

Treasurer's Monthly
INVESTMENT
SEPTEMBER 2019 **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, 2019**

Table of Contents

I.	Memo to Board of Supervisors-Executive Summary	3
II.	Investment Pool Summary, Statistics and Charts, Fund Composition, Top Ten Participants	5
III.	Investment Objectives	12
	- <i>Safety - Investment Type/Credit Quality/Issuer Concentration/Issuer List</i>	
	- <i>Liquidity - Maturities Distribution</i>	
	- <i>Yield - Interest Rate Yield</i>	
IV.	Cash Availability Projection per California Government Code Section 53646(b)(3)	21
V.	Statement of Accountability	22
VI.	Investment Policy and Treasury Oversight Committee (TOC) Bylaws Compliance Summary	23
	- <i>Investment Policy Compliance Summary</i>	
	- <i>Investment Policy and TOC Bylaws Compliance Summary</i>	
	- <i>Noncompliance Detail</i>	
VII.	Portfolio Investment Inventory with Market Values	26
	- <i>Extended Fund, County and Educational Money Market Funds</i>	
	- <i>John Wayne Airport Investment Pool/Non-pooled Investments</i>	
	- <i>Investments with Trustees - CEO/Public Finance</i>	
	- <i>Investments with Trustees - John Wayne Airport</i>	
	- <i>Portfolio Holdings of Debt Issued by Pool Participants</i>	
	- <i>Temporary Transfers to School Districts</i>	
VIII.	Detailed Transaction Reports	68
	- <i>Transaction Report by Fund for all Funds</i>	
	- <i>Money Market Mutual Fund and LAIF Transactions</i>	
IX.	Audit Reports	96
	- <i>Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 2019</i>	
X.	Distribution List	102



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



INTERDEPARTMENTAL COMMUNICATION

Date: October 18, 2019

To: Supervisor Lisa A. Bartlett, Chairwoman
Supervisor Michelle Steel, Vice-Chair
Supervisor Andrew Do
Supervisor Doug Chaffee
Supervisor Donald P. Wagner

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

Subject: Treasurer's Investment Report for the Month Ended September 30, 2019

Attached please find the Treasurer's Investment Report for the County of Orange for the month ended September 30, 2019. The County Treasurer provides this report in compliance with California Government Code Sections 53607, 53646, and 27134 and the County's Investment Policy Statement (IPS). We have included some charts and other data for your information including charts on fund composition and the top ten pool participants. This report is also publicly available on our website at ocgov.com/ocinvestments.

INVESTMENT POOL COMPOSITION

The investments contained within this report are as of September 30, 2019. The Investment Pool Statistics summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors: the Orange County Investment Pool (OCIP) that includes the Voluntary Participants' funds, the Orange County Educational Investment Pool (OCEIP), the John Wayne Airport Investment Fund and various other non-Pooled investment funds. The investment practices and policies of the Treasurer are based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner which will provide maximum security of principal invested with secondary emphasis on providing adequate liquidity to Pool Participants and lastly to achieve a market rate of return within the parameters of prudent risk management while conforming to all applicable statutes and resolutions governing the investment of public funds.

The County Treasurer established three short-term funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), and the John Wayne Airport Investment Fund, which all are invested in cash-equivalent securities and provide liquidity for immediate cash needs. Standard & Poor's, on December 3, 2018, reaffirmed their highest rating of AAAM on the OCMMF and the OCEMMF. The County Treasurer also established the Extended Fund that is generally invested to meet longer-term cash needs up to five years. The OCIP is comprised of the OCMMF and portions of the Extended Fund. The OCEIP is comprised of the OCMMF and portions of the Extended Fund.

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 23 and 21, respectively. The maximum maturity of investments for the John Wayne Airport Investment Fund is 15 months, with a maximum WAM of 90 days, and a current WAM of 55. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 1.11. The investments in all of the funds are marked to market daily to calculate the daily fair value of the funds. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required.

ECONOMIC UPDATE

In September 2019, the job market added 136,000 new jobs, and August's job numbers were revised upward by 38,000 to 168,000. The U.S. unemployment rate for September decreased to 3.5% from August at 3.7%. The Empire State Manufacturing Index fell to 2.0 from 4.8 in August. The Philadelphia Fed Index decreased to 12.0, from 16.8 in August. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals economic expansion. With respect to housing, S&P/CaseShiller reported that year-over-year housing prices increased for the

eighty-seventh consecutive month in July, up 3.18% from a year ago, but has risen by an increasingly smaller amount for the past 16 months. The index for pending home sales decreased 1.10% on a year-over-year basis in September, from 1.70% in August. On September 18, 2019, the Federal Open Markets Committee (FOMC) reduced the benchmark Federal Funds rate by 0.25 percent resulting in a new target range of 1.75 percent to 2.00 percent.

The 10-year Treasury rate increased from 1.50% in August to 1.68% in September. The short-term 90-day T-bill decreased from 1.99% at the end of August to 1.88% at the end of September. The rate on the 2-year Treasury note was 1.63% at the end of September, an increase from the August rate of 1.50%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net year-to-date yields for fiscal year 2019/2020 are 2.31% and 2.25% for OCIP and 2.30% and 2.24% for OCEIP. The current gross and net yields forecast for fiscal year 2019/2020 are 2.15% and 2.09% for both OCIP and OCEIP.

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 for July 2019, August 2019 and September 2019 interest apportionments are expected to be paid in November 2019, December 2019 and January 2020, respectively. The investment administration fee for fiscal year 2019/2020 is estimated at 5.9 basis points.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. Temporary transfers from the OCEIP total \$40 million and will be repaid by January 31, 2020.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "AA" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$302 million in County of Orange debt, which represents approximately 3.4% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had no compliance exceptions for the month of September, 2019. The Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 2019, which stated that no instances of noncompliance were identified.

CREDIT UPDATE

During September, there was one change to the Treasurer's Approved Issuer List. The Credit Investment Committee placed Johnson & Johnson on hold.

I certify that this report includes all pooled and non-pooled investments as of August 31, 2019 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on December 18, 2018. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	SEPTEMBER 2019	AUGUST 2019	INCREASE (DECREASE)	NET CHANGE %	SEPTEMBER 2018	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 3,907,560,407	\$ 3,843,393,139	\$ 64,167,268	1.67%	\$ 3,767,385,607	\$ 140,174,800	3.72%
End Of Month Book Value	\$ 3,889,613,364	\$ 3,821,633,661	\$ 67,979,703	1.78%	\$ 3,788,455,916	\$ 101,157,448	2.67%
Monthly Average Balance	\$ 3,830,516,786	\$ 3,754,252,419	\$ 76,264,367	2.03%	\$ 3,761,688,842	\$ 68,827,944	1.83%
Year-To-Date Average Balance	\$ 3,900,667,445	\$ 3,935,742,774	\$ (35,075,329)	-0.89%	\$ 3,815,987,973	\$ 84,679,472	2.22%
Monthly Accrued Earnings ²	\$ 7,286,381	\$ 7,345,170	\$ (58,790)	-0.80%	\$ 5,572,329	\$ 1,714,051	30.76%
Monthly Net Yield ²	2.24%	2.22%	0.01%	0.54%	1.75%	0.49%	28.14%
Year-To-Date Net Yield ²	2.25%	2.26%	-0.01%	-0.22%	2.05%	0.20%	10.01%
Annual Estimated Gross Yield	2.15%	2.15%	0.00%	0.00%	2.11%	0.04%	2.06%
Weighted Average Maturity (WAM)	329	328	1	0.30%	357	(28)	-7.84%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 4,835,549,453	\$ 4,946,415,446	\$ (110,865,993)	-2.24%	\$ 4,416,020,298	\$ 419,529,155	9.50%
End Of Month Book Value	\$ 4,813,752,498	\$ 4,919,043,491	\$ (105,290,993)	-2.14%	\$ 4,439,034,297	\$ 374,718,201	8.44%
Monthly Average Balance	\$ 4,834,630,093	\$ 5,069,463,344	\$ (234,833,251)	-4.63%	\$ 4,530,663,894	\$ 303,966,199	6.71%
Year-To-Date Average Balance	\$ 5,102,886,498	\$ 5,218,147,702	\$ (115,261,204)	-2.21%	\$ 4,767,167,150	\$ 335,719,348	7.04%
Monthly Accrued Earnings ²	\$ 9,232,868	\$ 10,013,120	\$ (780,252)	-7.79%	\$ 6,828,976	\$ 2,403,892	35.20%
Monthly Net Yield ²	2.22%	2.23%	-0.01%	-0.49%	1.77%	0.45%	25.72%
Year-To-Date Net Yield ²	2.24%	2.25%	-0.01%	-0.39%	2.03%	0.21%	10.33%
Annual Estimated Gross Yield	2.15%	2.15%	0.00%	0.00%	2.09%	0.06%	2.70%
Weighted Average Maturity (WAM)	325	324	1	0.31%	340	(15)	-4.41%

¹ Market values provided by Bloomberg and Northern Trust.

² In September 2019, the OCIP and OCEIP Monthly Accrued Earnings, the OCIP and OCEIP Monthly Net Yield and the OCIP and OCEIP Year-To-Date Net Yields were higher than the prior year primarily due to the ten Federal Reserve short-term rate changes resulting in a net increase of 1.50% since November 2016. The OCIP and OCEIP September 2018 Monthly Accrued Earnings and Monthly and Year-to-Date Net Yields are higher than the reported yields in the Monthly Investment September 2018 Report due to the addition of the Money Market Mutual Funds (MMMF) interest income that was not posted timely as noted in the June 2019 report.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
 FOR THE MONTH AND QUARTER ENDED: September 30, 2019

INVESTMENT STATISTICS - By Investment Pool⁽¹⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 09/30/19	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value \$ 3,907,560,407 COST (Capital) \$ 3,885,341,490 MONTHLY AVG Balance \$ 3,830,516,786 QUARTERLY AVG Balance \$ 3,900,667,445 BOOK Value \$ 3,889,613,364	329	2.25%	2.30%	2.31%	1.0046
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,835,549,453 COST (Capital) \$ 4,808,108,747 MONTHLY AVG Balance \$ 4,834,630,093 QUARTERLY AVG Balance \$ 5,102,886,498 BOOK Value \$ 4,813,752,498	325	2.26%	2.28%	2.30%	1.0045

INVESTMENT STATISTICS - Non-Pooled Investments⁽²⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment Funds: 283, FVSD, CCCD	MARKET Value \$ 110,048,893 COST (Capital) \$ 108,260,926 MONTHLY AVG Balance \$ 108,143,406 QUARTERLY AVG Balance \$ 107,865,238 BOOK Value \$ 108,158,081	John Wayne Airport Investment Fund 52,437,537 Fountain Valley School District Fund 40 34,700,216 CCCD Series 2017E Bonds 21,123,173 \$ 108,260,926

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 831,708,210	OCIP	\$ 3,910,976,443
County Cash & Cash Equivalent	25,634,953	OCEIP	4,823,339,371
EXTENDED FUND	6,783,563,708	Specific Investment Funds	108,260,926
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	13,115,888
Educational Money Market Fund	1,078,178,319		
Educational Cash & Cash Equivalent	15,230,624		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	108,260,926		
Non-Pooled Cash & Cash Equivalent	13,115,888		
	\$ 8,855,692,628		\$ 8,855,692,628

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCMMF - MONTHLY GROSS YIELD	2.06%	OCMMF	23
OCEMMF - MONTHLY GROSS YIELD	2.11%	OCEMMF	21
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	2.07%	JOHN WAYNE AIRPORT WAM	55
OCIP - YTD NET YIELD ⁽³⁾	2.25%	LGIP WAM (Standard & Poors)	36
OCEIP - YTD NET YIELD ⁽³⁾	2.25%		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	1.90%		











ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
 FOR THE MONTH AND QUARTER ENDED: September 30, 2019

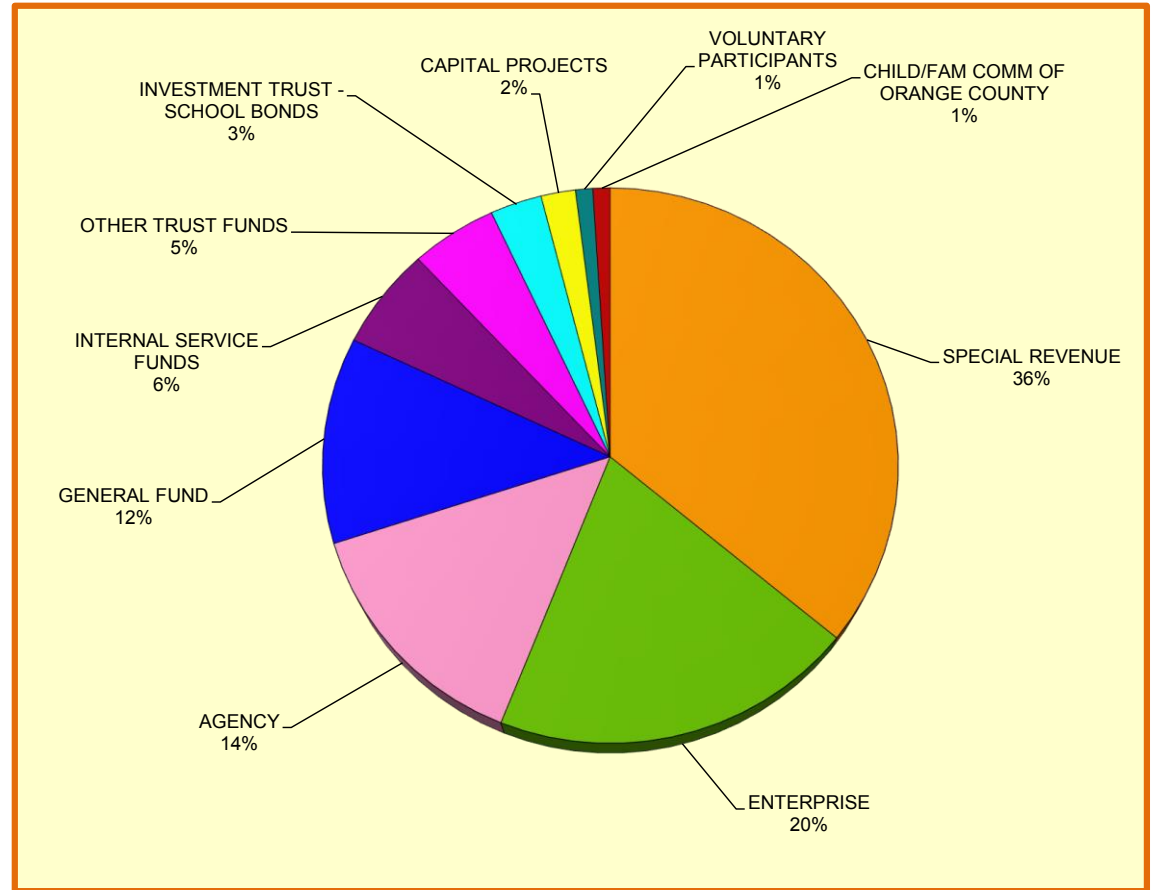
INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 09/30/19	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 832,718,514	23	1.94%	2.06%	2.16%	1.0008
	COST (Capital) \$ 831,708,210					
	MONTHLY AVG Balance \$ 790,766,247					
	QUARTERLY AVG Balance \$ 747,798,977					
	BOOK Value \$ 832,069,530					
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 1,079,713,278	21	1.99%	2.11%	2.19%	1.0006
	COST (Capital) \$ 1,078,178,319					
	MONTHLY AVG Balance \$ 990,254,841					
	QUARTERLY AVG Balance \$ 1,095,554,644					
	BOOK Value \$ 1,079,045,433					
<u>Extended Fund</u>	MARKET Value \$ 6,830,678,068	412	2.33%	2.39%	2.37%	1.0057
	COST (Capital) \$ 6,783,563,708					
	MONTHLY AVG Balance \$ 6,884,125,791					
	QUARTERLY AVG Balance \$ 7,160,200,322					
	BOOK Value \$ 6,792,250,899					
ALLOCATION OF EXTENDED FUND						
<u>Extended Fund</u> <i>OCIP Share</i>	MARKET Value \$ 3,074,841,893	412	2.33%	2.39%	2.37%	1.0057
	COST (Capital) \$ 3,053,633,280					
	MONTHLY AVG Balance \$ 3,039,750,539					
	QUARTERLY AVG Balance \$ 3,152,868,468					
	BOOK Value \$ 3,057,543,834					
<i>OCEIP Share</i>	MARKET Value \$ 3,755,836,175	412	2.33%	2.39%	2.37%	1.0057
	COST (Capital) \$ 3,729,930,428					
	MONTHLY AVG Balance \$ 3,844,375,252					
	QUARTERLY AVG Balance \$ 4,007,331,854					
	BOOK Value \$ 3,734,707,065					
<i>Modified Duration</i>						1.11

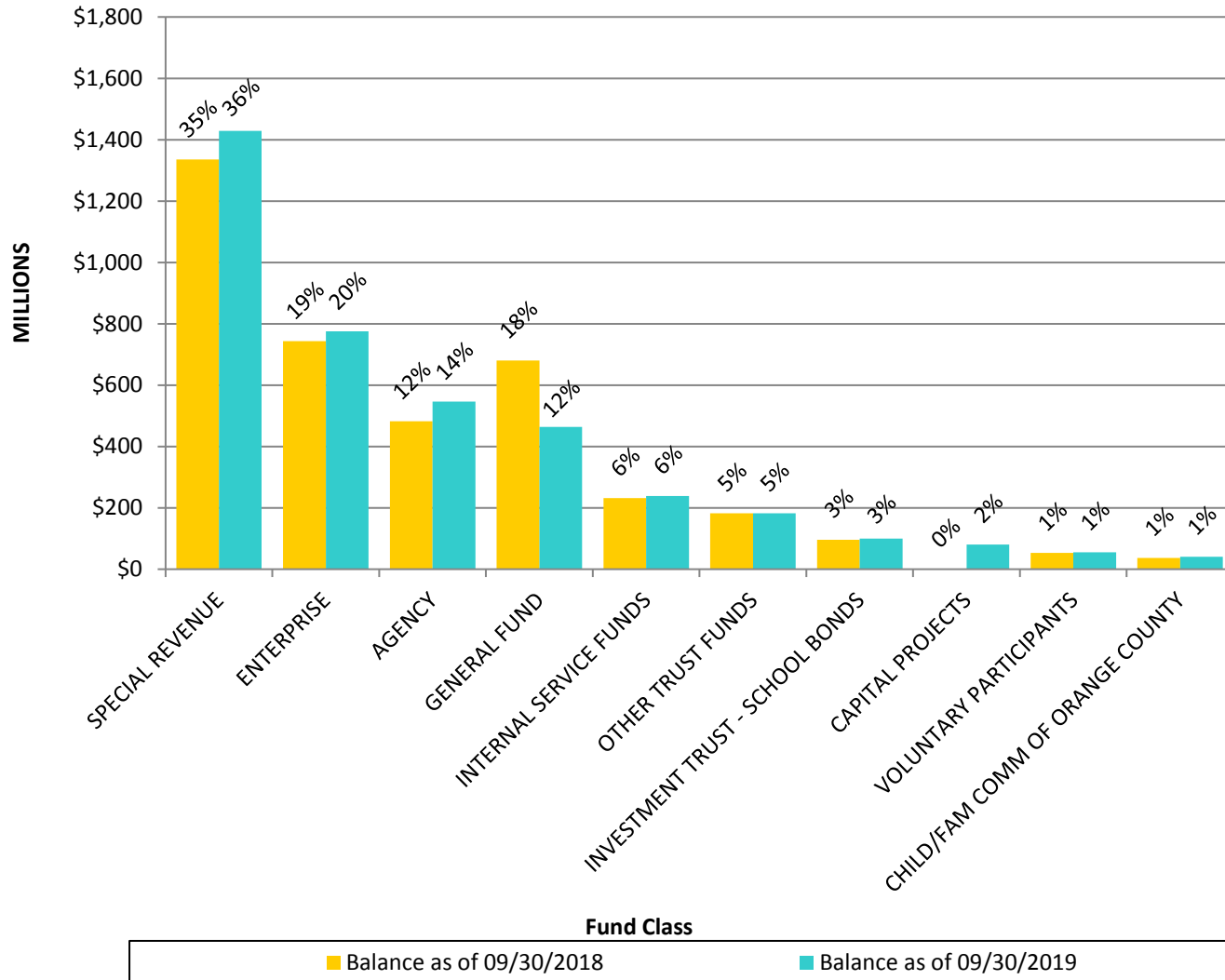
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.
- (3) The Net Yield differs from the Monthly Gross Yield as it includes the deduction of the Investment Administrative Fee.

**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF SEPTEMBER 30, 2019**

FUNDS	BALANCE
 SPECIAL REVENUE	\$ 1,428,768,395
 ENTERPRISE	775,141,624
 AGENCY	545,870,004
 GENERAL FUND	464,221,055
 INTERNAL SERVICE FUNDS	238,641,518
 OTHER TRUST FUNDS	182,634,937
 INVESTMENT TRUST - SCHOOL BONDS	99,312,726
 CAPITAL PROJECTS	80,322,377
 VOLUNTARY PARTICIPANTS	55,307,338
 CHILD/FAM COMM OF ORANGE COUNTY	40,756,469
TOTAL	<u>\$ 3,910,976,443</u>

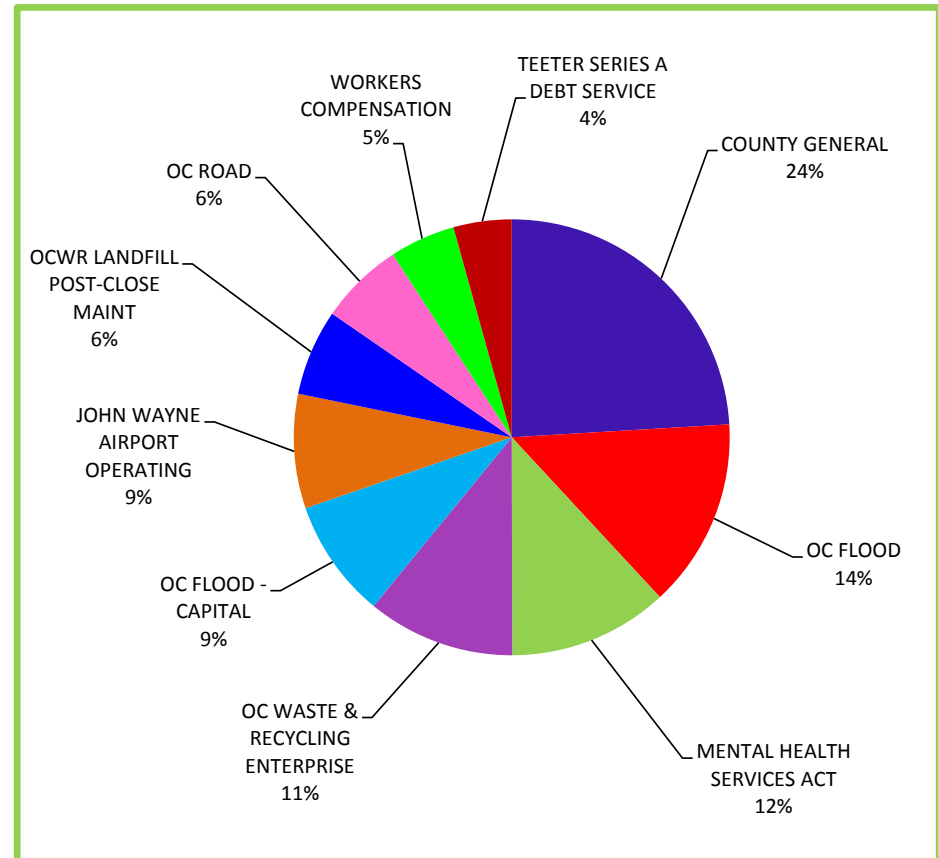


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF SEPTEMBER 30**



**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF SEPTEMBER 30, 2019**

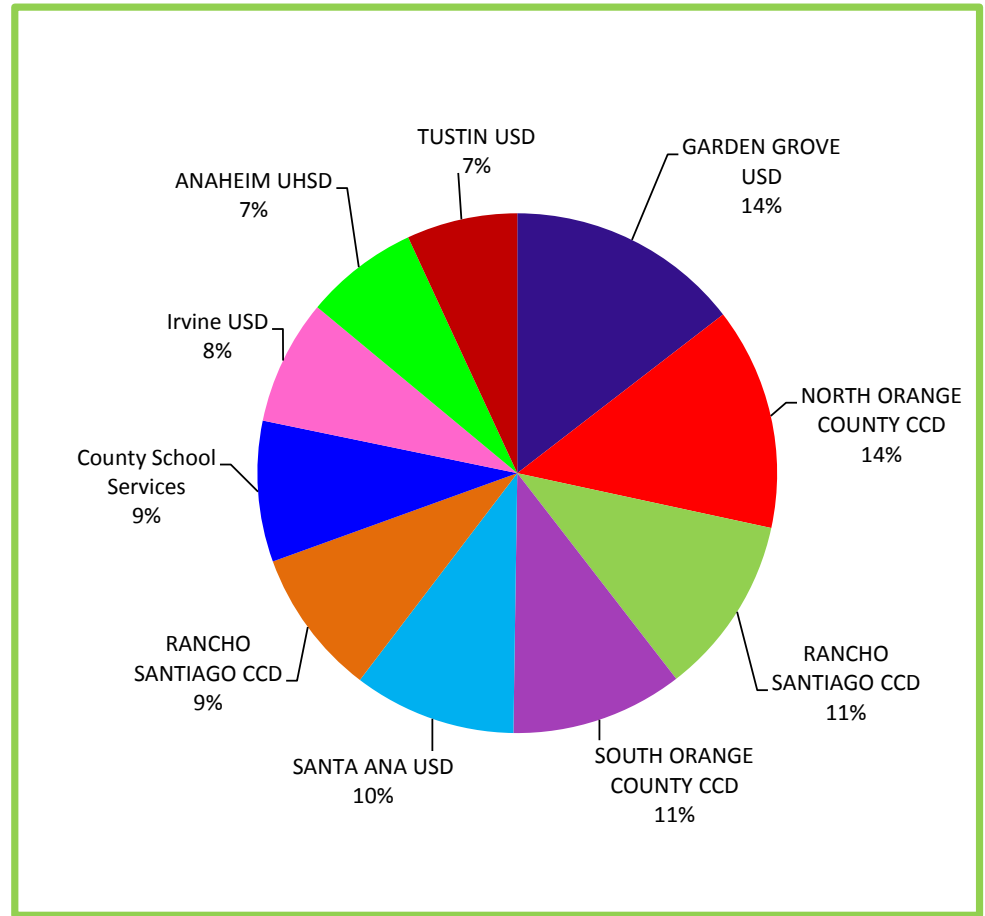
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 464,216,015
400	OC FLOOD	271,058,108
13Y	MENTAL HEALTH SERVICES ACT	228,933,920
299	OC WASTE & RECYCLING ENTERPRISE	211,480,005
404	OC FLOOD - CAPITAL	170,112,153
280	JOHN WAYNE AIRPORT OPERATING	163,638,540
279	OCWR LANDFILL POST-CLOSE MAINT	123,335,381
115	OC ROAD	120,043,767
293	WORKERS COMPENSATION	93,958,956
15Y	TEETER SERIES A DEBT SERVICE	83,227,874
TOTAL		\$ 1,930,004,719



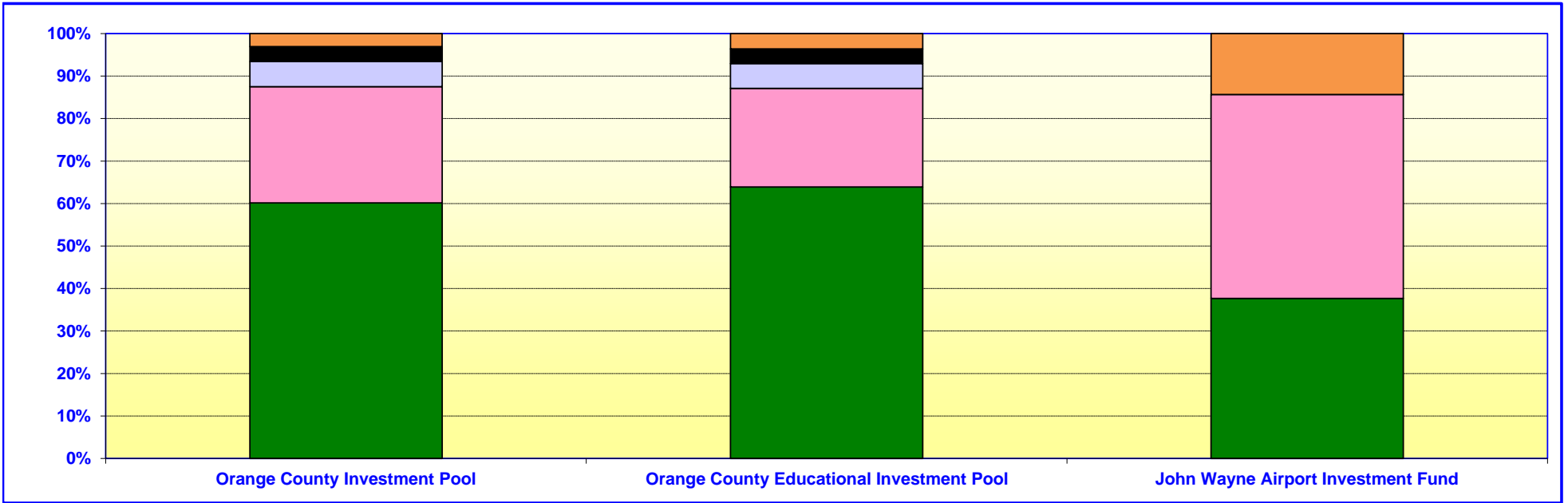
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF SEPTEMBER 30, 2019**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 460,313,602 (1)
88	NORTH ORANGE COUNTY CCD	437,891,993 (1)
92	RANCHO SANTIAGO CCD	352,505,363 (1)
96	SOUTH ORANGE COUNTY CCD	339,049,414
84	SANTA ANA USD	320,129,946 (1)
80	ORANGE USD	288,859,968 (1)
94	COUNTY SCHOOL SERVICES	277,382,548
75	IRVINE USD	246,130,550 (1)
64	ANAHEIM UHSD	224,010,439 (1)
87	TUSTIN USD	218,210,143 (1)
TOTAL		<u><u>\$ 3,164,483,966</u></u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings
September 30, 2019



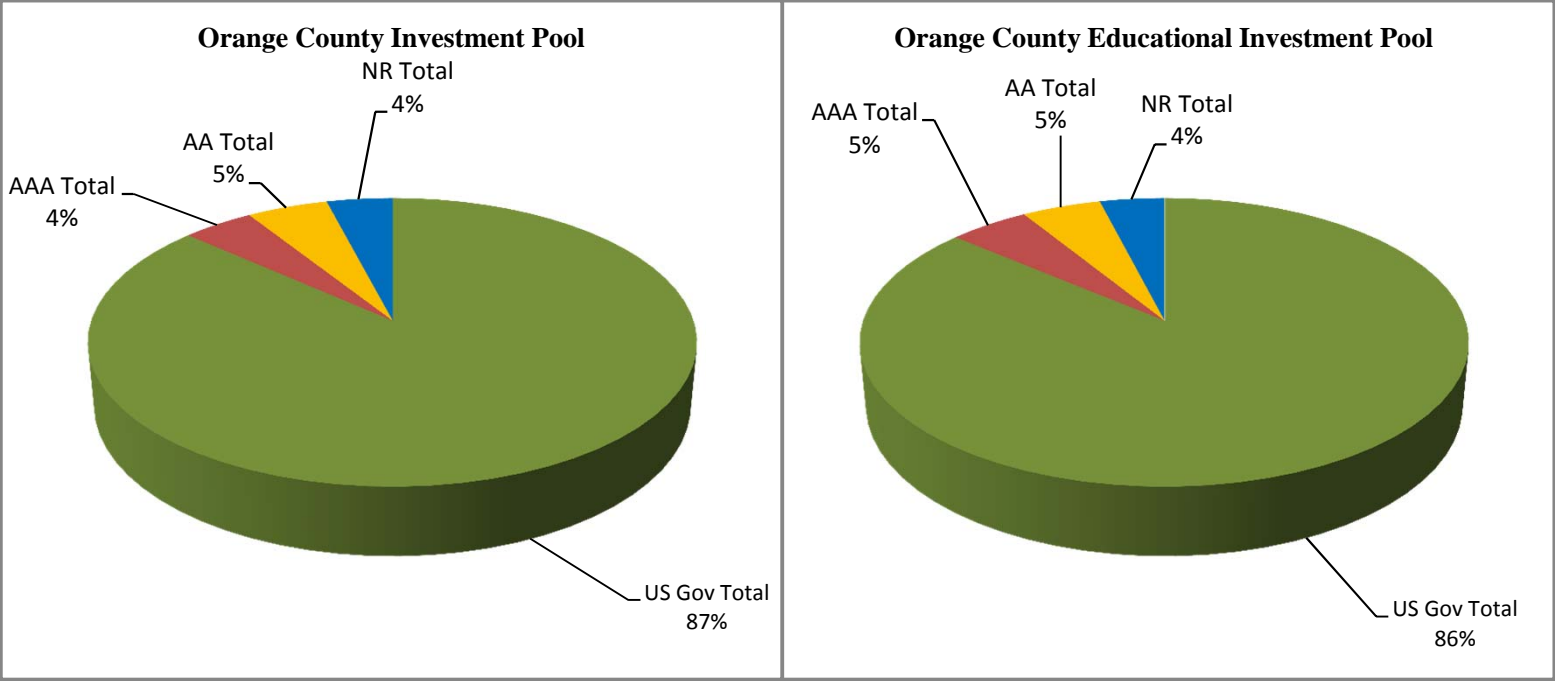
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,335,730	59.77%
U. S. TREASURIES	1,060,775	27.15%
MEDIUM-TERM NOTES	230,997	5.91%
MUNICIPAL DEBT	135,782	3.48%
MONEY MARKET MUTUAL FUNDS	118,942	3.04%
LOCAL AGENCY INVESTMENT FUND	25,335	0.65%
	<u>\$ 3,907,561</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 3,070,706	63.50%
U. S. TREASURIES	1,113,567	23.03%
MEDIUM-TERM NOTES	281,458	5.82%
MUNICIPAL DEBT	165,853	3.43%
MONEY MARKET MUTUAL FUNDS	173,019	3.58%
LOCAL AGENCY INVESTMENT FUND	30,946	0.64%
	<u>\$ 4,835,549</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 19,822	37.66%
U. S. TREASURIES	\$ 25,264	48.00%
MONEY MARKET MUTUAL FUNDS	\$ 7,547	14.34%
	<u>\$ 52,633</u>	<u>100.00%</u>

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE

September 30, 2019

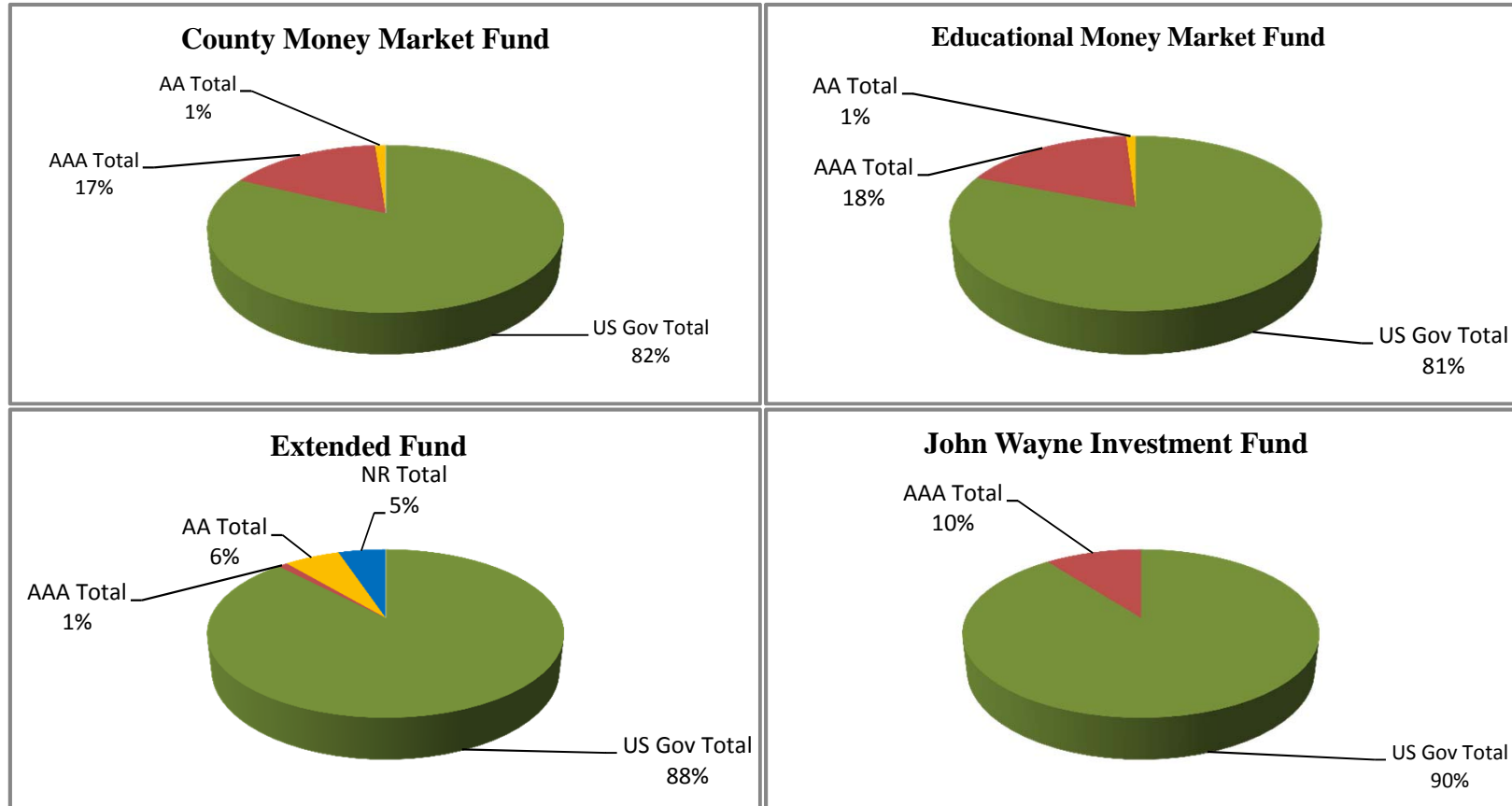


US GOV Includes Agency & Treasury Debt
AA includes AA+, AA-, & AA
A includes A+, A-, & A
NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

September 30, 2019



US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR
MEDIUM-TERM NOTES / CERTIFICATES OF DEPOSIT
ISSUER CONCENTRATION-By Investment Pool
 September 30, 2019



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

September 30, 2019

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

* Moody's placed its L/T issuer credit rating on Negative Outlook on August 28, 2019.

