

Treasurer's Monthly **INVESTMENT** SEPTEMBER 2015 **REPORT**

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



COUNTY OF ORANGE

TREASURER'S INVESTMENT REPORT
For September 30, 2015

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



INTERDEPARTMENTAL COMMUNICATION

Date: October 15, 2015

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

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

Subject: Treasurer's Investment Report for the Month Ended September 30, 2015

Attached, please find the Treasurer's Investment Report for the County of Orange for the month ended September 30, 2015. The County Treasurer provides this report in compliance with California Government Code Sections 53607, 53646, and 27134 and the County's Investment Policy Statement (IPS). We have included some charts and other data for your information including charts on fund composition and the top ten pool participants. This report is also publicly available on our website at ocgov.com/ocinvestments.

INVESTMENT POOL COMPOSITION

The investments contained within this report are as of September 30, 2015. 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 Pool 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, the Orange County Educational Money Market Fund, and the John Wayne Airport Investment Pool, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, on August 11, 2015, reaffirmed their highest rating of AAAM on the Orange County and the Educational Money Market Funds. The County Treasurer also established the Extended Fund that is for cash needs between one and five years. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the Orange County and Educational Money Market Funds and the John Wayne Airport Investment Pool is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 54, 42 and 59 respectively. 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). The duration is currently at 1.46. 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 September, the job market added 142,000 new jobs, and August's job numbers were revised downward by 37,000 to 136,000. The U.S. unemployment rate was unchanged at 5.1%. U.S. gross domestic product (GDP) was further revised up in the second quarter of 2015 to a 3.9% annualized rate from 3.7%. The Empire State Manufacturing Index remained below zero at -14.67 while the Philadelphia Fed Index dropped below zero to -6.0. 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 thirty-eighth consecutive month in July, up 4.96% from a year ago. The index for pending home sales increased 6.7% on a year-over-year basis in August. The 10-year Treasury rate decreased 18 basis points in September to 2.04%.

The short-term 90-day T-bill ended the month at -0.02%, down from 0.00% in August, and the rate on the 2-year Treasury note was 0.63% at the end of September, down from 0.74% in August.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2015/2016 is 0.58% for the Orange County Investment Pool and 0.54% for the Orange County Educational Investment Pool. The current net yield for fiscal year 2015/2016 is 0.51% and 0.47% respectively. The forecasted net yield for fiscal year 2015/2016 for both Pools remains at 0.48%.

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 months following. The September 2015 interest apportionment is expected to be paid by October 31, 2015. The investment administrative fee for fiscal year 2015/2016 is estimated at 7.0 basis points.

TEMPORARY TRANSFERS

The County Treasurer as required by Constitution Article XVI, Section 6, and per the Board of Supervisors' 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. Temporary transfers from the Orange County Educational Investment Pool totaled \$10 million and will be repaid by December 31, 2015.

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 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 \$25 million in AA-rated County of Orange debt, which represents approximately 0.38% of 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 September 2015. The Auditor-Controller Report on Review of the Schedule of Assets Held by the County Treasury as of March 31, 2015 stated that no material modifications needed to be made to the financial statements prepared on a modified cash basis. The Auditor-Controller Report on Continuous Compliance Auditing of the Treasury Investment Portfolio for the Quarter Ended March 31, 2015 identified no compliance deficiencies. The Auditor-Controller Report on Continuous Compliance Auditing of the Treasury Investment Portfolio for the Quarter Ended June 30, 2015 identified one compliance exception. This report stated that the Treasurer reported this compliance exception in the Treasurer's Monthly Investment Report as of June 30, 2015, and that the Treasurer has implemented controls to prevent a similar occurrence in the future.

CREDIT UPDATE

During September, 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 pool and non-pooled investments as of September 30, 2015 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on December 16, 2014. 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

	SEPTEMBER 2015	AUGUST 2015	INCREASE (DECREASE)	NET CHANGE %	SEPTEMBER 2014	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 3,219,429,503	\$ 3,251,252,747	\$ (31,823,244)	-0.98%	\$ 3,051,215,673	\$ 168,213,830	5.51%
End Of Month Book Value	\$ 3,214,700,535	\$ 3,250,802,129	\$ (36,101,594)	-1.11%	\$ 3,051,236,048	\$ 163,464,487	5.36%
Monthly Average Balance	\$ 3,253,609,575	\$ 3,232,165,571	\$ 21,444,004	0.66%	\$ 3,071,400,622	\$ 182,208,953	5.93%
Year-To-Date Average Balance	\$ 3,297,967,669	\$ 3,320,146,717	\$ (22,179,048)	-0.67%	\$ 3,100,325,515	\$ 197,642,154	6.37%
Monthly Accrued Earnings ²	\$ 1,718,576	\$ 1,579,611	\$ 138,965	8.80%	\$ 1,077,017	\$ 641,558	59.57%
Monthly Net Yield ^{2,3}	0.57%	0.51%	0.07%	13.30%	0.35%	0.22%	63.82%
Year-To-Date Net Yield ²	0.51%	0.48%	0.03%	6.25%	0.34%	0.18%	51.63%
Annual Estimated Gross Yield ³	0.55%	0.55%	0.00%	0.00%	0.41%	0.14%	34.15%
Weighted Average Maturity (WAM) ⁴	448	405	43	10.65%	448	0	0.03%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 3,408,767,845	\$ 3,428,756,907	\$ (19,989,062)	-0.58%	\$ 3,440,929,376	\$ (32,161,531)	-0.93%
End Of Month Book Value	\$ 3,404,132,754	\$ 3,428,254,898	\$ (24,122,144)	-0.70%	\$ 3,440,943,983	\$ (36,811,229)	-1.07%
Monthly Average Balance	\$ 3,419,689,005	\$ 3,577,694,185	\$ (158,005,180)	-4.42%	\$ 3,417,417,696	\$ 2,271,309	0.07%
Year-To-Date Average Balance	\$ 3,591,354,615	\$ 3,677,187,420	\$ (85,832,805)	-2.33%	\$ 3,410,495,130	\$ 180,859,485	5.30%
Monthly Accrued Earnings ²	\$ 1,736,316	\$ 1,638,188	\$ 98,128	5.99%	\$ 1,117,111	\$ 619,205	55.43%
Monthly Net Yield ²	0.54%	0.47%	0.07%	14.75%	0.32%	0.22%	67.85%
Year-To-Date Net Yield ²	0.47%	0.44%	0.03%	5.87%	0.34%	0.13%	38.77%
Annual Estimated Gross Yield ³	0.55%	0.55%	0.00%	0.00%	0.41%	0.14%	34.15%
Weighted Average Maturity (WAM)	412	395	17	4.40%	409	3	0.83%

¹ Market values provided by Bloomberg and Northern Trust.

² In September 2015, both OCIP and OCEIP monthly accrued earnings and monthly, year-to-date net yields were higher than September 2014 and August 2015, primarily due to reductions in excess liquidity and improved cash management resulting in higher pool yields.

³ Annual estimated gross yield for September 2014 is reported at the actual annual gross yield for FY 14/15, and the annual estimated gross yields for September 2015 are reported at the latest forecasted yield. Annual estimated gross yield for FY 15/16 is higher than FY 14/15 due to reductions in excess liquidity and improved cash management while maintaining the same high credit quality of securities.

⁴ In September 2015, OCIP WAM was higher than August 2015, primarily due to investing in slightly longer maturities as part of a planned program to reduce significant excess liquidity.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH AND QUARTER ENDED: SEPTEMBER 30, 2015

INVESTMENT STATISTICS - By Investment Pool*

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 09/30/15	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value \$ 3,219,429,503	448	0.66%	0.64%	0.58%	1.00
	COST (Capital) \$ 3,223,136,891					
	MONTHLY AVG Balance \$ 3,253,609,575					
	QUARTERLY AVG Balance \$ 3,297,967,669					
	BOOK Value \$ 3,214,700,535					
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 3,408,767,845	412	0.63%	0.62%	0.55%	1.00
	COST (Capital) \$ 3,412,668,492					
	MONTHLY AVG Balance \$ 3,419,689,005					
	QUARTERLY AVG Balance \$ 3,591,354,615					
	BOOK Value \$ 3,404,132,754					

INVESTMENT STATISTICS - Non Pooled Investments **

DESCRIPTION	CURRENT BALANCE	BOOK BALANCE BY INVESTMENT TYPE
Specific Investment Funds: 100, 15B, 283, 505, 529, 650 FVSD	MARKET Value \$ 198,912,136 COST (Capital) \$ 198,801,735 MONTHLY AVG Balance \$ 198,841,277 QUARTERLY AVG Balance \$ 189,747,281 BOOK Value \$ 198,723,834	County General-Tax Exempt Non AMT \$ 118,390,621 GNMA Mortgage-Backed Securities 88,663 John Wayne Airport Investment Pool 50,034,084 Repurchase Agreement 1,081,500 Money Market Mutual Funds 1,257,301 Fountain Valley School District Fund 40 27,949,566 \$ 198,801,735

MONTH END TOTALS

INVESTMENTS & CASH	FUND ACCOUNTING & SPECIFIC INVESTMENTS
COUNTY MONEY MARKET FUND (OCMMF)	
County Money Market Fund \$ 608,424,294	County Funds \$ 3,322,985,521
County Cash 99,848,631	Educational Funds 3,468,706,888
EXTENDED FUND 5,152,712,597	Specific Investment Funds 198,801,735
EDUCATIONAL MONEY MARKET FUND (OCEMMF)	
Educational Money Market Fund 874,668,492	
Educational Cash 56,038,395	
NON-POOLED INVESTMENTS	
Non Pooled Investments @ Cost 198,801,735	
\$ 6,990,494,144	\$ 6,990,494,144

KEY POOL STATISTICS

INTEREST RATE YIELD	WEIGHTED AVERAGE MATURITY (WAM)
OCMMF - MONTHLY GROSS YIELD 0.16%	OCMMF 54
OCEMMF - MONTHLY GROSS YIELD 0.16%	OCEMMF 42
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD 0.18%	JOHN WAYNE AIRPORT WAM 59
OCIP - YTD NET YIELD*** 0.51%	LGIP WAM (Standard & Poors) 39
OCEIP - YTD NET YIELD*** 0.48%	
90-DAY T-BILL YIELD - MONTHLY AVERAGE 0.01%	

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH AND QUARTER ENDED: SEPTEMBER 30, 2015

INVESTMENT STATISTICS - By Investment Fund****

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 09/30/15	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 608,245,209 COST (Capital) \$ 608,424,294 MONTHLY AVG Balance \$ 640,570,234 QUARTERLY AVG Balance \$ 690,009,181 BOOK Value \$ 608,130,879	54	0.17%	0.16%	0.15%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 874,192,632 COST (Capital) \$ 874,668,492 MONTHLY AVG Balance \$ 813,689,005 QUARTERLY AVG Balance \$ 977,354,615 BOOK Value \$ 874,036,791	42	0.15%	0.16%	0.15%	1.00
<u>Extended Fund</u>	MARKET Value \$ 5,145,759,506 COST (Capital) \$ 5,152,712,597 MONTHLY AVG Balance \$ 5,219,039,341 QUARTERLY AVG Balance \$ 5,221,958,488 BOOK Value \$ 5,136,665,619	540	0.78%	0.76%	0.70%	1.00
ALLOCATION OF EXTENDED FUND						
<u>Extended Fund</u> <u>OCIP Share</u>	MARKET Value \$ 2,611,184,293 COST (Capital) \$ 2,614,712,597 MONTHLY AVG Balance \$ 2,613,039,341 QUARTERLY AVG Balance \$ 2,607,958,488 BOOK Value \$ 2,606,569,656	540	0.78%	0.76%	0.70%	1.00
<u>OCEIP Share</u>	MARKET Value \$ 2,534,575,213 COST (Capital) \$ 2,538,000,000 MONTHLY AVG Balance \$ 2,606,000,000 QUARTERLY AVG Balance \$ 2,614,000,000 BOOK Value \$ 2,530,095,963	540	0.78%	0.76%	0.70%	1.00
<u>Modified Duration</u>		1.46				

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

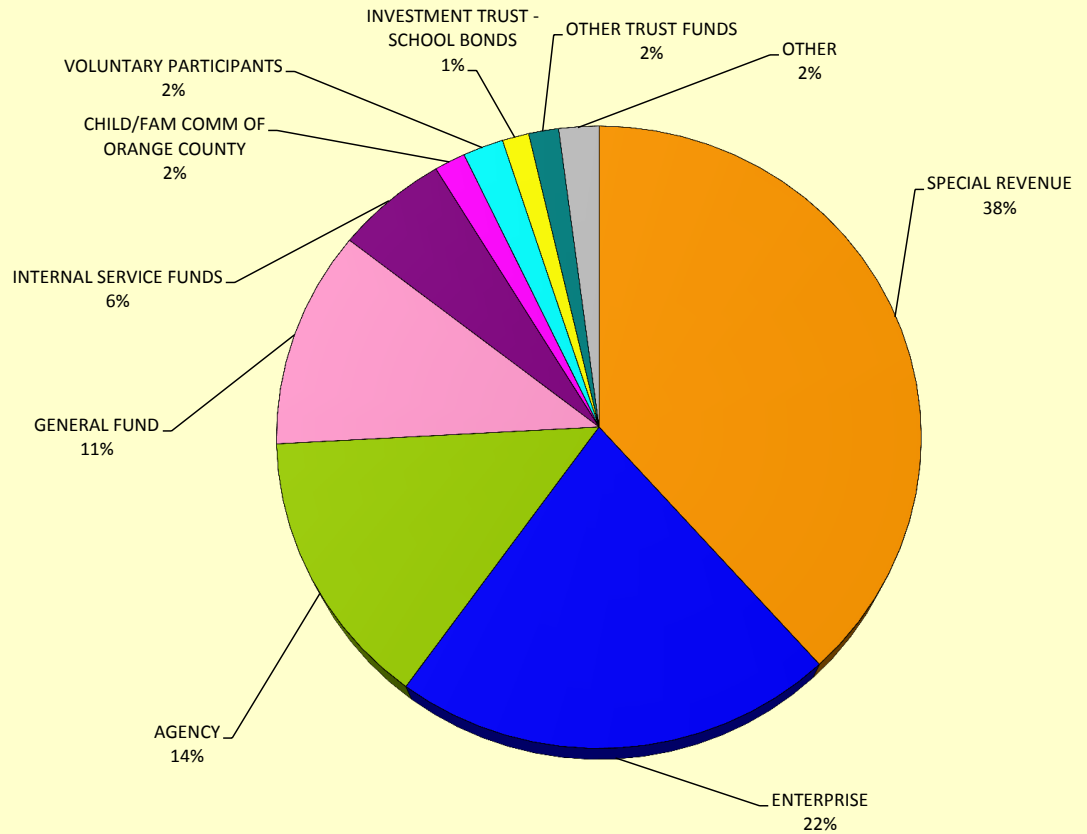
** Specific non pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.

*** The Net Yield differs from the monthly average yield as it includes the Treasury administration fees.

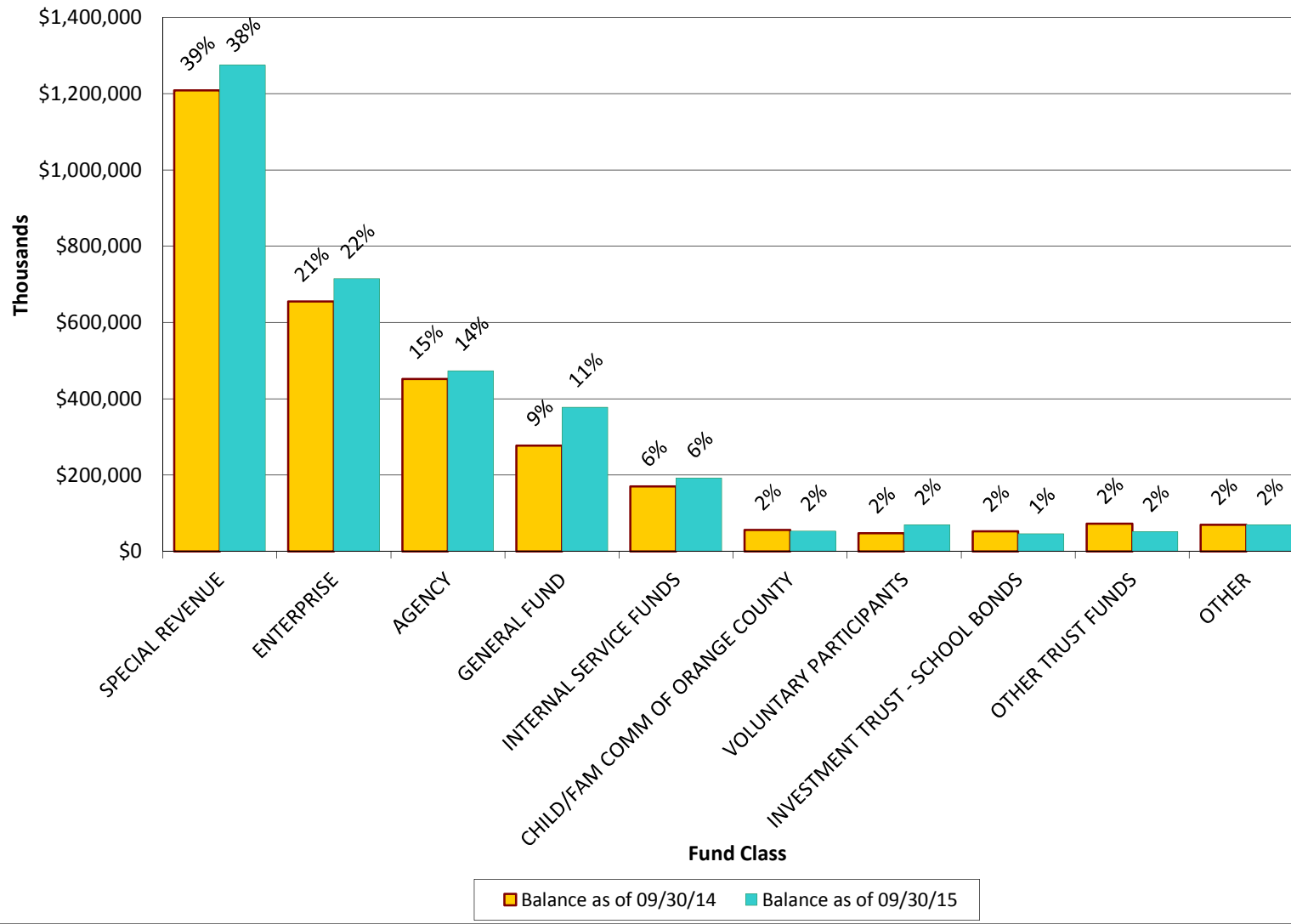
**** Book Value is computed as Cost reduced by amortization of premium and increased by the accretion of discount of the Investment Portfolio. Net Asset Value (NAV) is equal to Market Value divided by Book Value.

**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF SEPTEMBER 30, 2015**

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,275,321,012
ENTERPRISE	715,212,367
AGENCY	473,073,590
GENERAL FUND	377,585,004
INVESTMENT TRUST - SCHOOL BONDS	45,800,950
INTERNAL SERVICE FUNDS	192,247,598
CHILD/FAM COMM OF ORANGE COUNTY	53,481,739
VOLUNTARY PARTICIPANTS	69,818,210
OTHER TRUST FUNDS	51,565,065
OTHER	68,966,657
TOTAL	\$ 3,323,072,192

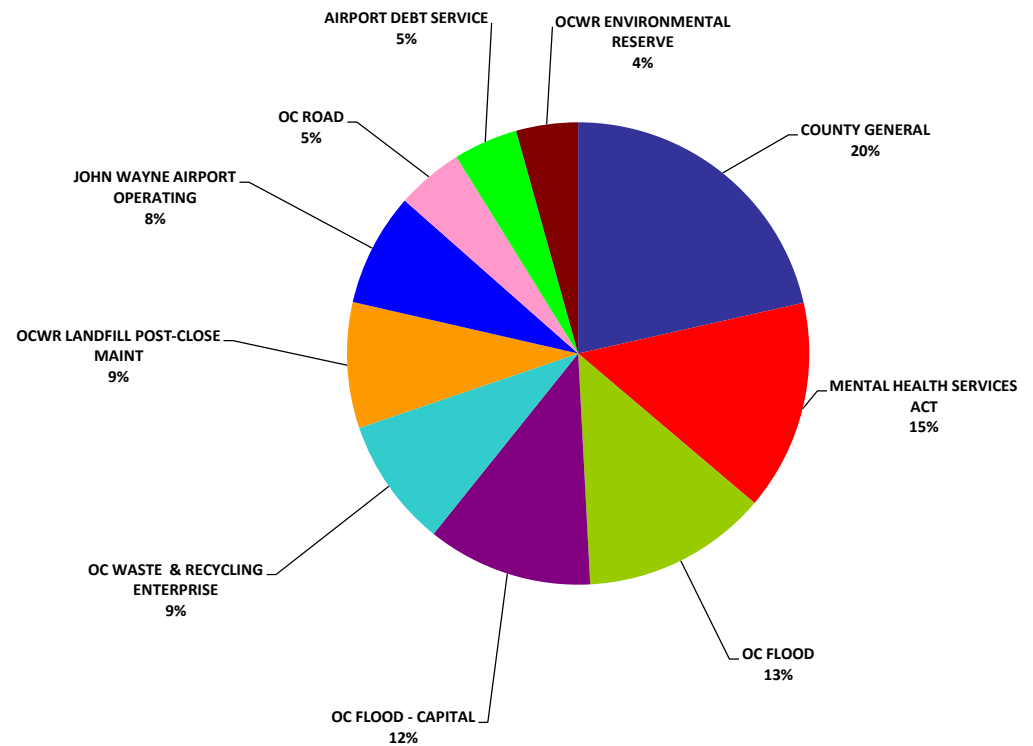


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF SEPTEMBER 30**



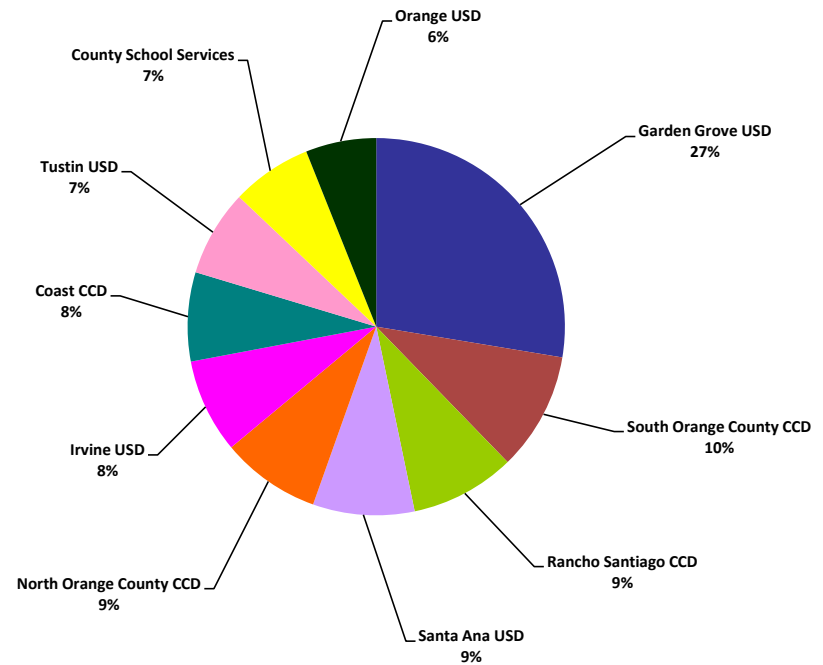
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF SEPTEMBER 30, 2015**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 360,366,432
13Y	MENTAL HEALTH SERVICES ACT	246,985,124
400	OC FLOOD	217,729,995
404	OC FLOOD - CAPITAL	194,414,046
299	OC WASTE & RECYCLING ENTERPRISE	151,528,819
279	OCWR LANDFILL POST-CLOSE MAINT	147,571,013
280	JOHN WAYNE AIRPORT OPERATING	132,966,585
115	OC ROAD	78,376,619
283	AIRPORT DEBT SERVICE	75,533,824
275	OCWR ENVIRONMENTAL RESERVE	72,576,327
TOTAL		<u>\$ 1,678,048,784</u>

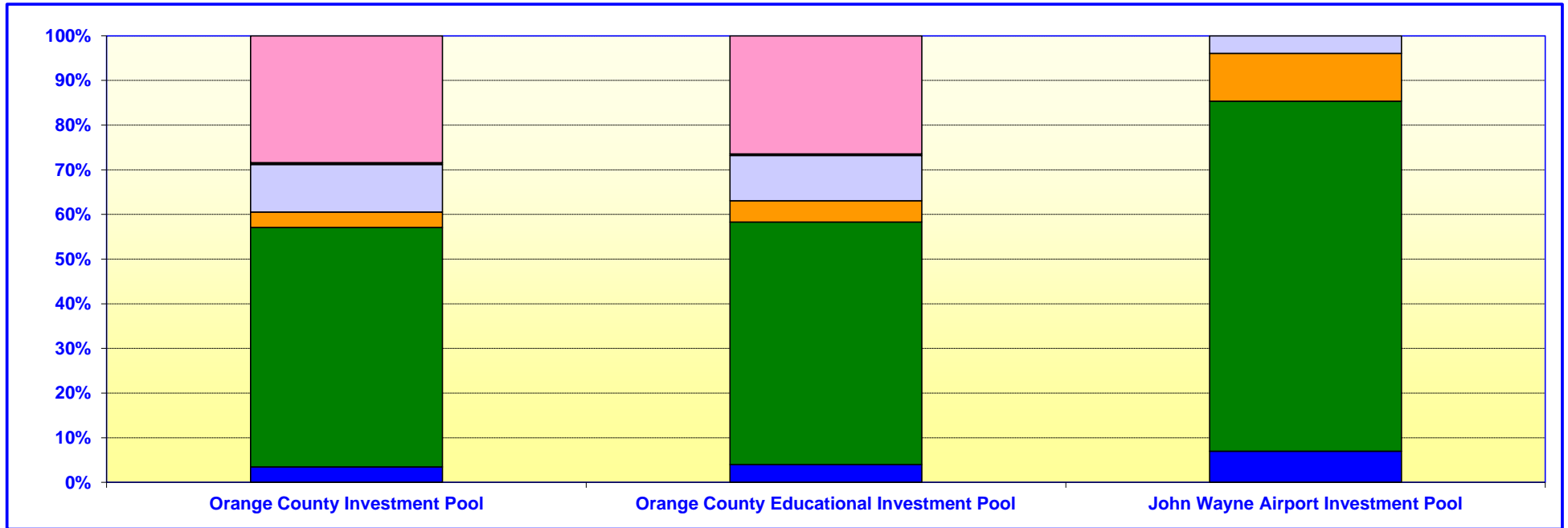


**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF SEPTEMBER 30, 2015**

DISTRICT #	SCHOOL DISTRICT	BALANCE
72	Garden Grove USD	\$ 659,238,696
96	South Orange County CCD	241,941,203
92	Rancho Santiago CCD	214,703,860
84	Santa Ana USD	207,845,037
88	North Orange County CCD	203,449,308
75	Irvine USD	192,984,250
90	Coast CCD	182,100,193
87	Tustin USD	176,780,319
94	County School Services	164,435,783
80	Orange USD	144,468,414
TOTAL		<u>\$2,387,947,063</u>



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE - By Percentage Holdings
September 30, 2015



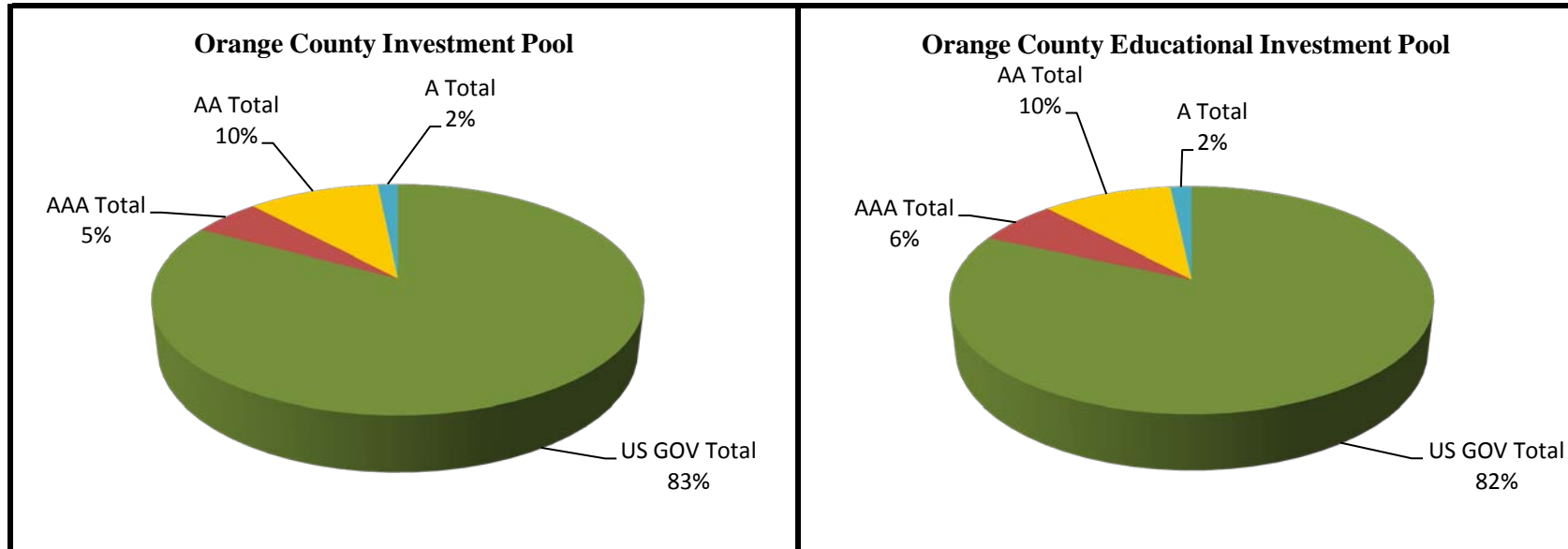
Orange County Investment Pool			
	In Thousands		%
U.S. GOVERNMENT AGENCIES	\$ 1,725,642		53.60%
U.S. TREASURIES	913,940		28.39%
MEDIUM - TERM NOTES	343,450		10.67%
MONEY MARKET FUNDS	112,455		3.49%
MUNICIPAL DEBT	12,717		0.40%
CERTIFICATES OF DEPOSIT	111,226		3.45%
	<u>\$ 3,219,430</u>		<u>100.00%</u>

Orange County Educational Investment Pool			
	In Thousands		%
U.S. GOVERNMENT AGENCIES	\$ 1,851,501		54.32%
U.S. TREASURIES	902,141		26.46%
MEDIUM - TERM NOTES	343,901		10.09%
MONEY MARKET FUNDS	163,039		4.78%
MUNICIPAL DEBT	12,344		0.36%
CERTIFICATES OF DEPOSIT	135,842		3.99%
	<u>\$ 3,408,768</u>		<u>100.00%</u>

John Wayne Airport Investment Pool			
	In Thousands		%
U.S. GOVERNMENT AGENCIES	\$ 39,147		78.34%
MEDIUM - TERM NOTES	1,955		3.91%
MONEY MARKET FUNDS	5,371		10.75%
CERTIFICATES OF DEPOSIT	3,500		7.00%
	<u>\$ 49,973</u>		<u>100.00%</u>

