134	FHLB DISC CORP	/DEUTSCHE	AGDN	8/10/2018	8/10/2018	MAT	1.8750 / 1.8765	(6,100,000.00)	(6,095,234.38)	0.00	(4,765.62)	6,100,000.00
971395	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	8/10/2018	8/10/2018	MAT	1.8200 / 1.8202	(9,505,000.00)	(9,504,038.94)	0.00	(961.06)	9,505,000.00
971397	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	8/10/2018	8/10/2018	MAT	1.8100 / 1.8102	(11,906,000.00)	(11,904,802.79)	0.00	(1,197.21)	11,906,000.00
971624	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8000 / 1.8001					

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
971628	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	8/10/2018	8/10/2018	MAT	1.8000 / 1.8001	(50,000,000.00)	(49,997,500.00)	0.00	(2,500.00)	50,000,000.00
971877	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	8/10/2018	8/10/2018	MAT	1.8000 / 1.8003	(26,400,000.00)	(26,398,680.00)	0.00	(1,320.00)	26,400,000.00
971879	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	8/13/2018	8/10/2018	PURC	1.8000 / 1.8003	50,000,000.00	49,992,500.00	0.00	0.00	(49,992,500.00)
971880	FED FARM CR BK	/MORGAN STANLEY	AGDN	8/13/2018	8/10/2018	PURC	1.8000 / 1.8003	5,000,000.00	4,999,250.00	0.00	0.00	(4,999,250.00)
951825	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/13/2018	8/10/2018	PURC	1.8000 / 1.8113	50,000,000.00	49,992,500.00	0.00	0.00	(49,992,500.00)
954420	FNMA DISCOUNT	/DEUTSCHE	AGDN	8/13/2018	8/13/2018	MAT	1.8400 / 1.8504	(10,000,000.00)	(9,937,500.00)	0.00	(62,500.00)	10,000,000.00
971877	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	8/13/2018	8/13/2018	MAT	1.8000 / 1.8003	(2,000,000.00)	(1,988,755.56)	0.00	(11,244.44)	2,000,000.00
971879	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	8/13/2018	8/13/2018	MAT	1.8000 / 1.8003	(50,000,000.00)	(49,992,500.00)	0.00	(7,500.00)	50,000,000.00
971880	FED FARM CR BK	/MORGAN STANLEY	AGDN	8/13/2018	8/13/2018	MAT	1.8000 / 1.8003	(5,000,000.00)	(4,999,250.00)	0.00	(750.00)	5,000,000.00
972061	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	8/13/2018	8/13/2018	MAT	1.8000 / 1.8001	(50,000,000.00)	(49,992,500.00)	0.00	(7,500.00)	50,000,000.00
972063	FED FARM CR BK	/MORGAN STANLEY	AGDN	8/14/2018	8/13/2018	PURC	1.8000 / 1.8001	41,200,000.00	41,197,940.00	0.00	0.00	(41,197,940.00)
972065	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/14/2018	8/13/2018	PURC	1.8100 / 1.8102	21,500,000.00	21,498,925.00	0.00	0.00	(21,498,925.00)
972061	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	8/15/2018	8/13/2018	PURC	1.8000 / 1.8001	50,000,000.00	49,994,972.20	0.00	0.00	(49,994,972.22)
				8/14/2018	8/14/2018	MAT		(41,200,000.00)	(41,197,940.00)	0.00	(2,060.00)	41,200,000.00

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
972063	FED FARM CR BK	/MORGAN STANLEY	AGDN				1.8000 / 1.8001					
				8/14/2018	8/14/2018	MAT		(21,500,000.00)	(21,498,925.00)	0.00	(1,075.00)	21,500,000.00
972287	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.8400 / 1.8408					
				8/23/2018	8/14/2018	PURC		15,000,000.00	14,993,100.00	0.00	0.00	(14,993,100.00)
972288	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.8310 / 1.8312					
				8/16/2018	8/14/2018	PURC		50,000,000.00	49,994,913.90	0.00	0.00	(49,994,913.89)
925831	BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTN				1.1500 / 1.4164					
				8/15/2018	8/15/2018	INT		0.00	0.00	0.00	(16,853.25)	16,853.25
				8/15/2018	8/15/2018	MAT		(2,931,000.00)	(2,924,775.52)	0.00	(6,224.48)	2,931,000.00
927436	BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTN				2.0000 / 1.4828					
				8/15/2018	8/15/2018	INT		0.00	0.00	0.00	(20,000.00)	20,000.00
				8/15/2018	8/15/2018	MAT		(2,000,000.00)	(2,007,922.94)	0.00	7,922.94	2,000,000.00
969939	BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTN				1.3000 / 2.5461					
				8/15/2019	8/15/2018	INT		0.00	0.00	0.00	(10,614.50)	10,614.50
972065	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8100 / 1.8102					
				8/15/2018	8/15/2018	MAT		(50,000,000.00)	(49,994,972.22)	0.00	(5,027.78)	50,000,000.00
972332	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				2.0000 / 2.0093					
				11/6/2018	8/15/2018	PURC		7,000,000.00	6,967,722.22	0.00	0.00	(6,967,722.22)
972333	FHLB DISC CORP	/MORGAN STANLEY	AGDN				1.9000 / 1.9028					
				9/12/2018	8/15/2018	PURC		8,700,000.00	8,687,143.33	0.00	0.00	(8,687,143.33)
972334	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.8500 / 1.8522					
				9/7/2018	8/15/2018	PURC		5,000,000.00	4,994,090.28	0.00	0.00	(4,994,090.28)
972335	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8900 / 1.8916					

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
972336	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	8/31/2018	8/15/2018	PURC	1.9150 / 1.9179	10,000,000.00	9,991,600.00	0.00	0.00	(9,991,600.00)
972337	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	9/12/2018	8/15/2018	PURC	1.9000 / 1.9008	4,600,000.00	4,593,148.56	0.00	0.00	(4,593,148.56)
972338	FED FARM CR BK	/MORGAN STANLEY	AGDN	8/23/2018	8/15/2018	PURC	1.8300 / 1.8301	3,000,000.00	2,998,733.33	0.00	0.00	(2,998,733.33)
972288	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	8/16/2018	8/15/2018	PURC	1.8310 / 1.8312	50,000,000.00	49,997,458.35	0.00	0.00	(49,997,458.33)
972338	FED FARM CR BK	/MORGAN STANLEY	AGDN	8/16/2018	8/16/2018	MAT	1.8300 / 1.8301	(50,000,000.00)	(49,994,913.89)	0.00	(5,086.11)	50,000,000.00
972744	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN	8/16/2018	8/16/2018	MAT	1.9000 / 1.9004	(50,000,000.00)	(49,997,458.33)	0.00	(2,541.67)	50,000,000.00
972751	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/20/2018	8/16/2018	PURC	1.8700 / 1.8701	20,000,000.00	19,995,777.78	0.00	0.00	(19,995,777.78)
972752	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN	8/17/2018	8/16/2018	PURC	1.9000 / 1.9004	10,000,000.00	9,999,480.56	0.00	0.00	(9,999,480.56)
972753	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/20/2018	8/16/2018	PURC	1.9000 / 1.9006	10,000,000.00	9,997,888.89	0.00	0.00	(9,997,888.89)
972754	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	8/22/2018	8/16/2018	PURC	1.9200 / 1.9215	20,000,000.00	19,993,666.66	0.00	0.00	(19,993,666.67)
972755	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/31/2018	8/16/2018	PURC	1.9000 / 1.9015	30,000,000.00	29,976,000.00	0.00	0.00	(29,976,000.00)
972756	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOAT1	8/31/2018	8/16/2018	PURC	1.9080 / 1.9201	25,000,000.00	24,980,208.33	0.00	0.00	(24,980,208.33)
				8/17/2018	8/16/2018	PURC		15,000,000.00	14,999,993.70	23,850.00	0.00	(15,023,843.70)

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
972751	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/17/2018	8/17/2018	MAT	1.8700 / 1.8701	(10,000,000.00)	(9,999,480.56)	0.00	(519.44)	10,000,000.00
972756	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOAT1	8/17/2018	8/17/2018	INT	1.9080 / 1.9201	0.00	0.00	0.00	(24,645.00)	24,645.00
				8/17/2018	8/17/2018	MAT		(15,000,000.00)	(14,999,993.70)	0.00	(6.30)	15,000,000.00
972973	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/22/2018	8/17/2018	PURC	1.8900 / 1.8905	5,500,000.00	5,498,556.25	0.00	0.00	(5,498,556.25)
972975	FHLB DISC CORP	/UBS	AGDN	9/11/2018	8/17/2018	PURC	1.9100 / 1.9125	10,000,000.00	9,986,736.11	0.00	0.00	(9,986,736.11)
972744	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN	8/20/2018	8/20/2018	MAT	1.9000 / 1.9004	(20,000,000.00)	(19,995,777.78)	0.00	(4,222.22)	20,000,000.00
972752	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN	8/20/2018	8/20/2018	MAT	1.9000 / 1.9004	(10,000,000.00)	(9,997,888.89)	0.00	(2,111.11)	10,000,000.00
973032	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/22/2018	8/20/2018	PURC	1.8900 / 1.8902	10,000,000.00	9,998,950.00	0.00	0.00	(9,998,950.00)
973033	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/30/2018	8/20/2018	PURC	1.9800 / 1.9878	10,000,000.00	9,960,950.00	0.00	0.00	(9,960,950.00)
973034	FHLB DISC CORP	/UBS	AGDN	11/6/2018	8/20/2018	PURC	1.9800 / 1.9885	10,000,000.00	9,957,100.00	0.00	0.00	(9,957,100.00)
973453	FHLB DISC CORP	/DEUTSCHE	AGDN	9/12/2018	8/21/2018	PURC	1.9050 / 1.9072	12,000,000.00	11,986,030.00	0.00	0.00	(11,986,030.00)
973454	FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/11/2018	8/21/2018	PURC	1.9000 / 1.9021	5,200,000.00	5,194,236.67	0.00	0.00	(5,194,236.67)
972753	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/22/2018	8/22/2018	MAT	1.9000 / 1.9006	(20,000,000.00)	(19,993,666.67)	0.00	(6,333.33)	20,000,000.00
972973	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/22/2018	8/22/2018	MAT	1.8900 / 1.8905	(5,500,000.00)	(5,498,556.25)	0.00	(1,443.75)	5,500,000.00