** Moody's downgraded its L/T issuer credit rating from Aa1 to Aa3 on September 24, 2018.

*** S&P changed the Walmart Inc Outlook from Negative to Stable on June 10, 2019.

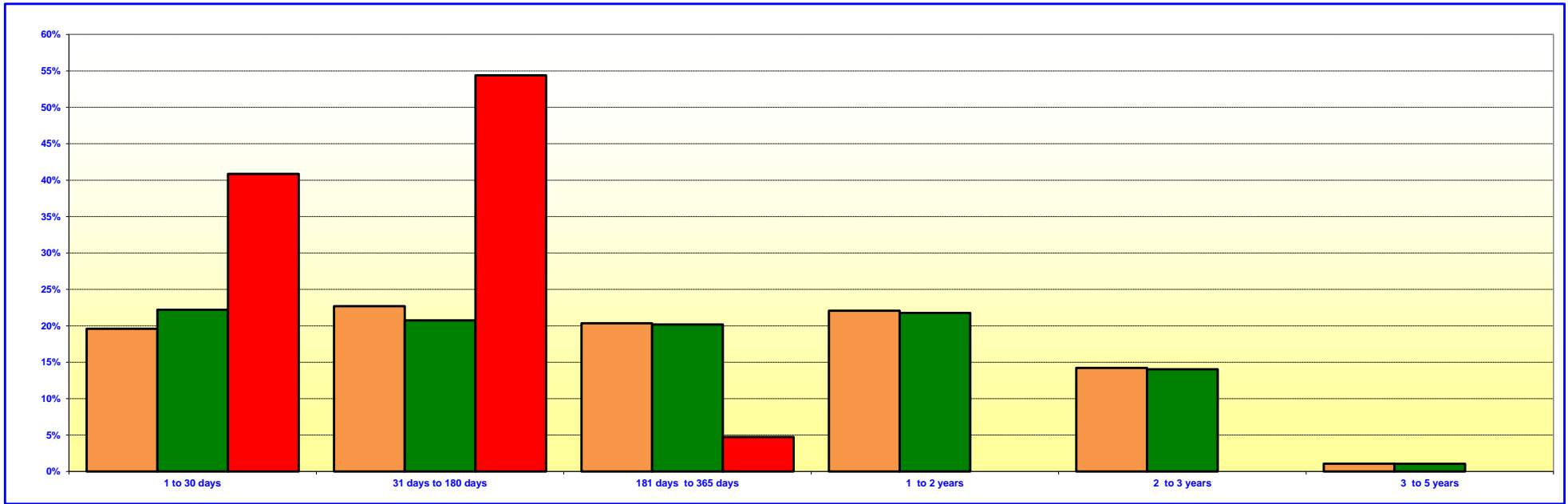
**** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its agencies.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended September 30, 2019**

During September, there was one change to the Treasurer's Approved Issuer List. The Credit Investment Committee placed Johnson & Johnson on hold. An ongoing credit analysis of all issuers owned in the Investment Pools is reviewed on a daily, monthly, quarterly, and annual basis.

**ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION**

September 30, 2019



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	763,057	19.60%
31 TO 180 DAYS		883,944	22.70%
181 TO 365 DAYS		792,190	20.35%
1 YEAR TO 2 YEARS		859,119	22.06%
2 YEARS TO 3 YEARS		553,724	14.22%
3 YEARS TO 5 YEARS		41,639	1.07%
TOTAL	\$	3,893,673	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,070,031	22.21%
31 TO 180 DAYS		999,546	20.74%
181 TO 365 DAYS		972,393	20.18%
1 YEAR TO 2 YEARS		1,049,390	21.78%
2 YEARS TO 3 YEARS		676,358	14.04%
3 YEARS TO 5 YEARS		50,861	1.05%
TOTAL	\$	4,818,579	100.00%

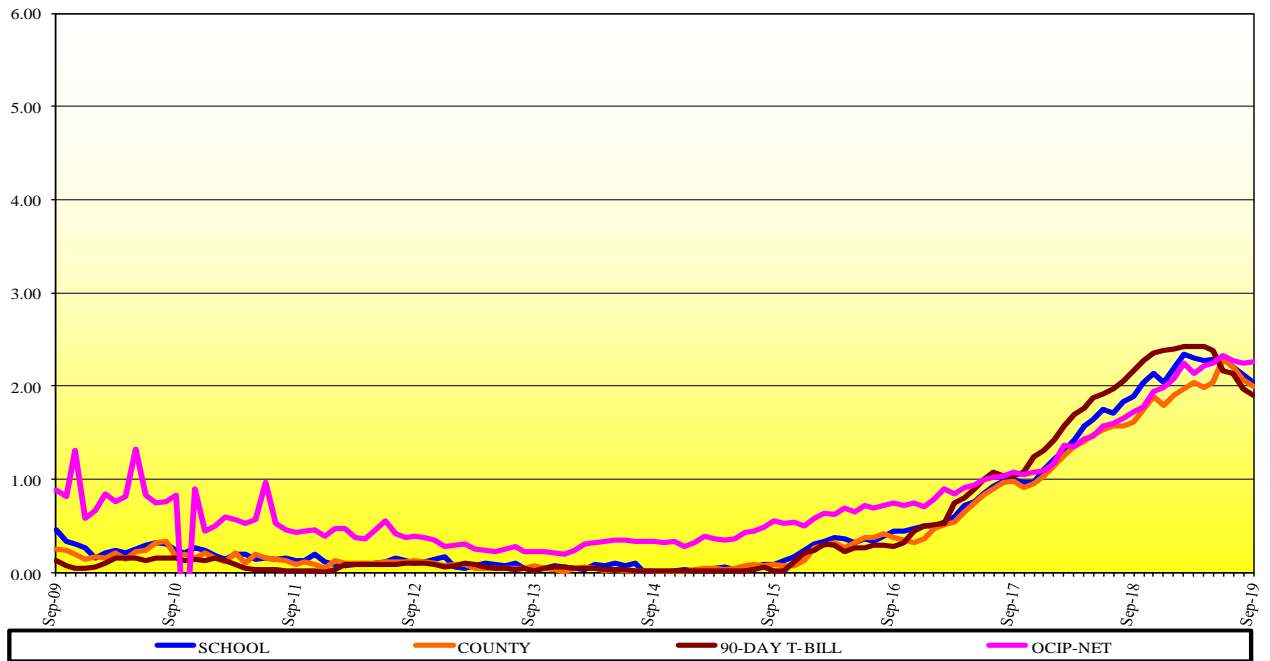
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	21,527	40.87%
31 TO 180 DAYS		28,650	54.39%
181 TO 365 DAYS		2,500	4.74%
TOTAL	\$	52,677	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 9/30/19, Floating Rate Notes comprise 1.46%, 1.44%, and 0.00% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Fund respectively.

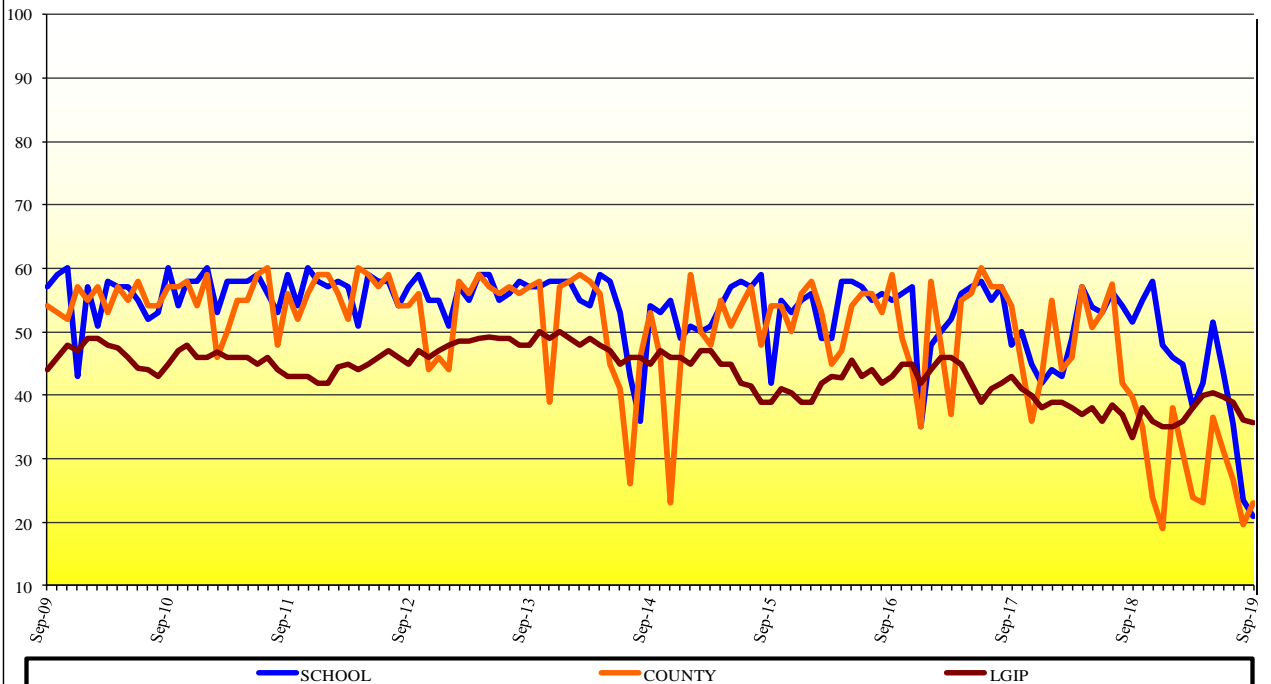
ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)

For The Period September 2009 to September 2019



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

For The Period September 2009 to September 2019



ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

October 1, 2018 - September 30, 2019

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month September 2019</i>				
OCMMF	\$ 832,718,514	\$ 1,335,514	2.06%	23
OCEMMF	\$ 1,079,713,278	\$ 1,712,219	2.11%	21
Extended Fund	\$ 6,830,678,068	\$ 13,471,516	2.39%	412
<i>August 2019</i>				
OCMMF	\$ 812,723,446	\$ 1,320,483	2.14%	20
OCEMMF	\$ 1,113,887,882	\$ 2,107,568	2.18%	23
Extended Fund	\$ 6,863,197,257	\$ 13,930,239	2.35%	412
<i>July 2019</i>				
OCMMF	\$ 756,297,142	\$ 1,391,508	2.26%	27
OCEMMF	\$ 1,218,853,617	\$ 2,230,519	2.27%	36
Extended Fund	\$ 7,102,603,734	\$ 15,240,082	2.36%	393
<i>June 2019</i>				
OCMMF	\$ 754,373,471	\$ 1,686,999	2.36%	31
OCEMMF	\$ 1,278,057,068	\$ 1,690,613	2.37%	44
Extended Fund	\$ 7,802,972,979	\$ 15,681,474	2.39%	389
<i>May 2019</i>				
OCMMF	\$ 946,662,206	\$ 2,522,491	2.40%	36
OCEMMF	\$ 863,380,131	\$ 1,449,802	2.44%	52
Extended Fund	\$ 8,153,832,319	\$ 16,432,152	2.33%	400
<i>April 2019</i>				
OCMMF	\$ 1,473,136,985	\$ 3,268,647	2.41%	23
OCEMMF	\$ 673,755,896	\$ 1,385,453	2.45%	42
Extended Fund	\$ 8,469,216,639	\$ 16,026,764	2.32%	404
<i>March 2019</i>				
OCMMF	\$ 1,198,047,208	\$ 2,003,755	2.42%	24
OCEMMF	\$ 737,915,029	\$ 1,576,746	2.43%	38
Extended Fund	\$ 7,569,145,253	\$ 14,346,556	2.20%	373
<i>February 2019</i>				
OCMMF	\$ 959,764,688	\$ 1,446,952	2.39%	31
OCEMMF	\$ 818,406,110	\$ 1,728,742	2.47%	45
Extended Fund	\$ 7,765,300,719	\$ 13,865,935	2.33%	385
<i>January 2019</i>				
OCMMF	\$ 729,137,854	\$ 1,705,963	2.37%	38
OCEMMF	\$ 1,016,881,693	\$ 2,012,023	2.39%	46
Extended Fund	\$ 7,842,914,574	\$ 14,377,035	2.14%	389
<i>December 2018</i>				
OCMMF	\$ 1,321,837,296	\$ 2,795,061	2.25%	19
OCEMMF	\$ 1,024,704,481	\$ 1,712,928	2.31%	48
Extended Fund	\$ 8,032,587,705	\$ 13,770,790	2.07%	367
<i>November 2018</i>				
OCMMF	\$ 1,359,045,595	\$ 2,130,391	2.19%	24
OCEMMF	\$ 947,430,723	\$ 1,609,638	2.26%	58
Extended Fund	\$ 6,985,523,091	\$ 11,064,795	1.99%	430
<i>October 2018</i>				
OCMMF	\$ 1,261,626,895	\$ 1,750,806	2.12%	35
OCEMMF	\$ 806,665,529	\$ 1,662,005	2.16%	55
Extended Fund	\$ 6,608,660,258	\$ 10,301,655	1.82%	444
OC Extended Fund B	\$ -	\$ 87	N/A	N/A
<i>Fiscal Year July 1, 2019 - June 30, 2020</i>	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 3,849,394,855	\$ 22,827,251	2.31%	326
OCEIP	\$ 5,020,829,457	\$ 29,912,398	2.30%	319
OC Extended Fund B	\$ -	\$ -	N/A	N/A

NOTE: Schedule does include additional interest income earned from Money Market Mutual Funds (MMMF) in FY 18-19, but excludes interest income from MMMFs earned in FY 17-18.

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING MARCH 31, 2020

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

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

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

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

The Cash Availability Projection for the six months ending March 31, 2020, 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 2019 - Ending Cash				\$ 25,634,953
October	\$ 806,014,161	\$ 1,079,413,716	\$ 483,979,753	1,427,083,077
November	301,739,202	1,599,996,914	1,185,795,494	2,143,023,699
December	108,815,435	2,229,451,909	2,008,128,039	2,473,163,004
January	176,876,187	537,937,099	1,239,050,414	1,948,925,876
February	197,467,291	549,930,376	330,101,491	2,366,222,052
March	126,741,296	1,000,299,056	729,295,585	2,763,966,819

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
September 2019 - Ending Cash				\$ 15,230,624
October	\$ 1,144,366,062	\$ 354,454,544	\$ 727,814,087	786,237,143
November	291,272,151	916,622,717	700,061,514	1,294,070,497
December	99,975,999	1,400,187,429	489,559,478	2,304,674,447
January	218,858,003	761,151,157	934,392,128	2,350,291,479
February	241,824,697	305,128,516	703,845,111	2,193,399,581
March	154,811,063	618,692,403	731,640,064	2,235,262,983

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month and Quarter Ended September 30, 2019

	<u>Month</u>	<u>Quarter</u>
Treasurer's Accountability at the Beginning of the Period:	\$ 8,931,171,732	\$ 9,934,120,874
Cash Receipts:		
County	442,981,763	1,367,294,011
School and Community College Districts	631,740,596	1,241,778,672
Total Cash Receipts	<u>1,074,722,359</u>	<u>2,609,072,683</u>
Cash Disbursements:		
County	415,349,223	1,680,040,473
School and Community College Districts	733,758,779	2,006,539,042
Total Cash Disbursements	<u>1,149,108,002</u>	<u>3,686,579,515</u>
Net Change in Cost Value of Pooled Assets	<u>(74,385,643)</u>	<u>(1,077,506,832)</u>
Net Increase in Non-Pooled Investments	183,460	643,369
Net Decrease in Non-Pooled Cash	<u>(1,276,921)</u>	<u>(1,564,783)</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 8,855,692,628</u>	<u>\$ 8,855,692,628</u>
Assets in the Treasury at the End of the Period (at Cost Value):		
Pooled Investments:		
Orange County Investment Pool		\$ 3,885,341,490
Orange County Educational Investment Pool		4,808,108,747
Total Pooled Investments		<u>8,693,450,237</u>
Non-Pooled Investments:		
Non-Pooled Investments - John Wayne Airport		52,437,537
Non-Pooled Investments - Fountain Valley School District Fund 40		34,700,216
Non-Pooled Investments - CCCD Series 2017E Bonds		21,123,173
Total Non-Pooled Investments		<u>108,260,926</u>
Cash and Cash Equivalent:		
Cash in banks - County		25,605,448
Cash in banks - Schools		15,230,624
Cash in banks - OC Sheriff		10,110,788
Cash in banks - John Wayne Airport		3,005,100
Cash - Other		29,505
Total Cash		<u>53,981,465</u>
Total Assets in the Treasury at the End of the Period:		<u>\$ 8,855,692,628</u>

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
September 30, 2019**

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 346,713,508	41.64%	\$ 1,586,268,755	23.22%	\$ 241,359,822	22.35%	\$ 25,264,227	48.00%
100%	U.S. Government Agency Securities	357,055,992	42.88%	4,395,569,702	64.35%	653,810,032	60.55%	19,822,677	37.66%
20%	Municipal Debt	-	0.00%	301,635,000	4.42%	-	0.00%	-	0.00%
20%	Medium-Term Notes	10,006,900	1.20%	490,923,888	7.19%	11,524,028	1.08%	-	0.00%
40%	Banker Acceptances	-	0.00%	-	0.00%	-	0.00%	-	0.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Negotiable Certificates of Deposits	-	0.00%	-	0.00%	-	0.00%	-	0.00%
\$65MM	Local Agency Investment Fund (LAIF)	-	0.00%	56,280,723	0.82%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	118,942,114	14.28%	-	0.00%	173,019,396	16.02%	7,546,684	14.34%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 832,718,514	100.00%	\$ 6,830,678,068	100.00%	\$ 1,079,713,278	100.00%	\$ 52,633,588	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits				
20%	Issuer Limit	Yes	Yes	Yes	Yes
100%	MMMFs, JPA, Repurchase Agreements	Yes ⁽³⁾	N/A	Yes ⁽³⁾	Yes
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes	Yes ⁽⁴⁾	Yes ⁽⁴⁾
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/22.95	N/A	Yes/20.99	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/55.10
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.11	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/219	N/A	Yes/221	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/213
	Final Maturity - Extended Fund	N/A	Yes/1621	N/A	N/A
A-1/≥ AA ⁽²⁾	Rating Limits				
≥ A-1/P-1/F1	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
A-1/≥ AA ⁽²⁾	Short Term Debt/No Split Ratings	Yes	N/A	Yes	Yes
Approved Issuer List	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Broker/Dealer List	Authorized Issuer	Yes	Yes	Yes	Yes
>0.9975	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
	Net Asset Value - Money Market Fund and JWA	Yes/1.0008	N/A	Yes/1.0006	Yes/1.0016

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

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
September 30, 2019**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2018 in progress.
Quarterly Statement of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	March 31, 2019 completed. June 30, 2019 and September 30, 2019 in progress.
Annual Statement of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2018 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	June 30, 2019 completed. September 30, 2019 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	FY 17/18 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2018 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	All 2018 IPS certifications received for active approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions/Form 700	FY 19/20 identified zero compliance incidents as of August 31, 2019.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made no changes at the November 19, 2018 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the November 19, 2018 meeting and did not make any additional changes. The BOS approved on December 18, 2018.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2018 Annual Report was approved at the BOS meeting March 12, 2019.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on January 30, 2019.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2019
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2018.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 2018.

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

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended September 30, 2019**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 1 of 31
 User: SNong

3813

* 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															
INVESCO STIC GOVERNMENT & AGENCY															
		10/1/19		AAAm	Aaa-mf	AAAmf	18,976,859.47		1.9422	18,976,859.47	0.00	0.00	18,976,859.47	18,976,859.47	0.00
GOLDMAN SACHS - COUNTY MMF															
		10/1/19		AAAm	Aaa-mf	NR	41,986,322.58		2.0315	41,986,322.58	0.00	0.00	41,986,322.58	41,986,322.58	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
		10/1/19		AAAm	Aaa-mf	NR	57,978,931.96		1.9744	57,978,931.96	0.00	0.00	57,978,931.96	57,978,931.96	0.00
Subtotal for FUNDS:							118,942,114.01		1.9894	118,942,114.01	0.00	0.00	118,942,114.01	118,942,114.01	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1031882	8/30/19	10/1/19	313384MK2	A-1+	P-1	NR	10,000,000.00		2.0250	9,982,000.00	0.00	18,000.00	10,000,000.00	10,000,000.00	0.00
FHLB DISC CORP / JEFFERIES & COMPANY															
1031661	8/29/19	10/2/19	313384ML0	A-1+	P-1	NR	1,800,000.00		2.0500	1,796,515.00	0.00	3,382.50	1,799,897.50	1,799,906.00	8.50
FHLB DISC CORP / JEFFERIES & COMPANY															
1032486	9/5/19	10/2/19	313384ML0	A-1+	P-1	NR	2,200,000.00		2.0300	2,196,650.50	0.00	3,225.44	2,199,875.94	2,199,885.12	9.18
FHLB DISC CORP / BNY Mellon Capital Market															
1034978	9/20/19	10/2/19	313384ML0	A-1+	P-1	NR	5,100,000.00		1.9000	5,096,770.00	0.00	2,960.83	5,099,730.83	5,099,733.68	2.85
FHLB DISC CORP / TD SECURITIES															
1034980	9/20/19	10/2/19	313384ML0	A-1+	P-1	NR	1,250,000.00		1.9400	1,249,191.67	0.00	740.97	1,249,932.64	1,249,934.73	2.09
FHLB DISC CORP / BARCLAYS CAPITAL															
1035826	9/25/19	10/2/19	313384ML0	A-1+	P-1	NR	6,500,000.00		1.9000	6,497,598.61	0.00	2,058.33	6,499,656.94	6,499,660.57	3.63
FHLB DISC CORP / TD SECURITIES															
1035827	9/25/19	10/3/19	313384MM8	A-1+	P-1	NR	5,900,000.00		1.8500	5,897,574.44	0.00	1,819.17	5,899,393.61	5,899,383.80	(9.81)
FNMA DISCOUNT / JEFFERIES & COMPANY															
1029419	8/16/19	10/4/19	313588MN2	A-1+	P-1	F1+	30,000,000.00		1.9800	29,919,150.00	0.00	75,900.00	29,995,050.00	29,995,299.90	249.90
FHLB DISC CORP / TD SECURITIES															
1034268	9/17/19	10/4/19	313384MN6	A-1+	P-1	NR	5,000,000.00		2.0500	4,995,159.72	0.00	3,986.11	4,999,145.83	4,999,216.65	70.82
FHLB DISC CORP / UBS															
1034448	9/18/19	10/4/19	313384MN6	A-1+	P-1	NR	2,600,000.00		2.0000	2,597,688.89	0.00	1,877.78	2,599,566.67	2,599,592.66	25.99
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
1030204	8/21/19	10/7/19	313588MR3	A-1+	P-1	F1+	12,000,000.00		1.9400	11,969,606.67	0.00	26,513.33	11,996,120.00	11,996,240.04	120.04
FHLB DISC CORP / Mizuho Securities USA Inc															
1032485	9/5/19	10/8/19	313384MSS	A-1+	P-1	NR	10,000,000.00		2.0300	9,981,391.67	0.00	14,661.11	9,996,052.78	9,996,344.40	291.62
FHLB DISC CORP / CASTLE OAK SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 2 of 31
 User: SNong

As of 30-Sep-2019

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1034975	9/20/19	10/16/19	313384NA3	A-1+	P-1	NR	50,000,000.00		1.9400	49,929,944.44	0.00	29,638.89	49,959,583.33	49,960,833.50	1,250.17
FHLB DISC CORP / CASTLE OAK SECURITIES															
1033987	9/13/19	10/18/19	313384NC9	A-1+	P-1	NR	22,000,000.00		1.9750	21,957,756.94	0.00	21,725.00	21,979,481.94	21,980,468.84	986.90
FHLB DISC CORP / CASTLE OAK SECURITIES															
1034974	9/20/19	10/18/19	313384NC9	A-1+	P-1	NR	10,000,000.00		1.9530	9,984,810.00	0.00	5,967.50	9,990,777.50	9,991,122.20	344.70
FHLB DISC CORP / DEUTSCHE															
1035824	9/25/19	10/18/19	313384NC9	A-1+	P-1	NR	2,800,000.00		1.9000	2,796,601.11	0.00	886.67	2,797,487.78	2,797,514.22	26.44
FHLB DISC CORP / BNY Mellon Capital Market															
1035825	9/25/19	10/18/19	313384NC9	A-1+	P-1	NR	2,000,000.00		1.9000	1,997,572.22	0.00	633.33	1,998,205.55	1,998,224.44	18.89
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
1029764	8/19/19	10/21/19	313588NF8	A-1+	P-1	F1+	7,000,000.00		1.9500	6,976,112.50	0.00	16,304.17	6,992,416.67	6,992,688.92	272.25
FHLB DISC CORP / JEFFERIES & COMPANY															
1035586	9/24/19	10/22/19	313384NG0	A-1+	P-1	NR	2,636,000.00		1.9000	2,632,104.58	0.00	973.85	2,633,078.43	2,633,109.18	30.75
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1031156	8/28/19	10/23/19	313384NH8	A-1+	P-1	NR	12,000,000.00		2.0150	11,962,386.67	0.00	22,836.66	11,985,223.33	11,986,213.32	989.99
FHLB DISC CORP / TD SECURITIES															
1034447	9/18/19	10/25/19	313384NK1	A-1+	P-1	NR	3,700,000.00		1.9850	3,692,451.49	0.00	2,652.18	3,695,103.67	3,695,362.68	259.01
FHLB DISC CORP / TD SECURITIES															
1034272	9/17/19	10/29/19	313384NP0	A-1+	P-1	NR	21,000,000.00		2.0300	20,950,265.00	0.00	16,578.33	20,966,843.33	20,969,293.38	2,450.05
FHLB DISC CORP / Mizuho Securities USA Inc															
1034273	9/17/19	11/4/19	313384NV7	A-1+	P-1	NR	15,000,000.00		2.0300	14,959,400.00	0.00	11,841.67	14,971,241.67	14,973,366.60	2,124.93
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1035585	9/24/19	11/4/19	313384NV7	A-1+	P-1	NR	10,000,000.00		1.9300	9,978,019.44	0.00	3,752.78	9,981,772.22	9,982,244.40	472.18
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1034274	9/17/19	11/5/19	313384NW5	A-1+	P-1	NR	30,000,000.00		2.0300	29,917,108.33	0.00	23,683.33	29,940,791.66	29,945,166.60	4,374.94
FNMA DISCOUNT / BARCLAYS CAPITAL															
1036072	9/26/19	11/5/19	313588NW1	A-1+	P-1	F1+	10,000,000.00		1.8200	9,979,777.78	0.00	2,527.78	9,982,305.56	9,981,722.20	(583.36)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1034449	9/18/19	11/7/19	313384NY1	A-1+	P-1	NR	15,000,000.00		1.9650	14,959,062.50	0.00	10,643.75	14,969,706.25	14,971,016.70	1,310.45
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1034976	9/20/19	11/7/19	313384NY1	A-1+	P-1	NR	12,000,000.00		1.9400	11,968,960.00	0.00	7,113.33	11,976,073.33	11,976,813.36	740.03
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1035875	9/26/19	11/15/19	313384PG8	A-1+	P-1	NR	10,000,000.00		1.8600	9,974,166.67	0.00	2,583.33	9,976,750.00	9,976,500.00	(250.00)

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 3 of 31
 User: SNong

3813

* 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 / Mizuho Securities USA Inc															
1035873	9/26/19	11/26/19	313384PT0	A-1+	P-1	NR	10,000,000.00		1.8750	9,968,229.17	0.00	2,604.17	9,970,833.34	9,970,755.60	(77.74)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1035822	9/25/19	11/29/19	313384PW3	A-1+	P-1	NR	20,000,000.00		1.9100	19,931,027.78	0.00	6,366.67	19,937,394.45	19,938,377.80	983.35
Subtotal for DISCOUNT NOTES:							357,486,000.00	0.0000	1.9617	356,695,053.79	0.00	344,438.96	357,039,492.75	357,055,991.49	16,498.74
Subtotal for GOVERNMENT AGENCY:							357,486,000.00		1.9617	356,695,053.79	0.00	344,438.96	357,039,492.75	357,055,991.49	16,498.74
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / CITI GLOBAL MARKETS															
1017098	5/30/19	5/6/20	037833BD1	AA+	Aa1	NR	10,000,000.00	2.0000	2.4500	9,958,700.00	14,872.92	67,222.22	9,973,572.92	10,006,900.00	33,327.08
Subtotal for MEDIUM-TERM NOTE:							10,000,000.00	2.0000	2.4500	9,958,700.00	14,872.92	67,222.22	9,973,572.92	10,006,900.00	33,327.08
Subtotal for MEDIUM-TERM NOTES:							10,000,000.00	2.0000	2.4500	9,958,700.00	14,872.92	67,222.22	9,973,572.92	10,006,900.00	33,327.08
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BARCLAYS CAPITAL															
1030660	8/23/19	10/1/19	912796VX4	AA+	Aaa	AAA	10,000,000.00		1.9500	9,978,875.00	0.00	21,125.00	9,978,875.00	9,999,583.30	20,708.30
US TREASURY N/B / BARCLAYS CAPITAL															
1032149	9/3/19	10/1/19	912796VX4	AA+	Aaa	AAA	10,000,000.00		2.0250	9,984,250.00	0.00	15,750.00	9,984,250.00	9,999,583.30	15,333.30
US TREASURY N/B / JEFFERIES & COMPANY															
1034929	9/19/19	10/1/19	912796VX4	AA+	Aaa	AAA	15,000,000.00		1.9125	14,990,437.50	0.00	9,562.50	14,990,437.50	14,999,374.95	8,937.45
US TREASURY N/B / BARCLAYS CAPITAL															
1036075	9/26/19	10/1/19	912796VX4	AA+	Aaa	AAA	20,000,000.00		1.6000	19,995,555.56	0.00	4,444.44	19,995,555.56	19,999,166.60	3,611.04
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1036076	9/26/19	10/1/19	912796VX4	AA+	Aaa	AAA	50,000,000.00		1.5120	49,989,500.00	0.00	10,500.00	49,989,500.00	49,997,916.50	8,416.50
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1034971	9/20/19	10/8/19	912796VY2	AA+	Aaa	AAA	40,000,000.00		1.8665	39,962,670.00	0.00	22,812.78	39,962,670.00	39,984,733.20	22,063.20
US TREASURY N/B / BNY Mellon Capital Market															
1013369	5/6/19	10/10/19	912796RF8	AA+	Aaa	AAA	7,000,000.00		2.3660	6,927,771.28	0.00	68,088.22	6,927,771.28	6,996,643.43	68,872.15
US TREASURY N/B / DEUTSCHE															
1035593	9/24/19	10/22/19	912796WA3	AA+	Aaa	AAA	50,000,000.00		1.8860	49,926,655.56	0.00	18,336.11	49,926,655.56	49,945,878.50	19,222.94
US TREASURY N/B / JEFFERIES & COMPANY															
1034227	9/16/19	10/29/19	912796WB1	AA+	Aaa	AAA	50,000,000.00		1.9550	49,883,243.06	0.00	40,729.17	49,883,243.06	49,926,140.50	42,897.44