Calculated Using Market Value at 9/30/2015

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
September 30, 2015



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

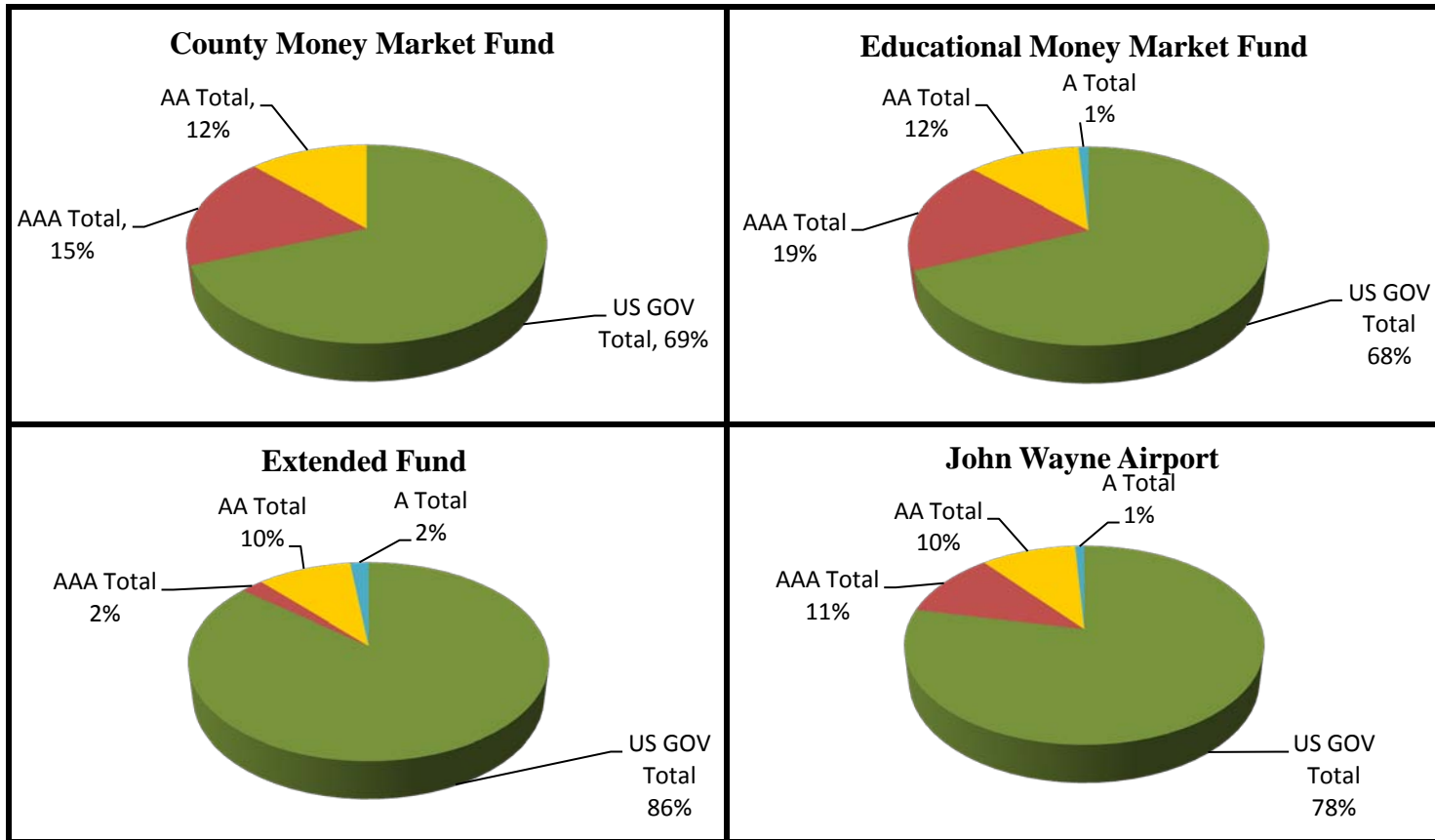
A Includes A+,A- & A

A-1 Includes A-1+, F-1+, P-1, A-1 & F-1

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

September 30, 2015



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

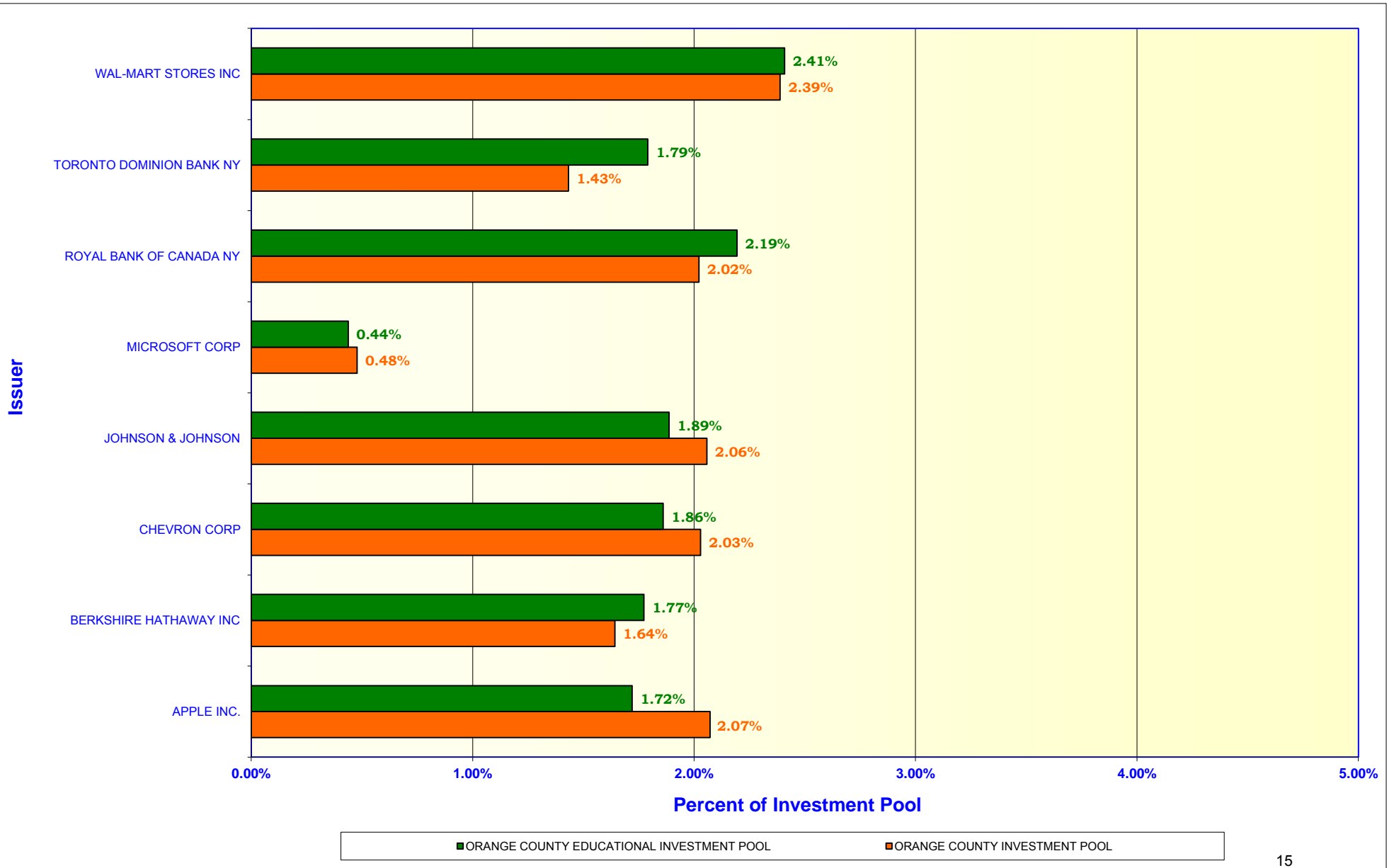
A Includes A+, A- & A

A-1 Includes A-1+, F-1+, P-1, A-1 & F-1

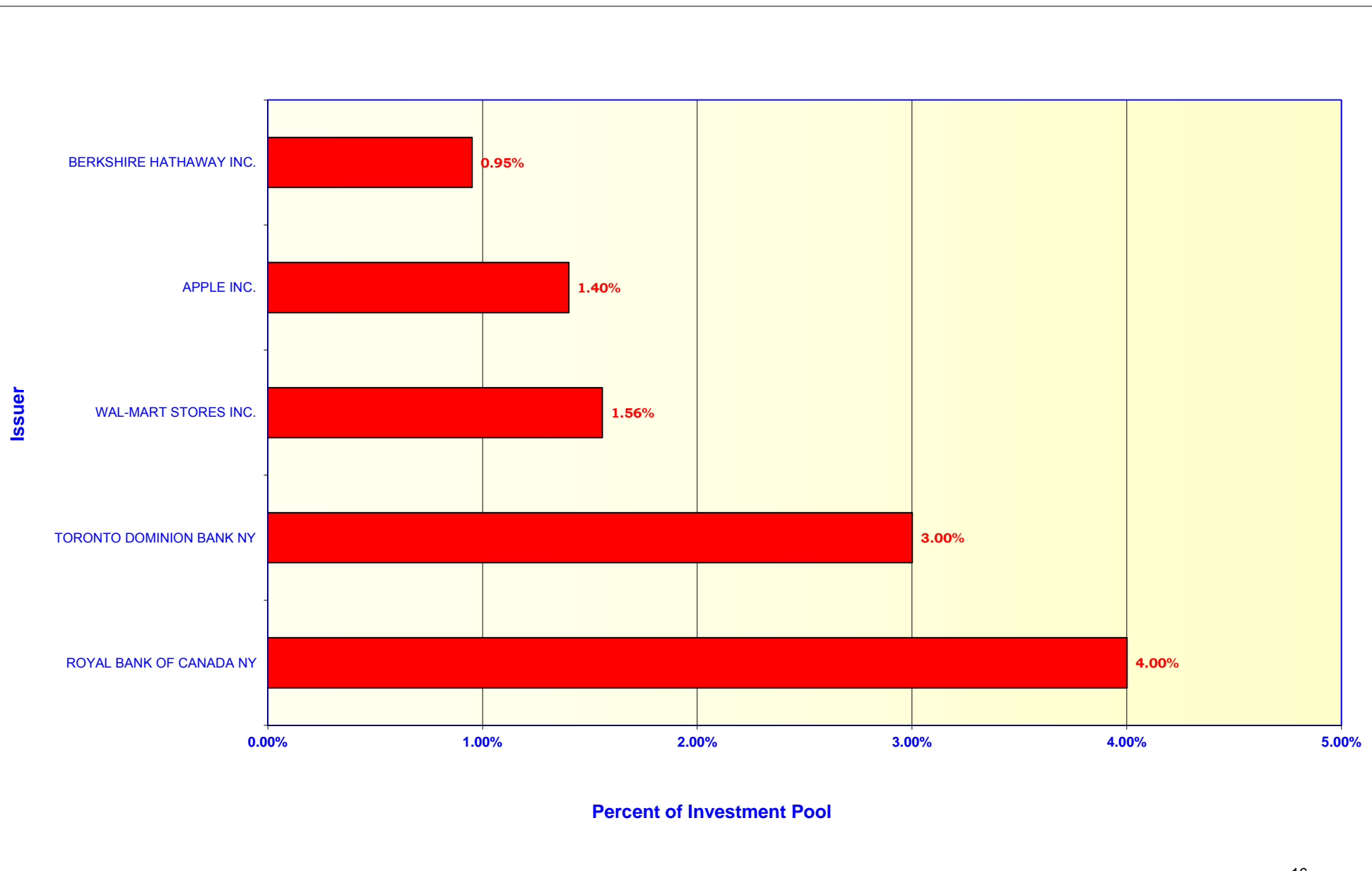
ORANGE COUNTY TREASURER - TAX COLLECTOR

ISSUER CONCENTRATION-By Investment Pool

September 30, 2015



ORANGE COUNTY TREASURER - TAX COLLECTOR
ISSUER CONCENTRATION - JOHN WAYNE AIRPORT INVESTMENT POOL
September 30, 2015



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

September 30, 2015

ISSUER	<u>S/T RATINGS</u>			<u>L/T RATINGS</u>		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
CHEVRON CORPORATION	A-1+	P-1	NR	AA	Aa1	NR
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORP	A-1+	P-1	F1+	AAA	Aaa	AA+
WAL-MART STORES INC	A-1+	P-1	F1+	AA	Aa2	AA
ISSUERS ON HOLD						
BERKSHIRE HATHAWAY INC ***	A-1+	P-1	NR	AA	Aa2	A+
<i>BERKSHIRE HATHAWAY FINANCE</i>	NR	P-1	NR	NR	Aa2	A+
STATE OR NATIONALLY CHARTERED BANKS						
ROYAL BANK OF CANADA NY *	A-1+	P-1	F1+	AA-	Aa3	AA
TORONTO DOMINION BANK NY *	A-1+	P-1	F1+	AA-	Aa1	AA-
MUNICIPAL BONDS						
ORANGE CNTY CA PENSION OBLG 2015 A *	NR	NR	F1+	AA-	NR	AA
MONEY MARKET MUTUAL FUNDS **						
NAME OF FUND	S & P		Moody's		Fitch	
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm		Aaa-mf		AAAmmf	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm		Aaa-mf		NR	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm		Aaa-mf		NR	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm		NR		NR	

* Further purchase restrictions apply due to additional trading limits.

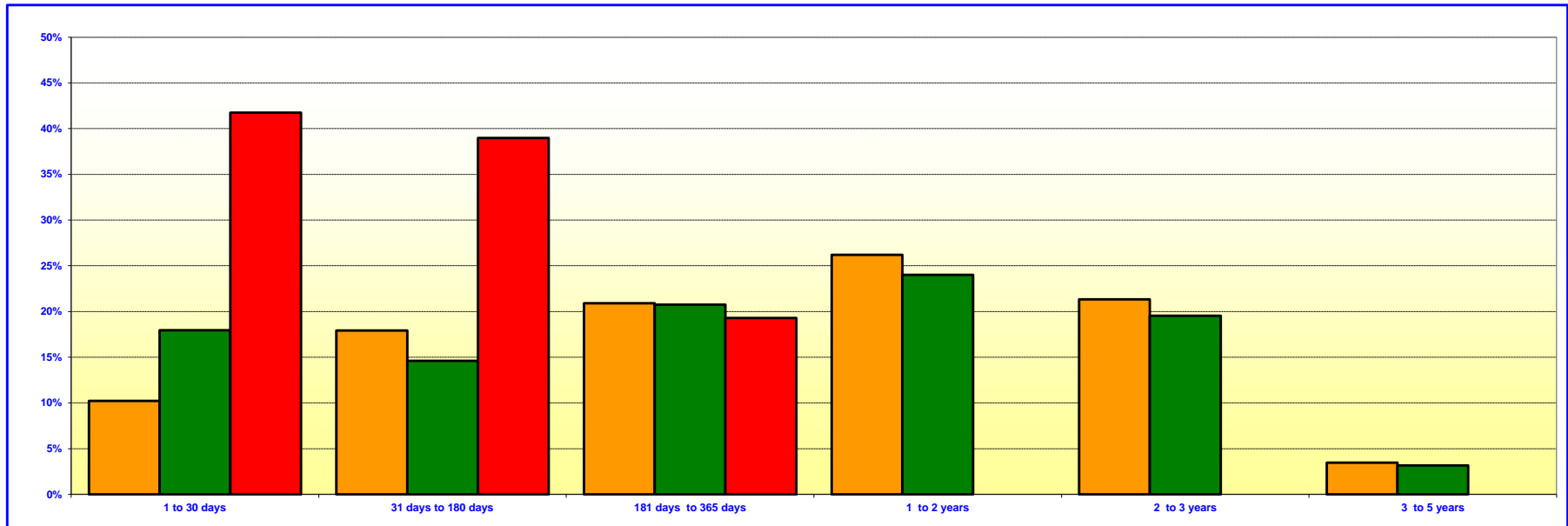
** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its agencies.

*** S&P placed their S/T and L/T Ratings on CreditWatch-Negative on August 11, 2015.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended September 30, 2015**

During September, no changes were made to issuers on the Treasurer's Approved Issuer List.

ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION
September 30, 2015



ORANGE COUNTY INVESTMENT POOL			
	In Thousands		%
1 TO 30 DAYS	\$	327,051	10.21%
31 TO 180 DAYS		573,435	17.91%
181 TO 365 DAYS		669,051	20.89%
1 YEAR TO 2 YEARS		838,936	26.20%
2 YEARS TO 3 YEARS		682,614	21.32%
3 YEARS TO 5 YEARS		110,917	3.47%
TOTAL	\$	3,202,004	100.00%

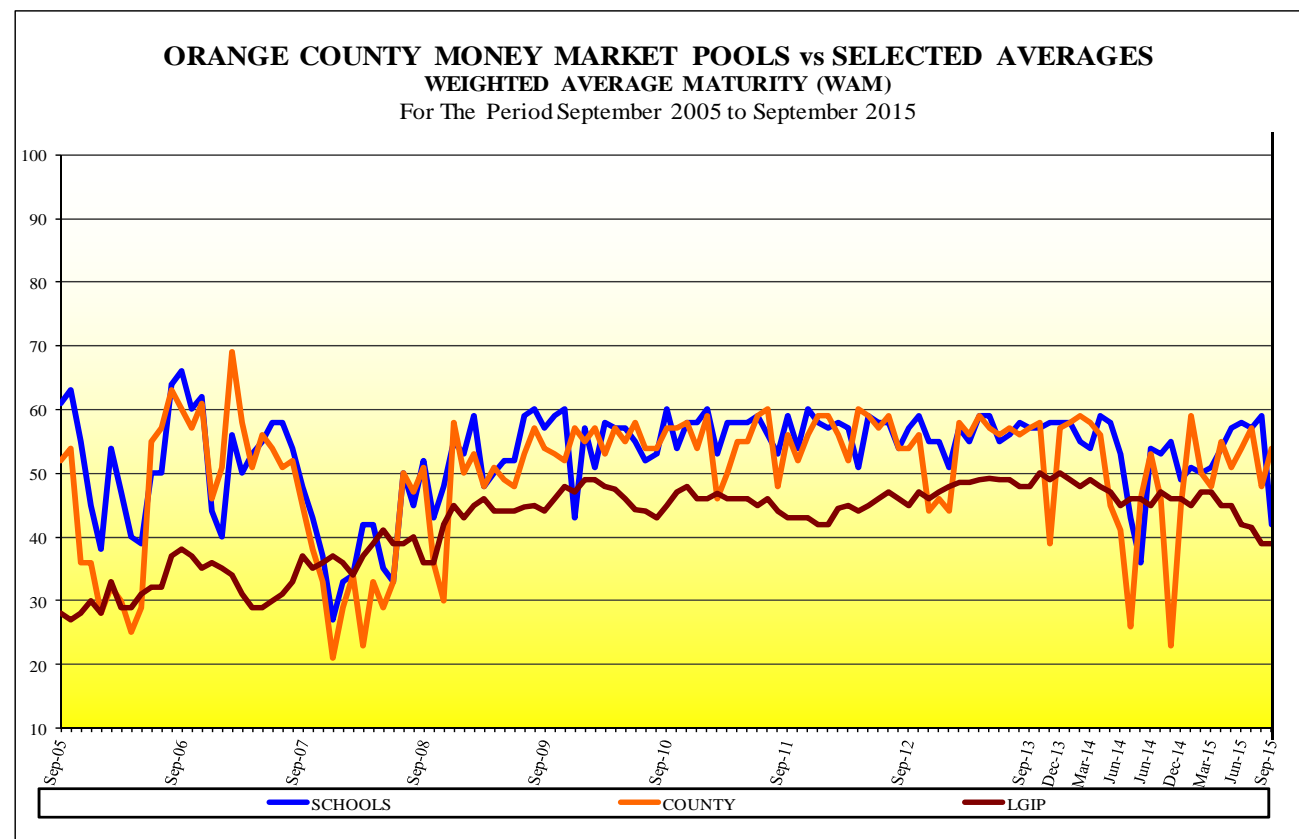
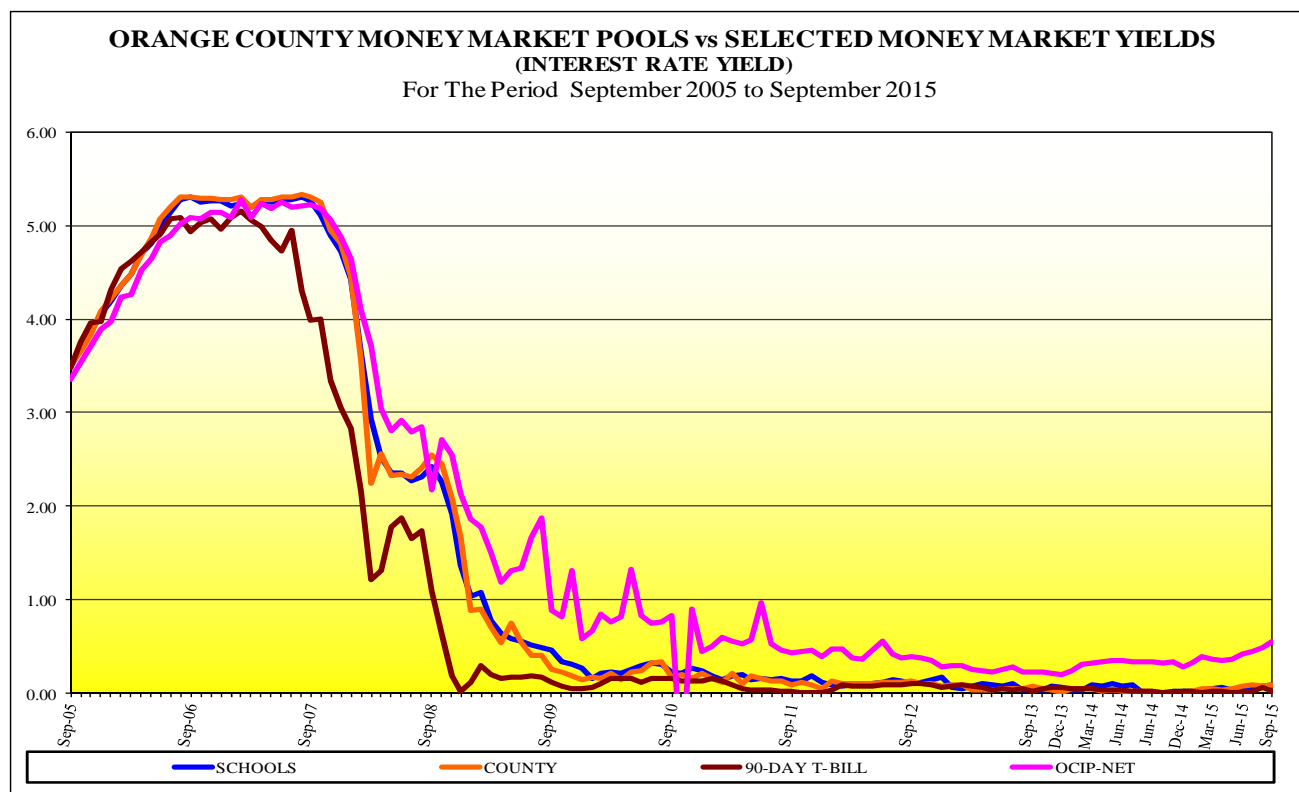
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands		%
1 TO 30 DAYS	\$	608,751	17.95%
31 TO 180 DAYS		495,090	14.60%
181 TO 365 DAYS		703,281	20.74%
1 YEAR TO 2 YEARS		814,322	24.01%
2 YEARS TO 3 YEARS		662,586	19.54%
3 YEARS TO 5 YEARS		107,663	3.16%
TOTAL	\$	3,391,693	100.00%

JOHN WAYNE AIRPORT INVESTMENT POOL			
	In Thousands		%
1 TO 30 DAYS	\$	20,817	41.74%
31 TO 180 DAYS		19,437	38.98%
181 TO 365 DAYS		9,615	19.28%
1 YEAR TO 2 YEARS		-	0.00%
TOTAL	\$	49,869	100.00%

Maturity Limits Are In Compliance With The Orange County Treasurer's Investment Policy Statement

Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date.

At 9/30/2015, Floating Rate Notes comprise 3.90%, 5.15%, and 22.06% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Pool respectively.



•As of September 30, 2015, LGIP 0.09; LGIP WAM 39; 90-Day T-Bill 0.01; OCIP – Net 0.57

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

October 1, 2014 - September 30, 2015

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month - September 2015</i>				
County Pool - Money Market Fund	\$ 608,245,209	\$ 86,306	0.16%	54
Educational Pool - Money Market Fund	\$ 874,192,632	\$ 108,276	0.16%	42
Extended Fund	\$ 5,145,759,506	\$ 3,260,310	0.76%	540
<i>August 2015</i>				
County Pool - Money Market Fund	\$ 687,583,790	\$ 72,659	0.14%	48
Educational Pool - Money Market Fund	\$ 818,603,048	\$ 124,322	0.15%	59
Extended Fund	\$ 5,173,822,816	\$ 3,020,818	0.68%	500
<i>July 2015</i>				
County Pool - Money Market Fund	\$ 643,407,422	\$ 109,675	0.16%	57
Educational Pool - Money Market Fund	\$ 1,069,060,825	\$ 130,058	0.13%	57
Extended Fund	\$ 5,216,709,734	\$ 2,850,260	0.64%	504
<i>June 2015</i>				
County Pool - Money Market Fund	\$ 916,190,702	\$ 107,234	0.14%	54
Educational Pool - Money Market Fund	\$ 1,167,943,414	\$ 125,916	0.12%	58
Extended Fund	\$ 5,216,439,679	\$ 2,696,501	0.63%	510
<i>May 2015</i>				
County Pool - Money Market Fund	\$ 1,107,145,730	\$ 108,147	0.11%	51
Educational Pool - Money Market Fund	\$ 1,421,862,870	\$ 132,950	0.10%	57
Extended Fund	\$ 5,194,393,431	\$ 2,593,743	0.59%	519
<i>April 2015</i>				
County Pool - Money Market Fund	\$ 1,348,477,701	\$ 112,099	0.09%	55
Educational Pool - Money Market Fund	\$ 1,678,234,559	\$ 128,187	0.12%	54
Extended Fund	\$ 5,207,327,217	\$ 2,508,094	0.59%	498
<i>March 2015</i>				
County Pool - Money Market Fund	\$ 1,185,441,628	\$ 81,093	0.11%	48
Educational Pool - Money Market Fund	\$ 1,151,754,378	\$ 106,877	0.11%	51
Extended Fund	\$ 5,205,839,829	\$ 2,524,909	0.57%	511
<i>February 2015</i>				
County Pool - Money Market Fund	\$ 909,925,797	\$ 70,952	0.11%	50
Educational Pool - Money Market Fund	\$ 1,193,304,289	\$ 105,399	0.10%	50
Extended Fund	\$ 5,195,087,451	\$ 2,332,495	0.59%	536
<i>January 2015</i>				
County Pool - Money Market Fund	\$ 802,966,222	\$ 85,487	0.10%	59
Educational Pool - Money Market Fund	\$ 1,438,167,807	\$ 118,676	0.09%	51
Extended Fund	\$ 5,161,441,369	\$ 2,222,688	0.52%	506
<i>December 2014</i>				
County Pool - Money Market Fund	\$ 1,398,035,090	\$ 86,496	0.07%	45
Educational Pool - Money Market Fund	\$ 1,709,695,733	\$ 93,974	0.10%	49
Extended Fund	\$ 4,996,676,299	\$ 2,228,375	0.52%	522
<i>November 2014</i>				
County Pool - Money Market Fund	\$ 1,208,671,629	\$ 43,399	0.06%	23
Educational Pool - Money Market Fund	\$ 572,558,526	\$ 52,529	0.09%	55
Extended Fund	\$ 5,000,580,448	\$ 2,189,886	0.53%	533
<i>October 2014</i>				
County Pool - Money Market Fund	\$ 726,211,099	\$ 36,917	0.08%	46
Educational Pool - Money Market Fund	\$ 718,769,067	\$ 55,628	0.08%	53
Extended Fund	\$ 4,998,364,669	\$ 2,092,147	0.49%	467
Fiscal Year July 1, 2015 - June 30, 2016	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
Orange County Investment Pool	\$ 3,239,410,295	\$ 4,829,595	0.58%	423
Orange County Educational Investment Pool	\$ 3,506,384,699	\$ 4,933,090	0.54%	21 394

ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING MARCH 31, 2016

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 relying exclusively on historical activity involving deposits and disbursements and future cash flow projections. 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 March 31, 2016, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
September 2015 - Ending Cash				\$ 99,848,631
October	\$ 419,964,375	\$ 508,781,257	\$ 446,529,006	582,065,258
November	206,583,694	1,251,174,165	529,370,479	1,510,452,638
December	120,035,232	2,240,189,370	2,170,098,649	1,700,578,590
January	90,285,650	437,321,792	990,212,995	1,237,973,037
February	65,497,064	480,129,367	346,361,472	1,437,237,996
March	170,544,747	865,184,431	548,372,000	1,924,595,174

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
September 2015 - Ending Cash				\$ 56,038,396
October	\$ 667,604,551	\$ 319,084,992	\$ 636,643,561	406,084,378
November	192,665,691	421,711,200	618,813,651	401,647,618
December	107,463,452	1,503,652,468	462,651,072	1,550,112,466
January	75,414,144	463,523,497	788,200,045	1,300,850,061
February	65,748,407	258,921,811	617,901,533	1,007,618,746
March	181,275,982	543,713,191	682,025,690	1,050,582,230

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
FOR THE MONTH AND QUARTER ENDED: SEPTEMBER 30, 2015

	<u>Month</u>	<u>Quarter</u>
Treasurer's Accountability at the Beginning of the Period:	<u>\$6,945,130,937</u>	<u>\$7,604,245,641</u>
Cash Receipts:		
County	402,514,165	1,155,312,070
Schools	<u>617,042,195</u>	<u>1,144,723,821</u>
Total Cash Receipts	<u>1,019,556,360</u>	<u>2,300,035,891</u>
Cash Disbursements:		
County	385,024,971	1,363,691,396
Schools	<u>589,157,914</u>	<u>1,577,462,962</u>
Total Cash Disbursements	<u>974,182,885</u>	<u>2,941,154,358</u>
Net Change in Book Value of Pooled Assets	<u>45,373,475</u>	<u>(641,118,467)</u>
Net Decrease/Increase in Specific Investments	<u>(10,268)</u>	<u>27,366,970</u>
Treasurer's Accountability at the End of the Period:	<u><u>\$6,990,494,144</u></u>	<u><u>\$6,990,494,144</u></u>
Assets in the Treasury at the end of the period:		
O.C. Investment Pool		\$3,223,136,891
O.C. Educational Investment Pool		3,412,668,492
Non Pooled Investments - John Wayne Airport		50,034,083
Non Pooled Investments - General Fund - Tax Exempt Non AMT		118,390,621
Non Pooled Investments - Fountain Valley School District Fund 40		27,949,566
Non Pooled Investments - other		2,427,464
Cash in banks-County		99,802,574
Cash in banks-Schools		56,038,396
Cash in vault		<u>46,057</u>
		<u><u>\$6,990,494,144</u></u>

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
September 30, 2015

Investment Policy (IPS) Guidelines		County Money Market Fund		Extended Fund		Educational Money Market Fund		John Wayne Airport Investment Pool	
Diversification Limit	Investment Type	Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio
30%	Negotiable Certificates of Deposit	\$ 30,004,443	4.93%	\$ 160,059,620	3.11%	\$ 57,003,336	6.52%	\$ 3,500,120	7.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
100%	U.S. Government Agencies	420,251,632	69.09%	2,572,481,446	49.99%	584,409,768	66.85%	39,146,709	78.34%
30%	Medium-Term Notes	45,533,576	7.49%	587,091,818	11.41%	54,725,250	6.26%	1,954,810	3.91%
20%	Money Market Funds	112,455,558	18.49%	-	0.00%	163,038,751	18.65%	5,371,116	10.75%
30%	Municipal Debt	-	0.00%	25,061,250	0.49%	-	0.00%	-	0.00%
100%	Repurchase Agreement	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
100%	U.S. Treasuries	-	0.00%	1,801,065,372	35.00%	15,015,527	1.72%	-	0.00%
		\$ 608,245,209	100.00%	\$ 5,145,759,506	100.00%	\$ 874,192,632	100.00%	\$ 49,972,755	100.00%

Investment Policy Guidelines	Compliance Category (Yes/No)	County Money Market Fund	Extended Fund	Educational Money Market Fund	John Wayne Airport Investment Pool
5%	Percentage Limits	Yes	Yes	Yes	Yes
20%	Issuer Limit	Yes ⁽³⁾	N/A	Yes ⁽³⁾	Yes
33%	Money Market Mutual Fund Issuer	Yes	Yes	Yes	Yes
See Above	Government Agencies Issuer	Yes	Yes	Yes	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits	Yes/53.60	N/A	Yes/42.30	Yes/58.64
>Merrill 1-3 Year Index+25% (2.33)	Weighted Average Maturity	N/A	Yes/1.46	N/A	N/A
13 Months/397 days	Duration	Yes/371	N/A	Yes/336	Yes/330
5 Years/1826 days	Final Maturity - Money Market Fund	N/A	Yes/1177	N/A	N/A
	Final Maturity - Extended Fund				
A-1/≥ A	Quality Limits	Yes	N/A	Yes	Yes
≥ A-1/P-1/F2	MMF Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA (2)	Short Term Debt/No Split Ratings	N/A	Yes	N/A	N/A
Approved Issuer List	Extended Fund Short Term/Long Term	Yes	Yes	Yes	Yes
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	Yes/1.0002	N/A	Yes/1.0002	Yes/1.0002

(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 IPS policy approved by the Board of Supervisors on December 16, 2014.

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

NA Not applicable

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
September 30, 2015**

COMPLIANCE CATEGORY	PERFORMED BY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	IA	Performance Evaluation-Cal Govt. Code 27134	Annual audit of calendar year 2014 completed.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	Quarter ended March 31, 2015 completed. September 30, 2015 in process.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	Annual audit as of June 30, 2015 in process.
Quarterly Continuous Compliance Auditing	AC	TOC Directive	Quarters ended March 31 and June 30, 2015 completed. September 30, 2015 in process.
Treasury Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	Annual review of fees for FY 13/14 completed. FY 14/15 in process.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar Year 2014 completed.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	All but two 2015 IPS certifications received. Reviewing the two non-compliant brokers for removal from the list of approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	TTC identified one compliance incident for FY 14/15 in JWA Pool. FY 15/16 identified zero compliance incidents as of September 30, 2015.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	TOC reviewed Bylaws and made no changes at the October 22, 2014 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	October 22, 2014 changes approved by BOS on December 16, 2014.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	TOC 2014 Annual Report was presented to BOS on March 10, 2015.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions by email on March 11, 2015.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	TOC members are in compliance for 2015.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	TOC members are in compliance for Calendar Year 2014.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	TOC members are in compliance for Calendar Year 2014.

