

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

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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For April 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	72
	- <i>Transaction Report by Fund for all Funds</i>	
	- <i>Money Market Mutual Fund and LAIF Transactions</i>	
IX.	Audit Reports	103
	- <i>Independent Accountant's Report on Applying Agreed-Upon Procedures Related to Investment Compliance for the Twelve-Month Period Ended December 31, 2016 and the Six-Month Period Ended June 30, 2017</i>	
	- <i>Review of the Schedule of Assets Held by the County Treasury as of December 31, 2018</i>	
	- <i>Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended December 31, 2018</i>	
X.	Distribution List	125



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



INTERDEPARTMENTAL COMMUNICATION

Date: May 17, 2019

To: Supervisor Lisa 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 *SLF*

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

Attached please find the Treasurer's Investment Report for the County of Orange for the month ended April 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 April 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 September 28, 2018, reaffirmed their highest rating of AAAm on the OCMMF and the OCEMMF. The County Treasurer also established the Extended Fund that is generally invested to meet longer-term cash needs up to five years. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Orange County Educational Investment Pool is comprised of the Orange County Educational Money Market Fund and portions of the Extended Fund.

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 23 and 42, 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 83. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 1.08. 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 April 2019, the job market added 263,000 new jobs, and March's job numbers were revised downward by 7,000 to 189,000. The U.S. unemployment rate for April decreased to 3.6% from 3.8% in March. The U.S. Gross Domestic Product first quarter rate increased to 3.2% from the prior quarter's revised rate of 2.2%. The Empire State Manufacturing Index increased to 10.1 from 3.7 in March. The Philadelphia Fed Index decreased to 8.5, from 13.7 in March. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals economic expansion. With respect to

Mission: Ensure safe and timely receipt, deposit, collection and investment of public funds.

housing, S&P/CaseShiller reported that year-over-year housing prices increased for the eighty-second consecutive month in February, up 4.01% from a year ago, but has risen by an increasingly smaller amount for the past 12 months. The index for pending home sales decreased 3.2% on a year-over-year basis in March, up from -5.0% in February.

The 10-year Treasury rate increased from 2.41% in March to 2.51% in April. The short-term 90-day T-bill increased from 2.40% at the end of March to 2.43% at the end of April. The rate on the 2-year Treasury note was 2.27% at the end of April, unchanged from the March rate.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross interest yield year-to-date for fiscal year 2018/2019 is 1.98% for OCIP and 2.02% for OCEIP. The current net yield for fiscal year 2018/2019 is 1.92% for OCIP and 1.96% for OCEIP. The revised forecasted gross and net yield for fiscal year 2018/2019 for OCIP and OCEIP are 2.15% and 2.09%, respectively.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Each month, the County Treasurer apportions the accrued interest earnings to each pool participant. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution will generally be paid in the month following. The March 2019 and April 2019 interest apportionments are expected to be paid in June 2019 and July 2019, respectively. The investment administrative fee for fiscal year 2018/2019 is estimated at 5.9 basis points.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There are no temporary transfers outstanding as of April 30, 2019.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "A" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$402 million in County of Orange debt, which represents approximately 3.8% 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 April, 2019. Macias Gini & O'Connell (MGO) issued their Independent Accountant's Report on Applying Agreed-Upon Procedures Related to Investment Compliance for the Twelve-Month Period Ended December 31, 2016 and the Six-Month Period Ended June 30, 2017. The report contained an exception resulting when withdrawal analysis approvals for four voluntary pool participants' transactions were signed after the voluntary pool participant withdrawal requests had been approved. The Treasurer has since updated the Voluntary Participant withdrawal process to require the analysis be approved prior to the processing of the withdrawal request. The Auditor-Controller issued their report on Review of the Schedule of Assets Held by the County Treasury (Schedule) as of December 31, 2018 stating that they were not aware of any material modification that should be made to the schedule prepared on a modified cash basis of accounting except for the omission of all disclosures. The County Treasurer's current practice is to prepare all required disclosures only in the Schedule for each fiscal year-end and not for the quarterly reviews. The Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended December 31, 2018, which stated that no instances of noncompliance were identified.

CREDIT UPDATE

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

I certify that this report includes all pooled and non-pooled investments as of April 30, 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

	APRIL 2019	MARCH 2019	INCREASE (DECREASE)	NET CHANGE %	APRIL 2018	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value ¹	\$ 5,065,714,356	\$ 4,625,822,303	\$ 439,892,053	9.51%	\$ 4,933,166,856	\$ 132,547,500	2.69%
End Of Month Book Value ¹	\$ 5,061,366,822	\$ 4,622,198,029	\$ 439,168,793	9.50%	\$ 4,957,417,899	\$ 103,948,923	2.10%
Monthly Average Balance ⁴	\$ 5,506,552,482	\$ 4,488,298,221	\$ 1,018,254,261	22.69%	\$ 5,436,193,386	\$ 70,359,096	1.29%
Year-To-Date Average Balance	\$ 4,431,947,719	\$ 4,312,547,189	\$ 119,400,529	2.77%	\$ 4,468,379,375	\$ (36,431,657)	-0.82%
Monthly Accrued Earnings ²	\$ 10,129,065	\$ 8,292,593	\$ 1,836,472	22.15%	\$ 6,545,579	\$ 3,583,487	54.75%
Monthly Net Yield ²	2.18%	2.11%	0.07%	3.18%	1.40%	0.78%	55.72%
Year-To-Date Net Yield ²	1.92%	1.89%	0.03%	1.70%	1.17%	0.75%	64.42%
Annual Estimated Gross Yield ³	2.15%	2.15%	0.00%	0.00%	1.23%	0.92%	74.94%
Weighted Average Maturity (WAM)	293	283	10	3.53%	282	11	3.82%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value ¹	\$ 5,550,395,164	\$ 4,879,285,187	\$ 671,109,977	13.75%	\$ 5,120,564,428	\$ 429,830,736	8.39%
End Of Month Book Value ¹	\$ 5,544,838,737	\$ 4,875,368,957	\$ 669,469,780	13.73%	\$ 5,146,174,182	\$ 398,664,555	7.75%
Monthly Average Balance	\$ 5,226,410,372	\$ 4,941,829,806	\$ 284,580,566	5.76%	\$ 4,840,402,593	\$ 386,007,779	7.97%
Year-To-Date Average Balance	\$ 4,832,708,776	\$ 4,788,964,155	\$ 43,744,622	0.91%	\$ 4,574,034,050	\$ 258,674,726	5.66%
Monthly Accrued Earnings ²	\$ 9,999,497	\$ 9,324,468	\$ 675,029	7.24%	\$ 6,008,880	\$ 3,990,617	66.41%
Monthly Net Yield ²	2.25%	2.15%	0.10%	4.84%	1.45%	0.81%	55.88%
Year-To-Date Net Yield ²	1.96%	1.92%	0.04%	1.90%	1.17%	0.78%	66.84%
Annual Estimated Gross Yield ³	2.15%	2.15%	0.00%	0.00%	1.23%	0.92%	74.43%
Weighted Average Maturity (WAM) ⁵	360	323	37	11.46%	284	76	26.84%

¹ Market values provided by Bloomberg and Northern Trust.

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

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

⁴ In April 2019, OCIP Monthly Average Balance increased from the prior month due to incoming secured property tax receipts.

⁵ The OCEIP WAM in April 2019 was higher than in the prior month due to increases in longer-term maturities related to the April receipt of secured property taxes.

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

INVESTMENT STATISTICS - By Investment Pool ⁽¹⁾						
DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 04/30/2019	MONTHLY Gross Yield	Current NAV	
COMBINED POOL BALANCES (includes the Extended Fund)						
Orange County Investment Pool (OCIP)	MARKET Value \$	5,065,714,356	293	2.34%	2.24%	1.00
	COST (Capital) \$	5,055,448,827				
	MONTHLY AVG Balance \$	5,506,552,482				
	BOOK Value \$	5,061,366,822				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$	5,550,395,164	360	2.34%	2.31%	1.00
	COST (Capital) \$	5,538,248,089				
	MONTHLY AVG Balance \$	5,226,410,372				
	BOOK Value \$	5,544,838,737				
INVESTMENT STATISTICS - Non-Pooled Investments ⁽²⁾						
DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST				
Specific Investment Funds: 283, FVSD, CCCD	MARKET Value \$	107,841,913	John Wayne Airport Investment Fund	51,913,196		
	COST (Capital) \$	107,383,041	Fountain Valley School District Fund 40	34,723,562		
	MONTHLY AVG Balance \$	107,336,215	CCCD Series 2017E Bonds	20,746,283		
	BOOK Value \$	107,351,468				
				\$ 107,383,041		
MONTH END TOTALS						
INVESTMENTS & CASH			INVESTMENTS & CASH			
COUNTY MONEY MARKET FUND (OCMMF)						
County Money Market Fund	\$	1,471,013,855	OCIP	\$ 5,064,516,951		
County Cash & Cash Equivalent		9,068,124	OCEIP	5,541,315,799		
EXTENDED FUND			Specific Investment Funds			
		8,450,021,579	107,383,041			
EDUCATIONAL MONEY MARKET FUND (OCEMMF)						
Educational Money Market Fund		672,661,482	Non-Pooled Cash & Cash Equivalent			
Educational Cash & Cash Equivalent		3,067,710	10,218,942			
NON-POOLED INVESTMENTS						
Non-Pooled Investments @ Cost		107,383,041				
Non-Pooled Cash & Cash Equivalent		10,218,942				
	\$	10,723,434,733		\$ 10,723,434,733		
KEY POOL STATISTICS						
INTEREST RATE YIELD			WEIGHTED AVERAGE MATURITY (WAM)			
OCMMF - MONTHLY GROSS YIELD	2.05%		OCMMF	23		
OCEMMF - MONTHLY GROSS YIELD	2.34%		OCEMMF	42		
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	2.49%		JOHN WAYNE AIRPORT WAM	83		
OCIP - YTD NET YIELD ⁽³⁾	1.92%		LGIP WAM (Standard & Pools)	40		
OCEIP - YTD NET YIELD ⁽³⁾	1.96%					
90-DAY T-BILL YIELD - MONTHLY AVERAGE	2.42%					

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH ENDED: APRIL 30, 2019**

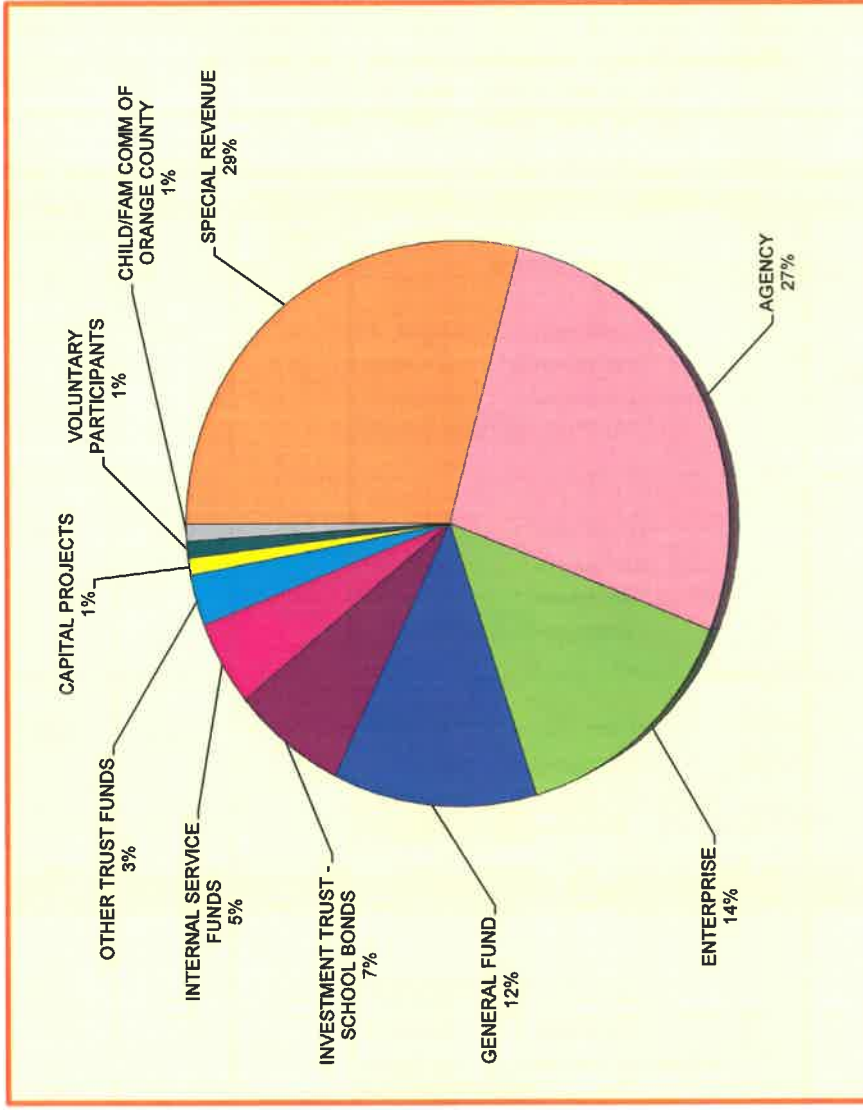
INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 04/30/2019	MONTHLY Gross Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 1,473,136,985 COST (Capital) \$ 1,471,013,855 MONTHLY AVG Balance \$ 1,651,522,123 BOOK Value \$ 1,472,487,672	23	2.39%	2.05%	1.00
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 673,755,896 COST (Capital) \$ 672,661,482 MONTHLY AVG Balance \$ 686,814,618 BOOK Value \$ 673,219,511	42	2.42%	2.34%	1.00
<u>Extended Fund</u>	MARKET Value \$ 8,469,216,639 COST (Capital) \$ 8,450,021,579 MONTHLY AVG Balance \$ 8,394,626,113 BOOK Value \$ 8,460,498,376	404	2.32%	2.32%	1.00
ALLOCATION OF EXTENDED FUND					
<u>Extended Fund</u> <u>OCIP Share</u>	MARKET Value \$ 3,592,577,371 COST (Capital) \$ 3,584,434,972 MONTHLY AVG Balance \$ 3,855,030,359 BOOK Value \$ 3,588,879,150	404	2.32%	2.32%	1.00
<u>OCEIP Share</u>	MARKET Value \$ 4,876,639,268 COST (Capital) \$ 4,865,586,607 MONTHLY AVG Balance \$ 4,539,595,754 BOOK Value \$ 4,871,619,226	404	2.32%	2.32%	1.00
<u>Modified Duration</u>	1.08				

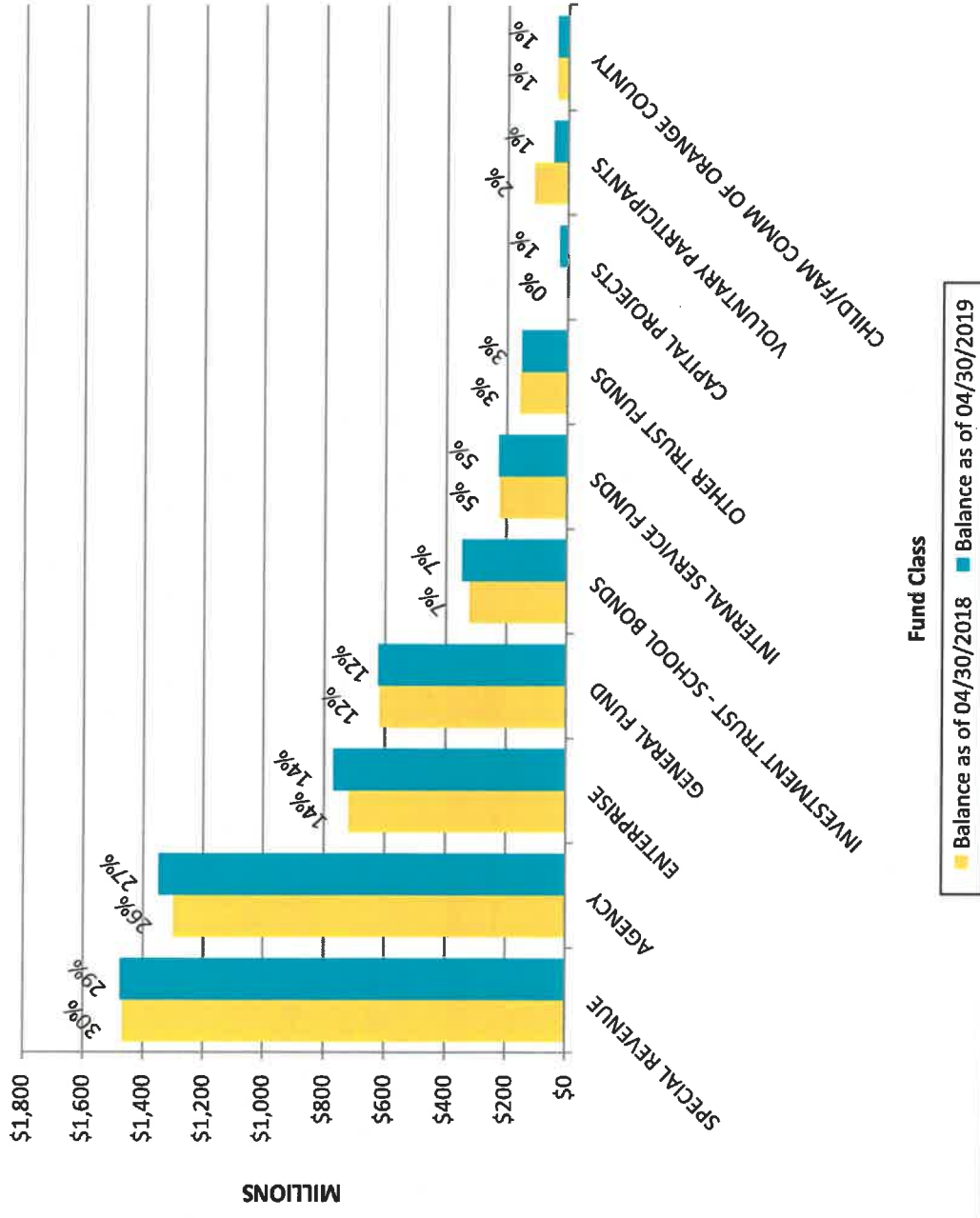
- (1) The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.
- (2) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing 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 APRIL 30, 2019**

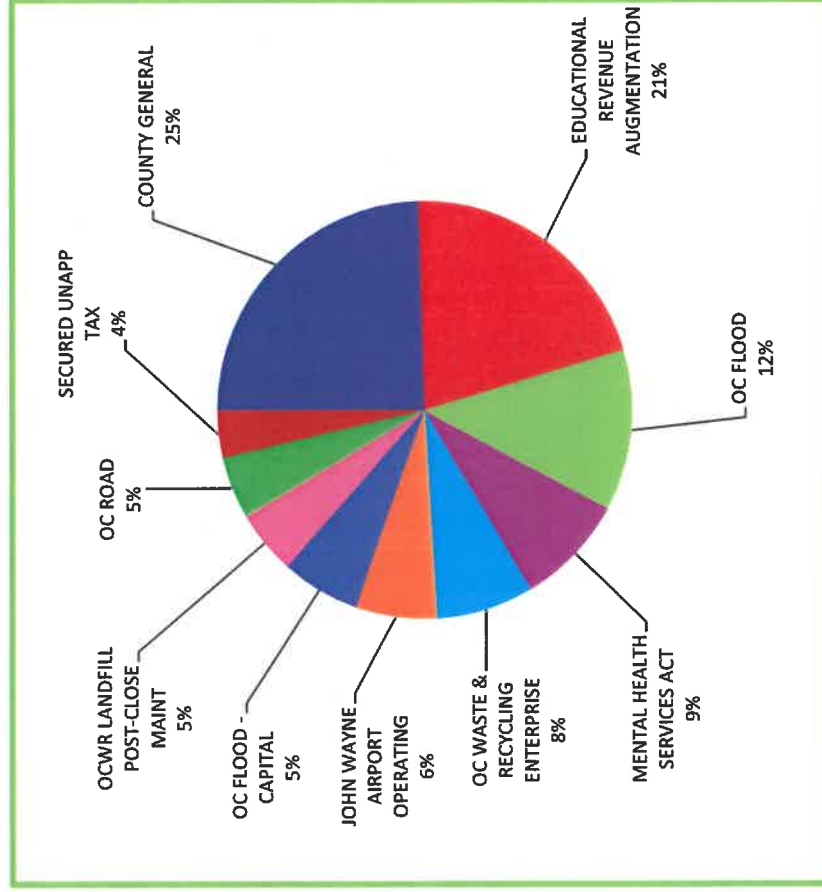
FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,476,453,795
AGENCY	1,349,607,365
ENTERPRISE	769,961,544
GENERAL FUND	623,230,708
INVESTMENT TRUST - SCHOOL BONDS	348,673,358
INTERNAL SERVICE FUNDS	228,011,003
OTHER TRUST FUNDS	153,957,256
CAPITAL PROJECTS	28,624,336
VOLUNTARY PARTICIPANTS	48,392,405
CHILD/FAM COMM OF ORANGE COUNTY	37,605,182
TOTAL	\$ 5,064,516,952



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

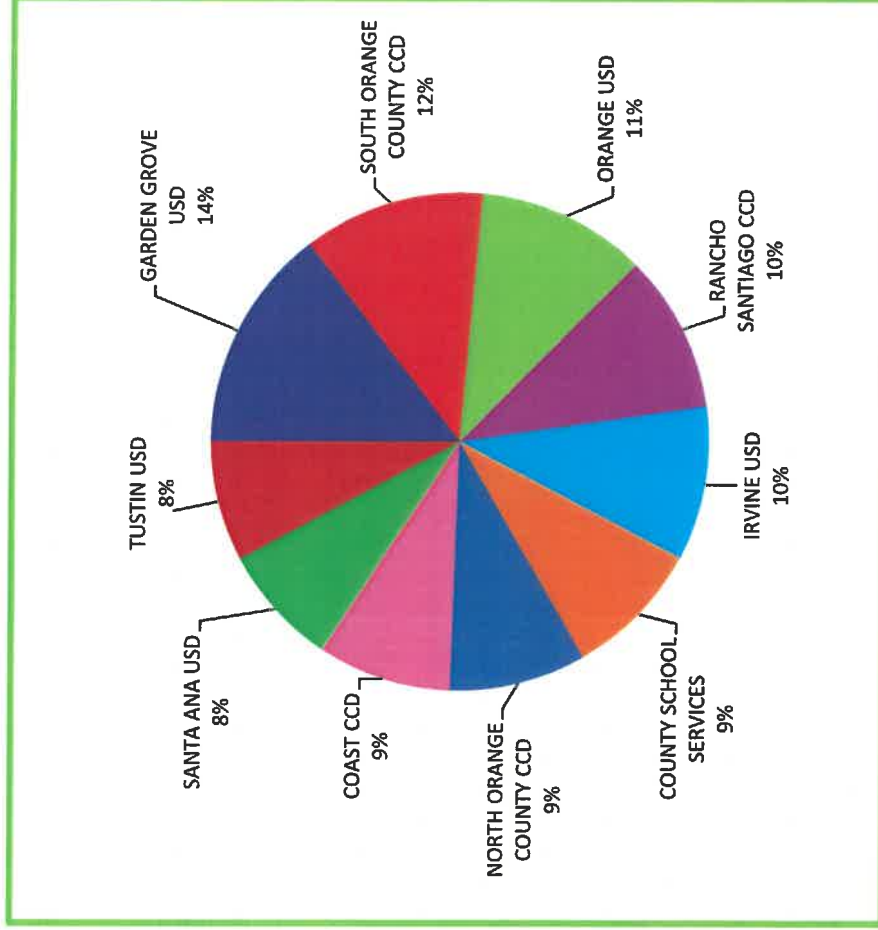


**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF APRIL 30, 2019**



FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	623,203,351
664	EDUCATIONAL REVENUE AUGMENTATION	527,112,040
400	OC FLOOD	315,736,722
13Y	MENTAL HEALTH SERVICES ACT	217,857,353
299	OC WASTE & RECYCLING ENTERPRISE	193,946,318
280	JOHN WAYNE AIRPORT OPERATING	160,623,356
404	OC FLOOD - CAPITAL	156,409,874
279	OCWR LANDFILL POST-CLOSE MAINT	126,433,692
115	OC ROAD	122,716,468
673	SECURED UNAPP TAX	92,696,517
	TOTAL	\$ 2,536,735,491

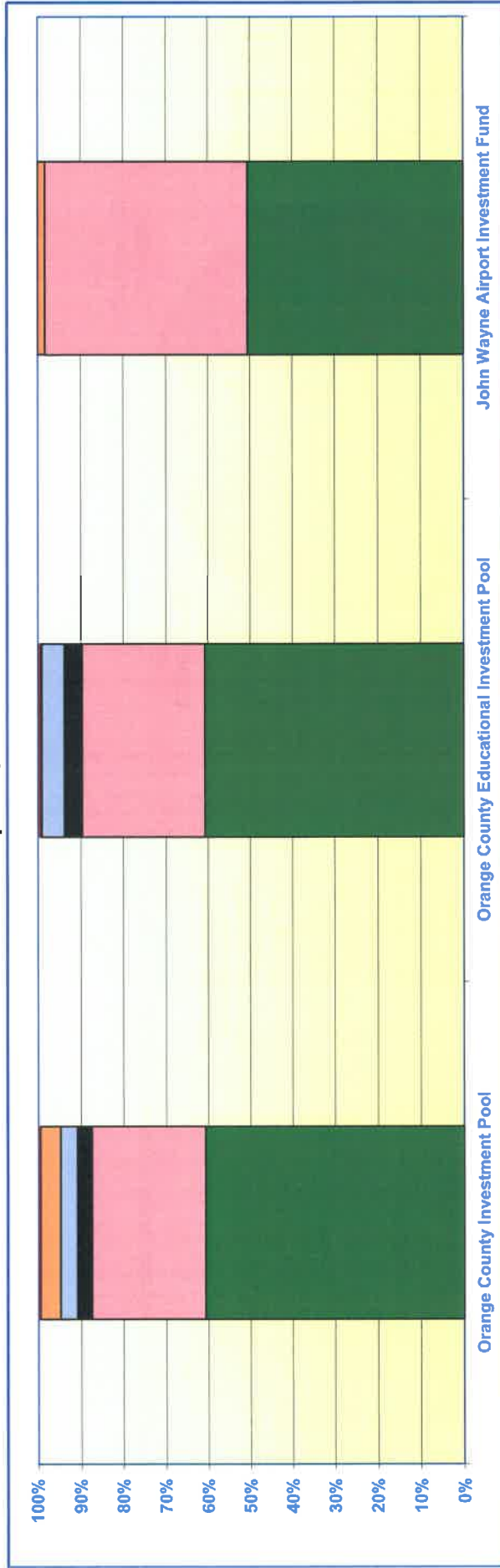
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF APRIL 30, 2019**



DISTRICT #	SCHOOL DISTRICT	BALANCE (1)
72	GARDEN GROVE USD	\$ 490,318,649 (1)
96	SOUTH ORANGE COUNTY CCD	397,403,855
80	ORANGE USD	389,228,731 (1)
92	RANCHO SANTIAGO CCD	346,750,938 (1)
75	IRVINE USD	336,230,051 (1)
94	COUNTY SCHOOL SERVICES	300,254,933
88	NORTH ORANGE COUNTY CCD	298,440,968 (1)
90	COAST CCD	292,858,758 (1)
84	SANTA ANA USD	287,076,494 (1)
87	TUSTIN USD	282,408,665 (1)
	TOTAL	<u>\$ 3,360,972,042</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

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



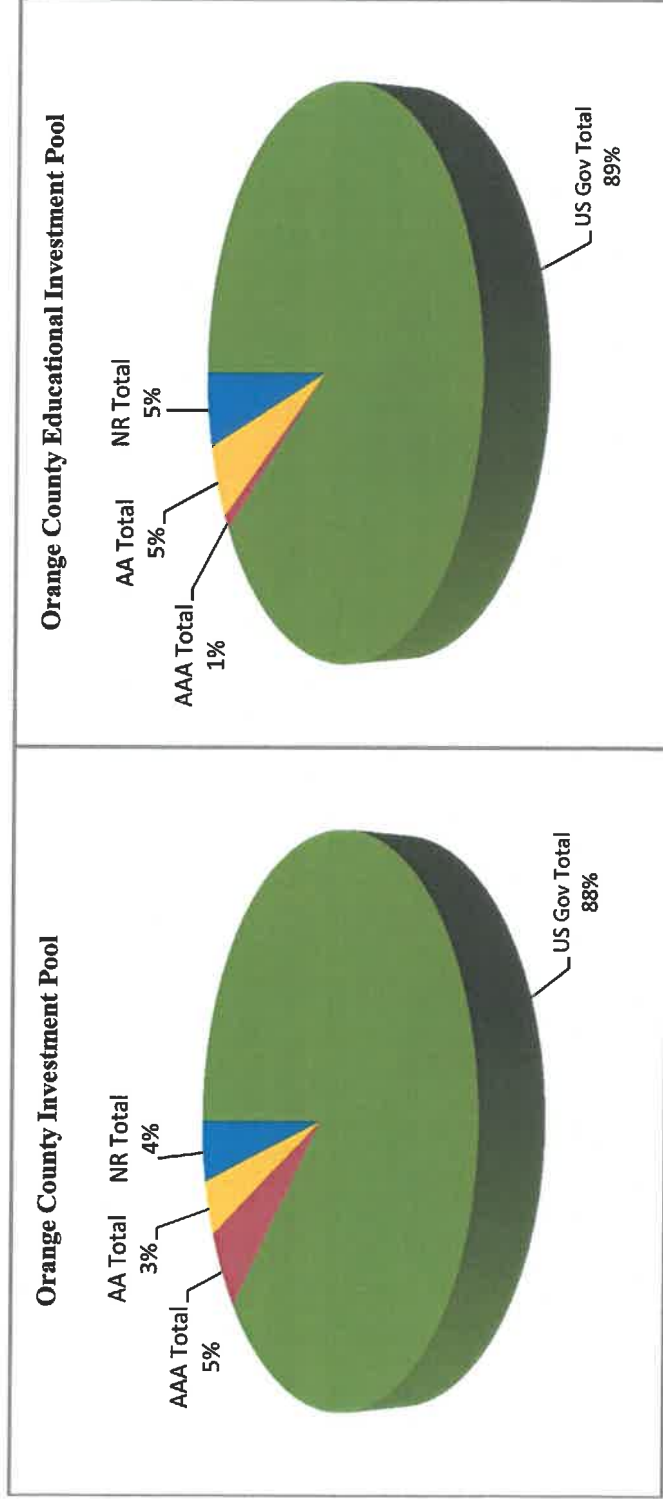
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 3,075,293	60.71%
U. S. TREASURIES	1,355,860	26.77%
MONEY MARKET MUTUAL FUNDS	237,172	4.68%
MEDIUM-TERM NOTES	202,452	3.99%
MUNICIPAL DEBT	170,631	3.37%
LOCAL AGENCY INVESTMENT FUND	24,306	0.48%
CERTIFICATES OF DEPOSIT	-	0.00%
Total	\$ 5,065,714	100.00%

	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 3,368,843	60.70%
U. S. TREASURIES	1,605,376	28.92%
MONEY MARKET MUTUAL FUNDS	16,879	0.31%
MEDIUM-TERM NOTES	294,686	5.31%
MUNICIPAL DEBT	231,618	4.17%
LOCAL AGENCY INVESTMENT FUND	32,993	0.59%
CERTIFICATES OF DEPOSIT	-	0.00%
Total	\$ 5,550,395	100.00%

	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 26,296	50.47%
U. S. TREASURIES	24,933	47.85%
MONEY MARKET MUTUAL FUNDS	878	1.68%
Total	\$ 52,107	100.00%

ORANGE COUNTY TREASURER - TAX COLLECTOR CREDIT QUALITY BY MARKET VALUE

April 30, 2019



US GOV Includes Agency & Treasury Debt

AA includes AA+, AA-, & AA

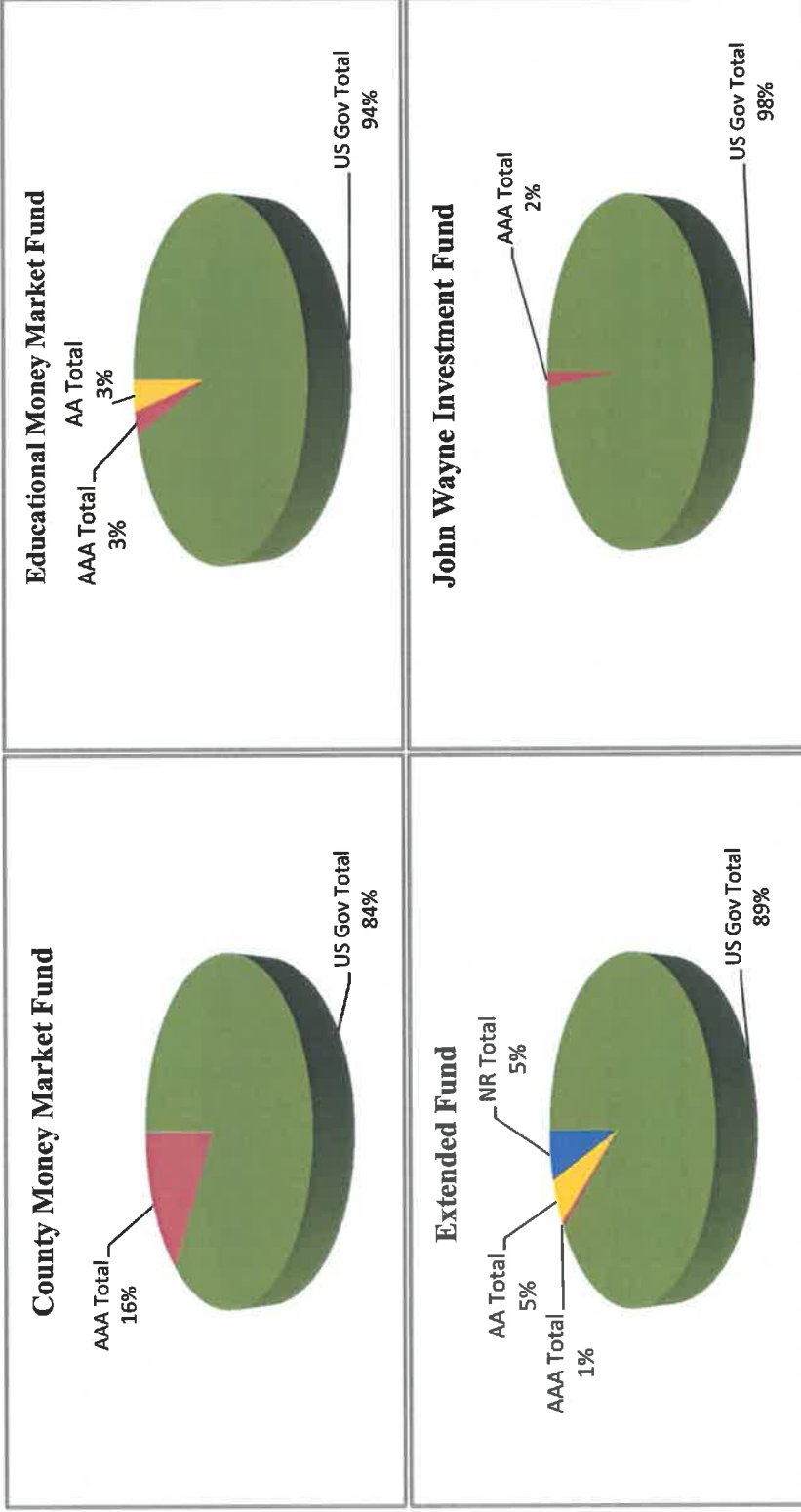
A includes A+, A-, & A

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

April 30, 2019



US GOV Includes Agency & Treasury Debt

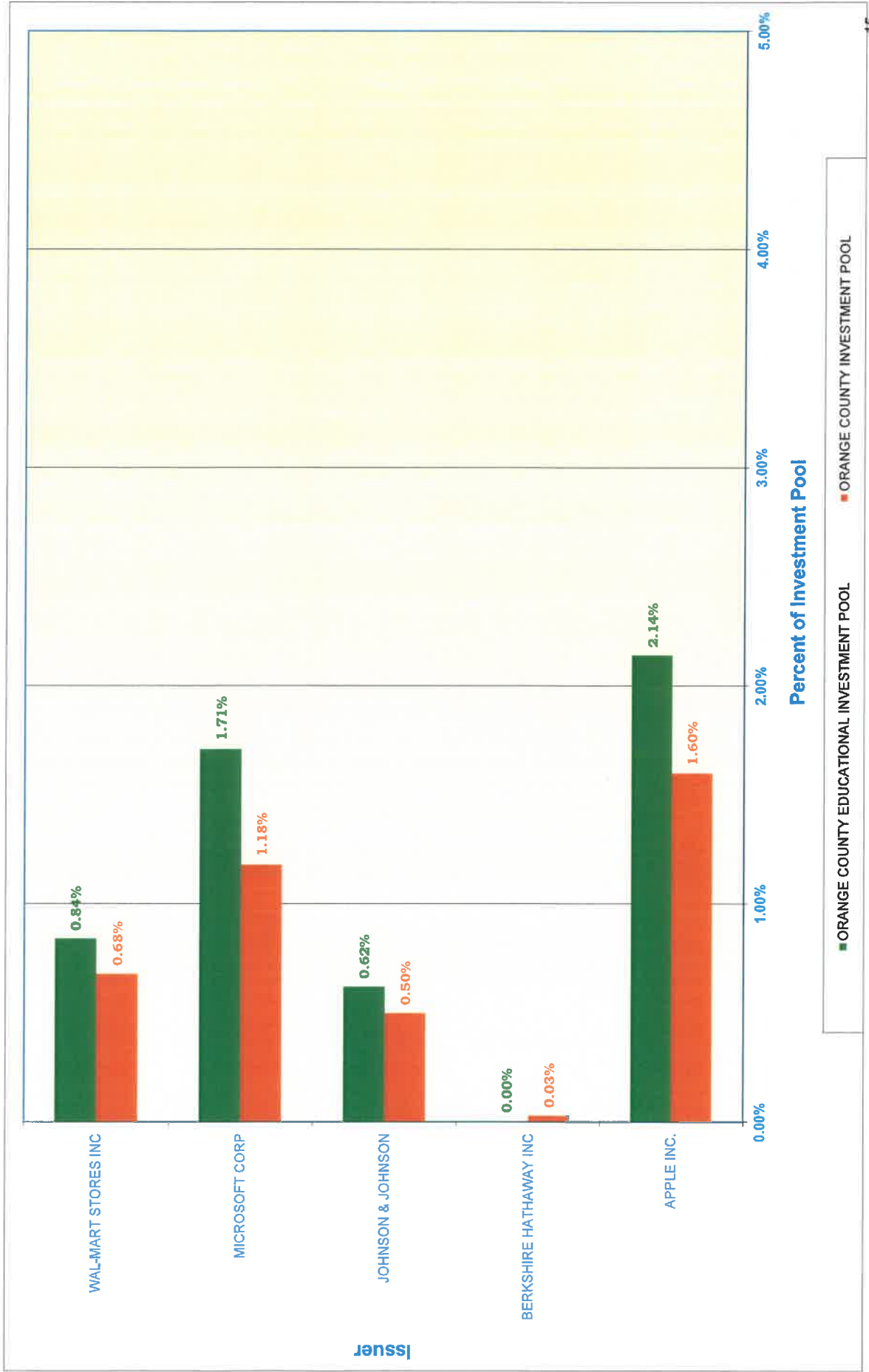
AA includes AA+, AA-, & AA

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**

April 30, 2019



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

April 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
JOHNSON & JOHNSON	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
ISSUERS ON HOLD						
TORONTO DOMINION BANK NY (MARCH, 2017) *	A-1+	P-1	F1+	AA-	Aa3	AA-
WALMART INC (JULY, 2018)**	A-1+	P-1	F1+	AA	Aa2	AA
MUNICIPAL BONDS						
ORANGE CNTY CA PENSION OBLG 2018 A	NR	NR	NR	NR	NR	NR
ORANGE CNTY CA PENSION OBLG 2019 A	NR	NR	NR	NR	NR	NR
STATE POOL - LOCAL AGENCY INVESTMENT FUND						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR
MONEY MARKET MUTUAL FUNDS ***						
NAME OF FUND	S & P	Moody's	Fitch			
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm	Aaa-mf	AAAmmf			
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm	Aaa-mf	NR			
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm	Aaa-mf	NR			
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm	NR	NR			

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

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

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

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

**** Berkshire Hathaway, and Berkshire Hathaway Finance were removed from the Approved Issuer List as the 2019 Investment Policy Statement now requires a minimum issuer credit rating of AA. Current holdings of these two issuers are less than \$2 million as of April 30, 2019.