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 4 of 31
 User: SNong

As of 30-Sep-2019

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															
1034979	9/20/19	11/5/19	912796WC9	AA+	Aaa	AAA	20,000,000.00		1.8800	19,951,955.56	0.00	11,488.89	19,951,955.56	19,965,100.00	13,144.44
US TREASURY N/B / JP MORGAN CHASE & CO															
1013579	5/7/19	11/7/19	912796RM3	AA+	Aaa	AAA	10,000,000.00		2.3492	9,879,929.78	0.00	95,925.66	9,879,929.78	9,982,068.80	102,139.02
US TREASURY N/B / JP MORGAN CHASE & CO															
1013829	5/8/19	11/7/19	912796RM3	AA+	Aaa	AAA	20,000,000.00		2.3662	19,759,436.33	0.00	191,925.11	19,759,436.33	19,964,137.60	204,701.27
US TREASURY N/B / JP MORGAN CHASE & CO															
1025047	7/19/19	11/7/19	912796RM3	AA+	Aaa	AAA	15,000,000.00		1.9419	14,910,187.13	0.00	59,875.25	14,910,187.13	14,973,103.20	62,916.07
Subtotal for TREASURY BILL:							317,000,000.00	0.0000	1.8828	316,140,466.76	0.00	570,563.13	316,140,466.76	316,733,429.88	592,963.12
TREASURY BOND - ME															
US TREASURY N/B / JEFFERIES & COMPANY															
1035594	9/24/19	12/31/19	912828G95	AA+	Aaa	AAA	30,000,000.00	1.6250	1.9714	29,971,875.00	2,008.93	9,273.10	29,973,883.93	29,980,078.20	6,194.27
Subtotal for TREASURY BOND - ME:							30,000,000.00	1.6250	1.9714	29,971,875.00	2,008.93	9,273.10	29,973,883.93	29,980,078.20	6,194.27
Subtotal for U. S. TREASURIES:							347,000,000.00	0.1405	1.8905	346,112,341.76	2,008.93	579,836.23	346,114,350.69	346,713,508.08	599,157.39
Total County Money Mkt Fnd :							833,428,114.01	0.0825	1.9419	831,708,209.56	16,881.85	991,497.41	832,069,530.37	832,718,513.58	648,983.21
Net Asset Value (NAV):														1.000780	
<u>Educational Money Mkt Fnd</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	10/1/19			AAAm	Aaa-mf	AAAmmf	32,827.90		1.9422	32,827.90	0.00	0.00	32,827.90	32,827.90	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	10/1/19			AAAm	Aaa-mf	NR	84,487,545.46		1.9744	84,487,545.46	0.00	0.00	84,487,545.46	84,487,545.46	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	10/1/19			AAAm	Aaa-mf	NR	88,499,022.72		2.0315	88,499,022.72	0.00	0.00	88,499,022.72	88,499,022.72	0.00
Subtotal for FUNDS:							173,019,396.08		2.0036	173,019,396.08	0.00	0.00	173,019,396.08	173,019,396.08	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
998595	1/31/19	10/1/19	313384MK2	A-1+	P-1	NR	1,825,000.00		2.5000	1,794,203.13	0.00	30,796.87	1,825,000.00	1,825,000.00	0.00
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
1028532	8/12/19	10/1/19	313588MK8	A-1+	P-1	F1+	11,000,000.00		1.9900	10,969,597.22	0.00	30,402.78	11,000,000.00	11,000,000.00	0.00

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 5 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / UBS															
1034922	9/19/19	10/1/19	313384MK2	A-1+	P-1	NR	2,000,000.00		1.9500	1,998,700.00	0.00	1,300.00	2,000,000.00	2,000,000.00	0.00
FNMA DISCOUNT / TD SECURITIES															
1029420	8/16/19	10/2/19	313588ML6	A-1+	P-1	F1+	5,000,000.00		1.9800	4,987,075.00	0.00	12,650.00	4,999,725.00	4,999,738.90	13.90
FNMA DISCOUNT / JP MORGAN CHASE & CO															
1029417	8/16/19	10/4/19	313588MN2	A-1+	P-1	F1+	11,000,000.00		1.9800	10,970,355.00	0.00	27,830.00	10,998,185.00	10,998,276.63	91.63
FHLB DISC CORP / UBS FINANCIAL															
1034923	9/19/19	10/4/19	313384MN6	A-1+	P-1	NR	25,000,000.00		1.9000	24,980,208.33	0.00	15,833.34	24,996,041.67	24,996,083.25	41.58
FNMA DISCOUNT / DEUTSCHE															
1030202	8/21/19	10/7/19	313588MR3	A-1+	P-1	F1+	15,000,000.00		1.9400	14,962,008.33	0.00	33,141.67	14,995,150.00	14,995,300.05	150.05
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1033510	9/12/19	10/7/19	313384MR7	A-1+	P-1	NR	25,000,000.00		1.9700	24,965,798.61	0.00	25,993.06	24,991,791.67	24,992,166.75	375.08
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1034271	9/17/19	10/7/19	313384MR7	A-1+	P-1	NR	37,000,000.00		2.0400	36,958,066.67	0.00	29,353.33	36,987,420.00	36,988,406.79	986.79
FHLB DISC CORP / FTN FINANCIAL															
1032487	9/5/19	10/8/19	313384MS5	A-1+	P-1	NR	15,000,000.00		2.0300	14,972,087.50	0.00	21,991.67	14,994,079.17	14,994,516.60	437.43
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1034226	9/16/19	10/10/19	313384MU0	A-1+	P-1	NR	50,000,000.00		2.0000	49,933,333.33	0.00	41,666.67	49,975,000.00	49,976,500.00	1,500.00
FHLB DISC CORP / MORGAN STANLEY															
1034223	9/16/19	10/11/19	313384MV8	A-1+	P-1	NR	14,000,000.00		2.0050	13,980,506.94	0.00	11,695.84	13,992,202.78	13,992,688.92	486.14
FHLB DISC CORP / FTN FINANCIAL															
1035835	9/25/19	10/15/19	313384M29	A-1+	P-1	NR	35,000,000.00		1.8700	34,963,638.89	0.00	10,908.33	34,974,547.22	34,974,411.15	(136.07)
FHLB DISC CORP / Mizuho Securities USA Inc															
1034270	9/17/19	10/16/19	313384NA3	A-1+	P-1	NR	2,000,000.00		2.0500	1,996,697.22	0.00	1,594.45	1,998,291.67	1,998,433.34	141.67
FHLB DISC CORP / FTN FINANCIAL															
1034451	9/18/19	10/16/19	313384NA3	A-1+	P-1	NR	10,000,000.00		2.0300	9,984,211.11	0.00	7,330.56	9,991,541.67	9,992,166.70	625.03
FHLB DISC CORP / CASTLE OAK SECURITIES															
1034973	9/20/19	10/18/19	313384NC9	A-1+	P-1	NR	15,000,000.00		1.9530	14,977,215.00	0.00	8,951.25	14,986,166.25	14,986,683.30	517.05
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
1029763	8/19/19	10/21/19	313588NF8	A-1+	P-1	F1+	7,000,000.00		1.9500	6,976,112.50	0.00	16,304.17	6,992,416.67	6,992,688.92	272.25
FHLB DISC CORP / BNY Mellon Capital Market															
1034269	9/17/19	10/21/19	313384NF2	A-1+	P-1	NR	1,400,000.00		2.0400	1,397,302.67	0.00	1,110.67	1,398,413.34	1,398,537.78	124.44
FHLB DISC CORP / CASTLE OAK SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 6 of 31
 User: SNong

As of 30-Sep-2019

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1035360	9/23/19	10/22/19	313384NG0	A-1+	P-1	NR	50,000,000.00		1.9000	49,923,472.22	0.00	21,111.11	49,944,583.33	49,945,166.50	583.17
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1031155	8/28/19	10/23/19	313384NH8	A-1+	P-1	NR	8,000,000.00		2.0150	7,974,924.44	0.00	15,224.45	7,990,148.89	7,990,808.88	659.99
FNMA DISCOUNT / TD SECURITIES															
1035820	9/25/19	10/23/19	313588NH4	A-1+	P-1	F1+	25,000,000.00		1.8600	24,963,833.33	0.00	7,750.00	24,971,583.33	24,971,277.75	(305.58)
FNMA DISCOUNT / BARCLAYS CAPITAL															
1035821	9/25/19	10/23/19	313588NH4	A-1+	P-1	F1+	25,000,000.00		1.8600	24,963,833.33	0.00	7,750.00	24,971,583.33	24,971,277.75	(305.58)
FHLB DISC CORP / BNY Mellon Capital Market															
1033513	9/12/19	10/25/19	313384NK1	A-1+	P-1	NR	15,000,000.00		1.9600	14,964,883.33	0.00	15,516.67	14,980,400.00	14,981,200.05	800.05
FHLB DISC CORP / DEUTSCHE															
1036520	9/30/19	10/25/19	313384NK1	A-1+	P-1	NR	25,000,000.00		1.7700	24,969,270.83	0.00	1,229.17	24,970,500.00	24,968,666.75	(1,833.25)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1035359	9/23/19	10/28/19	313384NN5	A-1+	P-1	NR	15,000,000.00		1.9200	14,972,000.00	0.00	6,400.00	14,978,400.00	14,978,850.00	450.00
FHLB DISC CORP / FTN FINANCIAL															
1035361	9/23/19	10/28/19	313384NN5	A-1+	P-1	NR	10,000,000.00		1.9200	9,981,333.33	0.00	4,266.67	9,985,600.00	9,985,900.00	300.00
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1034225	9/16/19	10/30/19	313384NQ8	A-1+	P-1	NR	1,300,000.00		2.0000	1,296,822.22	0.00	1,083.33	1,297,905.55	1,298,031.23	125.68
FHLB DISC CORP / JEFFERIES & COMPANY															
1034921	9/19/19	10/30/19	313384NQ8	A-1+	P-1	NR	2,100,000.00		1.9500	2,095,336.25	0.00	1,365.00	2,096,701.25	2,096,819.68	118.43
FHLB DISC CORP / Mizuho Securities USA Inc															
1034450	9/18/19	11/4/19	313384NV7	A-1+	P-1	NR	15,000,000.00		1.9650	14,961,518.75	0.00	10,643.75	14,972,162.50	14,973,366.60	1,204.10
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1034977	9/20/19	11/7/19	313384NY1	A-1+	P-1	NR	30,000,000.00		1.9400	29,922,400.00	0.00	17,783.33	29,940,183.33	29,942,033.40	1,850.07
FHLB DISC CORP / FTN FINANCIAL															
1034972	9/20/19	11/12/19	313384PD5	A-1+	P-1	NR	3,000,000.00		1.9500	2,991,387.50	0.00	1,787.50	2,993,175.00	2,993,420.01	245.01
FHLB DISC CORP / MORGAN STANLEY															
1035362	9/23/19	11/14/19	313384PF0	A-1+	P-1	NR	10,000,000.00		1.9300	9,972,122.22	0.00	4,288.89	9,976,411.11	9,977,022.20	611.09
FHLB DISC CORP / BNY Mellon Capital Market															
1035584	9/24/19	11/15/19	313384PG8	A-1+	P-1	NR	3,600,000.00		1.9200	3,590,016.00	0.00	1,344.00	3,591,360.00	3,591,540.00	180.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1035876	9/26/19	11/15/19	313384PG8	A-1+	P-1	NR	15,000,000.00		1.8600	14,961,250.00	0.00	3,875.00	14,965,125.00	14,964,750.00	(375.00)
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
1036124	9/27/19	11/15/19	313588PG4	A-1+	P-1	F1+	9,000,000.00		1.8500	8,977,337.50	0.00	1,850.00	8,979,187.50	8,978,850.00	(337.50)

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 7 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / Mizuho Securities USA Inc															
1036125	9/27/19	11/19/19	313588PL3	A-1+	P-1	F1+	8,000,000.00		1.8500	7,978,211.11	0.00	1,644.44	7,979,855.55	7,979,528.88	(326.67)
FHLB DISC CORP / Mizuho Securities USA Inc															
1035834	9/25/19	11/20/19	313384PM5	A-1+	P-1	NR	15,000,000.00		1.9290	14,954,990.00	0.00	4,822.50	14,959,812.50	14,960,833.35	1,020.85
FHLB DISC CORP / FTN FINANCIAL															
1035587	9/24/19	11/25/19	313384PS2	A-1+	P-1	NR	10,000,000.00		1.9300	9,966,761.11	0.00	3,752.78	9,970,513.89	9,971,277.80	763.91
FHLB DISC CORP / Mizuho Securities USA Inc															
1035874	9/26/19	11/25/19	313384PS2	A-1+	P-1	NR	12,000,000.00		1.9100	11,961,800.00	0.00	3,183.33	11,964,983.33	11,965,533.36	550.03
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1035823	9/25/19	11/29/19	313384PW3	A-1+	P-1	NR	15,000,000.00		1.9100	14,948,270.83	0.00	4,775.00	14,953,045.83	14,953,783.35	737.52
FHLB DISC CORP / BARCLAYS CAPITAL															
1035349	9/23/19	12/11/19	313384QJ1	A-1+	P-1	NR	3,700,000.00		1.9200	3,684,410.67	0.00	1,578.67	3,685,989.34	3,686,354.18	364.84
Subtotal for DISCOUNT NOTES:							607,925,000.00	0.0000	1.9344	606,743,302.42	0.00	471,880.25	607,215,182.67	607,227,890.80	12,708.13
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / UBS FINANCIAL SERVICES															
983821	10/26/18	10/2/19	3137EADM8	AA+	Aaa	AAA	6,513,000.00	1.2500	2.7491	6,423,602.56	89,131.38	40,480.10	6,512,733.94	6,512,804.61	70.67
FED FARM CR BK / Mizuho Securities USA Inc															
1016458	5/24/19	10/11/19	3133ED4J3	AA+	Aaa	AAA	284,000.00	2.1250	2.3750	283,669.99	305.92	2,129.01	283,975.91	284,000.00	24.09
FED FARM CR BK / Mizuho Securities USA Inc															
1021690	6/27/19	10/21/19	3133EJPU7	AA+	Aaa	AAA	1,825,000.00	2.4800	2.1550	1,826,591.07	(1,311.93)	11,817.89	1,825,279.14	1,825,000.00	(279.14)
FANNIE MAE / TD SECURITIES															
988156	11/26/18	10/24/19	3135G0R39	AA+	Aaa	AAA	1,010,000.00	1.0000	2.7577	994,129.33	14,757.79	4,404.72	1,008,887.12	1,009,323.30	436.18
FANNIE MAE / MORGAN STANLEY															
988370	11/27/18	10/24/19	3135G0R39	AA+	Aaa	AAA	10,000,000.00	1.0000	2.7479	9,844,199.50	144,842.06	43,611.11	9,989,041.56	9,993,300.00	4,258.44
FANNIE MAE / BNY Mellon Capital Market															
988627	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	222,000.00	1.0000	2.7481	218,551.23	3,205.45	968.17	221,756.68	221,851.26	94.58
FREDDIE MAC / Mizuho Securities USA Inc															
1013828	5/8/19	1/17/20	3137EAEES	AA+	Aaa	AAA	1,787,000.00	1.5000	2.4577	1,775,314.81	6,710.77	5,509.92	1,782,025.58	1,784,551.81	2,526.23
FANNIE MAE / FTN FINANCIAL															
1015240	5/16/19	1/21/20	3135G0A78	AA+	Aaa	AAA	1,000,000.00	1.6250	2.4850	994,220.00	3,184.90	3,159.72	997,404.90	999,260.00	1,855.10
FANNIE MAE / FTN FINANCIAL															
1016718	5/29/19	4/30/20	3136G0W23	AA+	Aaa	AAA	1,000,000.00	1.5000	2.3857	991,986.00	2,953.80	5,083.34	994,939.80	997,850.00	2,910.20
FREDDIE MAC / Mizuho Securities USA Inc															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 8 of 31
 User: SNong

As of 30-Sep-2019

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1017097	5/30/19	5/1/20	3137EADR7	AA+	Aaa	AAA	4,919,000.00	1.3750	2.3389	4,876,091.56	15,685.56	22,733.30	4,891,777.12	4,903,210.01	11,432.89
FED FARM CR BK / Mizuho Securities USA Inc															
1016723	5/29/19	5/8/20	3133EHJA2	AA+	Aaa	AAA	1,050,000.00	1.5500	2.3432	1,042,282.50	2,777.39	5,515.41	1,045,059.89	1,050,000.00	4,940.11
Subtotal for GOVT AGENCY-FIX-30/360:							29,610,000.00	1.3070	2.5875	29,270,638.55	282,243.09	145,412.69	29,552,881.64	29,581,150.99	28,269.35
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / CASTLE OAK SECURITIES															
1026650	7/30/19	11/1/19	3130AGFS9	AA+	Aaa	NR	17,000,000.00	2.4420	2.4221	17,000,850.00	(569.68)	70,343.16	17,000,280.32	17,000,989.91	709.59
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							17,000,000.00	2.4420	2.4221	17,000,850.00	(569.68)	70,343.16	17,000,280.32	17,000,989.91	709.59
Subtotal for GOVERNMENT AGENCY:							654,535,000.00	0.1226	1.9766	653,014,790.97	281,673.41	687,636.10	653,768,344.63	653,810,031.70	41,687.07
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / TD SECURITIES															
1016459	5/24/19	11/13/19	037833DH0	AA+	Aa1	NR	600,000.00	1.8000	2.4708	597,966.00	1,528.51	3,810.00	599,494.51	599,334.00	(160.51)
JOHNSON & JOHNSON / TD SECURITIES															
1016453	5/24/19	12/5/19	478160BM5	AAA	Aaa	AAA	300,000.00	1.8750	2.5120	298,998.00	666.25	1,812.51	299,664.25	299,754.00	89.75
APPLE INC. / JP MORGAN CHASE & CO															
1016248	5/23/19	2/7/20	037833AX8	AA+	Aa1	NR	619,000.00	1.5500	2.5023	614,896.03	2,068.14	1,385.87	616,964.17	618,040.55	1,076.38
APPLE INC. / CITI GLOBAL MARKETS															
1017100	5/30/19	5/6/20	037833BD1	AA+	Aa1	NR	10,000,000.00	2.0000	2.3999	9,958,700.00	14,872.92	67,222.23	9,973,572.92	10,006,900.00	33,327.08
Subtotal for MEDIUM-TERM NOTE:							11,519,000.00	1.9621	2.4120	11,470,560.03	19,135.82	74,230.61	11,489,695.85	11,524,028.55	34,332.70
Subtotal for MEDIUM-TERM NOTES:							11,519,000.00	1.9621	2.4120	11,470,560.03	19,135.82	74,230.61	11,489,695.85	11,524,028.55	34,332.70
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BARCLAYS CAPITAL															
1034928	9/19/19	10/1/19	912796VX4	AA+	Aaa	AAA	20,000,000.00		1.9000	19,987,333.33	0.00	12,666.67	19,987,333.33	19,999,166.60	11,833.27
US TREASURY N/B / BANK OF AMERICA															
1012447	4/30/19	10/3/19	912796SL4	AA+	Aaa	AAA	10,000,000.00		2.3720	9,897,213.33	0.00	101,468.89	9,897,213.33	9,998,645.80	101,432.47
US TREASURY N/B / DEUTSCHE															
1022551	7/2/19	10/10/19	912796RF8	AA+	Aaa	AAA	30,000,000.00		2.1250	29,822,916.67	0.00	161,145.83	29,822,916.67	29,985,614.70	162,698.03
US TREASURY N/B / UBS FINANCIAL															
1023750	7/11/19	10/10/19	912796RF8	AA+	Aaa	AAA	20,000,000.00		2.1750	19,890,041.60	0.00	99,083.39	19,890,041.60	19,990,409.80	100,368.20

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 9 of 31
 User: SNong

As of 30-Sep-2019

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BANK OF AMERICA															
1023977	7/12/19	10/10/19	912796RF8	AA+	Aaa	AAA	10,000,000.00		2.1110	9,947,225.00	0.00	47,497.50	9,947,225.00	9,995,204.90	47,979.90
US TREASURY N/B / JEFFERIES & COMPANY															
1036073	9/26/19	10/15/19	912796VZ9	AA+	Aaa	AAA	50,000,000.00		1.7700	49,953,291.67	0.00	12,291.67	49,953,291.67	49,964,453.00	11,161.33
US TREASURY N/B / DEUTSCHE															
1036077	9/26/19	10/15/19	912796VZ9	AA+	Aaa	AAA	15,000,000.00		1.8040	14,985,718.33	0.00	3,758.33	14,985,718.33	14,989,335.90	3,617.57
US TREASURY N/B / BNY Mellon Capital Market															
1027227	8/1/19	10/17/19	912796SNO	AA+	Aaa	AAA	40,000,000.00		2.0400	39,825,466.67	0.00	138,266.66	39,825,466.67	39,966,920.80	141,454.13
US TREASURY N/B / BNY Mellon Capital Market															
1036527	9/30/19	10/22/19	912796WA3	AA+	Aaa	AAA	20,000,000.00		1.7330	19,978,818.89	0.00	962.78	19,978,818.89	19,978,351.40	(467.49)
Subtotal for TREASURY BILL:							215,000,000.00	0.0000	1.9623	214,288,025.49	0.00	577,141.72	214,288,025.49	214,868,102.90	580,077.41
TREASURY BOND - ME															
US TREASURY N/B / BNP PARIBAS FINANCE															
1014049	5/9/19	10/31/19	912828F62	AA+	Aaa	AAA	20,000,000.00	1.5000	2.4464	19,910,937.50	73,794.64	118,206.52	19,984,732.14	19,993,750.00	9,017.86
US TREASURY N/B / JEFFERIES & COMPANY															
1016461	5/24/19	10/31/19	912828F62	AA+	Aaa	AAA	6,500,000.00	1.5000	2.4055	6,474,609.38	20,629.88	34,442.93	6,495,239.26	6,497,968.75	2,729.49
Subtotal for TREASURY BOND - ME:							26,500,000.00	1.5000	2.4364	26,385,546.88	94,424.52	152,649.45	26,479,971.40	26,491,718.75	11,747.35
Subtotal for U. S. TREASURIES:							241,500,000.00	0.1646	2.0143	240,673,572.37	94,424.52	729,791.17	240,767,996.89	241,359,821.65	591,824.76
Total Educational Money Mkt Fnd :							1,080,573,396.08	0.1319	1.9940	1,078,178,319.45	395,233.75	1,491,657.88	1,079,045,433.45	1,079,713,277.98	667,844.53
Net Asset Value (NAV):														1.000619	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
	10/1/19					NR	56,280,723.05		2.2800	56,280,723.05	0.00	0.00	56,280,723.05	56,280,723.05	0.00
Subtotal for FUNDS:							56,280,723.05		2.2800	56,280,723.05	0.00	0.00	56,280,723.05	56,280,723.05	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / BARCLAYS CAPITAL															
1036526	9/30/19	10/2/19	313588ML6	A-1+	P-1	F1+	2,000,000.00		1.8000	1,999,800.00	0.00	100.00	1,999,900.00	1,999,895.56	(4.44)
FHLB DISC CORP / DEUTSCHE															
1036533	9/30/19	10/9/19	313384MT3	A-1+	P-1	NR	20,250,000.00		1.7400	20,241,191.25	0.00	978.75	20,242,170.00	20,241,539.96	(630.04)

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 10 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DEUTSCHE															
1036525	9/30/19	10/25/19	313384NK1	A-1+	P-1	NR	8,000,000.00		1.7700	7,990,166.67	0.00	393.33	7,990,560.00	7,989,973.36	(586.64)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1036521	9/30/19	1/15/20	313384RV3	A-1+	P-1	NR	25,000,000.00		1.8200	24,864,763.89	0.00	1,263.89	24,866,027.78	24,863,819.50	(2,208.28)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1036522	9/30/19	1/15/20	313384RV3	A-1+	P-1	NR	50,000,000.00		1.8200	49,729,527.78	0.00	2,527.78	49,732,055.56	49,727,639.00	(4,416.56)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1002856	2/28/19	2/28/20	313384TR0	A-1+	P-1	NR	40,000,000.00		2.4900	38,990,166.67	0.00	594,833.33	39,585,000.00	39,693,333.20	108,333.20
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1005492	3/18/19	3/18/20	313384UL1	A-1+	P-1	NR	9,000,000.00		2.4650	8,774,452.50	0.00	121,401.25	8,895,853.75	8,923,104.99	27,251.24
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1035363	9/23/19	9/23/20	313384G94	A-1+	P-1	NR	12,000,000.00		1.8200	11,777,960.00	0.00	4,853.33	11,782,813.33	11,791,166.64	8,353.31
Subtotal for DISCOUNT NOTES:							166,250,000.00	0.0000	2.0037	164,368,028.76	0.00	726,351.66	165,094,380.42	165,230,472.21	136,091.79
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / BNY Mellon Capital Market															
967779	7/18/18	10/2/19	3137EADM8	AA+	Aaa	AAA	4,921,000.00	1.2500	2.5434	4,845,856.33	74,970.53	30,585.38	4,920,826.86	4,920,852.37	25.51
FREDDIE MAC / DEUTSCHE															
984869	11/1/18	10/2/19	3137EADM8	AA+	Aaa	AAA	460,000.00	1.2500	2.7271	453,869.04	6,112.44	2,859.03	459,981.48	459,986.20	4.72
FED FARM CR BK / DAIWA CAPITAL MARKETS															
896807	4/27/17	10/21/19	3133EHGAS	AA+	Aaa	AAA	20,000,000.00	1.4400	1.4087	20,015,200.00	(14,859.96)	128,000.00	20,000,340.04	19,982,000.00	(18,340.04)
FED FARM CR BK / DEUTSCHE															
897277	5/1/17	10/21/19	3133EHGAS	AA+	Aaa	AAA	40,000,000.00	1.4400	1.5016	39,940,400.00	58,260.67	256,000.00	39,998,660.67	39,964,000.00	(34,660.67)
FANNIE MAE / BARCLAYS CAPITAL															
868035	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	131,143.65	218,055.56	49,997,143.65	49,966,500.00	(30,643.65)
FANNIE MAE / BARCLAYS CAPITAL															
868036	10/25/16	10/24/19	3135G0R39	AA+	Aaa	AAA	50,000,000.00	1.0000	1.0911	49,866,000.00	131,143.65	218,055.56	49,997,143.65	49,966,500.00	(30,643.65)
FANNIE MAE / Mizuho Securities USA Inc															
962194	6/13/18	10/24/19	3136G0T68	AA+	Aaa	AAA	5,500,000.00	1.3300	2.4931	5,414,695.00	81,309.04	31,901.53	5,496,004.04	5,497,250.00	1,245.96
FREDDIE MAC / CASTLE OAK SECURITIES															
927743	11/7/17	10/25/19	3134GBHT2	AA+	Aaa	AAA	3,150,000.00	1.6250	1.7002	3,145,432.50	4,412.67	22,181.25	3,149,845.17	3,149,275.50	(569.67)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
916419	8/28/17	11/8/19	3130AC2Q6	AA+	Aaa	NR	10,000,000.00	1.4500	1.4460	10,000,900.30	(858.13)	57,597.22	10,000,042.17	9,999,900.00	(142.17)
FED FARM CR BK / Mizuho Securities USA Inc															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 11 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
988643	6/19/18	11/14/19	3133EJRUS	AA+	Aaa	AAA	23,210,000.00	2.4500	0.0000	23,185,397.40	22,507.73	180,334.18	23,207,905.13	23,210,000.00	2,094.87
FED HM LN BK BD / BANK OF AMERICA															
871866	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	11,030.61	259,722.22	49,999,530.61	49,964,000.00	(35,530.61)
FED HM LN BK BD / BANK OF AMERICA															
871867	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	11,030.61	259,722.22	49,999,530.61	49,964,000.00	(35,530.61)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
878363	12/30/16	11/15/19	3130AA3R7	AA+	Aaa	NR	45,000,000.00	1.3750	1.4929	44,851,050.00	142,617.83	233,750.00	44,993,667.83	44,967,600.00	(26,067.83)
FED FARM CR BK / FTN FINANCIAL															
955348	5/1/18	1/10/20	3133EH6L2	AA+	Aaa	AAA	22,545,000.00	1.9500	2.5165	22,334,429.70	176,339.66	98,916.19	22,510,769.36	22,527,189.45	16,420.09
FREDDIE MAC / JEFFERIES & COMPANY															
883202	2/1/17	1/17/20	3137EAEES	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5496	19,971,360.00	25,792.12	61,666.67	19,997,152.12	19,972,600.00	(24,552.12)
FED FARM CR BK / FTN FINANCIAL															
954198	4/24/18	1/24/20	3133EJLU1	AA+	Aaa	AAA	30,000,000.00	2.4200	2.4404	29,990,100.00	8,124.29	135,116.67	29,998,224.29	30,049,500.00	51,275.71
FANNIE MAE / FTN FINANCIAL															
968044	7/19/18	1/30/20	3136G0X63	AA+	Aaa	AAA	2,000,000.00	1.3500	2.6115	1,962,380.00	29,495.17	4,575.00	1,991,875.17	1,995,660.00	3,784.83
FED FARM CR BK / MORGAN STANLEY															
971882	8/10/18	2/10/20	3133EJWNS	AA+	Aaa	AAA	10,000,000.00	2.6000	2.6328	9,995,200.00	3,653.33	36,833.33	9,998,853.33	10,049,800.00	50,946.67
FED HM LN BK BD / CASTLE OAK SECURITIES															
942312	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	10,000,000.00	2.1250	2.2188	9,981,700.00	15,004.99	29,513.89	9,996,704.99	10,006,700.00	9,995.01
FED HM LN BK BD / BARCLAYS CAPITAL															
942313	2/9/18	2/11/20	3130ADN32	AA+	Aaa	NR	50,000,000.00	2.1250	2.2188	49,908,500.00	75,024.93	147,569.44	49,983,524.93	50,033,500.00	49,975.07
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
971123	8/7/18	2/11/20	3130ADN32	AA+	Aaa	NR	25,000,000.00	2.1250	2.6415	24,809,896.75	144,674.16	73,784.72	24,954,570.91	25,016,750.00	62,179.09
FED HM LN BK BD / Mizuho Securities USA Inc															
971398	8/8/18	2/11/20	3130ADN32	AA+	Aaa	NR	12,285,000.00	2.1250	2.6497	12,190,282.65	72,041.00	36,257.81	12,262,323.65	12,293,230.95	30,907.30
FED FARM CR BK / BNY Mellon Capital Market															
944992	2/28/18	2/14/20	3133EJCN7	AA+	Aaa	AAA	25,000,000.00	2.0700	2.3274	24,877,250.00	99,625.71	67,562.50	24,976,875.71	25,000,000.00	23,124.29
FANNIE MAE / JP MORGAN CHASE & CO															
887109	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	27,644.44	68,750.00	49,995,644.44	49,931,000.00	(64,644.44)
FANNIE MAE / JP MORGAN CHASE & CO															
887110	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5219	49,968,000.00	27,644.44	68,750.00	49,995,644.44	49,931,000.00	(64,644.44)
FANNIE MAE / JP MORGAN CHASE & CO															
887111	2/28/17	2/28/20	3135G0T29	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5219	19,987,200.00	11,057.78	27,500.00	19,998,257.78	19,972,400.00	(25,857.78)

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 12 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															
946766	3/9/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3389	24,895,500.00	81,117.40	26,562.50	24,976,617.40	25,082,500.00	105,882.60
FED HM LN BK BD / CASTLE OAK SECURITIES															
946952	3/12/18	3/13/20	3130A12B3	AA+	Aaa	NR	25,000,000.00	2.1250	2.3417	24,894,600.00	81,717.89	26,562.50	24,976,317.89	25,082,500.00	106,182.11
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
947407	3/14/18	3/13/20	3130A12B3	AA+	Aaa	NR	13,000,000.00	2.1250	2.3499	12,943,281.00	43,939.48	13,812.50	12,987,220.48	13,042,900.00	55,679.52
FED HM LN BK BD / Mizuho Securities USA Inc															
971625	8/9/18	3/13/20	313378J77	AA+	Aaa	NR	1,830,000.00	1.8750	2.6656	1,807,542.24	16,119.51	1,715.63	1,823,661.75	1,830,091.50	6,429.75
FED HM LN BK BD / Mizuho Securities USA Inc															
979283	9/27/18	3/13/20	3133XP50	AA+	Aaa	NR	2,150,000.00	4.1250	2.7861	2,190,914.50	(28,313.46)	4,434.38	2,162,601.04	2,170,511.00	7,909.96
FED HM LN BK BD / BARCLAYS CAPITAL															
989147	11/30/18	3/13/20	313378J77	AA+	Aaa	NR	400,000.00	1.8750	2.8445	395,130.01	3,166.02	375.00	398,296.03	400,020.00	1,723.97
FED HM LN BK BD / Mizuho Securities USA Inc															
996194	1/16/19	3/13/20	3133XP50	AA+	Aaa	NR	21,100,000.00	4.1250	2.6171	21,460,082.05	(220,194.06)	43,518.75	21,239,887.99	21,301,294.00	61,406.01
FED FARM CR BK / MORGAN STANLEY															
979515	9/28/18	3/25/20	3133EJ881	AA+	Aaa	AAA	45,810,000.00	2.7300	2.7988	45,764,190.00	30,966.54	20,843.55	45,795,156.54	45,810,000.00	14,843.46
FED FARM CR BK / FTN FINANCIAL															
949538	3/27/18	3/27/20	3133EJHL6	AA+	Aaa	AAA	10,000,000.00	2.3750	2.4492	9,985,600.00	10,880.00	2,638.89	9,996,480.00	10,027,800.00	31,320.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
948128	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	2,718.47	1,319.44	19,999,118.47	20,046,400.00	47,281.53
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
948132	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	2,718.47	1,319.44	19,999,118.47	20,046,400.00	47,281.53
FED HM LN BK BD / DEUTSCHE															
979512	9/28/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	50,000,000.00	2.3750	2.7960	49,691,718.00	206,469.31	3,298.61	49,898,187.31	50,116,000.00	217,812.69
FED FARM CR BK / DEUTSCHE															
897278	5/1/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	25,000,000.00	1.5500	1.5645	24,989,500.00	8,601.69	180,833.33	24,998,101.69	24,660,000.00	(338,101.69)
FED FARM CR BK / MORGAN STANLEY															
905308	6/21/17	4/13/20	3133EHFL2	AA+	Aaa	AAA	5,500,000.00	1.5500	1.5789	5,495,600.00	3,565.22	39,783.33	5,499,165.22	5,425,200.00	(73,965.22)
FED FARM CR BK / BNY Mellon Capital Market															
952740	4/16/18	4/13/20	3133EJKY4	AA+	Aaa	AAA	35,000,000.00	2.3750	2.4029	34,981,100.00	13,838.91	387,916.67	34,994,938.91	35,087,150.00	92,211.09
FREDDIE MAC / Mizuho Securities USA Inc															
1012932	5/2/19	4/20/20	3137EAEF2	AA+	Aaa	AAA	6,900,000.00	1.3750	2.4201	6,831,489.90	29,333.35	39,267.71	6,860,823.25	6,880,542.00	19,718.75
FREDDIE MAC / Mizuho Securities USA Inc															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 13 of 31
 User: SNong