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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
973032	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.8900 / 1.8902					
				8/22/2018	8/22/2018	MAT		(10,000,000.00)	(9,998,950.00)	0.00	(1,050.00)	10,000,000.00
973702	FHLB DISC CORP	/DEUTSCHE	AGDN				2.0200 / 2.0289					
				11/8/2018	8/22/2018	PURC		10,000,000.00	9,956,233.33	0.00	0.00	(9,956,233.33)
973703	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.9150 / 1.9177					
				9/17/2018	8/22/2018	PURC		4,000,000.00	3,994,467.78	0.00	0.00	(3,994,467.78)
973704	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.9000 / 1.9016					
				9/7/2018	8/22/2018	PURC		21,000,000.00	20,982,266.68	0.00	0.00	(20,982,266.67)
945502	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.7000 / 2.3023					
				2/22/2019	8/23/2018	INT		0.00	0.00	0.00	(21,250.00)	21,250.00
972287	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.8400 / 1.8408					
				8/23/2018	8/23/2018	MAT		(15,000,000.00)	(14,993,100.00)	0.00	(6,900.00)	15,000,000.00
972337	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.9000 / 1.9008					
				8/23/2018	8/23/2018	MAT		(3,000,000.00)	(2,998,733.33)	0.00	(1,266.67)	3,000,000.00
973952	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				2.0200 / 2.0285					
				11/6/2018	8/23/2018	PURC		7,000,000.00	6,970,541.67	0.00	0.00	(6,970,541.67)
973956	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8800 / 1.8801					
				8/24/2018	8/23/2018	PURC		23,000,000.00	22,998,798.89	0.00	0.00	(22,998,798.89)
973956	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8800 / 1.8801					
				8/24/2018	8/24/2018	MAT		(23,000,000.00)	(22,998,798.89)	0.00	(1,201.11)	23,000,000.00
974328	FREDDIE DISCOUNT	/Mizuho Securities USA Inc	AGDN				2.0200 / 2.0281					
				11/6/2018	8/27/2018	PURC		25,000,000.00	24,900,402.78	0.00	0.00	(24,900,402.78)
974330	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8900 / 1.8908					
				9/4/2018	8/27/2018	PURC		2,100,000.00	2,099,118.00	0.00	0.00	(2,099,118.00)
974331	FHLB DISC CORP	/TD SECURITIES	AGDN				1.8800 / 1.8802					
				8/29/2018	8/27/2018	PURC		35,000,000.00	34,996,344.43	0.00	0.00	(34,996,344.44)

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
966746	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.8750 / 1.8796					
				8/28/2018	8/28/2018	MAT		(10,000,000.00)	(9,975,520.83)	0.00	(24,479.17)	10,000,000.00
974487	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.0150 / 2.0207					
				10/17/2018	8/28/2018	PURC		16,000,000.00	15,955,222.22	0.00	0.00	(15,955,222.22)
974488	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.9100 / 1.9115					
				9/12/2018	8/28/2018	PURC		1,700,000.00	1,698,647.08	0.00	0.00	(1,698,647.08)
974489	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.9000 / 1.9003					
				8/31/2018	8/28/2018	PURC		2,570,000.00	2,569,593.08	0.00	0.00	(2,569,593.08)
974490	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.9100 / 1.9114					
				9/11/2018	8/28/2018	PURC		3,600,000.00	3,597,326.00	0.00	0.00	(3,597,326.00)
974331	FHLB DISC CORP	/TD SECURITIES	AGDN				1.8800 / 1.8802					
				8/29/2018	8/29/2018	MAT		(35,000,000.00)	(34,996,344.44)	0.00	(3,655.56)	35,000,000.00
974521	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.9300 / 1.9317					
				9/14/2018	8/29/2018	PURC		25,000,000.00	24,978,555.55	0.00	0.00	(24,978,555.56)
974888	FHLB DISC CORP	/DEUTSCHE	AGDN				1.8600 / 1.8611					
				9/10/2018	8/30/2018	PURC		8,800,000.00	8,794,998.67	0.00	0.00	(8,794,998.67)
974889	FHLB DISC CORP	/DEUTSCHE	AGDN				1.8600 / 1.8606					
				9/5/2018	8/30/2018	PURC		8,200,000.00	8,197,458.00	0.00	0.00	(8,197,458.00)
974890	FHLB DISC CORP	/DEUTSCHE	AGDN				1.8600 / 1.8605					
				9/4/2018	8/30/2018	PURC		3,000,000.00	2,999,225.00	0.00	0.00	(2,999,225.00)
948335	US TREASURY N/B	/RBC	TRBDME				0.7500 / 1.9339					
				8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
				8/31/2018	8/31/2018	MAT		(5,000,000.00)	(4,973,828.13)	0.00	(26,171.87)	5,000,000.00
948544	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 1.9520					
				8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
				8/31/2018	8/31/2018	MAT		(10,000,000.00)	(9,980,078.12)	0.00	(19,921.88)	10,000,000.00
972335	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8900 / 1.8916					

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: County Money Mkt Fnd</b>												
972754	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	8/31/2018	8/31/2018	MAT	1.9200 / 1.9215	(10,000,000.00)	(9,991,600.00)	0.00	(8,400.00)	10,000,000.00
972755	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/31/2018	8/31/2018	MAT	1.9000 / 1.9015	(30,000,000.00)	(29,976,000.00)	0.00	(24,000.00)	30,000,000.00
974489	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/31/2018	8/31/2018	MAT	1.9000 / 1.9003	(25,000,000.00)	(24,980,208.33)	0.00	(19,791.67)	25,000,000.00
975172	FED FARM CR BK	/Mizuho Securities USA Inc	AGDN	8/31/2018	8/31/2018	MAT	1.8900 / 1.8905	(2,570,000.00)	(2,569,593.08)	0.00	(406.92)	2,570,000.00
975173	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/5/2018	8/31/2018	PURC	1.8500 / 1.8510	4,982,000.00	4,980,692.23	0.00	0.00	(4,980,692.23)
975174	FHLB DISC CORP	/DEUTSCHE	AGDN	9/11/2018	8/31/2018	PURC	1.8300 / 1.8304	15,000,000.00	14,991,520.83	0.00	0.00	(14,991,520.83)
975175	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	9/4/2018	8/31/2018	PURC	1.8950 / 1.8963	10,000,000.00	9,997,966.67	0.00	0.00	(9,997,966.67)
975176	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	9/13/2018	8/31/2018	PURC	1.9400 / 1.9429	8,700,000.00	8,694,046.54	0.00	0.00	(8,694,046.54)
975182	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/28/2018	8/31/2018	PURC	1.9000 / 1.9006	2,000,000.00	1,996,982.22	0.00	0.00	(1,996,982.22)
975183	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/6/2018	8/31/2018	PURC	1.8500 / 1.8504	19,950,000.00	19,943,682.49	0.00	0.00	(19,943,682.50)
				9/4/2018	8/31/2018	PURC		20,000,000.00	19,995,888.88	0.00	0.00	(19,995,888.89)
<b>Sub Total:</b>								<b>119,501,000.00</b>	<b>119,178,426.83</b>	<b>23,850.00</b>	<b>(513,073.50)</b>	<b>(118,689,203.33)</b>
<b>Fund: Extended Fund</b>												
892284	WAL-MART STORES INC	/BNY Mellon Capital Market	MTN				4.1250 / 1.4766					
				2/1/2019	8/1/2018	INT		0.00	0.00	0.00	(348,129.38)	348,129.38

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund:</b>	<b>Extended Fund</b>											
855142	FANNIE MAE	/TD SECURITIES	AGNF1				0.8750 / 0.9319					
				8/2/2019	8/2/2018	INT		0.00	0.00	0.00	(65,625.00)	65,625.00
970506	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.8000 / 2.8328					
				8/2/2021	8/2/2018	PURC		20,000,000.00	19,981,280.00	0.00	0.00	(19,981,280.00)
970717	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				5.2500 / 2.8730					
				6/10/2022	8/3/2018	PURC		5,950,000.00	6,462,116.50	45,988.54	0.00	(6,508,105.04)
797579	FED FARM CR BK	/BNP PARIBAS	AGNF1				1.1500 / 1.1799					
				8/6/2018	8/6/2018	INT		0.00	0.00	0.00	(63,250.00)	63,250.00
				8/6/2018	8/6/2018	MAT		(11,000,000.00)	(10,990,430.00)	0.00	(9,570.00)	11,000,000.00
903350	MICROSOFT CORP	/TD SECURITIES	MTN				1.8500 / 1.6274					
				2/6/2020	8/6/2018	INT		0.00	0.00	0.00	(54,630.50)	54,630.50
851199	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				0.6250 / 0.7259					
				8/7/2018	8/7/2018	INT		0.00	0.00	0.00	(78,125.00)	78,125.00
				8/7/2018	8/7/2018	MAT		(25,000,000.00)	(24,948,000.00)	0.00	(52,000.00)	25,000,000.00
851200	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				0.6250 / 0.7259					
				8/7/2018	8/7/2018	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
				8/7/2018	8/7/2018	MAT		(50,000,000.00)	(49,896,000.00)	0.00	(104,000.00)	50,000,000.00
971123	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.1250 / 2.6415					
				2/11/2020	8/7/2018	PURC		25,000,000.00	24,809,896.75	262,673.61	0.00	(25,072,570.36)
884575	APPLE INC.	/COAK	MTN				1.5500 / 1.5888					
				2/8/2019	8/8/2018	INT		0.00	0.00	0.00	(15,500.00)	15,500.00
884576	APPLE INC.	/GOLDMAN SACHS	MTN				1.5500 / 1.5888					
				2/8/2019	8/8/2018	INT		0.00	0.00	0.00	(38,750.00)	38,750.00
892290	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.1000 / 1.5800					
				8/8/2019	8/8/2018	INT		0.00	0.00	0.00	(82,500.00)	82,500.00
892291	MICROSOFT CORP	/GREAT PACIFIC SECURITIES	MTN				1.1000 / 1.5890					
				8/8/2019	8/8/2018	INT		0.00	0.00	0.00	(55,000.00)	55,000.00