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

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended September 30, 2015**

During September, the Orange County Investment Pool (OCIP), the Orange County Educational Investment Pool (OCEIP), and the John Wayne Airport Investment Pool 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

Run Date: 13-Oct-2015 03:23 pm
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As of 30-Sep-2015

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	10/7/15			AAAm	Aaa-mf	NR	58,432,136.77		0.0400	58,432,136.77	0.00	0.00	58,432,136.77	58,432,136.77	0.00
GOLDMAN SACHS - COUNTY MMF															
	9/30/15			AAAm	Aaa-mf	NR	193,702.44		0.0300	193,702.44	0.00	0.00	193,702.44	193,702.44	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	10/12/15			AAAm	Aaa-mf	AAAmmf	53,829,718.55		0.0420	53,829,718.55	0.00	0.00	53,829,718.55	53,829,718.55	0.00
Subtotal for FUNDS:							112,455,557.76		0.0409	112,455,557.76	0.00	0.00	112,455,557.76	112,455,557.76	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TD SECURITIES															
799854	8/28/15	8/30/16	89113EYV2	A-1+	P-1	F1+	5,000,000.00	0.6600	0.6600	5,000,000.00	0.00	3,116.67	5,000,000.00	5,002,018.30	2,018.30
TORONTO DOMINION BANK NY / TD SECURITIES															
801296	9/8/15	10/5/16	89113EZE9	A-1+	P-1	F1+	5,000,000.00	0.7500	0.7500	5,000,000.00	0.00	2,395.83	5,000,000.00	5,003,125.00	3,125.00
Subtotal for YANKEE CD:							10,000,000.00	0.7050	0.7050	10,000,000.00	0.00	5,512.50	10,000,000.00	10,005,143.30	5,143.30
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
751699	12/1/14	12/1/15	78009NSN7	A-1+	P-1	F1+	15,000,000.00	0.2870	0.2870	15,000,000.00	0.00	0.00	15,000,000.00	14,999,550.00	(450.00)
ROYAL BANK OF CANADA NY / RBC															
790217	7/7/15	1/7/16	78009NVK9	A-1+	P-1	F1+	5,000,000.00	0.3492	0.3492	5,000,000.00	0.00	1,115.66	5,000,000.00	4,999,750.00	(250.00)
Subtotal for YANKEE CD FLOATER:							20,000,000.00	0.3026	0.3026	20,000,000.00	0.00	1,115.66	20,000,000.00	19,999,300.00	(700.00)
Subtotal for CERTIFICATES OF DEPOSIT:							30,000,000.00	0.4367	0.4367	30,000,000.00	0.00	6,628.16	30,000,000.00	30,004,443.30	4,443.30
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
798103	8/19/15	10/2/15	313396ML4	A-1	P-1	F1+	3,000,000.00		0.1000	2,999,633.33	0.00	358.34	2,999,991.67	3,000,000.00	8.33
FREDDIE DISCOUNT / TD SECURITIES															
793620	7/27/15	10/5/15	313396MPS	A-1	P-1	F1+	12,500,000.00		0.0550	12,498,663.19	0.00	1,260.42	12,499,923.61	12,499,962.50	38.89
FNMA DISCOUNT / BARCLAYS CAPITAL															
797835	8/18/15	10/5/15	313588MP7	A-1	P-1	F1+	2,000,000.00		0.1000	1,999,733.33	0.00	244.45	1,999,977.78	1,999,994.00	16.22
FHLB DISC CORP / JEFFERIES & COMPANY															
796626	8/11/15	10/6/15	313384MQ9	A-1	P-1	F1+	5,500,000.00		0.0800	5,499,315.56	0.00	623.33	5,499,938.89	5,499,978.00	39.11
FNMA DISCOUNT / BANK OF AMERICA															
800101	8/31/15	10/7/15	313588MR3	A-1	P-1	F1+	4,000,000.00		0.1000	3,999,588.89	0.00	344.44	3,999,933.33	3,999,960.00	26.67

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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Print Date: 13-Oct-2015
As at date: 13-Oct-2015

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As of 30-Sep-2015

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / JEFFERIES & COMPANY															
796123	8/7/15	10/9/15	313384MT3	A-1	P-1	F1+	20,000,000.00		0.0650	19,997,725.00	0.00	1,986.11	19,999,711.11	19,999,860.00	148.89
FNMA DISCOUNT / RBC															
796343	8/10/15	10/9/15	313588MT9	A-1	P-1	F1+	10,000,000.00		0.0800	9,998,666.67	0.00	1,155.55	9,999,822.22	9,999,900.00	77.78
FHLB DISC CORP / TD SECURITIES															
802283	9/14/15	10/9/15	313384MT3	A-1	P-1	F1+	6,000,000.00		0.0800	5,999,666.67	0.00	226.66	5,999,893.33	5,999,958.00	64.67
FREDDIE DISCOUNT / TD SECURITIES															
796344	8/10/15	10/13/15	313396MX8	A-1	P-1	F1+	12,000,000.00		0.0650	11,998,613.33	0.00	1,126.67	11,999,740.00	11,999,880.00	140.00
FARM CREDIT DISCOUNT NOTE / DAIWA CAPITAL MARKETS															
756772	12/29/14	10/19/15	313312ND8	A-1	P-1	F1+	14,725,000.00		0.2600	14,693,733.92	0.00	29,351.83	14,723,085.75	14,724,705.50	1,619.75
FHLB DISC CORP / DEUTSCHE															
800879	9/3/15	10/23/15	313384NH8	A-1	P-1	F1+	5,000,000.00		0.1400	4,999,027.78	0.00	544.44	4,999,572.22	4,999,910.00	337.78
FHLB DISC CORP / UBS FINANCIAL SERVICES															
801303	9/8/15	10/23/15	313384NH8	A-1	P-1	F1+	5,000,000.00		0.1250	4,999,218.75	0.00	399.31	4,999,618.06	4,999,910.00	291.94
FHLB DISC CORP / GOLDMAN SACHS GROUP INC															
802282	9/14/15	10/23/15	313384NH8	A-1	P-1	F1+	8,000,000.00		0.1100	7,999,046.67	0.00	415.55	7,999,462.22	7,999,856.00	393.78
FHLB DISC CORP / MORGAN STANLEY															
799322	8/26/15	10/29/15	313384NP0	A-1	P-1	F1+	20,000,000.00		0.1100	19,996,088.89	0.00	2,200.00	19,998,288.89	19,999,600.00	1,311.11
FHLB DISC CORP / DEUTSCHE															
801305	9/8/15	10/29/15	313384NP0	A-1	P-1	F1+	10,000,000.00		0.1200	9,998,300.00	0.00	766.67	9,999,066.67	9,999,800.00	733.33
FHLB DISC CORP / JEFFERIES & COMPANY															
801529	9/9/15	10/29/15	313384NP0	A-1	P-1	F1+	6,000,000.00		0.1350	5,998,875.00	0.00	495.00	5,999,370.00	5,999,880.00	510.00
FREDDIE DISCOUNT / GOLDMAN SACHS GROUP INC															
802277	9/14/15	10/29/15	313396NP4	A-1	P-1	F1+	5,000,000.00		0.1100	4,999,312.50	0.00	259.72	4,999,572.22	4,999,900.00	327.78
FREDDIE DISCOUNT / GOLDMAN SACHS															
775112	4/13/15	11/3/15	313396NU3	A-1	P-1	F1+	5,000,000.00		0.1650	4,995,325.00	0.00	3,918.75	4,999,243.75	4,999,700.00	456.25
FHLB DISC CORP / BARCLAYS CAPITAL															
804117	9/24/15	11/9/15	313384PA1	A-1	P-1	F1+	20,000,000.00		0.0500	19,998,722.22	0.00	194.44	19,998,916.66	19,998,600.00	(316.66)
FHLB DISC CORP / UBS FINANCIAL SERVICES															
803341	9/21/15	11/10/15	313384PB9	A-1	P-1	F1+	10,000,000.00		0.0900	9,998,750.00	0.00	250.00	9,999,000.00	9,999,280.00	280.00
FHLB DISC CORP / BARCLAYS CAPITAL															
803835	9/22/15	11/10/15	313384PB9	A-1	P-1	F1+	6,000,000.00		0.0850	5,999,305.83	0.00	127.50	5,999,433.33	5,999,568.00	134.67
FHLB DISC CORP / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
804553	9/25/15	11/10/15	313384PB9	A-1	P-1	F1+	10,000,000.00		0.0750	9,999,041.67	0.00	125.00	9,999,166.67	9,999,280.00	113.33
FNMA DISCOUNT / JP MORGAN CHASE & CO															
797834	8/18/15	11/12/15	313588PD1	A-1	P-1	F1+	10,000,000.00		0.1700	9,995,938.89	0.00	2,077.78	9,998,016.67	9,999,200.00	1,183.33
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
798357	8/20/15	11/12/15	313588PD1	A-1	P-1	F1+	12,000,000.00		0.1700	11,995,240.00	0.00	2,380.00	11,997,620.00	11,999,040.00	1,420.00
FHLB DISC CORP / MORGAN STANLEY															
803054	9/17/15	11/12/15	313384PD5	A-1	P-1	F1+	6,000,000.00		0.2100	5,998,040.00	0.00	490.00	5,998,530.00	5,999,544.00	1,014.00
Subtotal for DISCOUNT NOTES:							227,725,000.00	0.0000	0.1105	227,655,573.09	0.00	51,321.96	227,706,895.05	227,717,266.00	10,370.95
GOVT AGENCY-FIX-30/360															
FANNIE MAE / UBS FINANCIAL SERVICES															
756789	12/29/14	10/26/15	31398A4M1	AA+	Aaa	AAA	4,032,000.00	1.6250	0.2736	4,076,868.10	(41,091.32)	28,210.00	4,035,776.78	4,036,294.08	517.30
FED HM LN BK BD / JP MORGAN CHASE & CO															
754510	12/15/14	12/15/15	3130A3S96	AA+	Aaa	AAA	5,000,000.00	0.2700	0.2939	4,998,810.00	945.39	3,975.00	4,999,755.39	5,001,200.00	1,444.61
FANNIE MAE / DEUTSCHE															
771616	3/24/15	12/21/15	3135G0S80	AA+	Aaa	AAA	9,000,000.00	0.3750	0.2648	9,007,341.84	(5,142.04)	9,375.00	9,002,199.80	9,003,690.00	1,490.20
FANNIE MAE / DEUTSCHE															
782208	5/21/15	12/21/15	3135G0S80	AA+	Aaa	AAA	6,000,000.00	0.3750	0.1834	6,006,698.04	(4,146.41)	6,250.00	6,002,551.63	6,002,460.00	(91.63)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
753255	12/8/14	1/4/16	3130A3PB4	AA+	Aaa	AAA	10,000,000.00	0.2300	0.2537	9,997,460.00	1,928.03	5,558.33	9,999,388.03	10,003,000.00	3,611.97
FANNIE MAE / JEFFERIES & COMPANY															
773418	4/2/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	15,000,000.00	0.5000	0.3546	15,021,633.45	(10,816.72)	208.33	15,010,816.73	15,015,150.00	4,333.27
FREDDIE MAC / DEUTSCHE															
800395	9/1/15	5/13/16	3137EADQ9	AA+	Aaa	AAA	4,410,000.00	0.5000	0.3837	4,413,579.11	(426.08)	1,837.50	4,413,153.03	4,413,351.60	198.57
FED FARM CR BK / JP MORGAN CHASE & CO.															
792452	7/20/15	8/11/16	3133EE4G2	AA+	Aaa	AAA	5,000,000.00	0.4000	0.4000	5,000,000.00	0.00	3,944.45	5,000,000.00	4,998,450.00	(1,550.00)
FED FARM CR BK / DEUTSCHE															
800398	9/1/15	8/25/16	31331V2U9	AA+	Aaa	AAA	1,125,000.00	5.1250	0.4859	1,176,134.59	(4,333.44)	4,804.69	1,171,801.15	1,172,272.50	471.35
FED FARM CR BK / JP MORGAN CHASE & CO															
800888	9/3/15	8/25/16	31331V2U9	AA+	Aaa	AAA	7,578,000.00	5.1250	0.4865	7,920,449.82	(27,240.33)	30,206.75	7,893,209.49	7,896,427.56	3,218.07
Subtotal for GOVT AGENCY-FIX-30/360:							67,145,000.00	1.0743	0.3252	67,618,974.95	(90,322.92)	94,370.05	67,528,652.03	67,542,295.74	13,643.71
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
775431	4/14/15	10/14/15	3130A4X23	AA+	Aaa	AAA	20,000,000.00	0.1510	0.1510	20,000,000.00	0.00	1,426.11	20,000,000.00	19,999,800.00	(200.00)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
765788	2/19/15	1/19/16	3133EEQU7	AA+	Aaa	AAA	50,000,000.00	0.1710	0.1710	50,000,000.00	0.00	2,850.00	50,000,000.00	49,996,500.00	(3,500.00)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
767589	3/2/15	3/2/16	3133EERN2	AA+	Aaa	AAA	15,000,000.00	0.1500	0.1576	14,998,857.60	664.84	1,812.50	14,999,522.44	14,997,450.00	(2,072.44)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
767597	3/2/15	3/2/16	3133EERE2	AA+	Aaa	AAA	20,000,000.00	0.1536	0.1563	19,999,460.00	314.26	2,473.87	19,999,774.26	19,998,000.00	(1,774.26)
FED FARM CR BK / DEUTSCHE															
770645	3/18/15	4/18/16	3133EETY6	AA+	Aaa	AAA	16,000,000.00	0.1628	0.1711	15,998,564.48	712.34	940.62	15,999,276.82	15,997,280.00	(1,996.82)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
798096	8/19/15	6/20/16	3133EDA77	AA+	Aaa	AAA	4,000,000.00	0.2700	0.1688	4,003,395.88	(477.20)	330.00	4,002,918.68	4,003,040.00	121.32
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							125,000,000.00	0.1646	0.1638	125,000,277.96	1,214.24	9,833.10	125,001,492.20	124,992,070.00	(9,422.20)
Subtotal for GOVERNMENT AGENCY:							419,870,000.00	0.2208	0.1607	420,274,826.00	(89,108.68)	155,525.11	420,237,039.28	420,251,631.74	14,592.46
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
WAL-MART STORES INC / MORGAN STANLEY															
772627	3/30/15	4/11/16	931142DE0	AA	Aa2	AA	7,000,000.00	0.6000	0.4073	7,013,860.00	(6,761.89)	19,833.33	7,007,098.11	7,007,210.00	111.89
APPLE INC. / CASTLE OAK SECURITIES															
775105	4/13/15	5/3/16	037833AH3	AA+	Aa1		10,000,000.00	0.4500	0.4059	10,004,640.00	(2,051.37)	18,500.00	10,002,588.63	10,006,700.00	4,111.37
APPLE INC. / CASTLE OAK SECURITIES															
775106	4/13/15	5/3/16	037833AH3	AA+	Aa1		1,935,000.00	0.4500	0.4063	1,935,890.10	(393.52)	3,579.75	1,935,496.58	1,936,296.45	799.87
APPLE INC. / MORGAN STANLEY															
786751	6/17/15	5/3/16	037833AH3	AA+	Aa1		6,000,000.00	0.4500	0.5174	5,996,460.00	1,165.06	7,800.00	5,997,625.06	6,004,020.00	6,394.94
APPLE INC. / RBC															
790972	7/10/15	5/3/16	037833AH3	AA+	Aa1		5,000,000.00	0.4500	0.4066	5,001,760.00	(486.55)	5,062.50	5,001,273.45	5,003,350.00	2,076.55
WAL-MART STORES INC / MORGAN STANLEY															
783712	6/1/15	6/1/16	931142BB8	AA	Aa2	AA	15,000,000.00	5.3190	0.3534	15,741,300.00	(247,100.00)	265,950.00	15,494,200.00	15,576,000.00	81,800.00
Subtotal for MEDIUM TERM NOTE:							44,935,000.00	2.0987	0.4035	45,693,910.10	(255,628.27)	320,725.58	45,438,281.83	45,533,576.45	95,294.62
Subtotal for MEDIUM TERM NOTES:							44,935,000.00	2.0987	0.4035	45,693,910.10	(255,628.27)	320,725.58	45,438,281.83	45,533,576.45	95,294.62
Total County Money Mkt Fnd :							607,260,557.76	0.3295	0.1701	608,424,293.86	(344,736.95)	482,878.85	608,130,878.87	608,245,209.25	114,330.38
Net Asset Value (NAV):														1.000188	

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	10/12/15			AAAm	Aaa-mf	NR	82,984,573.66		0.0400	82,984,573.66	0.00	0.00	82,984,573.66	82,984,573.66	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	9/30/15			AAAm	Aaa-mf	NR	10,001.15		0.0400	10,001.15	0.00	0.00	10,001.15	10,001.15	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	10/8/15			AAAm	Aaa-mf	AAAmmf	80,044,176.02		0.0420	80,044,176.02	0.00	0.00	80,044,176.02	80,044,176.02	0.00
Subtotal for FUNDS:							163,038,750.83		0.0410	163,038,750.83	0.00	0.00	163,038,750.83	163,038,750.83	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TD SECURITIES															
799557	8/27/15	10/30/15	89113EYN0	A-1+	P-1	F1+	15,000,000.00	0.2000	0.2000	15,000,000.00	0.00	2,916.66	15,000,000.00	15,000,749.55	749.55
TORONTO DOMINION BANK NY / TD SECURITIES															
799556	8/27/15	8/31/16	89113EYP5	A-1+	P-1	F1+	5,000,000.00	0.7000	0.7000	5,000,000.00	0.00	3,402.78	5,000,000.00	5,003,832.25	3,832.25
Subtotal for YANKEE CD:							20,000,000.00	0.3250	0.3250	20,000,000.00	0.00	6,319.44	20,000,000.00	20,004,581.80	4,581.80
YANKEE CD FLOATER															
TORONTO DOMINION BANK NY / TD SECURITIES															
805106	9/29/15	10/6/15	89112UYQ8	A-1+	P-1	F1+	6,000,000.00	0.2893	0.2176	6,000,180.00	(51.43)	96.41	6,000,128.57	6,000,000.00	(128.57)
ROYAL BANK OF CANADA NY / RBC															
797833	8/18/15	11/10/15	78009NSG2	A-1+	P-1	F1+	5,000,000.00	0.2930	0.2713	5,000,250.00	(130.95)	854.59	5,000,119.05	4,999,900.00	(219.05)
ROYAL BANK OF CANADA NY / RBC															
797829	8/18/15	11/19/15	78009NSK3	A-1+	P-1	F1+	6,000,000.00	0.3060	0.2893	6,000,300.00	(141.94)	510.00	6,000,158.06	5,999,754.00	(404.06)
ROYAL BANK OF CANADA NY / RBC															
751698	12/1/14	12/1/15	78009NSN7	A-1+	P-1	F1+	5,000,000.00	0.2870	0.2870	5,000,000.00	0.00	0.00	5,000,000.00	4,999,850.00	(150.00)
ROYAL BANK OF CANADA NY / RBC															
790216	7/7/15	1/7/16	78009NVK9	A-1+	P-1	F1+	15,000,000.00	0.3492	0.3492	15,000,000.00	0.00	3,346.98	15,000,000.00	14,999,250.00	(750.00)
Subtotal for YANKEE CD FLOATER:							37,000,000.00	0.3165	0.2992	37,000,730.00	(324.32)	4,807.98	37,000,405.68	36,998,754.00	(1,651.68)
Subtotal for CERTIFICATES OF DEPOSIT:							57,000,000.00	0.3195	0.3083	57,000,730.00	(324.32)	11,127.42	57,000,405.68	57,003,335.80	2,930.12
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / BARCLAYS CAPITAL															
776956	4/22/15	10/7/15	313588MR3	A-1	P-1	F1+	11,000,000.00		0.1200	10,993,840.00	0.00	5,940.00	10,999,780.00	10,999,890.00	110.00
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
802058	9/11/15	10/9/15	313384MT3	A-1	P-1	F1+	12,000,000.00		0.0750	11,999,300.00	0.00	500.00	11,999,800.00	11,999,916.00	116.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / DAIWA CAPITAL MARKETS															
797571	8/17/15	10/13/15	313396MX8	A-1	P-1	F1+	15,000,000.00		0.1200	14,997,150.00	0.00	2,250.00	14,999,400.00	14,999,850.00	450.00
FREDDIE DISCOUNT / DEUTSCHE															
782201	5/21/15	10/15/15	313396MZ3	A-1	P-1	F1+	4,000,000.00		0.1050	3,998,285.00	0.00	1,551.67	3,999,836.67	3,999,952.00	115.33
FREDDIE DISCOUNT / DEUTSCHE															
804551	9/25/15	10/19/15	313396ND1	A-1	P-1	F1+	10,000,000.00		0.0200	9,999,866.67	0.00	33.33	9,999,900.00	9,999,800.00	(100.00)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
776957	4/22/15	10/21/15	313384NF2	A-1	P-1	F1+	10,000,000.00		0.1500	9,992,416.67	0.00	6,750.00	9,999,166.67	9,999,830.00	663.33
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
804552	9/25/15	10/22/15	313396NG4	A-1	P-1	F1+	3,000,000.00		0.0350	2,999,921.25	0.00	17.50	2,999,938.75	2,999,940.00	1.25
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
804848	9/28/15	10/23/15	313396NH2	A-1	P-1	F1+	6,421,000.00		0.0300	6,420,866.23	0.00	16.05	6,420,882.28	6,420,871.58	(10.70)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
801096	9/4/15	10/28/15	313384NN5	A-1	P-1	F1+	10,000,000.00		0.1500	9,997,750.00	0.00	1,125.00	9,998,875.00	9,999,770.00	895.00
FHLB DISC CORP / FTN FINANCIAL															
799027	8/25/15	10/30/15	313384NQ8	A-1	P-1	F1+	10,000,000.00		0.1500	9,997,250.00	0.00	1,541.67	9,998,791.67	9,999,760.00	968.33
FHLB DISC CORP / BARCLAY CAPITAL															
802280	9/14/15	10/30/15	313384NQ8	A-1	P-1	F1+	8,300,000.00		0.1450	8,298,462.19	0.00	568.32	8,299,030.51	8,299,800.80	770.29
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
802851	9/16/15	10/30/15	313384NQ8	A-1	P-1	F1+	15,000,000.00		0.1450	14,997,341.67	0.00	906.25	14,998,247.92	14,999,640.00	1,392.08
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
803055	9/17/15	10/30/15	313384NQ8	A-1	P-1	F1+	7,900,000.00		0.1230	7,898,839.36	0.00	377.88	7,899,217.24	7,899,810.40	593.16
FARM CREDIT DISCOUNT NOTE / DEUTSCHE															
804114	9/24/15	10/30/15	313312NQ9	A-1	P-1	F1+	20,000,000.00		0.0500	19,999,000.00	0.00	194.44	19,999,194.44	19,999,600.00	405.56
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
804115	9/24/15	10/30/15	313384NQ8	A-1	P-1	F1+	50,000,000.00		0.0400	49,998,000.00	0.00	388.89	49,998,388.89	49,998,800.00	411.11
FHLB DISC CORP / BARCLAYS CAPITAL															
804116	9/24/15	10/30/15	313384NQ8	A-1	P-1	F1+	25,894,000.00		0.0600	25,892,446.36	0.00	302.10	25,892,748.46	25,893,378.54	630.08
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
805100	9/29/15	10/30/15	313396NQ2	A-1	P-1	F1+	32,000,000.00		0.0350	31,999,035.56	0.00	62.22	31,999,097.78	31,999,360.00	262.22
FNMA DISCOUNT / UBS FINANCIAL SERVICES															
803342	9/21/15	11/3/15	313588NU5	A-1	P-1	F1+	10,000,000.00		0.2000	9,997,611.11	0.00	555.56	9,998,166.67	9,999,400.00	1,233.33
FREDDIE DISCOUNT / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
805346	9/30/15	11/4/15	313396NV1	A-1	P-1	F1+	10,000,000.00		0.0400	9,999,611.11	0.00	11.11	9,999,622.22	9,999,390.00	(232.22)
FHLB DISC CORP / BARCLAYS CAPITAL															
795467	8/4/15	11/9/15	313384PA1	A-1	P-1	F1+	8,300,000.00		0.1200	8,297,316.33	0.00	1,604.67	8,298,921.00	8,299,419.00	498.00
FHLB DISC CORP / BARCLAYS CAPITAL															
805344	9/30/15	11/20/15	313384PM5	A-1	P-1	F1+	10,000,000.00		0.0500	9,999,291.67	0.00	13.89	9,999,305.56	9,999,100.00	(205.56)
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
803840	9/22/15	12/3/15	313396QA4	A-1	P-1	F1+	8,000,000.00		0.1200	7,998,080.00	0.00	240.00	7,998,320.00	7,998,480.00	160.00
FNMA DISCOUNT / BARCLAYS CAPITAL															
805345	9/30/15	12/30/15	313588RD9	A-1	P-1	F1+	6,000,000.00		0.1100	5,998,331.67	0.00	18.33	5,998,350.00	5,998,350.00	0.00
Subtotal for DISCOUNT NOTES:							302,815,000.00	0.0000	0.0825	302,770,012.85	0.00	24,968.88	302,794,981.73	302,804,108.32	9,126.59
GOVT AGENCY-FIX-30/360															
FANNIE MAE / DEUTSCHE															
782206	5/21/15	10/15/15	31359MZC0	AA+	Aaa	AAA	5,462,000.00	4.3750	0.1300	5,554,623.72	(83,618.64)	86,292.01	5,471,005.08	5,471,094.23	89.15
FANNIE MAE / DEUTSCHE															
796126	8/7/15	10/15/15	31359MZC0	AA+	Aaa	AAA	5,284,000.00	4.3750	0.1250	5,326,373.03	(33,649.17)	34,676.25	5,292,723.86	5,292,797.86	74.00
FANNIE MAE / DEUTSCHE															
800103	8/31/15	10/15/15	31359MZC0	AA+	Aaa	AAA	4,209,000.00	4.3750	0.1400	4,230,753.92	(14,832.22)	15,345.31	4,215,921.70	4,216,007.99	86.29
FANNIE MAE / DEUTSCHE															
804842	9/28/15	10/15/15	31359MZC0	AA+	Aaa	AAA	5,000,000.00	4.3750	0.0800	5,010,136.85	(1,788.86)	1,822.92	5,008,347.99	5,008,325.00	(22.99)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
739341	9/16/14	10/16/15	3130A34U5	AA+	Aaa	AAA	10,000,000.00	0.2000	0.2379	9,995,900.00	3,942.31	9,166.67	9,999,842.31	10,000,500.00	657.69
FANNIE MAE / BNP PARIBAS															
740357	9/22/14	10/22/15	3135G0QB2	AA+	Aaa	AAA	6,000,000.00	0.5000	0.2281	6,017,640.00	(16,690.15)	13,250.00	6,000,949.85	6,001,740.00	790.15
FANNIE MAE / DEUTSCHE															
796125	8/7/15	10/26/15	31398A4M1	AA+	Aaa	AAA	13,566,000.00	1.6250	0.1300	13,610,426.21	(30,367.28)	33,067.13	13,580,058.93	13,580,447.79	388.86
FED FARM CR BK / DEUTSCHE															
782217	5/21/15	12/16/15	31331VGU4	AA+	Aaa	AAA	2,900,000.00	4.8750	0.1835	2,977,394.91	(49,079.70)	41,234.38	2,928,315.21	2,928,420.00	104.79
FANNIE MAE / JEFFERIES & COMPANY															
773417	4/2/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	15,000,000.00	0.5000	0.3546	15,021,633.45	(10,816.72)	208.33	15,010,816.73	15,015,150.00	4,333.27
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
776701	4/21/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	15,000,000.00	0.5000	0.2808	15,030,900.00	(14,584.07)	208.33	15,016,315.93	15,015,150.00	(1,165.93)
FED FARM CR BK / JP MORGAN CHASE & CO.															
792451	7/20/15	8/11/16	3133EE4G2	AA+	Aaa	AAA	10,000,000.00	0.4000	0.4000	10,000,000.00	0.00	7,888.89	10,000,000.00	9,996,900.00	(3,100.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
Subtotal for GOVT AGENCY-FIX-30/360:							92,421,000.00	1.5958	0.2373	92,775,782.09	(251,484.50)	243,160.22	92,524,297.59	92,526,532.87	2,235.28
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / JP MORGAN CHASE & CO															
804060	9/23/15	10/5/15	3133EHS2	AA+	Aaa	AAA	11,000,000.00	0.1793	0.0593	11,000,440.00	(293.33)	438.29	11,000,146.67	11,000,000.00	(146.67)
FED HM LN BK BD / BARCLAYS CAPITAL															
763224	2/3/15	10/7/15	3130A06Y1	AA+	Aaa	AAA	25,000,000.00	0.2200	0.1493	25,011,930.75	(11,639.76)	13,138.89	25,000,290.99	25,000,750.00	459.01
FED HM LN BK BD / BNP PARIBAS															
766010	2/20/15	10/7/15	3130A06X3	AA+	Aaa	AAA	1,065,000.00	0.2200	0.1593	1,065,405.47	(394.85)	559.72	1,065,010.62	1,065,031.95	21.33
FED HM LN BK BD / JP MORGAN CHASE & CO															
804059	9/23/15	10/7/15	3130A06U9	AA+	Aaa	AAA	12,500,000.00	0.2200	0.1428	12,500,375.00	(214.29)	611.11	12,500,160.71	12,500,250.00	89.29
FED HM LN BK BD / CASTLE OAK SECURITIES															
775432	4/14/15	10/14/15	3130A4X23	AA+	Aaa	AAA	20,000,000.00	0.1510	0.1510	20,000,000.00	0.00	1,426.11	20,000,000.00	19,999,800.00	(200.00)
FREDDIE MAC / BNP PARIBAS															
741394	9/26/14	10/16/15	3134G4J33	AA+	Aaa	AAA	3,000,000.00	0.1890	0.1684	3,000,660.00	(634.29)	236.25	3,000,025.71	3,000,210.00	184.29
FANNIE MAE / JP MORGAN CHASE & CO															
741162	9/25/14	10/21/15	3135G0YU1	AA+	Aaa	AAA	11,500,000.00	0.2060	0.1706	11,504,370.00	(4,146.47)	658.06	11,500,223.53	11,502,185.00	1,961.47
FED FARM CR BK / DAIWA CAPITAL MARKETS															
765787	2/19/15	1/19/16	3133EEQU7	AA+	Aaa	AAA	35,000,000.00	0.1710	0.1710	35,000,000.00	0.00	1,995.00	35,000,000.00	34,997,550.00	(2,450.00)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
767588	3/2/15	3/2/16	3133EERN2	AA+	Aaa	AAA	10,000,000.00	0.1500	0.1576	9,999,238.40	443.23	1,208.33	9,999,681.63	9,998,300.00	(1,381.63)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
768128	3/4/15	3/29/16	3133EDMK5	AA+	Aaa	AAA	20,000,000.00	0.1400	0.1603	19,995,667.92	2,337.77	155.56	19,998,005.69	19,998,600.00	594.31
FED FARM CR BK / DEUTSCHE															
770646	3/18/15	4/18/16	3133EETY6	AA+	Aaa	AAA	15,000,000.00	0.1628	0.1711	14,998,654.20	667.82	881.83	14,999,322.02	14,997,450.00	(1,872.02)
FED FARM CR BK / BNP PARIBAS															
797570	8/17/15	6/20/16	3133EDA77	AA+	Aaa	AAA	15,000,000.00	0.2700	0.1739	15,012,177.00	(1,779.11)	1,237.50	15,010,397.89	15,011,400.00	1,002.11
FED FARM CR BK / BNP PARIBAS															
798356	8/20/15	6/20/16	3133EDA77	AA+	Aaa	AAA	10,000,000.00	0.2700	0.1789	10,007,620.00	(1,049.31)	825.00	10,006,570.69	10,007,600.00	1,029.31
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							189,065,000.00	0.1898	0.1563	189,096,538.74	(16,702.59)	23,371.65	189,079,836.15	189,079,126.95	(709.20)
Subtotal for GOVERNMENT AGENCY:							584,301,000.00	0.3138	0.1309	584,642,333.68	(268,187.09)	291,500.75	584,399,115.47	584,409,768.14	10,652.66
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
WAL-MART STORES INC / MORGAN STANLEY															
772628	3/30/15	4/11/16	931142DE0	AA	Aa2	AA	6,550,000.00	0.6000	0.4073	6,562,969.00	(6,327.19)	18,558.33	6,556,641.81	6,556,746.50	104.69