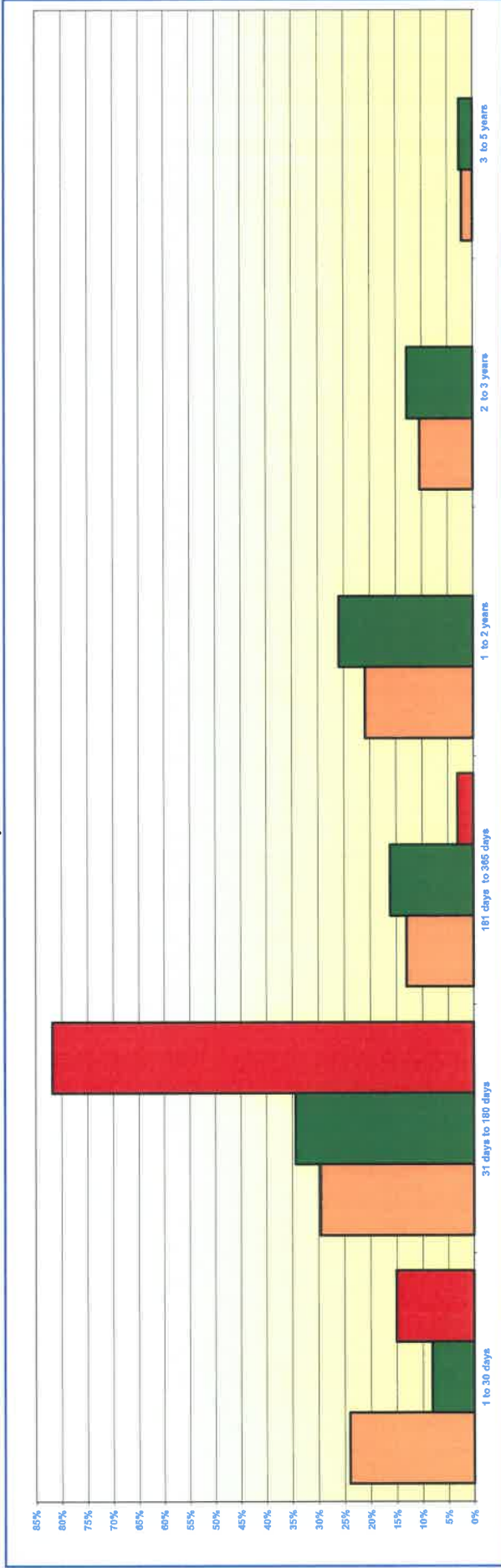
**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended April 30, 2019**

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

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

ORANGE COUNTY TREASURER - TAX COLLECTOR MATURITIES DISTRIBUTION

April 30, 2019

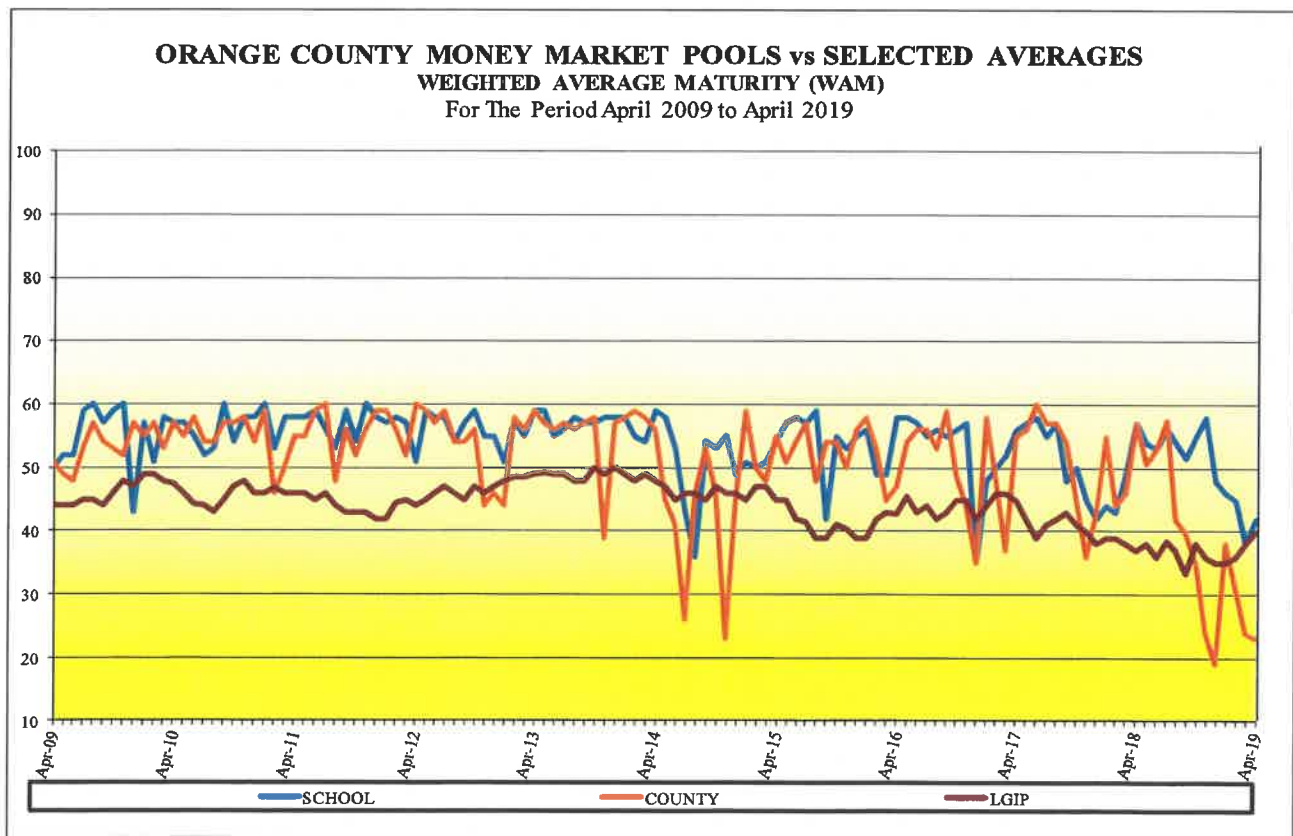
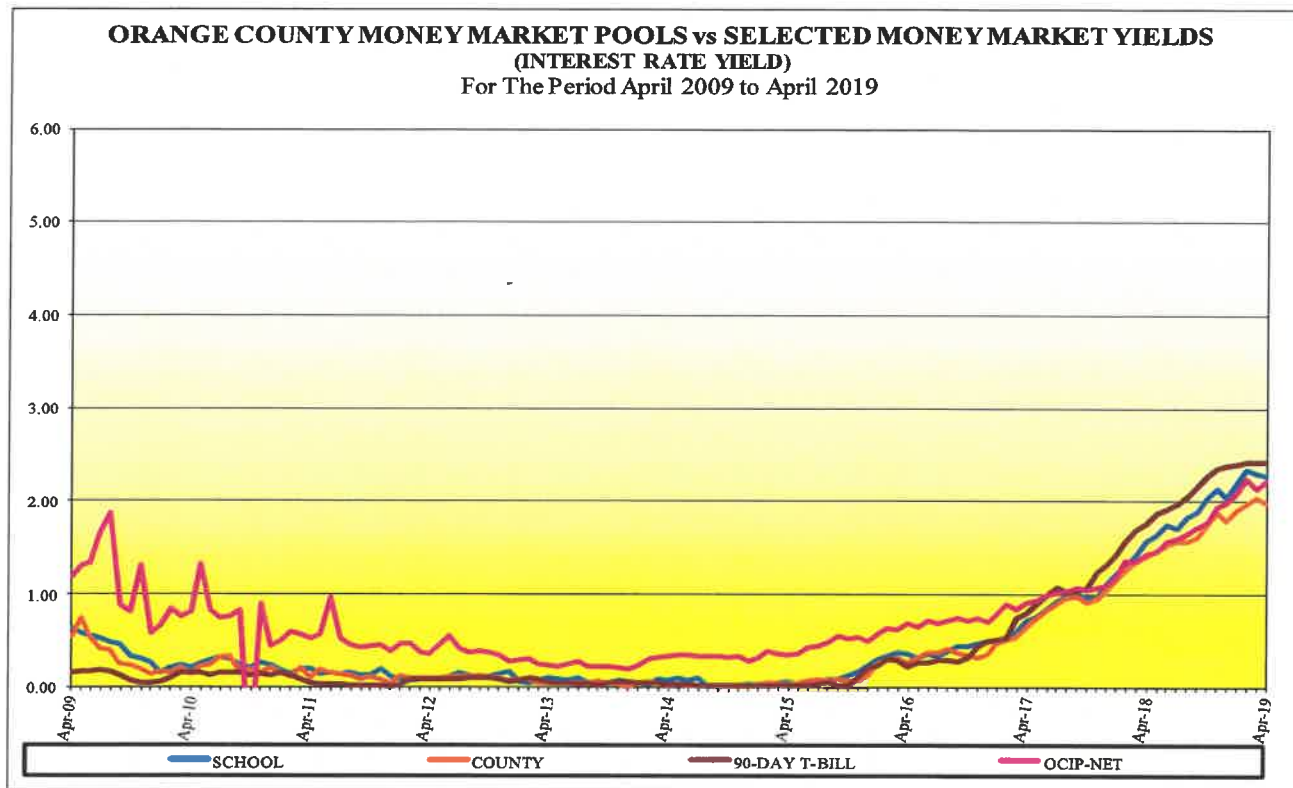


ORANGE COUNTY INVESTMENT POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 1,217,163	24.00%
31 TO 180 DAYS	1,500,123	29.58%
181 TO 365 DAYS	660,872	13.03%
1 YEAR TO 2 YEARS	1,059,289	20.89%
2 YEARS TO 3 YEARS	526,449	10.36%
3 YEARS TO 5 YEARS	106,822	2.12%
TOTAL	\$ 5,070,718	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 452,617	8.15%
31 TO 180 DAYS	1,908,314	34.35%
181 TO 365 DAYS	897,082	16.15%
1 YEAR TO 2 YEARS	1,437,900	25.88%
2 YEARS TO 3 YEARS	714,612	12.86%
3 YEARS TO 5 YEARS	145,003	2.61%
TOTAL	\$ 5,555,528	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 7,888	15.08%
31 TO 180 DAYS	42,785	81.81%
181 TO 365 DAYS	1,625	3.11%
TOTAL	\$ 52,298	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 4/30/2019, Floating Rate Notes comprise 1.06%, 1.31%, and 0.00% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Fund respectively.



ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL YIELDS
 April 1, 2018 - April 30, 2019

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month April 2019</i>				
OCMMF	\$ 1,473,136,985	\$ 2,778,474	2.05%	23
OCEMMF	\$ 673,755,896	\$ 1,323,325	2.34%	42
Extended Fund	\$ 8,469,216,639	\$ 16,026,764	2.32%	404
<i>Current Month March 2019</i>				
OCMMF	\$ 1,198,047,208	\$ 1,739,523	2.10%	24
OCEMMF	\$ 737,915,029	\$ 1,530,983	2.36%	38
Extended Fund	\$ 7,569,145,253	\$ 14,346,556	2.20%	373
<i>February 2019</i>				
OCMMF	\$ 959,764,688	\$ 1,227,662	2.03%	31
OCEMMF	\$ 818,406,110	\$ 1,685,905	2.41%	45
Extended Fund	\$ 7,765,300,719	\$ 13,865,935	2.33%	385
<i>January 2019</i>				
OCMMF	\$ 729,137,854	\$ 1,417,661	1.97%	38
OCEMMF	\$ 1,016,881,693	\$ 1,897,863	2.26%	46
Extended Fund	\$ 7,842,914,574	\$ 14,377,035	2.14%	389
<i>December 2018</i>				
OCMMF	\$ 1,321,837,296	\$ 2,309,322	1.86%	19
OCEMMF	\$ 1,024,704,481	\$ 1,562,262	2.11%	48
Extended Fund	\$ 8,032,587,705	\$ 13,770,790	2.07%	367
<i>November 2018</i>				
OCMMF	\$ 1,359,045,595	\$ 1,894,822	1.95%	24
OCEMMF	\$ 947,430,723	\$ 1,566,598	2.20%	58
Extended Fund	\$ 6,985,523,091	\$ 11,064,795	1.99%	430
<i>October 2018</i>				
OCMMF	\$ 1,261,626,895	\$ 1,497,056	1.81%	35
OCEMMF	\$ 806,665,529	\$ 1,627,455	2.11%	55
Extended Fund	\$ 6,608,660,258	\$ 10,301,655	1.82%	444
OC Extended Fund B	\$ -	\$ 87	N/A	N/A
<i>September 2018</i>				
OCMMF	\$ 623,483,218	\$ 825,257	1.68%	40
OCEMMF	\$ 964,913,807	\$ 1,694,095	1.95%	51
Extended Fund	\$ 6,595,008,880	\$ 9,646,462	1.77%	420
OC Extended Fund B	\$ -	\$ 174,919	N/A	N/A
<i>August 2018</i>				
OCMMF	\$ 659,580,340	\$ 768,838	1.64%	42
OCEMMF	\$ 1,135,219,335	\$ 2,041,031	1.90%	54
Extended Fund	\$ 6,595,429,549	\$ 9,597,798	1.69%	414
<i>July 2018</i>				
OCMMF	\$ 519,462,662	\$ 949,885	1.64%	58
OCEMMF	\$ 1,430,530,269	\$ 2,265,416	1.77%	56
Extended Fund	\$ 6,644,200,611	\$ 9,464,408	1.65%	432
<i>June 2018</i>				
OCMMF	\$ 763,523,217	\$ 1,395,560	1.60%	53
OCEMMF	\$ 1,586,960,674	\$ 2,142,715	1.81%	53
Extended Fund	\$ 6,600,606,705	\$ 8,820,686	1.60%	419
<i>May 2018</i>				
OCMMF	\$ 1,271,767,146	\$ 1,895,963	1.54%	51
OCEMMF	\$ 1,507,610,060	\$ 2,273,000	1.71%	54
Extended Fund	\$ 6,615,441,734	\$ 8,444,349	1.48%	414
Fiscal Year July 1, 2018 - June 30, 2019				
	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 4,414,724,608	\$ 73,275,336	1.98%	322
OCEIP	\$ 4,862,228,682	\$ 81,790,292	2.02%	335
OC Extended Fund B	\$ -	\$ 175,006	N/A	N/A

**ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING OCTOBER 31, 2019**

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

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

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

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

The Cash Availability Projection for the six months ending October 31, 2019, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
April 2019 - Ending Cash				\$ 9,068,124
May	\$ 1,359,474,380	\$ 304,476,987	\$ 844,175,595	828,843,896
June	443,853,976	261,698,181	719,338,969	815,057,084
July	343,614,849	305,663,727	812,742,524	651,593,136
August	264,767,689	377,518,945	369,509,713	924,370,057
September	197,549,377	361,267,125	407,491,736	1,075,694,823
October	163,645,513	1,079,413,716	467,460,546	1,851,293,506

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
April 2019 - Ending Cash				\$ 3,067,710
May	\$ 684,057,959	\$ 493,682,748	\$ 725,781,421	455,026,996
June	374,147,202	741,401,237	665,332,626	905,242,809
July	483,191,641	249,077,007	557,614,967	1,079,896,490
August	376,370,794	202,760,557	626,460,551	1,032,567,290
September	267,875,548	483,675,843	663,104,467	1,121,014,214
October	251,802,689	321,454,544	726,721,671	967,549,776

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

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 9,850,124,410
Cash Receipts:	
County	2,304,036,087
School and Community College Districts	1,388,060,860
Total Cash Receipts	3,692,096,947
Cash Disbursements:	
County	2,078,452,157
School and Community College Districts	733,127,750
Total Cash Disbursements	2,811,579,907
Net Change in Cost Value of Pooled Assets	880,517,040
Net Increase in Non-Pooled Investments	176,429
Net Decrease in Non-Pooled Cash	(7,383,146)
Treasurer's Accountability at the End of the Period:	\$ 10,723,434,733
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 5,055,448,827
Orange County Educational Investment Pool	5,538,248,089
Total Pooled Investments	10,593,696,916
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	51,913,196
Non-Pooled Investments - Fountain Valley School District Fund 40	34,723,562
Non-Pooled Investments - CCCD Series 2017E Bonds	20,746,283
Total Non-Pooled Investments	107,383,041
Cash and Cash Equivalent:	
Cash in banks - County	9,028,038
Cash in banks - Schools	3,067,710
Cash in banks - OC Sheriff	8,852,292
Cash in banks - John Wayne Airport	1,366,650
Cash - Other	40,086
Total Cash	22,354,776
Total Assets in the Treasury at the End of the Period:	\$ 10,723,434,733

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
April 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
100%	U.S. Treasuries Securities	\$ 404,501,173	27.48%	\$ 2,242,753,896	26.48%	\$ 313,980,678	46.60%	\$ 24,932,814	47.85%
100%	U.S. Government Agency Securities	829,836,917	56.33%	5,293,485,746	62.50%	320,813,880	47.62%	26,296,062	50.46%
20%	Municipal Debt	-	0.00%	402,249,365	4.75%	-	0.00%	-	0.00%
20%	Medium-Term Notes	-	0.00%	473,428,869	5.59%	22,081,342	3.28%	-	0.00%
40%	Banker Acceptances	1,626,549	0.11%	-	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%	57,298,763	0.68%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	237,172,346	16.10%	-	0.00%	16,879,396	2.50%	878,379	1.69%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 1,473,136,985	100.00%	\$ 8,469,216,639	100.00%	\$ 673,755,896	100.00%	\$ 52,107,255	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	
		Yes	Yes (3)	Yes (4)	Yes	Yes	Yes (3)	Yes (4)	Yes (4)
5%	Percentage Limits								
20%	Issuer Limit	Yes		Yes		Yes		Yes	
100%	MMMFs, JPA, Repurchase Agreements Government Agencies Issuer	Yes (3)		N/A		N/A		Yes	
See Above	Diversification Limit	Yes		Yes		Yes		Yes (4)	
60 Days	Maturity/Duration Limits							Yes	
90 Days	Weighted Average Maturity - Money Market Fund	Yes/22.50		N/A		N/A		N/A	
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A		N/A		N/A		Yes/82.59	
13 Months/397 days	Duration (5)	N/A		Yes/1.08		N/A		N/A	
15 Months/458 days	Final Maturity - Money Market Fund	Yes/149		N/A		Yes/177		N/A	
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A		N/A		N/A		N/A	
A-1/≥ AA (2)	Final Maturity - Extended Fund	N/A		Yes/1774		N/A		Yes/291	
≥ A-1/P-1/F2	Rating Limits							N/A	
A-1/≥ AA (2)	Money Market Fund Short Term/Long Term	Yes		N/A		N/A		Yes	
	Short Term Debt/No Split Ratings	Yes		N/A		N/A		Yes	
	Extended Fund Short Term/Long Term	N/A		Yes		N/A		N/A	
Approved Issuer List	Authorized Issuer	Yes		Yes		Yes		Yes	
Broker/Dealer List	Authorized Financial Dealer/Institution	Yes		Yes		Yes		Yes	
>0.9975	Net Asset Value - Money Market Fund and JWA	1.0004		N/A		Yes/1.0008		Yes/1.0010	

(1) All investments are marked to market in compliance with the narrow valuation range prescribed by the IPS and market values are provided by Bloomberg Professional Services and Northern Trust.
(2) Excludes US Government Debt 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 provided above (1.08) 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
April 30, 2019**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	Calendar year 2016 and six months ended 6/30/17 completed. Audit as of June 30, 2018 in progress.
Quarterly Statement of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	December 31, 2018 completed. March 31, 2019 in progress.
Annual Statement of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	Annual audit as of June 30, 2018 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	December 31, 2018 completed. March 31, 2019 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	FY 16/17 and FY 17/18 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2017 completed. Calendar year 2018 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	All 2018 IPS certifications received for active approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions/Form 700	FY 18/19 identified three compliance incidents as of April 30, 2019. The annual compliance audit for the 18-month period ending June 2017 (issued in April 2019) identified four incidents related to timing of withdrawal approvals.
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
Board of Supervisors
Treasury Oversight Committee
Office of Treasurer-Tax Collector
AC
BOS
TOC
TTC

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

During April, 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. Macias Gini & O'Connell (MGO) issued their Independent Accountant's Report on Applying Agreed-Upon Procedures Related to Investment Compliance for the Twelve-Month Period Ended December 31, 2016, and the Six-Month Period Ended June 30, 2017. The report contained an exception resulting when withdrawal analysis approvals for four voluntary pool participants' transactions were signed after the voluntary pool participant withdrawal requests had been approved. The Treasurer has since updated the Voluntary Participant withdrawal process to require the analysis be approved prior to the processing of the withdrawal request.

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 1 of 35
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* Market values provided by Bloomberg & Northern Trust

3389

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
FUNDS															
INVESTCO STIC GOVERNMENT & AGENCY															
		5/1/19	AAAmmf	AAA	Aaa-mf	AAAmf	260,998.45	2.4300	2.4300	260,998.45	0.00	0.00	260,998.45	260,998.45	0.00
GOLDMAN SACHS - COUNTY MMF															
		5/1/19	AAAmmf	AAA	Aaa-mf	NR	135,304,394.80	2.4600	2.4600	135,304,394.80	0.00	0.00	135,304,394.80	135,304,394.80	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
		5/1/19	AAAmmf	AAA	Aaa-mf	NR	101,606,952.60	2.4220	2.4220	101,606,952.60	0.00	0.00	101,606,952.60	101,606,952.60	0.00
Subtotal for FUNDS:															
							237,172,345.85	2.4437	2.4437	237,172,345.85	0.00	0.00	237,172,345.85	237,172,345.85	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
1009002	4/9/19	5/1/19	313384FA2	A-1+	P-1	NR	8,500,000.00	2.3600	2.3600	8,487,741.11	0.00	12,258.89	8,500,000.00	8,500,000.00	0.00
FHLB DISC CORP / BARCLAYS CAPITAL															
1009007	4/9/19	5/1/19	313384FA2	A-1+	P-1	NR	6,710,000.00	2.3700	2.3700	6,700,281.68	0.00	9,718.32	6,710,000.00	6,710,000.00	0.00
FHLB DISC CORP / BNY Mellon Capital Market															
1009252	4/10/19	5/1/19	313384FA2	A-1+	P-1	NR	49,959,000.00	2.3600	2.3600	49,890,223.11	0.00	68,776.89	49,959,000.00	49,959,000.00	0.00
FHLB DISC CORP / BARCLAYS CAPITAL															
1009010	4/9/19	5/2/19	313384FB0	A-1+	P-1	NR	1,900,000.00	2.3700	2.3700	1,897,123.08	0.00	2,751.84	1,899,874.92	1,899,872.70	(2.22)
FNMA DISCOUNT / TD SECURITIES															
1004198	3/8/19	5/3/19	313588FC4	A-1+	P-1	F1+	15,000,000.00	2.3800	2.3800	14,944,466.67	0.00	53,550.00	14,998,016.67	14,997,990.00	(26.67)
FNMA DISCOUNT / DAIWA CAPITAL MARKETS															
1005132	3/14/19	5/3/19	313588FC4	A-1+	P-1	F1+	15,000,000.00	2.3800	2.3800	14,950,416.67	0.00	47,600.00	14,998,016.67	14,997,990.00	(26.67)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
1005495	3/18/19	5/3/19	313588FC4	A-1+	P-1	F1+	16,000,000.00	2.3800	2.3800	15,951,342.22	0.00	46,542.22	15,997,884.44	15,997,856.00	(28.44)
FHLB DISC CORP / BARCLAYS CAPITAL															
1009009	4/9/19	5/3/19	313384FC8	A-1+	P-1	NR	1,920,000.00	2.3700	2.3700	1,916,966.40	0.00	2,780.80	1,919,747.20	1,919,742.72	(4.48)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1009468	4/11/19	5/6/19	313384FF1	A-1+	P-1	NR	15,000,000.00	2.3100	2.3100	14,975,937.50	0.00	19,250.00	14,995,187.50	14,994,975.00	(212.50)
FNMA DISCOUNT / JEFFERIES & COMPANY															
1005494	3/18/19	5/7/19	313588FC5	A-1+	P-1	F1+	12,000,000.00	2.3800	2.3800	11,960,333.33	0.00	34,906.67	11,995,240.00	11,995,200.00	(40.00)
FHLB DISC CORP / MORGAN STANLEY															
1006551	3/25/19	5/8/19	313384FH7	A-1+	P-1	NR	3,000,000.00	2.4250	2.4250	2,991,108.33	0.00	7,477.09	2,998,585.42	2,998,593.00	7.58
FHLB DISC CORP / BNY Mellon Capital Market															
1009014	4/9/19	5/8/19	313384FH7	A-1+	P-1	NR	5,911,000.00	2.3700	2.3700	5,899,714.92	0.00	8,561.10	5,908,276.02	5,908,227.74	(48.28)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 2 of 35
 User: C11

3389

* 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)
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1009253	4/10/19	5/8/19	313588FH3	A-1+	P-1	F1+	50,040,000.00		2.3650	49,947,954.20	0.00	69,034.35	50,016,988.55	50,016,481.20	(507.35)
FNMA DISCOUNT / BARCLAYS CAPITAL															
1009464	4/11/19	5/8/19	313588FH3	A-1+	P-1	F1+	50,000,000.00		2.3650	49,911,312.50	0.00	65,694.44	49,977,006.94	49,976,500.00	(506.94)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1009474	4/11/19	5/8/19	313384FH7	A-1+	P-1	NR	3,450,000.00		2.3800	3,443,841.75	0.00	4,561.67	3,448,403.42	3,448,381.95	(21.47)
FNMA DISCOUNT / DEUTSCHE															
1006972	3/27/19	5/9/19	313588FJ9	A-1+	P-1	F1+	30,000,000.00		2.3950	29,914,179.17	0.00	69,854.16	29,984,033.33	29,983,800.00	(233.33)
FHLB DISC CORP / FTN FINANCIAL															
1005306	3/15/19	5/10/19	313384FK0	A-1+	P-1	NR	10,000,000.00		2.4050	9,962,588.89	0.00	31,398.61	9,993,987.50	9,993,980.00	(7.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1009473	4/11/19	5/10/19	313384FK0	A-1+	P-1	NR	4,500,000.00		2.3700	4,491,408.75	0.00	5,925.00	4,497,333.75	4,497,291.00	(42.75)
FHLB DISC CORP / JEFFERIES & COMPANY															
1009475	4/11/19	5/10/19	313384FK0	A-1+	P-1	NR	24,867,000.00		2.3750	24,819,424.59	0.00	32,810.63	24,852,235.22	24,852,030.07	(205.15)
FHLB DISC CORP / BNY Mellon Capital Market															
1009768	4/12/19	5/10/19	313384FK0	A-1+	P-1	NR	7,000,000.00		2.3550	6,987,178.33	0.00	8,700.42	6,995,878.75	6,995,786.00	(92.75)
FHLB DISC CORP / BARCLAYS CAPITAL															
1009467	4/11/19	5/13/19	313384FW4	A-1+	P-1	NR	15,000,000.00		2.3700	14,968,400.00	0.00	19,750.00	14,968,150.00	14,987,955.00	(195.00)
FREDDIE DISCOUNT / TD SECURITIES															
1005867	3/20/19	5/17/19	313396F57	A-1+	P-1	F1+	23,500,000.00		2.4100	23,408,754.72	0.00	66,074.17	23,474,828.89	23,474,855.00	26.11
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1010408	4/17/19	5/17/19	313384F53	A-1+	P-1	NR	15,000,000.00		2.3700	14,970,375.00	0.00	13,825.00	14,984,200.00	14,983,935.00	(265.00)
FNMA DISCOUNT / JP MORGAN CHASE & CO															
1009005	4/9/19	5/20/19	313588FV2	A-1+	P-1	F1+	5,000,000.00		2.3600	4,986,561.11	0.00	7,211.11	4,993,772.22	4,993,650.00	(122.22)
FNMA DISCOUNT / FTN FINANCIAL															
1007264	3/28/19	5/21/19	313588FW0	A-1+	P-1	F1+	32,000,000.00		2.4000	31,884,800.00	0.00	72,533.33	31,957,333.33	31,957,120.00	(213.33)
FNMA DISCOUNT / DEUTSCHE															
1009006	4/9/19	5/22/19	313588FX8	A-1+	P-1	F1+	15,000,000.00		2.3600	14,957,716.67	0.00	21,633.33	14,979,350.00	14,978,850.00	(500.00)
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
1007263	3/28/19	5/23/19	313588FY6	A-1+	P-1	F1+	17,000,000.00		2.4000	16,936,533.33	0.00	38,533.34	16,975,066.67	16,975,010.00	(56.67)
FHLB DISC CORP / BNY Mellon Capital Market															
1008651	4/8/19	5/28/19	313384GD5	A-1+	P-1	NR	16,561,000.00		2.3850	16,506,141.69	0.00	25,234.82	16,531,376.51	16,531,074.27	(302.24)
FHLB DISC CORP / BARCLAYS CAPITAL															
1008652	4/8/19	5/28/19	313384GD5	A-1+	P-1	NR	2,000,000.00		2.3850	1,993,375.00	0.00	3,047.50	1,996,422.50	1,996,386.00	(36.50)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 3 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / Mizuho Securities USA Inc															
1008653	4/8/19	5/28/19	313384GD5	A-1+	P-1	NR	3,000,000.00		2.3850	2,990,062.50	0.00	4,571.25	2,994,633.75	2,994,579.00	(54.75)
FHLB DISC CORP / BNY Mellon Capital Market															
1008593	4/5/19	5/29/19	313384GE3	A-1+	P-1	NR	8,300,000.00		2.3850	8,270,306.75	0.00	14,296.75	8,284,603.50	8,284,445.80	(157.70)
FHLB DISC CORP / DEUTSCHE															
1008646	4/8/19	5/29/19	313384GE3	A-1+	P-1	NR	40,000,000.00		2.3900	39,864,566.67	0.00	61,077.78	39,925,644.45	39,925,040.00	(604.45)
FED FARM CR BK / UBS FINANCIAL SERVICES															
1008590	4/5/19	5/30/19	313312GF1	A-1+	P-1	F1+	20,000,000.00		2.3800	19,927,277.78	0.00	34,377.78	19,961,655.56	19,961,200.00	(455.56)
FHLB DISC CORP / JEFFERIES & COMPANY															
1008591	4/5/19	5/31/19	313384GG8	A-1+	P-1	NR	24,000,000.00		2.3880	23,910,848.00	0.00	41,392.00	23,952,240.00	23,951,808.00	(432.00)
FHLB DISC CORP / TD SECURITIES															
1007933	4/2/19	6/3/19	313384GK9	A-1+	P-1	NR	15,000,000.00		2.3750	14,938,645.83	0.00	28,697.92	14,967,343.75	14,966,850.00	(493.75)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1009261	4/10/19	6/5/19	313384GMS	A-1+	P-1	NR	10,000,000.00		2.3830	9,962,931.11	0.00	13,900.83	9,976,831.94	9,976,600.00	(231.94)
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1007749	4/1/19	6/7/19	313384GP8	A-1+	P-1	NR	40,000,000.00		2.3750	39,823,194.44	0.00	79,166.67	39,902,361.11	39,900,920.00	(1,441.11)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1009264	4/10/19	6/10/19	313384GS2	A-1+	P-1	NR	10,000,000.00		2.3800	9,959,672.22	0.00	13,883.33	9,973,555.55	9,973,200.00	(355.55)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1012020	4/26/19	6/21/19	313384HD4	A-1+	P-1	NR	10,000,000.00		2.4050	9,962,588.89	0.00	3,340.28	9,965,929.17	9,965,860.00	(69.17)
FNMA DISCOUNT / TD SECURITIES															
1009004	4/9/19	6/26/19	313588HJ7	A-1+	P-1	F1+	50,000,000.00		2.3600	49,744,333.33	0.00	72,111.11	49,816,444.44	49,812,500.00	(3,944.44)
FNMA DISCOUNT / GREAT PACIFIC SECURITIES															
1009476	4/11/19	6/26/19	313588HJ7	A-1+	P-1	F1+	50,000,000.00		2.3600	49,750,888.89	0.00	65,555.56	49,816,444.45	49,812,500.00	(3,944.45)
FNMA DISCOUNT / CITIGROUP GLOBAL MARKETS															
1010774	4/22/19	6/26/19	313588HJ7	A-1+	P-1	F1+	32,000,000.00		2.3600	31,863,644.44	0.00	18,880.00	31,882,524.44	31,880,000.00	(2,524.44)
FHLB DISC CORP / FTN FINANCIAL															
1009250	4/10/19	7/2/19	313384HQ5	A-1+	P-1	NR	4,000,000.00		2.3850	3,978,005.00	0.00	5,565.00	3,983,570.00	3,983,400.00	(170.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1011518	4/24/19	8/5/19	313384K46	A-1+	P-1	NR	14,000,000.00		2.4000	13,903,866.67	0.00	6,533.33	13,910,400.00	13,910,022.00	(378.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
979281	9/27/18	9/26/19	313384ME6	A-1+	P-1	NR	5,000,000.00		2.5800	4,869,566.67	0.00	77,400.00	4,946,966.67	4,950,650.00	3,683.33
Subtotal for DISCOUNT NOTES:															
							807,118,000.00	0.0000	2.3763	804,376,599.91	0.00	1,410,745.29	805,787,345.20	805,772,107.45	(15,237.75)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 4 of 35
 User: CI1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / GREAT PACIFIC SECURITIES															
968912	7/25/18	8/2/19	313560N33	AA+	Aaa	AAA	1,350,000.00	0.8750	2.5043	1,327,995.00	16,548.72	2,920.31	1,344,543.72	1,344,532.50	(11.22)
FED HM LN BK BD / DEUTSCHE															
1003563	3/6/19	9/26/19	3130A9EP2	AA+	Aaa	NR	2,735,000.00	1.0000	2.5482	2,711,779.85	6,385.54	2,659.03	2,718,165.39	2,720,477.15	2,311.76
Subtotal for GOVT AGENCY-FIX-30/360:															
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / BNY Mellon Capital Market															
1008657	4/8/19	5/9/19	3130AEAV2	AA+	Aaa	NR	20,000,000.00	2.3770	2.3950	19,999,533.00	346.48	30,372.78	19,999,879.48	19,999,800.00	(79.48)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:															
Subtotal for GOVERNMENT AGENCY:															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
BERKSHIRE HATHAWAY INC / GREAT PACIFIC SECURITIES															
969939	7/31/18	8/15/19	084664CK5	AA	Aa2	A+	1,633,000.00	1.3000	2.5461	1,612,148.86	15,052.96	4,481.68	1,627,201.82	1,626,549.65	(652.17)
Subtotal for MEDIUM-TERM NOTE:															
Subtotal for MEDIUM-TERM NOTES:															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BARCLAYS CAPITAL															
1004199	3/8/19	5/2/19	912796R00	AA+	Aaa	AAA	5,000,000.00		2.3700	4,981,895.83	0.00	17,775.00	4,999,342.00	4,999,342.00	17,446.17
US TREASURY N/B / JEFFERIES & COMPANY															
1009260	4/10/19	5/7/19	912796VA4	AA+	Aaa	AAA	50,000,000.00		2.3625	49,911,406.25	0.00	68,906.25	49,977,019.00	49,977,019.00	65,612.75
US TREASURY N/B / JP MORGAN CHASE & CO															
994152	1/3/19	5/9/19	912796RP6	AA+	Aaa	AAA	10,000,000.00		2.3750	9,916,875.00	0.00	77,847.22	9,994,078.10	9,994,078.10	77,203.10
US TREASURY N/B / BARCLAYS CAPITAL															
1005675	3/19/19	5/9/19	912796RP6	AA+	Aaa	AAA	26,000,000.00		2.3900	25,911,968.33	0.00	74,222.78	25,911,968.33	25,984,603.06	72,634.73
US TREASURY N/B / BNY Mellon Capital Market															
1005871	3/20/19	5/9/19	912796RP6	AA+	Aaa	AAA	5,000,000.00		2.4055	4,983,295.14	0.00	14,032.08	4,983,295.14	4,997,039.05	13,743.91
US TREASURY N/B / BNY Mellon Capital Market															
1006146	3/21/19	5/9/19	912796RP6	AA+	Aaa	AAA	24,200,000.00		2.4105	24,120,600.81	0.00	66,436.06	24,120,600.81	24,185,669.00	65,066.19
US TREASURY N/B / BARCLAYS CAPITAL															
1006552	3/25/19	5/9/19	912796RP6	AA+	Aaa	AAA	25,000,000.00		2.3950	24,925,156.25	0.00	61,538.19	24,925,156.25	24,985,195.25	60,039.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 5 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
County Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNY Mellon Capital Market															
1006746	3/26/19	5/9/19	912796RP6	AA+	Aaa	AAA	30,000,000.00		2.4070	29,911,743.33	0.00	72,210.00	29,911,743.33	29,982,234.30	70,490.97
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1007931	4/2/19	5/28/19	912796VD8	AA+	Aaa	AAA	17,000,000.00		2.3660	16,937,432.44	0.00	32,401.06	16,937,432.44	16,968,564.11	31,131.67
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1007932	4/2/19	5/28/19	912796VD8	AA+	Aaa	AAA	15,000,000.00		2.3730	14,944,630.00	0.00	28,673.75	14,944,630.00	14,972,262.45	27,632.45
US TREASURY N/B / BNY Mellon Capital Market															
1009772	4/12/19	5/28/19	912796VD8	AA+	Aaa	AAA	17,000,000.00		2.3550	16,948,844.17	0.00	21,129.58	16,948,844.17	16,968,564.11	19,719.94
US TREASURY N/B / BARCLAYS CAPITAL															
1011519	4/24/19	5/28/19	912796VD8	AA+	Aaa	AAA	23,000,000.00		2.3700	22,948,518.33	0.00	10,599.17	22,948,518.33	22,957,469.09	8,950.76
US TREASURY N/B / DEUTSCHE															
1007930	4/2/19	5/30/19	912796RR2	AA+	Aaa	AAA	5,000,000.00		2.3230	4,981,286.94	0.00	9,356.53	4,981,286.94	4,990,119.80	8,832.86
US TREASURY N/B / BNY Mellon Capital Market															
1008656	4/8/19	6/13/19	912796RU5	AA+	Aaa	AAA	20,000,000.00		2.3595	19,913,485.00	0.00	30,149.17	19,913,485.00	19,941,669.40	28,184.40
US TREASURY N/B / FTN FINANCIAL															
1011307	4/23/19	6/18/19	912796VG1	AA+	Aaa	AAA	10,000,000.00		2.3800	9,962,977.78	0.00	5,288.89	9,962,977.78	9,967,554.50	4,576.72
US TREASURY N/B / BNY Mellon Capital Market															
1011815	4/25/19	6/18/19	912796VG1	AA+	Aaa	AAA	20,000,000.00		2.3670	19,928,990.00	0.00	7,890.00	19,928,990.00	19,935,109.00	6,119.00
US TREASURY N/B / BARCLAYS CAPITAL															
1008655	4/8/19	6/20/19	912796QW4	AA+	Aaa	AAA	20,000,000.00		2.3650	19,904,086.11	0.00	30,219.44	19,904,086.11	19,932,814.60	28,728.49
US TREASURY N/B / JEFFERIES & COMPANY															
1008654	4/8/19	6/27/19	912796RV3	AA+	Aaa	AAA	30,000,000.00		2.3450	29,843,666.67	0.00	44,945.83	29,843,666.67	29,885,752.20	42,085.53
US TREASURY N/B / BNY Mellon Capital Market															
1010448	4/18/19	7/5/19	912796RW1	AA+	Aaa	AAA	18,000,000.00		2.3550	17,908,155.00	0.00	15,307.50	17,908,155.00	17,921,624.94	13,469.94
US TREASURY N/B / TD SECURITIES															
1011520	4/24/19	7/25/19	912796S48	AA+	Aaa	AAA	4,000,000.00		2.3805	3,975,666.00	0.00	1,851.50	3,975,666.00	3,977,496.68	1,830.68
Subtotal for TREASURY BILL:															
							374,200,000.00	0.0000	2.3735	372,860,679.38	0.00	690,780.00	372,860,679.38	373,524,180.64	663,501.26
TREASURY BOND - ME															
US TREASURY N/B / RBC															
1007495	3/29/19	5/31/19	912828WL0	AA+	Aaa	AAA	31,000,000.00	1.5000	2.3722	30,952,773.44	24,737.72	42,156.59	30,977,511.16	30,976,992.11	(519.05)
Subtotal for TREASURY BOND - ME:															
							31,000,000.00	1.5000	2.3722	30,952,773.44	24,737.72	42,156.59	30,977,511.16	30,976,992.11	(519.05)
Subtotal for U. S. TREASURIES:															
							405,200,000.00	0.1148	2.3734	403,813,452.82	24,737.72	732,936.59	403,838,190.54	404,501,172.75	662,982.21