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund:</b>	<b>Extended Fund</b>											
892292	MICROSOFT CORP	/GREAT PACIFIC SECURITIES	MTN				1.1000 / 1.5890					
				8/8/2019	8/8/2018	INT		0.00	0.00	0.00	(41,112.50)	41,112.50
893848	APPLE INC.	/CASTLE OAK SECURITIES	MTN				1.5500 / 1.4640					
				2/8/2019	8/8/2018	INT		0.00	0.00	0.00	(23,250.00)	23,250.00
960142	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.1000 / 2.3986					
				8/8/2019	8/8/2018	INT		0.00	0.00	0.00	(27,500.00)	27,500.00
960887	MICROSOFT CORP	/CASTLE OAK SECURITIES	MTN				1.1000 / 2.4701					
				8/8/2019	8/8/2018	INT		0.00	0.00	0.00	(6,875.00)	6,875.00
971398	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.1250 / 2.6497					
				2/11/2020	8/8/2018	PURC		12,285,000.00	12,190,282.65	129,802.97	0.00	(12,320,085.62)
887108	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.5500 / 1.7601					
				2/7/2020	8/9/2018	INT		0.00	0.00	0.00	(38,750.00)	38,750.00
892293	APPLE INC.	/BNY Mellon Capital Market	MTN				1.5500 / 1.7431					
				2/7/2020	8/9/2018	INT		0.00	0.00	0.00	(134,137.00)	134,137.00
971625	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 2.6656					
				3/13/2020	8/9/2018	PURC		1,830,000.00	1,807,542.24	13,915.63	0.00	(1,821,457.87)
971882	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.6000 / 2.6332					
				2/10/2020	8/10/2018	PURC		10,000,000.00	9,995,200.00	0.00	0.00	(9,995,200.00)
942312	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.1250 / 2.2188					
				2/11/2020	8/11/2018	INT		0.00	0.00	0.00	(107,430.56)	107,430.56
942313	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				2.1250 / 2.2188					
				2/11/2020	8/11/2018	INT		0.00	0.00	0.00	(537,152.78)	537,152.78
971123	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.1250 / 2.6415					
				2/11/2020	8/11/2018	INT		0.00	0.00	0.00	(268,576.39)	268,576.39

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund:</b>	<b>Extended Fund</b>											
971398	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.1250 / 2.6497					
				2/11/2020	8/11/2018	INT		0.00	0.00	0.00	(131,978.44)	131,978.44
896808	MICROSOFT CORP	/JP MORGAN CHASE & CO	MTN				1.8500 / 1.7358					
				2/12/2020	8/12/2018	INT		0.00	0.00	0.00	(277,500.00)	277,500.00
903351	MICROSOFT CORP	/DAIWA CAPITAL MARKETS	MTN				1.8500 / 1.6612					
				2/12/2020	8/12/2018	INT		0.00	0.00	0.00	(115,625.00)	115,625.00
942341	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.3500 / 2.3858					
				2/12/2021	8/12/2018	INT		0.00	0.00	0.00	(411,250.00)	411,250.00
955563	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.3500 / 2.7255					
				2/12/2021	8/12/2018	INT		0.00	0.00	0.00	(82,250.00)	82,250.00
955812	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.3500 / 2.7319					
				2/12/2021	8/12/2018	INT		0.00	0.00	0.00	(190,232.50)	190,232.50
955813	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.3500 / 2.7278					
				2/12/2021	8/12/2018	INT		0.00	0.00	0.00	(587,500.00)	587,500.00
797836	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				1.1500 / 1.1561					
				8/14/2018	8/14/2018	INT		0.00	0.00	0.00	(135,125.00)	135,125.00
				8/14/2018	8/14/2018	MAT		(23,500,000.00)	(23,495,770.00)	0.00	(4,230.00)	23,500,000.00
944992	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.0700 / 2.3274					
				2/14/2020	8/14/2018	INT		0.00	0.00	0.00	(258,750.00)	258,750.00
783478	BERKSHIRE HATHAWAY INC	/MORGAN STANLEY	MTN				2.0000 / 1.3311					
				8/15/2018	8/15/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				8/15/2018	8/15/2018	MAT		(25,000,000.00)	(25,523,750.00)	0.00	523,750.00	25,000,000.00
972326	US TREASURY N/B	/DEUTSCHE	TRBDI				2.6250 / 2.1470					
				8/15/2020	8/15/2018	INT		0.00	0.00	0.00	(656,250.00)	656,250.00
972327	US TREASURY N/B	/BNY Mellon Capital Market	TRBDI				2.6250 / 2.2073					
				8/15/2020	8/15/2018	INT		0.00	0.00	0.00	(301,875.00)	301,875.00

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<b>Fund:</b>	<b>Extended Fund</b>											
972328	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				2.6250 / 2.2281					
				8/15/2020	8/15/2018	INT		0.00	0.00	0.00	(459,375.00)	459,375.00
972329	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDI				2.6250 / 2.2167					
				8/15/2020	8/15/2018	INT		0.00	0.00	0.00	(380,625.00)	380,625.00
956075	APPLE INC.	/UBS	MTN				2.2500 / 2.8922					
				2/23/2021	8/23/2018	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
958166	APPLE INC.	/JP MORGAN CHASE & CO	MTN				2.2500 / 2.9317					
				2/23/2021	8/23/2018	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
958167	APPLE INC.	/JP MORGAN CHASE & CO	MTN				2.2500 / 2.9478					
				2/23/2021	8/23/2018	INT		0.00	0.00	0.00	(56,250.00)	56,250.00
958388	APPLE INC.	/JP MORGAN CHASE & CO	MTN				2.2500 / 2.9481					
				2/23/2021	8/23/2018	INT		0.00	0.00	0.00	(168,750.00)	168,750.00
958389	APPLE INC.	/UBS FINANCIAL SERVICES	MTN				2.2500 / 2.9481					
				2/23/2021	8/23/2018	INT		0.00	0.00	0.00	(22,781.25)	22,781.25
960141	APPLE INC.	/UBS FINANCIAL SERVICES	MTN				2.2500 / 2.7000					
				2/23/2021	8/23/2018	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
960467	APPLE INC.	/UBS FINANCIAL SERVICES	MTN				2.2500 / 2.7021					
				2/23/2021	8/23/2018	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
960888	APPLE INC.	/MORGAN STANLEY	MTN				2.2500 / 2.8000					
				2/23/2021	8/23/2018	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
828824	FANNIE MAE	/JP MORGAN CHASE & CO.	AGNF1				1.0000 / 1.0799					
				2/26/2019	8/26/2018	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
828825	FANNIE MAE	/JP MORGAN CHASE & CO.	AGNF1				1.0000 / 1.0799					
				2/26/2019	8/26/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00

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

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

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<b>Fund: Extended Fund</b>												
872756	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.0000 / 1.4067					
				8/28/2019	8/28/2018	INT		0.00	0.00	0.00	(175,000.00)	175,000.00
872757	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.0000 / 1.4108					
				8/28/2019	8/28/2018	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
887105	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				1.0000 / 1.3937					
				8/28/2019	8/28/2018	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
887109	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				1.5000 / 1.5219					
				2/28/2020	8/28/2018	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
887110	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				1.5000 / 1.5219					
				2/28/2020	8/28/2018	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
887111	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				1.5000 / 1.5219					
				2/28/2020	8/28/2018	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
858056	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.5000 / 0.7165					
				8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				8/31/2018	8/31/2018	MAT		(50,000,000.00)	(50,789,062.50)	0.00	789,062.50	50,000,000.00
870224	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.3750 / 0.8568					
				2/28/2019	8/31/2018	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
870225	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				1.3750 / 0.8958					
				2/28/2019	8/31/2018	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
944994	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.3750 / 2.3622					
				8/31/2020	8/31/2018	INT		0.00	0.00	0.00	(275,000.00)	275,000.00
960139	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.6250 / 2.3384					
				8/31/2019	8/31/2018	INT		0.00	0.00	0.00	(105,625.00)	105,625.00
<b>Sub Total:</b>								<b>(109,435,000.00)</b>	<b>(110,396,694.36)</b>	<b>452,380.75</b>	<b>(9,470,023.80)</b>	<b>119,414,337.41</b>