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
APPLE INC. / CASTLE OAK SECURITIES															
775103	4/13/15	5/3/16	037833AH3	AA+	Aa1		5,000,000.00	0.4500	0.4059	5,002,320.00	(1,025.68)	9,250.00	5,001,294.32	5,003,350.00	2,055.68
APPLE INC. / RBC															
783477	5/29/15	5/3/16	037833AH3	AA+	Aa1		5,075,000.00	0.4500	0.4068	5,077,025.13	(739.72)	7,739.37	5,076,285.41	5,078,400.25	2,114.84
APPLE INC. / MORGAN STANLEY															
786752	6/17/15	5/3/16	037833AH3	AA+	Aa1		6,082,000.00	0.4500	0.5174	6,078,411.62	1,180.99	7,906.60	6,079,592.61	6,086,074.94	6,482.33
WAL-MART STORES INC / MORGAN STANLEY															
783711	6/1/15	6/1/16	931142BB8	AA	Aa2	AA	15,000,000.00	5.3190	0.3534	15,741,300.00	(247,100.00)	265,950.00	15,494,200.00	15,576,000.00	81,800.00
BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES															
796625	8/11/15	8/15/16	084670BB3	AA	Aa2	A+	9,030,000.00	2.2000	0.6283	9,172,818.48	(19,617.92)	25,384.33	9,153,200.56	9,155,878.20	2,677.64
Subtotal for MEDIUM TERM NOTE:							46,737,000.00	2.3718	0.4468	47,634,844.23	(273,629.52)	334,788.63	47,361,214.71	47,456,449.89	95,235.18
MEDIUM TERM NOTE STEP UP															
WAL-MART STORES INC / MORGAN STANLEY															
788319	6/26/15	6/1/16	931142BB8	AA	Aa2	AA	7,000,000.00	5.3130	0.5797	7,311,990.00	(88,747.89)	100,209.08	7,223,242.11	7,268,800.00	45,557.89
Subtotal for MEDIUM TERM NOTE STEP UP:							7,000,000.00	5.3130	0.5797	7,311,990.00	(88,747.89)	100,209.08	7,223,242.11	7,268,800.00	45,557.89
Subtotal for MEDIUM TERM NOTES:							53,737,000.00	2.7549	0.4641	54,946,834.23	(362,377.41)	434,997.71	54,584,456.82	54,725,249.89	140,793.07
TREASURIES															
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
796127	8/7/15	10/31/15	912828PE4	AA+	Aaa	AAA	15,000,000.00	1.2500	0.0994	15,039,843.75	(25,781.25)	28,023.10	15,014,062.50	15,015,527.40	1,464.90
Subtotal for TREASURY BOND:							15,000,000.00	1.2500	0.0994	15,039,843.75	(25,781.25)	28,023.10	15,014,062.50	15,015,527.40	1,464.90
Subtotal for TREASURIES:							15,000,000.00	1.2500	0.0994	15,039,843.75	(25,781.25)	28,023.10	15,014,062.50	15,015,527.40	1,464.90
Total Educational Money Mkt Fnd :							873,076,750.83	0.4219	0.1456	874,668,492.49	(656,670.07)	765,648.98	874,036,791.30	874,192,632.06	155,840.75
Net Asset Value (NAV):														1.000178	
Extended Fund															
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TD SECURITIES															
801807	9/10/15	9/10/18	89113EZG4	AA-	Aa1		50,000,000.00	1.7500	1.7500	50,000,000.00	0.00	51,041.67	50,000,000.00	50,111,000.00	111,000.00
TORONTO DOMINION BANK NY / TD SECURITIES															
801808	9/10/15	9/10/18	89113EZG4	AA-	Aa1		21,000,000.00	1.7500	1.7500	21,000,000.00	0.00	21,437.50	21,000,000.00	21,046,620.00	46,620.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
CERTIFICATES OF DEPOSIT															
Subtotal for YANKEE CD:							71,000,000.00	1.7500	1.7500	71,000,000.00	0.00	72,479.17	71,000,000.00	71,157,620.00	157,620.00
YANKEE CD-30/360															
ROYAL BANK OF CANADA NY / RBC															
794626	7/30/15	7/30/18	78009NVR4	A-1+	P-1	F1+	38,000,000.00	1.6930	1.6930	38,000,000.00	0.00	109,010.39	38,000,000.00	38,389,500.00	389,500.00
ROYAL BANK OF CANADA NY / RBC															
794627	7/30/15	7/30/18	78009NVR4	A-1+	P-1	F1+	50,000,000.00	1.6930	1.6930	50,000,000.00	0.00	143,434.72	50,000,000.00	50,512,500.00	512,500.00
Subtotal for YANKEE CD-30/360:							88,000,000.00	1.6930	1.6930	88,000,000.00	0.00	252,445.11	88,000,000.00	88,902,000.00	902,000.00
Subtotal for CERTIFICATES OF DEPOSIT:							159,000,000.00	1.7185	1.7185	159,000,000.00	0.00	324,924.28	159,000,000.00	160,059,620.00	1,059,620.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / DEUTSCHE															
619537	10/23/12	10/26/15	31398A4M1	AA+	Aaa	AAA	15,000,000.00	1.6250	0.4941	15,505,912.50	(494,234.00)	104,947.92	15,011,678.50	15,015,975.00	4,296.50
FANNIE MAE / RBC															
736633	8/29/14	10/26/15	31398A4M1	AA+	Aaa	AAA	23,000,000.00	1.6250	0.2260	23,372,002.00	(349,699.72)	160,920.14	23,022,302.28	23,024,495.00	2,192.72
FED FARM CR BK / JEFFERIES & COMPANY															
630250	12/27/12	11/16/15	3133ECB32	AA+	Aaa	AAA	19,575,000.00	0.4300	0.4370	19,571,085.00	3,745.44	31,564.69	19,574,830.44	19,582,047.00	7,216.56
FED FARM CR BK / JEFFERIES & COMPANY															
638821	2/19/13	11/16/15	3133ECB32	AA+	Aaa	AAA	10,000,000.00	0.4300	0.4443	9,996,100.00	3,722.19	16,125.00	9,999,822.19	10,003,600.00	3,777.81
FED HM LN BK BD / MORGAN STANLEY															
638345	2/14/13	11/20/15	313380L96	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4541	10,012,600.00	(11,980.12)	18,194.44	10,000,619.88	10,004,600.00	3,980.12
FED HM LN BK BD / BARCLAYS CAPITAL															
663447	7/8/13	11/20/15	313380L96	AA+	Aaa	AAA	15,000,000.00	0.5000	0.5879	14,969,040.00	29,179.44	27,291.67	14,998,219.44	15,006,900.00	8,680.56
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
666909	7/26/13	11/20/15	313380L96	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4491	10,011,700.00	(11,012.59)	18,194.44	10,000,687.41	10,004,600.00	3,912.59
FREDDIE MAC / RBC															
632052	1/8/13	11/24/15	3134G3W55	AA+	Aaa	AAA	10,000,000.00	0.4500	0.4489	10,000,300.00	(284.65)	15,875.00	10,000,015.35	10,005,400.00	5,384.65
FREDDIE MAC / BNP PARIBAS															
632053	1/8/13	11/24/15	3134G3W55	AA+	Aaa	AAA	35,000,000.00	0.4500	0.4489	35,001,050.00	(996.28)	55,562.50	35,000,053.72	35,018,900.00	18,846.28
FREDDIE MAC / RBC															
642207	3/8/13	11/24/15	3134G3W55	AA+	Aaa	AAA	20,000,000.00	0.4500	0.4310	20,010,200.00	(9,646.11)	31,750.00	20,000,553.89	20,010,800.00	10,246.11
FREDDIE MAC / RBC															
642730	3/12/13	11/24/15	3134G3W55	AA+	Aaa	AAA	20,000,000.00	0.4500	0.4421	20,004,200.00	(3,970.99)	31,750.00	20,000,229.01	20,010,800.00	10,570.99
FED HM LN BK BD / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
630251	12/27/12	12/11/15	313371NW2	AA+	Aaa	AAA	10,000,000.00	1.3750	0.4320	10,273,650.00	(255,646.71)	42,013.89	10,018,003.29	10,024,200.00	6,196.71
FED HM LN BK BD / JEFFERIES & COMPANY															
632054	1/8/13	12/11/15	313371NW2	AA+	Aaa	AAA	11,000,000.00	1.3750	0.4494	11,295,526.00	(275,880.40)	46,215.28	11,019,645.60	11,026,620.00	6,974.40
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
660955	6/24/13	12/21/15	3135G0S80	AA+	Aaa	AAA	15,000,000.00	0.3750	0.5928	14,919,300.00	73,502.68	15,625.00	14,992,802.68	15,006,150.00	13,347.32
FANNIE MAE / GOLDMAN SACHS GROUP INC															
666910	7/26/13	12/21/15	3135G0S80	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4902	9,972,510.00	24,947.57	10,416.67	9,997,457.57	10,004,100.00	6,642.43
FANNIE MAE / GOLDMAN SACHS GROUP INC															
666911	7/26/13	12/21/15	3135G0S80	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4952	9,971,320.00	26,027.51	10,416.67	9,997,347.51	10,004,100.00	6,752.49
FANNIE MAE / BNP PARIBAS															
666912	7/26/13	12/21/15	3135G0S80	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4924	9,972,000.00	25,410.40	10,416.67	9,997,410.40	10,004,100.00	6,689.60
FED HM LN BK BD / BNP PARIBAS															
649011	4/17/13	3/11/16	313375RN9	AA+	Aaa	AAA	30,000,000.00	1.0000	0.4090	30,510,600.00	(432,347.13)	16,666.67	30,078,252.87	30,105,000.00	26,747.13
FED HM LN BK BD / CANTOR FITZGERALD															
645483	3/27/13	3/18/16	313382K85	AA+	Aaa	AAA	50,000,000.00	0.4500	0.4530	49,995,550.00	3,756.12	8,125.00	49,999,306.12	50,024,500.00	25,193.88
FED HM LN BK BD / CASTLE OAK SECURITIES															
672940	8/30/13	3/18/16	313382K85	AA+	Aaa	AAA	15,000,000.00	0.4500	0.7180	14,898,585.00	82,965.87	2,437.50	14,981,550.87	15,007,350.00	25,799.13
FANNIE MAE / BARCLAYS CAPITAL															
675626	9/16/13	3/30/16	3135G0VA8	AA+	Aaa	AAA	15,000,000.00	0.5000	0.7393	14,909,865.00	72,482.74	208.33	14,982,347.74	15,015,150.00	32,802.26
FANNIE MAE / DAIWA CAPITAL MARKETS															
707867	3/21/14	3/30/16	3135G0VA8	AA+	Aaa	AAA	10,000,000.00	0.5000	0.4927	10,001,470.00	(1,109.05)	138.89	10,000,360.95	10,010,100.00	9,739.05
FREDDIE MAC / CRED SUIS SECURITIES															
652290	5/3/13	5/13/16	3137EADQ9	AA+	Aaa	AAA	20,000,000.00	0.5000	0.3924	20,064,700.00	(51,522.57)	38,333.33	20,013,177.43	20,015,200.00	2,022.57
FREDDIE MAC / JEFFERIES & COMPANY															
655818	5/23/13	5/13/16	3137EADQ9	AA+	Aaa	AAA	25,000,000.00	0.5000	0.4529	25,034,700.00	(27,500.56)	47,916.67	25,007,199.44	25,019,000.00	11,800.56
FREDDIE MAC / CRED SUIS SECURITIES															
656027	5/24/13	5/13/16	3137EADQ9	AA+	Aaa	AAA	25,000,000.00	0.5000	0.4628	25,027,375.00	(21,690.01)	47,916.67	25,005,684.99	25,019,000.00	13,315.01
FED HM LN BK BD / BARCLAYS CAPITAL															
653501	5/10/13	6/24/16	3133834R9	AA+	Aaa	AAA	15,000,000.00	0.3750	0.4321	14,973,450.00	20,337.68	15,156.25	14,993,787.68	14,968,650.00	(25,137.68)
FED HM LN BK BD / MORGAN STANLEY															
653744	5/13/13	6/24/16	3133834R9	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4709	9,970,400.00	22,655.49	10,104.17	9,993,055.49	9,979,100.00	(13,955.49)
FED HM LN BK BD / CRED SUIS SECURITIES															
654002	5/14/13	6/24/16	3133834R9	AA+	Aaa	AAA	10,000,000.00	0.3750	0.4700	9,970,700.00	22,419.73	10,104.17	9,993,119.73	9,979,100.00	37 (14,019.73)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
756372	12/24/14	1/30/17	3135G0GY3	AA+	Aaa	AAA	22,000,000.00	1.2500	0.8216	22,195,800.00	(71,741.53)	46,597.22	22,124,058.47	22,216,810.00	92,751.53
FANNIE MAE / MORGAN STANLEY															
756788	12/29/14	1/30/17	3135G0GY3	AA+	Aaa	AAA	5,500,000.00	1.2500	0.7860	5,552,690.00	(19,083.46)	11,649.31	5,533,606.54	5,554,202.50	20,595.96
FREDDIE MAC / MORGAN STANLEY															
762150	1/28/15	2/22/17	3137EADT3	AA+	Aaa	AAA	25,000,000.00	0.8750	0.6510	25,114,750.00	(37,478.83)	23,697.92	25,077,271.17	25,118,250.00	40,978.83
FREDDIE MAC / CRED SUIS SECURITIES															
644965	3/25/13	3/8/17	3137EADC0	AA+	Aaa	AAA	25,000,000.00	1.0000	0.7027	25,289,250.00	(184,160.58)	15,972.22	25,105,089.42	25,163,000.00	57,910.58
FREDDIE MAC / MORGAN STANLEY															
747529	11/3/14	3/8/17	3137EADC0	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7686	50,268,500.00	(104,222.49)	31,944.44	50,164,277.51	50,326,000.00	161,722.49
FREDDIE MAC / MORGAN STANLEY															
762148	1/28/15	3/8/17	3137EADC0	AA+	Aaa	AAA	50,000,000.00	1.0000	0.6636	50,352,000.00	(112,547.37)	31,944.44	50,239,452.63	50,326,000.00	86,547.37
FANNIE MAE / MORGAN STANLEY															
762139	1/28/15	4/20/17	3135G0ZB2	AA+	Aaa	AAA	50,000,000.00	0.7500	0.6756	50,082,000.00	(24,845.39)	167,708.33	50,057,154.61	50,162,500.00	105,345.39
FANNIE MAE / DEUTSCHE															
772424	3/27/15	4/27/17	3135G0JA2	AA+	Aaa	AAA	11,000,000.00	1.1250	0.6836	11,100,254.00	(24,595.65)	52,937.50	11,075,658.35	11,096,965.00	21,306.65
FREDDIE MAC / MORGAN STANLEY															
763222	2/3/15	5/12/17	3137EADF3	AA+	Aaa	AAA	50,000,000.00	1.2500	0.6656	50,658,500.00	(191,358.97)	241,319.44	50,467,141.03	50,535,750.00	68,608.97
FREDDIE MAC / MORGAN STANLEY															
764151	2/9/15	5/12/17	3137EADF3	AA+	Aaa	AAA	50,000,000.00	1.2500	0.7746	50,531,000.00	(151,527.68)	241,319.44	50,379,472.32	50,535,750.00	156,277.68
FREDDIE MAC / BNP PARIBAS															
644964	3/25/13	6/29/17	3137EADH9	AA+	Aaa	AAA	10,000,000.00	1.0000	0.7641	10,098,700.00	(58,293.48)	25,555.56	10,040,406.52	10,070,000.00	29,593.48
FREDDIE MAC / MORGAN STANLEY															
764149	2/9/15	6/29/17	3137EADH9	AA+	Aaa	AAA	17,000,000.00	1.0000	0.8224	17,071,230.00	(19,215.53)	43,444.44	17,052,014.47	17,119,000.00	66,985.53
FREDDIE MAC / MORGAN STANLEY															
773192	4/1/15	6/29/17	3137EADH9	AA+	Aaa	AAA	11,000,000.00	1.0000	0.6672	11,081,400.00	(18,133.66)	28,111.11	11,063,266.34	11,077,000.00	13,733.66
FREDDIE MAC / MORGAN STANLEY															
763223	2/3/15	7/28/17	3137EADJ5	AA+	Aaa	AAA	41,500,000.00	1.0000	0.7033	41,802,950.00	(80,561.01)	72,625.00	41,722,388.99	41,788,840.00	66,451.01
FREDDIE MAC / MORGAN STANLEY															
766011	2/20/15	7/28/17	3137EADJ5	AA+	Aaa	AAA	50,000,000.00	1.0000	0.8687	50,158,000.00	(39,769.93)	87,500.00	50,118,230.07	50,348,000.00	229,769.93
FANNIE MAE / MORGAN STANLEY															
764150	2/9/15	8/28/17	3135G0MZ3	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8754	49,999,500.00	126.22	40,104.17	49,999,626.22	50,226,250.00	226,623.78
FANNIE MAE / MORGAN STANLEY															
766012	2/20/15	8/28/17	3135G0MZ3	AA+	Aaa	AAA	7,000,000.00	0.8750	0.8890	6,997,550.00	596.31	5,614.58	6,998,146.31	7,031,675.00	39 33,528.69

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
804835	9/28/15	8/28/17	3133EFEU7	AA+	Aaa	AAA	50,000,000.00	0.7800	0.7953	49,985,500.00	63.04	3,250.00	49,985,563.04	50,067,000.00	81,436.96
FED FARM CR BK / BNP PARIBAS															
773855	4/6/15	9/25/17	3133EEQX1	AA+	Aaa	AAA	45,000,000.00	1.0000	0.7531	45,271,350.00	(53,415.35)	7,500.00	45,217,934.65	45,203,400.00	(14,534.65)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
782676	5/26/15	12/19/17	3134G6Z55	AA+	Aaa	AAA	50,000,000.00	0.9400	0.9400	50,000,000.00	0.00	133,166.67	50,000,000.00	50,087,000.00	87,000.00
FREDDIE MAC / DAIWA CAPITAL MARKETS															
782971	5/27/15	12/19/17	3134G6Z55	AA+	Aaa	AAA	50,000,000.00	0.9400	0.9353	50,006,000.00	(806.94)	133,166.67	50,005,193.06	50,087,000.00	81,806.94
FANNIE MAE / MORGAN STANLEY															
782268	5/22/15	12/20/17	3135G0RT2	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8982	49,970,500.00	4,100.75	122,743.06	49,974,600.75	50,137,500.00	162,899.25
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
804836	9/28/15	4/25/18	3130A4GJ5	AA+	Aaa	AAA	18,450,000.00	1.1250	0.9299	18,541,327.50	(295.56)	1,729.69	18,541,031.94	18,583,485.75	42,453.81
FED FARM CR BK / DAIWA CAPITAL MARKETS															
790495	7/8/15	6/1/18	3133EEP95	AA+	Aaa	AAA	19,000,000.00	1.1000	1.0093	19,049,020.00	(3,900.92)	48,186.11	19,045,119.08	19,090,820.00	45,700.92
FED FARM CR BK / DAIWA CAPITAL MARKETS															
803285	9/18/15	6/1/18	3133EEP95	AA+	Aaa	AAA	20,000,000.00	1.1000	1.1058	19,996,840.00	42.22	7,944.44	19,996,882.22	20,095,600.00	98,717.78
FED HM LN BK BD / CASTLE OAK SECURITIES															
781217	5/15/15	6/8/18	313379DT3	AA+	Aaa	AAA	6,750,000.00	1.2500	1.0800	6,784,472.25	(4,250.43)	26,484.38	6,780,221.82	6,813,517.50	33,295.68
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
789023	6/30/15	6/8/18	313379DT3	AA+	Aaa	AAA	21,000,000.00	1.2500	1.0880	21,098,070.00	(8,435.13)	66,354.16	21,089,634.87	21,197,610.00	107,975.13
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
804841	9/28/15	6/13/18	3137EABP3	AA+	Aaa	AAA	32,000,000.00	4.8750	1.0023	35,302,560.00	(10,161.72)	13,000.00	35,292,398.28	35,388,800.00	96,401.72
FED FARM CR BK / RBC															
789024	6/30/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	36,000,000.00	1.2200	1.0930	36,133,920.00	(11,336.48)	111,020.00	36,122,583.52	36,234,360.00	111,776.48
FED FARM CR BK / DAIWA CAPITAL MARKETS															
803286	9/18/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	4,800,000.00	1.2200	1.1003	4,815,609.60	(203.54)	2,114.67	4,815,406.06	4,831,248.00	15,841.94
FED FARM CR BK / BNP PARIBAS															
797579	8/17/15	8/6/18	3133EE6G0	AA+	Aaa	AAA	11,000,000.00	1.1500	1.1799	10,990,430.00	393.90	15,461.11	10,990,823.90	10,994,170.00	3,346.10
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
797836	8/18/15	8/14/18	3130A6AL1	AA+	Aaa	AAA	23,500,000.00	1.1500	1.1561	23,495,770.00	169.04	32,279.86	23,495,939.04	23,478,145.00	(17,794.04)
FED HM LN BK BD / DEUTSCHE															
803288	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	AAA	6,500,000.00	1.1250	1.2180	6,482,255.00	214.39	2,640.63	6,482,469.39	6,524,310.00	41,840.61
FED HM LN BK BD / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
803289	9/18/15	9/14/18	3130A6AE7	AA+	Aaa	AAA	19,000,000.00	1.1250	1.2044	18,955,730.00	534.86	7,718.75	18,956,264.86	19,071,060.00	114,795.14
FANNIE MAE / BARCLAYS CAPITAL															
800396	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	25,000,000.00	1.1250	1.1779	24,959,500.00	1,077.13	23,437.50	24,960,577.13	25,103,375.00	142,797.87
FANNIE MAE / BARCLAYS CAPITAL															
800397	9/1/15	10/19/18	3135G0E58	AA+	Aaa	AAA	50,000,000.00	1.1250	1.1779	49,919,000.00	2,154.26	46,875.00	49,921,154.26	50,206,750.00	285,595.74
FANNIE MAE / DAIWA CAPITAL MARKETS															
801102	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,000,000.00	1.1250	1.1471	9,993,270.00	161.52	8,437.50	9,993,431.52	10,041,350.00	47,918.48
FANNIE MAE / DEUTSCHE															
801103	9/4/15	10/19/18	3135G0E58	AA+	Aaa	AAA	10,500,000.00	1.1250	1.1473	10,492,860.00	171.36	8,859.37	10,493,031.36	10,543,417.50	50,386.14
Subtotal for GOVT AGENCY-FIX-30/360:							1,996,075,000.00	1.0499	0.7267	2,010,821,245.85	(5,249,032.77)	4,274,448.15	2,005,572,213.08	2,009,596,338.25	4,024,125.17
GOV'T AGY - CALLABLE															
FED HM LN BK BD / CASTLE OAK SECURITIES															
713537	4/22/14	12/30/15	3130A0GK0	AA+	Aaa	AAA	7,750,000.00	0.3750	0.3574	7,752,286.25	(2,286.25)	7,346.35	7,750,000.00	7,754,185.00	4,185.00
FANNIE MAE / RBC															
633778	1/17/13	9/20/17	3135G0PP2	AA+	Aaa	AAA	50,000,000.00	1.0000	0.9441	50,127,500.00	(127,500.00)	15,277.78	50,000,000.00	50,301,750.00	301,750.00
FANNIE MAE / RBC															
637076	2/6/13	9/20/17	3135G0PP2	AA+	Aaa	AAA	22,597,000.00	1.0000	1.0133	22,583,441.80	13,558.20	6,904.64	22,597,000.00	22,733,372.90	136,372.90
FANNIE MAE / BARCLAYS CAPITAL															
744808	10/17/14	10/17/17	3135G0ZV8	AA+	Aaa	AAA	50,000,000.00	2.0000	1.0662	51,375,000.00	(656,944.44)	455,555.56	50,718,055.56	50,627,500.00	(90,555.56)
FANNIE MAE / DAIWA CAPITAL MARKETS															
748336	11/6/14	11/7/17	3136G27J0	AA+	Aaa	AAA	50,000,000.00	1.5000	1.0227	50,704,000.00	(317,337.03)	300,000.00	50,386,662.97	50,135,000.00	(251,662.97)
FANNIE MAE / JEFFERIES & COMPANY															
748337	11/6/14	11/7/17	3136G27K7	AA+	Aaa	AAA	50,000,000.00	1.5000	1.0321	50,690,000.00	(311,026.35)	300,000.00	50,378,973.65	50,138,000.00	(240,973.65)
FANNIE MAE / RBC															
749261	11/13/14	11/14/17	3136G27L5	AA+	Aaa	AAA	50,000,000.00	1.5000	1.0529	50,659,000.00	(290,654.65)	285,416.67	50,368,345.35	50,284,000.00	(84,345.35)
FANNIE MAE / JEFFERIES & COMPANY															
751138	11/24/14	11/24/17	3136G2AU1	AA+	Aaa	AAA	30,000,000.00	1.7500	1.2374	30,451,500.00	(256,686.11)	185,208.33	30,194,813.89	30,307,800.00	112,986.11
FED HM LN BK BD / JEFFERIES & COMPANY															
755886	12/22/14	12/20/18	3130A3QB3	AA+	Aaa	AAA	50,000,000.00	2.0000	1.6365	50,700,000.00	(700,000.00)	280,555.56	50,000,000.00	50,343,000.00	343,000.00
Subtotal for GOV'T AGY - CALLABLE:							360,347,000.00	1.5346	1.1115	365,042,728.05	(2,648,876.63)	1,836,264.89	362,393,851.42	362,624,607.90	230,756.48
GOV'T AGY - STEP UP															
FED HM LN BK BD / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - STEP UP															
777698	4/27/15	4/27/18	3130A4YB2	AA+	Aaa	AAA	50,000,000.00	0.9000	0.9000	50,000,000.00	0.00	192,500.00	50,000,000.00	50,048,000.00	48,000.00
FREDDIE MAC / UBS FINANCIAL SERVICES															
778770	5/1/15	5/1/18	3134G6UM3	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8750	50,000,000.00	0.00	182,291.67	50,000,000.00	50,033,000.00	33,000.00
FREDDIE MAC / DAIWA CAPITAL MARKETS															
778771	5/1/15	5/1/18	3134G6UM3	AA+	Aaa	AAA	50,000,000.00	0.8750	0.8750	50,000,000.00	0.00	182,291.67	50,000,000.00	50,033,000.00	33,000.00
FREDDIE MAC / DEUTSCHE															
787533	6/22/15	6/22/18	3134G63P6	AA+	Aaa	AAA	50,000,000.00	1.0800	1.0800	50,000,000.00	0.00	148,500.00	50,000,000.00	50,146,500.00	146,500.00
Subtotal for GOV'T AGY - STEP UP:							200,000,000.00	0.9325	0.9325	200,000,000.00	0.00	705,583.34	200,000,000.00	200,260,500.00	260,500.00
Subtotal for GOVERNMENT AGENCY:							2,556,422,000.00	1.1090	0.7970	2,575,863,973.90	(7,897,909.40)	6,816,296.38	2,567,966,064.50	2,572,481,446.15	4,515,381.65
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
WAL-MART STORES INC / BNP PARIBAS															
661817	6/27/13	10/25/15	931142CX9	AA	Aa2	AA	12,000,000.00	1.5000	0.7540	12,206,136.00	(200,232.34)	78,000.00	12,005,903.66	12,016,200.00	10,296.34
WAL-MART STORES INC / BNP PARIBAS															
661818	6/27/13	10/25/15	931142CX9	AA	Aa2	AA	22,450,000.00	1.5000	0.7540	22,835,646.10	(374,601.34)	145,925.00	22,461,044.76	22,480,307.50	19,262.74
WAL-MART STORES INC / CRED SUIS SECURITIES															
668434	8/5/13	10/25/15	931142CX9	AA	Aa2	AA	10,000,000.00	1.5000	0.5425	10,211,200.00	(204,864.00)	65,000.00	10,006,336.00	10,013,500.00	7,164.00
WAL-MART STORES INC / MORGAN STANLEY															
647978	4/11/13	4/11/16	931142DE0	AA	Aa2	AA	7,000,000.00	0.6000	0.6239	6,995,030.00	4,095.65	19,833.33	6,999,125.65	7,007,210.00	8,084.35
WAL-MART STORES INC / MORGAN STANLEY															
751139	11/24/14	4/11/16	931142DE0	AA	Aa2	AA	2,500,000.00	0.6000	0.5293	2,502,425.00	(1,497.94)	7,083.33	2,500,927.06	2,502,575.00	1,647.94
APPLE INC. / DAIWA CAPITAL MARKETS															
719591	5/27/14	5/3/16	037833AH3	AA+	Aa1		7,000,000.00	0.4500	0.4534	6,999,545.00	316.41	12,950.00	6,999,861.41	7,004,690.00	4,828.59
JOHNSON & JOHNSON / UBS FINANCIAL SERVICES															
647696	4/9/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5218	10,500,000.00	(399,641.58)	81,222.22	10,100,358.42	10,127,800.00	27,441.58
JOHNSON & JOHNSON / BNP PARIBAS															
652282	5/3/13	5/15/16	478160AY0	AAA	Aaa	AAA	16,600,000.00	2.1500	0.4861	17,430,664.00	(660,271.38)	134,828.89	16,770,392.62	16,812,148.00	41,755.38
JOHNSON & JOHNSON / BNP PARIBAS															
653503	5/10/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5204	10,486,680.00	(386,204.13)	81,222.22	10,100,475.87	10,127,800.00	27,324.13
JOHNSON & JOHNSON / BNP PARIBAS															
654001	5/14/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5212	10,484,670.00	(384,238.84)	81,222.22	10,100,431.16	10,127,800.00	27,368.84
JOHNSON & JOHNSON / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
654750	5/17/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.5665	10,469,500.00	(371,941.56)	81,222.22	10,097,558.44	10,127,800.00	30,241.56
JOHNSON & JOHNSON / BNP PARIBAS															
655819	5/23/13	5/15/16	478160AY0	AAA	Aaa	AAA	2,497,000.00	2.1500	0.5725	2,613,135.47	(91,868.36)	20,281.19	2,521,267.11	2,528,911.66	7,644.55
JOHNSON & JOHNSON / BNP PARIBAS															
657328	6/3/13	5/15/16	478160AY0	AAA	Aaa	AAA	10,000,000.00	2.1500	0.6532	10,436,600.00	(344,511.11)	81,222.22	10,092,088.89	10,127,800.00	35,711.11
CHEVRON CORP / BARCLAYS CAPITAL															
660960	6/24/13	6/24/16	166764AC4	AA	Aa1		5,000,000.00	0.8890	0.8890	5,000,000.00	0.00	11,976.81	5,000,000.00	5,016,450.00	16,450.00
CHEVRON CORP / RBC															
661236	6/25/13	6/24/16	166764AC4	AA	Aa1		5,000,000.00	0.8890	0.8318	5,008,450.00	(6,390.36)	11,976.81	5,002,059.64	5,016,450.00	14,390.36
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
758785	1/8/15	1/31/17	084670BD9	AA	Aa2	A+	20,000,000.00	1.9000	1.0793	20,333,000.00	(118,031.00)	64,388.89	20,214,969.00	20,234,400.00	19,431.00
APPLE INC. / MORGAN STANLEY															
781653	5/19/15	5/5/17	037833AM2	AA+	Aa1		3,000,000.00	1.0500	0.7622	3,016,770.00	(3,135.47)	11,550.00	3,013,634.53	3,011,400.00	(2,234.53)
BERKSHIRE HATHAWAY INC / JEFFERIES & COMPANY															
753256	12/8/14	5/15/17	084664BS9	AA	Aa2	A+	10,554,000.00	1.6000	1.0639	10,689,682.22	(45,330.55)	63,793.07	10,644,351.67	10,642,020.36	(2,331.31)
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
762664	1/30/15	5/15/17	084664BS9	AA	Aa2	A+	3,597,000.00	1.6000	0.8999	3,653,976.48	(16,644.04)	21,741.87	3,637,332.44	3,626,998.98	(10,333.46)
JOHNSON & JOHNSON / BARCLAYS CAPITAL															
783482	5/29/15	8/15/17	478160AQ7	AAA	Aaa	AAA	14,510,000.00	5.5500	0.9280	15,974,204.10	(224,413.19)	102,900.08	15,749,790.91	15,693,870.90	(55,920.01)
CHEVRON CORP / MORGAN STANLEY															
775433	4/14/15	11/15/17	166764AL4	AA	Aa1		5,000,000.00	1.3450	1.0021	5,043,650.00	(7,829.81)	25,405.56	5,035,820.19	5,006,200.00	(29,620.19)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
789021	6/30/15	11/21/17	478160BL7	AAA	Aaa	AAA	10,981,000.00	1.1250	1.0828	10,991,871.19	(1,148.99)	31,227.22	10,990,722.20	10,999,667.70	8,945.50
WAL-MART STORES INC / MORGAN STANLEY															
764155	2/9/15	2/15/18	931142CJ0	AA	Aa2	AA	4,173,000.00	5.8000	1.1409	4,747,914.21	(122,817.77)	30,926.57	4,625,096.44	4,616,756.82	(8,339.62)
WAL-MART STORES INC / MORGAN STANLEY															
764156	2/9/15	2/15/18	931142CJ0	AA	Aa2	AA	7,069,000.00	5.8000	1.1249	8,046,501.32	(208,821.64)	52,389.14	7,837,679.68	7,820,717.46	(16,962.22)
WAL-MART STORES INC / RBC															
781913	5/20/15	2/15/18	931142CJ0	AA	Aa2	AA	25,000,000.00	5.8000	1.0502	28,194,000.00	(424,785.79)	185,277.78	27,769,214.21	27,658,500.00	(110,714.21)
CHEVRON CORP / BARCLAYS CAPITAL															
767869	3/3/15	3/2/18	166764AV2	AA	Aa1		30,000,000.00	1.3650	1.3650	30,000,000.00	0.00	32,987.50	30,000,000.00	29,895,900.00	(104,100.00)
CHEVRON CORP / RBC															
779245	5/5/15	3/2/18	166764AV2	AA	Aa1		7,000,000.00	1.3650	1.1919	7,033,530.00	(4,813.55)	7,697.08	7,028,716.45	6,975,710.00	43 (53,006.45)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
CHEVRON CORP / RBC															
780466	5/12/15	3/2/18	166764AV2	AA	Aa1		14,000,000.00	1.3650	1.2629	14,039,200.00	(5,394.85)	15,394.17	14,033,805.15	13,951,420.00	(82,385.15)
CHEVRON CORP / CASTLE OAK SECURITIES															
794629	7/30/15	3/2/18	166764AV2	AA	Aa1		1,605,000.00	1.3650	1.4000	1,603,569.95	93.60	1,764.83	1,603,663.55	1,599,430.65	(4,232.90)
CHEVRON CORP / BANK OF AMERICA															
797837	8/18/15	3/2/18	166764AV2	AA	Aa1		10,000,000.00	1.3650	1.5185	9,961,900.00	1,792.45	10,995.83	9,963,692.45	9,965,300.00	1,607.55
WAL-MART STORES INC / MORGAN STANLEY															
764929	2/13/15	4/11/18	931142DF7	AA	Aa2	AA	3,104,000.00	1.1250	1.2449	3,092,484.16	2,307.22	16,490.00	3,094,791.38	3,101,609.92	6,818.54
APPLE INC. / MORGAN STANLEY															
783479	5/29/15	5/3/18	037833AJ9	AA+	Aa1		13,000,000.00	1.0000	1.2600	12,903,118.16	11,214.03	44,055.55	12,914,332.19	12,868,180.00	(46,152.19)
APPLE INC. / MORGAN STANLEY															
783480	5/29/15	5/3/18	037833AJ9	AA+	Aa1		25,000,000.00	1.0000	1.2561	24,816,500.00	21,240.04	84,722.22	24,837,740.04	24,746,500.00	(91,240.04)
APPLE INC. / DAIWA CAPITAL MARKETS															
792446	7/20/15	5/3/18	037833AJ9	AA+	Aa1		10,000,000.00	1.0000	1.3879	9,894,300.00	7,482.25	19,722.22	9,901,782.25	9,898,600.00	(3,182.25)
APPLE INC. / JEFFERIES & COMPANY															
797118	8/13/15	5/3/18	037833AJ9	AA+	Aa1		10,000,000.00	1.0000	1.4609	9,877,400.00	6,004.90	13,333.33	9,883,404.90	9,898,600.00	15,195.10
APPLE INC. / DAIWA CAPITAL MARKETS															
797355	8/14/15	5/3/18	037833AJ9	AA+	Aa1		10,000,000.00	1.0000	1.3992	9,893,800.00	5,098.47	13,055.55	9,898,898.47	9,898,600.00	(298.47)
APPLE INC. / MORGAN STANLEY															
797356	8/14/15	5/3/18	037833AJ9	AA+	Aa1		9,000,000.00	1.0000	1.4102	8,901,810.00	4,713.92	11,750.00	8,906,523.92	8,908,740.00	2,216.08
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
774634	4/9/15	5/15/18	084664BE0	AA	Aa2	A+	25,001,000.00	5.4000	1.1030	28,265,880.59	(503,189.48)	510,020.40	27,762,691.11	27,478,599.10	(284,092.01)
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
792448	7/20/15	5/15/18	084664BW0	AA	Aa2	A+	17,000,000.00	1.3000	1.3510	16,976,030.00	1,676.72	43,586.11	16,977,706.72	16,975,010.00	(2,696.72)
BERKSHIRE HATHAWAY INC / MORGAN STANLEY															
783478	5/29/15	8/15/18	084664BY6	AA	Aa2	A+	25,000,000.00	2.0000	1.3311	25,523,750.00	(55,274.65)	63,888.89	25,468,475.35	25,215,500.00	(252,975.35)
JOHNSON & JOHNSON / MORGAN STANLEY															
783481	5/29/15	12/5/18	478160BG8	AAA	Aaa	AAA	25,000,000.00	1.6500	1.2711	25,324,750.00	(31,295.02)	132,916.67	25,293,454.98	25,364,750.00	71,295.02
JOHNSON & JOHNSON / JEFFERIES & COMPANY															
796887	8/12/15	12/5/18	478160BG8	AAA	Aaa	AAA	8,405,000.00	1.6500	1.4096	8,470,138.75	(2,675.44)	18,876.23	8,467,463.31	8,527,628.95	60,165.64
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
797116	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4880	10,044,060.00	(1,772.74)	21,666.66	10,042,287.26	10,110,400.00	68,112.74
MICROSOFT CORP / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
797117	8/13/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4734	10,048,780.00	(1,962.65)	21,666.66	10,046,817.35	10,110,400.00	63,582.65
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
797357	8/14/15	12/6/18	594918AV6	AAA	Aaa	AA+	10,000,000.00	1.6250	1.4596	10,053,200.00	(2,097.65)	21,215.28	10,051,102.35	10,110,400.00	59,297.65
WAL-MART STORES INC / MORGAN STANLEY															
764157	2/9/15	12/15/18	931142DJ9	AA	Aa2	AA	9,675,000.00	1.9500	1.2491	9,929,065.50	(42,527.56)	55,550.63	9,886,537.94	9,806,483.25	(80,054.69)
Subtotal for MEDIUM TERM NOTE:							526,721,000.00	2.0929	1.0800	541,524,518.20	(5,184,189.12)	2,664,922.45	536,340,329.08	535,755,736.25	(584,592.83)
MEDIUM TERM NOTE-CALLABLE															
CHEVRON CORP / MORGAN STANLEY															
750824	11/21/14	12/5/17	166764AA8	AA	Aa1		25,000,000.00	1.1040	1.3381	24,826,250.00	50,622.65	88,933.33	24,876,872.65	24,865,250.00	(11,622.65)
CHEVRON CORP / MORGAN STANLEY															
766007	2/20/15	6/24/18	166764AE0	AA	Aa1		9,932,000.00	1.7180	1.4788	10,009,171.64	(14,527.20)	45,975.78	9,994,644.44	10,009,072.32	14,427.88
CHEVRON CORP / MORGAN STANLEY															
767062	2/26/15	6/24/18	166764AE0	AA	Aa1		9,396,000.00	1.7180	1.3950	9,494,282.16	(18,091.32)	43,494.61	9,476,190.84	9,468,912.96	(7,277.88)
CHEVRON CORP / MORGAN STANLEY															
771341	3/23/15	6/24/18	166764AE0	AA	Aa1		6,939,000.00	1.7180	1.4917	6,988,613.85	(8,174.76)	32,121.02	6,980,439.09	6,992,846.64	12,407.55
Subtotal for MEDIUM TERM NOTE-CALLABLE:							51,267,000.00	1.4186	1.3966	51,318,317.65	9,829.37	210,524.74	51,328,147.02	51,336,081.92	7,934.90
Subtotal for MEDIUM TERM NOTES:							577,988,000.00	2.0331	1.1080	592,842,835.85	(5,174,359.75)	2,875,447.19	587,668,476.10	587,091,818.17	(576,657.93)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2015A															
COUNTY OF ORANGE / JP MORGAN CHASE & CO															
759548	1/13/15	6/30/16	68428LDK7	AA-		AA	25,000,000.00	0.8000	0.8030	25,000,000.00	0.00	32,222.22	25,000,000.00	25,061,250.00	61,250.00
Subtotal for ORANGE COUNTY POB 2015A:							25,000,000.00	0.8000	0.8030	25,000,000.00	0.00	32,222.22	25,000,000.00	25,061,250.00	61,250.00
Subtotal for MUNICIPAL DEBT:							25,000,000.00	0.8000	0.8030	25,000,000.00	0.00	32,222.22	25,000,000.00	25,061,250.00	61,250.00
TREASURIES															
TREASURY BOND															
US TREASURY N/B / BARCLAYS CAPITAL															
707634	3/20/14	10/31/15	912828WB2	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3204	49,943,359.38	53,760.59	52,595.63	49,997,119.97	50,010,742.00	13,622.03
US TREASURY N/B / BARCLAYS CAPITAL															
713553	4/22/14	11/30/15	912828A26	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2646	49,988,281.25	10,520.92	42,008.20	49,998,802.17	50,019,531.50	20,729.33
US TREASURY N/B / NOMURA SECURITIES															
709493	3/31/14	12/31/15	912828A67	AA+	Aaa	AAA	25,000,000.00	0.2500	0.3395	24,960,937.50	33,508.30	15,881.15	24,994,445.80	25,013,672.00	19,226.20
US TREASURY N/B / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
TREASURIES															
TREASURY BOND															
710251	4/3/14	12/31/15	912828A67	AA+	Aaa	AAA	25,000,000.00	0.2500	0.3399	24,960,937.50	33,482.14	15,881.15	24,994,419.64	25,013,672.00	19,252.36
US TREASURY N/B / BARCLAYS CAPITAL															
710252	4/3/14	12/31/15	912828A67	AA+	Aaa	AAA	40,000,000.00	0.2500	0.3444	39,934,375.00	56,250.00	25,409.83	39,990,625.00	40,021,875.20	31,250.20
US TREASURY N/B / BARCLAYS CAPITAL															
719342	5/23/14	1/15/16	912828UG3	AA+	Aaa	AAA	49,000,000.00	0.3750	0.2394	49,109,101.56	(89,890.99)	38,947.01	49,019,210.57	49,045,937.50	26,726.93
US TREASURY N/B / NOMURA SECURITIES															
719588	5/27/14	1/31/16	912828B41	AA+	Aaa	AAA	46,000,000.00	0.3750	0.2607	46,088,046.88	(70,552.22)	29,062.50	46,017,494.66	46,050,312.50	32,817.84
US TREASURY N/B / TDSI															
709198	3/28/14	2/29/16	912828B82	AA+	Aaa	AAA	40,000,000.00	0.2500	0.4112	39,876,562.50	96,923.90	8,516.48	39,973,486.40	40,026,562.40	53,076.00
US TREASURY N/B / BANK OF AMERICA															
710978	4/8/14	2/29/16	912828B82	AA+	Aaa	AAA	40,000,000.00	0.2500	0.3618	39,915,625.00	65,963.69	8,516.48	39,981,588.69	40,026,562.40	44,973.71
US TREASURY N/B / NOMURA SECURITIES															
707633	3/20/14	3/15/16	912828US7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.4462	24,964,843.75	27,117.77	4,120.88	24,991,961.52	25,028,320.25	36,358.73
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
710977	4/8/14	3/31/16	912828C40	AA+	Aaa	AAA	42,400,000.00	0.3750	0.3988	42,380,125.00	14,871.89	436.79	42,394,996.89	42,450,515.78	55,518.89
US TREASURY N/B / DEUTSCHE															
713551	4/22/14	3/31/16	912828C40	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3892	49,986,328.13	10,162.31	515.08	49,996,490.44	50,059,570.50	63,080.06
US TREASURY N/B / NOMURA SECURITIES															
708938	3/27/14	4/15/16	912828UW8	AA+	Aaa	AAA	22,300,000.00	0.2500	0.4760	22,197,210.94	75,789.80	25,742.49	22,273,000.74	22,310,888.64	37,887.90
US TREASURY N/B / DEUTSCHE															
710967	4/8/14	4/15/16	912828UW8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.4231	24,913,085.94	63,713.42	28,859.29	24,976,799.36	25,012,207.00	35,407.64
US TREASURY N/B / MORGAN STANLEY															
710968	4/8/14	4/15/16	912828UW8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.4211	24,914,062.50	62,997.54	28,859.29	24,977,060.04	25,012,207.00	35,146.96
US TREASURY N/B / NOMURA SECURITIES															
710976	4/8/14	4/15/16	912828UW8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4211	49,828,125.00	125,995.09	57,718.58	49,954,120.09	50,024,414.00	70,293.91
US TREASURY N/B / NOMURA SECURITIES															
715852	5/5/14	4/30/16	912828C81	AA+	Aaa	AAA	25,000,000.00	0.3750	0.4462	24,964,843.75	24,890.24	39,232.34	24,989,733.99	25,027,343.75	37,609.76
US TREASURY N/B / BARCLAYS CAPITAL															
713545	4/22/14	5/15/16	912828VC1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4594	49,785,156.25	150,162.67	47,214.67	49,935,318.92	50,007,812.50	72,493.58
US TREASURY N/B / DEUTSCHE															
713546	4/22/14	5/15/16	912828VC1	AA+	Aaa	AAA	24,750,000.00	0.2500	0.4575	24,644,619.14	73,654.79	23,371.26	24,718,273.93	24,753,867.19	35,593.26
US TREASURY N/B / BARCLAYS CAPITAL															
721737	6/6/14	5/31/16	912828WM8	AA+	Aaa	AAA	14,000,000.00	0.3750	0.3987	13,993,437.50	4,362.93	17,690.22	13,997,800.43	14,014,218.82	46 16,418.39