As of 30-Sep-2019

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1018332	5/1/19	4/20/20	3137EAEF2	AA+	Aaa	AAA	24,895,000.00	1.3750	2.4199	24,647,170.28	106,517.07	142,627.61	24,753,687.35	24,824,796.10	71,108.75
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
953528	4/19/18	4/23/20	3137EAEF7	AA+	Aaa	AAA	20,000,000.00	2.5000	2.5112	19,995,600.00	3,172.38	219,444.44	19,998,772.38	20,073,000.00	74,227.62
FREDDIE MAC / Mizuho Securities USA Inc															
979032	9/26/18	4/23/20	3137EAEF7	AA+	Aaa	AAA	3,720,000.00	2.5000	2.8142	3,702,069.60	11,542.50	40,816.67	3,713,612.10	3,733,578.00	19,965.90
FED FARM CR BK / JP MORGAN CHASE & CO															
898356	5/8/17	5/8/20	3133EHJA2	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5688	49,972,550.00	21,934.58	307,847.22	49,994,484.58	50,000,000.00	5,515.42
FED HM LN BK BD / Mizuho Securities USA Inc															
1014962	5/15/19	5/13/20	3130AGF83	AA+	Aaa	NR	11,720,000.00	2.3750	2.3493	11,722,930.00	(1,113.07)	105,154.44	11,721,816.93	11,751,700.02	29,883.09
FED HM LN BK BD / BARCLAYS CAPITAL															
958574	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	20,000,000.00	2.6250	2.6432	19,992,800.00	4,852.82	179,375.00	19,997,652.82	20,104,600.00	106,947.18
FED HM LN BK BD / Mizuho Securities USA Inc															
958575	5/21/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.6432	9,996,400.00	2,426.41	89,687.50	9,998,826.41	10,052,300.00	53,473.59
FED HM LN BK BD / MORGAN STANLEY															
960136	5/31/18	5/28/20	3130AECJ7	AA+	Aaa	NR	10,000,000.00	2.6250	2.4740	10,028,400.00	(19,012.55)	89,687.50	10,009,387.45	10,052,300.00	42,912.55
FED HM LN BK BD / Mizuho Securities USA Inc															
1027667	8/6/19	5/28/20	3130AECJ7	AA+	Aaa	NR	25,000,000.00	2.6250	1.8955	25,145,750.00	(27,452.91)	100,260.42	25,118,297.09	25,130,750.00	12,452.91
FED FARM CR BK / BNY Mellon Capital Market															
961782	6/11/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	10,379.17	233,750.00	29,994,479.17	30,135,600.00	141,120.83
FED FARM CR BK / BNY Mellon Capital Market															
962195	6/13/18	6/11/20	3133EJRL5	AA+	Aaa	AAA	30,000,000.00	2.5500	2.5774	29,984,100.00	10,363.79	233,750.00	29,994,463.79	30,135,600.00	141,136.21
FED HM LN BK BD / DEUTSCHE															
902919	6/7/17	6/12/20	313383HU8	AA+	Aaa	NR	22,000,000.00	1.7500	1.5181	22,149,710.00	(115,076.63)	116,569.44	22,034,633.37	21,980,640.00	(53,993.37)
FED HM LN BK BD / DEUTSCHE															
903115	6/8/17	6/12/20	313383HU8	AA+	Aaa	NR	4,220,000.00	1.7500	1.5235	4,248,020.80	(21,532.59)	22,360.14	4,226,488.21	4,216,286.40	(10,201.81)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
905577	6/22/17	6/12/20	313383HU8	AA+	Aaa	NR	20,000,000.00	1.7500	1.5900	20,092,520.00	(70,816.71)	105,972.22	20,021,703.29	19,982,400.00	(39,303.29)
FED HM LN BK BD / DEUTSCHE															
955811	5/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.5930	20,318,518.00	(213,184.64)	204,375.00	20,105,333.36	20,207,200.00	101,866.64
FED HM LN BK BD / MORGAN STANLEY															
960137	5/31/18	6/12/20	313370E38	AA+	Aaa	NR	30,000,000.00	3.3750	2.4620	30,537,000.00	(352,612.86)	306,562.50	30,184,387.14	30,310,800.00	126,412.86
FED HM LN BK BD / Mizuho Securities USA Inc															
960468	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	31,100,000.00	3.3750	2.4976	31,636,786.00	(352,472.34)	317,803.13	31,284,313.66	31,422,196.00	137,882.34

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 14 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / Mizuho Securities USA Inc															
960469	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	18,900,000.00	3.3750	2.4992	19,225,647.00	(213,831.14)	193,134.38	19,011,815.86	19,095,804.00	83,988.14
FED HM LN BK BD / BNY Mellon Capital Market															
965298	7/2/18	6/12/20	313370E38	AA+	Aaa	NR	13,470,000.00	3.3750	2.6206	13,661,274.00	(122,688.61)	137,646.56	13,538,585.39	13,609,549.20	70,963.81
FED HM LN BK BD / FTN FINANCIAL															
965614	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.6164	20,285,200.00	(182,789.13)	204,375.00	20,102,410.87	20,207,200.00	104,789.13
FED HM LN BK BD / MORGAN STANLEY															
965616	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	20,000,000.00	3.3750	2.6164	20,285,200.00	(182,789.13)	204,375.00	20,102,410.87	20,207,200.00	104,789.13
FED HM LN BK BD / Mizuho Securities USA Inc															
965617	7/3/18	6/12/20	313370E38	AA+	Aaa	NR	11,050,000.00	3.3750	2.6164	11,207,573.00	(100,990.99)	112,917.19	11,106,582.01	11,164,478.00	57,895.99
FED FARM CR BK / DEUTSCHE															
905575	6/22/17	6/15/20	3133EHNK5	AA+	Aaa	AAA	7,860,000.00	1.5400	1.5872	7,849,231.80	8,219.16	35,640.73	7,857,450.96	7,860,000.00	2,549.04
FANNIE MAE / BARCLAYS CAPITAL															
912219	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	50,000,000.00	1.5000	1.6040	49,848,500.00	109,518.07	127,083.33	49,958,018.07	49,841,250.00	(116,768.07)
FANNIE MAE / BARCLAYS CAPITAL															
912220	8/1/17	7/30/20	3135G0T60	AA+	Aaa	AAA	10,000,000.00	1.5000	1.6040	9,969,700.00	21,903.61	25,416.67	9,991,603.61	9,968,250.00	(23,353.61)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1027666	8/6/19	8/6/20	3130AGUV5	AA+	Aaa	NR	25,000,000.00	1.8750	1.9024	24,993,250.00	1,031.25	71,614.58	24,994,281.25	24,988,210.75	(6,070.50)
FED HM LN BK BD / FTN FINANCIAL															
983187	10/23/18	9/11/20	3130A66T9	AA+	Aaa	NR	1,500,000.00	1.6250	2.9320	1,464,315.00	17,789.87	1,354.17	1,482,104.87	1,495,890.00	13,785.13
FED HM LN BK BD / DEUTSCHE															
983820	10/26/18	9/11/20	3133XD4P3	AA+	Aaa	NR	14,025,000.00	4.6250	2.9088	14,460,700.23	(216,236.41)	36,036.46	14,244,463.82	14,387,265.75	142,801.93
FED HM LN BK BD / CASTLE OAK SECURITIES															
989142	11/30/18	9/11/20	313370US5	AA+	Aaa	NR	13,950,000.00	2.8750	2.8636	13,952,402.19	(1,128.02)	22,281.25	13,951,274.17	14,081,967.00	130,692.83
FED HM LN BK BD / Mizuho Securities USA Inc															
1009258	4/10/19	9/11/20	313370US5	AA+	Aaa	NR	12,000,000.00	2.8750	2.4365	12,072,840.00	(24,375.03)	19,166.67	12,048,464.97	12,113,520.00	65,055.03
FED HM LN BK BD / JEFFERIES & COMPANY															
947406	3/14/18	9/14/20	3130ADT93	AA+	Aaa	NR	15,000,000.00	2.4000	2.4258	14,990,674.50	5,771.45	17,000.00	14,996,445.95	15,000,000.00	3,554.05
FED FARM CR BK / FTN FINANCIAL															
992612	12/21/18	9/21/20	3133E3N7	AA+	Aaa	AAA	5,000,000.00	2.7700	2.7254	5,003,900.00	(1,733.33)	3,847.22	5,002,166.67	5,000,000.00	(2,166.67)
FED HM LN BK BD / BNY Mellon Capital Market															
918099	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	15,000,000.00	1.3750	1.4829	14,951,850.00	32,523.14	1,718.75	14,984,373.14	14,933,100.00	(51,273.14)
FED HM LN BK BD / BARCLAYS CAPITAL															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 15 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
918100	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.4829	29,903,700.00	65,046.27	3,437.50	29,968,746.27	29,866,200.00	(102,546.27)
FANNIE MAE / FTN FINANCIAL															
984599	10/31/18	9/28/20	3136G1H28	AA+	Aaa	AAA	3,000,000.00	1.7000	2.8568	2,935,731.00	30,871.57	425.00	2,966,602.57	2,997,720.00	31,117.43
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1036528	9/30/19	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.8132	29,871,000.00	360.34	1,145.83	29,871,360.34	29,866,200.00	(5,160.34)
FREDDIE MAC / TD SECURITIES															
921685	9/29/17	9/29/20	3137EAE34	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	18,150.28	1,354.17	14,991,000.28	14,965,950.00	(25,050.28)
FED HM LN BK BD / BARCLAYS CAPITAL															
976131	9/7/18	10/1/20	3130AEWA4	AA+	Aaa	NR	35,000,000.00	2.6250	2.7332	34,924,750.00	38,838.71	0.00	34,963,588.71	35,293,300.00	329,711.29
FED HM LN BK BD / BNY Mellon Capital Market															
976354	9/10/18	10/1/20	3130AEWA4	AA+	Aaa	NR	10,000,000.00	2.6250	2.7336	9,978,500.00	11,054.66	0.00	9,989,554.66	10,083,800.00	94,245.34
FED FARM CR BK / BNY Mellon Capital Market															
923727	10/13/17	10/13/20	3133EHF57	AA+	Aaa	AAA	25,000,000.00	1.6800	1.6965	24,988,000.00	7,866.67	196,000.00	24,995,866.67	24,948,750.00	(47,116.67)
FANNIE MAE / JP MORGAN CHASE & CO															
984865	11/1/18	10/30/20	3135G0U84	AA+	Aaa	AAA	20,000,000.00	2.8750	2.9051	19,988,400.00	5,324.06	241,180.56	19,993,724.06	20,219,400.00	225,675.94
FANNIE MAE / JP MORGAN CHASE & CO															
984866	11/1/18	10/30/20	3135G0U84	AA+	Aaa	AAA	50,000,000.00	2.8750	2.9051	49,971,000.00	13,310.15	602,951.39	49,984,310.15	50,548,500.00	564,189.85
FANNIE MAE / CASTLE OAK SECURITIES															
991459	12/14/18	10/30/20	3135G0U84	AA+	Aaa	AAA	11,000,000.00	2.8750	2.7942	11,015,961.00	(6,776.34)	132,649.31	11,009,184.66	11,120,670.00	111,485.34
FREDDIE MAC / GREAT PACIFIC SECURITIES															
928973	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	5,000,000.00	1.8750	1.9080	4,995,200.00	2,998.89	34,895.83	4,998,198.89	5,003,925.00	5,726.11
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
928974	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	25,000,000.00	1.8750	1.9080	24,976,000.00	14,994.45	174,479.17	24,990,994.45	25,019,625.00	28,630.55
FANNIE MAE / BNY Mellon Capital Market															
998948	2/4/19	11/20/20	3136G05M9	AA+	Aaa	AAA	1,325,000.00	1.7500	2.5935	1,305,509.25	7,150.63	8,437.67	1,312,659.88	1,325,000.00	12,340.12
FED FARM CR BK / JEFFERIES & COMPANY															
930409	11/27/17	11/27/20	3133EHW58	AA+	Aaa	AAA	12,000,000.00	1.9000	1.9075	11,997,403.20	1,596.55	78,533.33	11,998,999.75	12,028,440.00	29,440.25
FED HM LN BK BD / BANK OF AMERICA															
939799	1/25/18	12/11/20	313371U79	AA+	Aaa	NR	7,345,000.00	3.1250	2.2413	7,524,805.60	(105,175.86)	70,134.55	7,419,629.74	7,452,971.50	33,341.76
FED HM LN BK BD / Mizuho Securities USA Inc															
940936	2/1/18	12/11/20	3130AD4X7	AA+	Aaa	NR	5,870,000.00	2.0000	2.3507	5,813,295.80	33,031.57	35,872.22	5,846,327.37	5,878,746.30	32,418.93
FED HM LN BK BD / Mizuho Securities USA Inc															
941167	2/2/18	12/11/20	313371U79	AA+	Aaa	NR	13,000,000.00	3.1250	2.3452	13,278,460.00	(162,096.73)	124,131.94	13,116,363.27	13,191,100.00	74,736.73

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 16 of 31
 User: SNong

As of 30-Sep-2019

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / BNY Mellon Capital Market															
998605	1/31/19	12/11/20	313371U79	AA+	Aaa	NR	15,000,000.00	3.1250	2.5284	15,160,350.00	(57,438.81)	143,229.17	15,102,911.19	15,220,500.00	117,588.81
FED FARM CR BK / BNY Mellon Capital Market															
991453	12/14/18	12/14/20	3133EJ2R9	AA+	Aaa	AAA	16,000,000.00	2.7500	2.8018	15,984,000.00	6,377.78	130,777.78	15,990,377.78	16,000,000.00	9,622.22
FED FARM CR BK / JEFFERIES & COMPANY															
991454	12/14/18	12/14/20	3133EJ2R9	AA+	Aaa	AAA	10,000,000.00	2.7500	2.8035	9,989,660.00	4,121.64	81,736.11	9,993,781.64	10,000,000.00	6,218.36
FED FARM CR BK / JEFFERIES & COMPANY															
960140	5/31/18	12/21/20	3133EJPW3	AA+	Aaa	AAA	10,450,000.00	2.7000	2.5705	10,482,598.25	(17,007.78)	78,375.00	10,465,590.47	10,559,411.50	93,821.03
FED FARM CR BK / DEUTSCHE															
968047	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	1,169.78	27,000.00	4,998,732.73	5,000,000.00	1,267.27
FED FARM CR BK / FTN FINANCIAL															
968048	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	1,169.78	27,000.00	4,998,732.73	5,000,000.00	1,267.27
FED FARM CR BK / DEUTSCHE															
968049	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	14,000,000.00	2.7000	2.7369	13,987,615.18	5,944.71	75,600.00	13,993,559.89	14,000,000.00	6,440.11
FED HM LN BK BD / FTN FINANCIAL															
982998	10/22/18	1/22/21	3130AFB63	AA+	Aaa	NR	12,000,000.00	2.9500	2.9700	11,995,128.00	2,039.02	67,850.00	11,997,167.02	12,000,000.00	2,832.98
FED FARM CR BK / BNY Mellon Capital Market															
985276	11/5/18	1/26/21	3133EJM30	AA+	Aaa	AAA	29,400,000.00	3.0000	2.9534	29,429,929.20	(12,180.92)	159,250.00	29,417,748.28	29,400,000.00	(17,748.28)
FED FARM CR BK / CASTLE OAK SECURITIES															
960138	5/31/18	1/29/21	3133EJAW9	AA+	Aaa	AAA	20,000,000.00	2.2500	2.5891	19,824,920.00	87,722.76	77,500.00	19,912,642.76	20,120,200.00	207,557.24
FED FARM CR BK / BNY Mellon Capital Market															
942341	2/12/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	35,000,000.00	2.3500	2.3858	34,963,950.00	19,660.60	111,951.39	34,983,610.60	35,241,500.00	257,889.40
FED FARM CR BK / BNY Mellon Capital Market															
955563	5/2/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	7,000,000.00	2.3500	2.7255	6,930,000.00	35,630.00	22,390.28	6,965,630.00	7,048,300.00	82,670.00
FED FARM CR BK / MORGAN STANLEY															
955812	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	16,190,000.00	2.3500	2.7319	16,025,509.60	83,644.77	51,785.51	16,109,154.37	16,301,711.00	192,556.63
FED FARM CR BK / BNY Mellon Capital Market															
955813	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	50,000,000.00	2.3500	2.7278	49,497,500.00	255,525.53	159,930.56	49,753,025.53	50,345,000.00	591,974.47
FED FARM CR BK / BNY Mellon Capital Market															
977150	9/14/18	2/23/21	3133EJXV6	AA+	Aaa	AAA	28,838,000.00	2.7000	2.8687	28,723,801.52	48,979.33	82,188.30	28,772,780.85	28,838,000.00	65,219.15
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
945503	3/2/18	3/12/21	3130A0XD7	AA+	Aaa	NR	9,600,000.00	2.3750	2.5004	9,565,056.00	18,241.41	12,033.33	9,583,297.41	9,691,200.00	107,902.59
FED FARM CR BK / BNY Mellon Capital Market															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
Print Date: 08-Oct-2019
As at date: 08-Oct-2019

Page 17 of 31
User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
990978	12/12/18	3/12/21	3133EJ2S7	AA+	Aaa	AAA	6,825,000.00	2.7700	2.7970	6,821,178.00	1,363.65	9,977.77	6,822,541.65	6,825,000.00	2,458.35
FED HM LN BK BD / MORGAN STANLEY															
999841	2/8/19	3/12/21	3130AFV61	AA+	Aaa	NR	2,000,000.00	2.5000	2.4971	2,000,080.00	(24.72)	2,638.89	2,000,055.28	2,020,020.00	19,964.72
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
1007758	4/1/19	3/12/21	3130AFV61	AA+	Aaa	NR	1,900,000.00	2.5000	2.3867	1,904,009.00	(1,029.42)	2,506.94	1,902,979.58	1,919,019.00	16,039.42
FED HM LN BK BD / BNY Mellon Capital Market															
1007759	4/1/19	3/12/21	3130AFV61	AA+	Aaa	NR	20,000,000.00	2.5000	2.3056	20,073,000.00	(18,744.65)	26,388.89	20,054,255.35	20,200,200.00	145,944.65
FED HM LN BK BD / Mizuho Securities USA Inc															
1007762	4/1/19	3/12/21	3130A0XD7	AA+	Aaa	NR	14,000,000.00	2.3750	2.3842	13,997,480.00	647.08	17,548.61	13,998,127.08	14,133,000.00	134,872.92
FED HM LN BK BD / MORGAN STANLEY															
1007763	4/1/19	3/12/21	3130A0XD7	AA+	Aaa	NR	16,035,000.00	2.3750	2.3842	16,032,113.70	741.13	20,099.43	16,032,854.83	16,187,332.50	154,477.67
FED HM LN BK BD / DEUTSCHE															
1012442	4/30/19	3/12/21	3130A0XD7	AA+	Aaa	NR	25,000,000.00	2.3750	2.3603	25,006,325.00	(1,421.24)	31,336.81	25,004,903.76	25,237,500.00	232,596.24
FED FARM CR BK / FTN FINANCIAL															
1008596	4/5/19	4/5/21	3133EKF66	AA+	Aaa	AAA	27,000,000.00	2.2300	2.3930	26,914,545.00	20,889.00	294,360.00	26,935,434.00	27,000,000.00	64,566.00
FED FARM CR BK / FTN FINANCIAL															
968917	7/25/18	4/9/21	3133EJU45	AA+	Aaa	AAA	10,980,000.00	2.7000	2.8142	10,947,718.80	14,118.88	141,642.00	10,961,837.68	10,980,000.00	18,162.32
FED FARM CR BK / DAIWA CAPITAL MARKETS															
969725	7/30/18	4/9/21	3133EJU45	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7852	24,945,500.00	23,678.53	322,500.00	24,969,178.53	25,000,000.00	30,821.47
FED FARM CR BK / DEUTSCHE															
953988	4/23/18	4/23/21	3133EJLZ0	AA+	Aaa	AAA	5,000,000.00	2.6250	2.6767	4,992,600.00	3,549.26	57,604.17	4,996,149.26	5,000,000.00	3,850.74
FANNIE MAE / FTN FINANCIAL															
990979	12/12/18	4/30/21	3136G0U58	AA+	Aaa	AAA	2,000,000.00	1.7500	2.8418	1,950,000.00	16,841.49	14,680.56	1,966,841.49	2,003,000.00	36,158.51
FREDDIE MAC / Mizuho Securities USA Inc															
1010169	4/16/19	5/17/21	3134G9HB6	AA+	Aaa	AAA	15,550,000.00	1.5700	2.4001	15,288,760.00	57,396.27	90,872.47	15,346,156.27	15,550,000.00	203,843.73
FREDDIE MAC / Mizuho Securities USA Inc															
1010170	4/16/19	5/17/21	3134G9HB6	AA+	Aaa	AAA	10,000,000.00	1.5700	2.3962	9,832,800.00	36,735.02	58,438.89	9,869,535.02	10,000,000.00	130,464.98
FED FARM CR BK / DEUTSCHE															
988366	11/27/18	5/26/21	3133EJW70	A-1+	P-1	F1+	8,500,000.00	2.8750	2.8910	8,496,736.00	1,103.73	84,852.43	8,497,839.73	8,500,000.00	2,160.27
FED FARM CR BK / DEUTSCHE															
989143	11/30/18	5/26/21	3133EJW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	5,408.59	99,826.39	9,989,308.59	10,000,000.00	10,691.41
FED FARM CR BK / Mizuho Securities USA Inc															
1012446	4/30/19	5/26/21	3133EJW70	AA+	Aaa	AAA	12,050,000.00	2.8750	2.3657	12,173,271.50	(24,951.74)	120,290.80	12,148,319.76	12,050,000.00	(98,319.76)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 18 of 31
 User: SNong

As of 30-Sep-2019

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															
965615	7/3/18	6/11/21	313373ZY1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(160,124.01)	166,145.83	15,218,025.99	15,474,300.00	256,274.01
FED HM LN BK BD / JP MORGAN CHASE & CO															
965858	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(168,929.00)	178,440.63	16,341,565.60	16,619,398.20	277,832.60
FED HM LN BK BD / MORGAN STANLEY															
965859	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(209,719.43)	221,527.78	20,287,480.57	20,632,400.00	344,919.43
FED HM LN BK BD / BNY Mellon Capital Market															
969937	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	(85,916.50)	110,763.89	10,124,783.50	10,316,200.00	191,416.50
FED HM LN BK BD / DEUTSCHE															
969938	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(173,166.49)	221,527.78	20,251,503.71	20,632,400.00	380,896.29
FED HM LN BK BD / DEUTSCHE															
983819	10/26/18	6/11/21	3133XFKF2	AA+	Aaa	NR	10,000,000.00	5.6250	2.9605	10,667,803.00	(236,734.40)	171,875.00	10,431,068.60	10,660,600.00	229,531.40
FANNIE MAE / CASTLE OAK SECURITIES															
965025	6/29/18	6/22/21	3135G0U35	AA+	Aaa	AAA	50,000,000.00	2.7500	2.7581	49,988,500.00	4,844.36	378,125.00	49,993,344.36	50,892,000.00	898,655.64
FED FARM CR BK / MORGAN STANLEY															
965820	7/5/18	7/2/21	3133EJTF6	AA+	Aaa	AAA	28,044,000.00	2.7000	2.7357	28,015,395.12	11,845.66	187,193.70	28,027,240.78	28,044,000.00	16,759.22
FED FARM CR BK / GREAT PACIFIC SECURITIES															
968919	7/25/18	7/16/21	3133EJUH0	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	16,754.71	140,625.00	24,974,631.96	25,000,000.00	25,368.04
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	7,262.67	91,777.78	19,988,542.67	20,476,800.00	488,257.33
FED FARM CR BK / BNY Mellon Capital Market															
1029423	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	20,000,000.00	1.5500	1.6355	19,966,471.40	2,095.54	38,750.00	19,968,566.94	20,016,400.00	47,833.06
FED FARM CR BK / BNY Mellon Capital Market															
1029424	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5882	49,962,500.00	2,343.75	96,875.00	49,964,843.75	50,041,000.00	76,156.25
FED HM LN BK BD / MORGAN STANLEY															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	(6,413.99)	43,750.00	25,013,586.01	25,612,750.00	599,163.99
FED HM LN BK BD / Mizuho Securities USA Inc															
1013372	5/6/19	9/10/21	313378JP7	AA+	Aaa	NR	33,140,000.00	2.3750	2.2860	33,206,445.70	(11,415.43)	45,912.71	33,195,030.27	33,585,070.20	390,039.93
FED HM LN BK BD / MORGAN STANLEY															
1031341	8/28/19	9/10/21	313378JP7	AA+	Aaa	NR	14,620,000.00	2.3750	1.5886	14,849,095.40	(10,328.07)	20,254.79	14,838,767.33	14,816,346.60	(22,420.73)
FED FARM CR BK / RBC															
1034408	9/17/19	9/17/21	3133EKP67	AA+	Aaa	AAA	28,750,000.00	1.6250	1.6826	28,717,592.14	630.15	18,168.40	28,718,222.29	28,698,825.00	(19,397.29)
FED FARM CR BK / BNY Mellon Capital Market															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 19 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1034409	9/17/19	9/17/21	3133EKP67	AA+	Aaa	AAA	28,750,000.00	1.6250	1.6826	28,717,592.14	630.15	18,168.40	28,718,222.29	28,698,825.00	(19,397.29)
FANNIE MAE / Mizuho Securities USA Inc															
1010171	4/16/19	9/28/21	3136G1HQ5	AA+	Aaa	AAA	2,000,000.00	2.0000	2.3801	1,982,000.00	3,367.35	333.33	1,985,367.35	2,008,600.00	23,232.65
FED HM LN BK BD / BARCLAYS CAPITAL															
981584	10/12/18	10/12/21	3130AF589	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	8,401.85	563,333.33	39,982,401.85	41,054,600.00	1,072,198.15
FED HM LN BK BD / CASTLE OAK SECURITIES															
981585	10/12/18	10/12/21	3130AF589	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	1,575.35	105,625.00	7,496,700.35	7,697,737.50	201,037.15
FED HM LN BK BD / JP MORGAN CHASE & CO															
981586	10/12/18	10/12/21	3130AF589	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	1,575.35	105,625.00	7,496,700.35	7,697,737.50	201,037.15
FED FARM CR BK / FTN FINANCIAL															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	2,615.67	135,000.00	9,994,355.67	10,253,400.00	259,044.33
FED FARM CR BK / FTN FINANCIAL															
982778	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	3,432.67	270,000.00	19,992,592.67	20,506,800.00	514,207.33
FED FARM CR BK / DEUTSCHE															
982999	10/22/18	10/19/21	3133EJK24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	994.42	27,675.00	2,047,835.17	2,101,947.00	54,111.83
FED FARM CR BK / CASTLE OAK SECURITIES															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(19,370.78)	540,000.00	40,043,189.22	41,013,600.00	970,410.78
FED FARM CR BK / FTN FINANCIAL															
986886	11/15/18	11/15/21	3133EJT74	AA+	Aaa	AAA	25,000,000.00	3.0500	3.0922	24,970,000.00	8,777.78	288,055.56	24,978,777.78	25,786,250.00	807,472.22
FED HM LN BK BD / Mizuho Securities USA Inc															
988367	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	9,491.31	144,049.48	16,225,366.31	16,641,137.50	415,771.19
FED HM LN BK BD / CASTLE OAK SECURITIES															
989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	7,853.61	88,645.83	9,979,413.61	10,240,700.00	261,286.39
FED HM LN BK BD / JP MORGAN CHASE & CO															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	11,530.61	123,793.91	13,934,775.26	14,301,137.55	366,362.29
FED HM LN BK BD / MORGAN STANLEY															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	16,126.97	177,291.67	19,957,726.97	20,481,400.00	523,673.03
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
996550	1/17/19	12/10/21	3130A0EN6	AA+	Aaa	NR	31,000,000.00	2.8750	2.6126	31,225,060.00	(54,808.48)	274,802.08	31,170,251.52	31,746,170.00	575,918.48
FED HM LN BK BD / BNY Mellon Capital Market															
998122	1/29/19	12/10/21	3130AFFN2	AA+	Aaa	NR	8,145,000.00	3.0000	2.6660	8,219,200.95	(17,416.71)	75,341.25	8,201,784.24	8,375,992.20	174,207.96
FED HM LN BK BD / BNY Mellon Capital Market															
999836	2/8/19	12/10/21	313376C94	AA+	Aaa	NR	5,090,000.00	2.6250	2.4893	5,108,731.20	(4,270.42)	41,197.19	5,104,460.78	5,192,258.10	87,797.32

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 20 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / Mizuho Securities USA Inc															
1031339	8/28/19	12/10/21	3133XHRJ3	AA+	Aaa	NR	9,950,000.00	5.0000	1.5684	10,712,667.50	(30,618.04)	45,604.17	10,682,049.46	10,670,280.50	(11,768.96)
FED FARM CR BK / FTN FINANCIAL															
991703	12/17/18	12/17/21	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	8,828.98	202,222.22	24,975,253.98	25,524,250.00	548,996.02
FED FARM CR BK / FTN FINANCIAL															
996191	1/16/19	12/17/21	3133EJ3B3	AA+	Aaa	AAA	16,000,000.00	2.8000	2.6510	16,066,352.00	(16,098.73)	129,422.22	16,050,253.27	16,335,520.00	285,266.73
FANNIE MAE / CASTLE OAK SECURITIES															
996192	1/16/19	1/11/22	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	3,757.40	128,333.33	21,987,917.40	22,473,660.00	485,742.60
FED FARM CR BK / CASTLE OAK SECURITIES															
997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	6,538.14	73,811.11	13,978,020.14	14,262,360.00	284,339.86
FED FARM CR BK / BNY Mellon Capital Market															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(353.00)	55,885.56	10,601,237.00	10,798,644.00	197,407.00
FED FARM CR BK / CASTLE OAK SECURITIES															
984598	10/31/18	1/24/22	3133EJ7J5	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(1,986.24)	55,833.33	10,005,013.76	10,000,000.00	(5,013.76)
FED FARM CR BK / CASTLE OAK SECURITIES															
984604	10/31/18	1/24/22	3133EJ7J5	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(9,931.21)	279,166.67	50,025,068.79	50,000,000.00	(25,068.79)
FED FARM CR BK / CASTLE OAK SECURITIES															
985277	11/5/18	1/24/22	3133EJ7J5	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	1,856.43	55,833.33	9,995,256.43	10,000,000.00	4,743.57
FED FARM CR BK / BNY Mellon Capital Market															
1003100	3/1/19	3/1/22	3133EKBV7	AA+	Aaa	AAA	15,000,000.00	2.5500	2.5764	14,988,649.50	2,207.04	31,875.00	14,990,856.54	15,327,900.00	337,043.46
FED HM LN BK BD / Mizuho Securities USA Inc															
999837	2/8/19	3/11/22	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(16.90)	5,902.78	4,250,063.85	4,341,715.00	91,651.15
FED HM LN BK BD / MORGAN STANLEY															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	1,502.25	34,722.22	24,994,252.25	25,539,500.00	545,247.75
FED HM LN BK BD / BNY Mellon Capital Market															
1000489	2/13/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.5081	9,997,500.00	514.44	13,888.89	9,998,014.44	10,215,800.00	217,785.56
FED HM LN BK BD / Mizuho Securities USA Inc															
1007492	3/29/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.2428	10,072,960.00	(12,503.50)	13,888.89	10,060,456.50	10,215,800.00	155,343.50
FED HM LN BK BD / MORGAN STANLEY															
1007768	4/1/19	3/11/22	313378WG2	AA+	Aaa	NR	28,000,000.00	2.5000	2.3559	28,113,960.00	(19,351.70)	38,888.89	28,094,608.30	28,604,240.00	509,631.70
FED HM LN BK BD / Mizuho Securities USA Inc															
1008112	4/3/19	3/11/22	313378WG2	AA+	Aaa	NR	15,000,000.00	2.5000	2.3556	15,061,050.00	(10,271.17)	20,833.33	15,050,778.83	15,323,700.00	272,921.17
FED HM LN BK BD / Mizuho Securities USA Inc															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 21 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1009259	4/10/19	3/11/22	313378WG2	AA+	Aaa	NR	10,035,000.00	2.5000	2.3539	10,076,043.15	(6,677.81)	13,937.50	10,069,365.34	10,251,555.30	182,189.96
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1009950	4/15/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.3561	25,100,202.25	(15,902.08)	34,722.22	25,084,300.17	25,539,500.00	455,199.83
FANNIE MAE / GREAT PACIFIC SECURITIES															
1009770	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	12,831.48	264,062.50	24,930,831.48	25,370,750.00	439,918.52
FANNIE MAE / BARCLAYS CAPITAL															
1009774	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	50,000,000.00	2.2500	2.3639	49,836,000.00	25,662.96	528,125.00	49,861,662.96	50,741,500.00	879,837.04
FANNIE MAE / BARCLAYS CAPITAL															
1009775	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	12,831.48	264,062.50	24,930,831.48	25,370,750.00	439,918.52
FANNIE MAE / TD SECURITIES															
1010168	4/16/19	4/12/22	3135G0V59	AA+	Aaa	AAA	13,000,000.00	2.2500	2.4307	12,932,660.00	10,326.30	134,062.50	12,942,986.30	13,192,790.00	249,803.70
FANNIE MAE / TD SECURITIES															
1010410	4/17/19	4/12/22	3135G0V59	AA+	Aaa	AAA	27,000,000.00	2.2500	2.4305	26,860,410.00	21,295.59	276,750.00	26,881,705.59	27,400,410.00	518,704.41
FED FARM CR BK / BNY Mellon Capital Market															
1007494	3/29/19	4/25/22	3133EJMB2	AA+	Aaa	AAA	4,422,000.00	2.7500	2.2326	4,489,523.94	(11,111.53)	52,695.50	4,478,412.41	4,422,000.00	(56,412.41)
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	8,283.54	46,635.42	5,481,113.54	5,657,355.00	176,241.46
FED HM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	6/10/22	3133XKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(154,336.48)	96,315.63	6,307,780.02	6,497,697.50	189,917.48
FED HM LN BK BD / Mizuho Securities USA Inc															
1009257	4/10/19	6/10/22	3130A5P45	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(1,890.95)	133,789.69	18,280,715.35	18,645,813.90	365,098.55
FED FARM CR BK / FTN FINANCIAL															
968916	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	10,738.24	70,404.44	12,374,616.42	12,400,000.00	25,383.58
FED FARM CR BK / MORGAN STANLEY															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	6,246.41	43,860.83	7,710,234.41	7,725,000.00	14,765.59
FED FARM CR BK / FTN FINANCIAL															
986241	11/9/18	8/9/22	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	2,866.99	44,055.56	9,990,846.99	10,309,300.00	318,453.01
FANNIE MAE / TD SECURITIES															
1032905	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	25,000,000.00	1.3750	1.4941	24,913,000.00	2,013.89	23,871.53	24,915,013.89	24,810,000.00	(105,013.89)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	1,208.33	14,322.92	14,949,008.33	14,886,000.00	(63,008.33)
FED HM LN BK BD / MORGAN STANLEY															
979507	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(38,004.58)	62,495.66	32,835,768.18	33,978,367.50	1,142,599.32