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
Print Date: 03-May-2019
As at date: 03-May-2019

Page 6 of 35
User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)	
UNITED STATES DOLLAR																
Total County Money Mkt Fnd :							1,475,208,345.85	0.0678	2.3872	1,471,013,855.29	63,071.42	2,184,115.68	1,472,487,672.00	1,473,136,985.35	649,313.35	
Net Asset Value (NAV):																1.000441
Educational Money Mkt Fnd																
FUNDS																
INVESCO STIC GOVERNMENT & AGENCY																
	5/1/19			AAA	Aaa-mf	AA0mmf	320,467.60		2.4300	320,467.60	0.00	0.00	320,467.60	320,467.60	0.00	
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF																
	5/1/19			AAA	Aaa-mf	NR	30,589.66		2.4220	30,589.66	0.00	0.00	30,589.66	30,589.66	0.00	
GOLDMAN SACHS - EDUCATIONAL MMF																
	5/1/19			AAA	Aaa-mf	NR	16,528,338.30		2.4600	16,528,338.30	0.00	0.00	16,528,338.30	16,528,338.30	0.00	
Subtotal for FUNDS:							16,879,395.56		2.4594	16,879,395.56	0.00	0.00	16,879,395.56	16,879,395.56	0.00	
GOVERNMENT AGENCY																
DISCOUNT NOTES																
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS																
1012028	4/26/19	5/1/19	313384FA2	A-1+	P-1	NR	5,000,000.00		2.3300	4,998,381.94	0.00	1,618.06	5,000,000.00	5,000,000.00	0.00	
FHLB DISC CORP / BARCLAYS CAPITAL																
1012031	4/26/19	5/6/19	313384FF1	A-1+	P-1	NR	5,000,000.00		2.3300	4,996,763.89	0.00	1,618.06	4,998,381.95	4,998,325.00	(56.95)	
FHLB DISC CORP / UBS																
1003095	3/1/19	5/8/19	313384FH7	A-1+	P-1	NR	2,000,000.00		2.4200	1,990,857.78	0.00	8,201.11	1,999,058.89	1,999,062.00	3.11	
FHLB DISC CORP / DAIWA CAPITAL MARKETS																
1007751	4/1/19	5/8/19	313384FH7	A-1+	P-1	NR	10,000,000.00		2.4200	9,975,127.78	0.00	20,166.66	9,995,294.44	9,995,310.00	15.56	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS																
100281	2/11/19	5/10/19	313384FK0	A-1+	P-1	NR	10,000,000.00		2.4100	9,941,088.89	0.00	52,886.11	9,993,975.00	9,993,980.00	5.00	
FHLB DISC CORP / FTN FINANCIAL																
100282	2/11/19	5/10/19	313384FK0	A-1+	P-1	NR	5,000,000.00		2.4100	4,970,544.44	0.00	26,443.06	4,996,987.50	4,996,990.00	2.50	
FHLB DISC CORP / BNY Mellon Capital Market																
1009463	4/11/19	5/17/19	313384FS3	A-1+	P-1	NR	1,200,000.00		2.3900	1,197,132.00	0.00	1,593.33	1,198,725.33	1,198,714.80	(10.53)	
FHLB DISC CORP / BARCLAYS CAPITAL																
1010773	4/22/19	5/17/19	313384FS3	A-1+	P-1	NR	10,000,000.00		2.4100	9,983,263.89	0.00	6,025.00	9,989,288.89	9,989,290.00	1.11	
FHLB DISC CORP / CASTLE OAK SECURITIES																
1012027	4/26/19	5/20/19	313384FW6	A-1+	P-1	NR	15,000,000.00		2.3800	14,976,200.00	0.00	4,958.33	14,980,920.00	14,980,920.00	(238.33)	
FHLB DISC CORP / FTN FINANCIAL																
1008647	4/8/19	6/5/19	313384GM5	A-1+	P-1	NR	5,000,000.00		2.3800	4,980,827.78	0.00	7,602.78	4,988,430.56	4,988,300.00	(130.56)	
FHLB DISC CORP / JEFFERIES & COMPANY																
1012023	4/26/19	6/5/19	313384GM5	A-1+	P-1	NR	2,300,000.00		2.4100	2,293,841.11	0.00	769.86	2,294,610.97	2,294,618.00	7.03	

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 7 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1010409	4/17/19	6/7/19	313384GP8	A-1+	P-1	NR	10,000,000.00		2.3750	9,966,354.17	0.00	9,236.11	9,975,590.28	9,975,230.00	(360.28)
FHLB DISC CORP / JEFFERIES & COMPANY															
1010446	4/18/19	6/7/19	313384GP8	A-1+	P-1	NR	6,000,000.00		2.4000	5,980,000.00	0.00	5,200.00	5,985,200.00	5,985,138.00	(62.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1012022	4/26/19	6/7/19	313384GP8	A-1+	P-1	NR	45,000,000.00		2.3900	44,874,525.00	0.00	14,937.50	44,889,462.50	44,888,535.00	(927.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1012024	4/26/19	6/7/19	313384GP8	A-1+	P-1	NR	2,450,000.00		2.4050	2,443,125.71	0.00	818.37	2,443,944.08	2,443,931.35	(12.73)
FHLB DISC CORP / MORGAN STANLEY															
1012025	4/26/19	6/7/19	313384GP8	A-1+	P-1	NR	17,000,000.00		2.3950	16,952,499.17	0.00	5,654.86	16,958,154.03	16,957,891.00	(263.03)
FHLB DISC CORP / DEUTSCHE															
1012026	4/26/19	6/7/19	313384GP8	A-1+	P-1	NR	2,000,000.00		2.4100	1,994,376.67	0.00	669.44	1,995,046.11	1,995,046.00	(0.11)
FHLB DISC CORP / BARCLAYS CAPITAL															
1012035	4/26/19	6/14/19	313384GW3	A-1+	P-1	NR	3,318,000.00		2.4150	3,307,093.46	0.00	1,112.91	3,308,206.37	3,308,211.90	5.53
FHLB DISC CORP / BARCLAYS CAPITAL															
1012240	4/29/19	6/21/19	313384HD4	A-1+	P-1	NR	5,000,000.00		2.4100	4,982,259.72	0.00	669.44	4,982,929.16	4,982,930.00	0.84
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1012439	4/30/19	7/3/19	313384HR3	A-1+	P-1	NR	10,817,000.00		2.4150	10,770,559.01	0.00	725.64	10,771,284.65	10,771,384.71	100.06
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1012241	4/29/19	9/6/19	313384J5	A-1+	P-1	NR	8,000,000.00		2.4050	7,930,522.22	0.00	1,068.89	7,931,591.11	7,931,736.00	144.89
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	11,406.25	1,805,609.38	1,806,385.00	775.62
Subtotal for DISCOUNT NOTES:							181,910,000.00	0.0000	2.3952	181,299,547.76	0.00	183,381.77	181,482,929.53	181,481,928.76	(1,000.77)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / MORGAN STANLEY															
962728	6/15/18	5/28/19	3130A8F92	AA+	Aaa	NR	10,000,000.00	1.3750	2.3751	9,906,300.00	86,324.20	58,437.50	9,992,624.20	9,989,500.00	(3,124.20)
FREDDIE MAC / Mizuho Securities USA Inc															
964468	6/27/18	5/30/19	3137EADG1	AA+	Aaa	AAA	25,000,000.00	1.7500	2.3573	24,861,714.50	126,242.62	183,506.94	24,987,957.12	24,983,500.00	(4,457.12)
FANNIE MAE / Mizuho Securities USA Inc															
1012034	4/26/19	6/13/19	3135G0K85	AA+	Aaa	AAA	3,000,000.00	1.4000	2.4267	2,995,740.00	453.19	583.33	2,996,193.19	2,995,890.00	(303.19)
FED HM LN BK BD / Mizuho Securities USA Inc															
986428	11/13/18	6/21/19	3130A8DB6	AA+	Aaa	NR	3,485,000.00	1.1250	2.6303	3,453,666.37	24,147.02	14,157.82	3,477,813.39	3,477,611.80	(201.59)
FED HM LN BK BD / JP MORGAN CHASE & CO															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 8 of 35
 User: CI1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1010775	4/22/19	6/21/19	3130A8DB6	AA+	Aaa	NR	4,400,000.00	1.1250	2.4224	4,390,320.00	1,476.61	1,237.50	4,391,796.61	4,390,672.00	(1,124.61)
FREDDIE MAC / Mizuho Securities USA Inc															
964755	6/28/18	7/19/19	3137EAE81	AA+	Aaa	AAA	1,250,000.00	0.8750	2.3952	1,230,254.63	15,703.01	3,098.96	1,245,957.64	1,245,425.00	(532.64)
FANNIE MAE / DEUTSCHE															
979290	9/27/18	8/2/19	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.6026	1,971,220.00	20,193.18	4,326.39	1,991,413.18	1,991,900.00	486.82
FANNIE MAE / Mizuho Securities USA Inc															
985493	11/6/18	8/2/19	3135G0N33	AA+	Aaa	AAA	6,619,000.00	0.8750	2.6640	6,532,881.51	56,656.90	14,318.19	6,589,538.41	6,592,193.05	2,654.64
FANNIE MAE / Mizuho Securities USA Inc															
1012248	4/29/19	8/2/19	3135G0N33	AA+	Aaa	AAA	14,000,000.00	0.8750	2.4128	13,942,684.00	1,232.60	680.56	13,943,916.60	13,943,300.00	(616.60)
FED HM LN BK BD / Mizuho Securities USA Inc															
979037	9/26/18	8/5/19	3130A8Y72	AA+	Aaa	NR	5,000,000.00	0.8750	2.6013	4,927,172.15	50,673.10	10,451.39	4,977,845.25	4,980,050.00	2,204.75
FED HM LN BK BD / Mizuho Securities USA Inc															
978767	9/25/18	8/15/19	3133X8A51	AA+	Aaa	NR	10,480,000.00	5.1250	2.6092	10,709,880.90	(155,169.61)	113,387.78	10,554,711.29	10,571,385.60	16,674.31
FANNIE MAE / MORGAN STANLEY															
982783	10/19/18	8/28/19	3135G0P49	AA+	Aaa	AAA	1,549,000.00	1.0000	2.6816	1,527,032.39	13,649.78	2,710.75	1,540,682.17	1,541,673.23	991.06
FED HM LN BK BD / JP MORGAN CHASE & CO															
988615	11/28/18	9/26/19	3130A9E92	AA+	Aaa	NR	2,225,000.00	1.0000	2.7240	2,193,794.38	16,021.68	2,163.19	2,209,816.06	2,213,185.25	3,369.19
FREDDIE MAC / UBS FINANCIAL SERVICES															
983821	10/26/18	10/2/19	3137EADW8	AA+	Aaa	AAA	6,513,000.00	1.2500	2.7491	6,423,602.56	49,221.80	6,558.23	6,472,824.36	6,479,132.40	6,308.04
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	7,499.86	196.39	1,001,629.19	1,003,212.80	1,583.61
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	73,373.94	1,944.44	9,917,573.44	9,932,800.00	15,226.56
FANNIE MAE / BNY Mellon Capital Market															
988627	11/28/18	10/24/19	3135G0R39	AA+	Aaa	AAA	222,000.00	1.0000	2.7481	218,551.23	1,618.59	43.17	220,169.82	220,508.16	338.34
Subtotal for GOVT AGENCY-FIX-30/360:															
							106,753,000.00	1.6176	2.5175	106,123,143.45	389,318.47	417,802.53	106,512,461.92	106,551,939.29	39,477.37
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / BNY Mellon Capital Market															
1010776	4/22/19	6/12/19	3130A8K54	AA+	Aaa	NR	12,920,000.00	2.4370	2.4303	12,920,000.00	0.00	7,871.51	12,920,000.00	12,920,129.20	129.20
FED HM LN BK BD / BNY Mellon Capital Market															
1012036	4/26/19	7/5/19	3130A8QH2	AA+	Aaa	NR	7,000,000.00	2.4350	2.4316	6,999,999.30	0.05	2,367.36	6,999,999.35	7,000,140.00	140.65
FREDDIE MAC / BNY Mellon Capital Market															
1012037	4/26/19	7/5/19	3134GBYH9	AA+	Aaa	AAA	12,860,000.00	2.4328	2.4293	12,860,000.00	0.00	4,345.16	12,860,000.00	12,859,742.80	(257.20)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 9 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
Subtotal for GOVT AGENCY-FLOAT-ACT/360:															
							32,780,000.00	2.4349	2.4302	32,779,999.30	0.05	14,584.03	32,779,999.35	32,780,012.00	12.65
Subtotal for GOVERNMENT AGENCY:															
							321,443,000.00	0.7855	2.4394	320,202,690.51	389,318.52	615,768.33	320,775,390.80	320,813,880.05	38,489.25
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / GREAT PACIFIC SECURITIES															
953006	4/17/18	5/6/19	037833AQ3	AA+	Aa1	NR	3,495,000.00	2.1000	2.3122	3,487,311.00	7,587.56	35,678.13	3,494,898.56	3,494,301.00	(597.56)
APPLE INC. / CASTLE OAK SECURITIES															
959861	5/30/18	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	2.3678	4,987,675.00	12,141.59	51,041.67	4,999,816.59	4,999,000.00	(816.59)
MICROSOFT CORP / TD SECURITIES															
962905	6/18/18	6/1/19	594918AC8	AAA	Aaa	AA+	1,507,000.00	4.2000	2.5060	1,530,870.88	(21,783.05)	26,372.50	1,509,087.83	1,508,069.97	(1,017.86)
MICROSOFT CORP / TD SECURITIES															
964757	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	998,000.00	4.2000	2.4883	1,013,508.92	(14,111.72)	17,465.00	999,397.20	998,708.58	(688.62)
MICROSOFT CORP / BARCLAYS CAPITAL															
964758	6/28/18	6/1/19	594918AC8	AAA	Aaa	AA+	7,000,000.00	4.2000	2.4883	7,108,780.00	(98,980.00)	122,500.00	7,009,800.00	7,004,970.00	(4,830.00)
MICROSOFT CORP / TD SECURITIES															
965819	7/5/18	6/1/19	594918AC8	AAA	Aaa	AA+	4,074,000.00	4.2000	2.5109	4,135,150.74	(55,523.37)	71,295.00	4,079,627.37	4,076,892.54	(2,734.83)
Subtotal for MEDIUM-TERM NOTE:															
							22,074,000.00	3.3918	2.4385	22,263,296.54	(170,668.99)	324,352.30	22,092,627.55	22,081,942.09	(10,685.46)
Subtotal for MEDIUM-TERM NOTES:															
							22,074,000.00	3.3918	2.4385	22,263,296.54	(170,668.99)	324,352.30	22,092,627.55	22,081,942.09	(10,685.46)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / MORGAN STANLEY															
998342	1/30/19	5/2/19	912796R30	AA+	Aaa	AAA	20,000,000.00		2.3670	19,879,020.00	0.00	119,665.00	19,879,020.00	19,997,368.00	118,348.00
US TREASURY N/B / BNP PARIBAS FINANCE															
1003562	3/6/19	5/2/19	912796R30	AA+	Aaa	AAA	6,000,000.00		2.3750	5,977,437.50	0.00	22,166.67	5,977,437.50	5,999,210.40	21,772.90
US TREASURY N/B / BNP PARIBAS FINANCE															
1006145	3/21/19	5/7/19	912796VA4	AA+	Aaa	AAA	28,000,000.00		2.4210	27,911,499.00	0.00	77,203.00	27,911,499.00	27,987,130.64	75,631.64
US TREASURY N/B / BANK OF AMERICA															
1012440	4/30/19	5/7/19	912796VA4	AA+	Aaa	AAA	3,000,000.00		2.3720	2,998,616.33	0.00	197.67	2,998,616.33	2,998,621.14	4.81
US TREASURY N/B / BNP PARIBAS FINANCE															
1000669	2/14/19	5/9/19	912796RP6	AA+	Aaa	AAA	25,000,000.00		2.3750	24,861,458.33	0.00	125,347.23	24,861,458.33	24,985,195.25	123,736.92
US TREASURY N/B / MORGAN STANLEY															
1006144	3/21/19	5/14/19	912796VB2	AA+	Aaa	AAA	12,000,000.00		2.4200	11,956,440.00	0.00	33,073.33	11,956,440.00	11,988,905.04	32,465.04
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
Print Date: 03-May-2019
As at date: 03-May-2019

Page 10 of 35
User: C11

3389

* 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)
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
1000670	2/14/19	5/16/19	912796RQ4	AA+	Aaa	AAA	2,812,000.00		2.4000	2,794,940.53	0.00	14,247.47	2,794,940.53	2,809,016.16	14,075.63
US TREASURY N/B / BANK OF AMERICA															
1001144	2/19/19	5/16/19	912796RQ4	AA+	Aaa	AAA	8,700,000.00		2.3775	8,650,587.63	0.00	40,793.93	8,650,587.63	8,690,768.34	40,180.71
US TREASURY N/B / BNP PARIBAS FINANCE															
1009477	4/11/19	6/4/19	912796VE6	AA+	Aaa	AAA	7,000,000.00		2.3620	6,975,199.00	0.00	9,185.56	6,975,199.00	6,983,887.82	8,688.82
US TREASURY N/B / MORGAN STANLEY															
1009773	4/12/19	6/4/19	912796VE6	AA+	Aaa	AAA	6,000,000.00		2.3730	5,979,038.50	0.00	7,514.50	5,979,038.50	5,986,189.56	7,151.06
US TREASURY N/B / JP MORGAN CHASE & CO															
1002356	2/26/19	6/6/19	912796RS0	AA+	Aaa	AAA	7,000,000.00		2.3835	6,953,654.17	0.00	29,661.33	6,953,654.17	6,982,931.20	29,277.03
US TREASURY N/B / BANK OF AMERICA															
1007928	4/2/19	6/6/19	912796RS0	AA+	Aaa	AAA	10,000,000.00		2.3385	9,957,777.08	0.00	18,837.92	9,957,777.08	9,975,616.00	17,838.92
US TREASURY N/B / BARCLAYS CAPITAL															
1010449	4/18/19	6/11/19	912796VF3	AA+	Aaa	AAA	12,000,000.00		2.3800	11,957,160.00	0.00	10,313.33	11,957,160.00	11,966,802.48	9,642.48
US TREASURY N/B / BANK OF AMERICA															
1012032	4/26/19	6/27/19	912796RV3	AA+	Aaa	AAA	8,000,000.00		2.3575	7,967,518.89	0.00	2,619.44	7,967,518.89	7,969,533.92	2,015.03
US TREASURY N/B / BNY Mellon Capital Market															
1012249	4/29/19	7/18/19	912796QR3	AA+	Aaa	AAA	20,000,000.00		2.3655	19,894,866.67	0.00	2,628.33	19,894,866.67	19,896,148.00	1,281.33
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	658.89	9,897,213.33	9,897,300.00	86.67
Subtotal for TREASURY BILL:															
										185,512,000.00	0.0000	2.3806	184,612,426.96	185,114,623.95	502,196.99
TREASURY BOND															
US TREASURY N/B / MORGAN STANLEY															
1007755	4/1/19	6/15/19	912828R85	AA+	Aaa	AAA	16,000,000.00	0.8750	2.4311	15,948,750.00	20,500.00	11,538.46	15,969,250.00	15,970,624.96	1,374.96
Subtotal for TREASURY BOND:															
										16,000,000.00	0.8750	2.4311	15,948,750.00	15,970,624.96	1,374.96
TREASURY BOND - ME															
US TREASURY N/B / BARCLAYS CAPITAL															
1003097	3/1/19	5/31/19	912828SX9	AA+	Aaa	AAA	10,000,000.00	1.1250	2.4229	9,967,578.13	21,733.34	18,853.02	9,989,311.47	9,989,453.10	141.63
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1006977	3/27/19	5/31/19	912828XS4	AA+	Aaa	AAA	40,000,000.00	1.2500	2.4485	39,914,062.50	46,274.04	48,076.92	39,960,336.54	39,962,500.00	2,163.46
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1006978	3/27/19	5/31/19	912828XS4	AA+	Aaa	AAA	50,000,000.00	1.2500	2.4485	49,892,578.13	57,842.55	60,096.15	49,950,420.68	49,953,125.00	2,704.32
US TREASURY N/B / DAIWA CAPITAL MARKETS															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 11 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
U. S. TREASURIES															
1007756	4/1/19	5/31/19	912828W10	AA+	Aaa	AAA	13,000,000.00	1.5000	2.3920	12,980,703.13	9,648.43	16,071.43	12,990,351.56	12,990,351.53	(0.03)
Subtotal for TREASURY BOND - ME:															
							113,000,000.00	1.2677	2.4398	112,754,921.89	135,498.36	143,097.52	112,890,420.25	112,895,429.63	5,009.38
Subtotal for U. S. TREASURIES:															
							314,512,000.00	0.5000	2.4044	313,316,098.85	155,998.36	668,749.58	313,472,097.21	313,960,678.54	508,581.33
Total Educational Money Mkt Fnd :															
							674,908,395.56	0.7181	2.4236	672,661,481.46	374,647.89	1,608,870.21	673,219,511.12	673,755,896.24	536,385.12
Net Asset Value (NAV):															
															1.000797
Extended Fund															
FUNDS															
LAIF - EXTENDED FUND															
		5/1/19					57,298,763.05		2.4450	57,298,763.05	0.00	0.00	57,298,763.05	57,298,763.05	0.00
Subtotal for FUNDS:															
							57,298,763.05		2.4450	57,298,763.05	0.00	0.00	57,298,763.05	57,298,763.05	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1012438	4/30/19	5/1/19	313384FA2	A-1+	P-1	NR	27,000,000.00		2.3000	26,998,275.00	0.00	1,725.00	27,000,000.00	27,000,000.00	0.00
FHLB DISC CORP / DEUTSCHE															
1003953	3/7/19	5/10/19	313384FK0	A-1+	P-1	NR	50,000,000.00		2.4000	49,786,666.67	0.00	183,333.33	49,970,000.00	49,969,900.00	(100.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1008412	4/4/19	5/10/19	313384FK0	A-1+	P-1	NR	40,000,000.00		2.3600	39,905,600.00	0.00	70,800.00	39,976,400.00	39,975,920.00	(480.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1008108	4/3/19	5/24/19	313384FZ7	A-1+	P-1	NR	27,000,000.00		2.3500	26,910,112.50	0.00	49,350.00	26,959,462.50	26,958,420.00	(1,042.50)
FHLB DISC CORP / UBS FINANCIAL SERVICES															
1008107	4/3/19	6/10/19	313384GS2	A-1+	P-1	NR	50,000,000.00		2.3750	49,775,694.44	0.00	92,361.11	49,868,055.55	49,866,000.00	(2,055.55)
FNMA DISCOUNT / CASTLE OAK SECURITIES															
1008109	4/3/19	6/10/19	313386GS8	A-1+	P-1	F1+	10,000,000.00		2.3700	9,955,233.33	0.00	18,433.33	9,973,666.66	9,973,200.00	(466.66)
FNMA DISCOUNT / CASTLE OAK SECURITIES															
1008110	4/3/19	6/10/19	313386GS8	A-1+	P-1	F1+	50,000,000.00		2.3700	49,776,166.67	0.00	92,166.67	49,868,333.34	49,866,000.00	(2,333.34)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1008400	4/4/19	6/28/19	313384HL6	A-1+	P-1	NR	50,000,000.00		2.3700	49,720,208.33	0.00	88,875.00	49,809,083.33	49,805,850.00	(3,233.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1008401	4/4/19	6/28/19	313384HL6	A-1+	P-1	NR	12,000,000.00		2.3700	11,932,850.00	0.00	21,330.00	11,954,180.00	11,953,404.00	(776.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 12 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1008411	4/4/19	6/28/19	313384HL6	A-1+	P-1	NR	50,000,000.00		2.3700	49,720,208.33	0.00	88,875.00	49,809,083.33	49,805,850.00	(3,233.33)
FHLB DISC CORP / DEUTSCHE															
1008407	4/4/19	7/10/19	313384HY8	A-1+	P-1	NR	50,000,000.00		2.3700	49,680,708.33	0.00	88,875.00	49,769,583.33	49,765,700.00	(3,883.33)
FHLB DISC CORP / FTN FINANCIAL															
1008408	4/4/19	7/10/19	313384HY8	A-1+	P-1	NR	50,000,000.00		2.3700	49,680,708.33	0.00	88,875.00	49,769,583.33	49,765,700.00	(3,883.33)
FHLB DISC CORP / BNY Mellon Capital Market															
1008409	4/4/19	7/10/19	313384HY8	A-1+	P-1	NR	5,000,000.00		2.3700	4,968,070.83	0.00	8,887.50	4,976,958.33	4,976,570.00	(388.33)
FHLB DISC CORP / TD SECURITIES															
1010162	4/16/19	7/29/19	313384JT7	A-1+	P-1	NR	50,000,000.00		2.3750	49,656,944.44	0.00	49,479.17	49,706,423.61	49,702,100.00	(4,323.61)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1010163	4/16/19	7/29/19	313384JT7	A-1+	P-1	NR	50,000,000.00		2.3750	49,656,944.44	0.00	49,479.17	49,706,423.61	49,702,100.00	(4,323.61)
FHLB DISC CORP / DEUTSCHE															
1010164	4/16/19	7/29/19	313384JT7	A-1+	P-1	NR	50,000,000.00		2.3750	49,656,944.44	0.00	49,479.17	49,706,423.61	49,702,100.00	(4,323.61)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1010165	4/16/19	7/29/19	313384JT7	A-1+	P-1	NR	50,000,000.00		2.3750	49,656,944.44	0.00	49,479.17	49,706,423.61	49,702,100.00	(4,323.61)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1008405	4/4/19	7/31/19	313384JV2	A-1+	P-1	NR	50,000,000.00		2.3700	49,611,583.33	0.00	88,875.00	49,700,458.33	49,695,400.00	(5,058.33)
FHLB DISC CORP / Mizuho Securities USA Inc															
1008406	4/4/19	7/31/19	313384JV2	A-1+	P-1	NR	15,000,000.00		2.3700	14,883,475.00	0.00	26,662.50	14,910,137.50	14,908,620.00	(1,517.50)
FHLB DISC CORP / Mizuho Securities USA Inc															
1008402	4/4/19	8/9/19	313384KE8	A-1+	P-1	NR	50,000,000.00		2.3700	49,581,958.33	0.00	88,875.00	49,670,833.33	49,665,500.00	(5,333.33)
FHLB DISC CORP / UBS															
1008403	4/4/19	8/9/19	313384KE8	A-1+	P-1	NR	30,000,000.00		2.3700	29,749,175.00	0.00	53,325.00	29,802,500.00	29,799,300.00	(3,200.00)
FHLB DISC CORP / BNY Mellon Capital Market															
1008404	4/4/19	8/30/19	313384LB3	A-1+	P-1	NR	33,000,000.00		2.3700	32,678,470.00	0.00	58,657.50	32,737,127.50	32,732,700.00	(4,427.50)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1008410	4/4/19	8/30/19	313384LB3	A-1+	P-1	NR	50,000,000.00		2.3700	49,512,833.33	0.00	88,875.00	49,601,708.33	49,595,000.00	(6,708.33)
FHLB DISC CORP / FTN FINANCIAL															
1009262	4/10/19	8/30/19	313384LB3	A-1+	P-1	NR	6,320,000.00		2.3700	6,260,918.53	0.00	8,737.40	6,269,655.93	6,268,808.00	(847.93)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1009263	4/10/19	8/30/19	313384LB3	A-1+	P-1	NR	50,000,000.00		2.3700	49,532,583.33	0.00	69,125.00	49,601,708.33	49,595,000.00	(6,708.33)
FHLB DISC CORP / FTN FINANCIAL															
1009472	4/11/19	8/30/19	313384LB3	A-1+	P-1	NR	15,000,000.00		2.3800	14,860,175.00	0.00	19,833.33	14,880,008.33	14,878,500.00	(1,508.33)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