**Fund: Educational Money Mkt Fnd**



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

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

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<b>Fund: Educational Money Mkt Fnd</b>												
963277	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8900 / 1.8942					
				8/1/2018	8/1/2018	MAT		(15,000,000.00)	(14,966,925.00)	0.00	(33,075.00)	15,000,000.00
970256	FHLB DISC CORP	/TD SECURITIES	AGDN				1.9000 / 1.9027					
				8/28/2018	8/1/2018	PURC		1,300,000.00	1,298,147.50	0.00	0.00	(1,298,147.50)
970257	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.8700 / 1.8713					
				8/14/2018	8/1/2018	PURC		35,000,000.00	34,976,365.27	0.00	0.00	(34,976,365.28)
963274	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.8900 / 1.8943					
				8/2/2018	8/2/2018	MAT		(13,000,000.00)	(12,970,652.50)	0.00	(29,347.50)	13,000,000.00
953003	FHLB DISC CORP	/DEUTSCHE	AGDN				1.7700 / 1.7794					
				8/3/2018	8/3/2018	MAT		(12,000,000.00)	(11,936,280.00)	0.00	(63,720.00)	12,000,000.00
953005	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				1.7700 / 1.7794					
				8/3/2018	8/3/2018	MAT		(7,000,000.00)	(6,962,830.00)	0.00	(37,170.00)	7,000,000.00
968323	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8600 / 1.8613					
				8/3/2018	8/3/2018	MAT		(3,200,000.00)	(3,197,685.33)	0.00	(2,314.67)	3,200,000.00
969942	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8250 / 1.8253					
				8/3/2018	8/3/2018	MAT		(23,000,000.00)	(22,996,502.08)	0.00	(3,497.92)	23,000,000.00
969948	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8500 / 1.8503					
				8/3/2018	8/3/2018	MAT		(3,500,000.00)	(3,499,460.42)	0.00	(539.58)	3,500,000.00
970722	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL				1.8600 / 1.8633					
				9/6/2018	8/3/2018	PURC		10,000,000.00	9,982,433.33	0.00	0.00	(9,982,433.33)
970723	FHLB DISC CORP	/UBS	AGDN				1.9150 / 1.9207					
				9/28/2018	8/3/2018	PURC		2,500,000.00	2,492,552.78	0.00	0.00	(2,492,552.78)
970726	FED HM LN BK BD	/JP MORGAN CHASE & CO.	AGN FLOAT1				1.9520 / 1.8550					
				8/8/2018	8/3/2018	PURC		10,000,000.00	10,000,131.10	14,097.78	0.00	(10,014,228.88)
964458	FHLB DISC CORP	/BANK OF AMERICA	AGDN				1.8900 / 1.8940					
				8/6/2018	8/6/2018	MAT		(10,000,000.00)	(9,979,000.00)	0.00	(21,000.00)	10,000,000.00
970913	US TREASURY N/B	/DEUTSCHE	TBILL				1.8750 / 1.8794					

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

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<b>Fund: Educational Money Mkt Fnd</b>												
				9/20/2018	8/6/2018	PURC		10,000,000.00	9,976,562.50	0.00	0.00	(9,976,562.50)
970923	FREDDIE MAC	/FTN FINANCIAL	CALLGOVAGY				1.0500 / 2.0951					
				11/7/2018	8/6/2018	PURC		2,000,000.00	1,994,717.14	5,191.67	0.00	(1,999,908.81)
946760	FED FARM CR BK	/FTN FINANCIAL	AGDN				1.8200 / 1.8340					
				8/7/2018	8/7/2018	MAT		(7,000,000.00)	(6,946,562.78)	0.00	(53,437.22)	7,000,000.00
950884	FED HM LN BK BD	/TD SECURITIES	AGNF1				0.6250 / 1.8508					
				8/7/2018	8/7/2018	INT		0.00	0.00	0.00	(5,234.38)	5,234.38
				8/7/2018	8/7/2018	MAT		(1,675,000.00)	(1,667,847.75)	0.00	(7,152.25)	1,675,000.00
962726	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				0.6250 / 1.9050					
				8/7/2018	8/7/2018	INT		0.00	0.00	0.00	(78,125.00)	78,125.00
				8/7/2018	8/7/2018	MAT		(25,000,000.00)	(24,952,432.50)	0.00	(47,567.50)	25,000,000.00
969723	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.0500 / 1.8750					
				8/7/2018	8/7/2018	INT		0.00	0.00	0.00	(78,750.00)	78,750.00
				8/7/2018	8/7/2018	MAT		(15,000,000.00)	(14,996,782.35)	0.00	(3,217.65)	15,000,000.00
971121	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9100 / 1.9135					
				9/10/2018	8/7/2018	PURC		45,000,000.00	44,918,825.00	0.00	0.00	(44,918,825.00)
971122	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.9100 / 1.9135					
				9/10/2018	8/7/2018	PURC		10,000,000.00	9,981,961.11	0.00	0.00	(9,981,961.11)
971124	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.9200 / 1.9253					
				9/28/2018	8/7/2018	PURC		10,000,000.00	9,972,266.67	0.00	0.00	(9,972,266.67)
945500	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.5500 / 2.3053					
				2/8/2019	8/8/2018	INT		0.00	0.00	0.00	(26,350.00)	26,350.00
945501	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.5500 / 2.3053					
				2/8/2019	8/8/2018	INT		0.00	0.00	0.00	(1,860.00)	1,860.00
950650	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				0.9500 / 1.8600					
				8/8/2018	8/8/2018	INT		0.00	0.00	0.00	(104,500.00)	104,500.00
				8/8/2018	8/8/2018	MAT		(22,000,000.00)	(21,928,472.50)	0.00	(71,527.50)	22,000,000.00
951350	APPLE INC.	/BNY Mellon Capital Market	MTN				1.5500 / 2.2859					
				2/8/2019	8/8/2018	INT		0.00	0.00	0.00	(7,750.00)	7,750.00
961099	APPLE INC.	/UBS FINANCIAL	MTN				1.5500 / 2.3644					

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<b>Fund: Educational Money Mkt Fnd</b>												
				2/8/2019	8/8/2018	INT		0.00	0.00	0.00	(30,225.00)	30,225.00
962487	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.5500 / 2.4220					
				2/8/2019	8/8/2018	INT		0.00	0.00	0.00	(16,391.25)	16,391.25
970726	FED HM LN BK BD	/JP MORGAN CHASE & CO.	AGN FLOAT1				1.9520 / 1.8550					
				8/8/2018	8/8/2018	INT		0.00	0.00	0.00	(16,808.89)	16,808.89
				8/8/2018	8/8/2018	MAT		(10,000,000.00)	(10,000,131.10)	0.00	131.10	10,000,000.00
971392	FREDDIE DISCOUNT	/CASTLE OAK SECURITIES	AGDN				1.9650 / 1.9726					
				10/18/2018	8/8/2018	PURC		13,000,000.00	12,949,619.58	0.00	0.00	(12,949,619.58)
971393	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9150 / 1.9191					
				9/17/2018	8/8/2018	PURC		15,000,000.00	14,968,083.33	0.00	0.00	(14,968,083.33)
965303	US TREASURY N/B	/RBC	TBILL				1.8640 / 1.8677					
				8/9/2018	8/9/2018	MAT		(10,000,000.00)	(9,980,324.44)	0.00	(19,675.56)	10,000,000.00
965304	US TREASURY N/B	/RBC	TBILL				1.8500 / 1.8536					
				8/9/2018	8/9/2018	MAT		(25,000,000.00)	(24,951,180.56)	0.00	(48,819.44)	25,000,000.00
969940	US TREASURY N/B	/BANK OF AMERICA	TBILL				1.8260 / 1.8268					
				8/9/2018	8/9/2018	MAT		(50,000,000.00)	(49,977,175.00)	0.00	(22,825.00)	50,000,000.00
969941	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.8350 / 1.8358					
				8/9/2018	8/9/2018	MAT		(50,000,000.00)	(49,977,062.50)	0.00	(22,937.50)	50,000,000.00
969945	US TREASURY N/B	/TD SECURITIES	TBILL				1.8025 / 1.8033					
				8/9/2018	8/9/2018	MAT		(50,000,000.00)	(49,977,468.75)	0.00	(22,531.25)	50,000,000.00
969946	US TREASURY N/B	/BANK OF AMERICA	TBILL				1.8300 / 1.8308					
				8/9/2018	8/9/2018	MAT		(50,000,000.00)	(49,977,125.00)	0.00	(22,875.00)	50,000,000.00
971623	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8250 / 1.8251					
				8/10/2018	8/9/2018	PURC		50,000,000.00	49,997,465.30	0.00	0.00	(49,997,465.28)
971626	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8250 / 1.8251					
				8/10/2018	8/9/2018	PURC		50,000,000.00	49,997,465.30	0.00	0.00	(49,997,465.28)