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am

Print Date: 08-Oct-2019

As at date: 08-Oct-2019

Page 22 of 31

User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(6,107.97)	10,035.59	5,272,802.28	5,456,266.50	183,464.22
FED HM LN BK BD / Mizuho Securities USA Inc															
984867	11/1/18	9/9/22	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(9,458.85)	20,052.08	10,530,325.65	10,902,150.00	371,824.35
FED HM LN BK BD / MORGAN STANLEY															
1031342	8/28/19	9/9/22	313380G30	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(11,010.08)	30,555.56	25,352,989.92	25,275,000.00	(77,989.92)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
996554	1/17/19	9/26/22	3130ACF66	AA+	Aaa	NR	10,000,000.00	2.1500	2.8257	9,764,535.30	45,002.28	2,986.11	9,809,537.58	9,998,000.00	188,462.42
FED FARM CR BK / MORGAN STANLEY															
1010450	4/18/19	10/18/22	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	2,561.43	237,368.75	22,482,761.43	22,793,850.00	311,088.57
FED FARM CR BK / MORGAN STANLEY															
1028939	8/14/19	8/14/23	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	595.66	52,222.22	24,982,345.66	24,844,750.00	(137,595.66)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	9/12/23	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(59,674.23)	37,934.03	25,510,825.77	26,223,250.00	712,424.23
FED HM LN BK BD / MORGAN STANLEY															
1008111	4/3/19	3/8/24	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	441.24	15,173.61	9,996,041.24	10,000,000.00	3,958.76
Subtotal for GOVT AGENCY-FIX-30/360:							3,788,025,000.00	2.3536	2.2978	3,792,170,263.65	(857,514.72)	20,796,464.35	3,791,312,748.93	3,818,691,333.54	27,378,584.61
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / BNY Mellon Capital Market															
998604	1/31/19	3/23/20	3133EJGV5	AA+	Aaa	AAA	10,000,000.00	2.0009	2.4555	10,001,340.00	(780.86)	4,446.40	10,000,559.14	9,996,900.00	(3,659.14)
FED FARM CR BK / JEFFERIES & COMPANY															
995309	1/10/19	6/15/20	3133EJRR2	AA+	Aaa	AAA	7,500,000.00	1.9775	2.4744	7,492,573.95	3,755.70	6,591.67	7,496,329.65	7,500,000.00	3,670.35
FED FARM CR BK / BNY Mellon Capital Market															
996198	1/16/19	7/21/20	3133EJA82	AA+	Aaa	AAA	10,000,000.00	1.9959	2.5034	9,988,800.00	5,234.78	5,544.11	9,994,034.78	10,000,000.00	5,965.22
FED FARM CR BK / Mizuho Securities USA Inc															
992841	12/24/18	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.0670	2.4915	9,998,036.90	913.30	6,890.00	9,998,950.20	10,000,000.00	1,049.80
FED FARM CR BK / Mizuho Securities USA Inc															
995980	1/15/19	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.0670	2.5114	9,994,925.00	2,258.46	6,890.00	9,997,183.46	10,000,000.00	2,816.54
FED FARM CR BK / Mizuho Securities USA Inc															
989140	11/30/18	8/24/20	3133EHVR1	AA+	Aaa	AAA	50,000,000.00	2.0465	2.3140	50,009,391.48	(4,525.12)	19,896.53	50,004,866.36	50,030,500.00	25,633.64
FED FARM CR BK / DAIWA CAPITAL MARKETS															
996197	1/16/19	9/10/20	3133EJ4W6	AA+	Aaa	AAA	10,000,000.00	2.0990	2.5312	10,000,000.00	0.00	12,244.17	10,000,000.00	10,000,000.00	0.00
FED FARM CR BK / Mizuho Securities USA Inc															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
Print Date: 08-Oct-2019
As at date: 08-Oct-2019

Page 23 of 31
User: SNong

3813

* 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>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
990764	12/11/18	9/25/20	3133EHZK2	AA+	Aaa	AAA	1,900,000.00	2.0184	2.3154	1,899,981.00	8.54	639.15	1,899,989.54	1,899,829.00	(160.54)
FED FARM CR BK / Mizuho Securities USA Inc															
992136	12/19/18	10/19/20	3133EJ3H0	AA+	Aaa	NR	15,000,000.00	2.0770	2.4898	14,999,947.50	22.41	10,385.00	14,999,969.91	15,001,350.00	1,380.09
FED FARM CR BK / BARCLAYS CAPITAL															
999153	2/5/19	12/11/20	3133EH2J1	AA+	Aaa	AAA	1,220,000.00	2.0595	2.5574	1,219,352.45	228.32	1,395.89	1,219,580.77	1,219,573.00	(7.77)
FED FARM CR BK / BARCLAYS CAPITAL															
1002359	2/26/19	7/16/21	3133EJUF4	AA+	Aaa	AAA	1,000,000.00	2.0275	2.5496	998,377.00	404.35	844.79	998,781.35	997,510.00	(1,271.35)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							126,620,000.00	2.0454	2.4214	126,602,725.28	7,519.88	75,767.71	126,610,245.16	126,645,662.00	35,416.84
GOV'T AGY - CALLABLE															
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1012445	4/30/19	10/4/19	3130ACH72	AA+	Aaa	NR	10,000,000.00	2.2600	2.4562	9,935,800.00	64,200.00	94,794.45	10,000,000.00	10,000,000.00	0.00
FREDDIE MAC / TD SECURITIES															
1010177	4/16/19	4/8/20	3134GTF55	AA+	Aaa	AAA	10,000,000.00	2.4600	2.5197	9,995,000.00	4,796.51	56,716.67	9,999,796.51	10,014,034.80	14,238.29
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
991923	12/17/18	7/13/20	3134GBXV9	AA+	Aaa	AAA	15,000,000.00	1.8500	2.8072	14,780,550.00	219,450.00	60,125.00	15,000,000.00	14,998,200.00	(1,800.00)
FREDDIE MAC / RBC															
1028293	8/8/19	2/8/21	3134GT57	AA+	Aaa	AAA	50,000,000.00	2.1250	2.1352	49,992,500.00	4,416.67	156,423.61	49,996,916.67	50,000,000.00	3,083.33
FANNIE MAE / FTN FINANCIAL															
995979	1/15/19	4/27/21	3136G3H99	AA+	Aaa	AAA	5,000,000.00	1.5000	2.6550	4,872,810.00	127,190.00	32,083.33	5,000,000.00	5,000,000.00	0.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1036534	9/30/19	6/23/21	3130AH5N9	AA+	Aaa	NR	15,000,000.00	2.0000	2.0065	14,998,500.00	8.67	833.33	14,998,508.67	14,997,750.00	(758.67)
FED HM LN BK BD / RBC															
1035364	9/23/19	9/23/21	3130AH5D1	AA+	Aaa	NR	10,000,000.00	2.0500	2.0500	10,000,000.00	0.00	4,555.56	10,000,000.00	10,000,000.00	0.00
FREDDIE MAC / JP MORGAN CHASE & CO.															
984266	10/30/18	10/29/21	3134GSC29	AA+	Aaa	AAA	25,000,000.00	3.1000	3.1247	24,982,500.00	16,135.10	327,222.22	24,998,635.10	25,000,000.00	1,364.90
FREDDIE MAC / CITI GLOBAL MARKETS															
984267	10/30/18	10/29/21	3134GSB61	AA+	Aaa	AAA	50,000,000.00	3.1000	3.1211	49,970,000.00	27,660.17	654,444.44	49,997,660.17	50,000,000.00	2,339.83
FREDDIE MAC / TD SECURITIES															
984268	10/30/18	10/29/21	3134GSA62	AA+	Aaa	AAA	15,000,000.00	3.1000	3.1176	14,992,500.00	6,915.04	196,333.33	14,999,415.04	15,000,000.00	584.96
FREDDIE MAC / DAIWA CAPITAL MARKETS															
1028292	8/8/19	8/8/22	3134GTW90	AA+	Aaa	AAA	20,000,000.00	2.2500	2.2500	20,000,000.00	0.00	66,250.00	20,000,000.00	20,002,000.00	2,000.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 24 of 31
 User: SNong

As of 30-Sep-2019

3813

* 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>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
1035588	9/24/19	8/19/22	3134GT2P7	AA+	Aaa	AAA	20,000,000.00	1.9800	1.9797	20,000,000.00	0.00	7,700.00	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / BARCLAYS CAPITAL															
1031328	8/28/19	8/26/22	3130AGYJ8	AA+	Aaa	NR	25,000,000.00	2.0000	2.0104	24,992,500.00	1,390.45	45,833.33	24,993,890.45	24,992,500.00	(1,390.45)
FANNIE MAE / DEUTSCHE															
1033991	9/13/19	9/13/22	3135G0W41	AA+	Aaa	AAA	15,000,000.00	2.0500	2.0500	15,000,000.00	0.00	15,375.00	15,000,000.00	14,997,750.00	(2,250.00)
Subtotal for GOV'T AGY - CALLABLE:							285,000,000.00	2.3984	2.4879	284,512,660.00	472,162.61	1,718,690.27	284,984,822.61	285,002,234.80	17,412.19
Subtotal for GOVERNMENT AGENCY:							4,365,895,000.00	2.2580	2.3026	4,367,653,677.69	(377,832.23)	23,317,273.99	4,368,002,197.12	4,395,569,702.55	27,567,505.43
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
WAL-MART STORES INC / MORGAN STANLEY															
924912	10/20/17	10/9/19	931142DY6	AA	Aa2	AA	4,000,000.00	1.7500	1.7512	3,999,920.00	79.10	33,444.44	3,999,999.10	3,998,840.00	(1,159.10)
WAL-MART STORES INC / BANK OF AMERICA															
964756	6/28/18	10/9/19	931142DY6	AA	Aa2	AA	17,500,000.00	1.7500	2.5661	17,320,975.00	175,918.28	146,319.44	17,496,893.28	17,494,925.00	(1,968.28)
WAL-MART STORES INC / BANK OF AMERICA															
965306	7/2/18	10/9/19	931142DY6	AA	Aa2	AA	15,000,000.00	1.7500	2.6105	14,839,650.00	157,543.00	125,416.67	14,997,193.00	14,995,650.00	(1,543.00)
MICROSOFT CORP / TD SECURITIES															
903350	6/9/17	2/6/20	594918BV5	AAA	Aaa	AA+	5,906,000.00	1.8500	1.6274	5,940,018.56	(29,575.17)	16,692.65	5,910,443.39	5,903,932.90	(6,510.49)
APPLE INC. / JP MORGAN CHASE & CO															
887108	2/28/17	2/7/20	037833AX8	AA+	Aa1	NR	5,000,000.00	1.5500	1.7601	4,970,000.00	26,430.59	11,194.44	4,996,430.59	4,992,250.00	(4,180.59)
APPLE INC. / BNY Mellon Capital Market															
892293	3/31/17	2/7/20	037833AX8	AA+	Aa1	NR	17,308,000.00	1.5500	1.7464	17,212,944.46	83,382.05	38,750.69	17,296,326.51	17,281,172.60	(15,153.91)
APPLE INC. / BNY Mellon Capital Market															
995975	1/15/19	2/7/20	037833CK4	AA+	Aa1	NR	15,000,000.00	1.9000	2.7482	14,867,730.00	88,641.68	42,750.00	14,956,371.68	14,992,950.00	36,578.32
MICROSOFT CORP / JP MORGAN CHASE & CO															
896808	4/27/17	2/12/20	594918AY0	AAA	Aaa	AA+	30,000,000.00	1.8500	1.7358	30,092,700.00	(80,616.72)	75,541.67	30,012,083.28	29,985,900.00	(26,183.28)
MICROSOFT CORP / DAIWA CAPITAL MARKETS															
903351	6/9/17	2/12/20	594918AY0	AAA	Aaa	AA+	12,500,000.00	1.8500	1.6612	12,561,375.00	(53,025.96)	31,475.69	12,508,349.04	12,494,125.00	(14,224.04)
APPLE INC. / CITI GLOBAL MARKETS															
1017099	5/30/19	5/6/20	037833BD1	AA+	Aa1	NR	13,925,000.00	2.0000	2.4500	13,867,489.75	20,710.54	93,606.94	13,888,200.29	13,934,608.25	46,407.96
APPLE INC. / JP MORGAN CHASE & CO.															
956076	5/4/18	5/11/20	037833CS7	AA+	Aa1	NR	10,000,000.00	1.8000	2.6671	9,830,600.00	118,137.28	70,000.00	9,948,737.28	9,992,500.00	43,762.72
APPLE INC. / TD SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 25 of 31
 User: SNong

As of 30-Sep-2019

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
1009948	4/15/19	5/11/20	037833CS7	AA+	Aa1	NR	10,484,000.00	1.8000	2.5500	10,401,281.24	35,573.35	73,388.00	10,436,854.59	10,476,137.00	39,282.41
APPLE INC. / CITI GLOBAL MARKETS															
1017096	5/30/19	5/11/20	037833CS7	AA+	Aa1	NR	20,000,000.00	1.8000	2.4495	19,879,000.00	42,935.48	121,000.00	19,921,935.48	19,985,000.00	63,064.52
WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS															
964456	6/27/18	6/23/20	931142EG4	AA	Aa2	AA	40,000,000.00	2.8500	2.8663	39,987,600.00	7,862.57	310,333.33	39,995,462.57	40,273,200.00	277,737.43
WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS															
965300	7/2/18	6/23/20	931142EG4	AA	Aa2	AA	500,000.00	2.8500	2.7468	500,985.00	(622.03)	3,879.17	500,362.97	503,415.00	3,052.03
JOHNSON & JOHNSON / BNY Mellon Capital Market															
961974	6/12/18	9/1/20	478160AW4	AAA	Aaa	AAA	4,800,000.00	2.9500	2.6580	4,829,904.00	(17,553.16)	11,800.00	4,812,350.84	4,846,704.00	34,353.16
JOHNSON & JOHNSON / TD SECURITIES															
1015592	5/20/19	9/1/20	478160AW4	AAA	Aaa	AAA	1,600,000.00	2.9500	2.3900	1,611,200.00	(3,182.65)	3,933.33	1,608,017.35	1,615,568.00	7,550.65
MICROSOFT CORP / BARCLAYS CAPITAL															
940669	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	4,750,000.00	2.0000	2.3786	4,701,930.00	29,074.60	39,055.56	4,731,004.60	4,764,772.50	33,767.90
MICROSOFT CORP / BARCLAYS CAPITAL															
940672	1/31/18	11/3/20	594918BG8	AAA	Aaa	AA+	10,250,000.00	2.0000	2.3744	10,147,397.50	62,057.96	84,277.78	10,209,455.46	10,281,877.50	72,422.04
MICROSOFT CORP / CITIGROUP GLOBAL MARKETS															
1009771	4/12/19	11/3/20	594918BG8	AAA	Aaa	AA+	30,000,000.00	2.0000	2.4853	29,778,600.00	66,696.26	246,666.67	29,845,296.26	30,093,300.00	248,003.74
MICROSOFT CORP / CITIGROUP GLOBAL MARKETS															
1009947	4/15/19	11/3/20	594918BG8	AAA	Aaa	AA+	10,000,000.00	2.0000	2.4853	9,926,600.00	21,835.84	82,222.22	9,948,435.84	10,031,100.00	82,664.16
MICROSOFT CORP / TD SECURITIES															
1016247	5/23/19	11/3/20	594918BG8	AAA	Aaa	AA+	4,550,000.00	2.0000	2.4298	4,522,381.50	6,798.40	32,355.55	4,529,179.90	4,564,150.50	34,970.60
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
928375	11/10/17	11/10/20	478160CH5	AAA	Aaa	AAA	5,000,000.00	1.9500	1.9869	4,994,650.00	3,373.47	38,187.50	4,998,023.47	5,006,950.00	8,926.53
APPLE INC. / JP MORGAN CHASE & CO															
940012	1/26/18	11/13/20	037833DJ6	AA+	Aa1	NR	6,000,000.00	2.0000	2.3636	5,941,200.00	35,326.71	46,000.00	5,976,526.71	6,010,140.00	33,613.29
APPLE INC. / RBC															
950452	4/2/18	11/13/20	037833DJ6	AA+	Aa1	NR	5,000,000.00	2.0000	2.6470	4,918,759.55	46,534.12	38,333.33	4,965,293.67	5,008,450.00	43,156.33
APPLE INC. / TD SECURITIES															
1014227	5/10/19	11/13/20	037833DJ6	AA+	Aa1	NR	3,475,000.00	2.0000	2.4764	3,450,633.30	6,327.26	26,641.67	3,456,960.56	3,480,872.75	23,912.19
APPLE INC. / UBS															
956075	5/4/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.8922	9,828,100.00	86,375.92	23,750.00	9,914,475.92	10,039,500.00	125,024.08
APPLE INC. / JP MORGAN CHASE & CO															
958166	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	25,000,000.00	2.2500	2.9317	24,549,750.00	223,316.77	59,375.00	24,773,066.77	25,098,750.00	325,683.23

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 26 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / JP MORGAN CHASE & CO															
958167	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	5,000,000.00	2.2500	2.9478	4,907,850.00	45,704.92	11,875.00	4,953,554.92	5,019,750.00	66,195.08
APPLE INC. / JP MORGAN CHASE & CO															
958388	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	15,000,000.00	2.2500	2.9481	14,723,700.00	136,900.40	35,625.00	14,860,600.40	15,059,250.00	198,649.60
APPLE INC. / UBS FINANCIAL SERVICES															
958389	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	2,025,000.00	2.2500	2.9481	1,987,699.50	18,481.55	4,809.38	2,006,181.05	2,032,998.75	26,817.70
APPLE INC. / UBS FINANCIAL SERVICES															
960141	5/31/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7000	9,881,500.00	57,922.61	23,750.00	9,939,422.61	10,039,500.00	100,077.39
APPLE INC. / UBS FINANCIAL SERVICES															
960467	6/1/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7021	9,881,700.00	57,824.85	23,750.00	9,939,524.85	10,039,500.00	99,975.15
APPLE INC. / MORGAN STANLEY															
960888	6/5/18	2/23/21	037833BS8	AA+	Aa1	NR	2,000,000.00	2.2500	2.8000	1,971,380.00	13,929.57	4,750.00	1,985,309.57	2,007,900.00	22,590.43
APPLE INC. / TD SECURITIES															
1002857	2/28/19	2/23/21	037833BS8	AA+	Aa1	NR	5,547,000.00	2.2500	2.6698	5,502,235.71	13,335.38	13,174.13	5,515,571.09	5,568,910.65	53,339.56
APPLE INC. / TD SECURITIES															
1016245	5/23/19	2/23/21	037833BS8	AA+	Aa1	NR	1,800,000.00	2.2500	2.4975	1,792,386.00	1,546.97	4,275.00	1,793,932.97	1,807,110.00	13,177.03
APPLE INC. / MORGAN STANLEY															
1016246	5/23/19	2/23/21	037833BS8	AA+	Aa1	NR	13,250,000.00	2.2500	2.4957	13,194,350.00	11,306.67	31,468.75	13,205,656.67	13,302,337.50	96,680.83
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
948127	3/19/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6200	14,589,450.00	213,393.22	20,625.00	14,802,843.22	14,964,300.00	161,456.78
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
953261	4/18/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6605	14,583,750.00	210,744.19	20,625.00	14,794,494.19	14,964,300.00	169,805.81
JOHNSON & JOHNSON / BNY Mellon Capital Market															
967574	7/17/18	3/1/21	478160BS2	AAA	Aaa	AAA	12,800,000.00	1.6500	2.7704	12,439,552.00	165,714.44	17,600.00	12,605,266.44	12,769,536.00	164,269.56
JOHNSON & JOHNSON / BNP PARIBAS															
985095	11/2/18	3/1/21	478160BS2	AAA	Aaa	AAA	8,335,000.00	1.6500	3.1204	8,061,445.30	107,269.96	11,460.63	8,168,715.26	8,315,162.70	146,447.44
JOHNSON & JOHNSON / TD SECURITIES															
1016452	5/24/19	3/1/21	478160BS2	AAA	Aaa	AAA	200,000.00	1.6500	2.4352	197,294.00	539.50	275.00	197,833.50	199,524.00	1,690.50
JOHNSON & JOHNSON / MORGAN STANLEY															
1024388	7/16/19	3/1/21	478160BS2	AAA	Aaa	AAA	10,500,000.00	1.6500	2.0583	10,431,750.00	8,750.00	14,437.50	10,440,500.00	10,475,010.00	34,510.00
WAL-MART STORES INC / BNY Mellon Capital Market															
967575	7/17/18	4/15/21	931142DD2	AA	Aa2	AA	4,000,000.00	4.2500	2.8664	4,144,920.00	(63,659.19)	78,388.89	4,081,260.81	4,164,000.00	82,739.19
APPLE INC. / UBS FINANCIAL															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 27 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
965856	7/6/18	5/6/21	037833AR1	AA+	Aa1	NR	5,000,000.00	2.8500	2.9125	4,991,450.00	3,730.15	57,395.83	4,995,180.15	5,072,850.00	77,669.85
MICROSOFT CORP / TD SECURITIES															
1030440	8/22/19	8/8/21	594918BP8	AAA	Aaa	AA+	17,035,000.00	1.5500	1.7024	16,985,095.46	2,756.77	28,604.60	16,987,852.23	16,975,207.15	(12,645.08)
Subtotal for MEDIUM-TERM NOTE:							490,040,000.00	2.0267	2.4730	485,740,882.83	2,166,547.50	2,329,281.45	487,907,430.33	490,923,887.75	3,016,457.42
Subtotal for MEDIUM-TERM NOTES:							490,040,000.00	2.0267	2.4730	485,740,882.83	2,166,547.50	2,329,281.45	487,907,430.33	490,923,887.75	3,016,457.42
MUNICIPAL DEBT															
ORANGE COUNTY POB 2019A															
COUNTY OF ORANGE /															
995786	1/14/19	10/31/19	68428LEB6	NR	NR	NR	100,545,000.00	2.8390	2.8408	100,545,000.00	0.00	475,745.43	100,545,000.00	100,545,000.00	0.00
COUNTY OF ORANGE /															
995787	1/14/19	1/31/20	68428LEC4	NR	NR	NR	100,545,000.00	2.8790	2.8783	100,545,000.00	0.00	482,448.43	100,545,000.00	100,545,000.00	0.00
COUNTY OF ORANGE /															
995788	1/14/19	4/30/20	68428LED2	NR	NR	NR	100,545,000.00	2.8990	2.2778	100,545,000.00	0.00	485,799.93	100,545,000.00	100,545,000.00	0.00
Subtotal for ORANGE COUNTY POB 2019A:							301,635,000.00	2.8723	2.6656	301,635,000.00	0.00	1,443,993.79	301,635,000.00	301,635,000.00	0.00
Subtotal for MUNICIPAL DEBT:							301,635,000.00	2.8723	2.6656	301,635,000.00	0.00	1,443,993.79	301,635,000.00	301,635,000.00	0.00
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															
1036074	9/26/19	10/15/19	912796V29	AA+	Aaa	AAA	13,200,000.00		1.7950	13,187,494.83	0.00	3,290.83	13,187,494.83	13,190,615.59	3,120.76
US TREASURY N/B / JP MORGAN CHASE & CO															
1031329	8/28/19	2/20/20	912796TG4	AA+	Aaa	AAA	30,000,000.00		1.8396	29,730,192.00	0.00	52,122.00	29,730,192.00	29,787,585.30	57,393.30
US TREASURY N/B / JEFFERIES & COMPANY															
1002858	2/28/19	2/27/20	912796SD2	AA+	Aaa	AAA	20,000,000.00		2.4760	19,499,297.80	0.00	295,744.43	19,499,297.80	19,852,187.60	352,889.80
US TREASURY N/B / JP MORGAN CHASE & CO															
1032151	9/3/19	8/13/20	912796TD1	AA+	Aaa	AAA	32,000,000.00		1.6759	31,486,057.33	0.00	41,711.29	31,486,057.33	31,514,166.72	28,109.39
Subtotal for TREASURY BILL:							95,200,000.00	0.0000	1.9121	93,903,041.96	0.00	392,868.55	93,903,041.96	94,344,555.21	441,513.25
TREASURY BOND															
US TREASURY N/B / BNP PARIBAS															
960654	6/4/18	10/15/19	912828T59	AA+	Aaa	AAA	35,000,000.00	1.0000	2.3998	34,346,484.38	635,143.69	161,612.02	34,981,628.07	34,989,746.05	8,117.98
US TREASURY N/B / MORGAN STANLEY															
977429	9/17/18	10/15/19	912828T59	AA+	Aaa	AAA	24,900,000.00	1.0000	2.6181	24,474,949.22	409,909.02	114,975.41	24,884,858.24	24,892,705.05	7,846.81

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 28 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / BNP PARIBAS															
995972	1/15/19	11/15/19	912828LY4	AA+	Aaa	AAA	15,000,000.00	3.3750	2.5883	15,096,093.75	(81,869.35)	191,219.43	15,014,224.40	15,029,589.90	15,365.50
US TREASURY N/B / JP MORGAN CHASE & CO.															
1002867	2/28/19	11/15/19	912828LY4	AA+	Aaa	AAA	31,250,000.00	3.3750	2.5111	31,437,988.28	(155,451.85)	398,373.81	31,282,536.43	31,311,645.63	29,109.20
US TREASURY N/B / BANK OF AMERICA															
999546	2/7/19	12/15/19	912828U73	AA+	Aaa	AAA	10,000,000.00	1.3750	2.5450	9,901,953.13	74,402.13	40,573.77	9,976,355.26	9,991,601.60	15,246.34
US TREASURY N/B / RBC															
1002355	2/26/19	12/15/19	912828U73	AA+	Aaa	AAA	50,000,000.00	1.3750	2.5209	49,548,828.13	335,288.68	202,868.85	49,884,116.81	49,958,008.00	73,891.19
US TREASURY N/B / JP MORGAN CHASE & CO															
1002358	2/26/19	12/15/19	912828U73	AA+	Aaa	AAA	25,000,000.00	1.3750	2.5259	24,773,437.50	168,370.08	101,434.43	24,941,807.58	24,979,004.00	37,196.42
US TREASURY N/B / MORGAN STANLEY															
1012444	4/30/19	1/15/20	912828V31	AA+	Aaa	AAA	50,000,000.00	1.3750	2.4288	49,630,859.38	218,644.83	145,720.11	49,849,504.21	49,931,640.50	82,136.29
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1012449	4/30/19	1/15/20	912828V31	AA+	Aaa	AAA	33,000,000.00	1.3750	2.4007	32,762,812.50	140,487.98	96,175.27	32,903,300.48	32,954,882.73	51,582.25
US TREASURY N/B / BARCLAYS CAPITAL															
1002586	2/27/19	5/15/20	912828X96	AA+	Aaa	AAA	6,000,000.00	1.5000	2.5325	5,926,406.25	35,883.18	33,994.57	5,962,289.43	5,987,109.36	24,819.93
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1002588	2/27/19	5/15/20	912828ND8	AA+	Aaa	AAA	30,000,000.00	3.5000	2.5367	30,342,187.50	(166,845.37)	396,603.26	30,175,342.13	30,306,445.20	131,103.07
US TREASURY N/B / JEFFERIES & COMPANY															
1007761	4/1/19	7/15/20	912828J38	AA+	Aaa	AAA	50,000,000.00	1.5000	2.4086	49,425,781.25	223,104.10	158,967.39	49,648,885.35	49,867,187.50	218,302.15
US TREASURY N/B / DEUTSCHE															
972326	1/24/18	8/15/20	912828NT3	AA+	Aaa	AAA	50,000,000.00	2.6250	2.1470	50,591,796.88	(389,673.53)	167,629.08	50,202,123.35	50,341,797.00	139,673.65
US TREASURY N/B / BNY Mellon Capital Market															
972327	1/26/18	8/15/20	912828NT3	AA+	Aaa	AAA	23,000,000.00	2.6250	2.2073	23,237,187.50	(156,004.22)	77,109.38	23,081,183.28	23,157,226.62	76,043.34
US TREASURY N/B / Mizuho Securities USA Inc															
972328	1/29/18	8/15/20	912828NT3	AA+	Aaa	AAA	35,000,000.00	2.6250	2.2281	35,341,796.88	(224,430.67)	117,340.35	35,117,366.21	35,239,257.90	121,891.69
US TREASURY N/B / Mizuho Securities USA Inc															
972329	1/30/18	8/15/20	912828NT3	AA+	Aaa	AAA	29,000,000.00	2.6250	2.2167	29,291,132.81	(191,055.91)	97,224.86	29,100,076.90	29,198,242.26	98,165.36
US TREASURY N/B / DEUTSCHE															
977204	1/25/18	9/15/20	912828V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1626	24,498,046.88	319,708.73	15,109.89	24,817,755.61	24,910,156.25	92,400.64
US TREASURY N/B / BARCLAYS CAPITAL															
977205	1/31/18	9/15/20	912828V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2488	6,062,921.88	86,997.39	3,747.25	6,149,919.27	6,177,718.75	27,799.48
US TREASURY N/B / JEFFERIES & COMPANY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 29 of 31
 User: SNong

As of 30-Sep-2019

3813

* 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>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
986690	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2695	25,238,281.25	(142,173.70)	247,877.04	25,096,107.55	25,227,050.75	130,943.20
US TREASURY N/B / BARCLAYS CAPITAL															
1003309	3/4/19	11/15/20	9128283G3	AA+	Aaa	AAA	10,000,000.00	1.7500	2.5602	9,866,015.63	45,451.29	66,100.54	9,911,466.92	9,994,335.90	82,868.98
US TREASURY N/B / MORGAN STANLEY															
1002587	2/27/19	4/15/21	9128284G2	AA+	Aaa	AAA	20,000,000.00	2.3750	2.5032	19,946,875.00	14,749.36	219,330.60	19,961,624.36	20,192,968.80	231,344.44
US TREASURY N/B / RBC															
1010167	4/16/19	11/15/21	912828RR3	AA+	Aaa	AAA	50,000,000.00	2.0000	2.3701	49,539,062.50	82,031.25	377,717.39	49,621,093.75	50,386,719.00	765,625.25
Subtotal for TREASURY BOND:							633,350,000.00	2.0039	2.3886	631,280,898.48	1,282,667.11	3,431,704.70	632,563,565.59	635,025,038.74	2,461,473.15
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
975405	9/4/18	12/31/19	9128283N8	AA+	Aaa	AAA	5,000,000.00	1.8750	2.5672	4,955,273.44	36,299.82	23,692.26	4,991,573.26	5,000,097.65	8,524.39
US TREASURY N/B / JP MORGAN CHASE & CO															
996553	1/17/19	12/31/19	912828G95	AA+	Aaa	AAA	20,000,000.00	1.6250	2.5766	19,821,875.00	131,546.34	82,133.15	19,953,421.34	19,986,718.80	33,297.46
US TREASURY N/B / MORGAN STANLEY															
998606	1/31/19	12/31/19	912828UF5	AA+	Aaa	AAA	50,000,000.00	1.1250	2.5554	49,357,421.88	467,504.44	142,153.53	49,824,926.32	49,908,203.00	83,276.68
US TREASURY N/B / Mizuho Securities USA Inc															
1004203	3/8/19	1/31/20	9128283S7	AA+	Aaa	AAA	50,000,000.00	2.0000	2.5286	49,765,625.00	147,463.91	168,478.26	49,913,088.91	50,023,437.50	110,348.59
US TREASURY N/B / MORGAN STANLEY															
995971	1/15/19	3/31/20	912828UV0	AA+	Aaa	AAA	14,350,000.00	1.1250	2.5875	14,102,238.28	145,510.85	441.09	14,247,749.13	14,299,550.85	51,801.72
US TREASURY N/B / MORGAN STANLEY															
926799	11/1/17	4/30/20	912828K58	AA+	Aaa	AAA	5,000,000.00	1.3750	1.6684	4,964,257.81	27,424.58	28,770.38	4,991,682.39	4,986,230.45	(5,451.94)
US TREASURY N/B / MORGAN STANLEY															
1026703	7/31/19	4/30/20	912828K58	AA+	Aaa	AAA	26,000,000.00	1.3750	2.0226	25,875,078.13	28,266.99	60,230.98	25,903,345.12	25,928,398.34	25,053.22
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1026704	7/31/19	4/30/20	912828K58	AA+	Aaa	AAA	50,000,000.00	1.3750	2.0226	49,759,765.63	54,359.60	115,828.80	49,814,125.23	49,862,304.50	48,179.27
US TREASURY N/B / BNY Mellon Capital Market															
937820	1/12/18	6/30/20	912828XH8	AA+	Aaa	AAA	35,000,000.00	1.6250	2.0508	34,643,164.06	248,595.70	143,733.02	34,891,759.76	34,943,945.40	52,185.64
US TREASURY N/B / DEUTSCHE															
939794	1/25/18	6/30/20	912828VJ6	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	45,967.80	47,384.51	9,979,561.55	10,002,343.80	22,782.25
US TREASURY N/B / JP MORGAN CHASE & CO															
939795	1/25/18	7/31/20	912828VP2	AA+	Aaa	AAA	20,000,000.00	2.0000	2.1554	19,924,218.75	50,685.93	67,391.30	19,974,904.68	20,026,562.60	51,657.92
US TREASURY N/B / BNY Mellon Capital Market															
940934	2/1/18	7/31/20	912828VP2	AA+	Aaa	AAA	47,000,000.00	2.0000	2.2507	46,715,429.69	189,609.42	158,369.57	46,905,039.11	47,062,422.11	157,383.00

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 30 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1004453	3/11/19	7/31/20	912828Y46	AA+	Aaa	AAA	10,000,000.00	2.6250	2.5263	10,013,281.25	(5,333.42)	44,225.54	10,007,947.83	10,064,257.80	56,309.97
US TREASURY N/B / BANK OF AMERICA															
944994	2/28/18	8/31/20	912828L32	AA+	Aaa	AAA	40,000,000.00	1.3750	2.3622	39,046,875.00	604,166.67	46,840.66	39,651,041.67	39,835,156.40	184,114.73
US TREASURY N/B / JP MORGAN CHASE & CO															
940197	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2515	24,435,546.88	353,145.03	939.21	24,788,691.91	24,895,507.75	106,815.84
US TREASURY N/B / JP MORGAN CHASE & CO															
940200	1/29/18	9/30/20	912828L65	AA+	Aaa	AAA	45,000,000.00	1.3750	2.2177	44,022,656.25	611,466.35	1,690.57	44,634,122.60	44,811,913.95	177,791.35
US TREASURY N/B / MORGAN STANLEY															
940935	2/1/18	9/30/20	912828V20	AA+	Aaa	AAA	32,000,000.00	2.0000	2.2720	31,776,250.00	139,728.65	1,748.63	31,915,978.65	32,063,750.08	147,771.43
US TREASURY N/B / BNY Mellon Capital Market															
940199	1/29/18	10/31/20	912828L99	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2655	24,409,179.69	358,250.88	143,851.90	24,767,430.57	24,885,742.25	118,311.68
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
940196	1/29/18	11/30/20	912828A42	AA+	Aaa	AAA	20,000,000.00	2.0000	2.2685	19,853,125.00	86,480.45	134,426.23	19,939,605.45	20,046,875.00	107,269.55
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
940399	1/30/18	11/30/20	912828A42	AA+	Aaa	AAA	15,000,000.00	2.0000	2.2601	14,893,359.38	62,747.96	100,819.67	14,956,107.34	15,035,156.25	79,048.91
US TREASURY N/B / BANK OF AMERICA															
955119	4/30/18	11/30/20	912828M98	AA+	Aaa	AAA	5,000,000.00	1.6250	2.5931	4,879,687.50	66,076.39	27,305.33	4,945,763.89	4,990,429.70	44,665.81
US TREASURY N/B / BARCLAYS CAPITAL															
1032659	9/5/19	11/30/20	912828M98	AA+	Aaa	AAA	25,000,000.00	1.6250	1.7334	24,966,796.88	1,909.91	28,859.29	24,968,706.79	24,952,148.50	(16,558.29)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1032660	9/5/19	11/30/20	912828M98	AA+	Aaa	AAA	30,000,000.00	1.6250	1.7334	29,960,156.25	2,291.90	34,631.15	29,962,448.15	29,942,578.20	(19,869.95)
US TREASURY N/B / Mizuho Securities USA Inc															
940013	1/26/18	12/31/20	912828N48	AA+	Aaa	AAA	25,000,000.00	1.7500	2.2487	24,648,437.50	201,409.17	110,563.86	24,849,846.67	24,988,769.50	138,922.83
US TREASURY N/B / JP MORGAN CHASE & CO															
1005499	3/18/19	12/31/20	912828A83	AA+	Aaa	AAA	16,500,000.00	2.3750	2.4796	16,469,707.03	9,124.95	99,033.63	16,478,831.98	16,619,238.24	140,406.26
US TREASURY N/B / MORGAN STANLEY															
1010166	4/16/19	1/31/21	912828S44	AA+	Aaa	AAA	50,000,000.00	2.5000	2.4273	50,062,500.00	(16,006.10)	210,597.83	50,046,493.90	50,477,539.00	431,045.10
US TREASURY N/B / MORGAN STANLEY															
1004202	3/8/19	3/31/21	912828C57	AA+	Aaa	AAA	39,000,000.00	2.2500	2.4665	38,830,898.44	46,424.43	2,397.54	38,877,322.87	39,290,976.66	413,653.79
US TREASURY N/B / MORGAN STANLEY															
980701	10/5/18	7/31/21	912828S76	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	87,552.91	9,476.90	4,837,748.22	4,951,171.90	113,423.68
US TREASURY N/B / Mizuho Securities USA Inc															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Sep-2019

Run Date: 08-Oct-2019 09:57 am
 Print Date: 08-Oct-2019
 As at date: 08-Oct-2019

Page 31 of 31
 User: SNong

3813

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	160,490.61	268,512.23	49,785,490.61	50,548,828.00	763,337.39
US TREASURY N/B / BANK OF AMERICA															
939579	1/24/18	4/30/22	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	403,476.49	392,323.37	49,381,992.12	50,347,656.50	965,664.38
US TREASURY N/B / BNY Mellon Capital Market															
940195	1/29/18	5/31/22	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	142,818.22	100,819.67	15,772,193.22	16,121,250.08	349,056.86
Subtotal for TREASURY BOND - ME:							855,850,000.00	1.7643	2.2863	847,069,484.41	4,889,456.83	2,797,670.06	851,958,941.24	856,899,160.76	4,940,219.52
Subtotal for U. S. TREASURIES:							1,584,400,000.00	1.7540	2.3047	1,572,253,424.85	6,172,123.94	6,622,243.31	1,578,425,548.79	1,586,268,754.72	7,843,205.93
Total Extended Fund :							6,798,250,723.05	2.1324	2.3313	6,783,563,708.42	7,960,839.21	33,712,792.54	6,792,250,899.29	6,830,678,068.07	38,427,168.78
Net Asset Value (NAV):														1.005658	
Total Investments:							8,712,252,233.14	1.6882	2.2522	8,693,450,237.43	8,372,954.81	36,195,947.83	8,703,365,863.11	8,743,109,859.63	39,743,996.52

Report Parameters

Deals [Settlement Date] <= 30-Sep-2019
 Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund
 Bank Accounts [Account Name] include list GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC...