AS OF 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 13 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / TD SECURITIES															
1009471	4/11/19	9/10/19	313384LN7	A-1+	P-1	NR	10,250,000.00		2.3800	10,146,998.89	0.00	13,552.78	10,160,551.67	10,159,800.00	(751.67)
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	171,533.33	39,161,700.00	39,205,600.00	43,900.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1005492	3/18/19	3/18/20	313384UL1	A-1+	P-1	NR	9,000,000.00		2.4650	8,774,452.50	0.00	27,115.00	8,801,567.50	8,810,820.00	9,252.50
Subtotal for DISCOUNT NOTES: 1,029,570,000.00 0.0000 2.3757 1,022,021,070.43															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / BANK OF AMERICA NA															
928434	5/12/17	5/28/19	3130A8F92	AA+	Aaa	NR	36,000,000.00	1.3750	1.4691	35,931,960.00	65,543.97	210,375.00	35,997,503.97	35,962,200.00	(35,303.97)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
928455	5/12/17	5/28/19	3130A8F92	AA+	Aaa	NR	8,000,000.00	1.3750	1.4691	7,984,880.00	14,565.33	46,750.00	7,999,445.33	7,991,600.00	(7,845.33)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
905576	6/22/17	6/14/19	313379EE5	AA+	Aaa	NR	10,000,000.00	1.6250	1.4331	10,037,280.00	(35,028.54)	61,840.28	10,002,251.46	9,988,800.00	(13,451.46)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
911721	7/28/17	6/14/19	313379EE5	AA+	Aaa	NR	19,000,000.00	1.6250	1.4206	19,071,592.00	(67,038.07)	117,496.53	19,004,553.93	18,978,720.00	(25,833.93)
FED HM LN BK BD / MORGAN STANLEY															
913615	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	15,000,000.00	1.6250	1.3954	15,062,400.00	(58,359.04)	92,760.42	15,004,040.96	14,983,200.00	(20,840.96)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
913616	8/10/17	6/14/19	313379EE5	AA+	Aaa	NR	21,000,000.00	1.6250	1.3957	21,087,255.00	(81,604.45)	129,864.58	21,005,650.55	20,976,480.00	(29,170.55)
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
908718	7/12/17	7/12/19	3130A8RS7	AA+	Aaa	NR	15,000,000.00	1.4600	1.4906	14,991,000.00	8,112.50	66,308.33	14,999,112.50	14,959,350.00	(39,762.50)
FREDDIE MAC / TD SECURITIES															
853062	7/20/16	7/19/19	3137EAE81	AA+	Aaa	AAA	25,000,000.00	0.8750	0.9571	24,939,500.00	56,126.51	61,979.17	24,995,626.51	24,908,500.00	(87,126.51)
FANNIE MAE / TD SECURITIES															
855142	8/2/16	8/2/19	3135G0N33	AA+	Aaa	AAA	15,000,000.00	0.8750	0.9319	14,974,800.00	23,076.67	32,447.92	14,997,876.67	14,939,250.00	(58,626.67)
FANNIE MAE / DEUTSCHE															
979509	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	24,277,000.00	0.8750	2.5974	23,929,824.58	243,251.20	52,515.87	24,173,075.78	24,178,678.15	5,602.37
FANNIE MAE / Mizuho Securities USA Inc															
979510	9/28/18	8/2/19	3135G0N33	AA+	Aaa	AAA	27,460,000.00	0.8750	2.5974	27,067,305.80	275,144.29	59,401.32	27,342,450.09	27,348,787.00	6,336.91
FANNIE MAE / Mizuho Securities USA Inc															
1012443	4/30/19	8/2/19	3135G0N33	AA+	Aaa	AAA	7,725,000.00	0.8750	2.4101	7,693,752.38	339.65	187.76	7,694,092.03	7,693,713.75	(378.28)
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-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 14 of 35
 User: C11

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
979511	9/28/18	8/5/19	3130A872	AA+	Aaa	NR	25,000,000.00	0.8750	2.6017	24,638,103.75	251,087.63	52,256.94	24,889,191.38	24,900,250.00	11,058.62
FREDDIE MAC / Mizuho Securities USA Inc															
979029	9/26/18	8/15/19	3137EAH8	AA+	Aaa	AAA	50,000,000.00	1.3750	2.6094	49,462,447.00	362,300.61	145,138.89	49,824,747.61	49,844,000.00	19,252.39
FREDDIE MAC / Mizuho Securities USA Inc															
979030	9/26/18	8/15/19	3137EAH8	AA+	Aaa	AAA	4,217,000.00	1.3750	2.6094	4,171,662.78	30,556.43	12,241.02	4,202,219.21	4,203,842.96	1,623.75
FANNIE MAE / BARCLAYS CAPITAL															
872756	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	35,000,000.00	1.0000	1.4067	34,615,315.00	339,450.68	61,250.00	34,954,765.68	34,834,450.00	(120,315.68)
FANNIE MAE / BARCLAYS CAPITAL															
872757	11/23/16	8/28/19	3135G0P49	AA+	Aaa	AAA	50,000,000.00	1.0000	1.4108	49,445,000.00	489,738.69	87,500.00	49,934,738.69	49,763,500.00	(171,238.69)
FANNIE MAE / JP MORGAN CHASE & CO															
887105	2/28/17	8/28/19	3135G0P49	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3937	39,614,400.00	335,472.00	70,000.00	39,949,872.00	39,810,800.00	(139,072.00)
FANNIE MAE / Mizuho Securities USA Inc															
991702	12/17/18	8/28/19	3135G0P49	AA+	Aaa	AAA	7,495,000.00	1.0000	2.6747	7,408,807.50	46,015.12	13,116.25	7,454,822.62	7,459,548.65	4,726.03
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
916418	8/28/17	9/13/19	313380F88	AA+	Aaa	NR	25,000,000.00	1.3750	1.4248	24,975,000.00	20,510.20	45,833.33	24,995,510.20	24,900,250.00	(95,260.20)
FED HM LN BK BD / DEUTSCHE															
920111	9/20/17	9/13/19	313380F88	AA+	Aaa	NR	15,000,000.00	1.3750	1.4869	14,967,356.60	26,616.32	27,500.00	14,993,952.92	14,940,150.00	(53,802.92)
FED HM LN BK BD / Mizuho Securities USA Inc															
955349	5/1/18	9/13/19	3130A02T6	AA+	Aaa	NR	45,000,000.00	2.3750	2.4473	44,955,900.00	32,268.29	142,500.00	44,988,168.29	44,975,700.00	(12,468.29)
FED HM LN BK BD / JEFFERIES & COMPANY															
1012441	4/30/19	9/23/19	3130AGC52	AA+	Aaa	NR	40,000,000.00	2.4500	2.4300	39,994,913.20	35.57	2,722.22	39,994,948.77	39,996,800.00	1,851.23
FED HM LN BK BD / MORGAN STANLEY															
995044	1/9/19	9/26/19	3130A9E2	AA+	Aaa	NR	13,000,000.00	1.0000	2.6284	12,851,150.00	64,868.48	12,638.89	12,916,018.48	12,930,970.00	14,951.52
FREDDIE MAC / BNY Mellon Capital Market															
967779	7/18/18	10/2/19	3137EADH8	AA+	Aaa	AAA	4,921,000.00	1.2500	2.5434	4,845,856.33	48,999.21	4,955.17	4,894,855.54	4,895,410.80	555.26
FREDDIE MAC / DEUTSCHE															
984869	11/1/18	10/2/19	3137EADH8	AA+	Aaa	AAA	460,000.00	1.2500	2.7271	453,869.04	3,334.06	463.19	457,203.10	457,608.00	404.90
FED FARM CR BK / DAIWA CAPITAL MARKETS															
896807	4/27/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	20,000,000.00	1.4400	1.4087	20,015,200.00	(12,309.62)	8,000.00	20,002,890.38	19,886,000.00	(116,890.38)
FED FARM CR BK / DEUTSCHE															
897277	5/1/17	10/21/19	3133EHGA5	AA+	Aaa	AAA	40,000,000.00	1.4400	1.5016	39,940,400.00	48,215.73	16,000.00	39,988,615.73	39,772,000.00	(216,615.73)
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	112,515.29	9,722.22	49,978,515.29	49,664,000.00	(314,515.29)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 15 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	112,515.29	9,722.22	49,978,515.29	49,664,000.00	(314,515.29)
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	55,248.45	1,422.36	5,469,943.45	5,469,585.00	(358.45)
FREDDIE MAC / CASTLE OAK SECURITIES															
927743	11/17/17	10/25/19	3134G8HT2	AA+	Aaa	AAA	3,150,000.00	1.6250	1.7002	3,145,432.50	3,444.98	853.13	3,148,877.48	3,135,195.00	(13,682.48)
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	(687.19)	69,680.56	10,000,213.11	9,945,000.00	(55,213.11)
FED FARM CR BK / Mizuho Securities USA Inc															
988643	6/19/18	11/14/19	3133EJRJ5	AA+	Aaa	AAA	23,210,000.00	2.4500	0.0000	23,185,397.40	15,200.02	263,788.10	23,200,597.42	23,221,140.80	20,543.38
FED HM LN BK BD / BANK OF AMERICA															
871866	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	9,430.43	317,013.89	49,997,930.43	49,707,500.00	(290,430.43)
FED HM LN BK BD / BANK OF AMERICA															
871867	11/17/16	11/15/19	3130AA3R7	AA+	Aaa	NR	50,000,000.00	1.3750	1.3829	49,988,500.00	9,430.43	317,013.89	49,997,930.43	49,707,500.00	(290,430.43)
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	121,030.87	285,312.50	44,972,080.87	44,736,750.00	(235,330.87)
FED FARM CR BK / FTN FINANCIAL															
955348	5/11/18	1/10/20	3133EH6L2	AA+	Aaa	AAA	22,545,000.00	1.9500	2.5165	22,334,429.70	124,475.05	135,551.81	22,458,904.75	22,453,467.30	(5,437.45)
FREDDIE MAC / JEFFERIES & COMPANY															
883202	2/11/17	1/17/20	3137EAE5	AA+	Aaa	AAA	20,000,000.00	1.5000	1.5496	19,971,360.00	21,762.10	86,666.67	19,993,122.10	19,865,200.00	(127,922.10)
FED FARM CR BK / FTN FINANCIAL															
954198	4/24/18	1/24/20	3133EJ1U1	AA+	Aaa	AAA	30,000,000.00	2.4200	2.4404	29,990,100.00	5,767.14	195,616.67	29,995,867.14	30,023,100.00	27,232.86
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	19,253.79	6,825.00	1,981,633.79	1,980,800.00	(833.79)
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	2,320.00	58,500.00	9,997,520.00	10,007,500.00	9,980.00
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	11,203.05	47,222.22	9,992,903.05	9,974,200.00	(18,703.05)
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	56,015.24	236,111.11	49,964,515.24	49,871,000.00	(93,515.24)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
971123	8/17/18	2/11/20	3130ADN32	AA+	Aaa	NR	25,000,000.00	2.1250	2.6415	24,809,896.75	92,255.99	118,055.56	24,902,152.74	24,935,500.00	33,347.26
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-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 16 of 35
 User: C1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
971398	8/8/18	2/11/20	3130ADN32	AA+	Aaa	NR	12,285,000.00	2.1250	2.6497	12,190,282.65	45,875.99	58,012.50	12,236,158.64	12,253,304.70	17,146.06
FED FARM CR BK / BNY Mellon Capital Market															
944992	2/28/18	2/14/20	3133E1CN7	AA+	Aaa	AAA	25,000,000.00	2.0700	2.3274	24,877,250.00	73,545.68	110,687.50	24,950,795.68	24,939,000.00	(11,795.68)
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	23,200.00	131,250.00	49,991,200.00	49,645,500.00	(345,700.00)
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	23,200.00	131,250.00	49,991,200.00	49,645,500.00	(345,700.00)
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	9,280.00	52,500.00	19,996,480.00	19,858,200.00	(138,280.00)
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	59,466.85	70,833.33	24,954,966.85	24,943,250.00	(11,716.85)
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	59,790.01	70,833.33	24,954,390.01	24,943,250.00	(11,140.01)
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	32,106.58	36,833.33	12,975,387.58	12,970,490.00	(4,897.58)
FED HM LN BK BD / Mizuho Securities USA Inc															
971625	8/9/18	3/13/20	313378777	AA+	Aaa	NR	1,830,000.00	1.8750	2.6656	1,807,542.24	10,250.75	4,575.00	1,817,792.99	1,820,758.50	2,965.51
FED HM LN BK BD / Mizuho Securities USA Inc															
979283	9/27/18	3/13/20	3133XP950	AA+	Aaa	NR	2,150,000.00	4.1250	2.7861	2,190,914.50	(16,645.82)	11,825.00	2,174,268.68	2,181,261.00	6,992.32
FED HM LN BK BD / BARCLAYS CAPITAL															
989147	11/30/18	3/13/20	313378777	AA+	Aaa	NR	400,000.00	1.8750	2.8445	395,130.01	1,588.27	1,000.00	396,718.28	397,980.00	1,261.72
FED HM LN BK BD / Mizuho Securities USA Inc															
996194	1/16/19	3/13/20	3133XP950	AA+	Aaa	NR	21,100,000.00	4.1250	2.6171	21,460,082.05	(90,668.14)	116,050.00	21,369,413.91	21,406,794.00	37,380.09
FED FARM CR BK / MORGAN STANLEY															
979515	9/28/18	3/25/20	3133E1B81	AA+	Aaa	AAA	45,810,000.00	2.7300	2.7988	45,764,190.00	18,170.45	125,061.30	45,782,360.45	46,020,726.00	238,365.55
FED FARM CR BK / FTN FINANCIAL															
949538	3/27/18	3/27/20	3133E1H16	AA+	Aaa	AAA	10,000,000.00	2.3750	2.4482	9,985,600.00	7,880.00	22,430.56	9,993,480.00	9,995,500.00	2,020.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
948128	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	1,979.75	40,902.78	19,998,379.75	19,995,000.00	(3,379.75)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
948132	3/19/18	3/30/20	3130ADUJ9	AA+	Aaa	NR	20,000,000.00	2.3750	2.3838	19,996,400.00	1,979.75	40,902.78	19,998,379.75	19,995,000.00	(3,379.75)
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	121,151.41	102,256.94	49,812,869.41	49,987,500.00	174,630.59

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 17 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DEUTSCHE	897278	5/1/17	4/13/20	3133EHFL2	AA+	Aaa	25,000,000.00	1.5500	1.5645	24,989,500.00	7,118.64	19,375.00	24,996,618.64	24,794,750.00	(201,868.64)
FED FARM CR BK / MORGAN STANLEY	905308	6/21/17	4/13/20	3133EHFL2	AA+	Aaa	5,500,000.00	1.5500	1.5789	5,495,600.00	2,913.04	4,262.50	5,498,513.04	5,454,845.00	(43,668.04)
FED FARM CR BK / BNY Mellon Capital Market	952740	4/16/18	4/13/20	3133EJKY4	AA+	Aaa	35,000,000.00	2.3750	2.4029	34,981,100.00	9,884.94	41,562.50	34,990,984.94	34,980,400.00	(10,584.94)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS	953528	4/19/18	4/23/20	3137EAM7	AA+	Aaa	20,000,000.00	2.5000	2.5112	19,995,600.00	2,260.77	11,111.11	19,997,860.77	20,017,000.00	19,139.23
FREDDIE MAC / Mizuho Securities USA Inc	979032	9/26/18	4/23/20	3137EAM7	AA+	Aaa	3,720,000.00	2.5000	2.8142	3,702,069.60	6,799.01	2,066.67	3,708,868.61	3,723,162.00	14,293.39
FED FARM CR BK / JP MORGAN CHASE & CO	898356	5/8/17	5/8/20	3133EHJA2	AA+	Aaa	50,000,000.00	1.5500	1.5688	49,972,550.00	18,122.08	372,430.56	49,990,672.08	49,546,000.00	(444,672.08)
FED HM LN BK BD / BARCLAYS CAPITAL	958574	5/21/18	5/28/20	3130AEC7	AA+	Aaa	20,000,000.00	2.6250	2.6432	19,992,800.00	3,367.26	223,125.00	19,996,167.26	20,056,200.00	60,032.74
FED HM LN BK BD / Mizuho Securities USA Inc	958575	5/21/18	5/28/20	3130AEC7	AA+	Aaa	10,000,000.00	2.6250	2.6432	9,996,400.00	1,683.63	111,562.50	9,998,083.63	10,028,100.00	30,016.37
FED HM LN BK BD / MORGAN STANLEY	960136	5/31/18	5/28/20	3130AEC7	AA+	Aaa	10,000,000.00	2.6250	2.4740	10,028,400.00	(13,071.13)	111,562.50	10,015,328.87	10,028,100.00	12,771.13
FED FARM CR BK / BNY Mellon Capital Market	961782	6/11/18	6/11/20	3133EJRL5	AA+	Aaa	30,000,000.00	2.5500	2.5774	29,984,100.00	7,066.67	297,500.00	29,991,166.67	30,024,600.00	33,433.33
FED FARM CR BK / BNY Mellon Capital Market	962195	6/13/18	6/11/20	3133EJRL5	AA+	Aaa	30,000,000.00	2.5500	2.5774	29,984,100.00	7,042.06	297,500.00	29,991,142.06	30,024,600.00	33,457.94
FED HM LN BK BD / DEUTSCHE	902919	6/7/17	6/12/20	313383HU8	AA+	Aaa	22,000,000.00	1.7500	1.5181	22,149,710.00	(94,379.39)	148,652.78	22,055,330.61	21,855,460.00	(199,870.61)
FED HM LN BK BD / DEUTSCHE	903115	6/8/17	6/12/20	313383HU8	AA+	Aaa	4,220,000.00	1.7500	1.5235	4,248,020.80	(17,655.17)	28,514.31	4,230,365.63	4,192,274.60	(38,091.03)
FED HM LN BK BD / DAIWA CAPITAL MARKETS	905577	6/22/17	6/12/20	313383HU8	AA+	Aaa	20,000,000.00	1.7500	1.5900	20,092,520.00	(57,846.62)	135,138.89	20,034,673.38	19,868,600.00	(166,073.38)
FED HM LN BK BD / DEUTSCHE	955811	5/3/18	6/12/20	313370E38	AA+	Aaa	20,000,000.00	3.3750	2.5930	20,318,518.00	(150,236.42)	260,625.00	20,168,281.58	20,217,800.00	49,518.42
FED HM LN BK BD / MORGAN STANLEY	960137	5/31/18	6/12/20	313370E38	AA+	Aaa	30,000,000.00	3.3750	2.4620	30,537,000.00	(242,421.34)	390,937.50	30,294,578.66	30,326,700.00	32,121.34
FED HM LN BK BD / Mizuho Securities USA Inc															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 18 of 35
 User: CJ1

3389

* 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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
960468	6/1/18	6/12/20	313370E38	AA+	Aaa	NR	31,100,000.00	3.3750	2.4976	31,636,786.00	(242,324.73)	405,271.88	31,394,461.27	31,438,679.00	44,217.73
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	(147,008.91)	246,290.63	19,078,638.09	19,105,821.00	27,182.91
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	(81,701.32)	175,530.94	13,579,572.68	13,616,688.30	37,115.62
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	(121,587.41)	260,625.00	20,163,612.59	20,217,800.00	54,187.41
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	(121,587.41)	260,625.00	20,163,612.59	20,217,800.00	54,187.41
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	(67,177.04)	143,995.31	11,140,395.96	11,170,334.50	29,938.54
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	6,713.82	45,727.73	7,855,945.62	7,789,338.60	(66,607.02)
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	88,456.90	189,583.33	49,936,956.90	49,489,500.00	(447,456.90)
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	17,691.38	37,916.67	9,987,391.38	9,897,900.00	(89,491.38)
FED HM LN BK BD / FTN FINANCIAL															
983187	10/23/18	9/11/20	3130A6G79	AA+	Aaa	NR	1,500,000.00	1.6250	2.9320	1,464,315.00	9,894.96	3,385.42	1,474,209.96	1,485,180.00	10,970.04
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	(119,414.14)	90,091.15	14,341,286.09	14,433,828.75	92,542.66
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	(565.86)	55,703.13	13,951,836.31	14,039,001.00	87,164.69
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	(2,993.42)	20,125.00	12,069,846.58	12,076,560.00	6,713.42
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	4,217.20	47,000.00	14,994,891.70	15,009,000.00	14,108.30
FED FARM CR BK / FTN FINANCIAL															
992612	12/21/18	9/21/20	3133EJN7	AA+	Aaa	AAA	5,000,000.00	2.7700	2.7254	5,003,900.00	(804.76)	15,388.89	5,003,095.24	5,028,700.00	25,604.76
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	25,957.23	18,906.25	14,977,807.23	14,801,250.00	(176,557.23)
FED HM LN BK BD / BARCLAYS CAPITAL															
918100	9/8/17	9/28/20	3130ACE26	AA+	Aaa	NR	30,000,000.00	1.3750	1.4829	29,903,700.00	51,914.45	37,812.50	29,955,614.45	29,602,500.00	(353,114.45)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 19 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / FTN FINANCIAL															
984599	10/31/18	9/28/20	313661H28	AA+	Aaa	AAA	3,000,000.00	1.7000	2.8568	2,935,731.00	16,839.04	4,675.00	2,952,570.04	2,978,100.00	25,529.96
FREDDIE MAC / TD SECURITIES															
921685	9/29/17	9/29/20	3173EAE14	AA+	Aaa	AAA	15,000,000.00	1.6250	1.6871	14,972,850.00	14,379.44	21,666.67	14,987,229.44	14,853,675.00	(133,554.44)
FED HM LN BK BD / BARCLAYS CAPITAL															
976131	9/7/18	10/1/20	3130AEW44	AA+	Aaa	NR	35,000,000.00	2.6250	2.7332	34,924,750.00	23,667.34	76,562.50	34,948,417.34	35,145,075.00	196,657.66
FED HM LN BK BD / BNY Mellon Capital Market															
976354	9/10/18	10/1/20	3130AEW44	AA+	Aaa	NR	10,000,000.00	2.6250	2.7336	9,978,500.00	6,702.43	21,875.00	9,985,202.43	10,041,450.00	56,247.57
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	6,200.00	21,000.00	24,994,200.00	24,766,500.00	(227,700.00)
FANNIE MAE / JP MORGAN CHASE & CO															
984865	11/1/18	10/30/20	3135G0U84	AA+	Aaa	AAA	20,000,000.00	2.8750	2.9051	19,988,400.00	2,904.03	1,597.22	19,991,304.03	20,161,400.00	170,095.97
FANNIE MAE / JP MORGAN CHASE & CO															
984866	11/1/18	10/30/20	3135G0U84	AA+	Aaa	AAA	50,000,000.00	2.8750	2.9051	49,971,000.00	7,260.08	3,993.06	49,978,260.08	50,403,500.00	425,239.92
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	(3,234.70)	878.47	11,012,726.30	11,088,770.00	76,043.70
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	2,333.46	42,708.33	4,997,533.46	4,966,250.00	(31,283.46)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
928974	11/15/17	11/17/20	3137EAEK1	AA+	Aaa	AAA	25,000,000.00	1.8750	1.9080	24,976,000.00	11,667.28	213,541.67	24,987,667.28	24,831,250.00	(156,417.28)
FANNIE MAE / BNY Mellon Capital Market															
988948	2/4/19	11/20/20	3136G05M9	AA+	Aaa	AAA	1,325,000.00	1.7500	2.5935	1,305,509.25	2,624.92	5,603.65	1,308,134.17	1,309,881.75	1,747.58
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	1,235.88	97,533.33	11,998,639.08	11,908,560.00	(90,079.08)
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	(79,142.23)	89,262.16	7,445,663.37	7,436,665.60	(8,997.77)
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	24,773.68	45,655.56	5,838,069.48	5,828,910.00	(9,159.48)
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	(121,504.90)	157,986.11	13,156,955.10	13,162,240.00	5,284.90
FED HM LN BK BD / BNY Mellon Capital Market															
986805	1/31/19	12/11/20	313371U79	AA+	Aaa	NR	15,000,000.00	3.1250	2.5284	15,160,350.00	(21,539.55)	117,187.50	15,138,810.45	15,187,200.00	48,389.55
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-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 20 of 35
 User: CJ1

3389

* 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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
991453	12/14/18	12/14/20	3133E12R9	AA+	Aaa	AAA	16,000,000.00	2.7500	2.8018	15,984,000.00	3,044.44	167,444.44	15,987,044.44	16,103,680.00	116,635.56
FED FARM CR BK / JEFFERIES & COMPANY															
991454	12/14/18	12/14/20	3133E12R9	AA+	Aaa	AAA	10,000,000.00	2.7500	2.8035	9,989,660.00	1,967.47	104,652.78	9,991,627.47	10,064,800.00	73,172.53
FED FARM CR BK / JEFFERIES & COMPANY															
960140	5/31/18	12/21/20	3133E1PW3	AA+	Aaa	AAA	10,450,000.00	2.7000	2.5705	10,482,598.25	(11,692.85)	101,887.50	10,470,905.40	10,475,498.00	4,592.60
FED FARM CR BK / DEUTSCHE															
968047	7/19/18	1/19/21	3133E1JL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	763.61	38,250.00	4,998,326.56	5,030,400.00	32,073.44
FED FARM CR BK / FTN FINANCIAL															
968048	7/19/18	1/19/21	3133E1JL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	763.61	38,250.00	4,998,326.56	5,030,400.00	32,073.44
FED FARM CR BK / DEUTSCHE															
968049	7/19/18	1/19/21	3133E1JL1	AA+	Aaa	AAA	14,000,000.00	2.7000	2.7369	13,987,615.18	3,880.58	107,100.00	13,991,495.76	14,085,120.00	93,624.24
FED HM LN BK BD / FTN FINANCIAL															
982998	10/22/18	1/22/21	3130AF6G3	AA+	Aaa	NR	12,000,000.00	2.9500	2.9700	11,995,128.00	1,136.80	97,350.00	11,996,264.80	12,116,760.00	120,495.20
FED FARM CR BK / BNY Mellon Capital Market															
985276	11/5/18	1/26/21	3133E1M30	AA+	Aaa	AAA	29,400,000.00	3.0000	2.9534	29,429,929.20	(6,576.20)	232,750.00	29,423,353.00	29,730,162.00	306,809.00
FED FARM CR BK / CASTLE OAK SECURITIES															
960138	5/31/18	1/29/21	3133E1AW9	AA+	Aaa	AAA	20,000,000.00	2.2500	2.5891	19,824,920.00	60,309.39	115,000.00	19,885,229.39	19,938,200.00	52,970.61
FED FARM CR BK / BNY Mellon Capital Market															
942341	2/12/18	2/12/21	3133E1CE7	AA+	Aaa	AAA	35,000,000.00	2.3500	2.3858	34,963,950.00	14,653.66	180,493.06	34,978,603.66	35,013,300.00	34,696.34
FED FARM CR BK / BNY Mellon Capital Market															
955563	5/2/18	2/12/21	3133E1CE7	AA+	Aaa	AAA	7,000,000.00	2.3500	2.7255	6,930,000.00	25,130.00	36,098.61	6,955,130.00	7,002,660.00	47,530.00
FED FARM CR BK / MORGAN STANLEY															
955812	5/3/18	2/12/21	3133E1CE7	AA+	Aaa	AAA	16,190,000.00	2.3500	2.7319	16,025,509.60	58,946.51	83,490.93	16,084,456.11	16,196,152.20	111,696.09
FED FARM CR BK / BNY Mellon Capital Market															
955813	5/3/18	2/12/21	3133E1CE7	AA+	Aaa	AAA	50,000,000.00	2.3500	2.7278	49,497,500.00	180,075.08	257,847.22	49,677,575.08	50,019,000.00	341,424.92
FED FARM CR BK / BNY Mellon Capital Market															
977150	9/14/18	2/23/21	3133E1XV6	AA+	Aaa	AAA	28,838,000.00	2.7000	2.8687	28,723,801.52	29,491.53	147,073.80	28,753,293.05	29,002,376.60	249,083.55
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	13,432.60	31,033.33	9,578,488.60	9,602,400.00	23,911.40
FED FARM CR BK / BNY Mellon Capital Market															
990978	12/12/18	3/12/21	3133E1Z57	AA+	Aaa	AAA	6,825,000.00	2.7700	2.7970	6,821,178.00	655.87	25,732.15	6,821,833.87	6,879,258.75	57,424.88
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	(8.81)	11,527.78	2,000,071.19	2,005,860.00	5,788.81

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 21 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED 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	(171.57)	3,958.33	1,903,837.43	1,905,567.00	1,729.57
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	(3,124.11)	41,666.67	20,069,875.89	20,058,600.00	(11,275.89)
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	107.85	27,708.33	13,997,587.85	14,003,500.00	5,912.15
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	123.52	31,735.94	16,032,237.22	16,039,008.75	6,771.53
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	(9.41)	1,649.31	25,006,315.59	25,006,250.00	(65.59)
FED FARM CR BK / FTN FINANCIAL															
1008596	4/5/19	4/5/21	3133ERFP6	AA+	Aaa	AAA	27,000,000.00	2.2300	2.3930	26,914,545.00	3,085.88	43,485.00	26,917,630.88	26,906,040.00	(11,590.88)
FED FARM CR BK / FTN FINANCIAL															
968917	7/25/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	10,980,000.00	2.7000	2.8142	10,947,718.80	9,147.44	18,117.00	10,956,866.24	11,056,860.00	99,993.76
FED FARM CR BK / DAIWA CAPITAL MARKETS															
969725	7/30/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7852	24,945,500.00	15,242.00	41,250.00	24,960,742.00	25,175,000.00	214,258.00
FED FARM CR BK / DEUTSCHE															
953988	4/23/18	4/23/21	3133EJLZ0	AA+	Aaa	AAA	5,000,000.00	2.6250	2.6767	4,992,600.00	2,521.48	2,916.67	4,995,121.48	5,016,600.00	21,478.52
FANNIE MAE / FTN FINANCIAL															
998979	12/12/18	4/30/21	3136G0U58	AA+	Aaa	AAA	2,000,000.00	1.7500	2.8418	1,950,000.00	8,100.23	97.22	1,958,100.23	1,968,060.00	9,959.77
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	5,217.84	10,172.29	15,293,977.84	15,288,760.00	(5,217.84)
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	3,339.55	6,541.66	9,836,139.55	9,832,000.00	(4,139.55)
FED FARM CR BK / DEUTSCHE															
988366	11/27/18	5/26/21	3133EW70	A-1+	P-1	F1+	8,500,000.00	2.8750	2.8910	8,496,736.00	559.13	104,538.19	8,497,295.13	8,566,955.00	89,659.87
FED FARM CR BK / DEUTSCHE															
989143	11/30/18	5/26/21	3133EW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	2,713.28	120,590.28	9,986,613.28	10,102,300.00	115,686.72
FED FARM CR BK / Mizuho Securities USA Inc															
1012446	4/30/19	5/26/21	3133EW70	AA+	Aaa	AAA	12,050,000.00	2.8750	2.3657	12,173,271.50	(165.24)	962.33	12,173,106.26	12,173,271.50	165.24
FED HM LN BK BD / FTN FINANCIAL															
965615	7/3/18	6/11/21	3133Z3Y1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(106,511.06)	211,458.33	15,271,638.94	15,402,150.00	130,511.06
FED HM LN BK BD / JP MORGAN CHASE & CO															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

3389

Page 22 of 35
 User: CI1

* 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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
965858	7/6/18	6/11/21	313373Z71	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(111,986.64)	227,106.25	16,398,507.96	16,541,909.10	143,401.14
FED HM LN BK BD / MORGAN STANLEY															
965859	7/6/18	6/11/21	313373Z71	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(139,027.49)	281,944.44	20,358,172.51	20,536,200.00	178,027.49
FED HM LN BK BD / BNY Mellon Capital Market															
969937	7/31/18	6/11/21	313373Z71	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	(55,232.04)	140,972.22	10,155,467.96	10,268,100.00	112,632.04
FED HM LN BK BD / DEUTSCHE															
969938	7/31/18	6/11/21	313373Z71	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(111,321.31)	281,944.44	20,313,348.89	20,536,200.00	222,851.11
FED HM LN BK BD / DEUTSCHE															
983919	10/26/18	6/11/21	3133XFKF2	AA+	Aaa	NR	10,000,000.00	5.6250	2.9605	10,667,803.00	(130,733.92)	218,750.00	10,537,069.08	10,658,400.00	121,330.92
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	3,236.72	492,708.33	49,991,736.72	50,484,250.00	492,513.28
FED FARM CR BK / MORGAN STANLEY															
965820	7/5/18	7/2/21	3133EJTF6	AA+	Aaa	AAA	28,044,000.00	2.7000	2.7357	28,015,395.12	7,861.69	250,292.70	28,023,256.81	28,139,630.04	116,373.23
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	10,855.16	196,875.00	24,968,732.41	25,197,000.00	228,267.59
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJW68	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	4,662.67	138,444.44	19,985,942.67	20,126,400.00	140,457.33
FED HM LN BK BD / MORGAN STANLEY															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	(3,498.54)	106,250.00	25,016,501.46	25,392,250.00	375,748.54
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	306.12	1,666.67	1,982,306.12	1,981,040.00	(1,266.12)
FED HM LN BK BD / BARCLAYS CAPITAL															
981584	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	4,790.74	63,333.33	39,978,790.74	40,702,800.00	724,009.26
FED HM LN BK BD / CASTLE OAK SECURITIES															
981585	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	898.26	11,875.00	7,496,023.26	7,631,775.00	135,751.74
FED HM LN BK BD / JP MORGAN CHASE & CO															
981586	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	898.26	11,875.00	7,496,023.26	7,631,775.00	135,751.74
FED FARM CR BK / FTN FINANCIAL															
982777	10/19/18	10/19/21	3133EJ24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	1,468.44	10,000.00	9,993,208.44	10,163,700.00	170,491.56
FED FARM CR BK / FTN FINANCIAL															
982778	10/19/18	10/19/21	3133EJ24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	1,927.11	20,000.00	19,991,087.11	20,327,400.00	336,312.89
FED FARM CR BK / DEUTSCHE															
982999	10/22/18	10/19/21	3133EJ24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	554.41	2,050.00	2,047,395.16	2,083,558.50	36,163.34

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 23 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / CASTLE OAK SECURITIES	984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	40,000,000.00	3.0000	2.9444	40,062,560.00	(10,592.48)	40,000.00	40,051,967.52	40,654,800.00	602,832.48
FED FARM CR BK / FTN FINANCIAL	986886	11/15/18	11/15/21	3133EJ774	AA+	Aaa	25,000,000.00	3.0500	3.0922	24,970,000.00	4,611.11	351,597.22	24,974,611.11	25,435,000.00	460,388.89
FED HM LN BK BD / Mizuho Securities USA Inc	988357	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	16,250,000.00	2.8750	2.9476	16,215,875.00	4,808.10	182,981.77	16,220,683.10	16,451,662.50	230,979.40
FED HM LN BK BD / CASTLE OAK SECURITIES	989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	10,000,000.00	2.8750	2.9737	9,971,560.00	3,939.85	112,604.17	9,975,499.85	10,124,100.00	148,600.15
FED HM LN BK BD / JP MORGAN CHASE & CO	989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	13,965,000.00	2.8750	2.9788	13,923,244.65	5,784.46	157,251.72	13,929,029.11	14,138,305.65	209,276.54
FED HM LN BK BD / MORGAN STANLEY	989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	20,000,000.00	2.8750	2.9764	19,941,600.00	8,090.28	225,208.33	19,949,690.28	20,248,200.00	298,509.72
FED HM LN BK BD / DAIWA CAPITAL MARKETS	996550	11/17/19	12/10/21	3130A0EN6	AA+	Aaa	31,000,000.00	2.8750	2.6126	31,225,060.00	(22,441.27)	257,472.23	31,202,618.73	31,384,710.00	182,091.27
FED HM LN BK BD / BNY Mellon Capital Market	998122	1/29/19	12/10/21	3130AFFN2	AA+	Aaa	8,145,000.00	3.0000	2.6660	8,219,200.95	(6,621.23)	62,445.00	8,212,579.72	8,262,369.45	49,789.73
FED HM LN BK BD / BNY Mellon Capital Market	999836	2/8/19	12/10/21	313376C94	AA+	Aaa	5,090,000.00	2.6250	2.4893	5,108,731.20	(1,521.22)	30,805.10	5,107,209.98	5,122,830.50	15,620.52
FED FARM CR BK / FTN FINANCIAL	991703	12/17/18	12/17/21	3133EJ383	AA+	Aaa	25,000,000.00	2.8000	2.8470	24,966,425.00	4,165.79	260,555.56	24,970,590.79	25,296,500.00	325,909.21
FED FARM CR BK / FTN FINANCIAL	996191	1/16/19	12/17/21	3133EJ383	AA+	Aaa	16,000,000.00	2.8000	2.6510	16,066,352.00	(6,628.89)	130,666.67	16,059,723.11	16,189,760.00	130,036.89
FANNIE MAE / CASTLE OAK SECURITIES	996192	1/16/19	1/11/22	3135G0U92	AA+	Aaa	22,000,000.00	2.6250	2.6502	21,984,150.00	1,547.16	168,437.50	21,985,707.16	22,166,320.00	180,612.84
FED FARM CR BK / CASTLE OAK SECURITIES	997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	14,000,000.00	2.6000	2.6714	13,971,482.00	2,551.47	97,066.67	13,974,033.47	14,072,800.00	98,766.53
FED FARM CR BK / BNY Mellon Capital Market	999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	10,600,000.00	2.6000	2.5944	10,601,590.00	(128.64)	65,837.78	10,601,461.36	10,655,120.00	53,658.64
FED FARM CR BK / CASTLE OAK SECURITIES	984598	10/31/18	1/24/22	3133EJ775	AA+	Aaa	10,000,000.00	3.0000	2.9752	10,007,000.00	(1,083.40)	80,833.33	10,005,916.60	10,171,900.00	165,983.40
FED FARM CR BK / CASTLE OAK SECURITIES	984604	10/31/18	1/24/22	3133EJ775	AA+	Aaa	50,000,000.00	3.0000	2.9752	50,035,000.00	(5,417.02)	404,166.67	50,029,582.98	50,859,500.00	829,917.02
FED FARM CR BK / CASTLE OAK SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 24 of 35
 User: C1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
985277	11/5/18	1/24/22	3133EJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	1,002.24	80,833.33	9,994,402.24	10,171,900.00	177,497.76
FED FARM CR BK / BNY Mellon Capital Market															
1003100	3/1/19	3/1/22	3133EKV7	AA+	Aaa	AAA	15,000,000.00	2.5500	2.5764	14,986,649.50	630.58	63,750.00	14,989,280.08	14,989,500.00	219.92
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	(6.02)	14,756.94	4,250,074.73	4,272,397.50	22,322.77
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	522.52	86,805.56	24,993,272.52	25,131,750.00	138,477.48
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	175.99	34,722.22	9,997,675.99	10,052,700.00	55,024.01
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	(2,198.42)	22,222.22	10,070,761.58	10,052,700.00	(18,061.58)
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	(3,225.28)	58,333.33	28,110,734.72	28,147,560.00	36,825.28
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	(1,615.69)	29,166.67	15,059,434.31	15,079,050.00	19,615.69
FED HM LN BK BD / Mizuho Securities USA Inc															
1009259	4/10/19	3/11/22	313378WG2	AA+	Aaa	NR	10,035,000.00	2.5000	2.3539	10,076,043.15	(820.08)	14,634.37	10,075,223.07	10,087,884.45	12,661.38
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	(1,532.73)	27,777.78	25,098,669.52	25,131,750.00	33,080.48
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	1,442.59	29,687.50	24,919,442.59	24,976,500.00	57,057.41
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	2,885.19	59,375.00	49,838,885.19	49,953,000.00	114,114.81
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	1,442.59	29,687.50	24,919,442.59	24,976,500.00	57,057.41
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	938.75	12,187.50	12,933,598.75	12,987,780.00	54,181.25
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	1,817.92	23,625.00	26,862,227.92	26,974,620.00	112,392.08
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	(1,953.68)	2,026.75	4,487,570.26	4,475,108.22	(12,462.04)
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	5,359.94	59,239.58	5,478,189.94	5,570,785.00	92,595.06