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

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

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<b>Fund: Educational Money Mkt Fnd</b>												
971627	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8250 / 1.8251					
				8/10/2018	8/9/2018	PURC		10,142,000.00	10,141,485.86	0.00	0.00	(10,141,485.86)
971629	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8650 / 1.8657					
				8/16/2018	8/9/2018	PURC		16,200,000.00	16,194,125.25	0.00	0.00	(16,194,125.25)
963276	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.8950 / 1.9001					
				8/10/2018	8/10/2018	MAT		(25,000,000.00)	(24,932,885.42)	0.00	(67,114.58)	25,000,000.00
963784	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.9000 / 1.9049					
				8/10/2018	8/10/2018	MAT		(10,024,000.00)	(9,998,076.82)	0.00	(25,923.18)	10,024,000.00
964192	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.9150 / 1.9196					
				8/10/2018	8/10/2018	MAT		(500,000.00)	(498,803.13)	0.00	(1,196.87)	500,000.00
964459	FHLB DISC CORP	/UBS	AGDN				1.8700 / 1.8743					
				8/10/2018	8/10/2018	MAT		(5,000,000.00)	(4,988,572.22)	0.00	(11,427.78)	5,000,000.00
965305	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8600 / 1.8638					
				8/10/2018	8/10/2018	MAT		(12,602,000.00)	(12,576,606.97)	0.00	(25,393.03)	12,602,000.00
968321	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8600 / 1.8620					
				8/10/2018	8/10/2018	MAT		(100,000.00)	(99,891.50)	0.00	(108.50)	100,000.00
968904	FHLB DISC CORP	/DEUTSCHE	AGDN				1.8800 / 1.8816					
				8/10/2018	8/10/2018	MAT		(20,000,000.00)	(19,983,288.89)	0.00	(16,711.11)	20,000,000.00
968905	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8750 / 1.8766					
				8/10/2018	8/10/2018	MAT		(1,800,000.00)	(1,798,500.00)	0.00	(1,500.00)	1,800,000.00
971623	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8250 / 1.8251					
				8/10/2018	8/10/2018	MAT		(50,000,000.00)	(49,997,465.28)	0.00	(2,534.72)	50,000,000.00
971626	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.8250 / 1.8251					
				8/10/2018	8/10/2018	MAT		(50,000,000.00)	(49,997,465.28)	0.00	(2,534.72)	50,000,000.00

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: Educational Money Mkt Fnd</b>												
971627	FHLB DISC CORP	/CITIGROUP	AGDN				1.8250 / 1.8251					
		GLOBAL MARKETS										
				8/10/2018	8/10/2018	MAT		(10,142,000.00)	(10,141,485.86)	0.00	(514.14)	10,142,000.00
971878	FED FARM CR BK	/FTN FINANCIAL	AGDN				1.9100 / 1.9136					
				9/14/2018	8/10/2018	PURC		15,000,000.00	14,972,145.83	0.00	0.00	(14,972,145.83)
971881	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9250 / 1.9308					
				10/5/2018	8/10/2018	PURC		14,000,000.00	13,958,077.78	0.00	0.00	(13,958,077.78)
963098	FHLB DISC CORP	/CITIGROUP	AGDN				1.8950 / 1.9005					
		GLOBAL MARKETS										
				8/13/2018	8/13/2018	MAT		(11,000,000.00)	(10,968,153.47)	0.00	(31,846.53)	11,000,000.00
968320	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8900 / 1.8924					
				8/13/2018	8/13/2018	MAT		(100,000.00)	(99,874.00)	0.00	(126.00)	100,000.00
972060	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				1.9650 / 1.9722					
				10/19/2018	8/13/2018	PURC		11,000,000.00	10,959,772.08	0.00	0.00	(10,959,772.08)
972062	FHLB DISC CORP	/CITIGROUP	AGDN				1.8700 / 1.8704					
		GLOBAL MARKETS										
				8/17/2018	8/13/2018	PURC		50,000,000.00	49,989,611.10	0.00	0.00	(49,989,611.11)
972064	FHLB DISC CORP	/CITIGROUP	AGDN				1.8700 / 1.8704					
		GLOBAL MARKETS										
				8/17/2018	8/13/2018	PURC		50,000,000.00	49,989,611.10	0.00	0.00	(49,989,611.11)
972066	US TREASURY N/B	/BANK OF AMERICA	TBILL				1.8250 / 1.8253					
				8/16/2018	8/13/2018	PURC		30,000,000.00	29,995,437.51	0.00	0.00	(29,995,437.50)
963785	FHLB DISC CORP	/CITIGROUP	AGDN				1.9000 / 1.9053					
		GLOBAL MARKETS										
				8/14/2018	8/14/2018	MAT		(7,000,000.00)	(6,980,419.44)	0.00	(19,580.56)	7,000,000.00
970257	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.8700 / 1.8713					
				8/14/2018	8/14/2018	MAT		(35,000,000.00)	(34,976,365.28)	0.00	(23,634.72)	35,000,000.00
972286	US TREASURY N/B	/CITIGROUP	TBILL				1.9020 / 1.9050					
		GLOBAL MARKETS										

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: Educational Money Mkt Fnd</b>												
972289	US TREASURY N/B	/BANK OF AMERICA	TBILL	9/13/2018	8/14/2018	PURC	1.8660 / 1.8662	20,000,000.00	19,968,300.00	0.00	0.00	(19,968,300.00)
927437	BERKSHIRE HATHAWAY INC	/GREAT PACIFIC SECURITIES	MTN	8/16/2018	8/14/2018	PURC	2.0000 / 1.4828	25,000,000.00	24,997,408.33	0.00	0.00	(24,997,408.33)
				8/15/2018	8/15/2018	INT		0.00	0.00	0.00	(38,250.00)	38,250.00
				8/15/2018	8/15/2018	MAT		(3,825,000.00)	(3,840,152.62)	0.00	15,152.62	3,825,000.00
946478	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI				2.7500 / 2.0800					
				2/15/2019	8/15/2018	INT		0.00	0.00	0.00	(82,500.00)	82,500.00
954679	US TREASURY N/B	/DEUTSCHE	TRBDI				1.0000 / 1.8676					
				8/15/2018	8/15/2018	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
				8/15/2018	8/15/2018	MAT		(25,000,000.00)	(24,933,593.75)	0.00	(66,406.25)	25,000,000.00
969724	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.0500 / 1.8850					
				8/15/2018	8/15/2018	INT		0.00	0.00	0.00	(88,803.75)	88,803.75
				8/15/2018	8/15/2018	MAT		(16,915,000.00)	(16,908,166.85)	0.00	(6,833.15)	16,915,000.00
963782	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.8550 / 1.8603					
				8/16/2018	8/16/2018	MAT		(13,000,000.00)	(12,963,157.64)	0.00	(36,842.36)	13,000,000.00
971629	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.8650 / 1.8657					
				8/16/2018	8/16/2018	MAT		(16,200,000.00)	(16,194,125.25)	0.00	(5,874.75)	16,200,000.00
972066	US TREASURY N/B	/BANK OF AMERICA	TBILL				1.8250 / 1.8253					
				8/16/2018	8/16/2018	MAT		(30,000,000.00)	(29,995,437.50)	0.00	(4,562.50)	30,000,000.00
972289	US TREASURY N/B	/BANK OF AMERICA	TBILL				1.8660 / 1.8662					
				8/16/2018	8/16/2018	MAT		(25,000,000.00)	(24,997,408.33)	0.00	(2,591.67)	25,000,000.00
972746	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				1.9550 / 1.9601					
				10/3/2018	8/16/2018	PURC		13,000,000.00	12,966,113.33	0.00	0.00	(12,966,113.33)
972749	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8700 / 1.8701					
				8/17/2018	8/16/2018	PURC		30,000,000.00	29,998,441.68	0.00	0.00	(29,998,441.67)
972750	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8900 / 1.8901					

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: Educational Money Mkt Fnd</b>												
963786	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/17/2018	8/16/2018	PURC	1.9030 / 1.9087	50,000,000.00	49,997,375.00	0.00	0.00	(49,997,375.00)
972062	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/17/2018	8/17/2018	MAT	1.8700 / 1.8704	(15,000,000.00)	(14,955,596.67)	0.00	(44,403.33)	15,000,000.00
972064	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/17/2018	8/17/2018	MAT	1.8700 / 1.8704	(50,000,000.00)	(49,989,611.11)	0.00	(10,388.89)	50,000,000.00
972749	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/17/2018	8/17/2018	MAT	1.8700 / 1.8701	(50,000,000.00)	(49,989,611.11)	0.00	(10,388.89)	50,000,000.00
972750	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	8/17/2018	8/17/2018	MAT	1.8900 / 1.8901	(30,000,000.00)	(29,998,441.67)	0.00	(1,558.33)	30,000,000.00
972971	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/17/2018	8/17/2018	MAT	1.9000 / 1.9005	(50,000,000.00)	(49,997,375.00)	0.00	(2,625.00)	50,000,000.00
972972	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/22/2018	8/17/2018	PURC	1.9400 / 1.9444	50,000,000.00	49,986,805.55	0.00	0.00	(49,986,805.56)
972974	FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/28/2018	8/17/2018	PURC	1.9280 / 1.9323	50,000,000.00	49,886,833.35	0.00	0.00	(49,886,833.33)
965610	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/28/2018	8/17/2018	PURC	1.9000 / 1.9048	5,325,000.00	5,313,022.30	0.00	0.00	(5,313,022.30)
973028	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/20/2018	8/20/2018	MAT	1.8500 / 1.8501	(10,000,000.00)	(9,974,666.67)	0.00	(25,333.33)	10,000,000.00
973030	US TREASURY N/B	/BANK OF AMERICA	TBILL	8/21/2018	8/20/2018	PURC	1.8415 / 1.8418	50,000,000.00	49,997,430.55	0.00	0.00	(49,997,430.56)
973031	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/23/2018	8/20/2018	PURC	1.9000 / 1.9002	5,000,000.00	4,999,232.71	0.00	0.00	(4,999,232.71)