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund / Non-Pooled Investments As of 30-Sep-2019

Run Date: 07-Oct-2019 12:05 pm
Print Date: 07-Oct-2019
As at date: 07-Oct-2019

Page 1 of 6
User: SNong

3528

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>100-GF-Tax Ex-Non AMT</u>															
FUNDS															
GS FIN TAX FREE-GF 100															
	8/28/18		AAAm	Aaa-mf	NR		0.00		0.4216	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal for FUNDS:							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Total 100-GF-Tax Ex-Non AMT :							0.00			0.00	0.00	0.00	0.00	0.00	0.00
Net Asset Value (NAV):														0.000000	
<u>283-John Wayne Airport</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-JWA MMF															
	10/1/19		AAAm	Aaa-mf	NR		3,714,846.92		1.9744	3,714,846.92	0.00	0.00	3,714,846.92	3,714,846.92	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	10/1/19		AAAm	Aaa-mf	AAAmmf		2,874.75		1.9422	2,874.75	0.00	0.00	2,874.75	2,874.75	0.00
GOLDMAN SACHS - JWA MMF															
	10/1/19		AAAm	Aaa-mf	NR		3,828,962.19		2.0315	3,828,962.19	0.00	0.00	3,828,962.19	3,828,962.19	0.00
Subtotal for FUNDS:							7,546,683.86		2.0034	7,546,683.86	0.00	0.00	7,546,683.86	7,546,683.86	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / TD SECURITIES															
1028290	8/8/19	10/3/19	313384MM8	A-1+	P-1	NR	3,000,000.00		2.0400	2,990,480.00	0.00	9,180.00	2,999,660.00	2,999,686.68	26.68
FHLB DISC CORP / JEFFERIES & COMPANY															
1031664	8/29/19	10/4/19	313384MN6	A-1+	P-1	NR	3,000,000.00		2.0400	2,993,880.00	0.00	5,610.00	2,999,490.00	2,999,529.99	39.99
FHLB DISC CORP / MORGAN STANLEY															
1032152	9/3/19	10/18/19	313384NC9	A-1+	P-1	NR	3,000,000.00		2.0300	2,992,387.50	0.00	4,736.67	2,997,124.17	2,997,336.66	212.49
FHLB DISC CORP / CASTLE OAK SECURITIES															
1034267	9/17/19	11/6/19	313384NX3	A-1+	P-1	NR	3,000,000.00		2.0300	2,991,541.67	0.00	2,368.33	2,993,910.00	2,994,360.00	450.00
FREDDIE DISCOUNT / FTN FINANCIAL															
1018104	6/5/19	11/13/19	313396PE7	A-1+	P-1	F1+	2,480,000.00		2.2200	2,455,377.73	0.00	18,046.14	2,473,423.87	2,474,431.01	1,007.14
Subtotal for DISCOUNT NOTES:							14,480,000.00	0.0000	2.0667	14,423,666.90	0.00	39,941.14	14,463,608.04	14,465,344.34	1,736.30
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / UBS FINANCIAL SERVICES															
983822	10/26/18	10/2/19	3137EADM8	AA+	Aaa	AAA	1,945,000.00	1.2500	2.7491	1,918,302.93	26,617.61	12,088.72	1,944,920.54	1,944,941.65	21.11
FANNIE MAE / BNY Mellon Capital Market															
988626	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	1,000,000.00	1.0000	2.7481	984,465.00	14,438.97	4,361.11	998,903.97	999,330.00	426.03

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 30-Sep-2019

Run Date: 07-Oct-2019 12:05 pm
Print Date: 07-Oct-2019
As at date: 07-Oct-2019

Page 2 of 6
User: SNong

3528

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / DEUTSCHE															
1035836	9/25/19	1/17/20	3137EAEES	AA+	Aaa	AAA	1,415,000.00	1.5000	1.9035	1,413,061.45	103.85	353.75	1,413,165.30	1,413,061.45	(103.85)
FANNIE MAE / FTN FINANCIAL															
1016717	5/29/19	3/24/20	3136G3CY9	AA+	Aaa	AAA	1,000,000.00	1.3500	2.3859	991,634.00	3,459.84	262.50	995,093.84	1,000,000.00	4,906.16
Subtotal for GOVT AGENCY-FIX-30/360:							5,360,000.00	1.2880	2.4579	5,307,463.38	44,620.27	17,066.08	5,352,083.65	5,357,333.10	5,249.45
Subtotal for GOVERNMENT AGENCY:							19,840,000.00	0.3480	2.1724	19,731,130.28	44,620.27	57,007.22	19,815,691.69	19,822,677.44	6,985.75
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1009769	4/12/19	10/3/19	912796SL4	AA+	Aaa	AAA	2,035,000.00		2.3893	2,011,499.24	0.00	23,230.64	2,011,499.24	2,034,724.42	23,225.18
US TREASURY N/B / BNY Mellon Capital Market															
1017585	6/3/19	11/29/19	912796SU4	AA+	Aaa	AAA	3,000,000.00		2.2505	2,966,430.04	0.00	22,505.00	2,966,430.04	2,991,087.51	24,657.47
US TREASURY N/B / UBS FINANCIAL SERVICES															
1019151	6/13/19	12/12/19	912796SW0	AA+	Aaa	AAA	2,000,000.00		2.1530	1,978,230.78	0.00	13,157.22	1,978,230.78	1,992,872.36	14,641.58
Subtotal for TREASURY BILL:							7,035,000.00	0.0000	2.2629	6,956,160.06	0.00	58,892.86	6,956,160.06	7,018,684.29	62,524.23
TREASURY BOND															
US TREASURY N/B / FTN FINANCIAL															
1027420	8/2/19	11/15/19	912828U32	AA+	Aaa	AAA	2,000,000.00	1.0000	2.0284	1,994,140.63	3,348.21	3,260.87	1,997,488.84	1,998,203.12	714.28
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1024061	7/15/19	1/15/20	912828V31	AA+	Aaa	AAA	2,100,000.00	1.3750	2.0696	2,092,781.25	3,060.12	6,120.24	2,095,841.37	2,097,128.90	1,287.53
US TREASURY N/B / BANK OF AMERICA															
1003098	3/1/19	2/15/20	912828W22	AA+	Aaa	AAA	1,625,000.00	1.3750	2.5502	1,606,972.66	10,991.03	2,853.69	1,617,963.69	1,621,889.65	3,925.96
US TREASURY N/B / BNY Mellon Capital Market															
1026014	7/26/19	2/15/20	912828MP2	AA+	Aaa	AAA	1,500,000.00	3.6250	2.1364	1,512,246.09	(4,022.00)	6,944.63	1,508,224.09	1,509,492.20	1,268.11
Subtotal for TREASURY BOND:							7,225,000.00	1.7383	2.1801	7,206,140.63	13,377.36	19,179.43	7,219,517.99	7,226,713.87	7,195.88
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
1016460	5/24/19	10/31/19	912828F62	AA+	Aaa	AAA	2,530,000.00	1.5000	2.4055	2,520,117.19	8,029.78	13,406.25	2,528,146.97	2,529,209.38	1,062.41
US TREASURY N/B / BNY Mellon Capital Market															
1026701	7/31/19	12/31/19	9128283N8	AA+	Aaa	AAA	3,000,000.00	1.8750	2.0991	2,997,187.50	1,139.71	9,476.90	2,998,327.21	3,000,058.59	1,731.38
US TREASURY N/B / JEFFERIES & COMPANY															
1030659	8/23/19	12/31/19	9128283N8	AA+	Aaa	AAA	3,000,000.00	1.8750	1.9587	2,999,062.50	281.25	5,961.28	2,999,343.75	3,000,058.59	714.84

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund / Non-Pooled Investments As of 30-Sep-2019

Run Date: 07-Oct-2019 12:05 pm
Print Date: 07-Oct-2019
As at date: 07-Oct-2019

3528

* 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>283-John Wayne Airport</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JEFFERIES & COMPANY															
1022973	7/5/19	4/30/20	912828VA5	AA+	Aaa	AAA	2,500,000.00	1.1250	2.0602	2,481,054.69	5,557.29	6,725.54	2,486,611.98	2,489,501.95	2,889.97
Subtotal for TREASURY BOND - ME:							11,030,000.00	1.6190	2.1224	10,997,421.88	15,008.03	35,569.97	11,012,429.91	11,018,828.51	6,398.60
Subtotal for U. S. TREASURIES:							25,290,000.00	1.2027	2.1780	25,159,722.57	28,385.39	113,642.26	25,188,107.96	25,264,226.66	76,118.70
Total 283-John Wayne Airport :							52,676,683.86	0.7085	2.1509	52,437,536.71	73,005.66	170,649.48	52,550,483.51	52,633,587.96	83,104.45
Net Asset Value (NAV):														1.001581	
<u>650-CCCD SERIES 2017E</u>															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	10/1/19			AAAm	NR	NR	147,721.12		2.0029	147,721.12	0.00	0.00	147,721.12	147,721.12	0.00
Subtotal for FUNDS:							147,721.12		2.0029	147,721.12	0.00	0.00	147,721.12	147,721.12	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	239.93	3,676.22	383,465.08	419,838.65	36,373.57
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(205.06)	2,070.32	227,573.92	245,268.00	17,694.08
FED FARM CR BK / MORGAN STANLEY															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(46.01)	987.00	94,995.51	99,683.24	4,687.73
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	1,064.42	1,526.25	171,005.76	190,391.40	19,385.64
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(97.77)	633.74	141,742.44	147,933.97	6,191.53
FED FARM CR BK / MORGAN STANLEY															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(497.01)	610.31	52,680.39	55,964.70	3,284.31
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	412.07	11,659.72	1,997,992.07	2,130,040.00	132,047.93
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	74.00	1,035.94	84,228.25	94,938.20	10,709.95
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(77,561.72)	35,416.67	1,925,116.78	2,079,270.00	154,153.22

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund / Non-Pooled Investments As of 30-Sep-2019

Run Date: 07-Oct-2019 12:05 pm
Print Date: 07-Oct-2019
As at date: 07-Oct-2019

Page 4 of 6
User: SNong

3528

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	497.17	14,568.89	1,997,077.17	2,000,000.00	2,922.83
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(74,594.33)	4,500.00	2,013,567.67	2,236,635.00	223,067.33
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(76,799.07)	26,388.89	2,620,320.93	2,960,210.00	339,889.07
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	917.83	1,555.50	247,296.28	255,000.00	7,703.72
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	383.29	1,821.82	143,706.82	157,902.99	14,196.17
FED FARM CR BK / MORGAN STANLEY															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(2.41)	372.22	500,021.33	500,000.00	(21.33)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(3,341.64)	3,049.05	294,200.78	327,463.93	33,263.15
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	3,621.54	8,880.00	1,967,081.54	2,000,000.00	32,918.46
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(12,931.58)	32,366.11	2,134,688.42	2,000,000.00	(134,688.42)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(238,866.35)	151,118.65	16,996,761.14	17,900,540.08	903,778.94
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(238,866.35)	151,118.65	16,996,761.14	17,900,540.08	903,778.94
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(28,676.00)	8,620.92	1,803,023.22	2,071,054.70	268,031.48
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(28,676.00)	8,620.92	1,803,023.22	2,071,054.70	268,031.48
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	16,734.97	5,747.28	1,924,859.97	2,087,968.76	163,108.79
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	16,734.97	5,747.28	1,924,859.97	2,087,968.76	163,108.79
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(11,941.03)	14,368.20	3,727,883.19	4,159,023.46	431,140.27
Total 650-CCCD SERIES 2017E :							18,963,721.12	4.0641	3.0786	21,123,172.83	(250,807.38)	165,486.85	20,872,365.45	22,207,284.66	1,334,919.21

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund / Non-Pooled Investments As of 30-Sep-2019

Run Date: 07-Oct-2019 12:05 pm
Print Date: 07-Oct-2019
As at date: 07-Oct-2019

Page 5 of 6
User: SNong

3528

* 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															
Net Asset Value (NAV):															1.063956
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(927.99)	10,490.28	3,320,068.01	3,317,543.20	(2,524.81)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794638	7/30/15	7/29/20	3130A5Z77	AA+	Aaa	NR	3,500,000.00	1.8300	1.7810	3,508,150.38	(6,800.29)	11,030.83	3,501,350.09	3,500,000.00	(1,350.09)
FANNIE MAE / DEUTSCHE															
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	13,410.84	17,621.53	3,493,530.84	3,474,940.00	(18,590.84)
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	5,243.27	16,722.22	3,495,558.77	3,526,390.00	30,831.23
FED HM LN BK BD / FTN FINANCIAL															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(16,377.25)	34,681.11	3,477,695.15	3,625,407.10	147,711.95
FANNIE MAE / MORGAN STANLEY															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	1,416.70	13,650.00	3,499,974.10	3,644,748.90	144,774.80
FED FARM CR BK / MORGAN STANLEY															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(1,952.21)	22,245.30	3,495,688.09	3,576,676.95	80,988.86
Subtotal for GOVT AGENCY-FIX-30/360:							24,225,000.00	2.0880	2.0298	24,289,851.98	(5,986.93)	126,441.27	24,283,865.05	24,665,706.15	381,841.10
Subtotal for GOVERNMENT AGENCY:							24,225,000.00	2.0880	2.0298	24,289,851.98	(5,986.93)	126,441.27	24,283,865.05	24,665,706.15	381,841.10
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
825557	2/1/16	1/31/21	912828N89	AA+	Aaa	AAA	3,500,000.00	1.3750	1.4960	3,479,680.47	14,889.12	8,108.02	3,494,569.59	3,482,021.48	(12,548.11)
US TREASURY N/B / DEUTSCHE															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	6,896.28	15,478.94	3,491,310.34	3,516,542.96	25,232.62
US TREASURY N/B / BANK OF AMERICA															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	19,217.91	29,293.48	3,465,487.44	3,543,750.00	78,262.56
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.7083	1.8936	10,410,364.06	41,003.31	52,880.44	10,451,367.37	10,542,314.44	90,947.07
Subtotal for U. S. TREASURIES:							10,500,000.00	1.7083	1.8936	10,410,364.06	41,003.31	52,880.44	10,451,367.37	10,542,314.44	90,947.07
Total 650-Fountain Valley SD40 :							34,725,000.00	1.9732	1.9886	34,700,216.04	35,016.38	179,321.71	34,735,232.42	35,208,020.59	472,788.17
Net Asset Value (NAV):															1.013611
Total Investments:							106,365,404.98	1.7196	2.2633	108,260,925.58	(142,785.34)	515,458.04	108,158,081.38	110,048,893.21	1,890,811.83

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 30-Sep-2019

Run Date: 07-Oct-2019 12:05 pm
Print Date: 07-Oct-2019
As at date: 07-Oct-2019

Page 6 of 6

User: SNong

3528

* Market values provided by Bloomberg & Northern Trust

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

Issuer / Broker

Report Parameters

Deals [Settlement Date] <= 30-Sep-2019

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

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

**COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
September 30, 2019**

	TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
REDEVELOPMENT AGENCIES													
2014 NDAPP	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.83%	\$ 14,218.24	\$ 14,218.24	\$ 132.76
2014 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.83%	2,351,751.10	2,351,751.10	3,967.17
COMMUNITY FACILITIES DISTRICTS													
2014 SOCPFA SERIES A&B	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.83%	6,691,011.10	6,691,011.10	10,866.54
2016-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	* 8AMMF0FS5	A1	AA-	AA-	1.90%	16,102,388.23	16,102,388.23	28,939.61
2017-1 VILLAGE OF ESENCIA	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.83%	68,196,193.50	68,196,193.50	110,761.84
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAAm	AAAmmf	1.42%	2,710.36	2,710.36	3.17
2018 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.83%	19,938.86	19,938.86	32.38
ASSESSMENT DISTRICTS													
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.83%	451,257.56	451,257.56	767.50
2017-1 NEWPORT COAST	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.83%	950,613.56	950,613.56	1,742.19
REVENUE BONDS													
2016 CUF LEASE REVENUE BONDS	ZIONS BANCORPORATION	MONEY MARKET			FED GOVT OBLI FD-IS	60934N104	Aaa-mf	AAAm	AAAmmf	1.85%	1,499,306.45	1,499,306.45	1,163.31
PENSION OBLIGATION BONDS (POBs)													
1997A TAXABLE REFUNDING POBs	BNY MELLON	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAAm	N/R	1.53%	2,397.13	2,397.13	3.16
1997A TAXABLE REFUNDING POBs	BNY MELLON	GOVT SECURITY	06/22/00	09/01/21	FANNIE MAE	31364KQH6	Aaa	AA+	AAA	0.00%	8,431,417.46	18,827,928.34	-
2019A PREPAID POBs	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.83%	13,681.11	13,681.11	20.64
TEETER PLAN													
OBLIGATION NOTES	U.S. BANK	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAAm	AAAmmf	1.83%	<u>140,505.60</u>	<u>140,505.60</u>	<u>104.38</u>
TOTAL OF INVESTMENTS WITH TRUSTEES											<u>\$ 104,867,390.26</u>	<u>\$ 115,263,901.14</u>	<u>\$ 158,504.65</u>

* 8AMMF0FS5 is an US Bank internal identifier.

**COUNTY OF ORANGE
 CEO / PUBLIC FINANCE DEPARTMENT
 INVENTORY OF INVESTMENTS WITH TRUSTEES
 SUMMARY BY INVESTMENT TYPE
 September 30, 2019**

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS							
FEDERATED GOVT OBLIGATIONS TAX MGD FUND			608919494	1.53%	\$ 2,397.13	\$ 2,397.13	\$ 3.16
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.42%	2,710.36	2,710.36	3.17
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	1.83%	78,829,170.63	78,829,170.63	128,395.40
US BANK MONEY MARKET DEPOSIT ACCOUNT			*8AMMF0FS5	1.90%	16,102,388.23	16,102,388.23	28,939.61
FED GOVT OBLI FD-IS			60934N104	1.85%	1,499,306.45	1,499,306.45	1,163.31
SUB-TOTAL MONEY MARKET FUNDS					<u>96,435,972.80</u>	<u>96,435,972.80</u>	<u>158,504.65</u>
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	8,431,417.46	18,827,928.34	-
SUB-TOTAL US GOVERNMENT SECURITIES					<u>8,431,417.46</u>	<u>18,827,928.34</u>	<u>-</u>
TOTAL OF INVESTMENTS WITH TRUSTEES					<u>\$ 104,867,390.26</u>	<u>\$ 115,263,901.14</u>	<u>\$ 158,504.65</u>

* 8AMMF0FS5 is an US Bank internal identifier.

- - -

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

Prepared by: JWA Accounting
Date: 10/3/2019

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 2.00% 8AMMF0FP1		\$ 9,620,299.06	\$ 9,620,299.06				
		\$ 9,620,299.06	\$ 9,620,299.06				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 2.00% 8AMMF0FP1				\$ 746,555.01	\$ 746,555.01	\$ 447,379.18	\$ 447,379.18
				\$ 746,555.01	\$ 746,555.01	\$ 447,379.18	\$ 447,379.18
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 2.00% 8AMMF0FP1				\$ 2,072,941.73	\$ 2,072,941.73	\$ 660,638.08	\$ 660,638.08
				\$ 2,072,941.73	\$ 2,072,941.73	\$ 660,638.08	\$ 660,638.08

WELLS FARGO BANK

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

N/A

\$ 3,005,099.74 \$ 3,005,099.74

(Note 1): US Bank Money Market Deposit - Interest rate is variable.

**Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended September 30, 2019**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	10/31/19	2.84%	NR	\$ 100,545,000	Extended Fund*	\$ 100,545,000	\$ 100,545,000
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	01/31/20	2.88%	NR	100,545,000	Extended Fund*	100,545,000	100,545,000
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	04/30/20	2.28%	NR	100,545,000	Extended Fund*	100,545,000	100,545,000
					<u>\$ 301,635,000</u>		<u>\$ 301,635,000</u>	<u>\$ 301,635,000</u>
								A

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 45.02%
Orange County Educational Investment Pool - 54.98%

**Market values provided by Bloomberg and Northern Trust

Total Pooled Assets	\$	8,743,109,860	B
			3.45% =A/B
County Pool		832,718,513.58	
Education Pool		1,079,713,277.98	
X-Fund		<u>6,830,678,068.07</u>	
		8,743,109,859.63	

**Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2019/2020**

<u>Temporary Transfer-from OCEIP</u>	<u>Transfer Date</u>	<u>Maturity</u>	<u>Int Rate*</u>	<u>Original Amount</u>		<u>Principal Paydown</u>	<u>Principal Outstanding</u>
Anaheim Union High	4/30/2012	10/31/2012	0.56%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	-
Anaheim Union High	10/10/2012	1/31/2013	0.44%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.38%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.47%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.76%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.78%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim City	4/29/2013	8/31/2013	0.38%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.34%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.47%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.46%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.76%	10,000,000	Educational Money Market Fund	10,000,000	-
Brea Olinda	4/30/2012	10/31/2012	0.56%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.36%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.34%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.46%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.80%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.78%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.34%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	9/28/2018	1/31/2019	2.24%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	9/27/2019	1/31/2020	2.43%	40,000,000	Educational Money Market Fund	-	40,000,000
Fullerton Joint Union High	4/30/2012	10/31/2012	0.56%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.38%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.56%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.38%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.47%	2,000,000	Educational Money Market Fund	2,000,000	-
Ocean View	4/29/2013	8/31/2013	0.38%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.44%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.38%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.56%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.38%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.47%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.76%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				\$ 827,700,000		\$ 787,700,000	40,000,000

* Int Rate is the Educational Investment Pool monthly apportionment gross yield for the last active month plus 15 basis points.

** Temporary Transfers are authorized by California Constitution Article XVI Section 6, and OC Board of Supervisors Resolution 19-018
These transactions are reported in the County's books as Due to/From other Governmental Entities within the School Fund #650.

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1028938	FREDDIE DISCOUNT	/UBS	AGDN				2.0000 / 2.0022					
				9/3/2019	9/3/2019	MAT		(19,100,000.00)	(19,078,777.78)	0.00	(21,222.22)	19,100,000.00
1032148	US TREASURY N/B	/BNY Mellon Capital Market	CMB				2.0315 / 2.0330					
				9/16/2019	9/3/2019	PURC		10,000,000.00	9,992,664.03	0.00	0.00	(9,992,664.03)
1032149	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.0250 / 2.0282					
				10/1/2019	9/3/2019	PURC		10,000,000.00	9,984,250.00	0.00	0.00	(9,984,250.00)
1032150	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.0400 / 2.0424					
				9/24/2019	9/3/2019	PURC		15,000,000.00	14,982,150.00	0.00	0.00	(14,982,150.00)
1028035	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.0500 / 2.0533					
				9/4/2019	9/4/2019	MAT		(10,000,000.00)	(9,984,055.56)	0.00	(15,944.44)	10,000,000.00
1028288	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.0500 / 2.0532					
				9/4/2019	9/4/2019	MAT		(5,000,000.00)	(4,992,312.50)	0.00	(7,687.50)	5,000,000.00
1032442	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.0400 / 2.0417					
				9/19/2019	9/4/2019	PURC		3,500,000.00	3,497,025.00	0.00	0.00	(3,497,025.00)
1032444	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.0300 / 2.0323					
				9/24/2019	9/4/2019	PURC		20,000,000.00	19,977,444.44	0.00	0.00	(19,977,444.44)
1013155	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3500 / 2.3693					
				9/5/2019	9/5/2019	MAT		(6,000,000.00)	(5,951,041.67)	0.00	(48,958.33)	6,000,000.00
1032485	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.0300 / 2.0338					
				10/8/2019	9/5/2019	PURC		10,000,000.00	9,981,391.67	0.00	0.00	(9,981,391.67)
1032486	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.0300 / 2.0331					
				10/2/2019	9/5/2019	PURC		2,200,000.00	2,196,650.50	0.00	0.00	(2,196,650.50)
1028332	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.0500 / 2.0533					
				9/6/2019	9/6/2019	MAT		(20,000,000.00)	(19,968,111.11)	0.00	(31,888.89)	20,000,000.00
1028333	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.0500 / 2.0533					
				9/6/2019	9/6/2019	MAT		(30,000,000.00)	(29,952,166.67)	0.00	(47,833.33)	30,000,000.00
1031662	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.0300 / 2.0309					

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd				9/6/2019	9/6/2019	MAT		(15,300,000.00)	(15,293,098.00)	0.00	(6,902.00)	15,300,000.00
1032901	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.0200 / 2.0222					
1032904	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	9/25/2019	9/6/2019	PURC	2.0150 / 2.0162	2,700,000.00	2,697,121.50	0.00	0.00	(2,697,121.50)
1032906	US TREASURY N/B	/BARCLAYS CAPITAL	CMB	9/17/2019	9/6/2019	PURC	2.0250 / 2.0261	20,000,000.00	19,987,686.10	0.00	0.00	(19,987,686.11)
1026687	FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/16/2019	9/6/2019	PURC	2.0300 / 2.0346	10,000,000.00	9,994,375.00	0.00	0.00	(9,994,375.00)
1032943	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	9/9/2019	9/9/2019	MAT	2.0000 / 2.0009	(15,000,000.00)	(14,966,166.67)	0.00	(33,833.33)	15,000,000.00
1024387	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	9/17/2019	9/9/2019	PURC	2.1125 / 2.1195	25,000,000.00	24,988,888.90	0.00	0.00	(24,988,888.89)
1024610	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	9/10/2019	9/10/2019	MAT	2.0798 / 2.0864	(25,000,000.00)	(24,917,847.22)	0.00	(82,152.78)	25,000,000.00
1026688	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/10/2019	9/10/2019	MAT	2.0300 / 2.0347	(10,000,000.00)	(9,968,225.28)	0.00	(31,774.72)	10,000,000.00
1028900	US TREASURY N/B	/FTN FINANCIAL	TBILL	9/10/2019	9/10/2019	MAT	2.0250 / 2.0282	(25,000,000.00)	(24,942,201.39)	0.00	(57,798.61)	25,000,000.00
1033132	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/10/2019	9/10/2019	MAT	2.0000 / 2.0003	(10,000,000.00)	(9,984,250.00)	0.00	(15,750.00)	10,000,000.00
1033134	US TREASURY N/B	/DEUTSCHE	TBILL	9/13/2019	9/10/2019	PURC	2.0200 / 2.0208	13,575,000.00	13,572,737.50	0.00	0.00	(13,572,737.50)
1028937	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/17/2019	9/10/2019	PURC	2.0300 / 2.0332	10,000,000.00	9,996,072.22	0.00	0.00	(9,996,072.22)
1031102	FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/11/2019	9/11/2019	MAT	2.0250 / 2.0267	(20,000,000.00)	(19,968,422.22)	0.00	(31,577.78)	20,000,000.00

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1031153	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	9/11/2019	9/11/2019	MAT	2.0300 / 2.0316	(40,000,000.00)	(39,966,250.00)	0.00	(33,750.00)	40,000,000.00
1031154	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	9/11/2019	9/11/2019	MAT	2.0300 / 2.0316	(2,760,000.00)	(2,757,821.13)	0.00	(2,178.87)	2,760,000.00
1033466	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/11/2019	9/11/2019	MAT	2.0000 / 2.0010	(4,200,000.00)	(4,196,684.33)	0.00	(3,315.67)	4,200,000.00
1033467	FHLB DISC CORP	/TD SECURITIES	AGDN	9/20/2019	9/11/2019	PURC	2.0000 / 2.0016	15,000,000.00	14,992,500.00	0.00	0.00	(14,992,500.00)
1033468	US TREASURY N/B	/DEUTSCHE	TBILL	9/25/2019	9/11/2019	PURC	2.0250 / 2.0257	11,400,000.00	11,391,133.33	0.00	0.00	(11,391,133.33)
1033469	US TREASURY N/B	/DEUTSCHE	CMB	9/17/2019	9/11/2019	PURC	2.0270 / 2.0276	25,000,000.00	24,991,562.50	0.00	0.00	(24,991,562.50)
1013154	US TREASURY N/B	/DEUTSCHE	TBILL	9/16/2019	9/11/2019	PURC	2.3560 / 2.3765	25,000,000.00	24,992,961.80	0.00	0.00	(24,992,961.81)
1033511	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	9/12/2019	9/12/2019	MAT	2.0000 / 2.0007	(30,000,000.00)	(29,740,840.00)	0.00	(259,160.00)	30,000,000.00
1033132	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/18/2019	9/12/2019	PURC	2.0000 / 2.0003	12,250,000.00	12,245,916.67	0.00	0.00	(12,245,916.67)
1033987	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/13/2019	9/13/2019	MAT	1.9750 / 1.9788	(13,575,000.00)	(13,572,737.50)	0.00	(2,262.50)	13,575,000.00
1028902	US TREASURY N/B	/DEUTSCHE	CMB	10/18/2019	9/13/2019	PURC	1.9900 / 1.9937	22,000,000.00	21,957,756.94	0.00	0.00	(21,957,756.94)
1030439	US TREASURY N/B	/BNP PARIBAS	CMB	9/16/2019	9/16/2019	MAT	2.0190 / 2.0218	(10,000,000.00)	(9,981,205.56)	0.00	(18,794.44)	10,000,000.00
1031106	US TREASURY N/B	/DEUTSCHE	CMB	9/16/2019	9/16/2019	MAT	2.0500 / 2.0523	(30,000,000.00)	(29,957,937.50)	0.00	(42,062.50)	30,000,000.00
1031160	US TREASURY N/B	/BARCLAYS CAPITAL	CMB	9/16/2019	9/16/2019	MAT	2.0500 / 2.0522	(10,000,000.00)	(9,988,611.11)	0.00	(11,388.89)	10,000,000.00
				9/16/2019	9/16/2019	MAT		(10,000,000.00)	(9,989,180.56)	0.00	(10,819.44)	10,000,000.00