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 25 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HIM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	6/10/22	3133XKW7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(98,952.58)	122,346.88	6,363,163.92	6,476,039.50	112,875.58
FED HIM LN BK BD / Mizuho Securities USA Inc															
1009257	4/10/19	6/10/22	3130ASP4	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(232.22)	25,311.56	18,282,374.08	18,315,675.00	33,300.92
FED FARM CR BK / FTN FINANCIAL															
968916	7/25/18	7/18/22	3133EUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	6,957.17	99,337.78	12,370,835.35	12,609,188.00	238,352.65
FED FARM CR BK / MORGAN STANLEY															
968918	7/25/18	7/18/22	3133EUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	4,046.97	61,885.83	7,708,034.97	7,855,320.75	147,285.78
FED FARM CR BK / FTN FINANCIAL															
986241	11/9/18	8/9/22	3133E5S83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	1,531.44	69,472.22	9,989,511.44	10,216,500.00	226,988.56
FED HIM 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	(22,300.21)	147,717.02	32,851,472.55	33,551,960.75	700,488.20
FED HIM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(3,584.01)	23,720.49	5,275,326.24	5,387,793.85	112,467.61
FED HIM 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	(5,159.37)	47,395.83	10,534,625.13	10,765,335.00	230,709.87
FED HIM LN BK BD / CITIGROUP GLOBAL MARKETS															
998554	1/17/19	9/26/22	3130ACF66	AA+	Aaa	NR	10,000,000.00	2.1500	2.8257	9,764,535.30	18,426.13	20,902.78	9,782,961.43	9,858,900.00	75,938.57
FED FARM CR BK / MORGAN STANLEY															
1010450	4/18/19	10/18/22	3133EKH99	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	204.29	18,931.25	22,480,404.29	22,520,700.00	40,295.71
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	9/12/23	313560U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(5,751.73)	31,944.44	25,564,748.27	25,575,625.00	10,876.73
FED HIM 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	69.41	18,472.22	9,995,669.41	10,003,000.00	7,330.59
Subtotal for GOVT AGENCY-FIX-30/360:															
							3,962,474,000.00	2.2605	2.2865	3,962,491,344.78	2,053,112.54	19,215,073.46	3,964,544,457.32	3,973,089,650.27	8,545,192.95
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / BNY Mellon Capital Market															
998604	1/31/19	3/23/20	3133EGV5	AA+	Aaa	AAA	10,000,000.00	2.4424	2.4555	10,001,340.00	(289.21)	5,427.51	10,001,050.79	9,994,900.00	(6,150.79)
FED FARM CR BK / JEFFERIES & COMPANY															
995309	1/10/19	6/15/20	3133E1R2	AA+	Aaa	AAA	7,500,000.00	2.4226	2.4744	7,492,573.95	1,579.10	8,075.43	7,494,153.05	7,495,125.00	971.95
FED FARM CR BK / BNY Mellon Capital Market															
996198	1/16/19	7/21/20	3133E1A2	AA+	Aaa	AAA	10,000,000.00	2.4374	2.5034	9,988,800.00	2,130.43	6,770.50	9,990,930.43	9,992,100.00	1,169.57
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-Apr-2019

Run Date: 03-May-2019 05:02 pm
Print Date: 03-May-2019
As at date: 03-May-2019

Page 26 of 35
User: C11

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
992841	12/24/18	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.4974	2.4915	9,998,036.90	416.02	8,324.60	9,998,452.92	10,001,500.00	3,047.08
FED FARM CR BK / Mizuho Securities USA Inc															
995980	1/15/19	8/19/20	3133EJ3G2	AA+	Aaa	AAA	10,000,000.00	2.4974	2.5114	9,994,925.00	924.31	8,324.60	9,995,849.31	10,001,500.00	5,650.69
FED FARM CR BK / Mizuho Securities USA Inc															
989140	11/30/18	8/24/20	3133EJ3G2	AA+	Aaa	AAA	50,000,000.00	2.4909	2.3140	50,009,391.48	(2,255.14)	24,216.89	50,007,136.34	49,990,500.00	(16,636.34)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
996197	1/16/19	9/10/20	3133EJ4W6	AA+	Aaa	AAA	10,000,000.00	2.5313	2.5312	10,000,000.00	0.00	14,765.63	10,000,000.00	10,001,600.00	1,600.00
FED FARM CR BK / Mizuho Securities USA Inc															
990764	12/11/18	9/25/20	3133EJ3G2	AA+	Aaa	AAA	1,900,000.00	2.3149	2.3154	1,899,981.00	4.10	733.05	1,899,985.10	1,899,867.00	(118.10)
FED FARM CR BK / Mizuho Securities USA Inc															
992136	12/19/18	10/19/20	3133EJ3H0	AA+	Aaa	NR	15,000,000.00	2.5074	2.4898	14,999,947.50	10.42	12,536.90	14,999,957.92	14,993,250.00	(6,707.92)
FED FARM CR BK / BARCLAYS CAPITAL															
999153	2/5/19	12/11/20	3133EJ2J1	AA+	Aaa	AAA	1,220,000.00	2.4940	2.5574	1,219,352.45	81.54	1,690.38	1,219,433.99	1,219,231.40	(202.59)
FED FARM CR BK / BARCLAYS CAPITAL															
1002359	2/26/19	7/16/21	3133EJ1F4	AA+	Aaa	AAA	1,000,000.00	2.4774	2.5496	998,377.00	119.26	1,032.24	998,496.26	997,860.00	(636.26)
Subtotal for GOVT AGENCY-FLOAT-ACT/360:															
							126,620,000.00	2.4822	2.4214	126,602,725.28	2,720.83	91,897.73	126,605,446.11	126,587,433.40	(18,012.71)
GOVT AGY - CALLABLE															
FREDDIE MAC / TD SECURITIES															
1010177	4/16/19	4/8/20	3134GTF5	AA+	Aaa	AAA	10,000,000.00	2.4600	2.5197	9,995,000.00	436.05	10,250.00	9,995,436.05	9,999,500.00	4,063.95
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
991923	12/17/18	7/13/20	3134G6XV9	AA+	Aaa	AAA	15,000,000.00	1.8500	2.8072	14,780,550.00	219,450.00	83,250.00	15,000,000.00	14,876,400.00	(123,600.00)
FANNIE MAE / FTN FINANCIAL															
995979	1/15/19	4/27/21	3136G3H99	AA+	Aaa	AAA	5,000,000.00	1.5000	2.6550	4,872,810.00	127,190.00	833.33	5,000,000.00	4,921,500.00	(78,500.00)
FREDDIE MAC / JP MORGAN CHASE & CO.															
984266	10/30/18	10/29/21	3134G5C29	AA+	Aaa	AAA	25,000,000.00	3.1000	3.1247	24,982,500.00	8,823.12	4,305.56	24,991,323.12	25,075,250.00	83,926.88
FREDDIE MAC / CITI GLOBAL MARKETS															
984267	10/30/18	10/29/21	3134G5B81	AA+	Aaa	AAA	50,000,000.00	3.1000	3.1211	49,970,000.00	15,125.35	8,611.11	49,985,125.35	50,143,000.00	157,874.65
FREDDIE MAC / TD SECURITIES															
984268	10/30/18	10/29/21	3134G5A62	AA+	Aaa	AAA	15,000,000.00	3.1000	3.1176	14,992,500.00	3,781.34	2,583.33	14,996,281.34	15,041,550.00	45,268.66
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1012245	4/29/19	10/29/21	3134GTHL0	AA+	Aaa	AAA	15,000,000.00	2.7000	2.7062	14,997,750.00	50.00	2,250.00	14,997,800.00	15,000,000.00	2,200.00
FREDDIE MAC / Mizuho Securities USA Inc															
1012246	4/29/19	4/29/22	3134GTFE4	AA+	Aaa	AAA	15,000,000.00	2.7500	2.7500	15,000,000.00	0.00	2,291.67	15,000,000.00	15,000,000.00	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-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 27 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGY - CALLABLE															
FREDDIE MAC / DEUTSCHE															
1012247	4/29/19	4/29/22	3134GTJE4	AA+	Aaa	AAA	10,000,000.00	2.7500	2.7500	10,000,000.00	0.00	1,527.78	10,000,000.00	10,000,000.00	0.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1012445	4/30/19	10/4/22	3130ACH72	AA+	Aaa	NR	10,000,000.00	2.2600	2.4562	9,935,800.00	1,003.13	627.78	9,936,803.13	9,945,500.00	8,696.87
Subtotal for GOVT AGY - CALLABLE:															
							170,000,000.00	2.7688	2.9143	169,526,910.00	375,858.99	116,530.56	169,902,768.99	170,002,700.00	99,931.01
Subtotal for GOVERNMENT AGENCY:							5,288,664,000.00	1.8421	2.3272	5,280,642,050.49	2,431,692.36	21,230,472.21	5,284,880,713.31	5,293,485,745.67	8,605,032.36
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / BNY Mellon Capital Market															
874437	12/6/16	5/6/19	037833AQ3	AA+	Aa1	NR	6,691,000.00	2.1000	1.6876	6,756,036.52	(64,662.75)	68,303.96	6,691,373.77	6,689,661.80	(1,711.97)
APPLE INC. / BNY Mellon Capital Market															
880386	1/13/17	5/6/19	037833AQ3	AA+	Aa1	NR	7,000,000.00	2.1000	1.6239	7,075,320.00	(74,867.90)	71,458.33	7,000,452.10	6,998,600.00	(1,852.10)
APPLE INC. / BNY Mellon Capital Market															
885009	2/14/17	5/6/19	037833AQ3	AA+	Aa1	NR	10,000,000.00	2.1000	1.5517	10,119,500.00	(118,754.99)	102,083.33	10,000,745.01	9,998,000.00	(2,745.01)
APPLE INC. / JP MORGAN CHASE & CO															
889402	3/14/17	5/6/19	037833AQ3	AA+	Aa1	NR	5,000,000.00	2.1000	1.6824	5,043,750.00	(43,466.65)	51,041.67	5,000,283.35	4,999,000.00	(1,283.35)
APPLE INC. / TD SECURITIES															
893147	4/6/17	5/6/19	037833AQ3	AA+	Aa1	NR	5,214,000.00	2.1000	1.5601	5,271,458.28	(57,075.22)	53,226.25	5,214,383.06	5,212,957.20	(1,425.86)
MICROSOFT CORP / JP MORGAN CHASE & CO															
892290	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	15,000,000.00	1.1000	1.5800	14,833,650.00	147,299.29	36,041.67	14,980,949.29	14,931,750.00	(49,199.29)
MICROSOFT CORP / GREAT PACIFIC SECURITIES															
892291	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	10,000,000.00	1.1000	1.5890	9,887,039.70	100,023.88	25,361.11	9,987,063.58	9,954,500.00	(32,563.58)
MICROSOFT CORP / GREAT PACIFIC SECURITIES															
892292	3/31/17	8/8/19	594918BN3	AAA	Aaa	AA+	7,475,000.00	1.1000	1.5890	7,390,562.18	74,767.85	18,957.43	7,465,330.03	7,440,988.75	(24,341.28)
MICROSOFT CORP / JP MORGAN CHASE & CO															
960142	5/31/18	8/8/19	594918BN3	AAA	Aaa	AA+	5,000,000.00	1.1000	2.3986	4,924,150.00	58,619.44	12,680.56	4,982,769.44	4,977,250.00	(5,519.44)
MICROSOFT CORP / CASTLE OAK SECURITIES															
960887	6/5/18	8/8/19	594918BN3	AAA	Aaa	AA+	1,250,000.00	1.1000	2.4701	1,230,276.25	15,200.81	3,170.14	1,245,477.06	1,244,312.50	(1,164.56)
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	62.17	4,277.78	3,999,982.17	3,981,160.00	(18,822.17)
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	117,667.19	18,715.28	17,438,642.19	17,417,575.00	(21,067.19)
WAL-MART STORES INC / BANK OF AMERICA															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 28 of 35
 User: C1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
965306	7/2/18	10/9/19	931142DY6	AA	Aa2	AA	15,000,000.00	1.7500	2.6105	14,839,650.00	104,911.71	16,041.67	14,944,561.71	14,929,350.00	(15,211.71)
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	(24,243.11)	25,797.74	5,915,775.45	5,870,918.36	(44,857.09)
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	22,181.30	17,652.78	4,992,181.30	4,957,500.00	(34,681.30)
APPLE INC. / BNY Mellon Capital Market															
892293	3/31/17	2/7/20	037833AX8	AA+	Aa1	NR	17,308,000.00	1.5500	1.7431	17,212,944.46	69,485.04	61,106.86	17,282,429.50	17,160,882.00	(121,547.50)
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	36,703.19	66,500.00	14,904,433.19	14,914,050.00	9,616.81
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	(66,780.90)	121,791.67	30,025,919.10	29,822,700.00	(203,219.10)
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	(43,465.99)	50,746.53	12,517,909.01	12,426,125.00	(91,784.01)
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	83,185.42	85,000.00	9,913,785.42	9,921,100.00	7,314.58
APPLE INC. / TD SECURITIES															
1009948	4/15/19	5/11/20	037833CS7	AA+	Aa1	NR	10,484,000.00	1.8000	2.5500	10,401,281.24	3,428.76	8,387.20	10,404,710.00	10,401,281.24	(3,428.76)
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	5,264.80	405,333.33	39,992,864.80	40,117,600.00	124,735.20
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	(414.23)	5,066.67	500,570.77	501,470.00	899.23
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	(11,939.14)	23,600.00	4,817,964.86	4,829,664.00	11,699.14
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	21,805.95	46,972.22	4,723,735.95	4,712,855.00	(10,880.95)
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	46,543.47	101,361.11	10,193,940.97	10,169,845.00	(24,095.97)
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	7,498.40	31,666.67	29,786,096.40	29,765,400.00	(20,696.40)
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	2,104.66	8,888.89	9,928,704.66	9,921,800.00	(6,904.66)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
928375	11/10/17	11/10/20	478160CH5	AAA	Aaa	AAA	5,000,000.00	1.9500	1.9869	4,994,650.00	2,630.42	46,312.50	4,997,280.42	4,945,350.00	(51,930.42)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 29 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / JP MORGAN CHASE & CO															
940012	1/26/18	11/13/20	037833D16	AA+	Aa1	NR	6,000,000.00	2.0000	2.3636	5,941,200.00	26,568.02	56,000.00	5,967,768.02	5,937,120.00	(30,648.02)
APPLE INC. / RBC															
950452	4/2/18	11/13/20	037833D16	AA+	Aa1	NR	5,000,000.00	2.0000	2.6470	4,918,759.55	33,583.99	46,666.67	4,952,343.54	4,947,600.00	(4,743.54)
APPLE INC. / UBS															
956075	5/4/18	2/23/21	037833B58	AA+	Aa1	NR	10,000,000.00	2.2500	2.8922	9,828,100.00	60,820.91	42,500.00	9,888,920.91	9,941,400.00	52,479.09
APPLE INC. / JP MORGAN CHASE & CO															
958166	5/17/18	2/23/21	037833B58	AA+	Aa1	NR	25,000,000.00	2.2500	2.9317	24,549,750.00	155,508.03	106,250.00	24,705,258.03	24,853,500.00	148,241.97
APPLE INC. / JP MORGAN CHASE & CO															
958167	5/17/18	2/23/21	037833B58	AA+	Aa1	NR	5,000,000.00	2.2500	2.9478	4,907,850.00	31,826.91	21,250.00	4,939,676.91	4,970,700.00	31,023.09
APPLE INC. / JP MORGAN CHASE & CO															
958388	5/18/18	2/23/21	037833B58	AA+	Aa1	NR	15,000,000.00	2.2500	2.9481	14,723,700.00	95,247.14	63,750.00	14,818,947.14	14,912,100.00	93,152.86
APPLE INC. / UBS FINANCIAL SERVICES															
958389	5/18/18	2/23/21	037833B58	AA+	Aa1	NR	2,025,000.00	2.2500	2.9481	1,987,699.50	12,858.36	8,606.25	2,000,557.86	2,013,133.50	12,575.64
APPLE INC. / UBS FINANCIAL SERVICES															
960141	5/31/18	2/23/21	037833B58	AA+	Aa1	NR	10,000,000.00	2.2500	2.7000	9,881,500.00	39,821.79	42,500.00	9,921,321.79	9,941,400.00	20,078.21
APPLE INC. / UBS FINANCIAL SERVICES															
960467	6/1/18	2/23/21	037833B58	AA+	Aa1	NR	10,000,000.00	2.2500	2.7021	9,881,700.00	39,754.58	42,500.00	9,921,454.58	9,941,400.00	19,945.42
APPLE INC. / MORGAN STANLEY															
960888	6/5/18	2/23/21	037833B58	AA+	Aa1	NR	2,000,000.00	2.2500	2.8000	1,971,380.00	9,540.00	8,500.00	1,988,920.00	1,988,280.00	7,360.00
APPLE INC. / TD SECURITIES															
1002857	2/28/19	2/23/21	037833B58	AA+	Aa1	NR	5,547,000.00	2.2500	2.6698	5,502,235.71	3,944.27	21,841.31	5,506,179.98	5,514,494.58	8,314.60
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
948127	3/19/18	3/1/21	478160B52	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6200	14,589,450.00	155,405.93	41,250.00	14,744,855.93	14,700,600.00	(44,255.93)
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
953261	4/18/18	3/1/21	478160B52	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6605	14,583,750.00	150,301.31	41,250.00	14,734,051.31	14,700,600.00	(33,451.31)
JOHNSON & JOHNSON / BNY Mellon Capital Market															
967574	7/17/18	3/1/21	478160B52	AAA	Aaa	AAA	12,800,000.00	1.6500	2.7704	12,439,552.00	108,439.86	35,200.00	12,547,991.86	12,544,512.00	(3,479.86)
JOHNSON & JOHNSON / BNP PARIBAS															
985095	11/2/18	3/1/21	478160B52	AAA	Aaa	AAA	8,335,000.00	1.6500	3.1204	8,061,445.30	58,362.68	22,921.25	8,119,807.98	8,168,633.40	48,825.42
WAL-MART STORES INC / BNY Mellon Capital Market															
967575	7/17/18	4/15/21	931142D02	AA	Aa2	AA	4,000,000.00	4.2500	2.8664	4,144,920.00	(41,657.17)	7,555.56	4,103,262.83	4,116,000.00	12,737.17
APPLE INC. / UBS FINANCIAL															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 31 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND															
990507	12/10/18	5/15/19	912828KQ2	AA+	Aaa	AAA	34,000,000.00	3.1250	2.5148	34,087,656.25	(79,789.66)	416,781.77	34,007,866.59	34,011,953.04	4,086.45
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	434,364.80	15,300.55	34,780,849.18	34,779,199.35	(1,649.83)
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	244,431.24	10,885.25	24,719,380.46	24,742,916.11	23,535.65
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	(33,506.37)	148,238.95	15,062,587.38	15,075,292.95	12,705.57
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	(44,827.97)	180,637.08	31,393,160.31	31,406,860.31	13,700.00
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	26,166.85	31,353.02	9,928,119.98	9,937,304.70	9,184.72
US TREASURY N/B / RBC															
1002335	2/26/19	12/15/19	912828U73	AA+	Aaa	AAA	50,000,000.00	1.3750	2.5209	49,548,828.13	98,886.99	120,879.12	49,647,715.12	49,686,523.50	36,808.38
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	49,657.53	60,439.56	24,823,095.03	24,843,261.75	20,166.72
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	1,419.77	1,899.17	49,632,279.15	49,636,719.00	4,439.85
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	912.26	1,253.45	32,763,724.76	32,760,234.54	(3,490.22)
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	5,928,406.25	10,465.93	15,662.99	5,936,872.18	5,946,210.96	9,338.78
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	(48,663.23)	182,734.81	30,293,524.27	30,341,015.70	47,491.43
US TREASURY N/B / JEFFERIES & COMPANY															
1007761	4/1/19	7/15/20	912828ZJ8	AA+	Aaa	AAA	50,000,000.00	1.5000	2.4086	49,425,781.25	36,574.44	62,154.70	49,462,355.69	49,495,117.00	32,761.31
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	(292,730.36)	271,926.80	50,299,066.52	50,179,687.50	(119,379.02)
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	(117,066.79)	125,086.33	23,120,120.71	23,082,656.25	(37,464.46)
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	(168,139.05)	190,348.76	35,173,657.83	35,125,781.25	(47,876.58)
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	(143,056.64)	157,717.54	29,148,076.17	29,104,218.75	(43,857.42)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
Print Date: 03-May-2019
As at date: 03-May-2019

Page 32 of 35
User: C11

3389

* 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)
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / DEUTSCHE															
977204	1/25/18	9/15/20	9128282V1	AA+	Aaa	AAA	25,000,000.00	1.3750	2.1626	24,498,046.88	240,041.90	43,902.85	24,738,088.78	24,681,640.75	(56,448.03)
US TREASURY N/B / BARCLAYS CAPITAL															
977205	1/31/18	9/15/20	9128282V1	AA+	Aaa	AAA	6,200,000.00	1.3750	2.2488	6,062,921.88	65,104.95	10,887.91	6,128,026.83	6,121,046.91	(6,979.92)
US TREASURY N/B / JEFFERIES & COMPANY															
986690	1/31/18	11/15/20	912828PC8	AA+	Aaa	AAA	25,000,000.00	2.6250	2.2695	25,238,281.25	(106,396.44)	302,745.17	25,131,884.81	25,114,257.75	(17,627.06)
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	12,493.72	28,038.67	9,878,509.35	9,916,406.30	37,896.95
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	4,301.90	20,765.03	19,951,176.90	20,038,281.20	87,104.30
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	7,324.22	41,436.47	49,546,386.72	49,710,937.50	164,550.78
Subtotal for TREASURY BOND:							687,350,000.00	2.0919	2.3934	685,523,242.23	49,215.71	2,729,404.68	685,572,457.94	685,744,554.27	172,096.33
TREASURY BOND - ME															
US TREASURY N/B / JEFFERIES & COMPANY															
882924	1/31/17	5/31/19	912828SX9	AA+	Aaa	AAA	50,000,000.00	1.1250	1.3007	49,798,828.13	194,071.69	234,890.11	49,992,899.82	49,947,265.50	(45,634.32)
US TREASURY N/B / JP MORGAN CHASE & CO.															
920759	9/25/17	5/31/19	912828XS4	AA+	Aaa	AAA	40,000,000.00	1.2500	1.4102	39,893,750.00	101,050.16	208,791.21	39,994,800.16	39,962,500.00	(32,300.16)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
944993	2/28/18	5/31/19	912828SX9	AA+	Aaa	AAA	25,000,000.00	1.1250	2.1410	24,687,500.00	291,985.78	117,445.05	24,979,485.78	24,973,632.75	(5,853.03)
US TREASURY N/B / DEUTSCHE															
990065	12/6/18	5/31/19	912828W10	AA+	Aaa	AAA	30,000,000.00	1.5000	2.5298	29,852,343.75	122,487.57	180,494.51	29,974,831.32	29,977,734.30	2,902.98
US TREASURY N/B / DEUTSCHE															
990067	12/6/18	5/31/19	912828W10	AA+	Aaa	AAA	50,000,000.00	1.5000	2.5298	49,753,906.25	204,145.95	300,824.17	49,958,052.20	49,962,890.50	4,838.30
US TREASURY N/B / DEUTSCHE															
990068	12/6/18	5/31/19	912828W10	AA+	Aaa	AAA	50,000,000.00	1.5000	2.5380	49,751,953.13	205,766.15	300,824.17	49,957,719.28	49,962,890.50	5,171.22
US TREASURY N/B / MORGAN STANLEY															
897276	5/1/17	6/30/19	912828TC4	AA+	Aaa	AAA	40,000,000.00	1.0000	1.3008	39,743,750.00	236,787.97	133,701.66	39,980,537.97	39,903,906.40	(76,631.57)
US TREASURY N/B / MORGAN STANLEY															
905031	6/20/17	6/30/19	912828WS5	AA+	Aaa	AAA	30,000,000.00	1.6250	1.3760	30,148,828.13	(136,760.98)	162,948.90	30,012,067.15	29,960,156.40	(51,910.75)
US TREASURY N/B / JP MORGAN CHASE & CO															
907330	6/30/17	6/30/19	912828XV7	AA+	Aaa	AAA	50,000,000.00	1.2500	1.3752	49,876,953.13	112,933.43	206,908.84	49,989,886.56	49,900,390.50	(89,496.06)
US TREASURY N/B / 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-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 33 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

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)
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
862927	1/31/17	7/31/19	912828WW6	AA+	Aaa	AAA	50,000,000.00	1.6250	1.3476	50,339,843.75	(305,896.68)	202,002.76	50,033,947.07	49,905,273.50	(128,673.57)
US TREASURY N/B / BARCLAYS CAPITAL															
926800	11/1/17	7/31/19	912828K5	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5680	49,833,984.38	142,299.10	170,925.41	49,976,283.48	49,875,000.00	(101,283.48)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
960139	5/31/18	8/31/19	912828D80	AA+	Aaa	AAA	13,000,000.00	1.6250	2.3384	12,886,250.00	83,383.48	35,591.03	12,969,633.48	12,963,437.50	(6,195.98)
US TREASURY N/B / BNY Mellon Capital Market															
916417	8/28/17	9/30/19	912828F39	AA+	Aaa	AAA	50,000,000.00	1.7500	1.3580	50,402,343.75	(322,191.39)	74,112.02	50,080,152.36	49,862,304.50	(217,847.86)
US TREASURY N/B / TD SECURITIES															
977430	9/17/18	9/30/19	912828TR1	AA+	Aaa	AAA	50,000,000.00	1.0000	2.5849	49,195,312.50	481,109.46	42,349.73	49,676,421.96	49,708,984.50	32,562.54
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
991697	12/17/18	9/30/19	912828F39	AA+	Aaa	AAA	8,200,000.00	1.7500	2.6685	8,141,703.13	27,421.87	12,154.37	8,169,125.00	8,177,417.94	8,292.94
US TREASURY N/B / MORGAN STANLEY															
998609	1/31/19	9/30/19	912828X27	AA+	Aaa	AAA	37,250,000.00	1.3750	2.5169	36,972,080.08	103,358.65	43,382.00	37,075,438.73	37,087,031.25	11,592.52
US TREASURY N/B / GREAT PACIFIC SECURITIES															
100944	4/15/19	9/30/19	912828TR1	AA+	Aaa	AAA	26,000,000.00	1.0000	2.4274	25,831,406.25	16,056.55	11,366.12	25,847,462.80	25,848,671.94	1,209.14
US TREASURY N/B / FTN FINANCIAL															
100945	4/15/19	9/30/19	912828TR1	AA+	Aaa	AAA	50,000,000.00	1.0000	2.4274	49,675,781.25	30,877.98	21,857.92	49,706,659.23	49,708,984.50	2,325.27
US TREASURY N/B / MORGAN STANLEY															
100946	4/15/19	9/30/19	912828TR1	AA+	Aaa	AAA	50,000,000.00	1.0000	2.4274	49,675,781.25	30,877.98	21,857.92	49,706,659.23	49,708,984.50	2,325.27
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	22,131.78	31,336.33	4,977,405.22	4,981,542.95	4,137.73
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	53,232.76	93,370.17	19,875,107.76	19,892,968.80	17,861.04
US TREASURY N/B / MORGAN STANLEY															
998606	1/31/19	12/31/19	912828UF5	AA+	Aaa	AAA	50,000,000.00	1.1250	2.5554	49,357,421.88	173,149.79	139,848.07	49,530,571.67	49,568,359.50	37,787.83
US TREASURY N/B / Mizuho Securities USA Inc															
1004203	3/8/19	1/31/20	912828357	AA+	Aaa	AAA	50,000,000.00	2.0000	2.5286	49,765,625.00	38,468.84	149,171.27	49,804,093.84	49,846,679.50	42,585.66
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	59,552.70	13,673.67	14,161,790.98	14,188,001.99	26,211.01
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	21,421.77	186.82	4,985,679.58	4,950,292.95	(35,386.63)
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	187,933.60	190,107.04	34,831,097.66	34,705,371.05	(125,726.61)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 34 of 35
 User: CJ1

3389

* 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)
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
939794	1/25/18	6/30/20	912828V16	AA+	Aaa	AAA	10,000,000.00	1.8750	2.1566	9,933,593.75	34,513.28	62,672.65	9,968,107.03	9,943,945.30	(24,161.73)
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	38,055.73	99,447.51	19,962,274.48	19,914,843.80	(47,430.68)
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	141,816.60	233,701.66	46,857,246.29	46,799,882.93	(57,363.36)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1004453	3/11/19	7/31/20	912828V46	AA+	Aaa	AAA	10,000,000.00	2.6250	2.5263	10,013,281.25	(1,333.35)	36,982.04	10,011,947.90	10,033,593.80	21,645.90
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	444,791.67	92,663.04	39,491,666.67	39,499,218.80	7,552.13
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	264,569.31	29,115.44	24,700,116.19	24,670,898.50	(29,217.69)
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	458,098.56	52,407.79	44,480,754.81	44,407,617.30	(73,137.51)
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	104,508.74	54,207.65	31,880,758.74	31,854,375.04	(26,383.70)
US TREASURY N/B / BNY Mellon Capital Market															
940199	1/29/18	10/31/20	912828L59	AA+	Aaa	AAA	25,000,000.00	1.3750	2.2655	24,409,179.69	268,394.51	934.10	24,677,574.20	24,656,250.00	(21,324.20)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
940196	1/29/18	11/30/20	912828A42	AA+	Aaa	AAA	20,000,000.00	2.0000	2.2685	19,853,125.00	64,789.45	167,032.97	19,917,914.45	19,902,734.40	(15,180.05)
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	46,983.69	125,274.73	14,940,343.07	14,927,050.80	(13,292.27)
US TREASURY N/B / BANK OF AMERICA															
955119	4/30/18	11/30/20	912828H98	AA+	Aaa	AAA	5,000,000.00	1.6250	2.5931	4,879,687.50	46,597.22	33,928.57	4,926,284.72	4,946,972.65	20,687.93
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	151,139.02	146,236.19	24,799,576.52	24,774,414.00	(25,162.52)
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	2,038.06	47,631.21	16,471,745.09	16,518,691.37	46,946.28
US TREASURY N/B / MORGAN STANLEY															
1010166	4/16/19	1/31/21	9128285X4	AA+	Aaa	AAA	50,000,000.00	2.5000	2.4273	50,062,500.00	(1,429.12)	51,795.58	50,061,070.88	50,171,875.00	110,804.12
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	12,110.72	74,323.77	38,843,009.16	38,979,433.74	136,424.58
US TREASURY N/B / MORGAN STANLEY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Apr-2019

Run Date: 03-May-2019 05:02 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 35 of 35
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3389

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
980701	10/5/18	7/31/21	912828576	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	50,446.00	13,984.81	4,800,641.31	4,876,953.15	76,311.84
US TREASURY N/B / Mizuho Securities USA Inc															
939578	1/24/18	12/31/21	912828687	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	120,563.67	355,145.03	49,745,563.67	49,851,562.50	105,998.83
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	303,099.41	2,547.55	49,281,615.04	49,464,844.00	183,228.96
US TREASURY N/B / BNY Mellon Capital Market															
940195	1/29/18	5/31/22	912828X07	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	106,996.60	125,274.73	15,736,371.60	15,827,500.00	91,128.40
Subtotal for TREASURY BOND - ME:															
							1,474,300,000.00	1.5580	2.1494	1,462,969,986.38	4,832,405.73	4,907,428.29	1,467,802,392.11	1,467,553,330.79	(249,061.32)
Subtotal for U. S. TREASURIES:															
							2,251,650,000.00	1.6587	2.2348	2,237,557,719.92	4,881,621.44	8,001,328.36	2,242,439,341.36	2,242,753,895.86	314,554.50
Total Extended Fund :															
							8,476,129,763.05	1.8370	2.3248	8,450,021,579.21	8,669,826.07	34,915,684.64	8,460,498,375.74	8,469,216,638.82	8,718,263.08
Net Asset Value (NAV):															
							10,626,246,504.46	1.5203	2.3397	10,593,696,915.96	9,107,545.38	38,708,670.53	10,606,205,558.86	10,616,109,520.41	9,903,961.55

Report Parameters

Deals [Settlement Date] <= 30-Apr-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 & Instruments

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 30-Apr-2019

Run Date: 03-May-2019 05:24 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 1 of 6
 User: C1

* Market values provided by Bloomberg & Northern Trust

3390

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)
UNITED STATES DOLLAR															
100-GF-Tax Ex-Non AMT															
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	0.00
Subtotal for FUNDS:															
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):															
283-John Wayne Airport															
FUNDS															
MORGAN STANLEY GOVT 8302-JWA MMF		5/1/19		AAA	Aaa-mf	NR	83.19	2.4220	0.00	83.19	0.00	0.00	83.19	83.19	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		5/1/19		AAA	Aaa-mf	AAAmmf	609.39	2.4300	0.00	609.39	0.00	0.00	609.39	609.39	0.00
GOLDMAN SACHS - JWA MMF															
		5/1/19		AAA	Aaa-mf	NR	877,686.69	2.4600	0.00	877,686.69	0.00	0.00	877,686.69	877,686.69	0.00
Subtotal for FUNDS:							878,379.27	2.4600		878,379.27	0.00	0.00	878,379.27	878,379.27	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL		12/26/18	313384GD5	A-1+	P-1	NR	2,000,000.00	2.4850	0.00	1,978,877.50	0.00	17,395.00	1,996,272.50	1,996,386.00	113.50
FHLB DISC CORP / FTN FINANCIAL		2/15/19	313384GS2	A-1+	P-1	NR	3,500,000.00	2.4250	0.00	3,472,887.15	0.00	17,682.29	3,490,569.44	3,490,620.00	50.56
FHLB DISC CORP / BARCLAYS CAPITAL															
		4/18/19	313384HR3	A-1+	P-1	NR	4,000,000.00	2.4150	0.00	3,979,606.67	0.00	3,488.33	3,983,095.00	3,983,132.00	37.00
FHLB DISC CORP / Mizuho Securities USA Inc															
		3/26/19	313384HW2	A-1+	P-1	NR	2,450,000.00	2.4300	0.00	2,432,801.00	0.00	5,953.50	2,438,754.50	2,438,847.60	93.10
FHLB DISC CORP / FTN FINANCIAL															
		2/21/19	313384HZ5	A-1+	P-1	NR	1,180,000.00	2.4400	0.00	1,168,803.11	0.00	5,518.47	1,174,321.58	1,174,391.46	69.88
Subtotal for DISCOUNT NOTES:							13,130,000.00	0.0000	2.4334	13,032,975.43	0.00	50,037.59	13,083,013.02	13,083,377.06	364.04
GOVT AGENCY-FIX-30/360															
FANNIE MAE / FTN FINANCIAL															
		12/24/18	313663NCS	AA+	Aaa	AAA	500,000.00	1.0000	2.5503	496,765.00	2,738.97	1,763.89	499,503.97	499,520.00	16.03
FED HM LN BK BD / BNY Mellon Capital Market															
		1/31/19	3130AAUX4	AA+	Aaa	NR	2,000,000.00	1.3750	2.4924	1,993,000.00	5,575.22	6,875.00	1,998,575.22	1,998,200.00	(2,375.22)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 30-Apr-2019

Run Date: 03-May-2019 05:24 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 2 of 6
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3390