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund:</b>	<b>Educational Money Mkt Fnd</b>											
973036	FHLB DISC CORP	/UBS FINANCIAL	AGDN	8/22/2018	8/20/2018	PURC	1.8700 / 1.8701	10,000,000.00	9,998,944.44	0.00	0.00	(9,998,944.44)
965609	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/21/2018	8/20/2018	PURC	1.9100 / 1.9150	20,000,000.00	19,998,961.10	0.00	0.00	(19,998,961.11)
973028	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	8/21/2018	8/21/2018	MAT	1.8500 / 1.8501	(15,000,000.00)	(14,961,004.17)	0.00	(38,995.83)	15,000,000.00
973036	FHLB DISC CORP	/UBS FINANCIAL	AGDN	8/21/2018	8/21/2018	MAT	1.8700 / 1.8701	(50,000,000.00)	(49,997,430.56)	0.00	(2,569.44)	50,000,000.00
973452	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	8/21/2018	8/21/2018	MAT	1.8700 / 1.8702	(20,000,000.00)	(19,998,961.11)	0.00	(1,038.89)	20,000,000.00
973455	FHLB DISC CORP	/UBS FINANCIAL	AGDN	8/23/2018	8/21/2018	PURC	1.8800 / 1.8801	25,000,000.00	24,997,402.78	0.00	0.00	(24,997,402.78)
973456	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	8/22/2018	8/21/2018	PURC	1.8700 / 1.8702	40,000,000.00	39,997,911.12	0.00	0.00	(39,997,911.11)
959600	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	8/23/2018	8/21/2018	PURC	1.9100 / 1.9187	10,000,000.00	9,998,961.11	0.00	0.00	(9,998,961.11)
972971	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/22/2018	8/22/2018	MAT	1.9000 / 1.9005	(9,500,000.00)	(9,457,157.64)	0.00	(42,842.36)	9,500,000.00
973031	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/22/2018	8/22/2018	MAT	1.9000 / 1.9002	(50,000,000.00)	(49,986,805.56)	0.00	(13,194.44)	50,000,000.00
973455	FHLB DISC CORP	/UBS FINANCIAL	AGDN	8/22/2018	8/22/2018	MAT	1.8800 / 1.8801	(10,000,000.00)	(9,998,944.44)	0.00	(1,055.56)	10,000,000.00
973700	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/22/2018	8/22/2018	MAT	1.8700 / 1.8701	(40,000,000.00)	(39,997,911.11)	0.00	(2,088.89)	40,000,000.00
973705	FED FARM CR BK	/MORGAN STANLEY	AGDN	8/23/2018	8/22/2018	PURC	1.8700 / 1.8701	50,000,000.00	49,997,402.80	0.00	0.00	(49,997,402.78)
				8/23/2018	8/22/2018	PURC		21,105,000.00	21,103,903.70	0.00	0.00	(21,103,903.71)



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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: Educational Money Mkt Fnd</b>												
973706	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.8700 / 1.8701					
				8/23/2018	8/22/2018	PURC		25,000,000.00	24,998,701.40	0.00	0.00	(24,998,701.39)
953219	APPLE INC.	/GREAT PACIFIC SECURITIES	MTN				1.7000 / 2.2620					
				2/22/2019	8/23/2018	INT		0.00	0.00	0.00	(17,000.00)	17,000.00
962193	APPLE INC.	/JP MORGAN CHASE & CO	MTN				1.7000 / 2.4390					
				2/22/2019	8/23/2018	INT		0.00	0.00	0.00	(7,650.00)	7,650.00
973030	US TREASURY N/B	/BANK OF AMERICA	TBILL				1.8415 / 1.8418					
				8/23/2018	8/23/2018	MAT		(5,000,000.00)	(4,999,232.71)	0.00	(767.29)	5,000,000.00
973452	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.8700 / 1.8702					
				8/23/2018	8/23/2018	MAT		(25,000,000.00)	(24,997,402.78)	0.00	(2,597.22)	25,000,000.00
973456	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.8700 / 1.8702					
				8/23/2018	8/23/2018	MAT		(10,000,000.00)	(9,998,961.11)	0.00	(1,038.89)	10,000,000.00
973700	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8700 / 1.8701					
				8/23/2018	8/23/2018	MAT		(50,000,000.00)	(49,997,402.78)	0.00	(2,597.22)	50,000,000.00
973705	FED FARM CR BK	/MORGAN STANLEY	AGDN				1.8700 / 1.8701					
				8/23/2018	8/23/2018	MAT		(21,105,000.00)	(21,103,903.71)	0.00	(1,096.29)	21,105,000.00
973706	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.8700 / 1.8701					
				8/23/2018	8/23/2018	MAT		(25,000,000.00)	(24,998,701.39)	0.00	(1,298.61)	25,000,000.00
973953	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.9200 / 1.9215					
				9/7/2018	8/23/2018	PURC		6,000,000.00	5,995,200.00	0.00	0.00	(5,995,200.00)
973954	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.8760 / 1.8767					
				8/30/2018	8/23/2018	PURC		50,000,000.00	49,981,761.10	0.00	0.00	(49,981,761.11)
973955	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8800 / 1.8801					
				8/24/2018	8/23/2018	PURC		15,000,000.00	14,999,216.67	0.00	0.00	(14,999,216.67)
973957	FED FARM CR BK	/FTN FINANCIAL	AGDN				2.0450 / 2.0533					
				11/2/2018	8/23/2018	PURC		10,000,000.00	9,959,668.06	0.00	0.00	(9,959,668.06)

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: Educational Money Mkt Fnd</b>												
973958	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.9000 / 1.9006					
				8/29/2018	8/23/2018	PURC		5,000,000.00	4,998,416.67	0.00	0.00	(4,998,416.67)
973959	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.8850 / 1.8857					
				8/30/2018	8/23/2018	PURC		25,000,000.00	24,990,836.80	0.00	0.00	(24,990,836.81)
973960	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.9000 / 1.9005					
				8/28/2018	8/23/2018	PURC		10,000,000.00	9,997,361.11	0.00	0.00	(9,997,361.11)
965022	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.8900 / 1.8956					
				8/24/2018	8/24/2018	MAT		(25,000,000.00)	(24,926,500.00)	0.00	(73,500.00)	25,000,000.00
973955	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8800 / 1.8801					
				8/24/2018	8/24/2018	MAT		(15,000,000.00)	(14,999,216.67)	0.00	(783.33)	15,000,000.00
959190	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNFI				1.2500 / 2.0001					
				8/27/2018	8/27/2018	INT		0.00	0.00	0.00	(2,812.50)	2,812.50
				8/27/2018	8/27/2018	MAT		(450,000.00)	(449,075.70)	0.00	(924.30)	450,000.00
959597	FREDDIE DISCOUNT	/BNY Mellon Capital Market	AGDN				1.8950 / 1.9040					
				8/27/2018	8/27/2018	MAT		(15,000,000.00)	(14,928,937.50)	0.00	(71,062.50)	15,000,000.00
955347	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.8900 / 1.9019					
				8/28/2018	8/28/2018	MAT		(5,000,000.00)	(4,968,762.50)	0.00	(31,237.50)	5,000,000.00
970256	FHLB DISC CORP	/TD SECURITIES	AGDN				1.9000 / 1.9027					
				8/28/2018	8/28/2018	MAT		(1,300,000.00)	(1,298,147.50)	0.00	(1,852.50)	1,300,000.00
973960	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				1.9000 / 1.9005					
				8/28/2018	8/28/2018	MAT		(10,000,000.00)	(9,997,361.11)	0.00	(2,638.89)	10,000,000.00
974491	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.9150 / 1.9173					
				9/20/2018	8/28/2018	PURC		13,000,000.00	12,984,094.86	0.00	0.00	(12,984,094.86)
973958	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.9000 / 1.9006					
				8/29/2018	8/29/2018	MAT		(5,000,000.00)	(4,998,416.67)	0.00	(1,583.33)	5,000,000.00
974518	US TREASURY N/B	/BANK OF AMERICA	TBILL				1.8660 / 1.8661					
				8/30/2018	8/29/2018	PURC		50,000,000.00	49,997,408.35	0.00	0.00	(49,997,408.33)
974519	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9800 / 1.9846					

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: Educational Money Mkt Fnd</b>												
974520	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	10/10/2018	8/29/2018	PURC	1.9300 / 1.9317	10,000,000.00	9,976,900.00	0.00	0.00	(9,976,900.00)
974522	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/14/2018	8/29/2018	PURC	2.0290 / 2.0354	15,000,000.00	14,987,133.33	0.00	0.00	(14,987,133.33)
974523	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	10/24/2018	8/29/2018	PURC	1.8525 / 1.8526	15,000,000.00	14,952,656.67	0.00	0.00	(14,952,656.67)
960129	US TREASURY N/B	/BANK OF AMERICA	TBILL	8/30/2018	8/29/2018	PURC	1.8875 / 1.8965	27,000,000.00	26,998,610.63	0.00	0.00	(26,998,610.63)
973954	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	8/30/2018	8/30/2018	MAT	1.8760 / 1.8767	(10,000,000.00)	(9,952,288.20)	0.00	(47,711.80)	10,000,000.00
973959	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	8/30/2018	8/30/2018	MAT	1.8850 / 1.8857	(50,000,000.00)	(49,981,761.11)	0.00	(18,238.89)	50,000,000.00
974518	US TREASURY N/B	/BANK OF AMERICA	TBILL	8/30/2018	8/30/2018	MAT	1.8660 / 1.8661	(25,000,000.00)	(24,990,836.81)	0.00	(9,163.19)	25,000,000.00
974523	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	8/30/2018	8/30/2018	MAT	1.8525 / 1.8526	(50,000,000.00)	(49,997,408.33)	0.00	(2,591.67)	50,000,000.00
974887	US TREASURY N/B	/BNP PARIBAS	TBILL	8/30/2018	8/30/2018	MAT	1.8500 / 1.8507	(27,000,000.00)	(26,998,610.63)	0.00	(1,389.37)	27,000,000.00
974891	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	9/6/2018	8/30/2018	PURC	1.8500 / 1.8507	50,000,000.00	49,982,013.90	0.00	0.00	(49,982,013.89)
953257	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	9/6/2018	8/30/2018	PURC	1.5000 / 1.9144	50,000,000.00	49,982,013.90	0.00	0.00	(49,982,013.89)
				8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
953806	US TREASURY N/B	/BANK OF AMERICA	TRBDME	8/31/2018	8/31/2018	MAT	1.5000 / 1.8878	(50,000,000.00)	(49,923,828.10)	0.00	(76,171.90)	50,000,000.00
				8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(150,000.00)	150,000.00