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1031890	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.0300 / 2.0319					
				9/16/2019	9/16/2019	MAT		(1,500,000.00)	(1,498,562.08)	0.00	(1,437.92)	1,500,000.00
1032148	US TREASURY N/B	/BNY Mellon Capital Market	CMB				2.0315 / 2.0330					
				9/16/2019	9/16/2019	MAT		(10,000,000.00)	(9,992,664.03)	0.00	(7,335.97)	10,000,000.00
1032906	US TREASURY N/B	/BARCLAYS CAPITAL	CMB				2.0250 / 2.0261					
				9/16/2019	9/16/2019	MAT		(10,000,000.00)	(9,994,375.00)	0.00	(5,625.00)	10,000,000.00
1033469	US TREASURY N/B	/DEUTSCHE	CMB				2.0270 / 2.0276					
				9/16/2019	9/16/2019	MAT		(25,000,000.00)	(24,992,961.81)	0.00	(7,038.19)	25,000,000.00
1034222	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1500 / 2.1501					
				9/17/2019	9/16/2019	PURC		10,000,000.00	9,999,402.78	0.00	0.00	(9,999,402.78)
1034224	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.0400 / 2.0405					
				9/20/2019	9/16/2019	PURC		43,000,000.00	42,990,253.32	0.00	0.00	(42,990,253.33)
1034227	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				1.9550 / 1.9596					
				10/29/2019	9/16/2019	PURC		50,000,000.00	49,883,243.05	0.00	0.00	(49,883,243.06)
1025732	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.0925 / 2.0992					
				9/17/2019	9/17/2019	MAT		(10,000,000.00)	(9,968,031.25)	0.00	(31,968.75)	10,000,000.00
1030857	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.0200 / 2.0225					
				9/17/2019	9/17/2019	MAT		(15,000,000.00)	(14,981,483.33)	0.00	(18,516.67)	15,000,000.00
1032904	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.0150 / 2.0162					
				9/17/2019	9/17/2019	MAT		(20,000,000.00)	(19,987,686.11)	0.00	(12,313.89)	20,000,000.00
1032943	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.0000 / 2.0009					
				9/17/2019	9/17/2019	MAT		(25,000,000.00)	(24,988,888.89)	0.00	(11,111.11)	25,000,000.00
1033134	US TREASURY N/B	/DEUTSCHE	TBILL				2.0200 / 2.0208					
				9/17/2019	9/17/2019	MAT		(10,000,000.00)	(9,996,072.22)	0.00	(3,927.78)	10,000,000.00
1033468	US TREASURY N/B	/DEUTSCHE	TBILL				2.0250 / 2.0257					
				9/17/2019	9/17/2019	MAT		(25,000,000.00)	(24,991,562.50)	0.00	(8,437.50)	25,000,000.00
1034222	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1500 / 2.1501					
				9/17/2019	9/17/2019	MAT		(10,000,000.00)	(9,999,402.78)	0.00	(597.22)	10,000,000.00
1034268	FHLB DISC CORP	/TD SECURITIES	AGDN				2.0500 / 2.0520					

Deals [Transaction Type] = SE

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1034272	FHLB DISC CORP	/TD SECURITIES	AGDN	10/4/2019	9/17/2019	PURC	2.0300 / 2.0348	5,000,000.00	4,995,159.72	0.00	0.00	(4,995,159.72)
1034273	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/29/2019	9/17/2019	PURC	2.0300 / 2.0355	21,000,000.00	20,950,265.01	0.00	0.00	(20,950,265.00)
1034274	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	11/4/2019	9/17/2019	PURC	2.0300 / 2.0356	15,000,000.00	14,959,400.00	0.00	0.00	(14,959,400.00)
1034275	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	11/5/2019	9/17/2019	PURC	2.1045 / 2.1054	30,000,000.00	29,917,108.32	0.00	0.00	(29,917,108.33)
1030007	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	9/24/2019	9/17/2019	PURC	2.0200 / 2.0232	50,000,000.00	49,979,539.60	0.00	0.00	(49,979,539.58)
1033511	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	9/18/2019	9/18/2019	MAT	2.0000 / 2.0007	(10,000,000.00)	(9,984,288.89)	0.00	(15,711.11)	10,000,000.00
1034447	FHLB DISC CORP	/TD SECURITIES	AGDN	9/18/2019	9/18/2019	MAT	1.9850 / 1.9891	(12,250,000.00)	(12,245,916.67)	0.00	(4,083.33)	12,250,000.00
1034448	FHLB DISC CORP	/UBS	AGDN	10/25/2019	9/18/2019	PURC	2.0000 / 2.0018	3,700,000.00	3,692,451.49	0.00	0.00	(3,692,451.49)
1034449	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	10/4/2019	9/18/2019	PURC	1.9650 / 1.9704	2,600,000.00	2,597,688.89	0.00	0.00	(2,597,688.89)
1013370	US TREASURY N/B	/UBS	TBILL	11/7/2019	9/18/2019	PURC	2.3520 / 2.3731	15,000,000.00	14,959,062.50	0.00	0.00	(14,959,062.50)
1028531	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	9/19/2019	9/19/2019	MAT	2.0200 / 2.0243	(5,000,000.00)	(4,955,573.33)	0.00	(44,426.67)	5,000,000.00
1032442	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/19/2019	9/19/2019	MAT	2.0400 / 2.0417	(10,000,000.00)	(9,978,677.78)	0.00	(21,322.22)	10,000,000.00
1034929	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	9/19/2019	9/19/2019	MAT	1.9125 / 1.9137	(3,500,000.00)	(3,497,025.00)	0.00	(2,975.00)	3,500,000.00
1029418	FED FARM CR BK	/FTN FINANCIAL	AGDN	10/1/2019	9/19/2019	PURC	2.0000 / 2.0039	15,000,000.00	14,990,437.50	0.00	0.00	(14,990,437.50)
				9/20/2019	9/20/2019	MAT		(42,000,000.00)	(41,918,333.33)	0.00	(81,666.67)	42,000,000.00

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1030656	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.0350 / 2.0382					
				9/20/2019	9/20/2019	MAT		(20,000,000.00)	(19,968,344.44)	0.00	(31,655.56)	20,000,000.00
1031877	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.0300 / 2.0324					
				9/20/2019	9/20/2019	MAT		(2,015,000.00)	(2,012,613.90)	0.00	(2,386.10)	2,015,000.00
1033466	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.0000 / 2.0010					
				9/20/2019	9/20/2019	MAT		(15,000,000.00)	(14,992,500.00)	0.00	(7,500.00)	15,000,000.00
1034224	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.0400 / 2.0405					
				9/20/2019	9/20/2019	MAT		(43,000,000.00)	(42,990,253.33)	0.00	(9,746.67)	43,000,000.00
1034971	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.8665 / 1.8682					
				10/8/2019	9/20/2019	PURC		40,000,000.00	39,962,670.00	0.00	0.00	(39,962,670.00)
1034974	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.9530 / 1.9560					
				10/18/2019	9/20/2019	PURC		10,000,000.00	9,984,810.00	0.00	0.00	(9,984,810.00)
1034975	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.9400 / 1.9427					
				10/16/2019	9/20/2019	PURC		50,000,000.00	49,929,944.45	0.00	0.00	(49,929,944.44)
1034976	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.9400 / 1.9450					
				11/7/2019	9/20/2019	PURC		12,000,000.00	11,968,960.00	0.00	0.00	(11,968,960.00)
1034978	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.9000 / 1.9012					
				10/2/2019	9/20/2019	PURC		5,100,000.00	5,096,770.00	0.00	0.00	(5,096,770.00)
1034979	US TREASURY N/B	/DEUTSCHE	TBILL				1.8800 / 1.8845					
				11/5/2019	9/20/2019	PURC		20,000,000.00	19,951,955.56	0.00	0.00	(19,951,955.56)
1034980	FHLB DISC CORP	/TD SECURITIES	AGDN				1.9400 / 1.9413					
				10/2/2019	9/20/2019	PURC		1,250,000.00	1,249,191.67	0.00	0.00	(1,249,191.67)
1029422	FNMA DISCOUNT	/Mizuho Securities USA Inc	AGDN				2.0000 / 2.0042					
				9/23/2019	9/23/2019	MAT		(15,000,000.00)	(14,968,333.33)	0.00	(31,666.67)	15,000,000.00
1032150	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.0400 / 2.0424					
				9/24/2019	9/24/2019	MAT		(15,000,000.00)	(14,982,150.00)	0.00	(17,850.00)	15,000,000.00
1032444	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.0300 / 2.0323					

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1034275	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	9/24/2019	9/24/2019	MAT	2.1045 / 2.1054	(20,000,000.00)	(19,977,444.44)	0.00	(22,555.56)	20,000,000.00
1035585	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	9/24/2019	9/24/2019	MAT	1.9300 / 1.9343	(50,000,000.00)	(49,979,539.58)	0.00	(20,460.42)	50,000,000.00
1035586	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	11/4/2019	9/24/2019	PURC	1.9000 / 1.9028	10,000,000.00	9,978,019.44	0.00	0.00	(9,978,019.44)
1035593	US TREASURY N/B	/DEUTSCHE	TBILL	10/22/2019	9/24/2019	PURC	1.8860 / 1.8888	2,636,000.00	2,632,104.58	0.00	0.00	(2,632,104.58)
1035594	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	10/22/2019	9/24/2019	PURC	1.6250 / 1.9714	50,000,000.00	49,926,655.55	0.00	0.00	(49,926,655.56)
1031659	FHLB DISC CORP	/DEUTSCHE	AGDN	12/31/2019	9/24/2019	PURC	2.0450 / 2.0481	30,000,000.00	29,971,875.00	113,926.63	0.00	(30,085,801.63)
1031880	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	9/25/2019	9/25/2019	MAT	2.0450 / 2.0480	(10,000,000.00)	(9,984,662.50)	0.00	(15,337.50)	10,000,000.00
1032901	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	9/25/2019	9/25/2019	MAT	2.0200 / 2.0222	(6,700,000.00)	(6,690,104.47)	0.00	(9,895.53)	6,700,000.00
1033467	FHLB DISC CORP	/TD SECURITIES	AGDN	9/25/2019	9/25/2019	MAT	2.0000 / 2.0016	(2,700,000.00)	(2,697,121.50)	0.00	(2,878.50)	2,700,000.00
1035822	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	9/25/2019	9/25/2019	MAT	1.9100 / 1.9166	(11,400,000.00)	(11,391,133.33)	0.00	(8,866.67)	11,400,000.00
1035824	FHLB DISC CORP	/DEUTSCHE	AGDN	11/29/2019	9/25/2019	PURC	1.9000 / 1.9023	20,000,000.00	19,931,027.78	0.00	0.00	(19,931,027.78)
1035825	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	10/18/2019	9/25/2019	PURC	1.9000 / 1.9023	2,800,000.00	2,796,601.11	0.00	0.00	(2,796,601.11)
1035826	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	10/18/2019	9/25/2019	PURC	1.9000 / 1.9007	2,000,000.00	1,997,572.22	0.00	0.00	(1,997,572.22)
1035827	FHLB DISC CORP	/TD SECURITIES	AGDN	10/2/2019	9/25/2019	PURC	1.8500 / 1.8508	6,500,000.00	6,497,598.61	0.00	0.00	(6,497,598.61)
				10/3/2019	9/25/2019	PURC		5,900,000.00	5,897,574.44	0.00	0.00	(5,897,574.44)

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
979281	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.5800 / 2.6491					
				9/26/2019	9/26/2019	MAT		(5,000,000.00)	(4,869,566.67)	0.00	(130,433.33)	5,000,000.00
1003563	FED HM LN BK BD	/DEUTSCHE	AGNFI				1.0000 / 2.5482					
				9/26/2019	9/26/2019	INT		0.00	0.00	0.00	(13,675.00)	13,675.00
				9/26/2019	9/26/2019	MAT		(2,735,000.00)	(2,711,779.85)	0.00	(23,220.15)	2,735,000.00
1035873	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.8750 / 1.8810					
				11/26/2019	9/26/2019	PURC		10,000,000.00	9,968,229.17	0.00	0.00	(9,968,229.17)
1035875	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.8600 / 1.8648					
				11/15/2019	9/26/2019	PURC		10,000,000.00	9,974,166.67	0.00	0.00	(9,974,166.67)
1036072	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				1.8200 / 1.8237					
				11/5/2019	9/26/2019	PURC		10,000,000.00	9,979,777.78	0.00	0.00	(9,979,777.78)
1036075	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.6000 / 1.6004					
				10/1/2019	9/26/2019	PURC		20,000,000.00	19,995,555.56	0.00	0.00	(19,995,555.56)
1036076	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				1.5120 / 1.5123					
				10/1/2019	9/26/2019	PURC		50,000,000.00	49,989,500.00	0.00	0.00	(49,989,500.00)
1031886	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.0700 / 2.0733					
				9/27/2019	9/27/2019	MAT		(5,000,000.00)	(4,991,950.00)	0.00	(8,050.00)	5,000,000.00
1031888	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.0400 / 2.0432					
				9/27/2019	9/27/2019	MAT		(2,000,000.00)	(1,996,826.67)	0.00	(3,173.33)	2,000,000.00
1031889	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.0400 / 2.0432					
				9/27/2019	9/27/2019	MAT		(4,164,000.00)	(4,157,393.12)	0.00	(6,606.88)	4,164,000.00
Sub Total:								56,212,000.00	56,563,693.96	113,926.63	(1,461,509.11)	(55,216,111.51)

Fund: Extended Fund												
948127	JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN				1.6500 / 2.6200					
				3/1/2021	9/1/2019	INT		0.00	0.00	0.00	(123,750.00)	123,750.00
953261	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN				1.6500 / 2.6605					
				3/1/2021	9/1/2019	INT		0.00	0.00	0.00	(123,750.00)	123,750.00
961974	JOHNSON & JOHNSON	/BNY Mellon Capital Market	MTN				2.9500 / 2.6580					

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
967574	JOHNSON & JOHNSON	/BNY Mellon Capital Market	MTN	9/1/2020	9/1/2019	INT	1.6500 / 2.7704	0.00	0.00	0.00	(70,800.00)	70,800.00
985095	JOHNSON & JOHNSON	/BNP PARIBAS	MTN	3/1/2021	9/1/2019	INT	1.6500 / 3.1204	0.00	0.00	0.00	(105,600.00)	105,600.00
1003100	FED FARM CR BK	/BNY Mellon Capital Market	AGNFI	3/1/2021	9/1/2019	INT	2.5500 / 2.5764	0.00	0.00	0.00	(68,763.75)	68,763.75
1015592	JOHNSON & JOHNSON	/TD SECURITIES	MTN	3/1/2022	9/1/2019	INT	2.9500 / 2.3900	0.00	0.00	0.00	(191,250.00)	191,250.00
1016452	JOHNSON & JOHNSON	/TD SECURITIES	MTN	9/1/2020	9/1/2019	INT	1.6500 / 2.4352	0.00	0.00	0.00	(23,600.00)	23,600.00
1024388	JOHNSON & JOHNSON	/MORGAN STANLEY	MTN	3/1/2021	9/1/2019	INT	1.6500 / 2.0583	0.00	0.00	0.00	(1,650.00)	1,650.00
1032151	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	3/1/2021	9/1/2019	INT	1.6759 / 1.7033	0.00	0.00	0.00	(86,625.00)	86,625.00
1032659	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME	8/13/2020	9/3/2019	PURC	1.6250 / 1.7334	32,000,000.00	31,486,057.34	0.00	0.00	(31,486,057.33)
1032660	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	11/30/2020	9/5/2019	PURC	1.6250 / 1.7334	25,000,000.00	24,966,796.88	107,667.35	0.00	(25,074,464.23)
1032905	FANNIE MAE	/TD SECURITIES	AGNFI	11/30/2020	9/5/2019	PURC	1.3750 / 1.4941	30,000,000.00	29,960,156.25	129,200.82	0.00	(30,089,357.07)
1032907	FANNIE MAE	/GREAT PACIFIC SECURITIES	AGNFI	9/6/2022	9/6/2019	PURC	1.3750 / 1.4941	25,000,000.00	24,913,000.00	0.00	0.00	(24,913,000.00)
1008111	FED HM LN BK BD	/MORGAN STANLEY	AGNFI	9/6/2022	9/6/2019	PURC	2.3750 / 2.3843	15,000,000.00	14,947,800.00	0.00	0.00	(14,947,800.00)
979507	FED HM LN BK BD	/MORGAN STANLEY	AGNFI	3/8/2024	9/8/2019	INT	3.1250 / 3.0017	0.00	0.00	0.00	(118,750.00)	118,750.00
				9/9/2022	9/9/2019	INT		0.00	0.00	0.00	(0.01)	0.01
				9/9/2022	9/9/2019	INT		0.00	0.00	0.00	(511,328.13)	511,328.13

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
979508	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.1250 / 3.0016					
				9/9/2022	9/9/2019	INT		0.00	0.00	0.00	(82,109.38)	82,109.38
984867	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.1250 / 3.0195					
				9/9/2022	9/9/2019	INT		0.00	0.00	0.00	(164,062.50)	164,062.50
1031342	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.0000 / 1.5066					
				9/9/2022	9/9/2019	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
984600	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				3.0000 / 2.9668					
				9/10/2021	9/10/2019	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
996197	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1				2.5655 / 2.5655					
				9/10/2020	9/10/2019	INT		0.00	0.00	0.00	(19,382.58)	19,382.58
1009471	FHLB DISC CORP	/TD SECURITIES	AGDN				2.3800 / 2.4042					
				9/10/2019	9/10/2019	MAT		(10,250,000.00)	(10,146,998.89)	0.00	(103,001.11)	10,250,000.00
1013372	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.3750 / 2.2860					
				9/10/2021	9/10/2019	INT		0.00	0.00	0.00	(393,537.50)	393,537.50
1031341	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.3750 / 1.5886					
				9/10/2021	9/10/2019	INT		0.00	0.00	0.00	(173,612.50)	173,612.50
1031667	FREDDIE MAC	/DEUTSCHE	CALLGOVAGY				2.4100 / 2.4081					
				6/10/2020	9/10/2019	REPAY P		(15,000,000.00)	(15,000,489.90)	0.00	0.00	15,000,489.90
				6/10/2020	9/10/2019	INT		0.00	0.00	0.00	(90,375.00)	90,375.00
983187	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				1.6250 / 2.9320					
				9/11/2020	9/11/2019	INT		0.00	0.00	0.00	(12,187.50)	12,187.50
983820	FED HM LN BK BD	/DEUTSCHE	AGNF1				4.6250 / 2.9088					
				9/11/2020	9/11/2019	INT		0.00	0.00	0.00	(324,328.13)	324,328.13
989142	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.8750 / 2.8636					
				9/11/2020	9/11/2019	INT		0.00	0.00	0.00	(200,531.25)	200,531.25
999153	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.5288 / 2.5574					
				12/11/2020	9/11/2019	INT		0.00	0.00	0.00	(2,322.65)	2,322.65
999837	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.4990					
				3/11/2022	9/11/2019	INT		0.00	0.00	0.00	(53,125.00)	53,125.00

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1000283	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.5000 / 2.5095					
				3/11/2022	9/11/2019	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
1000489	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				2.5000 / 2.5081					
				3/11/2022	9/11/2019	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1007492	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.2428					
				3/11/2022	9/11/2019	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1007768	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.5000 / 2.3559					
				3/11/2022	9/11/2019	INT		0.00	0.00	0.00	(350,000.00)	350,000.00
1008112	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.3556					
				3/11/2022	9/11/2019	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
1009258	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.8750 / 2.4365					
				9/11/2020	9/11/2019	INT		0.00	0.00	0.00	(172,500.00)	172,500.00
1009259	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.3539					
				3/11/2022	9/11/2019	INT		0.00	0.00	0.00	(125,437.50)	125,437.50
1009950	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.5000 / 2.3561					
				3/11/2022	9/11/2019	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
945503	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				2.3750 / 2.5004					
				3/12/2021	9/12/2019	INT		0.00	0.00	0.00	(114,000.00)	114,000.00
990978	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.7700 / 2.7970					
				3/12/2021	9/12/2019	INT		0.00	0.00	0.00	(94,526.25)	94,526.25
999841	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.5000 / 2.4971					
				3/12/2021	9/12/2019	INT		0.00	0.00	0.00	(29,861.11)	29,861.11
1007758	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1				2.5000 / 2.3867					
				3/12/2021	9/12/2019	INT		0.00	0.00	0.00	(28,368.06)	28,368.06
1007759	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				2.5000 / 2.3056					
				3/12/2021	9/12/2019	INT		0.00	0.00	0.00	(298,611.11)	298,611.11

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
1007762	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.3750 / 2.3842					
				3/12/2021	9/12/2019	INT		0.00	0.00	0.00	(166,250.00)	166,250.00
1007763	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.3750 / 2.3842					
				3/12/2021	9/12/2019	INT		0.00	0.00	0.00	(190,415.63)	190,415.63
1009949	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1				2.8750 / 2.3270					
				9/12/2023	9/12/2019	INT		0.00	0.00	0.00	(359,375.00)	359,375.00
1012442	FED HM LN BK BD	/DEUTSCHE	AGNF1				2.3750 / 2.3603					
				3/12/2021	9/12/2019	INT		0.00	0.00	0.00	(296,875.00)	296,875.00
1033512	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.9800 / 1.9801					
				9/13/2019	9/12/2019	PURC		2,000,000.00	1,999,890.00	0.00	0.00	(1,999,890.00)
916418	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.3750 / 1.4248					
				9/13/2019	9/13/2019	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
				9/13/2019	9/13/2019	MAT		(25,000,000.00)	(24,975,000.00)	0.00	(25,000.00)	25,000,000.00
920111	FED HM LN BK BD	/DEUTSCHE	AGNF1				1.3750 / 1.4869					
				9/13/2019	9/13/2019	INT		0.00	0.00	0.00	(103,125.00)	103,125.00
				9/13/2019	9/13/2019	MAT		(15,000,000.00)	(14,967,336.60)	0.00	(32,663.40)	15,000,000.00
946766	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				2.1250 / 2.3389					
				3/13/2020	9/13/2019	INT		0.00	0.00	0.00	(265,625.00)	265,625.00
946952	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				2.1250 / 2.3417					
				3/13/2020	9/13/2019	INT		0.00	0.00	0.00	(265,625.00)	265,625.00
947407	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				2.1250 / 2.3499					
				3/13/2020	9/13/2019	INT		0.00	0.00	0.00	(138,125.00)	138,125.00
955349	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.3750 / 2.4473					
				9/13/2019	9/13/2019	INT		0.00	0.00	0.00	(534,375.00)	534,375.00
				9/13/2019	9/13/2019	MAT		(45,000,000.00)	(44,955,900.00)	0.00	(44,100.00)	45,000,000.00
971625	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 2.6656					
				3/13/2020	9/13/2019	INT		0.00	0.00	0.00	(17,156.25)	17,156.25
979283	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				4.1250 / 2.7861					
				3/13/2020	9/13/2019	INT		0.00	0.00	0.00	(44,343.75)	44,343.75

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
989147	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNFI				1.8750 / 2.8445					
				3/13/2020	9/13/2019	INT		0.00	0.00	0.00	(3,750.00)	3,750.00
996194	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNFI				4.1250 / 2.6171					
				3/13/2020	9/13/2019	INT		0.00	0.00	0.00	(435,187.50)	435,187.50
1033512	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				1.9800 / 1.9801					
				9/13/2019	9/13/2019	MAT		(2,000,000.00)	(1,999,890.00)	0.00	(110.00)	2,000,000.00
1033988	US TREASURY N/B	/DEUTSCHE	TBILL				2.0400 / 2.0405					
				9/17/2019	9/13/2019	PURC		7,500,000.00	7,498,300.00	0.00	0.00	(7,498,300.00)
1033989	US TREASURY N/B	/DEUTSCHE	TBILL				2.0400 / 2.0405					
				9/17/2019	9/13/2019	PURC		50,000,000.00	49,988,666.65	0.00	0.00	(49,988,666.67)
1033990	US TREASURY N/B	/DEUTSCHE	CMB				2.0300 / 2.0303					
				9/16/2019	9/13/2019	PURC		16,500,000.00	16,497,208.74	0.00	0.00	(16,497,208.75)
1033991	FANNIE MAE	/DEUTSCHE	CALLGOVAGY				2.0500 / 2.0500					
				9/13/2022	9/13/2019	PURC		15,000,000.00	15,000,000.00	0.00	0.00	(15,000,000.00)
947406	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNFI				2.4000 / 2.4258					
				9/14/2020	9/14/2019	INT		0.00	0.00	0.00	(180,000.00)	180,000.00
977204	US TREASURY N/B	/DEUTSCHE	TRBDI				1.3750 / 2.1626					
				9/15/2020	9/15/2019	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
977205	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI				1.3750 / 2.2488					
				9/15/2020	9/15/2019	INT		0.00	0.00	0.00	(42,625.00)	42,625.00
995309	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT1				2.4051 / 2.4744					
				6/15/2020	9/15/2019	INT		0.00	0.00	0.00	(13,853.96)	13,853.96
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.4814 / 2.5496					
				7/16/2021	9/16/2019	INT		0.00	0.00	0.00	(1,892.19)	1,892.19
1033990	US TREASURY N/B	/DEUTSCHE	CMB				2.0300 / 2.0303					
				9/16/2019	9/16/2019	MAT		(16,500,000.00)	(16,497,208.75)	0.00	(2,791.25)	16,500,000.00
1033988	US TREASURY N/B	/DEUTSCHE	TBILL				2.0400 / 2.0405					
				9/17/2019	9/17/2019	MAT		(7,500,000.00)	(7,498,300.00)	0.00	(1,700.00)	7,500,000.00
1033989	US TREASURY N/B	/DEUTSCHE	TBILL				2.0400 / 2.0405					
				9/17/2019	9/17/2019	MAT		(50,000,000.00)	(49,988,666.67)	0.00	(11,333.33)	50,000,000.00
1034408	FED FARM CR BK	/RBC	AGNFI				1.6250 / 1.6826					
				9/17/2021	9/17/2019	PURC		28,750,000.00	28,717,592.14	0.00	0.00	(28,717,592.14)

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1034409	FED FARM CR BK	/BNY Mellon Capital Market	AGNFI				1.6250 / 1.6826					
				9/17/2021	9/17/2019	PURC		28,750,000.00	28,717,592.14	0.00	0.00	(28,717,592.14)
992136	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4896 / 2.4898					
				10/19/2020	9/19/2019	INT		0.00	0.00	0.00	(28,442.50)	28,442.50
992841	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4796 / 2.4915					
				8/19/2020	9/19/2019	INT		0.00	0.00	0.00	(0.01)	0.01
				8/19/2020	9/19/2019	INT		0.00	0.00	0.00	(18,875.56)	18,875.56
995980	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.4796 / 2.5114					
				8/19/2020	9/19/2019	INT		0.00	0.00	0.00	(18,875.56)	18,875.56
992612	FED FARM CR BK	/FTN FINANCIAL	AGNFI				2.7700 / 2.7254					
				9/21/2020	9/21/2019	INT		0.00	0.00	0.00	(69,250.00)	69,250.00
996198	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4294 / 2.5034					
				7/21/2020	9/21/2019	INT		0.00	0.00	0.00	(18,243.76)	18,243.76
998604	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOAT1				2.4672 / 2.4555					
				3/23/2020	9/23/2019	INT		0.00	0.00	0.00	(18,269.59)	18,269.59
1012441	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNFI				2.4500 / 2.4300					
				9/23/2019	9/23/2019	INT		0.00	0.00	0.00	(411,055.56)	411,055.56
				9/23/2019	9/23/2019	MAT		(40,000,000.00)	(39,994,913.20)	0.00	(5,086.80)	40,000,000.00
1035358	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.7500 / 1.7501					
				9/24/2019	9/23/2019	PURC		19,000,000.00	18,999,076.39	0.00	0.00	(18,999,076.39)
1035363	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.8200 / 1.8543					
				9/23/2020	9/23/2019	PURC		12,000,000.00	11,777,960.00	0.00	0.00	(11,777,960.00)
1035364	FED HM LN BK BD	/RBC	CALLGOVAGY				2.0500 / 2.0500					
				9/23/2021	9/23/2019	PURC		10,000,000.00	10,000,000.00	0.00	0.00	(10,000,000.00)
989140	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3249 / 2.3140					
				8/24/2020	9/24/2019	INT		0.00	0.00	0.00	(92,795.49)	92,795.49
1035358	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.7500 / 1.7501					
				9/24/2019	9/24/2019	MAT		(19,000,000.00)	(18,999,076.39)	0.00	(923.61)	19,000,000.00

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1035588	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				1.9800 / 1.9797					
				8/19/2022	9/24/2019	PURC		20,000,000.00	20,000,000.00	38,500.00	0.00	(20,038,500.00)
979515	FED FARM CR BK	/MORGAN STANLEY	AGNFI				2.7300 / 2.7988					
				3/25/2020	9/25/2019	INT		0.00	0.00	0.00	(625,306.50)	625,306.50
990764	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1				2.3149 / 2.3154					
				9/25/2020	9/25/2019	INT		0.00	0.00	0.00	(3,509.87)	3,509.87
995044	FED HM LN BK BD	/MORGAN STANLEY	AGNFI				1.0000 / 2.6284					
				9/26/2019	9/26/2019	INT		0.00	0.00	0.00	(65,000.00)	65,000.00
				9/26/2019	9/26/2019	MAT		(13,000,000.00)	(12,851,150.00)	0.00	(148,850.00)	13,000,000.00
996554	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNFI				2.1500 / 2.8257					
				9/26/2022	9/26/2019	INT		0.00	0.00	0.00	(107,500.00)	107,500.00
1036074	US TREASURY N/B	/DEUTSCHE	TBILL				1.7950 / 1.7967					
				10/15/2019	9/26/2019	PURC		13,200,000.00	13,187,494.83	0.00	0.00	(13,187,494.83)
949538	FED FARM CR BK	/FTN FINANCIAL	AGNFI				2.3750 / 2.4492					
				3/27/2020	9/27/2019	INT		0.00	0.00	0.00	(118,750.00)	118,750.00
918099	FED HM LN BK BD	/BNY Mellon Capital Market	AGNFI				1.3750 / 1.4829					
				9/28/2020	9/28/2019	INT		0.00	0.00	0.00	(103,125.00)	103,125.00
918100	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNFI				1.3750 / 1.4829					
				9/28/2020	9/28/2019	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
984599	FANNIE MAE	/FTN FINANCIAL	AGNFI				1.7000 / 2.8568					
				9/28/2020	9/28/2019	INT		0.00	0.00	0.00	(25,500.00)	25,500.00
1010171	FANNIE MAE	/Mizuho Securities USA Inc	AGNFI				2.0000 / 2.3801					
				9/28/2021	9/28/2019	INT		0.00	0.00	0.00	(20,000.00)	20,000.00
921685	FREDDIE MAC	/TD SECURITIES	AGNFI				1.6250 / 1.6871					
				9/29/2020	9/29/2019	INT		0.00	0.00	0.00	(121,875.00)	121,875.00
916417	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.7500 / 1.3580					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(437,500.00)	437,500.00
				9/30/2019	9/30/2019	MAT		(50,000,000.00)	(50,402,343.75)	0.00	402,343.75	50,000,000.00
940197	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.3750 / 2.2515					

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
				9/30/2020	9/30/2019	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
940200	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.3750 / 2.2177					
				9/30/2020	9/30/2019	INT		0.00	0.00	0.00	(309,375.00)	309,375.00
940935	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.0000 / 2.2720					
				9/30/2020	9/30/2019	INT		0.00	0.00	0.00	(320,000.00)	320,000.00
948128	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNFI				2.3750 / 2.3838					
				3/30/2020	9/30/2019	INT		0.00	0.00	0.00	(237,500.00)	237,500.00
948132	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNFI				2.3750 / 2.3838					
				3/30/2020	9/30/2019	INT		0.00	0.00	0.00	(237,500.00)	237,500.00
977430	US TREASURY N/B	/TD SECURITIES	TRBDME				1.0000 / 2.5849					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				9/30/2019	9/30/2019	MAT		(50,000,000.00)	(49,195,312.50)	0.00	(804,687.50)	50,000,000.00
979512	FED HM LN BK BD	/DEUTSCHE	AGNFI				2.3750 / 2.7960					
				3/30/2020	9/30/2019	INT		0.00	0.00	0.00	(593,750.00)	593,750.00
991697	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.7500 / 2.6685					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(71,750.00)	71,750.00
				9/30/2019	9/30/2019	MAT		(8,200,000.00)	(8,141,703.13)	0.00	(58,296.87)	8,200,000.00
995971	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.1250 / 2.5875					
				3/31/2020	9/30/2019	INT		0.00	0.00	0.00	(80,718.75)	80,718.75
998609	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.3750 / 2.5169					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(256,093.75)	256,093.75
				9/30/2019	9/30/2019	MAT		(37,250,000.00)	(36,972,080.06)	0.00	(277,919.94)	37,250,000.00
1004202	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.4665					
				3/31/2021	9/30/2019	INT		0.00	0.00	0.00	(438,750.00)	438,750.00
1009944	US TREASURY N/B	/GREAT PACIFIC SECURITIES	TRBDME				1.0000 / 2.4274					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(130,000.00)	130,000.00
				9/30/2019	9/30/2019	MAT		(26,000,000.00)	(25,831,406.25)	0.00	(168,593.75)	26,000,000.00
1009945	US TREASURY N/B	/FTN FINANCIAL	TRBDME				1.0000 / 2.4274					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				9/30/2019	9/30/2019	MAT		(50,000,000.00)	(49,675,781.25)	0.00	(324,218.75)	50,000,000.00

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
1009946	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.0000 / 2.4274					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				9/30/2019	9/30/2019	MAT		(50,000,000.00)	(49,675,781.25)	0.00	(324,218.75)	50,000,000.00
1036521	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.8200 / 1.8299					
				1/15/2020	9/30/2019	PURC		25,000,000.00	24,864,763.90	0.00	0.00	(24,864,763.89)
1036522	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.8200 / 1.8299					
				1/15/2020	9/30/2019	PURC		50,000,000.00	49,729,527.80	0.00	0.00	(49,729,527.78)
1036525	FHLB DISC CORP	/DEUTSCHE	AGDN				1.7700 / 1.7722					
				10/25/2019	9/30/2019	PURC		8,000,000.00	7,990,166.67	0.00	0.00	(7,990,166.67)
1036526	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				1.8000 / 1.8002					
				10/2/2019	9/30/2019	PURC		2,000,000.00	1,999,800.00	0.00	0.00	(1,999,800.00)
1036528	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNFI				1.3750 / 1.8132					
				9/28/2020	9/30/2019	PURC		30,000,000.00	29,871,000.00	2,291.67	0.00	(29,873,291.67)
1036533	FHLB DISC CORP	/DEUTSCHE	AGDN				1.7400 / 1.7408					
				10/9/2019	9/30/2019	PURC		20,250,000.00	20,241,191.25	0.00	0.00	(20,241,191.25)
1036534	FED HM LN BK BD	/Mizuho Securities USA Inc	CALLGOVAGY				2.0000 / 2.0065					
				6/23/2021	9/30/2019	PURC		15,000,000.00	14,998,500.00	5,833.33	0.00	(15,004,333.33)
Sub Total:								(29,750,000.00)	(29,416,797.60)	283,493.18	(17,283,182.41)	46,416,486.85
Fund:		Educational Money Mkt Fnd										
1023312	US TREASURY N/B	/RBC	TBILL				2.1430 / 2.1502					
				9/3/2019	9/3/2019	MAT		(25,000,000.00)	(24,916,661.00)	0.00	(83,339.00)	25,000,000.00
1032141	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.0300 / 2.0319					
				9/20/2019	9/3/2019	PURC		2,500,000.00	2,497,603.47	0.00	0.00	(2,497,603.47)
1032153	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.0300 / 2.0311					
				9/13/2019	9/3/2019	PURC		4,100,000.00	4,097,688.06	0.00	0.00	(4,097,688.06)
1022961	FHLB DISC CORP	/DAIWA	AGDN				2.2250 / 2.2334					
				9/4/2019	9/4/2019	MAT		(6,600,000.00)	(6,575,117.08)	0.00	(24,882.92)	6,600,000.00
1028034	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.0500 / 2.0533					
				9/4/2019	9/4/2019	MAT		(10,000,000.00)	(9,984,055.56)	0.00	(15,944.44)	10,000,000.00
1032445	US TREASURY N/B	/DEUTSCHE	CMB				2.0380 / 2.0394					