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / FTN FINANCIAL	995779	1/14/19	31331GXT1	AA+	Aaa	AAA	2,400,000.00	4.2800	2.4751	2,416,531.20	(12,544.95)	30,530.67	2,403,986.25	2,405,808.00	1,821.75
FANNIE MAE / Mizuho Securities USA Inc	969329	7/27/18	3135G0N33	AA+	Aaa	AAA	2,000,000.00	0.8750	2.4878	1,967,900.00	24,096.99	4,326.39	1,991,996.99	1,991,900.00	(96.99)
FANNIE MAE / TD SECURITIES	1012448	4/30/19	3135G0N90	AA+	Aaa	AAA	700,000.00	1.1500	2.4498	697,060.00	26.02	22.36	697,086.02	697,060.00	(26.02)
FED HM LN BK BD / JEFFERIES & COMPANY	1012033	4/26/19	3130AGC52	AA+	Aaa	NR	1,600,000.00	2.4500	2.4300	1,599,804.24	6.66	544.44	1,599,810.90	1,599,872.00	61.10
FED HM LN BK BD / BNY Mellon Capital Market	968318	7/20/18	3130A9E92	AA+	Aaa	NR	1,100,000.00	1.0000	2.4965	1,080,915.00	12,588.93	1,069.44	1,093,503.93	1,094,159.00	655.07
FREDDIE MAC / UBS FINANCIAL SERVICES	983822	10/26/18	3137EADM8	AA+	Aaa	AAA	1,945,000.00	1.2500	2.7491	1,918,302.93	14,699.28	1,958.51	1,933,002.21	1,934,886.00	1,883.79
FANNIE MAE / BNY Mellon Capital Market	988626	11/28/18	3135G0R39	AA+	Aaa	AAA	1,000,000.00	1.0000	2.7481	984,465.00	7,290.97	194.44	991,755.97	993,280.00	1,524.03
Subtotal for GOVT AGENCY-FIX-30/360:							13,245,000.00	1.8519	2.5383	13,154,743.37	54,478.09	47,285.14	13,209,221.46	13,212,685.00	3,463.54
Subtotal for GOVERNMENT AGENCY:							26,375,000.00	0.9300	2.4861	26,187,718.80	54,478.09	97,322.73	26,292,234.48	26,296,062.06	3,827.58
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNY Mellon Capital Market	1004636	3/12/19	912796VA4	AA+	Aaa	AAA	2,510,000.00		2.3910	2,500,664.47	0.00	8,335.29	2,500,664.47	2,508,846.35	8,181.88
US TREASURY N/B / BNP PARIBAS FINANCE	1009017	4/9/19	912796VE6	AA+	Aaa	AAA	3,000,000.00		2.3760	2,988,912.00	0.00	4,356.00	2,988,912.00	2,993,094.78	4,182.78
US TREASURY N/B / CITIGROUP GLOBAL MARKETS	1007266	3/28/19	912796RW1	AA+	Aaa	AAA	2,115,000.00		2.3905	2,101,096.25	0.00	4,775.03	2,101,096.25	2,105,790.93	4,694.68
US TREASURY N/B / BNP PARIBAS FINANCE	999519	2/6/19	912796SA8	AA+	Aaa	AAA	2,000,000.00		2.3980	1,977,485.44	0.00	11,190.67	1,977,485.44	1,988,748.34	11,262.90
US TREASURY N/B / DAIWA CAPITAL MARKETS	1007760	4/1/19	912796SC4	AA+	Aaa	AAA	2,000,000.00		2.3675	1,983,032.92	0.00	3,945.83	1,983,032.92	1,986,840.28	3,807.36
US TREASURY N/B / BNP PARIBAS FINANCE	1005497	3/18/19	912796SF7	AA+	Aaa	AAA	2,550,000.00		2.4350	2,521,713.42	0.00	7,589.08	2,521,713.42	2,529,815.68	8,102.26
US TREASURY N/B / JP MORGAN CHASE & CO	1009769	4/12/19	912796SL4	AA+	Aaa	AAA	2,035,000.00		2.3893	2,011,499.24	0.00	2,566.17	2,011,499.24	2,014,100.55	2,601.31

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instruments

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 30-Apr-2019

Run Date: 03-May-2019 05:24 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 3 of 6
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3390

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)
UNITED STATES DOLLAR															
283-John Wayne Airport															
U. S. TREASURIES															
Subtotal for TREASURY BILL:															
TREASURY BOND															
US TREASURY N/B / BANK OF AMERICA															
1003098	3/1/19	2/15/20	912828W22	AA+	Aaa	AAA	1,625,000.00	1.3750	2.5502	1,606,972.66	3,132.96	3,765.11	1,610,105.62	1,611,987.31	1,881.69
Subtotal for TREASURY BOND:															
TREASURY BOND - ME															
US TREASURY N/B / BNP PARIBAS FINANCE															
979282	9/27/18	5/31/19	912828SX9	AA+	Aaa	AAA	3,200,000.00	1.1250	2.4863	3,171,000.00	25,463.41	15,032.97	3,196,463.41	3,196,624.99	161.58
US TREASURY N/B / RBC															
997718	1/25/19	7/31/19	912828TH3	AA+	Aaa	AAA	2,000,000.00	0.8750	2.4914	1,983,515.63	8,462.56	4,350.83	1,991,978.19	1,992,500.00	521.81
US TREASURY N/B / DEUTSCHE															
1004204	3/8/19	9/30/19	912828F39	AA+	Aaa	AAA	2,010,000.00	1.7500	2.5362	2,001,206.25	2,305.16	2,979.30	2,003,511.41	2,004,464.64	953.23
Subtotal for TREASURY BOND - ME:															
Subtotal for U. S. TREASURIES:															
Total 283-John Wayne Airport :															
Net Asset Value (NAV):															
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
5/1/19															
AAAmm NR NR															
Subtotal for FUNDS:															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEEG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	156.82	4,678.82	383,381.97	394,089.85	10,707.88
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW69	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(65.88)	1,386.72	227,713.10	226,676.25	(1,036.85)
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	606.94	1,938.75	170,548.28	179,263.80	8,715.52
FED FARM CR BK / MORGAN STANLEY															
1005676	3/19/19	12/28/27	31331YL84	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(108.72)	275.63	53,068.68	53,467.20	398.52
FED FARM CR BK / DEUTSCHE															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instruments

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 30-Apr-2019

Run Date: 03-May-2019 05:24 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 4 of 6
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3390

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															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	311.24	16,451.39	1,997,891.24	2,010,840.00	12,948.76
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AIFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	38.76	1,266.15	84,193.01	88,920.63	4,727.62
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	(59,153.09)	43,229.17	1,943,525.41	1,962,697.50	19,172.09
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EHSV1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	378.42	19,535.56	1,996,958.42	2,010,660.00	13,701.58
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4A2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(55,914.62)	12,937.50	2,032,247.38	2,097,652.50	65,405.12
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	(56,588.79)	36,805.56	2,640,531.21	2,748,270.00	107,738.79
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EASP9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	667.05	2,203.63	247,045.50	256,499.40	9,453.90
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	278.56	2,204.02	143,602.09	148,256.85	4,654.76
FED FARM CR BK / MORGAN STANLEY															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(1.75)	1,768.06	500,021.99	516,750.00	16,728.01
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(2,428.62)	4,022.15	295,113.80	298,307.75	3,193.95
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133ECP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	2,666.83	14,430.00	1,966,126.83	2,058,100.00	91,973.17
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	(9,442.84)	38,882.78	2,138,177.16	2,189,248.00	51,070.84
Subtotal for GOVT AGENCY-FIX-30/360:															
							15,085,000.00	4.3210	3.1490	16,998,745.76	(178,599.69)	202,015.89	16,820,146.07	17,239,699.73	419,553.66
							15,085,000.00	4.3210	3.1490	16,998,745.76	(178,599.69)	202,015.89	16,820,146.07	17,239,699.73	419,553.66
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	(20,924.36)	13,984.81	1,810,774.86	1,872,890.63	62,115.77
Subtotal for TREASURY BOND:															
							1,500,000.00	4.5000	2.9081	1,831,699.22	(20,924.36)	13,984.81	1,810,774.86	1,872,890.63	62,115.77
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instruments

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 30-Apr-2019

Run Date: 03-May-2019 05:24 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 5 of 6
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3390

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)
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
U. S. TREASURIES															
TREASURY BOND - ME															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	12,467.55	9,323.20	1,920,592.55	1,974,062.50	53,469.95
Subtotal for TREASURY BOND - ME:															
							2,000,000.00	2.2500	2.8307	1,908,125.00	12,467.55	9,323.20	1,920,592.55	1,974,062.50	53,469.95
Subtotal for U. S. TREASURIES:															
							3,500,000.00	3.2143	2.8639	3,739,824.22	(8,456.81)	23,308.01	3,731,367.41	3,846,953.13	115,585.72
Total 650-CCCD SERIES 2017E :															
							18,592,712.40	4.1109	3.0950	20,746,282.38	(187,056.50)	225,323.90	20,559,225.88	21,094,385.25	535,159.37
Net Asset Value (NAV):															
														1.026029	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
794631	7/30/15	6/14/19	313379EE5	AA+	Aaa	NR	3,500,000.00	1.6250	1.4650	3,520,986.46	(20,339.10)	21,644.10	3,500,647.36	3,496,080.00	(4,567.36)
FANNIE MAE / MORGAN STANLEY															
794635	7/30/15	1/21/20	313560A78	AA+	Aaa	AAA	3,320,000.00	1.6250	1.6180	3,320,996.00	(835.26)	14,986.11	3,320,160.74	3,301,540.80	(18,619.94)
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	(6,120.71)	16,368.33	3,502,029.67	3,474,170.00	(27,859.67)
FANNIE MAE / DEUTSCHE															
846388	6/9/16	5/6/21	313560K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	11,723.24	21,267.36	3,491,843.24	3,430,910.00	(60,933.24)
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	313560S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	4,424.86	22,555.56	3,494,740.36	3,474,607.50	(20,132.86)
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	(10,990.00)	43,970.69	3,483,082.40	3,559,448.20	76,365.80
FANNIE MAE / MORGAN STANLEY															
1001371	2/20/19	2/5/24	313560V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	455.14	17,306.25	3,499,012.54	3,538,887.30	39,874.76
Subtotal for GOVT AGENCY-FIX-30/360:															
							24,260,000.00	2.0109	1.9583	24,313,198.14	(21,681.83)	158,098.40	24,291,516.31	24,275,643.80	(15,872.51)
Subtotal for GOVERNMENT AGENCY:															
							24,260,000.00	2.0109	1.9583	24,313,198.14	(21,681.83)	158,098.40	24,291,516.31	24,275,643.80	(15,872.51)
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	13,186.55	11,964.78	3,492,867.02	3,444,628.92	(48,238.11)
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	5,570.74	20,473.07	3,489,984.80	3,449,140.63	(40,844.18)
US TREASURY N/B / BANK OF AMERICA															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 30-Apr-2019

Run Date: 03-May-2019 05:24 pm
 Print Date: 03-May-2019
 As at date: 03-May-2019

Page 6 of 6
 User: CJ1

* Market values provided by Bloomberg & Northern Trust

3390

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															
650-Fountain Valley SD40															
U. S. TREASURIES															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	14,528.38	190.22	3,460,797.91	3,470,878.92	10,081.01
Subtotal for TREASURY BOND - ME:															
							10,500,000.00	1.7083	1.8936	10,410,364.06	33,285.67	32,628.07	10,443,649.73	10,364,648.46	(79,001.28)
Subtotal for U. S. TREASURIES:															
							10,500,000.00	1.7083	1.8936	10,410,364.06	33,285.67	32,628.07	10,443,649.73	10,364,648.46	(79,001.28)
Total 650-Fountain Valley SD40 :															
							34,760,000.00	1.9195	1.9387	34,723,562.20	11,603.84	190,726.47	34,735,166.04	34,640,292.26	(94,873.78)
Net Asset Value (NAV):															
															0.997269
Total Investments:															
															107,841,912.69
															107,351,468.04
															(81,610.48)
															582,259.38
															107,841,912.69
															490,444.65

Report Parameters

Deals [Settlement Date] <= 30-Apr-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
April 30, 2019

TRUSTEE	INVESTMENT TYPE	PURCHASE DATE	MATURITY DATE	DESCRIPTION	CUSIP #	MOODY	S&P	ITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
REDEVELOPMENT AGENCIES												
2014 NDCPP	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAA+	AAAmmf	2.05%	\$ 1,012,664.87	\$ 1,012,664.87	\$ 1,898.15
2014 SANTA ANA HEIGHTS	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAA+	AAAmmf	2.32%	3,672,580.64	3,672,580.64	6,866.26
COMMUNITY FACILITIES DISTRICTS												
2014 SOCPFA SERIES A&B	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAA+	AAAmmf	2.32%	6,756,950.24	6,756,950.24	12,616.76
2016-1 VILLAGE OF ESENCIA	MONEY MARKET			FIDELITY GOVT PORTFOLIO CL I	316175108	AAA-mf	AAA+	NIR	2.30%	35,882,777.38	35,882,777.38	65,587.09
2017-1 VILLAGE OF ESENCIA	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAA+	AAAmmf	1.90%	85,724,271.68	85,724,271.68	131,700.26
2018 SOCPFA SERIES A	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAA+	AAAmmf	1.90%	21,027.67	21,027.67	32.62
ASSESSMENT DISTRICTS												
NEWPORT COAST - Group 4	MONEY MARKET			FIRST AMERICAN TREAS OBLIGATION FUND CL D	31846V302	Aaa-mf	AAA+	AAAmmf	1.90%	450,246.68	450,246.68	897.17
2017-1 NEWPORT COAST	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL D	31846V401	Aaa-mf	AAA+	AAAmmf	1.90%	980,801.70	980,801.70	1,537.40
REVENUE BONDS												
2012 JUVENILE JUSTICE CENTER	MONEY MARKET			US BANK MONEY MARKET DEPOSIT ACCOUNT	* 9AMMF0562	A1	Aa-	Aa-	0.30%	3,767,630.42	3,767,630.42	926.99
2016 CUF LEASE REVENUE BONDS	MONEY MARKET			FED GOVT OBLI FD-IS	60934NT04	Aaa-mf	AAA+	AAAmmf	2.31%	1,405,434.68	1,405,434.68	2,657.52
PENSION OBLIGATION BONDS (POBs)												
1897A TAXABLE REFUNDING POBs	MONEY MARKET			FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	Aaa-mf	AAA+	NIR	1.94%	2,378.97	2,378.97	3.68
1897A TAXABLE REFUNDING POBs	GOVT SECURITY	08/22/00	08/01/21	FANNIE MAE	3136AK0H6	Aaa	Aa+	Aa+	0.00%	14,850,766.38	32,416,742.77	-
1897A TAXABLE REFUNDING POBs	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAA+	AAAmmf	2.32%	28.54	28.54	30,155.13
2018A PREPAID POBs	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	Aaa-mf	AAA+	AAAmmf	2.32%	7,150.96	7,150.96	13.56
2019A PREPAID POBs	MONEY MARKET			FIRST AMERICAN GOVT OBLIGATION FUND CL Y	31846V203	Aaa-mf	AAA+	AAAmmf	2.06%	97,606.28	97,606.28	11.14
TEETER PLAN												
OBLIGATION NOTES												
TOTAL OF INVESTMENTS WITH TRUSTEES										\$ 154,642,215.10	\$ 172,205,234.49	\$ 264,605.79

* 9AMMF0562 is an US Bank internal identifier.

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
April 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	1.94%	\$ 2,378.97	\$ 2,378.97	\$ 3.68
FIRST AMERICAN GOVT OBLIGATION FUND CL D			31846V401	1.90%	86,736,101.05	86,736,101.05	133,270.28
FIRST AMERICAN GOVT OBLIGATION FUND CL Y			31846V203	2.05%	1,110,271.15	1,110,271.15	1,707.29
FIRST AMERICAN GOVT OBLIGATION FUND CL Z			31846V567	2.32%	10,436,711.38	10,436,711.38	49,951.71
FIRST AMERICAN TREAS OBLIGATION FUND CL D			31846V302	1.90%	450,246.68	450,246.68	697.17
US BANK MONEY MARKET DEPOSIT ACCOUNT			* 9AMMF05B2	0.30%	3,767,630.42	3,767,630.42	928.99
FED GOVT OBLI FD-IS			60934N104	2.31%	1,405,434.69	1,405,434.69	2,657.52
FIDELITY INSTI MM FDS GOVERNMENT I			316175108	2.30%	35,882,777.38	35,882,777.38	65,587.09
SUB-TOTAL MONEY MARKET FUNDS					139,791,551.72	139,791,551.72	254,803.73
GOVERNMENT SECURITIES							
FANNIE MAE	06/22/00	09/01/21	31364KQH6	0.00%	14,850,766.38	32,416,742.77	-
SUB-TOTAL US GOVERNMENT SECURITIES					14,850,766.38	32,416,742.77	-
TOTAL OF INVESTMENTS WITH TRUSTEES					\$ 154,642,318.10	\$ 172,208,294.49	\$ 254,803.73

* 9AMMF05B2 is an US Bank internal identifier.

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

Prepared by: JWA Accounting
 Date: 05/06/2019

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
2009A AIRPORT REVENUE BONDS							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 2.31% 31846V567		\$ 4,568,546.61	\$ 4,568,546.61	\$ 1,519,228.85	\$ 1,519,228.85	\$ 961,340.39	\$ 961,340.39
		\$ 4,568,546.61	\$ 4,568,546.61	\$ 1,519,228.85	\$ 1,519,228.85	\$ 961,340.39	\$ 961,340.39
2009B AIRPORT REVENUE BONDS							
First Amer Govt Oblig Fund CI Z #3676 (Note 1) Interest Rate: 2.31% 31846V567		6,732,026.63	6,732,026.63	5,745,369.71	5,745,369.71	1,301,537.52	1,301,537.52
		\$ 6,732,026.63	\$ 6,732,026.63	\$ 5,745,369.71	\$ 5,745,369.71	\$ 1,301,537.52	\$ 1,301,537.52
WELLS FARGO BANK							
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	\$	1,366,649.42				

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

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

COUNTY OF ORANGE	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current		Market Value**
							Outstanding	Outstanding	
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	07/31/19	2.82%	NR	\$ 100,547,000	Extended Fund*	\$ 100,547,000	\$ 100,534,934	
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	10/31/19	2.84%	NR	100,545,000	Extended Fund*	100,545,000	100,538,967	
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	01/31/20	2.88%	NR	100,545,000	Extended Fund*	100,545,000	100,570,136	
Taxable Pension Obligation Bonds, 2019 Series A	01/14/19	04/30/20	2.28%	NR	100,545,000	Extended Fund*	100,545,000	100,605,327	
					\$ 402,182,000		\$ 402,182,000	\$ 402,249,365	

* Percentage breakdown of Extended Fund ownership:
Orange County Investment Pool - 42.42%
Orange County Educational Investment Pool - 57.58%

**Market values provided by Bloomberg and Northern Trust

Total Pooled Assets	\$ 10,616,109,520
	3.79%
County Pool	1,473,136,985.35
Education Pool	673,755,896.24
X-Fund	8,469,216,638.82
	10,616,109,520.41

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

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

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

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1007749	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.3750 / 2.3855					
1007930	US TREASURY N/B	/DEUTSCHE	TBILL	6/7/2019	4/1/2019	PURC	2.3230 / 2.3317	40,000,000.00	39,823,194.44	0.00	0.00	(39,823,194.44)
1007931	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	5/30/2019	4/2/2019	PURC	2.3660 / 2.3747	5,000,000.00	4,981,286.94	0.00	0.00	(4,981,286.94)
1007932	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	5/28/2019	4/2/2019	PURC	2.3730 / 2.3818	17,000,000.00	16,937,432.44	0.00	0.00	(16,937,432.44)
1007933	FHLB DISC CORP	/TD SECURITIES	AGDN	5/28/2019	4/2/2019	PURC	2.3750 / 2.3848	15,000,000.00	14,944,630.01	0.00	0.00	(14,944,630.00)
1008590	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGDN	6/3/2019	4/2/2019	PURC	2.3800 / 2.3887	15,000,000.00	14,938,645.83	0.00	0.00	(14,938,645.83)
1008591	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	5/30/2019	4/5/2019	PURC	2.3880 / 2.3969	20,000,000.00	19,927,277.78	0.00	0.00	(19,927,277.78)
1008593	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	5/31/2019	4/5/2019	PURC	2.3850 / 2.3936	24,000,000.00	23,910,847.99	0.00	0.00	(23,910,848.00)
1008646	FHLB DISC CORP	/DEUTSCHE	AGDN	5/29/2019	4/5/2019	PURC	2.3900 / 2.3981	8,300,000.00	8,270,306.75	0.00	0.00	(8,270,306.75)
1008648	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/29/2019	4/8/2019	PURC	2.3700 / 2.3725	40,000,000.00	39,864,566.68	0.00	0.00	(39,864,566.67)
1008651	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/24/2019	4/8/2019	PURC	2.3850 / 2.3929	40,000,000.00	39,957,866.68	0.00	0.00	(39,957,866.67)
1008652	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/28/2019	4/8/2019	PURC	2.3850 / 2.3929	16,561,000.00	16,506,141.69	0.00	0.00	(16,506,141.69)
1008653	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	5/28/2019	4/8/2019	PURC	2.3850 / 2.3929	2,000,000.00	1,993,375.00	0.00	0.00	(1,993,375.00)
1008654	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	5/28/2019	4/8/2019	PURC	2.3450 / 2.3573	3,000,000.00	2,990,062.50	0.00	0.00	(2,990,062.50)
				6/27/2019	4/8/2019	PURC		30,000,000.00	29,843,666.67	0.00	0.00	(29,843,666.67)

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1008655	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	6/20/2019	4/8/2019	PURC	2.3650 / 2.3764	20,000,000.00	19,904,086.10	0.00	0.00	(19,904,086.11)
1008656	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	6/13/2019	4/8/2019	PURC	2.3595 / 2.3698	20,000,000.00	19,913,485.00	0.00	0.00	(19,913,485.00)
1008657	FED HM LN BK BD	/BNY Mellon Capital Market	AGN FLOAT1	5/9/2019	4/8/2019	PURC	2.3770 / 2.3950	20,000,000.00	19,999,533.00	76,592.22	0.00	(20,076,125.22)
1009002	FHBLB DISC CORP	/BNY Mellon Capital Market	AGDN	5/1/2019	4/9/2019	PURC	2.3600 / 2.3634	8,500,000.00	8,487,741.11	0.00	0.00	(8,487,741.11)
1009004	FNMA DISCOUNT	/TD SECURITIES	AGDN	6/26/2019	4/9/2019	PURC	2.3600 / 2.3721	50,000,000.00	49,744,333.35	0.00	0.00	(49,744,333.33)
1009005	FNMA DISCOUNT	/JP MORGAN CHASE & CO	AGDN	5/20/2019	4/9/2019	PURC	2.3600 / 2.3667	5,000,000.00	4,986,561.11	0.00	0.00	(4,986,561.11)
1009006	FNMA DISCOUNT	/DEUTSCHE	AGDN	5/22/2019	4/9/2019	PURC	2.3700 / 2.3734	15,000,000.00	14,957,716.67	0.00	0.00	(14,957,716.67)
1009007	FHBLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/1/2019	4/9/2019	PURC	2.3700 / 2.3738	6,710,000.00	6,700,281.68	0.00	0.00	(6,700,281.68)
1009009	FHBLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/3/2019	4/9/2019	PURC	2.3700 / 2.3736	1,920,000.00	1,916,966.40	0.00	0.00	(1,916,966.40)
1009010	FHBLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/2/2019	4/9/2019	PURC	2.3700 / 2.3745	1,900,000.00	1,897,123.08	0.00	0.00	(1,897,123.08)
1009014	FHBLB DISC CORP	/BNY Mellon Capital Market	AGDN	5/8/2019	4/9/2019	PURC	2.3650 / 2.3683	5,911,000.00	5,899,714.92	0.00	0.00	(5,899,714.92)
1009016	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	4/30/2019	4/9/2019	PURC	2.3850 / 2.3982	25,000,000.00	24,965,510.43	0.00	0.00	(24,965,510.42)
1009250	FHBLB DISC CORP	/FTN FINANCIAL	AGDN	7/2/2019	4/10/2019	PURC	2.3600 / 2.3633	4,000,000.00	3,978,005.00	0.00	0.00	(3,978,005.00)
1009252	FHBLB DISC CORP	/BNY Mellon Capital Market	AGDN	5/1/2019	4/10/2019	PURC		49,959,000.00	49,890,223.09	0.00	0.00	(49,890,223.11)

Deals [Transaction Type] = SE

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

Transaction Date From 01-Apr-2019 To 30-Apr-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:												
1009253	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN				2.3650 / 2.3694					
1009256	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	5/8/2019	4/10/2019	PURC	2.3100 / 2.3103	50,040,000.00	49,947,954.22	0.00	0.00	(49,947,954.20)
1009260	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	4/12/2019	4/10/2019	PURC	2.3625 / 2.3667	50,000,000.00	49,993,583.35	0.00	0.00	(49,993,583.33)
1009261	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	5/7/2019	4/10/2019	PURC	2.3830 / 2.3919	50,000,000.00	49,911,406.25	0.00	0.00	(49,911,406.25)
1009264	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	6/5/2019	4/10/2019	PURC	2.3800 / 2.3896	10,000,000.00	9,962,931.11	0.00	0.00	(9,962,931.11)
1009265	FHLB DISC CORP	/TD SECURITIES	AGDN	6/10/2019	4/10/2019	PURC	2.3100 / 2.3103	10,000,000.00	9,959,672.22	0.00	0.00	(9,959,672.22)
1009266	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	4/12/2019	4/10/2019	PURC	2.3100 / 2.3103	4,880,000.00	4,879,373.73	0.00	0.00	(4,879,373.73)
995043	US TREASURY N/B	/MORGAN STANLEY	TBILL	4/12/2019	4/10/2019	PURC	2.3805 / 2.3951	37,600,000.00	37,595,174.68	0.00	0.00	(37,595,174.67)
1009464	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN	4/11/2019	4/11/2019	MAT	2.3650 / 2.3692	(50,000,000.00)	(49,695,825.00)	0.00	(304,175.00)	50,000,000.00
1009467	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/8/2019	4/11/2019	PURC	2.3700 / 2.3750	50,000,000.00	49,911,312.50	0.00	0.00	(49,911,312.50)
1009468	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	5/13/2019	4/11/2019	PURC	2.3100 / 2.3137	15,000,000.00	14,968,400.00	0.00	0.00	(14,968,400.00)
1009473	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	5/6/2019	4/11/2019	PURC	2.3700 / 2.3745	15,000,000.00	14,975,937.50	0.00	0.00	(14,975,937.50)
1009474	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	5/10/2019	4/11/2019	PURC	2.3800 / 2.3843	4,500,000.00	4,491,408.75	0.00	0.00	(4,491,408.75)
				5/8/2019	4/11/2019	PURC		3,450,000.00	3,443,841.75	0.00	0.00	(3,443,841.75)

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1009475	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3750 / 2.3796					
1009476	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN	5/10/2019	4/11/2019	PURC	2.3600 / 2.3718	24,867,000.00	24,819,424.58	0.00	0.00	(24,819,424.59)
1009256	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	6/26/2019	4/11/2019	PURC	2.3100 / 2.3103	50,000,000.00	49,750,888.90	0.00	0.00	(49,750,888.89)
1009265	FHLB DISC CORP	/TD SECURITIES	AGDN	4/12/2019	4/12/2019	MAT	2.3100 / 2.3103	(50,000,000.00)	(49,993,583.33)	0.00	(6,416.67)	50,000,000.00
1009266	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	4/12/2019	4/12/2019	MAT	2.3100 / 2.3103	(4,880,000.00)	(4,879,373.73)	0.00	(626.27)	4,880,000.00
1009767	FED FARM CR BK	/MORGAN STANLEY	AGDN	4/12/2019	4/12/2019	MAT	2.3000 / 2.3004	(37,600,000.00)	(37,595,174.67)	0.00	(4,825.33)	37,600,000.00
1009768	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/15/2019	4/12/2019	PURC	2.3550 / 2.3593	30,000,000.00	29,994,249.99	0.00	0.00	(29,994,250.00)
1009772	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	5/10/2019	4/12/2019	PURC	2.3550 / 2.3621	7,000,000.00	6,987,178.33	0.00	0.00	(6,987,178.33)
984257	US TREASURY N/B	/MORGAN STANLEY	TRBDDI	5/28/2019	4/12/2019	PURC	0.8750 / 2.3977	17,000,000.00	16,948,844.18	0.00	0.00	(16,948,844.17)
1009767	FED FARM CR BK	/MORGAN STANLEY	AGDN	4/15/2019	4/15/2019	INT		0.00	0.00	0.00	(65,625.00)	65,625.00
984583	FREDDIE DISCOUNT	/MORGAN STANLEY	AGDN	4/15/2019	4/15/2019	MAT	2.3000 / 2.3004	(15,000,000.00)	(14,896,289.06)	0.00	(103,710.94)	15,000,000.00
997714	FREDDIE DISCOUNT	/Mizuho Securities USA Inc	AGDN	4/17/2019	4/17/2019	MAT	2.3500 / 2.3626	(5,000,000.00)	(4,944,000.00)	0.00	(56,000.00)	5,000,000.00
999150	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	4/17/2019	4/17/2019	MAT	2.3900 / 2.4013	(20,000,000.00)	(19,892,944.44)	0.00	(107,055.56)	20,000,000.00
1002583	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	4/17/2019	4/17/2019	MAT	2.4100 / 2.4179	(8,000,000.00)	(7,962,291.11)	0.00	(37,708.89)	8,000,000.00

Deals [Transaction Type] = SE

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1002584	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	4/17/2019	4/17/2019	MAT	2.4100 / 2.4179	(2,050,000.00)	(2,043,275.43)	0.00	(6,724.57)	2,050,000.00
1010408	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	4/17/2019	4/17/2019	MAT	2.3700 / 2.3747	(10,000,000.00)	(9,967,197.22)	0.00	(32,802.78)	10,000,000.00
986234	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	5/17/2019	4/17/2019	PURC	2.4053 / 2.4313	15,000,000.00	14,970,375.00	0.00	0.00	(14,970,375.00)
994148	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	4/18/2019	4/18/2019	MAT	2.4100 / 2.4271	(7,000,000.00)	(6,925,168.44)	0.00	(74,831.56)	7,000,000.00
997239	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/18/2019	4/18/2019	MAT	2.4000 / 2.4137	(20,000,000.00)	(19,859,416.67)	0.00	(140,583.33)	20,000,000.00
997426	FHLB DISC CORP	/FTN FINANCIAL	AGDN	4/18/2019	4/18/2019	MAT	2.4000 / 2.4135	(20,000,000.00)	(19,886,666.67)	0.00	(113,333.33)	20,000,000.00
998101	FREDDIE DISCOUNT	/DAIWA	AGDN	4/18/2019	4/18/2019	MAT	2.3400 / 2.3521	(15,000,000.00)	(14,916,000.00)	0.00	(84,000.00)	15,000,000.00
998341	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	4/18/2019	4/18/2019	MAT	2.3550 / 2.3671	(20,000,000.00)	(19,897,300.00)	0.00	(102,700.00)	20,000,000.00
999838	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	4/18/2019	4/18/2019	MAT	2.3510 / 2.3616	(20,000,000.00)	(19,897,950.00)	0.00	(102,050.00)	20,000,000.00
1000668	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	4/18/2019	4/18/2019	MAT	2.4000 / 2.4101	(30,000,000.00)	(29,864,817.50)	0.00	(135,182.50)	30,000,000.00
1000906	FREDDIE DISCOUNT	/DEUTSCHE	AGDN	4/18/2019	4/18/2019	MAT	2.3800 / 2.3898	(50,000,000.00)	(49,790,000.00)	0.00	(210,000.00)	50,000,000.00
1001142	FREDDIE DISCOUNT	/JEFFERIES & COMPANY	AGDN	4/18/2019	4/18/2019	MAT	2.3800 / 2.3892	(40,000,000.00)	(39,836,044.44)	0.00	(163,955.56)	40,000,000.00
1001370	FREDDIE DISCOUNT	/JP MORGAN CHASE & CO	AGDN	4/18/2019	4/18/2019	MAT	2.3700 / 2.3789	(10,000,000.00)	(9,961,655.56)	0.00	(38,344.44)	10,000,000.00

Deals [Transaction Type] = SE

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1001629	FREDDIE DISCOUNT	/DAIWA CAPITAL MARKETS	AGDN	4/18/2019	4/18/2019	MAT	2.3700 / 2.3788	(35,000,000.00)	(34,868,662.50)	0.00	(131,337.50)	35,000,000.00
1001948	FREDDIE DISCOUNT	/DEUTSCHE	AGDN	4/18/2019	4/18/2019	MAT	2.3980 / 2.4063	(19,000,000.00)	(18,929,953.33)	0.00	(70,046.67)	19,000,000.00
1002581	FREDDIE DISCOUNT	/DEUTSCHE	AGDN	4/18/2019	4/18/2019	MAT	2.3980 / 2.4060	(35,000,000.00)	(34,878,767.78)	0.00	(121,232.22)	35,000,000.00
1002585	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	4/18/2019	4/18/2019	MAT	2.3750 / 2.3829	(50,000,000.00)	(49,833,472.22)	0.00	(166,527.78)	50,000,000.00
1003099	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	4/18/2019	4/18/2019	MAT	2.3514 / 2.3588	(45,000,000.00)	(44,851,562.50)	0.00	(148,437.50)	45,000,000.00
1003308	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	4/18/2019	4/18/2019	MAT	2.3740 / 2.3811	(43,000,000.00)	(42,865,186.40)	0.00	(134,813.60)	43,000,000.00
1003560	US TREASURY N/B	/UBS FINANCIAL SERVICES	TBILL	4/18/2019	4/18/2019	MAT	2.3900 / 2.3968	(20,000,000.00)	(19,940,650.00)	0.00	(59,350.00)	20,000,000.00
1010448	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	4/18/2019	4/18/2019	MAT	2.3550 / 2.3671	(13,000,000.00)	(12,962,888.61)	0.00	(37,111.39)	13,000,000.00
1010774	FNMA DISCOUNT	/CITIGROUP GLOBAL MARKETS	AGDN	7/5/2019	4/18/2019	PURC	2.3600 / 2.3701	18,000,000.00	17,908,155.00	0.00	0.00	(17,908,155.00)
1003511	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	6/26/2019	4/22/2019	PURC	2.3841 / 2.3919	32,000,000.00	31,863,644.45	0.00	0.00	(31,863,644.44)
1011307	US TREASURY N/B	/FTN FINANCIAL	TBILL	4/23/2019	4/23/2019	MAT	2.3800 / 2.3888	(5,000,000.00)	(4,983,774.88)	0.00	(16,225.12)	5,000,000.00
1008648	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	6/18/2019	4/23/2019	PURC	2.3700 / 2.3725	10,000,000.00	9,962,977.78	0.00	0.00	(9,962,977.78)
1011518	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	4/24/2019	4/24/2019	MAT	2.4000 / 2.4166	(40,000,000.00)	(39,957,866.67)	0.00	(42,133.33)	40,000,000.00
				8/5/2019	4/24/2019	PURC		14,000,000.00	13,903,866.68	0.00	0.00	(13,903,866.67)

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

Transaction Date From 01-Apr-2019 To 30-Apr-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														
1011519	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3700 / 2.3753							
				5/28/2019	4/24/2019	PURC		23,000,000.00	22,948,518.34	0.00	0.00	(22,948,518.33)		
1011520	US TREASURY N/B	/TD SECURITIES	TBILL				2.3805 / 2.3951							
				7/25/2019	4/24/2019	PURC		4,000,000.00	3,975,666.00	0.00	0.00	(3,975,666.00)		
1011815	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.3670 / 2.3754							
				6/18/2019	4/25/2019	PURC		20,000,000.00	19,928,990.00	0.00	0.00	(19,928,990.00)		
1003510	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.4000 / 2.4083							
				4/26/2019	4/26/2019	MAT		(25,000,000.00)	(24,913,333.33)	0.00	(86,666.67)	25,000,000.00		
1003954	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				2.3800 / 2.3879							
				4/26/2019	4/26/2019	MAT		(15,000,000.00)	(14,950,416.67)	0.00	(49,583.33)	15,000,000.00		
1004451	FNMA DISCOUNT	/BARCLAYS CAPITAL	AGDN				2.3800 / 2.3873							
				4/26/2019	4/26/2019	MAT		(15,000,000.00)	(14,954,383.33)	0.00	(45,616.67)	15,000,000.00		
1004452	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4074							
				4/26/2019	4/26/2019	MAT		(2,400,000.00)	(2,392,640.00)	0.00	(7,360.00)	2,400,000.00		
1004879	FNMA DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				2.3750 / 2.3819							
				4/26/2019	4/26/2019	MAT		(14,000,000.00)	(13,959,361.11)	0.00	(40,638.89)	14,000,000.00		
1012020	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.4050 / 2.4140							
				6/21/2019	4/26/2019	PURC		10,000,000.00	9,962,588.89	0.00	0.00	(9,962,588.89)		
1004200	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				2.3800 / 2.3884							
				4/30/2019	4/30/2019	MAT		(15,000,000.00)	(14,947,441.67)	0.00	(52,558.33)	15,000,000.00		
1009016	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3650 / 2.3683							
				4/30/2019	4/30/2019	MAT		(25,000,000.00)	(24,965,510.42)	0.00	(34,489.58)	25,000,000.00		
									Sub Total:	204,168,000.00	204,241,851.80	76,592.22	(3,140,530.31)	(201,177,913.64)
Fund: Extended Fund														
976131	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNFI				2.6250 / 2.7332							
				10/1/2020	4/1/2019	INT		0.00	0.00	0.00	(459,375.00)	459,375.00		
976354	FED HM LN BK BD	/BNY Mellon Capital Market	AGNFI				2.6250 / 2.7336							
				10/1/2020	4/1/2019	INT		0.00	0.00	0.00	(131,250.00)	131,250.00		