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
TREASURIES															
TREASURY BOND															
US TREASURY N/B / JEFFERIES & COMPANY															
693754	12/31/13	6/30/16	912828QR4	AA+	Aaa	AAA	27,500,000.00	1.5000	0.5521	28,145,605.47	(452,348.57)	104,815.57	27,693,256.90	27,755,664.20	62,407.30
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
692230	12/20/13	7/15/16	912828VL1	AA+	Aaa	AAA	50,000,000.00	0.6250	0.5453	50,101,562.50	(70,379.13)	66,236.41	50,031,183.37	50,128,906.50	97,723.13
US TREASURY N/B / RBC															
726606	7/3/14	7/15/16	912828VL1	AA+	Aaa	AAA	25,000,000.00	0.6250	0.5012	25,062,500.00	(38,273.89)	33,118.21	25,024,226.11	25,064,453.25	40,227.14
US TREASURY N/B / DEUTSCHE															
726850	7/7/14	7/15/16	912828VL1	AA+	Aaa	AAA	25,000,000.00	0.6250	0.5414	25,041,992.19	(25,627.17)	33,118.21	25,016,365.02	25,064,453.25	48,088.23
US TREASURY N/B / BARCLAYS CAPITAL															
731339	7/31/14	7/31/16	912828WX4	AA+	Aaa	AAA	25,000,000.00	0.5000	0.5649	24,967,773.44	18,824.54	21,059.78	24,986,597.98	25,040,039.00	53,441.02
US TREASURY N/B / DAIWA CAPITAL MARKETS															
697666	1/23/14	8/31/16	912828RF9	AA+	Aaa	AAA	20,000,000.00	1.0000	0.5657	20,168,750.00	(109,305.99)	17,127.07	20,059,444.01	20,115,234.40	55,790.39
US TREASURY N/B / DAIWA CAPITAL MARKETS															
735404	8/22/14	8/31/16	912828RF9	AA+	Aaa	AAA	50,000,000.00	1.0000	0.5377	50,464,750.00	(254,356.42)	42,582.42	50,210,393.58	50,288,086.00	77,692.42
US TREASURY N/B / BARCLAYS CAPITAL															
702988	2/24/14	9/30/16	912828RJ1	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5719	25,275,390.63	(169,471.16)	683.06	25,105,919.47	25,151,855.50	45,936.03
US TREASURY N/B / JEFFERIES & COMPANY															
705123	3/6/14	9/30/16	912828RJ1	AA+	Aaa	AAA	50,000,000.00	1.0000	0.5430	50,582,031.25	(355,789.07)	1,366.12	50,226,242.18	50,303,711.00	77,468.82
US TREASURY N/B / DAIWA CAPITAL MARKETS															
705392	3/7/14	9/30/16	912828RJ1	AA+	Aaa	AAA	50,000,000.00	1.0000	0.5685	50,548,828.13	(335,264.95)	1,366.12	50,213,563.18	50,303,711.00	90,147.82
US TREASURY N/B / DAIWA CAPITAL MARKETS															
700770	2/10/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5565	25,298,828.13	(179,777.89)	104,619.57	25,119,050.24	25,164,062.50	45,012.26
US TREASURY N/B / DAIWA CAPITAL MARKETS															
700771	2/10/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5594	25,296,875.00	(178,602.87)	105,191.26	25,118,272.13	25,164,062.50	45,790.37
US TREASURY N/B / BARCLAYS CAPITAL															
701292	2/13/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.5985	25,269,531.25	(161,827.54)	105,191.26	25,107,703.71	25,164,062.50	56,358.79
US TREASURY N/B / BARCLAYS CAPITAL															
702989	2/24/14	10/31/16	912828RM4	AA+	Aaa	AAA	25,000,000.00	1.0000	0.6072	25,260,742.19	(155,381.06)	104,619.57	25,105,361.13	25,164,062.50	58,701.37
US TREASURY N/B / NOMURA SECURITIES															
705616	3/10/14	10/31/16	912828RM4	AA+	Aaa	AAA	50,000,000.00	1.0000	0.6565	50,449,218.75	(265,066.96)	210,382.51	50,184,151.79	50,328,125.00	143,973.21
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
705863	3/11/14	10/31/16	912828RM4	AA+	Aaa	AAA	20,000,000.00	1.0000	0.6546	20,180,468.75	(106,411.11)	84,153.01	20,074,057.64	20,131,250.00	57,192.36
US TREASURY N/B / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
TREASURIES															
TREASURY BOND															
747527	11/3/14	10/31/16	912828RM4	AA+	Aaa	AAA	44,000,000.00	1.0000	0.5203	44,417,656.25	(190,469.61)	184,130.43	44,227,186.64	44,288,750.00	61,563.36
US TREASURY N/B / BARCLAYS CAPITAL															
701295	2/13/14	1/31/17	912828SC5	AA+	Aaa	AAA	25,000,000.00	0.8750	0.7082	25,122,070.31	(67,065.41)	36,854.62	25,055,004.90	25,134,765.75	79,760.85
US TREASURY N/B / BARCLAYS CAPITAL															
701622	2/14/14	1/31/17	912828SC5	AA+	Aaa	AAA	15,000,000.00	0.8750	0.7001	15,076,757.81	(42,138.76)	22,112.77	15,034,619.05	15,080,859.45	46,240.40
US TREASURY N/B / BARCLAYS CAPITAL															
703308	2/25/14	1/31/17	912828SC5	AA+	Aaa	AAA	35,000,000.00	0.8750	0.6929	35,184,570.31	(100,471.05)	51,596.47	35,084,099.26	35,188,672.05	104,572.79
US TREASURY N/B / BARCLAYS CAPITAL															
693010	12/26/13	2/28/17	912828SJ0	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8962	29,980,078.13	11,060.07	22,479.28	29,991,138.20	30,166,406.40	175,268.20
US TREASURY N/B / DAIWA CAPITAL MARKETS															
703600	2/26/14	2/28/17	912828SJ0	AA+	Aaa	AAA	35,000,000.00	0.8750	0.7249	35,155,859.38	(82,613.99)	26,225.83	35,073,245.39	35,194,140.80	120,895.41
US TREASURY N/B / RBS GREENWICH CAPITAL															
705862	3/11/14	2/28/17	912828SJ0	AA+	Aaa	AAA	30,000,000.00	0.8750	0.8016	30,064,453.13	(33,800.77)	22,355.77	30,030,652.36	30,166,406.40	135,754.04
US TREASURY N/B / GOLDMAN SACHS															
747528	11/3/14	2/28/17	912828SJ0	AA+	Aaa	AAA	50,000,000.00	0.8750	0.6679	50,238,281.25	(93,289.36)	37,259.62	50,144,991.89	50,277,344.00	132,352.11
US TREASURY N/B / DAIWA CAPITAL MARKETS															
768588	3/6/15	2/28/17	912828J35	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7265	49,777,343.75	64,186.42	21,291.21	49,841,530.17	50,017,578.00	176,047.83
US TREASURY N/B / BARCLAYS CAPITAL															
691409	12/17/13	3/31/17	912828SM3	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7984	50,326,171.88	(177,491.86)	1,366.12	50,148,680.02	50,372,070.50	223,390.48
US TREASURY N/B / BARCLAYS CAPITAL															
691410	12/17/13	3/31/17	912828SM3	AA+	Aaa	AAA	50,000,000.00	1.0000	0.7984	50,326,171.88	(177,491.86)	1,366.12	50,148,680.02	50,372,070.50	223,390.48
US TREASURY N/B / MORGAN STANLEY															
691926	12/19/13	3/31/17	912828SM3	AA+	Aaa	AAA	30,000,000.00	1.0000	0.8499	30,145,312.50	(78,963.64)	824.18	30,066,348.86	30,223,242.30	156,893.44
US TREASURY N/B / BARCLAYS CAPITAL															
764416	2/10/15	6/15/17	912828WP1	AA+	Aaa	AAA	40,000,000.00	0.8750	0.8217	40,048,437.50	(13,184.51)	94,974.87	40,035,252.99	40,207,812.40	172,559.41
US TREASURY N/B / BARCLAYS CAPITAL															
781912	5/20/15	4/15/18	912828K25	AA+	Aaa	AAA	25,000,000.00	0.7500	0.9788	24,838,867.19	20,350.42	68,647.54	24,859,217.61	24,970,703.25	111,485.64
US TREASURY N/B / JEFFERIES & COMPANY															
803053	9/17/15	9/15/18	912828L40	AA+	Aaa	AAA	50,000,000.00	1.0000	1.1106	49,839,843.75	2,049.53	19,230.77	49,841,893.28	50,142,578.00	300,684.72
Subtotal for TREASURY BOND:							1,794,950,000.00	0.6616	0.5572	1,800,005,787.17	(2,974,708.84)	2,156,925.07	1,797,031,078.33	1,801,065,371.84	4,034,293.51
Subtotal for TREASURIES:							1,794,950,000.00	0.6616	0.5572	1,800,005,787.17	(2,974,708.84)	2,156,925.07	1,797,031,078.33	1,801,065,371.84	4,034,293.51
Total Extended Fund :							5,113,360,000.00	1.0739	0.7767	5,152,712,596.92	(16,046,977.99)	12,205,815.14	5,136,665,618.93	5,145,759,506.15	9,093,887.22

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Issuer / Broker

UNITED STATES DOLLAR

Net Asset Value (NAV):

															<u><u>1.001770</u></u>
Total Investments:							6,593,697,308.59	0.9190	0.6373	6,635,805,383.27	(17,048,385.01)	13,454,342.97	6,618,833,289.10	6,628,197,347.46	9,364,058.36

Report Parameters

Deals [Settlement Date] <= 30-Sep-2015

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 Pool/Non-Pooled Investments As of 30-Sep-2015

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
100-GF-Tax Ex-Non AMT															
FUNDS															
GS FIN TAX FREE-GF 100															
	10/1/15			AAAm	Aaa-mf	NR	118,390,620.94		0.0061	118,390,620.94	0.00	0.00	118,390,620.94	118,390,620.94	0.00
Subtotal for FUNDS:							118,390,620.94		0.0061	118,390,620.94	0.00	0.00	118,390,620.94	118,390,620.94	0.00
Total 100-GF-Tax Ex-Non AMT :							118,390,620.94		0.0061	118,390,620.94	0.00	0.00	118,390,620.94	118,390,620.94	0.00
Net Asset Value (NAV):														1.000000	
15B-Housing 99A & 99B															
GOVERNMENT AGENCY															
MBS PASSTHROUGH															
GINNIE MAE /															
383458	9/20/15	9/20/29	36210RYF1	AA+	Aaa	AAA	88,662.87	6.2500	6.2500	88,662.87	0.00	169.32	88,662.87	92,019.65	3,356.78
Subtotal for MBS PASSTHROUGH:							88,662.87	6.2500	6.2500	88,662.87	0.00	169.32	88,662.87	92,019.65	3,356.78
Subtotal for GOVERNMENT AGENCY:							88,662.87	6.2500	6.2500	88,662.87	0.00	169.32	88,662.87	92,019.65	3,356.78
Total 15B-Housing 99A & 99B :							88,662.87	6.2500	6.2500	88,662.87	0.00	169.32	88,662.87	92,019.65	3,356.78
Net Asset Value (NAV):														1.037860	
283-John Wayne Airport															
FUNDS															
GOLDMAN SACHS - JWA MMF															
	10/1/15			AAAm	Aaa-mf	NR	226.62		0.0300	226.62	0.00	0.00	226.62	226.62	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	10/1/15			AAAm	Aaa-mf	AAAmmf	628,144.06		0.0420	628,144.06	0.00	0.00	628,144.06	628,144.06	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	10/1/15			AAAm	Aaa-mf	NR	4,742,744.97		0.0400	4,742,744.97	0.00	0.00	4,742,744.97	4,742,744.97	0.00
Subtotal for FUNDS:							5,371,115.65		0.0402	5,371,115.65	0.00	0.00	5,371,115.65	5,371,115.65	0.00
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TD SECURITIES															
793621	7/27/15	7/25/16	89113EVC7	A-1+	P-1	F1+	1,500,000.00	0.5900	0.5900	1,500,000.00	0.00	1,622.50	1,500,000.00	1,500,190.80	190.80
Subtotal for YANKEE CD:							1,500,000.00	0.5900	0.5900	1,500,000.00	0.00	1,622.50	1,500,000.00	1,500,190.80	190.80
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
797830	8/18/15	11/19/15	78009NSK3	A-1+	P-1	F1+	1,000,000.00	0.3060	0.2893	1,000,050.00	(23.66)	85.00	1,000,026.34	999,959.00	(67.34)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
CERTIFICATES OF DEPOSIT															
YANKEE CD FLOATER															
ROYAL BANK OF CANADA NY / RBC															
751697	12/1/14	12/1/15	78009NSN7	A-1+	P-1	F1+	1,000,000.00	0.2870	0.2870	1,000,000.00	0.00	0.00	1,000,000.00	999,970.00	(30.00)
Subtotal for YANKEE CD FLOATER:							2,000,000.00	0.2965	0.2881	2,000,050.00	(23.66)	85.00	2,000,026.34	1,999,929.00	(97.34)
Subtotal for CERTIFICATES OF DEPOSIT:							3,500,000.00	0.4223	0.4175	3,500,050.00	(23.66)	1,707.50	3,500,026.34	3,500,119.80	93.46
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
780463	5/12/15	10/9/15	313396MT7	A-1	P-1	F1+	1,000,000.00		0.1300	999,458.33	0.00	512.78	999,971.11	999,990.00	18.89
FREDDIE DISCOUNT / JEFFERIES & COMPANY															
800653	9/2/15	11/4/15	313396NV1	A-1	P-1	F1+	3,000,000.00		0.1700	2,999,107.50	0.00	410.83	2,999,518.33	2,999,817.00	298.67
FHLB DISC CORP / JP MORGAN CHASE & CO															
801528	9/9/15	11/9/15	313384PA1	A-1	P-1	F1+	600,000.00		0.1800	599,817.00	0.00	66.00	599,883.00	599,958.00	75.00
FHLB DISC CORP / JEFFERIES & COMPANY															
802044	9/11/15	11/16/15	313384PH6	A-1	P-1	F1+	485,000.00		0.2000	484,822.17	0.00	53.89	484,876.06	484,961.20	85.14
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
798104	8/19/15	11/25/15	313384PS2	A-1	P-1	F1+	1,100,000.00		0.1920	1,099,425.07	0.00	252.27	1,099,677.34	1,099,891.10	213.76
FHLB DISC CORP / BARCLAYS CAPITAL															
805102	9/29/15	12/4/15	313384QB8	A-1	P-1	F1+	100,000.00		0.1500	99,972.50	0.00	0.83	99,973.33	99,980.00	6.67
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
805101	9/29/15	12/7/15	313396QE6	A-1	P-1	F1+	280,000.00		0.1500	279,919.50	0.00	2.33	279,921.83	279,942.60	20.77
Subtotal for DISCOUNT NOTES:							6,565,000.00	0.0000	0.1696	6,562,522.07	0.00	1,298.93	6,563,821.00	6,564,539.90	718.90
GOVT AGENCY-FIX-30/360															
FANNIE MAE / DEUTSCHE															
773185	4/1/15	10/15/15	31359MZC0	AA+	Aaa	AAA	325,000.00	4.3750	0.1929	332,316.86	(6,788.84)	6,556.43	325,528.02	325,541.13	13.11
FANNIE MAE / DEUTSCHE															
782207	5/21/15	10/15/15	31359MZC0	AA+	Aaa	AAA	300,000.00	4.3750	0.1300	305,087.35	(4,592.75)	4,739.58	300,494.60	300,499.50	4.90
FED FARM CR BK / TD SECURITIES															
784051	6/2/15	10/15/15	3133EDQL9	AA+	Aaa	AAA	500,000.00	0.2300	0.1700	500,105.95	(94.80)	380.14	500,011.15	500,025.00	13.85
FANNIE MAE / MORGAN STANLEY															
786486	6/16/15	10/15/15	31359MZC0	AA+	Aaa	AAA	1,009,000.00	4.3750	0.1462	1,023,085.64	(12,428.51)	12,875.27	1,010,657.13	1,010,679.99	22.86
FANNIE MAE / DEUTSCHE															
790970	7/10/15	10/15/15	31359MZC0	AA+	Aaa	AAA	454,000.00	4.3750	0.1300	459,079.04	(4,330.55)	4,469.06	454,748.49	454,755.91	7.42

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / DEUTSCHE															
790971	7/10/15	10/15/15	31398A4K5	AA+	Aaa	AAA	109,000.00	1.8750	0.1300	109,500.80	(427.00)	459.85	109,073.80	109,113.36	39.56
FANNIE MAE / DEUTSCHE															
797345	8/14/15	10/15/15	31359MZC0	AA+	Aaa	AAA	143,000.00	4.3750	0.1400	144,024.86	(789.65)	816.79	143,235.21	143,238.10	2.89
FANNIE MAE / RBC															
799329	8/26/15	10/22/15	3135G0QB2	AA+	Aaa	AAA	1,000,000.00	0.5000	0.1550	1,000,531.81	(332.38)	486.11	1,000,199.43	1,000,290.00	90.57
FANNIE MAE / DEUTSCHE															
789028	6/30/15	10/26/15	31398A4M1	AA+	Aaa	AAA	1,134,000.00	1.6250	0.1400	1,139,413.39	(4,246.71)	4,658.06	1,135,166.68	1,135,207.71	41.03
FANNIE MAE / DEUTSCHE															
797344	8/14/15	10/26/15	31398A4M1	AA+	Aaa	AAA	193,000.00	1.6250	0.1400	193,572.03	(373.41)	409.45	193,198.62	193,205.55	6.93
FANNIE MAE / RBC															
799559	8/27/15	10/26/15	31398A4M1	AA+	Aaa	AAA	2,429,000.00	1.6250	0.1550	2,434,836.47	(3,363.39)	3,727.84	2,431,473.08	2,431,586.89	113.81
FED FARM CR BK / BNP PARIBAS															
778772	5/1/15	11/9/15	3133EA7L6	AA+	Aaa	AAA	1,000,000.00	0.4000	0.1700	1,001,200.04	(957.48)	1,577.78	1,000,242.56	1,000,300.00	57.44
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
804844	9/28/15	11/12/15	31398A5R9	AA+	Aaa	AAA	400,000.00	1.6250	0.1803	400,703.60	(47.97)	54.17	400,655.63	400,652.00	(3.63)
FED FARM CR BK / FTN FINANCIAL															
764678	2/11/15	11/16/15	31331J2S1	AA+	Aaa	AAA	200,000.00	1.5000	0.2224	201,949.00	(1,630.07)	1,125.00	200,318.93	200,336.00	17.07
FED FARM CR BK / DEUTSCHE															
779479	5/6/15	11/16/15	31331J2S1	AA+	Aaa	AAA	155,000.00	1.5000	0.1838	156,075.70	(820.93)	871.88	155,254.77	155,260.40	5.63
FREDDIE MAC / DEUTSCHE															
796356	8/10/15	11/17/15	3134A4VG6	AA+	Aaa	AAA	195,000.00	4.7500	0.2400	197,364.06	(1,242.96)	1,312.19	196,121.10	196,144.65	23.55
FREDDIE MAC / DEUTSCHE															
801099	9/4/15	11/17/15	3134A4VG6	AA+	Aaa	AAA	496,000.00	4.7500	0.2300	500,537.49	(1,678.25)	1,767.00	498,859.24	498,911.52	52.28
FREDDIE MAC / FTN FINANCIAL															
793893	7/28/15	11/24/15	3134G3W55	AA+	Aaa	AAA	100,000.00	0.4500	0.2801	100,052.30	(28.40)	78.75	100,023.90	100,054.00	30.10
FREDDIE MAC / FTN FINANCIAL															
799327	8/26/15	11/24/15	3134G3W55	AA+	Aaa	AAA	800,000.00	0.4500	0.1997	800,480.00	(190.91)	350.00	800,289.09	800,432.00	142.91
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
805103	9/29/15	11/27/15	313371MY9	AA+	Aaa	AAA	500,000.00	1.4000	0.1804	500,979.00	(33.76)	38.89	500,945.24	500,980.00	34.76
FED FARM CR BK / FTN FINANCIAL															
795465	8/4/15	12/15/15	31331YHN3	AA+	Aaa	AAA	500,000.00	4.5000	0.2202	507,772.00	(3,381.71)	3,562.50	504,390.29	504,770.00	379.71
FANNIE MAE / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
768129	3/4/15	12/21/15	3135G0S80	AA+	Aaa	AAA	525,000.00	0.3750	0.2744	525,420.00	(302.93)	546.88	525,117.07	525,215.25	98.18
FANNIE MAE / DEUTSCHE															
768585	3/6/15	12/21/15	3135G0S80	AA+	Aaa	AAA	500,000.00	0.3750	0.2543	500,476.83	(342.98)	520.83	500,133.85	500,205.00	71.15
FED HM LN BK BD / DEUTSCHE															
797343	8/14/15	12/21/15	3133XDTL5	AA+	Aaa	AAA	125,000.00	5.0000	0.2300	127,099.35	(776.92)	815.97	126,322.43	126,333.13	10.70
FANNIE MAE / DEUTSCHE															
797354	8/14/15	12/21/15	3135G0S80	AA+	Aaa	AAA	283,000.00	0.3750	0.2300	283,140.90	(52.14)	138.55	283,088.76	283,116.03	27.27
FED HM LN BK BD / FTN FINANCIAL															
800889	9/3/15	12/21/15	3133XDTL5	AA+	Aaa	AAA	150,000.00	5.0000	0.3003	152,110.35	(547.13)	583.33	151,563.22	151,599.75	36.53
FANNIE MAE / FTN FINANCIAL															
801809	9/10/15	12/21/15	3135G0S80	AA+	Aaa	AAA	500,000.00	0.3750	0.2510	500,170.00	(35.35)	109.37	500,134.65	500,205.00	70.35
FANNIE MAE / DEUTSCHE															
802284	9/14/15	12/21/15	3135G0S80	AA+	Aaa	AAA	558,000.00	0.3750	0.2800	558,138.02	(24.19)	98.81	558,113.83	558,228.78	114.95
FED HM LN BK BD / DEUTSCHE															
804555	9/25/15	12/21/15	3133XDTL5	AA+	Aaa	AAA	185,000.00	5.0000	0.2500	187,095.23	(146.18)	154.17	186,949.05	186,973.03	23.98
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
805104	9/29/15	12/29/15	313370KN7	AA+	Aaa	AAA	775,000.00	1.9000	0.2200	778,246.48	(72.14)	81.81	778,174.34	778,247.25	72.91
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
753253	12/8/14	1/4/16	3130A3PB4	AA+	Aaa	AAA	1,000,000.00	0.2300	0.2537	999,746.00	192.80	555.83	999,938.80	1,000,300.00	361.20
FREDDIE MAC / FTN FINANCIAL															
800890	9/3/15	1/19/16	3134A4ZT4	AA+	Aaa	AAA	850,000.00	4.7500	0.2802	864,319.10	(2,948.05)	3,140.28	861,371.05	861,509.00	137.95
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
804846	9/28/15	2/19/16	3130A0SD3	AA+	Aaa	AAA	1,100,000.00	0.3750	0.2600	1,100,470.67	(10.01)	34.37	1,100,460.66	1,100,440.00	(20.66)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
804847	9/28/15	3/10/16	3136FPET0	AA+	Aaa	AAA	500,000.00	2.0000	0.3101	503,787.50	(70.14)	83.33	503,717.36	503,900.00	182.64
FANNIE MAE / DEUTSCHE															
804554	9/25/15	3/30/16	3135G0VA8	AA+	Aaa	AAA	208,000.00	0.5000	0.3200	208,192.08	(6.23)	2.89	208,185.85	208,210.08	24.23
FREDDIE MAC / DEUTSCHE															
802285	9/14/15	5/27/16	3137EACT4	AA+	Aaa	AAA	625,000.00	2.5000	0.4248	634,089.81	(610.78)	737.85	633,479.03	633,578.13	99.10
FED HM LN BK BD / DEUTSCHE															
802850	9/16/15	6/10/16	313373SZ6	AA+	Aaa	AAA	625,000.00	2.1250	0.4262	632,764.03	(441.14)	553.39	632,322.89	632,478.13	155.24
FREDDIE MAC / DEUTSCHE															
796357	8/10/15	8/25/16	3137EACW7	AA+	Aaa	AAA	707,000.00	2.0000	0.5276	717,798.67	(1,468.62)	1,414.00	716,330.05	716,855.58	53 525.53