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1021452	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	9/16/2019	9/4/2019	PURC	2.0900 / 2.0987	10,000,000.00	9,993,206.67	0.00	0.00	(9,993,206.67)
1032487	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/5/2019	9/5/2019	MAT	2.0300 / 2.0338	(20,000,000.00)	(19,917,561.11)	0.00	(82,438.89)	20,000,000.00
1012241	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	10/8/2019	9/5/2019	PURC	2.4050 / 2.4261	15,000,000.00	14,972,087.51	0.00	0.00	(14,972,087.50)
1023011	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/6/2019	9/6/2019	MAT	2.2000 / 2.2085	(8,000,000.00)	(7,930,522.22)	0.00	(69,477.78)	8,000,000.00
1026644	FHLB DISC CORP	/TD SECURITIES	AGDN	9/9/2019	9/9/2019	MAT	2.1100 / 2.1151	(10,000,000.00)	(9,961,500.00)	0.00	(38,500.00)	10,000,000.00
1026691	FHLB DISC CORP	/TD SECURITIES	AGDN	9/9/2019	9/9/2019	MAT	2.0300 / 2.0346	(50,000,000.00)	(49,879,847.22)	0.00	(120,152.78)	50,000,000.00
1032944	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN	9/9/2019	9/9/2019	MAT	2.0000 / 2.0011	(20,000,000.00)	(19,954,888.89)	0.00	(45,111.11)	20,000,000.00
1023010	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/19/2019	9/9/2019	PURC	2.2000 / 2.2086	25,000,000.00	24,986,111.10	0.00	0.00	(24,986,111.11)
1024609	US TREASURY N/B	/BANK OF AMERICA	TBILL	9/10/2019	9/10/2019	MAT	2.0910 / 2.0977	(10,000,000.00)	(9,960,888.89)	0.00	(39,111.11)	10,000,000.00
1028901	US TREASURY N/B	/FTN FINANCIAL	TBILL	9/10/2019	9/10/2019	MAT	2.0250 / 2.0282	(10,000,000.00)	(9,968,054.17)	0.00	(31,945.83)	10,000,000.00
1033133	US TREASURY N/B	/DEUTSCHE	TBILL	9/10/2019	9/10/2019	MAT	2.0200 / 2.0208	(5,000,000.00)	(4,992,125.00)	0.00	(7,875.00)	5,000,000.00
1026649	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	9/17/2019	9/10/2019	PURC	2.1100 / 2.1153	20,000,000.00	19,992,144.44	0.00	0.00	(19,992,144.44)
1031151	FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/11/2019	9/11/2019	MAT	2.0300 / 2.0316	(7,000,000.00)	(6,982,358.06)	0.00	(17,641.94)	7,000,000.00
1021457	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	9/11/2019	9/11/2019	MAT	2.0880 / 2.0975	(17,060,000.00)	(17,046,532.08)	0.00	(13,467.92)	17,060,000.00
				9/12/2019	9/12/2019	MAT		(40,000,000.00)	(39,819,040.00)	0.00	(180,960.00)	40,000,000.00

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1033510	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.9700 / 1.9727					
				10/7/2019	9/12/2019	PURC		25,000,000.00	24,965,798.60	0.00	0.00	(24,965,798.61)
1033513	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.9600 / 1.9646					
				10/25/2019	9/12/2019	PURC		15,000,000.00	14,964,883.34	0.00	0.00	(14,964,883.33)
1021688	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNFI				1.3750 / 2.1852					
				9/13/2019	9/13/2019	INT		0.00	0.00	0.00	(240,625.00)	240,625.00
				9/13/2019	9/13/2019	MAT		(35,000,000.00)	(34,935,530.00)	0.00	(64,470.00)	35,000,000.00
1031879	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.0500 / 2.0516					
				9/13/2019	9/13/2019	MAT		(2,885,000.00)	(2,882,700.01)	0.00	(2,299.99)	2,885,000.00
1032153	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.0300 / 2.0311					
				9/13/2019	9/13/2019	MAT		(4,100,000.00)	(4,097,688.06)	0.00	(2,311.94)	4,100,000.00
1016722	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI				0.8750 / 2.3715					
				9/15/2019	9/15/2019	INT		0.00	0.00	0.00	(109,375.00)	109,375.00
				9/15/2019	9/15/2019	MAT		(25,000,000.00)	(24,889,648.43)	0.00	(110,351.57)	25,000,000.00
1031158	US TREASURY N/B	/BNY Mellon Capital Market	CMB				2.0400 / 2.0422					
				9/16/2019	9/16/2019	MAT		(30,000,000.00)	(29,967,700.00)	0.00	(32,300.00)	30,000,000.00
1032445	US TREASURY N/B	/DEUTSCHE	CMB				2.0380 / 2.0394					
				9/16/2019	9/16/2019	MAT		(10,000,000.00)	(9,993,206.67)	0.00	(6,793.33)	10,000,000.00
1034223	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.0050 / 2.0078					
				10/11/2019	9/16/2019	PURC		14,000,000.00	13,980,506.95	0.00	0.00	(13,980,506.94)
1034225	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.0000 / 2.0049					
				10/30/2019	9/16/2019	PURC		1,300,000.00	1,296,822.22	0.00	0.00	(1,296,822.22)
1034226	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.0000 / 2.0027					
				10/10/2019	9/16/2019	PURC		50,000,000.00	49,933,333.35	0.00	0.00	(49,933,333.33)
1026647	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.0810 / 2.0869					
				9/17/2019	9/17/2019	MAT		(12,000,000.00)	(11,966,010.33)	0.00	(33,989.67)	12,000,000.00
1030858	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.0300 / 2.0325					
				9/17/2019	9/17/2019	MAT		(20,000,000.00)	(19,975,188.89)	0.00	(24,811.11)	20,000,000.00

Deals [Transaction Type] = SE

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1033133	US TREASURY N/B	/DEUTSCHE	TBILL				2.0200 / 2.0208					
				9/17/2019	9/17/2019	MAT		(20,000,000.00)	(19,992,144.44)	0.00	(7,855.56)	20,000,000.00
1034269	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.0400 / 2.0439					
				10/21/2019	9/17/2019	PURC		1,400,000.00	1,397,302.67	0.00	0.00	(1,397,302.67)
1034270	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.0500 / 2.0534					
				10/16/2019	9/17/2019	PURC		2,000,000.00	1,996,697.22	0.00	0.00	(1,996,697.22)
1034271	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.0400 / 2.0423					
				10/7/2019	9/17/2019	PURC		37,000,000.00	36,958,066.68	0.00	0.00	(36,958,066.67)
1027226	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.0300 / 2.0355					
				9/18/2019	9/18/2019	MAT		(20,000,000.00)	(19,945,866.67)	0.00	(54,133.33)	20,000,000.00
1030006	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.0200 / 2.0232					
				9/18/2019	9/18/2019	MAT		(15,000,000.00)	(14,976,433.33)	0.00	(23,566.67)	15,000,000.00
1034450	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.9650 / 1.9701					
				11/4/2019	9/18/2019	PURC		15,000,000.00	14,961,518.75	0.00	0.00	(14,961,518.75)
1034451	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.0300 / 2.0332					
				10/16/2019	9/18/2019	PURC		10,000,000.00	9,984,211.11	0.00	0.00	(9,984,211.11)
1021456	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.0870 / 2.0973					
				9/19/2019	9/19/2019	MAT		(25,000,000.00)	(24,876,809.03)	0.00	(123,190.97)	25,000,000.00
1028530	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.0200 / 2.0243					
				9/19/2019	9/19/2019	MAT		(10,000,000.00)	(9,978,677.78)	0.00	(21,322.22)	10,000,000.00
1032944	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.0000 / 2.0011					
				9/19/2019	9/19/2019	MAT		(25,000,000.00)	(24,986,111.11)	0.00	(13,888.89)	25,000,000.00
1034921	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				1.9500 / 1.9543					
				10/30/2019	9/19/2019	PURC		2,100,000.00	2,095,336.25	0.00	0.00	(2,095,336.25)
1034922	FHLB DISC CORP	/UBS	AGDN				1.9500 / 1.9513					
				10/1/2019	9/19/2019	PURC		2,000,000.00	1,998,700.00	0.00	0.00	(1,998,700.00)
1034923	FHLB DISC CORP	/UBS FINANCIAL	AGDN				1.9000 / 1.9015					
				10/4/2019	9/19/2019	PURC		25,000,000.00	24,980,208.33	0.00	0.00	(24,980,208.33)
1034928	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				1.9000 / 1.9012					

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1027225	FHLB DISC CORP	/TD SECURITIES	AGDN	10/1/2019	9/19/2019	PURC	2.0300 / 2.0357	20,000,000.00	19,987,333.32	0.00	0.00	(19,987,333.33)
1031152	FHLB DISC CORP	/JP MORGAN CHASE BANK, NA	AGDN	9/20/2019	9/20/2019	MAT	2.0200 / 2.0226	(20,000,000.00)	(19,943,611.11)	0.00	(56,388.89)	20,000,000.00
1031663	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	9/20/2019	9/20/2019	MAT	2.0300 / 2.0325	(33,800,000.00)	(33,756,379.22)	0.00	(43,620.78)	33,800,000.00
1032141	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	9/20/2019	9/20/2019	MAT	2.0300 / 2.0319	(1,500,000.00)	(1,498,139.17)	0.00	(1,860.83)	1,500,000.00
1034972	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/20/2019	9/20/2019	MAT	1.9500 / 1.9556	(2,500,000.00)	(2,497,603.47)	0.00	(2,396.53)	2,500,000.00
1034973	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	11/12/2019	9/20/2019	PURC	1.9530 / 1.9560	3,000,000.00	2,991,387.50	0.00	0.00	(2,991,387.50)
1034977	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	10/18/2019	9/20/2019	PURC	1.9400 / 1.9450	15,000,000.00	14,977,215.00	0.00	0.00	(14,977,215.00)
1035349	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	11/7/2019	9/20/2019	PURC	1.9200 / 1.9281	30,000,000.00	29,922,399.99	0.00	0.00	(29,922,400.00)
1035359	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	12/11/2019	9/23/2019	PURC	1.9200 / 1.9236	3,700,000.00	3,684,410.67	0.00	0.00	(3,684,410.67)
1035360	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	10/28/2019	9/23/2019	PURC	1.9000 / 1.9029	15,000,000.00	14,972,000.00	0.00	0.00	(14,972,000.00)
1035361	FHLB DISC CORP	/FTN FINANCIAL	AGDN	10/22/2019	9/23/2019	PURC	1.9200 / 1.9236	50,000,000.00	49,923,472.20	0.00	0.00	(49,923,472.22)
1035362	FHLB DISC CORP	/MORGAN STANLEY	AGDN	10/28/2019	9/23/2019	PURC	1.9300 / 1.9354	10,000,000.00	9,981,333.33	0.00	0.00	(9,981,333.33)
1026705	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	11/14/2019	9/23/2019	PURC	1.9550 / 1.9609	10,000,000.00	9,972,122.22	0.00	0.00	(9,972,122.22)
1035584	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	9/24/2019	9/24/2019	MAT	1.9200 / 1.9253	(15,000,000.00)	(14,955,197.92)	0.00	(44,802.08)	15,000,000.00

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
				11/15/2019	9/24/2019	PURC		3,600,000.00	3,590,016.00	0.00	0.00	(3,590,016.00)
1035587	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.9300 / 1.9364					
				11/25/2019	9/24/2019	PURC		10,000,000.00	9,966,761.11	0.00	0.00	(9,966,761.11)
1024859	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN				2.0800 / 2.0883					
				9/25/2019	9/25/2019	MAT		(30,000,000.00)	(29,880,400.00)	0.00	(119,600.00)	30,000,000.00
1031660	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.0450 / 2.0481					
				9/25/2019	9/25/2019	MAT		(10,000,000.00)	(9,984,662.50)	0.00	(15,337.50)	10,000,000.00
1031878	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.0500 / 2.0530					
				9/25/2019	9/25/2019	MAT		(3,200,000.00)	(3,195,262.22)	0.00	(4,737.78)	3,200,000.00
1035820	FNMA DISCOUNT	/TD SECURITIES	AGDN				1.8600 / 1.8627					
				10/23/2019	9/25/2019	PURC		25,000,000.00	24,963,833.33	0.00	0.00	(24,963,833.33)
1035821	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				1.8600 / 1.8627					
				10/23/2019	9/25/2019	PURC		25,000,000.00	24,963,833.33	0.00	0.00	(24,963,833.33)
1035823	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.9100 / 1.9166					
				11/29/2019	9/25/2019	PURC		15,000,000.00	14,948,270.84	0.00	0.00	(14,948,270.83)
1035834	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.9290 / 1.9348					
				11/20/2019	9/25/2019	PURC		15,000,000.00	14,954,990.00	0.00	0.00	(14,954,990.00)
1035835	FHLB DISC CORP	/FTN FINANCIAL	AGDN				1.8700 / 1.8719					
				10/15/2019	9/25/2019	PURC		35,000,000.00	34,963,638.89	0.00	0.00	(34,963,638.89)
988615	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNFI				1.0000 / 2.7240					
				9/26/2019	9/26/2019	INT		0.00	0.00	0.00	(11,125.00)	11,125.00
				9/26/2019	9/26/2019	MAT		(2,225,000.00)	(2,193,794.38)	0.00	(31,205.62)	2,225,000.00
1016720	FED HM LN BK BD	/FTN FINANCIAL	AGNFI				1.0000 / 2.3557					
				9/26/2019	9/26/2019	INT		0.00	0.00	0.00	(9,900.00)	9,900.00
				9/26/2019	9/26/2019	MAT		(1,980,000.00)	(1,970,931.60)	0.00	(9,068.40)	1,980,000.00
1035874	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.9100 / 1.9161					
				11/25/2019	9/26/2019	PURC		12,000,000.00	11,961,800.00	0.00	0.00	(11,961,800.00)
1035876	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.8600 / 1.8648					
				11/15/2019	9/26/2019	PURC		15,000,000.00	14,961,250.01	0.00	0.00	(14,961,250.00)

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1036073	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				1.7700 / 1.7717					
				10/15/2019	9/26/2019	PURC		50,000,000.00	49,953,291.65	0.00	0.00	(49,953,291.67)
1036077	US TREASURY N/B	/DEUTSCHE	TBILL				1.8040 / 1.8057					
				10/15/2019	9/26/2019	PURC		15,000,000.00	14,985,718.34	0.00	0.00	(14,985,718.33)
1014230	FED FARM CR BK	/Mizuho Securities USA Inc	AGNFI				1.5500 / 2.4050					
				9/27/2019	9/27/2019	INT		0.00	0.00	0.00	(11,625.00)	11,625.00
				9/27/2019	9/27/2019	MAT		(1,500,000.00)	(1,494,841.02)	0.00	(5,158.98)	1,500,000.00
1027222	FNMA DISCOUNT	/UBS FINANCIAL	AGDN				2.0000 / 2.0064					
				9/27/2019	9/27/2019	MAT		(6,000,000.00)	(5,981,000.00)	0.00	(19,000.00)	6,000,000.00
1031887	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.0700 / 2.0733					
				9/27/2019	9/27/2019	MAT		(15,000,000.00)	(14,975,850.00)	0.00	(24,150.00)	15,000,000.00
1036124	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				1.8500 / 1.8547					
				11/15/2019	9/27/2019	PURC		9,000,000.00	8,977,337.50	0.00	0.00	(8,977,337.50)
1036125	FNMA DISCOUNT	/Mizuho Securities USA Inc	AGDN				1.8500 / 1.8551					
				11/19/2019	9/27/2019	PURC		8,000,000.00	7,978,211.11	0.00	0.00	(7,978,211.11)
1016022	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.3750 / 2.4160					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(75,625.00)	75,625.00
				9/30/2019	9/30/2019	MAT		(11,000,000.00)	(10,959,179.68)	0.00	(40,820.32)	11,000,000.00
1020980	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.7500 / 2.1414					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(437,500.00)	437,500.00
				9/30/2019	9/30/2019	MAT		(50,000,000.00)	(49,947,265.60)	0.00	(52,734.40)	50,000,000.00
1020981	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.7500 / 2.1414					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(87,500.00)	87,500.00
				9/30/2019	9/30/2019	MAT		(10,000,000.00)	(9,989,453.12)	0.00	(10,546.88)	10,000,000.00
1024866	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				1.7500 / 2.1463					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(43,750.00)	43,750.00
				9/30/2019	9/30/2019	MAT		(5,000,000.00)	(4,995,898.44)	0.00	(4,101.56)	5,000,000.00
1036520	FHLB DISC CORP	/DEUTSCHE	AGDN				1.7700 / 1.7722					
				10/25/2019	9/30/2019	PURC		25,000,000.00	24,969,270.83	0.00	0.00	(24,969,270.83)
1036527	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.7330 / 1.7348					

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd				10/22/2019	9/30/2019	PURC		20,000,000.00	19,978,818.88	0.00	0.00	(19,978,818.89)
Sub Total:								4,350,000.00	5,008,607.24	0.00	(2,804,689.53)	(2,203,917.77)
Fund: 283-John Wayne Airport												
1023313	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.2010 / 2.2086					
				9/3/2019	9/3/2019	MAT		(3,000,000.00)	(2,989,728.67)	0.00	(10,271.33)	3,000,000.00
1032152	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.0300 / 2.0352					
				10/18/2019	9/3/2019	PURC		3,000,000.00	2,992,387.50	0.00	0.00	(2,992,387.50)
1021689	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNFI				1.3750 / 2.1852					
				9/13/2019	9/13/2019	INT		0.00	0.00	0.00	(22,446.88)	22,446.88
				9/13/2019	9/13/2019	MAT		(3,265,000.00)	(3,258,985.87)	0.00	(6,014.13)	3,265,000.00
1034267	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.0300 / 2.0357					
				11/6/2019	9/17/2019	PURC		3,000,000.00	2,991,541.67	0.00	0.00	(2,991,541.67)
1012033	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNFI				2.4500 / 2.4300					
				9/23/2019	9/23/2019	INT		0.00	0.00	0.00	(16,442.22)	16,442.22
				9/23/2019	9/23/2019	MAT		(1,600,000.00)	(1,599,804.24)	0.00	(195.76)	1,600,000.00
1016717	FANNIE MAE	/FTN FINANCIAL	AGNFI				1.3500 / 2.3859					
				3/24/2020	9/24/2019	INT		0.00	0.00	0.00	(6,750.00)	6,750.00
1035836	FREDDIE MAC	/DEUTSCHE	AGNFI				1.5000 / 1.9035					
				1/17/2020	9/25/2019	PURC		1,415,000.00	1,413,061.45	4,009.17	0.00	(1,417,070.62)
968318	FED HM LN BK BD	/BNY Mellon Capital Market	AGNFI				1.0000 / 2.4965					
				9/26/2019	9/26/2019	INT		0.00	0.00	0.00	(5,500.00)	5,500.00
				9/26/2019	9/26/2019	MAT		(1,100,000.00)	(1,080,915.00)	0.00	(19,085.00)	1,100,000.00
1016719	FED HM LN BK BD	/FTN FINANCIAL	AGNFI				1.0000 / 2.3557					
				9/26/2019	9/26/2019	INT		0.00	0.00	0.00	(5,100.00)	5,100.00
				9/26/2019	9/26/2019	MAT		(1,020,000.00)	(1,015,328.40)	0.00	(4,671.60)	1,020,000.00
1004204	US TREASURY N/B	/DEUTSCHE	TRBDME				1.7500 / 2.5362					
				9/30/2019	9/30/2019	INT		0.00	0.00	0.00	(17,587.50)	17,587.50
				9/30/2019	9/30/2019	MAT		(2,010,000.00)	(2,001,206.25)	0.00	(8,793.75)	2,010,000.00
Sub Total:								(4,580,000.00)	(4,548,977.81)	4,009.17	(122,858.17)	4,667,826.81
Fund: 650-CCCD SERIES 2017E												
941166	FREDDIE MAC	/BARCLAYS CAPITAL	AGNFI				6.7500 / 3.0912					

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

Transaction Date From 01-Sep-2019 To 30-Sep-2019

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 650-CCCD SERIES 2017E												
				3/15/2031	9/15/2019	INT		0.00	0.00	0.00	(50,625.00)	50,625.00
948855	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.3500 / 3.3496					
				3/23/2033	9/23/2019	INT		0.00	0.00	0.00	(8,375.00)	8,375.00
Sub Total:								0.00	0.00	0.00	(59,000.00)	59,000.00

Grand Total: 26,232,000.00 27,606,525.79 401,428.98 (21,731,239.22) (6,276,715.62)

10/7/2019

5:34:08 PM

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Sep-2019 to 30-Sep-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY				
9/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(30,129,570.01)		INVESCO STIC GOVERNMENT & AGENCY	1036081
Sub Total Amount Per Account:			(30,129,570.01)			
AIM#51103-694		INVESCO STIC GOVERNMENT & AGENCY				
9/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(18,590,000.00)		INVESCO STIC GOVERNMENT & AGENCY	1035839
Sub Total Amount Per Account:			(18,590,000.00)			
GS283		GOLDMAN SACHS - JWA MMF				
9/13/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1033992
9/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,027,587.50		GOLDMAN SACHS FINL SQ GOVT	1036536
Sub Total Amount Per Account:			3,027,587.50			
GS694		GOLDMAN SACHS - EDUCATIONAL MMF				
9/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(437,619.11)		GOLDMAN SACHS FINL SQ GOVT	1032946
9/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,531,372.44)		GOLDMAN SACHS FINL SQ GOVT	1033136
9/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1033514
9/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,244,003.86)		GOLDMAN SACHS FINL SQ GOVT	1034452
9/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,372,633.38)		GOLDMAN SACHS FINL SQ GOVT	1035838
9/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	28,720,790.00		GOLDMAN SACHS FINL SQ GOVT	1036082
9/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(15,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1036535
Sub Total Amount Per Account:			(5,864,838.79)			
LAIF - EXTENDED FUND		LAIF - EXTENDED FUND				
9/6/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(39,860,000.00)		LOCAL AGENCY INVESTMENT FUND	1032914
9/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,127,000.00		LOCAL AGENCY INVESTMENT FUND	1032945
9/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	26,302,000.00		LOCAL AGENCY INVESTMENT FUND	1033135
9/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,307,000.00		LOCAL AGENCY INVESTMENT FUND	1033470
9/16/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	16,911,000.00		LOCAL AGENCY INVESTMENT FUND	1034220
9/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	70,000.00		LOCAL AGENCY INVESTMENT FUND	1034930
9/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(945,000.00)		LOCAL AGENCY INVESTMENT FUND	1035583
9/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	629,000.00		LOCAL AGENCY INVESTMENT FUND	1035837
9/27/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	119,000.00		LOCAL AGENCY INVESTMENT FUND	1036123
Sub Total Amount Per Account:			6,660,000.00			

10/7/2019

5:34:08 PM

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Sep-2019 to 30-Sep-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
MORGAN 283		MORGAN STANLEY GOVT 8302-JWA MMF				
9/3/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,612.50	32147	MORGAN STANLEY INST LIQUIDITY FUND	1032146
9/13/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,287,446.88	33986	MORGAN STANLEY INST LIQUIDITY FUND	1033985
9/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,991,541.67)	34266	MORGAN STANLEY INST LIQUIDITY FUND	1034265
9/23/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,616,442.22	35356	MORGAN STANLEY INST LIQUIDITY FUND	1035355
9/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,750.00	35582	MORGAN STANLEY INST LIQUIDITY FUND	1035581
9/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,417,070.62)	35833	MORGAN STANLEY INST LIQUIDITY FUND	1035832
9/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,130,600.00	36071	MORGAN STANLEY INST LIQUIDITY FUND	1036070
Sub Total Amount Per Account:			1,640,239.31			
MORGAN 692		MORGAN STANLEY GOVT 8302-COUNTY MMF				
9/3/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,487,287.41)	32145	MORGAN STANLEY INST LIQUIDITY FUND	1032144
9/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,122,138.56	32432	MORGAN STANLEY INST LIQUIDITY FUND	1032431
9/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,877,558.17)	32491	MORGAN STANLEY INST LIQUIDITY FUND	1032490
9/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,430,997.89)	32942	MORGAN STANLEY INST LIQUIDITY FUND	1032941
9/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,338,200.14)	33131	MORGAN STANLEY INST LIQUIDITY FUND	1033130
9/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,367,389.00	33465	MORGAN STANLEY INST LIQUIDITY FUND	1033464
9/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,754,872.51)	33507	MORGAN STANLEY INST LIQUIDITY FUND	1033506
9/13/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,646,608.14	33984	MORGAN STANLEY INST LIQUIDITY FUND	1033983
9/16/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(881,469.02)	34219	MORGAN STANLEY INST LIQUIDITY FUND	1034218
9/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,084,921.91)	34264	MORGAN STANLEY INST LIQUIDITY FUND	1034263
9/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	14,003,183.12	34446	MORGAN STANLEY INST LIQUIDITY FUND	1034445
9/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,950,142.88)	34927	MORGAN STANLEY INST LIQUIDITY FUND	1034926
9/20/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,733,350.67)	34965	MORGAN STANLEY INST LIQUIDITY FUND	1034964
9/23/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,129,451.52	35354	MORGAN STANLEY INST LIQUIDITY FUND	1035353
9/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,734,126.28	35580	MORGAN STANLEY INST LIQUIDITY FUND	1035579
9/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(150,834.79)	35831	MORGAN STANLEY INST LIQUIDITY FUND	1035830
9/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(58,490,000.00)	36069	MORGAN STANLEY INST LIQUIDITY FUND	1036068
9/27/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	81,199,727.00	36122	MORGAN STANLEY INST LIQUIDITY FUND	1036121
9/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(23,315,463.09)	36532	MORGAN STANLEY INST LIQUIDITY FUND	1036531
Sub Total Amount Per Account:			(6,292,474.86)			

10/7/2019

5:34:08 PM

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Sep-2019 to 30-Sep-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF				
9/3/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,363,754.47	32143	MORGAN STANLEY INST LIQUIDITY FUND	1032142
9/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(15,448,857.67)	32430	MORGAN STANLEY INST LIQUIDITY FUND	1032429
9/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(61,494,788.80)	32489	MORGAN STANLEY INST LIQUIDITY FUND	1032488
9/6/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	49,802,738.00	32903	MORGAN STANLEY INST LIQUIDITY FUND	1032902
9/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(20,000,000.00)	33129	MORGAN STANLEY INST LIQUIDITY FUND	1033128
9/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,570,151.00	33463	MORGAN STANLEY INST LIQUIDITY FUND	1033462
9/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,856,042.94)	33505	MORGAN STANLEY INST LIQUIDITY FUND	1033504
9/13/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,770,884.00	33982	MORGAN STANLEY INST LIQUIDITY FUND	1033981
9/16/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,740,036.49)	34217	MORGAN STANLEY INST LIQUIDITY FUND	1034216
9/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	15,679,207.44	34262	MORGAN STANLEY INST LIQUIDITY FUND	1034261
9/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,215,331.58)	34925	MORGAN STANLEY INST LIQUIDITY FUND	1034924
9/20/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,473,671.50)	34963	MORGAN STANLEY INST LIQUIDITY FUND	1034962
9/23/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,985,438.56	35352	MORGAN STANLEY INST LIQUIDITY FUND	1035351
9/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(66,867.11)	35578	MORGAN STANLEY INST LIQUIDITY FUND	1035577
9/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(64,610,000.00)	35829	MORGAN STANLEY INST LIQUIDITY FUND	1035828
9/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	100,000,000.00	36067	MORGAN STANLEY INST LIQUIDITY FUND	1036066
9/27/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,619,724.39	36120	MORGAN STANLEY INST LIQUIDITY FUND	1036119
9/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(17,258,320.72)	36530	MORGAN STANLEY INST LIQUIDITY FUND	1036529
Sub Total Amount Per Account:			(14,372,018.95)			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
9/16/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,625.00		NORTHERN TRUST COMPANY	1034221
9/20/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,050.80)		NORTHERN TRUST COMPANY	1034970
9/23/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,375.00		NORTHERN TRUST COMPANY	1035357
Sub Total Amount Per Account:			57,949.20			
Total Amount :			(63,863,126.60)			



Orange County Auditor-Controller Internal Audit



Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 2019

Audit Number 1884 Report
Date: September 9, 2019



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

Salvador Lopez
Acting Orange County Auditor-Controller

Michael Steinhaus, CPA, CGMA Audit Manager I
JC Lim Auditor II

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

Auditor-Controller Website
www.ac.ocgov.com



ORANGE COUNTY
AUDITOR-CONTROLLER

Audit No. 1884

September 9, 2019

TO: Members, Treasury Oversight Committee

SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio
for the Quarter Ended June 30, 2019

At the request of the Treasury Oversight Committee, we have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended June 30, 2019.

Please feel free to call me at (714) 834-2470 or Michael Steinhaus, Audit Manager, at (714) 834-6106 should you wish to discuss any aspect of our report.


Salvador Lopez
Acting Auditor-Controller

Attachment

Other recipients of this report:

- Members, Board of Supervisors
- Members, Audit Oversight Committee
- Shari L. Freidenrich, Treasurer-Tax Collector
- Frank Kim, County Executive Officer
- Larry Walker, Assistant Treasurer-Tax Collector
- Gary Nguyen, Director of Investments, Treasurer-Tax Collector – Treasury
- Robin Stieler, Clerk of the Board of Supervisors
- Foreperson, Grand Jury
- Eide Bailly LLP, County External Auditor

*Compliance Monitoring of the
Treasurer's Investment Portfolio
for the Quarter Ended June 30, 2019
Audit No. 1884*

Transmittal Letter	i
Internal Auditor's Report	1

Richard Rohm, CPA, Chair, Public Member
Treasury Oversight Committee

We have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended June 30, 2019. The purpose of our engagement was to determine whether the pooled and non-pooled funds complied with the Treasurer's Investment Policy Statement (IPS) and that instances of noncompliance, including technical incidents, were reported in the Treasurer's Monthly Investment Report. The funds covered by this engagement include those of the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and the John Wayne Airport (JWA) Investment Fund. The Treasurer invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund and the Orange County Educational Money Market Fund (collectively referred to as Money Market Funds), and the Extended Fund.

We perform our compliance monitoring of the Treasurer's investment portfolio at the request of the Treasury Oversight Committee. It is designed to provide limited assurance to the Treasury Oversight Committee and the Office of the Treasurer-Tax Collector that the Treasurer's investment portfolio complies with the IPS, and that the Treasurer reports all instances of noncompliance.

Our procedures included judgmentally selecting five business days for testing from each month and importing the selected electronic downloads from the Treasurer's Quantum system into TeamMate Analytics, an Excel-based data analytics software, to perform calculations and determine whether investment purchases complied with the IPS.

Based on the procedures performed, **no instances of noncompliance were identified.**

The following lists the procedures performed and the results achieved:

1. **Authorized Investments (IPS Sections VI, VII, VIII, IX, and XI):** We judgmentally selected a sample of 15 investments purchased during the quarter (one investment for each of the 15 business days selected for testing). We confirmed that the investments conformed to the investment requirements at the time of purchase and were purchased from issuers or brokers on the Treasurer's authorized lists per the IPS.
Results: We found no exceptions.
2. **Diversification Limits (IPS Section VIII.1):** We confirmed that the investments did not exceed the diversification limits for investment types per the IPS.
Results: We found no exceptions.
3. **Weighted Average Maturity (WAM) Limits (IPS Section VIII.2):** We confirmed that WAM did not exceed 60 days for the Money Market Funds per the IPS, and that WAM did not exceed 90 days for the JWA Investment Fund.



Internal Auditor's Report

Results: We found no exceptions.

- 4. Maximum Maturity Limits (IPS Section VIII.2):** We confirmed that the maximum maturity of any investment purchased did not exceed 397 days for the Money Market Funds and five years for the Extended Fund per the IPS, and that the maximum maturity did not exceed 15 months for the JWA Investment Fund.

Results: We found no exceptions.

- 5. Investment Type Maximum Maturity Limits (IPS Section VIII.1):** We confirmed that the maximum maturity of investment types purchased that have lower limits than those covered by IPS Section VIII.2 did not exceed 180 days for repurchase agreements in the Extended Fund and bankers' acceptances, 270 days for commercial paper, 18 months for negotiable certificates of deposit, and two years for medium-term notes in accordance with the IPS.

Results: We found no exceptions.

- 6. Issuer Concentration Limits (IPS Section VIII.1):** We confirmed that the investments did not exceed the issuer concentration limits per the IPS.

Results: We found no exceptions.

- 7. Financial Reporting (IPS Section XXI):** We confirmed that any instances of non-compliance or technical incidents were properly reported in the Treasurer's Monthly Investment Report per the IPS.

Results: We found no exceptions.

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

Respectfully submitted,


Salvador Lopez
Acting Auditor-Controller

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

Honorable Don Barnes, Sheriff-Coroner
Honorable Hugh Nguyen, Clerk-Recorder
Honorable Claude Parrish, Assessor
Honorable Todd Spitzer, District Attorney/Public Administrator
Frank Davies, Auditor-Controller (Appointed)

Treasury Oversight Committee

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

County of Orange Departments

Assessor
Auditor-Controller
Campaign Finance and Ethics Commission
Child Support Services
Clerk of the Board
Clerk-Recorder
County Counsel
County Executive Office
District Attorney/Public Administrator
Health Care Agency
Human Resources Services
Independent Review
Internal Audit
John Wayne Airport
OC Community Resources
OC Public Works
OC Waste & Recycling
Probation
Public Defender
Registrar of Voters
Sheriff-Coroner
Social Services Agency

County Agencies

Civic Center Commission
First 5 Orange County Children & Families Commission
In-Home Supportive Services
Law Library
Orange County Employees Retirement System
Orange County Cemetery District
Orange County Fire Authority
Orange County Transportation Authority
Transportation Corridor Agencies

State of California

CDIAC
Superior Court

Orange County School Districts

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

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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