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: Educational Money Mkt Fnd</b>												
				8/31/2018	8/31/2018	MAT		(20,000,000.00)	(19,971,875.00)	0.00	(28,125.00)	20,000,000.00
960470	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.9210 / 1.9304					
				8/31/2018	8/31/2018	MAT		(10,000,000.00)	(9,951,441.39)	0.00	(48,558.61)	10,000,000.00
961971	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.5000 / 1.9249					
				8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(75,000.00)	75,000.00
				8/31/2018	8/31/2018	MAT		(10,000,000.00)	(9,990,625.00)	0.00	(9,375.00)	10,000,000.00
962904	US TREASURY N/B	/RBC	TRBDME				1.5000 / 1.9204					
				8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
				8/31/2018	8/31/2018	MAT		(25,000,000.00)	(24,978,515.63)	0.00	(21,484.37)	25,000,000.00
963955	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				0.7500 / 1.9081					
				8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(168,750.00)	168,750.00
				8/31/2018	8/31/2018	MAT		(45,000,000.00)	(44,905,078.13)	0.00	(94,921.87)	45,000,000.00
967775	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.7500 / 1.9234					
				8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
				8/31/2018	8/31/2018	MAT		(50,000,000.00)	(49,929,687.50)	0.00	(70,312.50)	50,000,000.00
975177	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.9850 / 1.9910					
				10/25/2018	8/31/2018	PURC		25,000,000.00	24,924,184.03	0.00	0.00	(24,924,184.03)
975178	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.9400 / 1.9429					
				9/28/2018	8/31/2018	PURC		10,000,000.00	9,984,911.11	0.00	0.00	(9,984,911.11)
975179	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.9400 / 1.9429					
				9/28/2018	8/31/2018	PURC		6,000,000.00	5,990,946.67	0.00	0.00	(5,990,946.67)
975180	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9400 / 1.9429					
				9/28/2018	8/31/2018	PURC		30,000,000.00	29,954,733.33	0.00	0.00	(29,954,733.33)
<b>Sub Total:</b>								<b>(373,366,000.00)</b>	<b>(372,701,209.98)</b>	<b>19,289.45</b>	<b>(3,560,469.94)</b>	<b>376,242,390.53</b>

<b>Fund: 283-John Wayne Airport</b>												
965620	US TREASURY N/B	/TD SECURITIES	TBILL				1.8640 / 1.8669					
				8/2/2018	8/2/2018	MAT		(5,000,000.00)	(4,992,233.33)	0.00	(7,766.67)	5,000,000.00
969329	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				0.8750 / 2.4878					

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: 283-John Wayne Airport</b>												
				8/2/2019	8/2/2018	INT		0.00	0.00	0.00	(8,750.00)	8,750.00
970505	US TREASURY N/B	/BNP PARIBAS	TBILL				1.8600 / 1.8613					
				8/16/2018	8/2/2018	PURC		7,000,000.00	6,994,936.67	0.00	0.00	(6,994,936.67)
943606	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.8000 / 1.8149					
				8/3/2018	8/3/2018	MAT		(1,500,000.00)	(1,487,700.00)	0.00	(12,300.00)	1,500,000.00
970718	US TREASURY N/B	/BNY Mellon Capital Market	TRBDI				8.8750 / 2.1315					
				2/15/2019	8/3/2018	PURC		1,400,000.00	1,449,765.63	58,006.22	0.00	(1,507,771.85)
942310	FHLB DISC CORP	/DEUTSCHE	AGDN				1.7350 / 1.7502					
				8/8/2018	8/8/2018	MAT		(1,965,000.00)	(1,947,953.63)	0.00	(17,046.37)	1,965,000.00
971399	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.1250 / 2.2488					
				2/28/2019	8/8/2018	PURC		1,600,000.00	1,590,000.00	7,875.00	0.00	(1,597,875.00)
970718	US TREASURY N/B	/BNY Mellon Capital Market	TRBDI				8.8750 / 2.1315					
				2/15/2019	8/15/2018	INT		0.00	0.00	0.00	(62,125.00)	62,125.00
958168	US TREASURY N/B	/BNP PARIBAS	TBILL				1.8825 / 1.8915					
				8/16/2018	8/16/2018	MAT		(4,250,000.00)	(4,229,776.21)	0.00	(20,223.79)	4,250,000.00
970505	US TREASURY N/B	/BNP PARIBAS	TBILL				1.8600 / 1.8613					
				8/16/2018	8/16/2018	MAT		(7,000,000.00)	(6,994,936.67)	0.00	(5,063.33)	7,000,000.00
972745	US TREASURY N/B	/UBS FINANCIAL	TBILL				1.9120 / 1.9141					
				9/6/2018	8/16/2018	PURC		3,000,000.00	2,996,654.00	0.00	0.00	(2,996,654.00)
972747	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 2.2159					
				1/31/2019	8/16/2018	PURC		2,000,000.00	1,993,515.62	1,304.36	0.00	(1,994,819.98)
972748	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8700 / 1.8701					
				8/17/2018	8/16/2018	PURC		6,000,000.00	5,999,688.33	0.00	0.00	(5,999,688.33)
972748	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8700 / 1.8701					
				8/17/2018	8/17/2018	MAT		(6,000,000.00)	(5,999,688.33)	0.00	(311.67)	6,000,000.00
973029	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.7500 / 2.0483					
				10/31/2018	8/20/2018	PURC		2,000,000.00	1,994,921.87	4,565.23	0.00	(1,999,487.10)
973035	FANNIE MAE	/FTN FINANCIAL	AGNFI				1.6250 / 2.0854					
				11/27/2018	8/20/2018	PURC		1,000,000.00	998,630.00	3,746.53	0.00	(1,002,376.53)
973701	US TREASURY N/B	/BNY Mellon Capital Market	TRBDI				0.8750 / 2.0106					

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

Transaction Date From 01-Aug-2018 To 31-Aug-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
<b>Fund: 283-John Wayne Airport</b>												
974329	US TREASURY N/B	/BNP PARIBAS	TBILL	10/15/2018	8/22/2018	PURC	2.0220 / 2.0303	2,250,000.00	2,246,220.70	6,939.04	0.00	(2,253,159.74)
942713	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	11/8/2018	8/27/2018	PURC	0.7500 / 1.8406	1,450,000.00	1,444,054.76	0.00	0.00	(1,444,054.76)
959188	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(3,750.00)	3,750.00
				8/31/2018	8/31/2018	MAT		(1,000,000.00)	(994,179.69)	0.00	(5,820.31)	1,000,000.00
971399	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	8/31/2018	8/31/2018	INT		0.00	0.00	0.00	(26,250.00)	26,250.00
				8/31/2018	8/31/2018	MAT		(3,500,000.00)	(3,495,898.44)	0.00	(4,101.56)	3,500,000.00
975181	FHLB DISC CORP	/FTN FINANCIAL	AGDN	2/28/2019	8/31/2018	INT		0.00	0.00	0.00	(9,000.00)	9,000.00
				10/26/2018	8/31/2018	PURC		2,500,000.00	2,492,027.78	0.00	0.00	(2,492,027.78)
<b>Sub Total:</b>								<b>(15,000.00)</b>	<b>58,049.07</b>	<b>82,436.37</b>	<b>(182,508.71)</b>	<b>42,023.26</b>
<b>Fund: 650-Fountain Valley SD40</b>												
794633	FANNIE MAE	/MORGAN STANLEY	AGNF1				1.8750 / 1.3317					
				2/19/2019	8/19/2018	INT		0.00	0.00	0.00	(32,812.50)	32,812.50
<b>Sub Total:</b>								<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(32,812.50)</b>	<b>32,812.50</b>
<b>Fund: 650-CCCD SERIES 2017E</b>												
945505	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.3300 / 3.4801					
				2/13/2034	8/13/2018	INT		0.00	0.00	0.00	(33,300.00)	33,300.00
942094	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.8307					
				2/15/2027	8/15/2018	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
947405	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				4.5000 / 2.9081					
				2/15/2036	8/15/2018	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
<b>Sub Total:</b>								<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(89,550.00)</b>	<b>89,550.00</b>
<b>Grand Total:</b>								<b>(363,315,000.00)</b>	<b>(363,861,428.44)</b>	<b>577,956.57</b>	<b>(13,848,438.45)</b>	<b>377,131,910.37</b>

9/12/2018  
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**County of Orange**  
**Treasurer-Tax Collector's Office**