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
GOVERNMENT AGENCY															
Subtotal for GOVT AGENCY-FIX-30/360:							21,158,000.00	1.8741	0.2279	21,281,732.41	(55,442.56)	59,888.40	21,226,289.85	21,229,377.81	3,087.96
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / BARCLAYS CAPITAL															
763225	2/3/15	10/7/15	3130A06Y1	AA+	Aaa	AAA	3,000,000.00	0.2200	0.1493	3,001,431.69	(1,396.77)	1,576.67	3,000,034.92	3,000,090.00	55.08
FED HM LN BK BD / BNP PARIBAS															
766009	2/20/15	10/7/15	3130A06X3	AA+	Aaa	AAA	1,500,000.00	0.2200	0.1593	1,500,571.08	(556.12)	788.33	1,500,014.96	1,500,045.00	30.04
FREDDIE MAC / BNP PARIBAS															
741395	9/26/14	10/16/15	3134G4J33	AA+	Aaa	AAA	2,000,000.00	0.1890	0.1684	2,000,440.00	(422.86)	157.50	2,000,017.14	2,000,140.00	122.86
FREDDIE MAC / BARCLAYS CAPITAL															
767591	3/2/15	10/16/15	3134G4J33	AA+	Aaa	AAA	200,000.00	0.1890	0.1876	200,001.79	(1.67)	15.75	200,000.12	200,014.00	13.88
FED FARM CR BK / BARCLAYS CAPITAL															
767595	3/2/15	10/26/15	3133ECBC7	AA+	Aaa	AAA	150,000.00	0.2243	0.1690	150,050.18	(44.91)	4.67	150,005.27	150,012.00	6.73
FED FARM CR BK / DEUTSCHE															
770647	3/18/15	4/18/16	3133EETY6	AA+	Aaa	AAA	1,000,000.00	0.1628	0.1711	999,910.28	44.52	58.79	999,954.80	999,830.00	(124.80)
FED FARM CR BK / BNP PARIBAS															
797566	8/17/15	6/20/16	3133EDA77	AA+	Aaa	AAA	2,500,000.00	0.2700	0.1739	2,502,029.50	(296.52)	206.25	2,501,732.98	2,501,900.00	167.02
FED FARM CR BK / DAIWA CAPITAL MARKETS															
798095	8/19/15	6/20/16	3133EDA77	AA+	Aaa	AAA	1,000,000.00	0.2700	0.1688	1,000,848.97	(119.30)	82.50	1,000,729.67	1,000,760.00	30.33
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							11,350,000.00	0.2244	0.1640	11,355,283.49	(2,793.63)	2,890.46	11,352,489.86	11,352,791.00	301.14
Subtotal for GOVERNMENT AGENCY:							39,073,000.00	1.0800	0.1995	39,199,537.97	(58,236.19)	64,077.79	39,142,600.71	39,146,708.71	4,107.99
MEDIUM TERM NOTES															
MEDIUM TERM NOTE															
BERKSHIRE HATHAWAY INC / TD SECURITIES															
792211	7/17/15	2/11/16	084670BG2	AA	Aa2	A+	475,000.00	0.8000	0.4302	475,992.75	(360.12)	527.78	475,632.63	475,541.50	(91.13)
APPLE INC. / CASTLE OAK SECURITIES															
775102	4/13/15	5/3/16	037833AH3	AA+	Aa1		700,000.00	0.4500	0.4063	700,322.00	(142.36)	1,295.00	700,179.64	700,469.00	289.36
WAL-MART STORES INC / MORGAN STANLEY															
783713	6/1/15	6/1/16	931142BB8	AA	Aa2	AA	750,000.00	5.3190	0.3534	787,065.00	(12,355.00)	13,297.50	774,710.00	778,800.00	4,090.00
Subtotal for MEDIUM TERM NOTE:							1,925,000.00	2.4334	0.3916	1,963,379.75	(12,857.48)	15,120.28	1,950,522.27	1,954,810.50	4,288.23
Subtotal for MEDIUM TERM NOTES:							1,925,000.00	2.4334	0.3916	1,963,379.75	(12,857.48)	15,120.28	1,950,522.27	1,954,810.50	4,288.23
Total 283-John Wayne Airport :							49,869,115.65	0.9698	0.2051	50,034,083.37	(71,117.33)	80,905.57	49,964,264.97	49,972,754.66	8,489.68
Net Asset Value (NAV):														54	1.000170

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Pool/Non-Pooled Investments As of 30-Sep-2015

Run Date: 06-Oct-2015 03:18 pm
Print Date: 06-Oct-2015
As at date: 06-Oct-2015

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
505-Foothill Rnch 87-4 DS															
REPURCHASE AGREEMENTS															
BAYERISCHE LANDESBK-REPO															
BAYERISCHE LANDESBK GIRO /															
26091	7/24/97	8/15/19		AA+	Aaa	AAA	1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	8,754.14	1,081,500.00	1,081,500.00	0.00
Subtotal for BAYERISCHE LANDESBK-REPO:							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	8,754.14	1,081,500.00	1,081,500.00	0.00
Subtotal for REPURCHASE AGREEMENTS:							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	8,754.14	1,081,500.00	1,081,500.00	0.00
Total 505-Foothill Rnch 87-4 DS :							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	8,754.14	1,081,500.00	1,081,500.00	0.00
Net Asset Value (NAV):														1.000000	
529-Ladera CFD 04-1 Const															
FUNDS															
GS FIN TAX FREE-LAD04															
	10/1/15			AAAm	Aaa-mf	NR	1,257,301.27		0.0061	1,257,301.27	0.00	0.00	1,257,301.27	1,257,301.27	0.00
Subtotal for FUNDS:							1,257,301.27		0.0061	1,257,301.27	0.00	0.00	1,257,301.27	1,257,301.27	0.00
Total 529-Ladera CFD 04-1 Const :							1,257,301.27		0.0061	1,257,301.27	0.00	0.00	1,257,301.27	1,257,301.27	0.00
Net Asset Value (NAV):														1.000000	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / BNP PARIBAS															
794632	7/30/15	1/30/17	3135G0GY3	AA+	Aaa	AAA	3,500,000.00	1.2500	0.5828	3,534,825.00	(3,933.94)	7,413.19	3,530,891.06	3,534,492.50	3,601.44
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794636	7/30/15	7/27/17	3130A5ZU6	AA+	Aaa	AAA	3,500,000.00	0.8000	0.7910	3,500,620.80	(52.82)	4,744.45	3,500,567.98	3,502,450.00	1,882.02
FREDDIE MAC / DAIWA CAPITAL MARKETS															
794637	7/30/15	1/12/18	3137EADN6	AA+	Aaa	AAA	3,500,000.00	0.7500	0.9360	3,484,265.61	1,088.21	4,447.92	3,485,353.82	3,497,935.00	12,581.18
FED FARM CR BK / DAIWA CAPITAL MARKETS															
794630	7/30/15	6/25/18	3133EE2F6	AA+	Aaa	AAA	3,500,000.00	1.2200	1.0800	3,513,956.88	(814.71)	7,235.28	3,513,142.17	3,522,785.00	9,642.83
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	(3,136.56)	7,656.25	3,562,628.44	3,590,475.00	27,846.56
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	AAA	3,500,000.00	1.6250	1.4650	3,520,986.46	(918.35)	9,637.15	3,520,068.11	3,553,760.00	33,691.89
FANNIE MAE / MORGAN STANLEY															
794635	7/30/15	1/21/20	3135G0A78	AA+	Aaa	AAA	3,320,000.00	1.6250	1.6180	3,320,996.00	(37.71)	9,141.53	3,320,958.29	3,359,026.60	38,068.31

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ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Pool/Non-Pooled Investments As of 30-Sep-2015

Run Date: 06-Oct-2015 03:18 pm
Print Date: 06-Oct-2015
As at date: 06-Oct-2015

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User: uphan

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794638	7/30/15	7/29/20	3130A5Z77	AA+	Aaa	AAA	3,500,000.00	1.8300	1.7810	3,508,150.38	(276.36)	10,852.92	3,507,874.02	3,557,015.00	49,140.98
Subtotal for GOVT AGENCY-FIX-30/360:							27,820,000.00	1.3702	1.1955	27,949,566.13	(8,082.24)	61,128.69	27,941,483.89	28,117,939.10	176,455.21
Subtotal for GOVERNMENT AGENCY:							27,820,000.00	1.3702	1.1955	27,949,566.13	(8,082.24)	61,128.69	27,941,483.89	28,117,939.10	176,455.21
Total 650-Fountain Valley SD40 :							27,820,000.00	1.3702	1.1955	27,949,566.13	(8,082.24)	61,128.69	27,941,483.89	28,117,939.10	176,455.21
Net Asset Value (NAV):														1.006315	
Total Investments:							198,507,200.73	0.4722	0.2255	198,801,734.58	(79,199.57)	150,957.72	198,723,833.94	198,912,135.61	188,301.67

Report Parameters

Deals [Settlement Date] <= 30-Sep-2015

Deals [Entity Name] include list 100-GF-Tax Ex-Non AMT, 15B-Housing 99A & 99B, 283-John Wayne Airport, 529-Ladera CFD 04-1 Const, 650-Fountain Valley SD40

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
September 30, 2015

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
CERTIFICATES OF PARTICIPATION										
1991 CIVIC CENTER PARKING	U.S. BANK	MONEY MARKET			FEDERATED US TREASURY CASH SS	60934N674	0.01%	\$ 101,207.94	\$ 101,207.94	\$ -
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	11/15/96	11/15/18	U.S. TREASURY STRIPPED	912803AP8	0.00%	10,458.00	67,923.80	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TR STRPD BOND	06/01/95	11/15/18	U.S. TREASURY STRIPPED	912833KT6	0.00%	43,923.12	284,815.44	-
1991 CIVIC CENTER PARKING	U.S. BANK	US TREASURY BOND	06/01/95	11/15/18	US TREASURY BOND	912810EB0	9.00%	2,558,237.10	2,803,131.11	75,903.75
REDEVELOPMENT AGENCIES										
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	1,016,330.10	1,016,330.10	5.03
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.05%	3,634,692.33	3,634,692.33	162.29
COMMUNITY FACILITIES DISTRICTS										
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	9,908,323.14	9,908,323.14	130.50
1999 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	2,145,346.71	2,145,346.71	10.62
2005 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	6.49	6.49	-
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL Z	31846V625	0.05%	6,643,634.90	6,643,634.90	296.63
ASSESSMENT DISTRICTS										
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	4,201,494.51	4,201,494.51	21.25
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOLIO	825252570	0.02%	620,529.79	620,529.79	-
NEWPORT COAST - 2003B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	477,078.66	477,078.66	2.41
NEWPORT COAST - Group 1	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	1,087,583.43	1,087,583.43	5.51
NEWPORT COAST - Group 2	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	695,567.10	695,567.10	3.52
NEWPORT COAST - Group 3	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	886,105.43	886,105.43	4.49
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	0.00%	451,121.12	451,121.12	-
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	105,306.01	105,306.01	2.31
1999 REASSESSMENT BONDS (RAD 99-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	1,171,037.91	1,171,037.91	5.76
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN PRIME OBLIGATION FUND CL D	31846V708	0.02%	11,697.26	11,697.26	0.62
2001 REASSESSMENT BONDS (RAD 01-1R)	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	0.01%	625,953.45	625,953.45	3.07
REVENUE BONDS										
2012 JUVENILE JUSTICE CENTER	U.S. BANK	MONEY MARKET			US BANK MMKT 5 - CT	9AMMF05B2	0.02%	3,743,950.17	3,743,950.17	61.54
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	MONEY MARKET			WELLS FARGO ADVANTAGE TREASURY PLUS	94975H320	0.01%	10,364,105.12	10,364,105.12	77.99
2005 LEASE REVENUE REFUNDING BONDS	BNY MELLON	INVEST AGREEMENT	11/22/05	01/17/17	NATIXIS FUNDING CORP.		5.005%	14,190,214.85	14,190,214.85	179,594.19
2006 LEASE REVENUE BONDS (COGEN)	U.S. BANK	MONEY MARKET			GOLDMAN SACHS FIN SQ MMKT	38143H209	0.01%	1,742,058.28	1,742,058.28	8.67
PENSION OBLIGATION BONDS (POBs)										
1996A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED AUTOMATED GOVT CASH RESERVES	60934N716	0.01%	2,283.35	2,283.35	-
1996A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/16	FED NATL MTG ASSN DISC NTS	31364KQG8	0.00%	12,318,576.15	25,887,976.27	-
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED AUTOMATED GOVT CASH RESERVES	60934N716	0.01%	2,327.68	2,327.68	-
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FED NATL MTG ASSN DISC NTS	31364KQH6	0.00%	33,905,233.54	73,177,161.95	-
2015-16 PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	9.41	9.41	-
TEETER PLAN										
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	0.01%	31,741.64	31,741.64	0.01
TOTAL OF INVESTMENTS WITH TRUSTEES								<u>\$ 112,696,134.69</u>	<u>\$ 166,080,715.35</u>	<u>\$ 256,300.16</u>

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
September 30, 2015

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET MUTUAL FUNDS							
FEDERATED AUTOMATED GOVT CASH RESERVES			60934N716	0.01%	\$ 4,611.03	\$ 4,611.03	\$ -
FEDERATED US TREASURY CASH SS			60934N674	0.01%	101,207.94	101,207.94	-
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	0.01%	11,290,173.69	11,290,173.69	56.63
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	0.01%	1,048,081.15	1,048,081.15	5.04
FIRST AMERICAN PRIME OBLIGATION FUND CL D			31846V708	0.02%	10,025,326.41	10,025,326.41	133.43
FIRST AMERICAN PRIME OBLIGATION FUND CL Z			31846V625	0.05%	10,278,327.23	10,278,327.23	458.92
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	0.00%	451,121.12	451,121.12	-
GOLDMAN SACHS FIN SQ MMKT			38143H209	0.01%	1,742,058.28	1,742,058.28	8.67
INVESCO STIT TREASURY PORTFOLIO			825252570	0.02%	620,529.79	620,529.79	-
US BANK MMKT 5 -CT			9AMMF05B2	0.02%	3,743,950.17	3,743,950.17	61.54
WELLS FARGO ADVANTAGE TREASURY PLUS			94975H320	0.01%	10,364,105.12	10,364,105.12	77.99
SUB-TOTAL MONEY MARKET FUNDS					<u>49,669,491.93</u>	<u>49,669,491.93</u>	<u>802.22</u>
INVESTMENT AGREEMENTS							
NATIXIS FUNDING CORP.	11/22/05	01/17/17		5.005%	14,190,214.85	14,190,214.85	179,594.19
SUB-TOTAL INVESTMENT AGREEMENTS					<u>14,190,214.85</u>	<u>14,190,214.85</u>	<u>179,594.19</u>
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237.10	2,803,131.11	75,903.75
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458.00	67,923.80	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923.12	284,815.44	-
SUB-TOTAL US TREASURIES					<u>2,612,618.22</u>	<u>3,155,870.35</u>	<u>75,903.75</u>
GOVERNMENT SECURITIES							
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/16	31364KQG8	0.00%	12,318,576.15	25,887,976.27	-
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/21	31364KQH6	0.00%	33,905,233.54	73,177,161.95	-
SUB-TOTAL US GOVERNMENT SECURITIES					<u>46,223,809.69</u>	<u>99,065,138.22</u>	<u>-</u>
TOTAL OF INVESTMENTS WITH TRUSTEES					<u>\$ 112,696,134.69</u>	<u>\$ 166,080,715.35</u>	<u>\$ 256,300.16</u>
					-	-	-

JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE
FOR THE MONTH ENDED **SEPTEMBER 2015**

Prepared by: Katherine Buranday
Date: 10/8/2015

Trust Officer: Linda Verstuyft
Phone No. (213) 533-8747

Type of Investment / Interest Rate	Maturity	Market	Reserve Fund Cost	Market	Principal Acct. Cost	Market	Interest Acct. Cost	Market	Cost of Issuance Acct. Cost
<u>2009A AIRPORT REVENUE BONDS</u>									
US Bank Mmkt 5 - Ct (Note 1) Interest Rate: 0.02% 9AMMF05B2		0.00	0.00	398,754.23	398,754.23	773,614.45	773,614.45	0.00	0.00
First American Gov't Obligation Fund - Y (Note 2) Interest Rate: 0.01% 31846V203		34,397.99	34,397.99						
U.S. Treasury Note - Rate: 0.875% - Yield: 0.420% Dated: 3/31/2015 Par Value: \$4,350,000.00 Premium: \$28,708.56 Accrued Interest: \$1,449.15 CUSIP: 912828VW7	9/15/2016	4,370,271.00	4,378,708.56						
		\$4,404,668.99	\$4,413,106.55	\$398,754.23	\$398,754.23	\$773,614.45	\$773,614.45	\$0.00	\$0.00
<u>2009B AIRPORT REVENUE BONDS</u>									
US Bank Mmkt 5 - Ct (Note 1) Interest Rate: 0.02% 9AMMF05B2		0.00	0.00	1,483,765.71	1,483,765.71	1,771,368.77	1,771,368.77	0.00	0.00
First American Gov't Obligation Fund - Y (Note 2) Interest Rate: 0.01% 31846V203		197,537.56	197,537.56						
U.S. Treasury Note - Rate: 2.125% - Yield: 0.205% Dated: 9/30/2014 Par Value: \$9,261,000.00 Premium: \$221,853.37 Accrued Interest: \$49,198.84 CUSIP: 912828PM6	12/31/2015	9,308,416.32	9,482,853.37						
		\$9,505,953.88	\$9,680,390.93	\$1,483,765.71	\$1,483,765.71	\$1,771,368.77	\$1,771,368.77	\$0.00	\$0.00
<u>WELLS FARGO BANK</u>									
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	\$1,174,934.31	\$1,174,934.31						

(Note 1): US Bank money market deposit account - Interest rate is variable.

(Note 2): First American Government Obligation Fund - Y - Interest rate is variable.

Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended September 30, 2015

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
<u>COUNTY OF ORANGE</u>								
Taxable Pension Obligation Bonds, 2015 Series A	1/13/2015	6/30/2016	0.80%	AA-	\$ 25,000,000	Extended Fund *	\$ 25,000,000	\$ 25,061,250
					<u>\$ 25,000,000</u>		<u>\$ 25,000,000</u>	<u>\$ 25,061,250</u>

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 50.74%

Orange County Educational Investment Pool - 49.26%

**Market values provided by Bloomberg and Northern Trust

Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2015/2016

Temporary Transfer-from OCEIP	Transfer Date	Maturity	Int Rate*	Original Amount		Principal Paydown	Principal Outstanding
Anaheim Union High	4/30/2012	10/31/2012	0.56%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	\$ -
Anaheim Union High	10/10/2012	1/31/2013	0.44%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.38%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim 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	0.59%	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	-
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	-
Total Temporary Transfers				\$ 554,700,000		\$ 544,700,000	\$ 10,000,000

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

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

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Fund: County Money Mkt Fnd												
751699	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2450 / 0.2450					
				12/1/2015	9/1/2015	INT		0.00	0.00	0.00	(3,365.21)	3,365.21
800395	FREDDIE MAC	/DEUTSCHE	AGNF1				0.5000 / 0.3837					
				5/13/2016	9/1/2015	PURC		4,410,000.00	4,420,194.11	0.00	0.00	(4,420,194.11)
800398	FED FARM CR BK	/DEUTSCHE	AGNF1				5.1250 / 0.4859					
				8/25/2016	9/1/2015	PURC		1,125,000.00	1,177,095.53	0.00	0.00	(1,177,095.53)
767589	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.1500 / 0.1576					
				3/2/2016	9/2/2015	INT		0.00	0.00	0.00	(5,750.00)	5,750.00
767597	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.1269 / 0.1296					
				3/2/2016	9/2/2015	INT		0.00	0.00	0.00	(2,471.39)	2,471.39
794940	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0490 / 0.0490					
				9/2/2015	9/2/2015	MAT		(18,000,000.00)	(17,999,191.50)	0.00	(808.50)	18,000,000.00
800879	FHLB DISC CORP	/DEUTSCHE	AGDN				0.1400 / 0.1400					
				10/23/2015	9/3/2015	PURC		5,000,000.00	4,999,027.78	0.00	0.00	(4,999,027.78)
800888	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				5.1250 / 0.4865					
				8/25/2016	9/3/2015	PURC		7,578,000.00	7,929,080.32	0.00	0.00	(7,929,080.32)
737087	TORONTO DOMINION BANK NY	/TDSI	YCD				0.3400 / 0.3400					
				9/8/2015	9/8/2015	INT		0.00	0.00	0.00	(69,888.89)	69,888.89
				9/8/2015	9/8/2015	MAT		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
790021	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0600 / 0.0600					
				9/8/2015	9/8/2015	MAT		(8,500,000.00)	(8,499,093.33)	0.00	(906.67)	8,500,000.00
790217	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.3384 / 0.3384					
				1/7/2016	9/8/2015	INT		0.00	0.00	0.00	(1,526.66)	1,526.66
791170	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.0500 / 0.0500					
				9/8/2015	9/8/2015	MAT		(10,100,000.00)	(10,099,200.42)	0.00	(799.58)	10,100,000.00

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Fund: County Money Mkt Fnd												
795466	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0500 / 0.0500					
				9/8/2015	9/8/2015	MAT		(11,500,000.00)	(11,499,440.97)	0.00	(559.03)	11,500,000.00
799326	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.0400 / 0.0400					
				9/8/2015	9/8/2015	MAT		(23,000,000.00)	(22,999,667.78)	0.00	(332.22)	23,000,000.00
801296	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD				0.7500 / 0.7500					
				10/5/2016	9/8/2015	PURC		5,000,000.00	5,000,000.00	0.00	0.00	(5,000,000.00)
801303	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.1250 / 0.1250					
				10/23/2015	9/8/2015	PURC		5,000,000.00	4,999,218.75	0.00	0.00	(4,999,218.75)
801305	FHLB DISC CORP	/DEUTSCHE	AGDN				0.1200 / 0.1200					
				10/29/2015	9/8/2015	PURC		10,000,000.00	9,998,300.00	0.00	0.00	(9,998,300.00)
801529	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.1350 / 0.1350					
				10/29/2015	9/9/2015	PURC		6,000,000.00	5,998,875.00	0.00	0.00	(5,998,875.00)
799026	FREDDIE MAC	/DAIWA CAPITAL MARKETS	AGNF1				1.7500 / 0.0800					
				9/10/2015	9/10/2015	INT		0.00	0.00	0.00	(28,875.00)	28,875.00
				9/10/2015	9/10/2015	MAT		(3,300,000.00)	(3,328,756.64)	0.00	28,756.64	3,300,000.00
797358	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0500 / 0.0500					
				9/11/2015	9/11/2015	MAT		(20,000,000.00)	(19,999,222.22)	0.00	(777.78)	20,000,000.00
797567	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0440 / 0.0440					
				9/11/2015	9/11/2015	MAT		(5,000,000.00)	(4,999,847.22)	0.00	(152.78)	5,000,000.00
798359	FHLB DISC CORP	/RBS GREENWICH CAPITAL	AGDN				0.0400 / 0.0400					
				9/11/2015	9/11/2015	MAT		(10,000,000.00)	(9,999,755.56)	0.00	(244.44)	10,000,000.00
799857	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.0800 / 0.0800					
				9/11/2015	9/11/2015	MAT		(4,000,000.00)	(3,999,875.56)	0.00	(124.44)	4,000,000.00

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Fund: County Money Mkt Fnd												
775431	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1240 / 0.1240					
				10/14/2015	9/14/2015	INT		0.00	0.00	0.00	(2,393.88)	2,393.88
794941	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0450 / 0.0450					
				9/14/2015	9/14/2015	MAT		(25,000,000.00)	(24,998,593.75)	0.00	(1,406.25)	25,000,000.00
802277	FREDDIE DISCOUNT	/GOLDMAN SACHS GROUP INC	AGDN				0.1100 / 0.1100					
				10/29/2015	9/14/2015	PURC		5,000,000.00	4,999,312.50	0.00	0.00	(4,999,312.50)
802282	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN				0.1100 / 0.1100					
				10/23/2015	9/14/2015	PURC		8,000,000.00	7,999,046.67	0.00	0.00	(7,999,046.67)
802283	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0800 / 0.0800					
				10/9/2015	9/14/2015	PURC		6,000,000.00	5,999,666.67	0.00	0.00	(5,999,666.67)
803054	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.2100 / 0.2101					
				11/12/2015	9/17/2015	PURC		6,000,000.00	5,998,040.00	0.00	0.00	(5,998,040.00)
770645	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1				0.1270 / 0.1353					
				4/18/2016	9/18/2015	INT		0.00	0.00	0.00	(2,061.16)	2,061.16
765788	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.1285 / 0.1285					
				1/19/2016	9/19/2015	INT		0.00	0.00	0.00	(6,871.67)	6,871.67
798096	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.2700 / 0.1688					
				6/20/2016	9/20/2015	INT		0.00	0.00	0.00	(2,760.00)	2,760.00
803341	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.0900 / 0.0900					
				11/10/2015	9/21/2015	PURC		10,000,000.00	9,998,750.00	0.00	0.00	(9,998,750.00)
795468	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0500 / 0.0500					
				9/22/2015	9/22/2015	MAT		(5,200,000.00)	(5,199,646.11)	0.00	(353.89)	5,200,000.00
803835	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0850 / 0.0850					
				11/10/2015	9/22/2015	PURC		6,000,000.00	5,999,305.83	0.00	0.00	(5,999,305.83)

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Fund: County Money Mkt Fnd												
799321	FHLB DISC CORP	/GOLDMAN SACHS GROUP INC	AGDN				0.0550 / 0.0550					
				9/23/2015	9/23/2015	MAT		(7,000,000.00)	(6,999,700.56)	0.00	(299.44)	7,000,000.00
804058	FANNIE MAE	/BNP PARIBAS	AGNF1				0.5000 / 0.0700					
				9/28/2015	9/23/2015	PURC		12,072,000.00	12,102,062.37	0.00	0.00	(12,102,062.37)
804117	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0500 / 0.0500					
				11/9/2015	9/24/2015	PURC		20,000,000.00	19,998,722.22	0.00	0.00	(19,998,722.22)
785767	FREDDIE MAC	/DEUTSCHE	AGNF1				0.5000 / 0.1000					
				9/25/2015	9/25/2015	INT		0.00	0.00	0.00	(32,562.50)	32,562.50
				9/25/2015	9/25/2015	MAT		(13,025,000.00)	(13,053,718.89)	0.00	28,718.89	13,025,000.00
804553	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0750 / 0.0750					
				11/10/2015	9/25/2015	PURC		10,000,000.00	9,999,041.67	0.00	0.00	(9,999,041.67)
804058	FANNIE MAE	/BNP PARIBAS	AGNF1				0.5000 / 0.0700					
				9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(30,180.00)	30,180.00
				9/28/2015	9/28/2015	MAT		(12,072,000.00)	(12,102,062.37)	0.00	30,062.37	12,072,000.00
773418	FANNIE MAE	/JEFFERIES & COMPANY	AGNF1				0.5000 / 0.3546					
				3/30/2016	9/30/2015	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
793891	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.0500 / 0.0500					
				9/30/2015	9/30/2015	MAT		(24,000,000.00)	(23,997,866.67)	0.00	(2,133.33)	24,000,000.00
Sub Total:								(92,512,000.00)	(92,159,900.13)	0.00	(147,566.81)	92,307,466.94

Fund: Extended Fund												
662139	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.2500 / 0.4416					
				9/15/2015	9/1/2015	SALE		(15,000,000.00)	(14,936,718.75)	0.00	1,921,197.35	13,015,521.40
675627	US TREASURY N/B	/DEUTSCHE	TRBD				0.2500 / 0.4092					
				9/15/2015	9/1/2015	SALE		(20,000,000.00)	(19,936,718.74)	0.00	(87,160.34)	20,023,879.08
800396	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.1250 / 1.1779					
				10/19/2018	9/1/2015	PURC		25,000,000.00	24,959,500.00	0.00	0.00	(24,959,500.00)
800397	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				1.1250 / 1.1779					
				10/19/2018	9/1/2015	PURC		50,000,000.00	49,919,000.00	0.00	0.00	(49,919,000.00)

Deals [Transaction Type] = SE

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Fund:		Extended Fund										
767869	CHEVRON CORP	/BARCLAYS CAPITAL	MTN				1.3650 / 1.3650					
				3/2/2018	9/2/2015	INT		0.00	0.00	0.00	(203,612.50)	203,612.50
779245	CHEVRON CORP	/RBC	MTN				1.3650 / 1.1919					
				3/2/2018	9/2/2015	INT		0.00	0.00	0.00	(47,509.58)	47,509.58
780466	CHEVRON CORP	/RBC	MTN				1.3650 / 1.2629					
				3/2/2018	9/2/2015	INT		0.00	0.00	0.00	(95,019.17)	95,019.17
794629	CHEVRON CORP	/CASTLE OAK SECURITIES	MTN				1.3650 / 1.4000					
				3/2/2018	9/2/2015	INT		0.00	0.00	0.00	(10,893.27)	10,893.27
797837	CHEVRON CORP	/BANK OF AMERICA	MTN				1.3650 / 1.5185					
				3/2/2018	9/2/2015	INT		0.00	0.00	0.00	(67,870.83)	67,870.83
612460	FREDDIE MAC	/BNP PARIBAS	AGNF1				0.4500 / 0.4331					
				9/4/2015	9/4/2015	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
				9/4/2015	9/4/2015	MAT		(10,000,000.00)	(10,006,500.00)	0.00	6,500.00	10,000,000.00
613215	FREDDIE MAC	/BNP PARIBAS	AGNF1				0.4500 / 0.4398					
				9/4/2015	9/4/2015	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
				9/4/2015	9/4/2015	MAT		(10,000,000.00)	(10,005,125.00)	0.00	5,125.00	10,000,000.00
801102	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1				1.1250 / 1.1471					
				10/19/2018	9/4/2015	PURC		10,000,000.00	9,994,207.50	0.00	0.00	(9,994,207.50)
801103	FANNIE MAE	/DEUTSCHE	AGNF1				1.1250 / 1.1473					
				10/19/2018	9/4/2015	PURC		10,500,000.00	10,493,844.38	0.00	0.00	(10,493,844.38)
644965	FREDDIE MAC	/CRED SUIS SECURITIES	AGNF1				1.0000 / 0.7027					
				3/8/2017	9/8/2015	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
747529	FREDDIE MAC	/MORGAN STANLEY	AGNF1				1.0000 / 0.7686					
				3/8/2017	9/8/2015	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
762148	FREDDIE MAC	/MORGAN STANLEY	AGNF1				1.0000 / 0.6636					
				3/8/2017	9/8/2015	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
725461	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.1900 / 0.2100					
				9/9/2015	9/9/2015	INT		0.00	0.00	0.00	(23,750.00)	23,750.00

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Fund:		Extended Fund										
656550	US TREASURY N/B	/CRED SUIS SECURITIES	TRBD	9/9/2015	9/9/2015	MAT	0.2500 / 0.3491	(25,000,000.00)	(24,996,243.06)	0.00	(3,756.94)	25,000,000.00
662139	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	9/15/2015	9/10/2015	SALE	0.2500 / 0.4416	(13,000,000.00)	(12,970,546.88)	0.00	9,967,015.97	3,003,530.91
711481	FREDDIE MAC	/NOMURA SECURITIES	AGNF1	9/15/2015	9/10/2015	SALE	1.7500 / 0.1941	(15,000,000.00)	(14,936,718.75)	0.00	12,934,364.81	2,002,353.94
801807	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD	9/10/2015	9/10/2015	INT		0.00	0.00	0.00	(350,000.00)	350,000.00
				9/10/2015	9/10/2015	MAT		(40,000,000.00)	(40,938,333.33)	0.00	938,333.33	40,000,000.00
801807	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD				1.7500 / 1.7500					
801808	TORONTO DOMINION BANK NY	/TD SECURITIES	YCD	9/10/2018	9/10/2015	PURC	1.7500 / 1.7500	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
649011	FED HM LN BK BD	/BNP PARIBAS	AGNF1	9/10/2018	9/10/2015	PURC		21,000,000.00	21,000,000.00	0.00	0.00	(21,000,000.00)
707633	US TREASURY N/B	/NOMURA SECURITIES	TRBD	3/11/2016	9/11/2015	INT	1.0000 / 0.4090	0.00	0.00	0.00	(150,000.00)	150,000.00
667931	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD	3/15/2016	9/15/2015	INT	0.3750 / 0.4462	0.00	0.00	0.00	(46,875.00)	46,875.00
673705	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	12/15/2015	9/17/2015	SALE	0.2500 / 0.5891	(10,000,000.00)	(9,952,343.75)	0.00	(57,202.02)	10,009,545.77
675628	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	12/15/2015	9/17/2015	SALE	0.2500 / 0.5602	(25,000,000.00)	(24,808,593.75)	0.00	(215,270.66)	25,023,864.41
803053	US TREASURY N/B	/JEFFERIES & COMPANY	TRBD	12/15/2015	9/17/2015	SALE	1.0000 / 1.1106	(15,000,000.00)	(14,896,289.06)	0.00	(118,029.59)	15,014,318.65
645483	FED HM LN BK BD	/CANTOR FITZGERALD	AGNF1	9/15/2018	9/17/2015	PURC	0.4500 / 0.4530	50,000,000.00	49,839,843.75	2,747.25	0.00	(49,842,591.00)

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
646980	FREDDIE MAC	/CRED SUIS SECURITIES	CALLGOVAGY	3/18/2016	9/18/2015	INT	0.4200 / 0.4241	0.00	0.00	0.00	(112,500.00)	112,500.00
672940	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNFI	9/18/2015	9/18/2015	INT		0.00	0.00	0.00	(105,000.00)	105,000.00
				9/18/2015	9/18/2015	MAT		(50,000,000.00)	(50,004,333.33)	0.00	4,333.33	50,000,000.00
803285	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNFI	3/18/2016	9/18/2015	INT	1.1000 / 1.1058	0.00	0.00	0.00	(33,750.00)	33,750.00
803286	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNFI	6/1/2018	9/18/2015	PURC	1.2200 / 1.1003	20,000,000.00	20,062,228.88	0.00	0.00	(20,062,228.89)
803288	FED HM LN BK BD	/DEUTSCHE	AGNFI	6/25/2018	9/18/2015	PURC	1.1250 / 1.2180	4,800,000.00	4,829,110.93	0.00	0.00	(4,829,110.93)
803289	FED HM LN BK BD	/DEUTSCHE	AGNFI	9/14/2018	9/18/2015	PURC	1.1250 / 1.2044	6,500,000.00	6,490,583.13	0.00	0.00	(6,490,583.13)
633778	FANNIE MAE	/RBC	CALLGOVAGY	9/14/2018	9/18/2015	PURC	1.0000 / 0.9441	19,000,000.00	18,980,073.75	0.00	0.00	(18,980,073.75)
637076	FANNIE MAE	/RBC	CALLGOVAGY	9/20/2017	9/20/2015	INT	1.0000 / 1.0133	0.00	0.00	0.00	(250,000.00)	250,000.00
614801	FREDDIE MAC	/UBS FINANCIAL SERVICES	CALLGOVAGY	9/20/2017	9/20/2015	INT	0.5000 / 0.5000	0.00	0.00	0.00	(112,985.00)	112,985.00
667181	MICROSOFT CORP	/BNP PARIBAS	MTN	9/25/2015	9/25/2015	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				9/25/2015	9/25/2015	MAT		(10,000,000.00)	(10,000,000.00)	0.00	0.00	10,000,000.00
670151	FREDDIE MAC	/CANTOR FITZGERALD	CALLGOVAGY	9/25/2015	9/25/2015	INT	1.6250 / 0.4890	0.00	0.00	0.00	(59,694.38)	59,694.38
				9/25/2015	9/25/2015	MAT		(7,347,000.00)	(7,525,495.37)	0.00	178,495.37	7,347,000.00
773855	FED FARM CR BK	/BNP PARIBAS	AGNFI	9/25/2015	9/25/2015	INT	1.0000 / 0.7531	0.00	0.00	0.00	(62,500.00)	62,500.00
				9/25/2015	9/25/2015	MAT		(25,000,000.00)	(25,052,013.89)	0.00	52,013.89	25,000,000.00
				9/25/2017	9/25/2015	INT		0.00	0.00	0.00	(225,000.00)	225,000.00