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

Transaction Date From 01-Apr-2019 To 30-Apr-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										
1007752	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.3350 / 2.3353					
1007753	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	4/3/2019	4/1/2019	PURC	2.3000 / 2.3003	16,000,000.00	15,997,924.43	0.00	0.00	(15,997,924.44)
1007754	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	4/3/2019	4/1/2019	PURC	2.3300 / 2.3303	3,000,000.00	2,999,616.67	0.00	0.00	(2,999,616.67)
1007758	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	4/3/2019	4/1/2019	PURC	2.5000 / 2.3867	24,710,000.00	24,706,801.44	0.00	0.00	(24,706,801.43)
1007759	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	3/12/2021	4/1/2019	PURC	2.5000 / 2.3056	1,900,000.00	1,904,009.00	7,125.00	0.00	(1,911,134.00)
1007761	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI	3/12/2021	4/1/2019	PURC	1.5000 / 2.4086	20,000,000.00	20,073,000.00	75,000.00	0.00	(20,148,000.00)
1007762	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	7/15/2020	4/1/2019	PURC	2.3750 / 2.3842	50,000,000.00	49,425,781.25	157,458.56	0.00	(49,583,239.81)
1007763	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	3/12/2021	4/1/2019	PURC	2.3750 / 2.3842	14,000,000.00	13,997,480.00	17,548.61	0.00	(14,015,028.61)
1007768	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	3/12/2021	4/1/2019	PURC	2.5000 / 2.3559	16,035,000.00	16,032,113.70	20,099.43	0.00	(16,052,213.13)
967779	FREDDIE MAC	/BNY Mellon Capital Market	AGNF1	3/11/2022	4/1/2019	PURC	1.2500 / 2.5434	28,000,000.00	28,113,960.00	38,888.89	0.00	(28,152,848.89)
984869	FREDDIE MAC	/DEUTSCHE	AGNF1	10/2/2019	4/2/2019	INT	1.2500 / 2.7271	0.00	0.00	0.00	(30,756.25)	30,756.25
1007752	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	10/2/2019	4/2/2019	INT	2.3350 / 2.3353	0.00	0.00	0.00	(2,875.00)	2,875.00
1007753	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	4/3/2019	4/3/2019	MAT	2.3000 / 2.3003	(16,000,000.00)	(15,997,924.44)	0.00	(2,075.56)	16,000,000.00
1007754	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	4/3/2019	4/3/2019	MAT	2.3300 / 2.3303	(3,000,000.00)	(2,999,616.67)	0.00	(383.33)	3,000,000.00
				4/3/2019	4/3/2019	MAT		(24,710,000.00)	(24,706,801.43)	0.00	(3,198.57)	24,710,000.00

Deals [Transaction Type] = SE

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

Run Date: 03-May-2019 09:01 am
Print Date: 5/3/2019

Page 9 of 28
User: jSaldivar

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1008106	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.3200 / 2.3203					
				4/5/2019	4/3/2019	PURC		18,625,000.00	18,622,599.44	0.00	0.00	(18,622,599.44)
1008107	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.3750 / 2.3857					
				6/10/2019	4/3/2019	PURC		50,000,000.00	49,775,694.45	0.00	0.00	(49,775,694.44)
1008108	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3500 / 2.3578					
				5/24/2019	4/3/2019	PURC		27,000,000.00	26,910,112.49	0.00	0.00	(26,910,112.50)
1008109	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN				2.3700 / 2.3807					
				6/10/2019	4/3/2019	PURC		10,000,000.00	9,955,233.33	0.00	0.00	(9,955,233.33)
1008110	FNMA DISCOUNT	/CASTLE OAK SECURITIES	AGDN				2.3700 / 2.3807					
				6/10/2019	4/3/2019	PURC		50,000,000.00	49,776,166.65	0.00	0.00	(49,776,166.67)
1008111	FED HM LN BK BD	/MORGAN STANLEY	AGNFI				2.3750 / 2.3843					
				3/8/2024	4/3/2019	PURC		10,000,000.00	9,995,600.00	16,493.06	0.00	(10,012,093.06)
1008112	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNFI				2.5000 / 2.3556					
				3/11/2022	4/3/2019	PURC		15,000,000.00	15,061,050.00	22,916.67	0.00	(15,083,966.67)
990269	US TREASURY N/B	/BNP PARIBAS	TBILL				2.3910 / 2.4099					
				4/4/2019	4/4/2019	MAT		(25,000,000.00)	(24,804,070.83)	0.00	(195,929.17)	25,000,000.00
1008400	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3700 / 2.3833					
				6/28/2019	4/4/2019	PURC		50,000,000.00	49,720,208.35	0.00	0.00	(49,720,208.33)
1008401	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.3700 / 2.3833					
				6/28/2019	4/4/2019	PURC		12,000,000.00	11,932,850.00	0.00	0.00	(11,932,850.00)
1008402	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3700 / 2.3900					
				8/9/2019	4/4/2019	PURC		50,000,000.00	49,581,958.35	0.00	0.00	(49,581,958.33)
1008403	FHLB DISC CORP	/UBS	AGDN				2.3700 / 2.3900					
				8/9/2019	4/4/2019	PURC		30,000,000.00	29,749,175.01	0.00	0.00	(29,749,175.00)
1008404	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3700 / 2.3933					
				8/30/2019	4/4/2019	PURC		33,000,000.00	32,678,470.01	0.00	0.00	(32,678,470.00)
1008405	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.3700 / 2.3886					
				7/31/2019	4/4/2019	PURC		50,000,000.00	49,611,583.35	0.00	0.00	(49,611,583.33)

Deals [Transaction Type] = SE

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1008406	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.3700 / 2.3886					
1008407	FHLB DISC CORP	/DEUTSCHE	AGDN	7/31/2019	4/4/2019	PURC	2.3700 / 2.3852	15,000,000.00	14,883,475.01	0.00	0.00	(14,883,475.00)
1008408	FHLB DISC CORP	/FTN FINANCIAL	AGDN	7/10/2019	4/4/2019	PURC	2.3700 / 2.3852	50,000,000.00	49,680,708.35	0.00	0.00	(49,680,708.33)
1008409	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	7/10/2019	4/4/2019	PURC	2.3700 / 2.3852	50,000,000.00	49,680,708.35	0.00	0.00	(49,680,708.33)
1008410	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	7/10/2019	4/4/2019	PURC	2.3700 / 2.3933	5,000,000.00	4,968,070.83	0.00	0.00	(4,968,070.83)
1008411	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	8/30/2019	4/4/2019	PURC	2.3700 / 2.3833	50,000,000.00	49,512,833.35	0.00	0.00	(49,512,833.33)
1008412	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	6/28/2019	4/4/2019	PURC	2.3600 / 2.3656	50,000,000.00	49,720,208.35	0.00	0.00	(49,720,208.33)
993906	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	5/10/2019	4/4/2019	PURC	2.4400 / 2.4555	40,000,000.00	39,905,600.00	0.00	0.00	(39,905,600.00)
1008106	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	4/5/2019	4/5/2019	MAT	2.3200 / 2.3203	(25,000,000.00)	(24,842,416.67)	0.00	(157,583.33)	25,000,000.00
1008596	FED FARM CR BK	/FTN FINANCIAL	AGNFI	4/5/2019	4/5/2019	MAT	2.2300 / 2.3930	(18,625,000.00)	(18,622,599.44)	0.00	(2,400.56)	18,625,000.00
924912	WAL-MART STORES INC	/MORGAN STANLEY	MTN	4/5/2021	4/5/2019	PURC	1.7500 / 1.7512	27,000,000.00	26,914,545.00	0.00	0.00	(26,914,545.00)
964756	WAL-MART STORES INC	/BANK OF AMERICA	MTN	10/9/2019	4/9/2019	INT	1.7500 / 2.5661	0.00	0.00	0.00	(35,000.00)	35,000.00
965306	WAL-MART STORES INC	/BANK OF AMERICA	MTN	10/9/2019	4/9/2019	INT	1.7500 / 2.6105	0.00	0.00	0.00	(153,125.00)	153,125.00
968917	FED FARM CR BK	/FTN FINANCIAL	AGNFI	10/9/2019	4/9/2019	INT	2.7000 / 2.8142	0.00	0.00	0.00	(131,250.00)	131,250.00
				4/9/2021	4/9/2019	INT		0.00	0.00	0.00	(148,230.00)	148,230.00

Deals [Transaction Type] = SE

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
969725	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNFI				2.7000 / 2.7852					
990513	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	4/9/2021	4/9/2019	INT	2.4400 / 2.4602	0.00	0.00	0.00	(337,500.00)	337,500.00
990516	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	4/10/2019	4/10/2019	MAT	2.4400 / 2.4602	(50,000,000.00)	(49,589,944.44)	0.00	(410,055.56)	50,000,000.00
994149	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	4/10/2019	4/10/2019	MAT	2.4300 / 2.4460	(50,000,000.00)	(49,589,944.44)	0.00	(410,055.56)	50,000,000.00
996197	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGN FLOAT1	4/10/2019	4/10/2019	MAT	2.5655 / 2.5655	(7,000,000.00)	(6,954,167.50)	0.00	(45,832.50)	7,000,000.00
1009257	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNFI	9/10/2020	4/10/2019	INT	2.3750 / 2.3518	0.00	0.00	0.00	(21,895.90)	21,895.90
1009258	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNFI	6/10/2022	4/10/2019	PURC	2.8750 / 2.4365	18,270,000.00	18,282,606.30	144,637.50	0.00	(18,427,243.80)
1009259	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNFI	9/11/2020	4/10/2019	PURC	2.5000 / 2.3539	12,000,000.00	12,072,840.00	27,791.67	0.00	(12,100,631.67)
1009262	FHLB DISC CORP	/FTN FINANCIAL	AGDN	3/11/2022	4/10/2019	PURC	2.3700 / 2.3924	10,035,000.00	10,076,043.15	20,209.38	0.00	(10,096,252.53)
1009263	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	8/30/2019	4/10/2019	PURC	2.3700 / 2.3924	6,320,000.00	6,260,918.53	0.00	0.00	(6,260,918.53)
990270	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	8/30/2019	4/10/2019	PURC	2.4100 / 2.4303	50,000,000.00	49,532,583.35	0.00	0.00	(49,532,583.33)
999153	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1	4/11/2019	4/11/2019	MAT	2.5288 / 2.5574	(25,000,000.00)	(24,790,798.61)	0.00	(209,201.39)	25,000,000.00
1009471	FHLB DISC CORP	/TD SECURITIES	AGDN	12/11/2020	4/11/2019	INT	2.3800 / 2.4042	0.00	0.00	0.00	(2,629.28)	2,629.28
1009472	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/10/2019	4/11/2019	PURC	2.3800 / 2.4024	10,250,000.00	10,146,998.89	0.00	0.00	(10,146,998.89)
				8/30/2019	4/11/2019	PURC		15,000,000.00	14,860,175.00	0.00	0.00	(14,860,175.00)

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

Transaction Date From 01-Apr-2019 To 30-Apr-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										
981584FED	HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				3.0000 / 3.0228					
				10/12/2021	4/12/2019	INT		0.00	0.00	0.00	(600,000.00)	600,000.00
981585FED	HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 3.0228					
				10/12/2021	4/12/2019	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
981586FED	HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				3.0000 / 3.0228					
				10/12/2021	4/12/2019	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
1009770FANNIE MAE		/GREAT PACIFIC SECURITIES	AGNF1				2.2500 / 2.3639					
				4/12/2022	4/12/2019	PURC		25,000,000.00	24,918,000.00	0.00	0.00	(24,918,000.00)
1009771MICROSOFT CORP		/CITIGROUP GLOBAL MARKETS	MTN				2.0000 / 2.4853					
				11/3/2020	4/12/2019	PURC		30,000,000.00	29,778,600.00	265,000.00	0.00	(30,043,600.00)
1009774FANNIE MAE		/BARCLAYS CAPITAL	AGNF1				2.2500 / 2.3639					
				4/12/2022	4/12/2019	PURC		50,000,000.00	49,836,000.00	0.00	0.00	(49,836,000.00)
1009775FANNIE MAE		/BARCLAYS CAPITAL	AGNF1				2.2500 / 2.3639					
				4/12/2022	4/12/2019	PURC		25,000,000.00	24,918,000.00	0.00	0.00	(24,918,000.00)
897278FED FARM CR BK		/DEUTSCHE	AGNF1				1.5500 / 1.5645					
				4/13/2020	4/13/2019	INT		0.00	0.00	0.00	(193,750.00)	193,750.00
905308FED FARM CR BK		/MORGAN STANLEY	AGNF1				1.5500 / 1.5789					
				4/13/2020	4/13/2019	INT		0.00	0.00	0.00	(42,625.00)	42,625.00
923727FED FARM CR BK		/BNY Mellon Capital Market	AGNF1				1.6800 / 1.6965					
				10/13/2020	4/13/2019	INT		0.00	0.00	0.00	(210,000.00)	210,000.00
952740FED FARM CR BK		/BNY Mellon Capital Market	AGNF1				2.3750 / 2.4029					
				4/13/2020	4/13/2019	INT		0.00	0.00	0.00	(415,625.00)	415,625.00
832959FREDDIE MAC		/MORGAN STANLEY	AGNF1				1.1250 / 1.1359					
				4/15/2019	4/15/2019	INT		0.00	0.00	0.00	(84,375.00)	84,375.00
				4/15/2019	4/15/2019	MAT		(15,000,000.00)	(14,995,050.00)	0.00	(4,950.00)	15,000,000.00
832960FREDDIE MAC		/MORGAN STANLEY	AGNF1				1.1250 / 1.1359					
				4/15/2019	4/15/2019	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
				4/15/2019	4/15/2019	MAT		(50,000,000.00)	(49,983,500.00)	0.00	(16,500.00)	50,000,000.00

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
960654	US TREASURY N/B	/BNP PARIBAS	TRBDI	10/15/2019	4/15/2019	INT	1.0000 / 2.3998	0.00	0.00	0.00	(175,000.00)	175,000.00
967575	WAL-MART STORES INC	/BNY Mellon Capital Market	MTN	4/15/2021	4/15/2019	INT	4.2500 / 2.8664	0.00	0.00	0.00	(85,000.00)	85,000.00
977429	US TREASURY N/B	/MORGAN STANLEY	TRBDI	10/15/2019	4/15/2019	INT	1.0000 / 2.6181	0.00	0.00	0.00	(124,500.00)	124,500.00
995309	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT	6/15/2020	4/15/2019	INT	2.4051 / 2.4744	0.00	0.00	0.00	(15,717.97)	15,717.97
1002587	US TREASURY N/B	/MORGAN STANLEY	TRBDI	4/15/2021	4/15/2019	INT	2.3750 / 2.5032	0.00	0.00	0.00	(237,500.00)	237,500.00
1009944	US TREASURY N/B	/GREAT PACIFIC SECURITIES	TRBDME	9/30/2019	4/15/2019	PURC	1.0000 / 2.4274	26,000,000.00	25,831,406.25	10,655.74	0.00	(25,842,061.99)
1009945	US TREASURY N/B	/FTN FINANCIAL	TRBDME	9/30/2019	4/15/2019	PURC	1.0000 / 2.4274	50,000,000.00	49,675,781.25	20,491.80	0.00	(49,696,273.05)
1009946	US TREASURY N/B	/MORGAN STANLEY	TRBDME	9/30/2019	4/15/2019	PURC	1.0000 / 2.4274	50,000,000.00	49,675,781.25	20,491.80	0.00	(49,696,273.05)
1009947	MICROSOFT CORP	/CITIGROUP GLOBAL MARKETS	MTN	11/3/2020	4/15/2019	PURC	2.0000 / 2.4853	10,000,000.00	9,926,600.00	90,000.00	0.00	(10,016,600.00)
1009948	APPLE INC.	/TD SECURITIES	MTN	5/11/2020	4/15/2019	PURC	1.8000 / 2.5500	10,484,000.00	10,401,281.24	80,726.80	0.00	(10,482,008.04)
1009949	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNFI	9/12/2023	4/15/2019	PURC	2.8750 / 2.3270	25,000,000.00	25,570,500.00	65,885.42	0.00	(25,636,385.42)
1009950	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNFI	3/11/2022	4/15/2019	PURC	2.5000 / 2.3561	25,000,000.00	25,100,202.25	59,027.78	0.00	(25,159,230.03)
837917	FREDDIE MAC	/DEUTSCHE	AGNFI	4/16/2019	4/16/2019	INT	0.9900 / 0.9900	0.00	0.00	0.00	(247,500.00)	247,500.00
837920	FREDDIE MAC	/DEUTSCHE	AGNFI	4/16/2019	4/16/2019	MAT	0.9900 / 0.9900	(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
837921	FREDDIE MAC	/DEUTSCHE	AGNFI	4/16/2019	4/16/2019	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
				4/16/2019	4/16/2019	MAT	0.9900 / 0.9900	(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
837922	FREDDIE MAC	/DEUTSCHE	AGNFI	4/16/2019	4/16/2019	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
				4/16/2019	4/16/2019	MAT	0.9900 / 0.9900	(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
837923	FREDDIE MAC	/DEUTSCHE	AGNFI	4/16/2019	4/16/2019	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
				4/16/2019	4/16/2019	MAT	0.9900 / 0.9900	(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
837924	FREDDIE MAC	/DEUTSCHE	AGNFI	4/16/2019	4/16/2019	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
				4/16/2019	4/16/2019	MAT	0.9900 / 0.9900	(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
100235	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOATI	4/16/2019	4/16/2019	MAT	2.4814 / 2.5496	(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1010160	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	7/16/2021	4/16/2019	INT		0.00	0.00	0.00	(2,137.06)	2,137.06
				7/16/2021	4/16/2019	INT	2.3200 / 2.3201					
1010161	FHLB DISC CORP	/FTN FINANCIAL	AGDN	4/17/2019	4/16/2019	PURC		28,000,000.00	27,998,195.57	0.00	0.00	(27,998,195.56)
				4/18/2019	4/16/2019	PURC	2.3100 / 2.3103	23,000,000.00	22,997,048.34	0.00	0.00	(22,997,048.33)
1010162	FHLB DISC CORP	/TD SECURITIES	AGDN	7/29/2019	4/16/2019	PURC		50,000,000.00	49,656,944.45	0.00	0.00	(49,656,944.44)
				7/29/2019	4/16/2019	PURC	2.3750 / 2.3914					
1010163	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	7/29/2019	4/16/2019	PURC		50,000,000.00	49,656,944.45	0.00	0.00	(49,656,944.44)
				7/29/2019	4/16/2019	PURC	2.3750 / 2.3914					
1010164	FHLB DISC CORP	/DEUTSCHE	AGDN	7/29/2019	4/16/2019	PURC		50,000,000.00	49,656,944.45	0.00	0.00	(49,656,944.44)
				7/29/2019	4/16/2019	PURC	2.3750 / 2.3914					
1010165	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	7/29/2019	4/16/2019	PURC		50,000,000.00	49,656,944.45	0.00	0.00	(49,656,944.44)
				7/29/2019	4/16/2019	PURC	2.5000 / 2.4273					
1010166	US TREASURY N/B	/MORGAN STANLEY	TRBDME	1/31/2021	4/16/2019	PURC		50,000,000.00	50,062,500.00	258,977.90	0.00	(50,321,477.90)
				11/15/2021	4/16/2019	PURC	2.0000 / 2.3701	50,000,000.00	49,539,062.50	419,889.50	0.00	(49,958,952.00)

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1010168	FANNIE MAE	/TD SECURITIES	AGNFI	4/12/2022	4/16/2019	PURC	2.2500 / 2.4307	13,000,000.00	12,932,660.00	3,250.00	0.00	(12,935,910.00)
1010169	FREDDIE MAC	/Mizuho Securities USA Inc	AGNFI	5/17/2021	4/16/2019	PURC	1.5700 / 2.4001	15,550,000.00	15,288,760.00	101,044.76	0.00	(15,389,804.76)
1010170	FREDDIE MAC	/Mizuho Securities USA Inc	AGNFI	5/17/2021	4/16/2019	PURC	1.5700 / 2.3962	10,000,000.00	9,832,800.00	64,980.56	0.00	(9,897,780.56)
1010171	FANNIE MAE	/Mizuho Securities USA Inc	AGNFI	9/28/2021	4/16/2019	PURC	2.0000 / 2.3801	2,000,000.00	1,982,000.00	2,000.00	0.00	(1,984,000.00)
1010177	FREDDIE MAC	/TD SECURITIES	CALLGOVAGY	4/8/2020	4/16/2019	PURC	2.4600 / 2.5197	10,000,000.00	9,995,000.00	5,466.67	0.00	(10,000,466.67)
894937	FED FARM CR BK	/BNY Mellon Capital Market	AGNFI	4/17/2019	4/17/2019	INT	1.3200 / 1.3610	0.00	0.00	0.00	(316,800.00)	316,800.00
894938	FED FARM CR BK	/JEFFERIES & COMPANY	AGNFI	4/17/2019	4/17/2019	MAT	1.3200 / 1.3648	(48,000,000.00)	(47,961,264.00)	0.00	(38,736.00)	48,000,000.00
1010160	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	4/17/2019	4/17/2019	INT	2.3200 / 2.3201	(12,000,000.00)	(11,989,440.00)	0.00	(79,200.00)	12,000,000.00
1010410	FANNIE MAE	/TD SECURITIES	AGNFI	4/17/2019	4/17/2019	MAT	2.2500 / 2.4305	(28,000,000.00)	(27,998,195.56)	0.00	(1,804.44)	28,000,000.00
1010161	FHLB DISC CORP	/FTN FINANCIAL	AGDN	4/12/2022	4/17/2019	PURC	2.3100 / 2.3103	27,000,000.00	26,860,410.00	8,437.50	0.00	(26,868,847.50)
1010450	FED FARM CR BK	/MORGAN STANLEY	AGNFI	4/18/2019	4/18/2019	MAT	2.3300 / 2.3563	(23,000,000.00)	(22,997,048.33)	0.00	(2,951.67)	23,000,000.00
982777	FED FARM CR BK	/FTN FINANCIAL	AGNFI	10/18/2022	4/18/2019	PURC	3.0000 / 3.0290	22,500,000.00	22,480,200.00	0.00	0.00	(22,480,200.00)
982778	FED FARM CR BK	/FTN FINANCIAL	AGNFI	10/19/2021	4/19/2019	INT	3.0000 / 3.0190	0.00	0.00	0.00	(150,000.00)	150,000.00
982999	FED FARM CR BK	/DEUTSCHE	AGNFI	10/19/2021	4/19/2019	INT	3.0000 / 3.0542	0.00	0.00	0.00	(300,000.00)	300,000.00
984265	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNFI	10/19/2021	4/19/2019	INT	3.0000 / 2.9444	0.00	0.00	0.00	(30,750.00)	30,750.00

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
992136	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOATI	10/19/2021	4/19/2019	INT	2.4896 / 2.4898	0.00	0.00	0.00	(600,000.00)	600,000.00
992841	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOATI	10/19/2020	4/19/2019	INT	2.4796 / 2.4915	0.00	0.00	0.00	(32,314.27)	32,314.27
995980	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOATI	8/19/2020	4/19/2019	INT	2.4796 / 2.5114	0.00	0.00	0.00	(21,456.74)	21,456.74
896807	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNFI	8/19/2020	4/19/2019	INT	1.4400 / 1.4087	0.00	0.00	0.00	(21,456.74)	21,456.74
897277	FED FARM CR BK	/DEUTSCHE	AGNFI	10/21/2019	4/21/2019	INT	1.4400 / 1.5016	0.00	0.00	0.00	(144,000.00)	144,000.00
996198	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOATI	10/21/2019	4/21/2019	INT	2.4294 / 2.5034	0.00	0.00	0.00	(288,000.00)	288,000.00
953528	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNFI	7/21/2020	4/21/2019	INT	2.5000 / 2.5112	0.00	0.00	0.00	(20,983.13)	20,983.13
953988	FED FARM CR BK	/DEUTSCHE	AGNFI	4/23/2020	4/23/2019	INT	2.6250 / 2.6767	0.00	0.00	0.00	(250,000.00)	250,000.00
979032	FREDDIE MAC	/Mizuho Securities USA Inc	AGNFI	4/23/2021	4/23/2019	INT	2.5000 / 2.8142	0.00	0.00	0.00	(65,625.00)	65,625.00
998604	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOATI	4/23/2020	4/23/2019	INT	2.4672 / 2.4555	0.00	0.00	0.00	(46,500.00)	46,500.00
1011306	FHLB DJSC CORP	/BNY Mellon Capital Market	AGDN	3/23/2020	4/23/2019	INT	2.4000 / 2.4011	0.00	0.00	0.00	(21,015.42)	21,015.42
868035	FANNIE MAE	/BARCLAYS CAPITAL	AGNFI	4/30/2019	4/23/2019	PURC	1.0000 / 1.0911	2,000,000.00	1,999,066.67	0.00	0.00	(1,999,066.67)
868036	FANNIE MAE	/BARCLAYS CAPITAL	AGNFI	10/24/2019	4/24/2019	INT	1.0000 / 1.0911	0.00	0.00	0.00	(250,000.00)	250,000.00
				10/24/2019	4/24/2019	INT		0.00	0.00	0.00	(250,000.00)	250,000.00

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
962194	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				1.3300 / 2.4931					
989140	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1	10/24/2019	4/24/2019	INT	2.3249 / 2.3140	0.00	0.00	0.00	(36,575.00)	36,575.00
927743	FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1	8/24/2020	4/24/2019	INT	1.6250 / 1.7002	0.00	0.00	0.00	(107,445.14)	107,445.14
990282	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	10/25/2019	4/25/2019	INT	2.4125 / 2.4352	0.00	0.00	0.00	(25,593.75)	25,593.75
990764	FED FARM CR BK	/Mizuho Securities USA Inc	AGN FLOAT1	4/25/2019	4/25/2019	MAT	2.3149 / 2.3154	(25,000,000.00)	(24,767,126.74)	0.00	(232,873.26)	25,000,000.00
1007494	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	9/25/2020	4/25/2019	INT	2.7500 / 2.2326	0.00	0.00	0.00	(4,066.55)	4,066.55
839097	FED FARM CR BK	/DEUTSCHE	AGNF1	4/25/2022	4/25/2019	INT	1.0000 / 1.0000	0.00	0.00	0.00	(60,802.50)	60,802.50
1012030	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	4/26/2019	4/26/2019	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
				4/26/2019	4/26/2019	MAT		(25,000,000.00)	(25,000,000.00)	0.00	0.00	25,000,000.00
995979	FANNIE MAE	/FTN FINANCIAL	CALLGOVAGY	4/29/2019	4/26/2019	PURC	1.5000 / 2.6550	25,130,000.00	25,125,078.72	0.00	0.00	(25,125,078.71)
984266	FREDDIE MAC	/JP MORGAN CHASE & CO.	CALLGOVAGY	4/27/2021	4/27/2019	INT	3.1000 / 3.1247	0.00	0.00	0.00	(37,500.00)	37,500.00
984267	FREDDIE MAC	/CITI GLOBAL MARKETS	CALLGOVAGY	10/29/2021	4/29/2019	INT	3.1000 / 3.1211	0.00	0.00	0.00	(385,347.22)	385,347.22
984268	FREDDIE MAC	/TD SECURITIES	CALLGOVAGY	10/29/2021	4/29/2019	INT	3.1000 / 3.1176	0.00	0.00	0.00	(770,694.44)	770,694.44
1012030	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	10/29/2021	4/29/2019	INT	2.3500 / 2.3505	0.00	0.00	0.00	(232,500.00)	232,500.00
1012245	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	CALLGOVAGY	4/29/2019	4/29/2019	MAT	2.7000 / 2.7062	(25,130,000.00)	(25,125,078.71)	0.00	(4,921.29)	25,130,000.00

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1012246	FREDDIE MAC	/Mizuho Securities USA Inc	CALLGOVAGY	10/29/2021	4/29/2019	PURC	2.7500 / 2.7500	15,000,000.00	14,997,750.00	0.00	0.00	(14,997,750.00)
1012247	FREDDIE MAC	/DEUTSCHE	CALLGOVAGY	4/29/2022	4/29/2019	PURC	2.7500 / 2.7500	15,000,000.00	15,000,000.00	0.00	0.00	(15,000,000.00)
840041	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	4/29/2022	4/29/2019	PURC	1.6250 / 0.9539	10,000,000.00	10,000,000.00	0.00	0.00	(10,000,000.00)
840264	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME	4/30/2019	4/30/2019	INT	1.6250 / 0.8982	0.00	0.00	0.00	(247,812.50)	247,812.50
916416	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	4/30/2019	4/30/2019	MAT	1.2500 / 1.3231	(30,500,000.00)	(31,102,851.56)	0.00	602,851.56	30,500,000.00
926799	US TREASURY N/B	/MORGAN STANLEY	TRBDME	4/30/2019	4/30/2019	MAT	1.3750 / 1.6684	0.00	0.00	0.00	(59,678.13)	59,678.13
937832	COUNTY OF ORANGE	/	OCPOB2018	4/30/2020	4/30/2019	INT	2.2530 / 2.2536	0.00	0.00	0.00	(34,375.00)	34,375.00
939579	US TREASURY N/B	/BANK OF AMERICA	TRBDME	4/30/2019	4/30/2019	INT	1.8750 / 2.3812	0.00	0.00	0.00	(667,163.99)	667,163.99
940199	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	4/30/2022	4/30/2019	INT	1.3750 / 2.2655	0.00	0.00	0.00	0.00	118,449,000.00
940207	US TREASURY N/B	/BANK OF AMERICA	TRBDME	10/31/2020	4/30/2019	INT	1.2500 / 1.9926	0.00	0.00	0.00	(171,875.00)	171,875.00
984865	FANNIE MAE	/JP MORGAN CHASE & CO	AGNFI	4/30/2019	4/30/2019	INT	2.8750 / 2.9051	0.00	0.00	0.00	(156,250.00)	156,250.00
984866	FANNIE MAE	/JP MORGAN CHASE & CO	AGNFI	10/30/2020	4/30/2019	INT	2.8750 / 2.9051	0.00	0.00	0.00	(228,515.62)	25,000,000.00
				10/30/2020	4/30/2019	INT		0.00	0.00	0.00	(285,902.78)	285,902.78
				10/30/2020	4/30/2019	INT		0.00	0.00	0.00	(714,756.94)	714,756.94

Deals [Transaction Type] = SE

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
990979	FANNIE MAE	/FTN FINANCIAL	AGNFI	4/30/2021	4/30/2019	INT	1.7500 / 2.8418	0.00	0.00	0.00	(17,500.00)	17,500.00
991459	FANNIE MAE	/CASTLE OAK SECURITIES	AGNFI				2.8750 / 2.7942					
995308	US TREASURY N/B	/DEUTSCHE	TRBDME	10/30/2020	4/30/2019	INT	1.2500 / 2.4355	0.00	0.00	0.00	(157,246.53)	157,246.53
				4/30/2019	4/30/2019	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
1006343	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	4/30/2019	4/30/2019	MAT	2.3732 / 2.3793	(50,000,000.00)	(49,820,312.50)	0.00	(179,687.50)	50,000,000.00
1006344	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	4/30/2019	4/30/2019	MAT	2.3732 / 2.3793	(50,000,000.00)	(49,871,451.67)	0.00	(128,548.33)	50,000,000.00
1011306	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/30/2019	4/30/2019	MAT	2.4000 / 2.4011	(25,000,000.00)	(24,935,725.83)	0.00	(64,274.17)	25,000,000.00
1012438	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	4/30/2019	4/30/2019	MAT	2.3000 / 2.3001	(2,000,000.00)	(1,999,066.67)	0.00	(933.33)	2,000,000.00
1012441	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNFI	5/1/2019	4/30/2019	PURC	2.4500 / 2.4300	27,000,000.00	26,998,275.00	0.00	0.00	(26,998,275.00)
1012442	FED HM LN BK BD	/DEUTSCHE	AGNFI	9/23/2019	4/30/2019	PURC	2.3750 / 2.3603	40,000,000.00	39,994,913.20	21,777.78	0.00	(40,016,690.98)
1012443	FANNIE MAE	/Mizuho Securities USA Inc	AGNFI	3/12/2021	4/30/2019	PURC	0.8750 / 2.4101	25,000,000.00	25,006,325.00	79,166.67	0.00	(25,085,491.67)
1012444	US TREASURY N/B	/MORGAN STANLEY	TRBDI	8/2/2019	4/30/2019	PURC	1.3750 / 2.4288	7,725,000.00	7,693,752.38	16,522.92	0.00	(7,710,275.30)
1012445	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	CALLGOVAGY	1/15/2020	4/30/2019	PURC	2.2600 / 2.4562	50,000,000.00	49,630,859.35	199,413.01	0.00	(49,830,272.36)
1012446	FED FARM CR BK	/Mizuho Securities USA Inc	AGNFI	10/4/2022	4/30/2019	PURC	2.8750 / 2.3657	10,000,000.00	9,935,800.00	16,322.22	0.00	(9,952,122.22)
				5/26/2021	4/30/2019	PURC		12,050,000.00	12,173,271.50	148,198.26	0.00	(12,321,469.76)

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1012449	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				1.3750 / 2.4007	33,000,000.00	32,762,812.50	131,612.57	0.00	(32,894,425.07)
Sub Total:									908,825,000.00	2,637,508.43	(15,377,217.36)	(888,789,628.11)
Fund: Educational Money Mkt Fund												
983224	FREDDIE DISCOUNT	/CASTLE OAK SECURITIES	AGDN				2.3750 / 2.4002					
998881	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	4/1/2019	4/1/2019	MAT	1.3000 / 2.5365	(7,000,000.00)	(6,926,572.92)	0.00	(73,427.08)	7,000,000.00
1007751	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	4/1/2019	4/1/2019	INT		0.00	0.00	0.00	(13,000.00)	13,000.00
				4/1/2019	4/1/2019	MAT	2.4200 / 2.4260	(2,000,000.00)	(1,996,000.00)	0.00	(4,000.00)	2,000,000.00
1007755	US TREASURY N/B	/MORGAN STANLEY	TRBDI	5/8/2019	4/1/2019	PURC	0.8750 / 2.4311	10,000,000.00	9,975,127.78	0.00	0.00	(9,975,127.78)
1007756	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	6/15/2019	4/1/2019	PURC	1.5000 / 2.3920	16,000,000.00	15,948,750.00	41,153.85	0.00	(15,989,903.85)
1007757	US TREASURY N/B	/DEUTSCHE	TBILL	5/31/2019	4/1/2019	PURC	2.3960 / 2.3987	13,000,000.00	12,980,703.13	65,357.14	0.00	(13,046,060.27)
983821	FREDDIE MAC	/UBS FINANCIAL SERVICES	AGNF1	4/18/2019	4/1/2019	PURC	1.2500 / 2.7491	5,000,000.00	4,994,342.78	0.00	0.00	(4,994,342.78)
999151	US TREASURY N/B	/BANK OF AMERICA	TBILL	10/2/2019	4/2/2019	INT	2.3575 / 2.3662	0.00	0.00	0.00	(40,706.25)	40,706.25
999840	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL	4/2/2019	4/2/2019	MAT	2.3610 / 2.3692	(7,500,000.00)	(7,472,495.83)	0.00	(27,504.17)	7,500,000.00
1007928	US TREASURY N/B	/BANK OF AMERICA	TBILL	4/2/2019	4/2/2019	MAT	2.3385 / 2.3484	(7,000,000.00)	(6,975,668.58)	0.00	(24,331.42)	7,000,000.00
1007929	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	6/6/2019	4/2/2019	PURC	2.3700 / 2.3716	10,000,000.00	9,957,777.08	0.00	0.00	(9,957,777.08)
				4/12/2019	4/2/2019	PURC		6,100,000.00	6,095,984.17	0.00	0.00	(6,095,984.17)