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

For 01-Aug-2018 to 31-Aug-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
<b>AIM#51102-692</b>		<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>				
8/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(501,075.00)		INVESCO STIC GOVERNMENT & AGENCY	970499
8/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,150,813.00		INVESCO STIC GOVERNMENT & AGENCY	970738
8/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	659,746.64		INVESCO STIC GOVERNMENT & AGENCY	971115
8/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	53,798.00		INVESCO STIC GOVERNMENT & AGENCY	971618
8/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,315,862.00		INVESCO STIC GOVERNMENT & AGENCY	971872
8/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,910,725.00		INVESCO STIC GOVERNMENT & AGENCY	973024
<b>Sub Total Amount Per Account:</b>			<b>11,589,869.64</b>			
<b>AIM#51103-694</b>		<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>				
8/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	12,851,296.97		INVESCO STIC GOVERNMENT & AGENCY	970739
8/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,129,495.78)		INVESCO STIC GOVERNMENT & AGENCY	971116
8/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	667,202.09		INVESCO STIC GOVERNMENT & AGENCY	971388
8/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	91,339,473.46		INVESCO STIC GOVERNMENT & AGENCY	971619
8/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(79,232,695.80)		INVESCO STIC GOVERNMENT & AGENCY	971922
8/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,238,277.33)		INVESCO STIC GOVERNMENT & AGENCY	972107
8/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	24,411,364.00		INVESCO STIC GOVERNMENT & AGENCY	972341
8/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(20,453,475.00)		INVESCO STIC GOVERNMENT & AGENCY	972757
8/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,340,398.32)		INVESCO STIC GOVERNMENT & AGENCY	973025
8/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,045,192.00		INVESCO STIC GOVERNMENT & AGENCY	973451
8/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,507,471.88)		INVESCO STIC GOVERNMENT & AGENCY	973693
8/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,581,024.00)		INVESCO STIC GOVERNMENT & AGENCY	974000
8/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,393,937.86)		INVESCO STIC GOVERNMENT & AGENCY	974485
8/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,494,787.04		INVESCO STIC GOVERNMENT & AGENCY	974516
8/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	43,907,529.86		INVESCO STIC GOVERNMENT & AGENCY	975184
<b>Sub Total Amount Per Account:</b>			<b>53,840,069.45</b>			
<b>AIM#51104-JWA</b>		<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>				
8/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	367,125.00		INVESCO STIC GOVERNMENT & AGENCY	971389
8/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	62,125.00		INVESCO STIC GOVERNMENT & AGENCY	972342
8/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,000,000.00		INVESCO STIC GOVERNMENT & AGENCY	972966

9/12/2018  
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**County of Orange  
Treasurer-Tax Collector's Office**

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

For 01-Aug-2018 to 31-Aug-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
8/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,253,159.74)		INVESCO STIC GOVERNMENT & AGENCY	973694
8/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(177,000.00)		INVESCO STIC GOVERNMENT & AGENCY	974323
<b>Sub Total Amount Per Account:</b>			<b>(909.74)</b>			
<b>GS283</b>		<b>GOLDMAN SACHS - JWA MMF</b>				
8/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,986,186.67)		GOLDMAN SACHS FINL SQ GOVT	970501
8/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,771.85)		GOLDMAN SACHS FINL SQ GOVT	970740
8/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,000.00		GOLDMAN SACHS FINL SQ GOVT	972969
8/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,751,863.63)		GOLDMAN SACHS FINL SQ GOVT	973027
8/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,258,054.76)		GOLDMAN SACHS FINL SQ GOVT	974326
8/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,046,972.22		GOLDMAN SACHS FINL SQ GOVT	975186
<b>Sub Total Amount Per Account:</b>			<b>45,095.31</b>			
<b>GS692</b>		<b>GOLDMAN SACHS - COUNTY MMF</b>				
8/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(502,435.62)		GOLDMAN SACHS FINL SQ GOVT	970259
8/9/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,900,000.00)		GOLDMAN SACHS FINL SQ GOVT	971638
8/14/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	467,915.11		GOLDMAN SACHS FINL SQ GOVT	972108
8/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,616,528.93)		GOLDMAN SACHS FINL SQ GOVT	972758
8/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	39,525.64		GOLDMAN SACHS FINL SQ GOVT	972967
8/22/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,491,265.22		GOLDMAN SACHS FINL SQ GOVT	973695
8/24/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,072,378.00		GOLDMAN SACHS FINL SQ GOVT	974001
8/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,200,796.76		GOLDMAN SACHS FINL SQ GOVT	974324
8/28/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,304,674.62		GOLDMAN SACHS FINL SQ GOVT	974486
8/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(466,190.56)		GOLDMAN SACHS FINL SQ GOVT	974517
8/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,003,337.33		GOLDMAN SACHS FINL SQ GOVT	974892
8/31/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,567,179.12		GOLDMAN SACHS FINL SQ GOVT	975185
<b>Sub Total Amount Per Account:</b>			<b>9,661,916.69</b>			
<b>GS694</b>		<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>				
8/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(19,680,679.78)		GOLDMAN SACHS FINL SQ GOVT	970260
8/2/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,420,121.00		GOLDMAN SACHS FINL SQ GOVT	970500
8/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,969,579.31)		GOLDMAN SACHS FINL SQ GOVT	970925
8/7/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,737,000.00)		GOLDMAN SACHS FINL SQ GOVT	971117



9/12/2018  
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**County of Orange**  
**Treasurer-Tax Collector's Office**

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

For 01-Aug-2018 to 31-Aug-2018

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
8/10/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	59,852,897.39		GOLDMAN SACHS FINL SQ GOVT	971873
8/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(59,853,000.00)		GOLDMAN SACHS FINL SQ GOVT	971924
8/17/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	78,613,419.81		GOLDMAN SACHS FINL SQ GOVT	972968
8/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(78,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	973026
8/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,405,380.57		GOLDMAN SACHS FINL SQ GOVT	973949
8/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,458,212.00		GOLDMAN SACHS FINL SQ GOVT	974325
8/30/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	56,090,374.22		GOLDMAN SACHS FINL SQ GOVT	974893
<b>Sub Total Amount Per Account:</b>			<b>23,600,145.90</b>			
<b>LAIF - EXTENDED FUND</b>		<b>LAIF - EXTENDED FUND</b>				
8/1/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	348,000.00		LOCAL AGENCY INVESTMENT FUND	970258
8/6/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	11,118,000.00		LOCAL AGENCY INVESTMENT FUND	970924
8/7/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	43,500,000.00		LOCAL AGENCY INVESTMENT FUND	971114
8/8/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	(12,029,000.00)		LOCAL AGENCY INVESTMENT FUND	971390
8/10/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	(30,000,000.00)		LOCAL AGENCY INVESTMENT FUND	971871
8/13/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	(12,000,000.00)		LOCAL AGENCY INVESTMENT FUND	972073
8/14/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	23,893,000.00		LOCAL AGENCY INVESTMENT FUND	972109
8/15/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	27,048,000.00		LOCAL AGENCY INVESTMENT FUND	972331
8/23/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	890,000.00		LOCAL AGENCY INVESTMENT FUND	973948
8/27/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	375,000.00		LOCAL AGENCY INVESTMENT FUND	974327
8/28/2018	ACTUAL CASHFLOW	LOCAL AGENCY INVESTMENT FI	1,525,000.00		LOCAL AGENCY INVESTMENT FUND	974484
<b>Sub Total Amount Per Account:</b>			<b>54,668,000.00</b>			
<b>MORGAN 283</b>		<b>MORGAN STANLEY GOVT 8302 - JWA MMF</b>				
8/3/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,000.00)	0725	MORGAN STANLEY INST LIQUIDITY FUND	970724
8/16/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	258,837.69	2743	MORGAN STANLEY INST LIQUIDITY FUND	972742
8/20/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(250,000.00)	3023	MORGAN STANLEY INST LIQUIDITY FUND	973022
8/27/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(9,000.00)	4322	MORGAN STANLEY INST LIQUIDITY FUND	974321
<b>Sub Total Amount Per Account:</b>			<b>(2,162.31)</b>			
<b>MORGAN 692</b>		<b>MORGAN STANLEY GOVT 8302 - COUNTY MMF</b>				
8/6/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,896,227.07	0912	MORGAN STANLEY INST LIQUIDITY FUND	970911

9/12/2018  
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**County of Orange  
Treasurer-Tax Collector's Office**

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

For 01-Aug-2018 to 31-Aug-2018

<b>Cashflow Date</b>	<b>Transaction Description</b>	<b>Instrument</b>	<b>Amount</b>	<b>Deposit Slip Code</b>	<b>Counterparty</b>	<b>Deal No</b>
8/8/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,318,255.15	1387	MORGAN STANLEY INST LIQUIDITY FUND	971386
8/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,098.55)	1921	MORGAN STANLEY INST LIQUIDITY FUND	971920
8/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,821,501.62)	2340	MORGAN STANLEY INST LIQUIDITY FUND	972339
8/21/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,915.67)	3439	MORGAN STANLEY INST LIQUIDITY FUND	973438
8/23/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(405,827.81)	3946	MORGAN STANLEY INST LIQUIDITY FUND	973945
8/29/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,790,000.00)	4515	MORGAN STANLEY INST LIQUIDITY FUND	974514
<b>Sub Total Amount Per Account:</b>			<b>(829,861.43)</b>			
<b>MORGAN 694</b>		<b>MORGAN STANLEY GOVT 8302 - EDUCATIONAL MMF</b>				
8/1/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(77,000.00)	0229	MORGAN STANLEY INST LIQUIDITY FUND	970228
<b>Sub Total Amount Per Account:</b>			<b>(77,000.00)</b>			
<b>NORTHERN TRUST</b>		<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>				
8/13/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	33,300.00		NORTHERN TRUST COMPANY	971923
8/15/2018	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	56,250.00		NORTHERN TRUST COMPANY	972343
<b>Sub Total Amount Per Account:</b>			<b>89,550.00</b>			
<b>Total Amount :</b>			<b><u>152,584,713.51</u></b>			

# MONTHLY TREASURER'S INVESTMENT REPORT

## Distribution List

### County of Orange Elected Officials

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

### Treasury Oversight Committee

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

### County of Orange Departments

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

### County Agencies

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

### State of California

CDIAC  
Superior Court

### Orange County School Districts

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

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

### Orange County Community College Districts (CCD)

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

### Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP  
Coastline ROP  
North Orange County ROP

### Voluntary Pool Participants (date approved)

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