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Fund: Extended Fund												
618771 FANNIE MAE		/JEFFERIES & COMPANY	AGNF1				0.5000 / 0.4322					
				9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
				9/28/2015	9/28/2015	MAT		(15,000,000.00)	(15,033,866.67)	0.00	33,866.67	15,000,000.00
618773 FANNIE MAE		/JP MORGAN CHASE & CO	AGNF1				0.5000 / 0.4370					
				9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				9/28/2015	9/28/2015	MAT		(10,000,000.00)	(10,021,177.78)	0.00	21,177.78	10,000,000.00
619050 FANNIE MAE		/BNP PARIBAS	AGNF1				0.5000 / 0.4626					
				9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
				9/28/2015	9/28/2015	MAT		(15,000,000.00)	(15,020,725.00)	0.00	20,725.00	15,000,000.00
710979 FED HM LN BK BD		/NOMURA SECURITIES	CALLGOVAGY				1.1250 / 0.7365					
				9/28/2016	9/28/2015	EPAY PRI		(50,000,000.00)	(50,490,625.00)	0.00	0.00	50,490,625.00
				9/28/2016	9/28/2015	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
712741 FED HM LN BK BD		/NOMURA SECURITIES	CALLGOVAGY				1.1250 / 0.7305					
				9/28/2016	9/28/2015	EPAY PRI		(50,000,000.00)	(50,507,187.50)	0.00	0.00	50,507,187.50
				9/28/2016	9/28/2015	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
732659 FED HM LN BK BD		/MORGAN STANLEY	AGNF1				0.5000 / 0.6059					
				9/28/2016	9/28/2015	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
732660 FED HM LN BK BD		/DAIWA CAPITAL MARKETS	AGNF1				0.5000 / 0.6059					
				9/28/2016	9/28/2015	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
732661 FED HM LN BK BD		/CASTLE OAK SECURITIES	AGNF1				0.5000 / 0.6059					
				9/28/2016	9/28/2015	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
740902 FED HM LN BK BD		/BNP PARIBAS	AGNF1				0.5000 / 0.6589					
				9/28/2016	9/28/2015	INT		0.00	0.00	0.00	(72,500.00)	72,500.00
741161 FED HM LN BK BD		/DAIWA CAPITAL MARKETS	AGNF1				0.5000 / 0.6660					
				9/28/2016	9/28/2015	INT		0.00	0.00	0.00	(87,500.00)	87,500.00
741827 FED HM LN BK BD		/DAIWA CAPITAL MARKETS	AGNF1				0.5000 / 0.6600					

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Fund:		Extended Fund										
804835	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1	9/28/2016	9/28/2015	INT	0.7800 / 0.7953	0.00	0.00	0.00	(62,500.00)	62,500.00
804836	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1	8/28/2017	9/28/2015	PURC	1.1250 / 0.9299	50,000,000.00	49,985,500.00	0.00	0.00	(49,985,500.00)
804841	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1	4/25/2018	9/28/2015	PURC	4.8750 / 1.0023	18,450,000.00	18,629,541.56	0.00	0.00	(18,629,541.56)
675626	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	6/13/2018	9/28/2015	PURC	0.5000 / 0.7393	32,000,000.00	35,757,560.00	0.00	0.00	(35,757,560.00)
691409	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	3/30/2016	9/30/2015	INT	1.0000 / 0.7984	0.00	0.00	0.00	(37,500.00)	37,500.00
691410	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	3/31/2017	9/30/2015	INT	1.0000 / 0.7984	0.00	0.00	0.00	(250,000.00)	250,000.00
691926	US TREASURY N/B	/MORGAN STANLEY	TRBD	3/31/2017	9/30/2015	INT	1.0000 / 0.8499	0.00	0.00	0.00	(250,000.00)	250,000.00
702988	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	3/31/2017	9/30/2015	INT	1.0000 / 0.5719	0.00	0.00	0.00	(150,000.00)	150,000.00
705123	US TREASURY N/B	/JEFFERIES & COMPANY	TRBD	9/30/2016	9/30/2015	INT	1.0000 / 0.5430	0.00	0.00	0.00	(125,000.00)	125,000.00
705392	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBD	9/30/2016	9/30/2015	INT	1.0000 / 0.5685	0.00	0.00	0.00	(250,000.00)	250,000.00
707867	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1	9/30/2016	9/30/2015	INT	0.5000 / 0.4927	0.00	0.00	0.00	(250,000.00)	250,000.00
				3/30/2016	9/30/2015	INT		0.00	0.00	0.00	(25,000.00)	25,000.00

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Fund:		Extended Fund										
710977	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBD				0.3750 / 0.3988					
				3/31/2016	9/30/2015	INT		0.00	0.00	0.00	(79,500.00)	79,500.00
713551	US TREASURY N/B	/DEUTSCHE	TRBD				0.3750 / 0.3892					
				3/31/2016	9/30/2015	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
Sub Total:								(63,097,000.00)	(61,098,561.72)	2,747.25	20,429,019.21	40,666,795.25
Fund:		Educational Money Mkt Fnd										
751698	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2450 / 0.2450					
				12/1/2015	9/1/2015	INT		0.00	0.00	0.00	(1,121.74)	1,121.74
762967	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				0.2500 / 0.2534					
				2/2/2016	9/1/2015	SALE		(15,000,000.00)	(14,999,490.00)	0.00	(380.83)	14,999,870.83
762970	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				0.2500 / 0.2534					
				2/2/2016	9/1/2015	SALE		(10,000,000.00)	(9,999,660.00)	0.00	(253.89)	9,999,913.89
777201	FNMA DISCOUNT	/RBC	AGDN				0.0900 / 0.0900					
				9/1/2015	9/1/2015	MAT		(8,687,000.00)	(8,684,155.01)	0.00	(2,844.99)	8,687,000.00
778964	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0850 / 0.0850					
				9/1/2015	9/1/2015	MAT		(6,701,000.00)	(6,699,101.38)	0.00	(1,898.62)	6,701,000.00
800394	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0675 / 0.0675					
				9/15/2015	9/1/2015	PURC		10,000,000.00	9,999,737.50	0.00	0.00	(9,999,737.50)
767588	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				0.1500 / 0.1576					
				3/2/2016	9/2/2015	INT		0.00	0.00	0.00	(3,833.33)	3,833.33
792680	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				0.0400 / 0.0400					
				9/2/2015	9/2/2015	MAT		(10,000,000.00)	(9,999,522.22)	0.00	(477.78)	10,000,000.00
800886	FREDDIE MAC	/DEUTSCHE	AGNF1				0.4200 / 0.0800					
				9/18/2015	9/3/2015	PURC		4,100,000.00	4,108,473.06	0.00	0.00	(4,108,473.06)
800887	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				0.2000 / 0.0700					
				9/15/2015	9/3/2015	PURC		4,000,000.00	4,003,906.57	0.00	0.00	(4,003,906.57)
795177	FREDDIE MAC	/DEUTSCHE	AGNF1				0.4500 / 0.0600					

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Fund: Educational Money Mkt Fnd												
801096	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	9/4/2015	9/4/2015	INT		0.00	0.00	0.00	(11,250.00)	11,250.00
				9/4/2015	9/4/2015	MAT		(5,000,000.00)	(5,010,982.75)	0.00	10,982.75	5,000,000.00
							0.1500 / 0.1500					
801101	FHLB DISC CORP	/TD SECURITIES	AGDN	10/28/2015	9/4/2015	PURC		10,000,000.00	9,997,750.00	0.00	0.00	(9,997,750.00)
							0.0700 / 0.0700					
737088	TORONTO DOMINION BANK NY	/TDSI	YCD	9/30/2015	9/4/2015	PURC		11,000,000.00	10,999,443.90	0.00	0.00	(10,999,443.89)
							0.3400 / 0.3400					
790216	ROYAL BANK OF CANADA NY	/RBC	YCDF	9/8/2015	9/8/2015	INT		0.00	0.00	0.00	(52,416.67)	52,416.67
				9/8/2015	9/8/2015	MAT		(15,000,000.00)	(15,000,000.00)	0.00	0.00	15,000,000.00
							0.3384 / 0.3384					
801304	FREDDIE MAC	/TD SECURITIES	AGNF1	1/7/2016	9/8/2015	INT		0.00	0.00	0.00	(4,579.99)	4,579.99
							1.7500 / 0.0600					
756796	FREDDIE MAC	/UBS FINANCIAL SERVICES	AGNF1	9/10/2015	9/8/2015	PURC		25,000,000.00	25,218,665.95	0.00	0.00	(25,218,665.94)
							1.7500 / 0.2438					
794942	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN	9/10/2015	9/10/2015	INT		0.00	0.00	0.00	(74,130.00)	74,130.00
				9/10/2015	9/10/2015	MAT		(8,472,000.00)	(8,605,718.75)	0.00	133,718.75	8,472,000.00
							0.0400 / 0.0400					
796886	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN	9/10/2015	9/10/2015	MAT		(25,000,000.00)	(24,998,861.11)	0.00	(1,138.89)	25,000,000.00
							0.0500 / 0.0500					
797833	ROYAL BANK OF CANADA NY	/RBC	YCDF	9/11/2015	9/10/2015	SALE		(20,000,000.00)	(19,999,166.67)	0.00	9,999,166.67	10,000,000.00
							0.2815 / 0.2598					
801304	FREDDIE MAC	/TD SECURITIES	AGNF1	11/10/2015	9/10/2015	INT		0.00	0.00	0.00	(1,212.02)	1,212.02
							1.7500 / 0.0600					
				9/10/2015	9/10/2015	INT		0.00	0.00	0.00	(218,750.00)	218,750.00
				9/10/2015	9/10/2015	MAT		(25,000,000.00)	(25,218,665.94)	0.00	218,665.94	25,000,000.00

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Fund: Educational Money Mkt Fnd												
801810	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN				0.0640 / 0.0640					
				9/30/2015	9/10/2015	PURC		10,000,000.00	9,999,644.44	0.00	0.00	(9,999,644.44)
754018	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.1900 / 0.1903					
				9/11/2015	9/11/2015	MAT		(5,687,000.00)	(5,678,775.97)	0.00	(8,224.03)	5,687,000.00
796886	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				0.0500 / 0.0500					
				9/11/2015	9/11/2015	MAT		(20,000,000.00)	(19,999,166.67)	0.00	9,999,166.67	10,000,000.00
802046	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0600 / 0.0600					
				9/18/2015	9/11/2015	PURC		5,800,000.00	5,799,932.33	0.00	0.00	(5,799,932.33)
802058	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0750 / 0.0750					
				10/9/2015	9/11/2015	PURC		12,000,000.00	11,999,300.00	0.00	0.00	(11,999,300.00)
775432	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1240 / 0.1240					
				10/14/2015	9/14/2015	INT		0.00	0.00	0.00	(2,393.88)	2,393.88
799856	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.0800 / 0.0800					
				9/14/2015	9/14/2015	MAT		(5,900,000.00)	(5,899,777.11)	0.00	(222.89)	5,900,000.00
802280	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				0.1450 / 0.1450					
				10/30/2015	9/14/2015	PURC		8,300,000.00	8,298,462.19	0.00	0.00	(8,298,462.19)
800394	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0675 / 0.0675					
				9/15/2015	9/15/2015	MAT		(10,000,000.00)	(9,999,737.50)	0.00	(262.50)	10,000,000.00
800887	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				0.2000 / 0.0700					
				9/15/2015	9/15/2015	INT		0.00	0.00	0.00	(4,000.00)	4,000.00
				9/15/2015	9/15/2015	MAT		(4,000,000.00)	(4,003,906.57)	0.00	3,906.57	4,000,000.00
741394	FREDDIE MAC	/BNP PARIBAS	AGN FLOAT1				0.1336 / 0.1130					
				10/16/2015	9/16/2015	INT		0.00	0.00	0.00	(458.80)	458.80
790024	FNMA DISCOUNT	/TD SECURITIES	AGDN				0.0500 / 0.0500					
				9/16/2015	9/16/2015	MAT		(5,700,000.00)	(5,699,430.00)	0.00	(570.00)	5,700,000.00
802851	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.1450 / 0.1450					

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Fund: Educational Money Mkt Fnd												
776173	WAL-MART STORES INC	/MORGAN STANLEY	MTN	10/30/2015	9/16/2015	PURC	2.8000 / 0.4065	15,000,000.00	14,997,341.67	0.00	0.00	(14,997,341.67)
803055	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	4/15/2016	9/17/2015	SALE	0.1230 / 0.1230	(6,000,000.00)	(6,142,380.00)	0.00	(8,893.33)	6,151,273.33
770646	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1	10/30/2015	9/17/2015	PURC	0.1270 / 0.1353	7,900,000.00	7,898,839.36	0.00	0.00	(7,898,839.36)
800886	FREDDIE MAC	/DEUTSCHE	AGNF1	4/18/2016	9/18/2015	INT	0.4200 / 0.0800	0.00	0.00	0.00	(1,932.33)	1,932.33
802046	FHLB DISC CORP	/DEUTSCHE	AGDN	9/18/2015	9/18/2015	INT		0.00	0.00	0.00	(8,610.00)	8,610.00
				9/18/2015	9/18/2015	MAT		(4,100,000.00)	(4,108,473.06)	0.00	8,473.06	4,100,000.00
							0.0600 / 0.0600					
765787	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1	9/18/2015	9/18/2015	MAT		(5,800,000.00)	(5,799,932.33)	0.00	(67.67)	5,800,000.00
							0.1285 / 0.1285					
797570	FED FARM CR BK	/BNP PARIBAS	AGN FLOAT1	1/19/2016	9/19/2015	INT		0.00	0.00	0.00	(4,810.17)	4,810.17
							0.2700 / 0.1739					
				6/20/2016	9/20/2015	INT		0.00	0.00	0.00	(10,350.00)	10,350.00
798356	FED FARM CR BK	/BNP PARIBAS	AGN FLOAT1	6/20/2016	9/20/2015	INT		0.00	0.00	0.00	(6,900.00)	6,900.00
							0.2700 / 0.1789					
							0.1435 / 0.1081					
741162	FANNIE MAE	/JP MORGAN CHASE & CO	AGN FLOAT1	10/21/2015	9/21/2015	INT		0.00	0.00	0.00	(1,901.33)	1,901.33
770112	FANNIE MAE	/BNP PARIBAS	AGNF1	9/21/2015	9/21/2015	INT		0.00	0.00	0.00	(13,500.00)	13,500.00
				9/21/2015	9/21/2015	MAT		(1,350,000.00)	(1,375,788.00)	0.00	25,788.00	1,350,000.00
							0.2780 / 0.2613					
797829	ROYAL BANK OF CANADA NY	/RBC	YCDF	11/19/2015	9/21/2015	INT		0.00	0.00	0.00	(1,620.30)	1,620.30
803342	FNMA DISCOUNT	/UBS FINANCIAL SERVICES	AGDN				0.2000 / 0.2000					
800102	FHLB DISC CORP	/FTN FINANCIAL	AGDN	11/3/2015	9/21/2015	PURC		10,000,000.00	9,997,611.11	0.00	0.00	(9,997,611.11)
							0.0550 / 0.0550					
				9/22/2015	9/22/2015	MAT		(6,600,000.00)	(6,599,778.17)	0.00	(221.83)	6,600,000.00

Deals [Transaction Type] = SE

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Fund: Educational Money Mkt Fnd												
803833	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				1.6250 / 1.6166					
				3/29/2019	9/22/2015	PURC		450,000.00	451,814.95	0.00	0.00	(451,814.95)
803840	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.1200 / 0.1200					
				12/3/2015	9/22/2015	PURC		8,000,000.00	7,998,080.00	0.00	0.00	(7,998,080.00)
777483	FED HM LN BK BD	/RBC	AGYMAT				0.1000 / 0.1071					
				9/23/2015	9/23/2015	INT		0.00	0.00	0.00	(4,166.67)	4,166.67
				9/23/2015	9/23/2015	MAT		(10,000,000.00)	(9,999,733.48)	0.00	(266.52)	10,000,000.00
804059	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOAT1				0.2200 / 0.1428					
				10/7/2015	9/23/2015	PURC		12,500,000.00	12,506,333.33	0.00	0.00	(12,506,333.33)
804060	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT1				0.1793 / 0.0593					
				10/5/2015	9/23/2015	PURC		11,000,000.00	11,001,426.15	0.00	0.00	(11,001,426.15)
804114	FARM CREDIT DISCOUNT NOTE	/DEUTSCHE	AGDN				0.0500 / 0.0500					
				10/30/2015	9/24/2015	PURC		20,000,000.00	19,999,000.00	0.00	0.00	(19,999,000.00)
804115	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0400 / 0.0400					
				10/30/2015	9/24/2015	PURC		50,000,000.00	49,998,000.00	0.00	0.00	(49,998,000.00)
804116	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0600 / 0.0600					
				10/30/2015	9/24/2015	PURC		25,894,000.00	25,892,446.36	0.00	0.00	(25,892,446.36)
741828	MICROSOFT CORP	/BARCLAYS CAPITAL	MTN				1.6250 / 0.2333					
				9/25/2015	9/25/2015	INT		0.00	0.00	0.00	(106,185.63)	106,185.63
				9/25/2015	9/25/2015	MAT		(13,069,000.00)	(13,248,045.30)	0.00	179,045.30	13,069,000.00
748564	MICROSOFT CORP	/MORGAN STANLEY	MTN				1.6250 / 0.2325					
				9/25/2015	9/25/2015	INT		0.00	0.00	0.00	(13,812.50)	13,812.50
				9/25/2015	9/25/2015	MAT		(1,700,000.00)	(1,720,876.00)	0.00	20,876.00	1,700,000.00
749263	MICROSOFT CORP	/MORGAN STANLEY	MTN				1.6250 / 0.2323					
				9/25/2015	9/25/2015	INT		0.00	0.00	0.00	(40,625.00)	40,625.00
				9/25/2015	9/25/2015	MAT		(5,000,000.00)	(5,060,250.00)	0.00	60,250.00	5,000,000.00
804551	FREDDIE DISCOUNT	/DEUTSCHE	AGDN				0.0200 / 0.0200					

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Fund: Educational Money Mkt Fnd												
804552	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN	10/19/2015	9/25/2015	PURC	0.0350 / 0.0350	10,000,000.00	9,999,866.67	0.00	0.00	(9,999,866.67)
756791	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1	10/22/2015	9/25/2015	PURC	0.5000 / 0.2841	3,000,000.00	2,999,921.25	0.00	0.00	(2,999,921.25)
804842	FANNIE MAE	/DEUTSCHE	AGNF1	9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(31,162.50)	31,162.50
				9/28/2015	9/28/2015	MAT		(12,465,000.00)	(12,500,823.03)	0.00	35,823.03	12,465,000.00
				10/15/2015	9/28/2015	PURC	4.3750 / 0.0800	5,000,000.00	5,109,181.99	0.00	0.00	(5,109,181.99)
				9/30/2015	9/28/2015	PURC	4.7500 / 0.0700	5,000,000.00	5,118,730.11	0.00	0.00	(5,118,730.11)
804848	FREDDIE DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.0300 / 0.0300					
768128	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1	10/23/2015	9/28/2015	PURC	0.1400 / 0.1603	6,421,000.00	6,420,866.23	0.00	0.00	(6,420,866.23)
803833	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY	3/29/2016	9/29/2015	INT	1.6250 / 1.6166	0.00	0.00	0.00	(7,155.56)	7,155.56
				3/29/2019	9/29/2015	EPAY PRI		(450,000.00)	(451,814.95)	0.00	0.00	451,814.95
				3/29/2019	9/29/2015	INT		0.00	0.00	0.00	(1,828.13)	1,828.13
805100	FREDDIE DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				0.0350 / 0.0350					
805106	TORONTO DOMINION BANK NY	/TD SECURITIES	YCDF	10/30/2015	9/29/2015	PURC	0.2893 / 0.2176	32,000,000.00	31,999,035.55	0.00	0.00	(31,999,035.56)
773417	FANNIE MAE	/JEFFERIES & COMPANY	AGNF1	10/6/2015	9/29/2015	PURC	0.5000 / 0.3546	6,000,000.00	6,001,192.38	0.00	0.00	(6,001,192.38)
776701	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1	3/30/2016	9/30/2015	INT	0.5000 / 0.2808	0.00	0.00	0.00	(37,500.00)	37,500.00
				3/30/2016	9/30/2015	INT		0.00	0.00	0.00	(37,500.00)	37,500.00

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Fund: Educational Money Mkt Fnd												
780464	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.0900 / 0.0900					
				9/30/2015	9/30/2015	MAT		(10,454,000.00)	(10,450,314.97)	0.00	(3,685.03)	10,454,000.00
787525	FNMA DISCOUNT	/FTN FINANCIAL	AGDN				0.1000 / 0.1000					
				9/30/2015	9/30/2015	MAT		(4,915,000.00)	(4,913,634.72)	0.00	(1,365.28)	4,915,000.00
790026	FNMA DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN				0.0550 / 0.0550					
				9/30/2015	9/30/2015	MAT		(12,829,000.00)	(12,827,314.41)	0.00	(1,685.59)	12,829,000.00
790214	FNMA DISCOUNT	/TD SECURITIES	AGDN				0.0550 / 0.0550					
				9/30/2015	9/30/2015	MAT		(15,000,000.00)	(14,998,052.08)	0.00	(1,947.92)	15,000,000.00
790493	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.0500 / 0.0500					
				9/30/2015	9/30/2015	MAT		(12,100,000.00)	(12,098,588.33)	0.00	(1,411.67)	12,100,000.00
790494	FNMA DISCOUNT	/TD SECURITIES	AGDN				0.0550 / 0.0550					
				9/30/2015	9/30/2015	MAT		(10,000,000.00)	(9,998,716.67)	0.00	(1,283.33)	10,000,000.00
792209	FNMA DISCOUNT	/DEUTSCHE	AGDN				0.0550 / 0.0550					
				9/30/2015	9/30/2015	MAT		(7,000,000.00)	(6,999,197.92)	0.00	(802.08)	7,000,000.00
793183	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN				0.0700 / 0.0700					
				9/30/2015	9/30/2015	MAT		(13,300,000.00)	(13,298,215.58)	0.00	(1,784.42)	13,300,000.00
794628	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD				0.2500 / 0.0508					
				9/30/2015	9/30/2015	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				9/30/2015	9/30/2015	MAT		(20,000,000.00)	(20,006,745.80)	0.00	6,745.80	20,000,000.00
794944	US TREASURY N/B	/JEFFERIES & COMPANY	TRBD				1.2500 / 0.0544					
				9/30/2015	9/30/2015	INT		0.00	0.00	0.00	(156,250.00)	156,250.00
				9/30/2015	9/30/2015	MAT		(25,000,000.00)	(25,049,804.68)	0.00	49,804.68	25,000,000.00
795704	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.0710 / 0.0710					
				9/30/2015	9/30/2015	MAT		(25,000,000.00)	(24,997,238.89)	0.00	(2,761.11)	25,000,000.00
796124	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				0.0750 / 0.0750					
				9/30/2015	9/30/2015	MAT		(5,000,000.00)	(4,999,437.50)	0.00	(562.50)	5,000,000.00
801101	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0700 / 0.0700					

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Fund: Educational Money Mkt Fnd												
801810	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN	9/30/2015	9/30/2015	MAT	0.0640 / 0.0640	(11,000,000.00)	(10,999,443.89)	0.00	(556.11)	11,000,000.00
804843	FED FARM CR BK	/DEUTSCHE	AGNF1	9/30/2015	9/30/2015	MAT	4.7500 / 0.0700	(10,000,000.00)	(9,999,644.44)	0.00	(355.56)	10,000,000.00
				9/30/2015	9/30/2015	INT		0.00	0.00	0.00	(118,750.00)	118,750.00
805344	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	9/30/2015	9/30/2015	MAT	0.0500 / 0.0500	(5,000,000.00)	(5,118,730.11)	0.00	118,730.11	5,000,000.00
805345	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN	11/20/2015	9/30/2015	PURC	0.1100 / 0.1100	10,000,000.00	9,999,291.67	0.00	0.00	(9,999,291.67)
805346	FREDDIE DISCOUNT	/DEUTSCHE	AGDN	12/30/2015	9/30/2015	PURC	0.0400 / 0.0400	6,000,000.00	5,998,331.67	0.00	0.00	(5,998,331.67)
				11/4/2015	9/30/2015	PURC		10,000,000.00	9,999,611.11	0.00	0.00	(9,999,611.11)
Sub Total:								(98,914,000.00)	(99,446,854.45)	0.00	19,823,512.41	79,623,342.06
Fund: 283-John Wayne Airport												
751697	ROYAL BANK OF CANADA NY	/RBC	YCDF				0.2450 / 0.2450					
				12/1/2015	9/1/2015	INT		0.00	0.00	0.00	(224.35)	224.35
784052	FED HM LN BK BD	/TD SECURITIES	AGNF1	9/1/2015	9/1/2015	INT	0.1900 / 0.1500	0.00	0.00	0.00	(475.00)	475.00
				9/1/2015	9/1/2015	MAT		(500,000.00)	(500,285.31)	0.00	285.31	500,000.00
798620	FANNIE MAE	/MORGAN STANLEY	CALLGOVAGY				3.2000 / 3.1910					
				3/1/2027	9/1/2015	EPAY PRI		(928,000.00)	(942,819.19)	0.00	0.00	942,819.19
				3/1/2027	9/1/2015	INT		0.00	0.00	0.00	(14,848.00)	14,848.00
800653	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.1700 / 0.1701					
				11/4/2015	9/2/2015	PURC		3,000,000.00	2,999,107.50	0.00	0.00	(2,999,107.50)
800889	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	12/21/2015	9/3/2015	PURC	5.0000 / 0.3003	150,000.00	153,610.35	0.00	0.00	(153,610.35)
800890	FREDDIE MAC	/FTN FINANCIAL	AGNF1				4.7500 / 0.2802					
				1/19/2016	9/3/2015	PURC		850,000.00	869,253.82	0.00	0.00	(869,253.82)
773171	FREDDIE MAC	/DEUTSCHE	AGNF1				0.4500 / 0.1420					
				9/4/2015	9/4/2015	INT		0.00	0.00	0.00	(315.00)	315.00

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Fund: 283-John Wayne Airport												
				9/4/2015	9/4/2015	MAT		(140,000.00)	(140,228.72)	0.00	228.72	140,000.00
779476	FREDDIE MAC	/DEUTSCHE	AGNF1				0.4500 / 0.1400					
				9/4/2015	9/4/2015	INT		0.00	0.00	0.00	(213.75)	213.75
				9/4/2015	9/4/2015	MAT		(95,000.00)	(95,168.97)	0.00	168.97	95,000.00
801099	FREDDIE MAC	/DEUTSCHE	AGNF1				4.7500 / 0.2300					
				11/17/2015	9/4/2015	PURC		496,000.00	507,540.05	0.00	0.00	(507,540.05)
762657	FANNIE MAE	/FTN FINANCIAL	AGNF1				1.8750 / 0.1996					
				9/9/2015	9/9/2015	INT		0.00	0.00	0.00	(4,687.50)	4,687.50
				9/9/2015	9/9/2015	MAT		(500,000.00)	(508,761.88)	0.00	8,761.88	500,000.00
801528	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.1800 / 0.1801					
				11/9/2015	9/9/2015	PURC		600,000.00	599,817.00	0.00	0.00	(599,817.00)
785770	FREDDIE MAC	/DEUTSCHE	AGNF1				1.7500 / 0.1000					
				9/10/2015	9/10/2015	INT		0.00	0.00	0.00	(2,327.50)	2,327.50
				9/10/2015	9/10/2015	MAT		(266,000.00)	(268,259.69)	0.00	2,259.69	266,000.00
793894	FREDDIE MAC	/DEUTSCHE	AGNF1				1.7500 / 0.1000					
				9/10/2015	9/10/2015	INT		0.00	0.00	0.00	(10,535.00)	10,535.00
				9/10/2015	9/10/2015	MAT		(1,204,000.00)	(1,214,386.57)	0.00	10,386.57	1,204,000.00
801809	FANNIE MAE	/FTN FINANCIAL	AGNF1				0.3750 / 0.2510					
				12/21/2015	9/10/2015	PURC		500,000.00	500,581.46	0.00	0.00	(500,581.46)
745505	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				2.8750 / 0.2033					
				9/11/2015	9/11/2015	INT		0.00	0.00	0.00	(0.01)	0.01
				9/11/2015	9/11/2015	INT		0.00	0.00	0.00	(9,128.13)	9,128.13
				9/11/2015	9/11/2015	MAT		(635,000.00)	(652,090.58)	0.00	17,090.58	635,000.00
773187	FED HM LN BK BD	/DEUTSCHE	AGNF1				2.8750 / 0.1600					
				9/11/2015	9/11/2015	INT		0.00	0.00	0.00	(4,671.88)	4,671.88
				9/11/2015	9/11/2015	MAT		(325,000.00)	(329,433.22)	0.00	4,433.22	325,000.00
787020	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				1.7500 / 0.1502					
				9/11/2015	9/11/2015	INT		0.00	0.00	0.00	(1,750.00)	1,750.00
				9/11/2015	9/11/2015	MAT		(200,000.00)	(201,678.46)	0.00	1,678.46	200,000.00
802044	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.2000 / 0.2001					
				11/16/2015	9/11/2015	PURC		485,000.00	484,822.17	0.00	0.00	(484,822.17)
802284	FANNIE MAE	/DEUTSCHE	AGNF1				0.3750 / 0.2800					
				12/21/2015	9/14/2015	PURC		558,000.00	558,620.46	0.00	0.00	(558,620.46)
802285	FREDDIE MAC	/DEUTSCHE	AGNF1				2.5000 / 0.4248					
				5/27/2016	9/14/2015	PURC		625,000.00	638,733.91	0.00	0.00	(638,733.91)

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Fund: 283-John Wayne Airport												
741395	FREDDIE MAC	/BNP PARIBAS	AGN FLOAT1	10/16/2015	9/16/2015	INT	0.1336 / 0.1130	0.00	0.00	0.00	(305.87)	305.87
767591	FREDDIE MAC	/BARCLAYS CAPITAL	AGN FLOAT1	10/16/2015	9/16/2015	INT	0.1520 / 0.1506	0.00	0.00	0.00	(30.58)	30.58
779970	FANNIE MAE	/FTN FINANCIAL	AGNF1	9/16/2015	9/16/2015	INT	2.2000 / 0.1701	0.00	0.00	0.00	(5,885.00)	5,885.00
802850	FED HM LN BK BD	/DEUTSCHE	AGNF1	9/16/2015	9/16/2015	MAT	2.1250 / 0.4262	(535,000.00)	(540,550.51)	0.00	5,550.51	535,000.00
770647	FED FARM CR BK	/DEUTSCHE	AGN FLOAT1	6/10/2016	9/16/2015	PURC	0.1270 / 0.1353	625,000.00	636,305.70	0.00	0.00	(636,305.70)
803287	FANNIE MAE	/DEUTSCHE	AGNF1	4/18/2016	9/18/2015	INT	0.5000 / 0.2000	0.00	0.00	0.00	(128.82)	128.82
797566	FED FARM CR BK	/BNP PARIBAS	AGN FLOAT1	9/28/2015	9/18/2015	PURC	0.2700 / 0.1739	302,000.00	302,738.19	0.00	0.00	(302,738.19)
798095	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1	6/20/2016	9/20/2015	INT	0.2700 / 0.1688	0.00	0.00	0.00	(1,725.00)	1,725.00
770114	FANNIE MAE	/BNP PARIBAS	AGNF1	6/20/2016	9/20/2015	INT	2.0000 / 0.1731	0.00	0.00	0.00	(690.00)	690.00
773186	FANNIE MAE	/DEUTSCHE	AGNF1	9/21/2015	9/21/2015	INT	2.0000 / 0.1700	0.00	0.00	0.00	(7,500.00)	7,500.00
785768	FANNIE MAE	/DEUTSCHE	AGNF1	9/21/2015	9/21/2015	MAT	2.0000 / 0.1000	(750,000.00)	(764,326.67)	0.00	14,326.67	750,000.00
797830	ROYAL BANK OF CANADA NY	/RBC	YCDF	9/21/2015	9/21/2015	INT	0.2780 / 0.2613	0.00	0.00	0.00	(550.00)	550.00
803832	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY	9/21/2015	9/21/2015	MAT	1.6250 / 1.6166	(55,000.00)	(55,504.66)	0.00	504.66	55,000.00
803834	FED HM LN BK BD	/MORGAN STANLEY	CALLGOVAGY	9/21/2015	9/21/2015	MAT	1.0000 / 0.9907	0.00	0.00	0.00	(4,650.00)	4,650.00
				9/21/2015	9/21/2015	MAT		(465,000.00)	(469,516.97)	0.00	4,516.97	465,000.00
				11/19/2015	9/21/2015	INT		0.00	0.00	0.00	(270.05)	270.05
				3/29/2019	9/22/2015	PURC		400,000.00	401,613.29	0.00	0.00	(401,613.29)

County of Orange

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Detail Transaction Report

Transaction Date From 01-Sep-2015 To 30-Sep-2015

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
748565	MICROSOFT CORP	/MORGAN STANLEY	MTN	6/29/2017	9/22/2015	PURC	1.6250 / 0.2325	1,000,000.00	1,002,470.77	0.00	0.00	(1,002,470.77)
				9/25/2015	9/25/2015	INT		0.00	0.00	0.00	(4,062.50)	4,062.50
749262	MICROSOFT CORP	/MORGAN STANLEY	MTN		9/25/2015	MAT	1.6250 / 0.2323	(500,000.00)	(506,140.00)	0.00	6,140.00	500,000.00
				9/25/2015	9/25/2015	INT		0.00	0.00	0.00	(3,250.00)	3,250.00
				9/25/2015	9/25/2015	MAT		(400,000.00)	(404,820.00)	0.00	4,820.00	400,000.00
766013	MICROSOFT CORP	/TDSI	MTN				1.6250 / 0.2516					
				9/25/2015	9/25/2015	INT		0.00	0.00	0.00	(7,800.00)	7,800.00
				9/25/2015	9/25/2015	MAT		(960,000.00)	(967,862.40)	0.00	7,862.40	960,000.00
785772	FREDDIE MAC	/DEUTSCHE	AGNF1				0.5000 / 0.1000					
				9/25/2015	9/25/2015	INT		0.00	0.00	0.00	(2,500.00)	2,500.00
				9/25/2015	9/25/2015	MAT		(1,000,000.00)	(1,002,204.91)	0.00	2,204.91	1,000,000.00
804554	FANNIE MAE	/DEUTSCHE	AGNF1				0.5000 / 0.3200					
				3/30/2016	9/25/2015	PURC		208,000.00	208,697.64	0.00	0.00	(208,697.64)
804555	FED HM LN BK BD	/DEUTSCHE	AGNF1				5.0000 / 0.2500					
				12/21/2015	9/25/2015	PURC		185,000.00	189,510.51	0.00	0.00	(189,510.51)
805691	U.S. TREAS MMF - NT - JWA	/	NTSWEEPJWA				0.0103 / 0.0103					
				9/29/2015	9/25/2015	PURC		208,697.64	208,697.64	0.00	0.00	(208,697.64)
767595	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				0.2015 / 0.1500					
				10/26/2015	9/26/2015	INT		0.00	0.00	0.00	(29.63)	29.63
762138	FANNIE MAE	/BNP PARIBAS	AGNF1				0.5000 / 0.1721					
				9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(2,682.50)	2,682.50
				9/28/2015	9/28/2015	MAT		(1,073,000.00)	(1,077,131.29)	0.00	4,131.29	1,073,000.00
779475	FANNIE MAE	/DEUTSCHE	AGNF1				0.5000 / 0.1300					
				9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(1,110.00)	1,110.00
				9/28/2015	9/28/2015	MAT		(444,000.00)	(444,877.06)	0.00	877.06	444,000.00
789033	FANNIE MAE	/DEUTSCHE	AGNF1				0.5000 / 0.0900					
				9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(3,355.00)	3,355.00
				9/28/2015	9/28/2015	MAT		(1,342,000.00)	(1,345,052.36)	0.00	3,052.36	1,342,000.00
790969	FANNIE MAE	/DEUTSCHE	AGNF1				0.5000 / 0.1000					
				9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(310.00)	310.00
				9/28/2015	9/28/2015	MAT		(124,000.00)	(124,282.39)	0.00	282.39	124,000.00

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Detail Transaction Report

Transaction Date From 01-Sep-2015 To 30-Sep-2015

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
797342	FANNIE MAE	/DEUTSCHE	AGNF1				0.5000 / 0.1100					
				9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(835.00)	835.00
				9/28/2015	9/28/2015	MAT		(334,000.00)	(334,788.97)	0.00	788.97	334,000.00
803287	FANNIE MAE	/DEUTSCHE	AGNF1				0.5000 / 0.2000					
				9/28/2015	9/28/2015	INT		0.00	0.00	0.00	(755.00)	755.00
				9/28/2015	9/28/2015	MAT		(302,000.00)	(302,738.19)	0.00	738.19	302,000.00
804844	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				1.6250 / 0.1803					
				11/12/2015	9/28/2015	PURC		400,000.00	403,159.16	0.00	0.00	(403,159.16)
804846	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				0.3750 / 0.2600					
				2/19/2016	9/28/2015	PURC		1,100,000.00	1,100,917.55	0.00	0.00	(1,100,917.55)
804847	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				2.0000 / 0.3101					
				3/10/2016	9/28/2015	PURC		500,000.00	504,287.50	0.00	0.00	(504,287.50)
803832	FREDDIE MAC	/MORGAN STANLEY	CALLGOVAGY				1.6250 / 1.6166					
				3/29/2019	9/29/2015	EPAY PRI		(400,000.00)	(401,613.29)	0.00	0.00	401,613.29
				3/29/2019	9/29/2015	INT		0.00	0.00	0.00	(1,625.00)	1,625.00
803834	FED HM LN BK BD	/MORGAN STANLEY	CALLGOVAGY				1.0000 / 0.9907					
				6/29/2017	9/29/2015	EPAY PRI		(1,000,000.00)	(1,002,470.77)	0.00	0.00	1,002,470.77
				6/29/2017	9/29/2015	INT		0.00	0.00	0.00	(2,500.00)	2,500.00
805101	FREDDIE DISCOUNT	/BARCLAYS CAPITAL	AGDN				0.1500 / 0.1500					
				12/7/2015	9/29/2015	PURC		280,000.00	279,919.50	0.00	0.00	(279,919.50)
805102	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.1500 / 0.1500					
				12/4/2015	9/29/2015	PURC		100,000.00	99,972.50	0.00	0.00	(99,972.50)
805103	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				1.4000 / 0.1804					
				11/27/2015	9/29/2015	PURC		500,000.00	503,351.22	0.00	0.00	(503,351.22)
805104	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				1.9000 / 0.2200					

County of Orange

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Detail Transaction Report

Transaction Date From 01-Sep-2015 To 30-Sep-2015

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
805691	U.S. TREAS MMF - NT - JWA	/	NTSWEEPJWA	12/29/2015	9/29/2015	PURC	0.0103 / 0.0103	775,000.00	781,927.73	0.00	0.00	(781,927.73)
				9/29/2015	9/29/2015	INT		0.00	0.00	0.00	(0.24)	0.24
754507	FED FARM CR BK	/FTN FINANCIAL	AGNF1	9/29/2015	9/29/2015	MAT	4.7500 / 0.2836	(208,697.64)	(208,697.64)	0.00	0.00	208,697.64
				9/30/2015	9/30/2015	INT		0.00	0.00	0.00	(11,875.00)	11,875.00
773885	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN	9/30/2015	9/30/2015	MAT	0.1500 / 0.1501	(500,000.00)	(522,592.92)	0.00	22,592.92	500,000.00
				9/30/2015	9/30/2015	MAT		(700,000.00)	(699,486.67)	0.00	199,486.67	500,000.00
789036	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN	9/30/2015	9/30/2015	MAT	0.0850 / 0.0850	(1,515,000.00)	(1,514,670.91)	0.00	999,670.91	515,000.00
804554	FANNIE MAE	/DEUTSCHE	AGNF1	9/30/2015	9/30/2015	MAT	0.5000 / 0.3200	(1,515,000.00)	(1,514,670.91)	0.00	999,670.91	515,000.00
				3/30/2016	9/30/2015	INT		0.00	0.00	0.00	(520.00)	520.00
Sub Total:								(3,553,000.00)	(3,606,785.55)	0.00	1,208,718.97	2,398,066.58
Fund: 15B-Housing 99A & 99B												
383458	GINNIE MAE	/	MBS				6.2500 / 825.9002					
				9/20/2029	9/20/2015	SALE		(134,943.41)	(135,060.55)	0.00	0.00	512.80
				9/20/2029	9/20/2015	INT		0.00	0.00	0.00	(464.46)	464.46
Sub Total:								(134,943.41)	(135,060.55)	0.00	(464.46)	977.26

Grand Total: (258,210,943.41) (256,447,162.40) 2,747.25 41,313,219.31 214,996,648.09

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MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Sep-2015 to 30-Sep-2015

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY					
9/1/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(30,823,140.67)	0388	INVESCO STIC GOVT & AGY PORTFOLIC	800387
9/1/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	40,000,000.00	0400	INVESCO STIC GOVT & AGY PORTFOLIC	800399
9/2/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	23,930,694.00	0651	INVESCO STIC GOVT & AGY PORTFOLIC	800650
9/3/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(10,094,960.10)	0881	INVESCO STIC GOVT & AGY PORTFOLIC	800880
9/4/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(11,603,665.88)		INVESCO STIC GOVT & AGY PORTFOLIC	801104
9/8/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	17,135,938.25		INVESCO STIC GOVT & AGY PORTFOLIC	801312
9/9/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	2,551,263.00	1549	INVESCO STIC GOVT & AGY PORTFOLIC	801548
9/10/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(13,529,224.15)	1800	INVESCO STIC GOVT & AGY PORTFOLIC	801799
9/11/2015	BANK TRANSFER		MONEY MARKET	6,336,323.00		WELLS FARGO BANK	802071
9/14/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(6,166,290.84)		INVESCO STIC GOVT & AGY PORTFOLIC	802274
9/15/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	3,896,533.00		INVESCO STIC GOVT & AGY PORTFOLIC	802584
9/16/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,443,776.00)		INVESCO STIC GOVT & AGY PORTFOLIC	802855
9/17/2015	BANK TRANSFER		MONEY MARKET	6,000,000.00		WELLS FARGO BANK	803066
9/18/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(11,884,251.70)		INVESCO STIC GOVT & AGY PORTFOLIC	803290
9/21/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,157,896.00)		INVESCO STIC GOVT & AGY PORTFOLIC	803343
9/22/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	733,650.00		INVESCO STIC GOVT & AGY PORTFOLIC	803841
9/23/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,469,778.87)		INVESCO STIC GOVT & AGY PORTFOLIC	804070
9/24/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	3,186,224.78		INVESCO STIC GOVT & AGY PORTFOLIC	804118
9/25/2015	BANK TRANSFER		MONEY MARKET	28,305,891.33		WELLS FARGO BANK	804568
9/28/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(11,730,893.56)		INVESCO STIC GOVT & AGY PORTFOLIC	804861
9/29/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	10,000,000.00		INVESCO STIC GOV'T & AGY	805121
9/30/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,000,000.00)		INVESCO STIC GOVT & AGY PORTFOLIC	805359
Sub Total Amount Per Account:				21,172,639.59			
AIM#51103-694		INVESCO STIC GOVERNMENT & AGENCY					
9/28/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	95,000,000.00		INVESCO STIC GOVT & AGY PORTFOLIC	804863
9/30/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(15,000,000.00)		INVESCO STIC GOVT & AGY PORTFOLIC	805361
Sub Total Amount Per Account:				80,000,000.00			
AIM#51104-JWA		INVESCO STIC GOVERNMENT & AGENCY					
9/22/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(19,000.00)		INVESCO STIC GOVT & AGY PORTFOLIC	803843
9/30/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	627,395.00		INVESCO STIC GOVT & AGY PORTFOLIC	805363
Sub Total Amount Per Account:				608,395.00			
MORGAN 283		MORGAN STANLEY GOVT 8302-JWA MMF					
9/1/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	1,443,547.27	0392	MORGAN STANLEY INST LIQUIDITY FUN	800391
9/2/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,999,107.50)	0656	MORGAN STANLEY INST LIQUIDITY FUN	800655
9/3/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,022,864.17)	0885	MORGAN STANLEY INST LIQUIDITY FUN	800884

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For 01-Sep-2015 to 30-Sep-2015

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
9/4/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(272,011.30)	1094	MORGAN STANLEY INST LIQUIDITY FUN	801093
9/9/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(95,129.50)	1553	MORGAN STANLEY INST LIQUIDITY FUN	801552
9/10/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	982,281.04	1806	MORGAN STANLEY INST LIQUIDITY FUN	801805
9/11/2015	BANK TRANSFER		MONEY MARKET	690,727.83		WELLS FARGO BANK	802074
9/14/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,197,354.37)	2273	MORGAN STANLEY INST LIQUIDITY FUN	802272
9/16/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(95,084.25)	2849	MORGAN STANLEY INST LIQUIDITY FUN	802848
9/18/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(302,609.37)	3284	MORGAN STANLEY INST LIQUIDITY FUN	803283
9/21/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	1,285,385.05	3340	MORGAN STANLEY INST LIQUIDITY FUN	803339
9/22/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,385,084.06)	3839	MORGAN STANLEY INST LIQUIDITY FUN	803838
9/25/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	2,479,404.35	4567	MORGAN STANLEY INST LIQUIDITY FUN	804566
9/28/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	1,619,712.92	4860	MORGAN STANLEY INST LIQUIDITY FUN	804859
9/29/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(261,045.95)	5112	MORGAN STANLEY INST LIQUIDITY FUN	805111
9/30/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	900,000.00	5358	MORGAN STANLEY INST LIQUIDITY FUN	805357
Sub Total Amount Per Account:				1,770,767.99			
MORGAN 692	MORGAN STANLEY GOVT 8302-COUNTY MMF						
9/4/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,000,000.00)		MORGAN STANLEY INST LIQUIDITY FUN	801106
9/8/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,000,000.00)		MORGAN STANLEY INST LIQUIDITY FUN	801316
9/10/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,000,000.00)	1802	MORGAN STANLEY INST LIQUIDITY FUN	801801
9/11/2015	BANK TRANSFER		MONEY MARKET	(3,000,000.00)		WELLS FARGO BANK	802072
9/14/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,000,000.00)	2269	MORGAN STANLEY INST LIQUIDITY FUN	802268
9/17/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	1,640,720.83	3057	MORGAN STANLEY INST LIQUIDITY FUN	803056
9/29/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	965,086.00	5108	MORGAN STANLEY INST LIQUIDITY FUN	805107
Sub Total Amount Per Account:				(8,394,193.17)			
MORGAN 694	MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF						
9/1/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	16,120,529.22	0390	MORGAN STANLEY INST LIQUIDITY FUN	800389
9/2/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	3,869,924.00	0654	MORGAN STANLEY INST LIQUIDITY FUN	800652
9/3/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,521,398.63)	0883	MORGAN STANLEY INST LIQUIDITY FUN	800882
9/4/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,993,410.89)	1092	MORGAN STANLEY INST LIQUIDITY FUN	801091
9/8/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(6,096,921.94)		MORGAN STANLEY INST LIQUIDITY FUN	801314
9/9/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	2,011,245.00	1551	MORGAN STANLEY INST LIQUIDITY FUN	801550
9/10/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,065,822.44)	1804	MORGAN STANLEY INST LIQUIDITY FUN	801803
9/11/2015	BANK TRANSFER		MONEY MARKET	21,112,143.67		WELLS FARGO BANK	802073
9/14/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(6,114,550.19)	2271	MORGAN STANLEY INST LIQUIDITY FUN	802270
9/15/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,367,907.00)	2583	MORGAN STANLEY INST LIQUIDITY FUN	802582
9/16/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	6,646,078.33	2847	MORGAN STANLEY INST LIQUIDITY FUN	802846
9/17/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	7,354,923.97	3059	MORGAN STANLEY INST LIQUIDITY FUN	803058
9/18/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	4,157,602.00	3282	MORGAN STANLEY INST LIQUIDITY FUN	803281
9/21/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(21,065,628.11)	3338	MORGAN STANLEY INST LIQUIDITY FUN	803337

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For 01-Sep-2015 to 30-Sep-2015

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
9/22/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(264,605.95)	3837	MORGAN STANLEY INST LIQUIDITY FUN	803836
9/23/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(23,434,457.48)	4064	MORGAN STANLEY INST LIQUIDITY FUN	804063
9/24/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	33,396,067.64	4113	MORGAN STANLEY INST LIQUIDITY FUN	804112
9/25/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	35,938,249.08	4565	MORGAN STANLEY INST LIQUIDITY FUN	804564
9/28/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	24,420,699.67	4858	MORGAN STANLEY INST LIQUIDITY FUN	804857
9/29/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	3,646,627.06	5110	MORGAN STANLEY INST LIQUIDITY FUN	805109
9/30/2015	ACTUAL CASHFLOW		Money Market Mutual Fund	(15,000,000.00)	5356	MORGAN STANLEY INST LIQUIDITY FUN	805355
Sub Total Amount Per Account:				54,749,387.01			
Total Amount :				<u>149,906,996.42</u>			



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

**REPORT ON REVIEW
OF THE
SCHEDULE OF ASSETS
HELD BY THE
COUNTY TREASURY
AS OF
MARCH 31, 2015**



Audit Number 1547 (Reference 1158)
Report Date: September 28, 2015



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

Eric H. Woolery, CPA
Orange County Auditor-Controller

Toni Smart, CPA	Director, Internal Audit
Michael Goodwin, CPA, CIA	Assistant Director
Michael Dean, CPA, CIA	Audit Manager
Richard Son, CPA	Senior Auditor

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Santa Ana, CA 92701

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ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



Transmittal Letter

September 28, 2015

Audit No. 1547
(Reference 1158)

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

SUBJECT: Report on Review of the Schedule of Assets Held
By the County Treasury

We have completed our Report on Review of the Schedule of Assets Held by the County Treasury as of March 31, 2015. Our final report is attached for your review.

I submit an **Audit Status Report** quarterly to the Audit Oversight Committee (AOC) and a monthly report to the Board of Supervisors (BOS) where I detail any critical and significant audit findings released in reports during the prior month and the implementation status of audit recommendations as disclosed by our Follow-Up Audits. Although there were no findings noted during this review, the results will be included in future status reports to the AOC and BOS.

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

Toni Smart, CPA, Director
Auditor-Controller Internal Audit Division

Attachments

Other recipients of this report:
Members, Audit Oversight Committee
Members, Treasury Oversight Committee
Eric Woolery, Auditor-Controller
Shari L. Freidenrich, Treasurer-Tax Collector
Frank Kim, County Executive Officer
Michelle Aguirre, Chief Financial Officer
Paul C. Gorman, Chief Assistant Treasurer-Tax Collector, Treasury
Tomas Vargas, Assistant Treasurer-Tax Collector, Investments
Claire Moynihan, Auditor-Controller Central Accounting Operations Director
Foreperson, Grand Jury
Robin Stieler, Interim Clerk of the Board of Supervisors
Macias Gini & O'Connell LLP, County External Auditor



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Audit No. 1547 (Reference 1158)***

As of March 31, 2015

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Independent Accountant's Report

September 28, 2015

Pursuant to Government Code Section 26920(a)(1) and (3), and Section 26922, we have reviewed the accompanying Schedule of Assets Held by the County Treasury as of March 31, 2015 (financial schedule). All information included in this financial schedule is the representation of the management of the Treasurer's Office.

Our review was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants and *Government Auditing Standards* issued by the Comptroller General of the United States. A review is substantially less in scope than an examination, the objective of which is an expression of an opinion on the financial schedule, and accordingly, we do not express such an opinion.

A review consists primarily of inquiries of department personnel and analytical procedures applied to financial data. The Treasurer prepared a schedule showing the amount and type of assets held in the County Treasury as of March 31, 2015. Our review included counting cash in the County Treasury and confirming cash and investments held on behalf of the Treasurer's Office.

Based on our review, with the exception of the matter described in the following paragraph, nothing came to our attention that caused us to believe the financial schedule referred to above is not fairly stated, in all material respects.

This Schedule of Assets was prepared by the Treasurer for the purpose of meeting the requirements of Government Code Section 26920(a) and is prepared on the modified cash basis of accounting, which is a basis of accounting other than accounting principles generally accepted in the United States of America. Accordingly, it is the Treasurer's policy to not recognize trades until the settlement date.

The Treasurer's Office has its own separate accounting staff and accounting information systems that maintain the Treasury financial records. The Treasurer's staff is responsible for recording and reconciling the Treasurer's cash and investments and also reconciles the Treasurer's financial systems.

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

A handwritten signature in black ink, appearing to read "Toni Smart", is positioned above the printed name.

Toni Smart, CPA, Director
Auditor-Controller Internal Audit Division



Schedule of Assets Held by the County Treasury



OFFICE OF THE TREASURER-TAX COLLECTOR

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TAX COLLECTION &
CENTRAL COLLECTIONS DIVISION

ROBIN RUSSELL
ASSISTANT TREASURER-TAX COLLECTOR
ADMINISTRATION

TOMAS VARGAS
ASSISTANT TREASURER-TAX COLLECTOR
INVESTMENTS

SCHEDULE OF ASSETS HELD BY THE COUNTY TREASURY AS OF MARCH 31, 2015

		ASSETS			
		County Pool	Educational Pool	Non-Pooled	Total
CASH					
	Cash On Hand	\$ 136,645	\$ -	\$ -	\$ 136,645
	Demand Accounts	39,214,652	11,493,803	-	50,708,455
	Total Cash	\$ 39,351,297	\$ 11,493,803	\$ -	\$ 50,845,100
INVESTMENTS, stated at fair value					
<i>Orange County Investment Pool:</i>					
	Money Market Fund	1,185,441,628			1,185,441,628
	Extended Fund	2,591,117,352			2,591,117,352
<i>Orange County Educational Investment Pool:</i>					
	Money Market Fund		1,151,754,378		1,151,754,378
	Extended Fund		2,614,722,478		2,614,722,478
<i>Non-Pooled:</i>					
	Total Investments	\$3,776,558,980	\$3,766,476,856	169,379,739	\$7,712,415,575
TOTAL ASSETS		\$3,815,910,277	\$3,777,970,659	\$169,379,739	\$7,763,260,675


Shari L. Freidenrich, CPA, CCMT, CPFA, ACPFIM
Treasurer-Tax Collector



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

**CONTINUOUS COMPLIANCE
AUDITING OF THE
TREASURY INVESTMENT
PORTFOLIO
FOR THE QUARTER
ENDED MARCH 31, 2015**



**Job Number 1154 (Reference 1552)
Report Date: August 31, 2015**



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

Orange County Auditor-Controller

Eric H. Woolery, CPA
Auditor-Controller



Toni Smart, CPA	Director, Internal Audit
Michael Goodwin, CPA	Assistant Director
Nancy N. Ishida, CPA	Audit Manager
Richard Son, CPA	Senior Auditor
Erik Suarez	Intern

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ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



August 31, 2015

Job No. 1154
(Reference 1552)

TO: Members, Treasury Oversight Committee

SUBJECT: Continuous Compliance Auditing of the Treasury Investment Portfolio
For the Quarter Ended March 31, 2015

We have completed the continuous compliance auditing of the Treasury investment portfolio for the quarter ended March 31, 2015. The purpose of our engagement was to determine whether the Orange County Money Market Fund, Educational Money Market Fund, John Wayne Airport Investment Pool (all collectively referred to as Money Market Funds in this report), and Extended Fund managed by the Orange County Treasurer's Office were in compliance with certain provisions specified in the Investment Policy Statement (IPS) and that portfolio non-compliance including technical incidents were properly reported in the Treasurer's Monthly Investment Reports for January, February, and March 2015.

We are continuing our continuous compliance auditing of the Treasury investment portfolio at the request of the Treasury Oversight Committee. Our continuous auditing is designed to provide assurance to the Board of Supervisors, the County Executive Officer, Treasury Oversight Committee, and other stakeholders that the Treasury investment portfolio is in compliance with specific provisions of the IPS and that non-compliance deficiencies or technical incidents and required disclosures are properly reported.

Our compliance procedures included judgmentally selecting 10 business days for testing from each month and importing the selected electronic downloads from the Treasurer's Quantum System into ACL, a computer-assisted audit technique software, for purposes of performing calculations and validating that investment purchases were in compliance with the IPS by reviewing and testing supporting documentation. In conducting our procedures, we examined the following days in January: 2, 5, 7, 9, 14, 16, 20, 22, 27, and 30, February: 2, 4, 6, 10, 13, 17, 19, 23, 25, and 27, and March: 2, 4, 6, 10, 12, 17, 20, 24, 27, and 31.

Based on our continuous compliance auditing for the selected dates, **no compliance deficiencies were identified**. When applicable, our report also includes information regarding the Treasurer's reporting of technical incidents in the monthly investment report. The Treasurer defines a technical incident as an event, other than the purchase of a security, which causes an IPS limit to be exceeded. The most common cause of a technical incident is when the total investment pool holdings decrease causing the relative percentage of holdings to increase.



The following lists the procedures performed and results achieved from the compliance continuous auditing procedures:

1. **Authorized Investments (IPS Section VI, VII, and VIII):** We judgmentally selected a sample of 35 investments representing each pool. The sample was selected from investments purchased on the 30 business days selected for review from January through March 2015. For the sample selected, we independently confirmed that the investments conform to authorized investment requirements in accordance with the IPS. We also confirmed for the Pooled Funds that the Treasurer used issuers and brokers who were on the Treasurer's authorized lists. For 100-GF investments sampled, as they are not pooled funds, we did not verify that the Treasurer used issuers on the Treasurer's authorized lists. However, we did verify that they were tax-exempt government securities not subject to the Alternative Minimum Tax (AMT) per Board of Supervisors Resolution 05-179.

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

4. **Maximum Maturity Limitations (IPS Section VIII.2):** We confirmed that the maximum maturity of any portfolio instrument purchased did not exceed 13 months (397 days) for the Money Market Funds and 5 years (1,826 days) for the Extended Fund in accordance with the IPS. For 100-GF investments, we verified that the maximum maturity of any investment in this Fund did not exceed a year (365 days) per Board of Supervisors Resolution 05-179.

Results: We found no exceptions.

5. **Investment Type Maximum Maturity Limitations (IPS Section VIII.1):** We confirmed that the maximum maturity of commercial paper, banker's acceptances, or repurchase agreements purchased did not exceed 270 days for commercial paper, 180 days for banker's acceptances, or 1 year (365 days) for repurchase agreements in accordance with the IPS.

Results: We found no exceptions.



6. **Issuer Limitations (IPS Section VIII.2):** We performed calculations to determine that the Money Market and Extended Fund portfolios did not exceed the investment limits for issuers in accordance with the IPS.

Results: We found no exceptions.

7. **Financial Reporting (IPS Section XXI):** We confirmed that the January 31, 2015, February 28, 2015, and March 31, 2015 Treasurer's Monthly Investment Reports included statements of portfolio non-compliance including technical incidents in accordance with the IPS.

Results:

Review of "Investment Policy Compliance Summary"

The Treasurer's Monthly Investment Report includes an "Investment Policy Compliance Summary" to disclose non-compliance issues that occurred during the month. The Treasurer's "Investment Policy Compliance Summary" for January, February, and March reported no compliance issues.

Technical Incidents

Although the Treasurer's IPS does not require technical incidents that occurred during the month to be reported in the Treasurer's Monthly Investment Report, it is Treasurer's policy to report the details of technical incidents outstanding at month end in the "Investment Policy Compliance Summary." In our sample selection, we did not observe any technical incidents.

Please let me know if you have any questions regarding our continuous auditing procedures.

Toni Smart, CPA, Director
Auditor-Controller Internal Audit

cc: Members, Board of Supervisors
Members, Audit Oversight Committee
Shari L. Freidenrich, Treasurer-Tax Collector
Eric H. Woolery, Auditor-Controller
Frank Kim, County Executive Officer
Mark Denny, Chief Operating Officer
Paul C. Gorman, Chief Assistant Treasurer-Tax Collector, Treasury
Tomas Vargas, Assistant Treasurer-Tax Collector, Investments
JC Squires, Financial Manager, Treasurer-Tax Collector
Robin Stieler, Interim Clerk of the Board of Supervisors
Foreperson, Grand Jury
Macias Gini & O'Connell, LLP, County External Auditor



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

**CONTINUOUS COMPLIANCE
AUDITING OF THE
TREASURY INVESTMENT
PORTFOLIO
FOR THE QUARTER
ENDED JUNE 30, 2015**



**Audit Number 1553 (Reference 1155)
Report Date: September 28, 2015**



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

Eric H. Woolery, CPA
Orange County Auditor-Controller

Toni Smart, CPA	Director, Internal Audit
Michael Goodwin, CPA, CIA	Assistant Director
Scott Kim, CPA	Senior Auditor
Erick Suarez	Intern
Hanh Nguyen	Intern

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ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



September 28, 2015

Audit No. 1553
(Reference 1155)

TO: Members, Treasury Oversight Committee

SUBJECT: Continuous Compliance Auditing of the Treasurer's Investment Portfolio
For the Quarter Ended June 30, 2015

We have completed the continuous compliance auditing of the Treasurer's investment portfolio for the quarter ended June 30, 2015. The purpose of our engagement was to determine whether the Orange County Money Market Fund, Educational Money Market Fund, John Wayne Airport Investment Pool (all collectively referred to as Money Market Funds in this report), and Extended Fund managed by the Office of the Orange County Treasurer were in compliance with certain provisions specified in the Investment Policy Statement (IPS) and that portfolio non-compliance including technical incidents were properly reported in the Treasurer's Monthly Investment Reports for April, May, and June 2015.

We are continuing our continuous compliance auditing of the Treasurer's investment portfolio at the request of the Treasury Oversight Committee. Our continuous auditing is designed to provide reasonable assurance to the Board of Supervisors, the County Executive Officer, Treasury Oversight Committee, and other stakeholders that the Treasurer's investment portfolio is in compliance with specific provisions of the IPS and that non-compliance deficiencies or technical incidents and required disclosures are properly reported.

Our compliance procedures included judgmentally selecting 10 business days for testing from each month and importing the selected electronic downloads from the Treasurer's Quantum System into ACL, a computer-assisted audit technique software, for purposes of performing calculations and validating that investment purchases were in compliance with the IPS by reviewing and testing supporting documentation. In conducting our procedures, we examined the following days in April: 1, 3, 6, 9, 15, 17, 21, 24, 27, and 30, May: 1, 4, 7, 12, 14, 18, 21, 26, 28, and 29, and June: 1, 3, 5, 9, 15, 17, 19, 22, 24, and 30.

Based on our continuous compliance auditing for the selected dates, **one compliance issue was identified**, which is discussed later in this report. When applicable, our report also includes information regarding the Treasurer's reporting of technical incidents in the monthly investment report. The Treasurer defines a technical incident as an event, other than the purchase of a security, which causes an IPS limit to be exceeded. The most common cause of a technical incident is when the total investment pool holdings decrease causing the relative percentage of holdings to increase.



The following lists the procedures performed and results achieved from the compliance continuous auditing procedures:

1. **Authorized Investments (IPS Section VI, VII, and VIII):** We judgmentally selected a sample of 40 investments representing each pool. The sample was selected from investments purchased on the 30 business days selected for review from April to June 2015. For the sample selected, we independently confirmed that the investments conform to authorized investment requirements in accordance with the IPS. We also confirmed for the Pooled Funds that the Treasurer used issuers and brokers who were on the Treasurer's authorized lists.

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

4. **Maximum Maturity Limitations (IPS Section VIII.2):** We confirmed that the maximum maturity of any portfolio instrument purchased did not exceed 13 months (397 days) for the Money Market Funds and 5 years (1,826 days) for the Extended Fund in accordance with the IPS. For 100-GF investments, we verified that the maximum maturity of any investment in this fund did not exceed a year (365 days).

Results: We found one exception.

John Wayne Airport Investment Pool

Compliance Exception

The Investments Division purchased a Federal Farm Credit investment on June 30, 2015 for the John Wayne Airport Investment Pool that had a maturity date of 11/7/16 which was 496 days from date of purchase. This exceeded the allowable maximum maturity of 397 days per the IPS. The Investments Division subsequently sold the investment on July 2, 2015 to bring the portfolio back into compliance. The Treasury Division identified this compliance exception as part of their daily review of all transactions. In addition, the Treasurer reported this non-compliance exception in the *Treasurer's Investment Report for the Month Ended June 30, 2015*.



Bloomberg controls did not prevent the purchase as the control used the next interest reset date rather than the maturity date to check for maximum maturity compliance. The Treasury Division updated the control in Bloomberg that is now based on final maturity and not the next interest reset date as used for money market mutual funds required to follow Federal Rule 2a-7 of the Investment Company Act of 1940. This control will trigger a compliance exception warning if the days to maturity from the date of purchase exceed the IPS limitation for the Money Market Fund, Educational Money Market Fund, and John Wayne Airport Investment Pool. Based upon review of the updated control, it appears that the Treasurer has sufficiently implemented controls to prevent a similar occurrence in the future.

5. **Investment Type Maximum Maturity Limitations (IPS Section VIII.1):** We confirmed that the maximum maturity of commercial paper, banker's acceptances, or repurchase agreements purchased did not exceed 270 days for commercial paper, 180 days for banker's acceptances, or 1 year (365 days) for repurchase agreements in accordance with the IPS.

Results: We found no exceptions.

6. **Issuer Limitations (IPS Section VIII.2):** We performed calculations to determine that the Money Market and Extended Fund portfolios did not exceed the investment limits for issuers in accordance with the IPS.

Results: We found no exceptions.

7. **Financial Reporting (IPS Section XXI):** We confirmed that the April 30, 2015, May 31, 2015, and June 30, 2015 Treasurer's Monthly Investment Reports included all statements of portfolio non-compliance in accordance with the IPS and any technical incidents were reported consistent with the Treasurer's policy.

Results:

Review of "Investment Policy Compliance Summary"

The Treasurer's Monthly Investment Report includes an "Investment Policy Compliance Summary" to disclose non-compliance issues that occurred during the month. The Treasurer's "Investment Policy Compliance Summary" for April and May reported no compliance issues. As noted in this report, the Treasurer properly reported a non-compliance exception in the *Treasurer's Investment Report for the Month Ended June 30, 2015*, when a Federal Farm Credit investment was purchased on June 30, 2015 for the John Wayne Airport Investment Pool that had a maturity date of 11/7/16, which was 496 days from date of purchase. This exceeded the allowable maximum maturity of 397 days per the IPS. Based upon our review, it appears that the Treasurer has sufficiently implemented additional controls to prevent a similar occurrence in the future.



*Continuous Compliance Auditing of the Treasurer's Investment Portfolio for the
Quarter Ended June 30, 2015*

Technical Incidents

Although the Treasurer's IPS does not require technical incidents that occurred during the month to be reported in the Treasurer's Monthly Investment Report, it is the Treasurer's policy to report the details of technical incidents outstanding at month end in the "Investment Policy Compliance Summary." For the quarter ended June 30, 2015, no technical incidents were reported by the Treasurer, and none were found in our sample of 30 business days selected for review.

Please let me know if you have any questions regarding our continuous auditing procedures.

A handwritten signature in black ink, appearing to read "Toni Smart", is positioned above the printed name.

Toni Smart, CPA, Director
Auditor-Controller Internal Audit Division

cc: Members, Board of Supervisors
Members, Audit Oversight Committee
Shari L. Freidenrich, Treasurer-Tax Collector
Eric H. Woolery, Auditor-Controller
Frank Kim, County Executive Officer
Paul C. Gorman, Chief Assistant Treasurer-Tax Collector-Treasury
Tomas Vargas, Assistant Treasurer-Tax Collector-Investments
JC Squires, Financial Manager, Treasurer-Tax Collector
Robin Stieler, Interim Clerk of the Board of Supervisors
Foreperson, Grand Jury
Macias Gini & O'Connell, LLP, County External Auditor

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

Gary Capata
William "Andy" Dunn
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
John Wayne Airport
OC Community Resources
OC Dana Point Harbor
OC Public Works
OC Waste & Recycling
Independent Review
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)