Deals [Transaction Type] = SE

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

Transaction Date From 01-Apr-2019 To 30-Apr-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:												
998602	FED FARM CR BK	/BNY Mellon Capital Market	AGN FLOATI				2.4427 / 2.4173					
				4/3/2019	4/3/2019	INT		0.00	0.00	0.00	(49,809.29)	49,809.29
				4/3/2019	4/3/2019	MAT		(23,800,000.00)	(23,801,047.20)	0.00	1,047.20	23,800,000.00
999520	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOATI				2.5776 / 2.4400					
				4/3/2019	4/3/2019	INT		0.00	0.00	0.00	(7,217.36)	7,217.36
				4/3/2019	4/3/2019	MAT		(1,120,000.00)	(1,120,228.57)	0.00	228.57	1,120,000.00
988608	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.4200 / 2.4410					
				4/5/2019	4/5/2019	MAT		(20,000,000.00)	(19,827,911.11)	0.00	(172,088.89)	20,000,000.00
1005496	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3900 / 2.3929					
				4/5/2019	4/5/2019	MAT		(2,774,000.00)	(2,770,685.07)	0.00	(3,314.93)	2,774,000.00
1006142	FHLB DISC CORP	/DEUTSCHE	AGDN				2.4200 / 2.4224					
				4/5/2019	4/5/2019	MAT		(7,700,000.00)	(7,692,235.83)	0.00	(7,764.17)	7,700,000.00
1006973	FHLB DISC CORP	/TD SECURITIES	AGDN				2.4150 / 2.4165					
				4/5/2019	4/5/2019	MAT		(2,200,000.00)	(2,198,671.75)	0.00	(1,328.25)	2,200,000.00
1006974	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.4100 / 2.4115					
				4/5/2019	4/5/2019	MAT		(3,500,000.00)	(3,497,891.25)	0.00	(2,108.75)	3,500,000.00
1008594	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3700 / 2.3716					
				4/15/2019	4/5/2019	PURC		4,700,000.00	4,696,905.83	0.00	0.00	(4,696,905.83)
1008595	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3600 / 2.3617					
				4/16/2019	4/5/2019	PURC		15,000,000.00	14,989,183.34	0.00	0.00	(14,989,183.33)
998334	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.3800 / 2.3907					
				4/8/2019	4/8/2019	MAT		(20,000,000.00)	(19,910,088.89)	0.00	(89,911.11)	20,000,000.00
1008647	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.3800 / 2.3892					
				6/5/2019	4/8/2019	PURC		5,000,000.00	4,980,827.78	0.00	0.00	(4,980,827.78)
1008649	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				2.3500 / 2.3511					
				4/15/2019	4/8/2019	PURC		5,800,000.00	5,797,349.72	0.00	0.00	(5,797,349.72)
1008650	FHLB DISC CORP	/DEUTSCHE	AGDN				2.3500 / 2.3511					
				4/15/2019	4/8/2019	PURC		4,200,000.00	4,198,080.83	0.00	0.00	(4,198,080.83)
998876	FED FARM CR BK	/BNY Mellon Capital Market	AGDN				2.4000 / 2.4108					

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

Transaction Date From 01-Apr-2019 To 30-Apr-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 Fund												
1009015	FHLB DISC CORP	/UBS	AGDN	4/9/2019	4/9/2019	MAT	2.3500 / 2.3509	(8,000,000.00)	(7,964,266.67)	0.00	(35,733.33)	8,000,000.00
1009018	FREDDIE MAC	/BNY Mellon Capital Market	AGNFI	4/15/2019	4/9/2019	PURC	1.1250 / 2.3600	3,000,000.00	2,998,825.00	0.00	0.00	(2,998,825.00)
999839	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	4/15/2019	4/9/2019	PURC	2.3575 / 2.3671	6,000,000.00	5,998,752.66	32,625.00	0.00	(6,031,377.66)
1009463	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/11/2019	4/11/2019	MAT	2.3900 / 2.3957	(20,000,000.00)	(19,918,797.22)	0.00	(81,202.78)	20,000,000.00
1009477	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL	5/17/2019	4/11/2019	PURC	2.3620 / 2.3704	1,200,000.00	1,197,132.00	0.00	0.00	(1,197,132.00)
1006975	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	6/4/2019	4/11/2019	PURC	2.4200 / 2.4226	7,000,000.00	6,975,199.00	0.00	0.00	(6,975,199.00)
1007929	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/12/2019	4/12/2019	MAT	2.3700 / 2.3716	(9,000,000.00)	(8,990,320.00)	0.00	(9,680.00)	9,000,000.00
1009773	US TREASURY N/B	/MORGAN STANLEY	TBILL	4/12/2019	4/12/2019	MAT	2.3730 / 2.3813	(6,100,000.00)	(6,095,984.17)	0.00	(4,015.83)	6,100,000.00
1002582	FHLB DISC CORP	/TD SECURITIES	AGDN	6/4/2019	4/12/2019	PURC	2.4200 / 2.4277	6,000,000.00	5,979,038.50	0.00	0.00	(5,979,038.50)
1008594	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/15/2019	4/15/2019	MAT	2.3700 / 2.3716	(10,000,000.00)	(9,968,405.56)	0.00	(31,594.44)	10,000,000.00
1008649	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/15/2019	4/15/2019	MAT	2.3500 / 2.3511	(4,700,000.00)	(4,696,905.83)	0.00	(3,094.17)	4,700,000.00
1008650	FHLB DISC CORP	/DEUTSCHE	AGDN	4/15/2019	4/15/2019	MAT	2.3500 / 2.3511	(5,800,000.00)	(5,797,349.72)	0.00	(2,650.28)	5,800,000.00
1009015	FHLB DISC CORP	/UBS	AGDN	4/15/2019	4/15/2019	MAT	2.3500 / 2.3509	(4,200,000.00)	(4,198,080.83)	0.00	(1,919.17)	4,200,000.00
1009018	FREDDIE MAC	/BNY Mellon Capital Market	AGNFI	4/15/2019	4/15/2019	MAT	1.1250 / 2.3600	(3,000,000.00)	(2,998,825.00)	0.00	(1,175.00)	3,000,000.00
				4/15/2019	4/15/2019	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
				4/15/2019	4/15/2019	MAT		(6,000,000.00)	(5,998,752.66)	0.00	(1,247.34)	6,000,000.00

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1008595	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	4/16/2019	4/16/2019	MAT	2.3600 / 2.3617	(15,000,000.00)	(14,989,183.33)	0.00	(10,816.67)	15,000,000.00
995039	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN	4/17/2019	4/17/2019	MAT	2.4100 / 2.4259	(20,000,000.00)	(19,868,788.89)	0.00	(131,211.11)	20,000,000.00
1010409	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	6/7/2019	4/17/2019	PURC	2.3750 / 2.3830	10,000,000.00	9,966,354.17	0.00	0.00	(9,966,354.17)
996551	US TREASURY N/B	/BNP PARIBAS	TBILL	4/18/2019	4/18/2019	MAT	2.3770 / 2.3914	(25,000,000.00)	(24,849,786.81)	0.00	(150,213.19)	25,000,000.00
1003561	US TREASURY N/B	/UBS FINANCIAL SERVICES	TBILL	4/18/2019	4/18/2019	MAT	2.3900 / 2.3968	(5,000,000.00)	(4,985,726.39)	0.00	(14,273.61)	5,000,000.00
1007757	US TREASURY N/B	/DEUTSCHE	TBILL	4/18/2019	4/18/2019	MAT	2.3960 / 2.3987	(5,000,000.00)	(4,994,342.78)	0.00	(5,657.22)	5,000,000.00
1010446	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	6/7/2019	4/18/2019	PURC	2.4000 / 2.4080	6,000,000.00	5,980,000.00	0.00	0.00	(5,980,000.00)
1010447	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	4/22/2019	4/18/2019	PURC	2.4500 / 2.4507	25,000,000.00	24,993,194.45	0.00	0.00	(24,993,194.44)
1010449	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	6/11/2019	4/18/2019	PURC	2.3800 / 2.3885	12,000,000.00	11,957,160.00	0.00	0.00	(11,957,160.00)
987147	FED FARM CR BK	/FTN FINANCIAL	AGDN	4/22/2019	4/22/2019	MAT	2.4500 / 2.4765	(500,000.00)	(494,657.64)	0.00	(5,342.36)	500,000.00
987149	FED FARM CR BK	/Mizuho Securities USA Inc	AGDN	4/22/2019	4/22/2019	MAT	2.4500 / 2.4765	(2,000,000.00)	(1,978,630.56)	0.00	(21,369.44)	2,000,000.00
1006339	FHLB DISC CORP	/FTN FINANCIAL	AGDN	4/22/2019	4/22/2019	MAT	2.4500 / 2.4552	(10,000,000.00)	(9,978,902.78)	0.00	(21,097.22)	10,000,000.00
1010447	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	4/22/2019	4/22/2019	MAT	2.4500 / 2.4507	(25,000,000.00)	(24,993,194.44)	0.00	(6,805.56)	25,000,000.00
1010773	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/17/2019	4/22/2019	PURC	2.4100 / 2.4140	10,000,000.00	9,983,263.89	0.00	0.00	(9,983,263.89)
1010775	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNFI				1.1250 / 2.4224					

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

Transaction Date From 01-Apr-2019 To 30-Apr-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												
1010776	FED HM LN BK BD	/BNY Mellon Capital Market	AGN FLOAT1	6/21/2019	4/22/2019	PURC	2.4370 / 2.4303	4,400,000.00	4,390,320.00	16,637.50	0.00	(4,406,957.50)
1002357	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	6/12/2019	4/22/2019	PURC	2.4000 / 2.4090	12,920,000.00	12,920,000.00	35,859.10	0.00	(12,955,859.10)
988156	FANNIE MAE	/TD SECURITIES	AGNFI	4/23/2019	4/23/2019	MAT	1.0000 / 2.7577	(10,000,000.00)	(9,962,666.67)	0.00	(37,333.33)	10,000,000.00
988370	FANNIE MAE	/MORGAN STANLEY	AGNFI	10/24/2019	4/24/2019	INT	1.0000 / 2.7479	0.00	0.00	0.00	(5,050.00)	5,050.00
988627	FANNIE MAE	/BNY Mellon Capital Market	AGNFI	10/24/2019	4/24/2019	INT	1.0000 / 2.7481	0.00	0.00	0.00	(50,000.00)	50,000.00
1006976	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	10/24/2019	4/24/2019	INT	2.4200 / 2.4246	0.00	0.00	0.00	(1,110.00)	1,110.00
1012022	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	4/24/2019	4/24/2019	MAT	2.3900 / 2.3967	(11,200,000.00)	(11,178,919.11)	0.00	(21,080.89)	11,200,000.00
1012023	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	6/7/2019	4/26/2019	PURC	2.4100 / 2.4165	45,000,000.00	44,874,525.02	0.00	0.00	(44,874,525.00)
1012024	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	6/5/2019	4/26/2019	PURC	2.4050 / 2.4118	2,300,000.00	2,293,841.11	0.00	0.00	(2,293,841.11)
1012025	FHLB DISC CORP	/MORGAN STANLEY	AGDN	6/7/2019	4/26/2019	PURC	2.3950 / 2.4017	2,450,000.00	2,443,125.71	0.00	0.00	(2,443,125.71)
1012026	FHLB DISC CORP	/DEUTSCHE	AGDN	6/7/2019	4/26/2019	PURC	2.4100 / 2.4168	17,000,000.00	16,952,499.18	0.00	0.00	(16,952,499.17)
1012027	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	6/7/2019	4/26/2019	PURC	2.3800 / 2.3838	2,000,000.00	1,994,376.67	0.00	0.00	(1,994,376.67)
1012028	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	5/20/2019	4/26/2019	PURC	2.3300 / 2.3308	15,000,000.00	14,976,200.00	0.00	0.00	(14,976,200.00)
				5/1/2019	4/26/2019	PURC		5,000,000.00	4,998,381.94	0.00	0.00	(4,998,381.94)

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

Transaction Date From 01-Apr-2019 To 30-Apr-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											
1012029	FHLB DISC CORP	/FTN FINANCIAL	AGDN	4/29/2019	4/26/2019	PURC	2.3500 / 2.3505	11,000,000.00	10,997,845.83	0.00	0.00	(10,997,845.83)
1012031	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/6/2019	4/26/2019	PURC	2.3300 / 2.3315	5,000,000.00	4,996,763.89	0.00	0.00	(4,996,763.89)
1012032	US TREASURY N/B	/BANK OF AMERICA	TBILL	6/27/2019	4/26/2019	PURC	2.3575 / 2.3671	8,000,000.00	7,967,518.89	0.00	0.00	(7,967,518.89)
1012034	FANNIE MAE	/Mizuho Securities USA Inc	AGNFI	6/13/2019	4/26/2019	PURC	1.4000 / 2.4267	3,000,000.00	2,995,740.00	15,516.67	0.00	(3,011,256.67)
1012035	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	6/14/2019	4/26/2019	PURC	2.4150 / 2.4230	3,318,000.00	3,307,093.46	0.00	0.00	(3,307,093.46)
1012036	FED HM LN BK BD	/BNY Mellon Capital Market	AGN FLOAT1	7/5/2019	4/26/2019	PURC	2.4350 / 2.4316	7,000,000.00	6,999,999.30	9,942.92	0.00	(7,009,942.22)
1012037	FREDDIE MAC	/BNY Mellon Capital Market	AGN FLOAT1	7/5/2019	4/26/2019	PURC	2.4328 / 2.4293	12,860,000.00	12,860,000.00	18,249.68	0.00	(12,878,249.68)
1012029	FHLB DISC CORP	/FTN FINANCIAL	AGDN	4/29/2019	4/29/2019	MAT	2.3500 / 2.3505	(11,000,000.00)	(10,997,845.83)	0.00	(2,154.17)	11,000,000.00
1012240	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	6/21/2019	4/29/2019	PURC	2.4100 / 2.4186	5,000,000.00	4,982,259.72	0.00	0.00	(4,982,259.72)
1012241	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	9/6/2019	4/29/2019	PURC	2.4050 / 2.4261	8,000,000.00	7,930,522.22	0.00	0.00	(7,930,522.22)
1012248	FANNIE MAE	/Mizuho Securities USA Inc	AGNFI	8/2/2019	4/29/2019	PURC	0.8750 / 2.4128	14,000,000.00	13,942,684.00	29,604.17	0.00	(13,972,288.17)
1012249	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	7/18/2019	4/29/2019	PURC	2.3655 / 2.3780	20,000,000.00	19,894,866.66	0.00	0.00	(19,894,866.67)
998607	US TREASURY N/B	/RBC	TRBDME	4/30/2019	4/30/2019	INT	1.2500 / 2.3931	0.00	0.00	0.00	(156,250.00)	156,250.00
998882	US TREASURY N/B	/RBC	TRBDME	4/30/2019	4/30/2019	MAT	1.6250 / 2.3908	(25,000,000.00)	(24,929,687.50)	0.00	(70,312.50)	25,000,000.00
				4/30/2019	4/30/2019	INT		0.00	0.00	0.00	(97,500.00)	97,500.00
				4/30/2019	4/30/2019	MAT		(12,000,000.00)	(11,977,500.00)	0.00	(22,500.00)	12,000,000.00

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

Transaction Date From 01-Apr-2019 To 30-Apr-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													
1001947	US TREASURY N/B	/DEUTSCHE	TRBDME				1.6250 / 2.4111						
				4/30/2019	4/30/2019	INT		0.00	0.00	0.00	(81,250.00)	81,250.00	
1004635	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				2.3900 / 2.3978	(10,000,000.00)	(9,985,937.50)	0.00	(14,062.50)	10,000,000.00	
				4/30/2019	4/30/2019	MAT		(17,000,000.00)	(16,944,698.06)	0.00	(55,301.94)	17,000,000.00	
1005307	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				2.3920 / 2.3993	(10,000,000.00)	(9,968,186.67)	0.00	(31,813.33)	10,000,000.00	
				4/30/2019	4/30/2019	MAT		(17,000,000.00)	(16,948,040.44)	0.00	(51,959.56)	17,000,000.00	
1006147	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.4170 / 2.4235	(20,000,000.00)	(19,942,941.39)	0.00	(57,058.61)	20,000,000.00	
1012439	FHDLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.4150 / 2.4254	(5,000,000.00)	(4,986,572.22)	0.00	(13,427.78)	5,000,000.00	
1012440	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3720 / 2.3731	10,817,000.00	10,770,559.01	0.00	0.00	(10,770,559.01)	
1012447	US TREASURY N/B	/BANK OF AMERICA	TBILL				2.3720 / 2.3966	3,000,000.00	2,998,616.33	0.00	0.00	(2,998,616.33)	
				10/3/2019	4/30/2019	PURC		10,000,000.00	9,897,213.33	0.00	0.00	(9,897,213.33)	
Sub Total:									(29,029,000.00)	(28,744,489.32)	264,946.03	(1,856,249.23)	30,335,792.53
Fund: 283-John Wayne Airport													
1007760	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				2.3675 / 2.3878						
				8/8/2019	4/1/2019	PURC		2,000,000.00	1,983,032.92	0.00	0.00	(1,983,032.92)	
1008113	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				2.3750 / 2.3792	0.00	0.00	0.00	(12,156.25)	12,156.25	

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

Transaction Date From 01-Apr-2019 To 30-Apr-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: 283-John Wayne Airport												
994145	FHLB DISC CORP	/FTN FINANCIAL	AGDN	4/30/2019	4/3/2019	PURC	2.4300 / 2.4458	1,570,000.00	1,567,203.44	0.00	0.00	(1,567,203.44)
1009017	US TREASURY N/B	/BNP PARIBAS FINANCE	TBILL	4/9/2019	4/9/2019	MAT	2.3760 / 2.3848	(3,000,000.00)	(2,980,560.00)	0.00	(19,440.00)	3,000,000.00
982513	FHLB DISC CORP	/FTN FINANCIAL	AGDN	6/4/2019	4/9/2019	PURC	2.4000 / 2.4285	3,000,000.00	2,988,912.00	0.00	0.00	(2,988,912.00)
1009769	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	4/12/2019	4/12/2019	MAT	2.3893 / 2.4172	(2,000,000.00)	(1,976,533.33)	0.00	(23,466.67)	2,000,000.00
991699	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	10/3/2019	4/12/2019	PURC	2.4272 / 2.4473	2,035,000.00	2,011,499.24	0.00	0.00	(2,011,499.24)
996552	US TREASURY N/B	/BNP PARIBAS	TBILL	4/18/2019	4/18/2019	MAT	2.3770 / 2.3914	(2,000,000.00)	(1,983,548.98)	0.00	(16,451.02)	2,000,000.00
1010443	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	4/18/2019	4/18/2019	MAT	2.4150 / 2.4274	(2,075,000.00)	(2,062,532.30)	0.00	(12,467.70)	2,075,000.00
987148	FED FARM CR BK	/FTN FINANCIAL	AGDN	7/3/2019	4/18/2019	PURC	2.4500 / 2.4765	4,000,000.00	3,979,606.67	0.00	0.00	(3,979,606.67)
988626	FANNIE MAE	/BNY Mellon Capital Market	AGNFI	4/22/2019	4/22/2019	MAT	1.0000 / 2.7481	(1,500,000.00)	(1,483,972.92)	0.00	(16,027.08)	1,500,000.00
1012033	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNFI	10/24/2019	4/24/2019	INT	2.4500 / 2.4300	0.00	0.00	0.00	(5,000.00)	5,000.00
1008113	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	9/23/2019	4/26/2019	PURC	2.3750 / 2.3792	1,600,000.00	1,599,804.24	435.56	0.00	(1,600,239.80)
1012448	FANNIE MAE	/TD SECURITIES	AGNFI	4/30/2019	4/30/2019	MAT	1.1500 / 2.4498	(1,570,000.00)	(1,567,203.44)	0.00	(2,796.56)	1,570,000.00
				8/23/2019	4/30/2019	PURC		700,000.00	697,060.00	1,498.19	0.00	(698,558.19)
Sub Total:								2,760,000.00	2,772,767.54	1,933.75	(107,805.28)	(2,666,896.01)
Fund: 650-Fountain Valley SD40												
937819	US TREASURY N/B	/BANK OF AMERICA	TRBDME				2.0000 / 2.3398	0.00	0.00	0.00	(35,000.00)	35,000.00
Sub Total:								0.00	0.00	0.00	(35,000.00)	35,000.00

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

Transaction Date From 01-Apr-2019 To 30-Apr-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
Grand Total:												
								1,086,724,000.00	1,079,799,467.28	2,980,980.44	(20,516,802.18)	(1,062,263,645.23)

County of Orange
Treasurer-Tax Collector's Office

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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Apr-2019 to 30-Apr-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692						
4/2/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,270,092.04		INVESCO STIC GOVERNMENT & AGENCY	1007925
4/2/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	58,349,159.00		INVESCO STIC GOVERNMENT & AGENCY	1007942
4/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	58,477,964.86		INVESCO STIC GOVERNMENT & AGENCY	1008398
4/16/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(89,844,661.48)		INVESCO STIC GOVERNMENT & AGENCY	1010178
4/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(28,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	1010451
4/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(128,972.31)		INVESCO STIC GOVERNMENT & AGENCY	1010778
		Sub Total Amount Per Account:	123,582.11			
AIM#51103-694						
4/4/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,982,894.00		INVESCO STIC GOVERNMENT & AGENCY	1008399
4/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,000,000.00)		INVESCO STIC GOVERNMENT & AGENCY	1008636
		Sub Total Amount Per Account:	(17,106.00)			
GS283						
4/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,556,429.58		GOLDMAN SACHS FINL SQ GOVT	1007770
4/2/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	12,156.25		GOLDMAN SACHS FINL SQ GOVT	1007927
4/3/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,567,203.44)		GOLDMAN SACHS FINL SQ GOVT	1008115
4/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	11,088.00		GOLDMAN SACHS FINL SQ GOVT	1009000
4/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,131.24)		GOLDMAN SACHS FINL SQ GOVT	1009777
4/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	95,393.33		GOLDMAN SACHS FINL SQ GOVT	1010454
4/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,500,000.00		GOLDMAN SACHS FINL SQ GOVT	1010780
4/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,000.00		GOLDMAN SACHS FINL SQ GOVT	1011524
4/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,600,239.88)		GOLDMAN SACHS FINL SQ GOVT	1012039
4/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	871,441.81		GOLDMAN SACHS FINL SQ GOVT	1012452
		Sub Total Amount Per Account:	872,934.41			
GS692						
4/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,117,965.47		GOLDMAN SACHS FINL SQ GOVT	1008588
4/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	598,439.47		GOLDMAN SACHS FINL SQ GOVT	1008637
4/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	60,633.28		GOLDMAN SACHS FINL SQ GOVT	1008998
4/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	58,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1009027
4/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,418,046.26		GOLDMAN SACHS FINL SQ GOVT	1009267
4/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1009273
4/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,853,967.41		GOLDMAN SACHS FINL SQ GOVT	1009461
4/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	25,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1010412

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Apr-2019 to 30-Apr-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
4/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(65,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1010452
4/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1011522
4/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1012242
		Sub Total Amount Per Account:	46,049,051.89			
GS694		GOLDMAN SACHS - EDUCATIONAL MMF				
4/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,146,101.68)		GOLDMAN SACHS FINL SQ GOVT	1007769
4/2/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(15,030.25)		GOLDMAN SACHS FINL SQ GOVT	1007926
4/3/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	23,144,368.00		GOLDMAN SACHS FINL SQ GOVT	1008114
4/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	28,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1008589
4/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(52,631,351.33)		GOLDMAN SACHS FINL SQ GOVT	1008639
4/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,065,737.66)		GOLDMAN SACHS FINL SQ GOVT	1008999
4/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,947,407.34		GOLDMAN SACHS FINL SQ GOVT	1009268
4/11/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,284,722.00		GOLDMAN SACHS FINL SQ GOVT	1009462
4/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,296,736.50		GOLDMAN SACHS FINL SQ GOVT	1009776
4/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,432,651.00)		GOLDMAN SACHS FINL SQ GOVT	1009956
4/16/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,192,203.00		GOLDMAN SACHS FINL SQ GOVT	1010180
4/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	663,169.83		GOLDMAN SACHS FINL SQ GOVT	1010413
4/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(22,252,622.44)		GOLDMAN SACHS FINL SQ GOVT	1010453
4/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,342,219.51		GOLDMAN SACHS FINL SQ GOVT	1010779
4/23/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,033,284.00)		GOLDMAN SACHS FINL SQ GOVT	1011309
4/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,844,183.00		GOLDMAN SACHS FINL SQ GOVT	1011523
4/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,552,215.00)		GOLDMAN SACHS FINL SQ GOVT	1011816
4/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	60,584,103.76		GOLDMAN SACHS FINL SQ GOVT	1012038
4/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(42,109,710.78)		GOLDMAN SACHS FINL SQ GOVT	1012243
4/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,250,000.00)		GOLDMAN SACHS FINL SQ GOVT	1012260
4/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(9,417,566.67)		GOLDMAN SACHS FINL SQ GOVT	1012451
		Sub Total Amount Per Account:	(7,607,157.87)			
LAIF - EXTENDED FUND		LAIF - EXTENDED FUND				
4/2/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	34,000.00		LOCAL AGENCY INVESTMENT FUND	1007924
4/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,289,000.00)		LOCAL AGENCY INVESTMENT FUND	1008586
4/9/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	806,000.00		LOCAL AGENCY INVESTMENT FUND	1009001
4/10/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(22,000,000.00)		LOCAL AGENCY INVESTMENT FUND	1009247
4/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(28,890,000.00)		LOCAL AGENCY INVESTMENT FUND	1009778
4/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,400,000.00)		LOCAL AGENCY INVESTMENT FUND	1009953
4/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	61,527,000.00		LOCAL AGENCY INVESTMENT FUND	1010411

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Apr-2019 to 30-Apr-2019

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
4/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	520,000.00		LOCAL AGENCY INVESTMENT FUND	1010455
4/19/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,156,000.00		LOCAL AGENCY INVESTMENT FUND	1011154
4/22/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	453,000.00		LOCAL AGENCY INVESTMENT FUND	1010777
4/23/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,615,000.00)		LOCAL AGENCY INVESTMENT FUND	1011308
4/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	644,000.00		LOCAL AGENCY INVESTMENT FUND	1011521
4/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	91,000.00		LOCAL AGENCY INVESTMENT FUND	1011817
4/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(13,441,000.00)		LOCAL AGENCY INVESTMENT FUND	1012244
4/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,000,000.00		LOCAL AGENCY INVESTMENT FUND	1012450
Sub Total Amount Per Account:			(6,404,000.00)			
MORGAN STANLEY GOVT 8302-COUNTY MMF						
4/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,301,119.20)	07765	MORGAN STANLEY INST LIQUIDITY FUND	1007764
4/3/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,352,202.11)	08105	MORGAN STANLEY INST LIQUIDITY FUND	1008104
4/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,990,368.00	08609	MORGAN STANLEY INST LIQUIDITY FUND	1008608
4/12/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	54,827,916.50	09765	MORGAN STANLEY INST LIQUIDITY FUND	1009764
4/15/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(21,267,479.61)	09943	MORGAN STANLEY INST LIQUIDITY FUND	1009942
4/17/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	14,304,607.50	10396	MORGAN STANLEY INST LIQUIDITY FUND	1010395
4/18/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(60,447,670.00)	10442	MORGAN STANLEY INST LIQUIDITY FUND	1010441
4/23/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,274,057.03)	11175	MORGAN STANLEY INST LIQUIDITY FUND	1011174
4/24/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,551,618.14	11356	MORGAN STANLEY INST LIQUIDITY FUND	1011355
4/25/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(16,450,877.20)	11812	MORGAN STANLEY INST LIQUIDITY FUND	1011811
4/26/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,518,212.60)	12014	MORGAN STANLEY INST LIQUIDITY FUND	1012013
4/29/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,643,684.00	12239	MORGAN STANLEY INST LIQUIDITY FUND	1012238
4/30/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	65,827,939.99	12433	MORGAN STANLEY INST LIQUIDITY FUND	1012432
Sub Total Amount Per Account:			24,534,516.38			
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF						
4/1/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(27,525,000.00)	07767	MORGAN STANLEY INST LIQUIDITY FUND	1007766
4/5/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	11,028,139.84	08585	MORGAN STANLEY INST LIQUIDITY FUND	1008584
4/8/2019	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,000,000.00)	08635	MORGAN STANLEY INST LIQUIDITY FUND	1008634
Sub Total Amount Per Account:			(27,496,860.16)			
NORTHERN TRUST						
4/16/2019	ACTUAL CASHFLOW	NORTHERN INST U.S. TREASURY PORTFOLIO	(1,038.20)		NORTHERN TRUST COMPANY	1010182
Sub Total Amount Per Account:			(1,038.20)			

Total Amount : 30,053,922.56



COUNTY OF ORANGE

**Independent Accountant's Report on
Applying Agreed-Upon Procedures
Related to Investment Compliance**

**For the Twelve-Month Period Ended December 31,
2016 and the Six-Month Period Ended June 30, 2017**



**Certified
Public
Accountants**

**Independent Accountant's Report on
Applying Agreed-Upon Procedures
Related to Investment Compliance**

To the Treasury Oversight Committee
County of Orange, California

We have performed the procedures enumerated below, which were agreed to by the Treasury Oversight Committee and the County of Orange, California (County) Treasury, solely to assist the County in evaluating its compliance with the requirements presented in Article 6, Sections 27130 through 27137 of the California Government Code and the County Investment Policy Statements (IPS), for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, respectively. The County Treasury is responsible for the County's compliance with those requirements. The sufficiency of these procedures is solely the responsibility of those parties specified in the report. Consequently, we make no representation regarding the sufficiency of the procedures described below, either for the purpose for which this report has been requested or for any other purpose.

Our procedures and findings are as follows:

Compliance with California Government Code (CGC) Article 6, Sections 27130- 27137:

1. Review Board of Supervisors (BOS) resolution establishing Treasury Oversight Committee (TOC), review applicable BOS approved TOC Bylaws and TOC meeting minutes to determine that the local agencies, including school districts, participated in reviewing the policies that guide the pooled investments in accordance with CGC Section 27130, and that the TOC was established in accordance with the criteria stated in CGC Section 27131(a) and consists of members appointed from the following as specified in CGC Section 27132 a) - g) or as further defined in the TOC Bylaws for the twelve-month period ended December 31, 2016, and the six-month period ended June 30, 2017:
 - (a) The County of Orange (County) Treasurer.
 - (b) The County Auditor-Controller.
 - (c) A representative appointed by the BOS.
 - (d) The County Superintendent of Schools or their designee.
 - (e) A representative selected by the majority of the presiding officers of the governing bodies of the school districts and community colleges in the County.
 - (f) A representative selected by the majority of the presiding officers of the legislative bodies of the special districts in the County that are required or authorized to deposit funds in the County Treasury.
 - (g) Up to five other members of the public.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

2. Review BOS resolutions, applicable BOS approved TOC Bylaws and applicable Agenda Staff Reports (ASR) nominating/appointing TOC members, job descriptions and background information of TOC members to determine that the TOC members meet the criteria specified in CGC Section 27132(1) and (2) or as alternatively defined in applicable TOC Bylaws and that they or their replacement was properly confirmed by the BOS for the twelve-month period ended December 31, 2016, and the six-month period ended June 30, 2017.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

3. Obtain and review signed Certificate of Compliance statements from each TOC member stating the member has not been employed by an entity that has (a) contributed to the campaign of a candidate for the office of local treasurer, or (b) contributed to the campaign of a candidate to be a member of a legislative body of any local agency that has deposited funds in the County Treasury, in the previous three years or during the period that the employee is a member of the TOC, as specified in CGC Section 27132.1 for the twelve-month period ended December 31, 2016, and the six-month period ended June 30, 2017.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

4. Obtain and review signed Certificate of Compliance statements from each TOC member stating the member has not directly or indirectly raised money for a candidate for local treasurer or a member of the governing board of any local agency that has deposited funds in the County Treasury while a TOC member as specified in CGC Section 27132.2 for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

5. Obtain and review signed Certificate of Compliance statements from each TOC member stating the member did not/will not secure employment with bond underwriters, bond counsel, security brokerages or dealers, or with financial services firms, with whom the Treasurer is doing business with, during the period the person was/is a member of the TOC or for one year after leaving the TOC as specified in CGC Section 27132.3 for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

6. Review TOC minutes for the twelve-month period ended December 31, 2016, and the six-month period ended June 30, 2017, to ensure they are approved and the date, time and location of upcoming meetings are included. Review the TOC agenda to determine that public comments were posted prior to each meeting as required under the Brown Act to comply with CGC Section 27132.4 for the twelve-month period ended December 31, 2016, and the six-month period ended June 30, 2017.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

7. Determine that the County Treasurer prepared an IPS for the twelve-month period ended December 31, 2016, and the six-month period ended June 30, 2017, which is reviewed and monitored by the TOC as specified in CGC Section 27133. For each revision of the respective IPS, determine if the Treasurer properly presented the IPS changes to the TOC and the BOS and if all changes were approved by the TOC and the BOS.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

8. Obtain the respective Investment Policy Statement for the twelve-month period ended December 31, 2016, and the six-month period ended June 30, 2017, and determine that it contains the following elements as specified in CGC Section 27133 (a)-(h):
 - (a) authorized investments;
 - (b) maximum security terms;
 - (c) selection criteria for brokers and dealers;
 - (d) limits on the receipt of gifts
 - (e) investment reporting criteria
 - (f) cost calculation and apportionment policy;
 - (g) deposit terms and conditions for voluntary participants;
 - (h) criteria for the withdrawal of funds.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

9. Obtain the annual audit for the previous year as specified by CGC Section 27134 to determine compliance with the compliance requirements specified in CGC Sections 27130-27137 for the twelve-month period ended December 31, 2015.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2015.

10. Obtain and review the Annual Review of Investment Administrative Costs vs. Revenue analysis for the twelve-month period ended December 31, 2016, and the six-month period ended June 30, 2017, to determine whether the costs of complying with CGC Sections 27130 through 27137 (Article 6) were included as County charges, allowed by CGC 27135.

Finding: The Annual Review of Investment Administrative Costs vs. Revenue analysis was performed in July 2018 for the County's fiscal years ended June 30, 2016 and June 30, 2017, which covers the twelve-month period ended December 31, 2016 and the sixth-month period ended June 30, 2017. The costs of complying with Article 6 were included as County charges, allowed by CGC 27135.

11. Select a sample of ten (10) withdrawals of voluntary participant funds for the purpose of investing or depositing these funds outside of the County Treasury during the period from January 1 through December 31, 2016, and five (5) withdrawals during the period of January 1 through June 30, 2017, and determine compliance with CGC Section 27136 (a) and (b) and Section XVIII of the IPS and review for the following:
 - a) Withdrawals from pool participants shall require written approval (transaction request) from the pool participant.

- b) Prior to approving or disapproving the withdrawal request, the County Treasurer or designee shall make a finding of the effect on the stability and predictability of the investments and on the interests of the other depositors in the County Treasury by completing a withdrawal analysis.

Finding: No exceptions were noted for the twelve-month period from January 1 through December 31, 2016 and during the six-month period from January 1 through June 30, 2017, as a result of applying the procedure 11(a). As a result of applying the procedure 11(b), it was noted that the withdrawal analysis was completed after the withdrawal request was reviewed and approved by the County Treasurer's designee for four (4) out of ten (10) samples selected for the twelve-month period from January 1 through December 31, 2016 and one (1) out of five (5) samples selected for the six-month period of January 1 through June 30, 2017.

12. Obtain and review signed Certificate of Compliance statements from each TOC member stating the member obtained a copy of the TOC Bylaws that state under Rule 30, that the TOC shall not direct individual investment decisions, select individual investment advisors, brokers, or dealers, or impinge on the day-to-day operations of the County Treasury to comply with CGC Section 27137 for the twelve-month period ended December 31, 2016, and the six-month period ended June 30, 2017.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

Compliance with Orange County Investment Policy Statement (IPS)

1. Review BOS resolution approving the IPS applicable to the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, per CGC Section 53646(a).

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

2. Select one (1) day per month of transactions which include purchases and/or sales/maturities during the period from January 1 through December 31, 2016, and one (1) day per month of transactions which include purchases and/or sales/maturities during the period from January 1 through June 30, 2017 and determine the County's compliance with Sections VI, VII, VIII, IX and XIII of the applicable approved IPS by performing the procedures outlined below:

Purchases

- a. Verify approval signatures on the trade packets.
- b. Verify information in the trade packets agrees with the information in the Daily Investment Worksheets.
- c. Verify approval signatures on the Daily Investment Worksheets.
- d. Verify the purchased investment issuer was listed on the Approved Issuer List and that the purchase complied with IPS restrictions.
- e. Verify the purchased investment was an authorized type of investment per the CGC Section 53601.
- f. Verify the maturity date of the purchased investment meets the required limit of the IPS.
- g. When a repurchase agreements is invested, verify the County is in compliance with the IPS collateralization requirement.
- h. Verify the purchased security agrees with the trade confirmation provided by the brokers/dealers.
- i. Confirm securities are held by third party custodian, and/or safekeeping statement containing pertinent information is issued to the Treasurer.

Sales/Maturities

- a. Verify approval signatures on the trade packets (sales only).
- b. Verify approval signature on the Daily Investment Worksheets.
- c. Verify the sale agrees with the trade confirmation provided by the brokers/dealers.
- d. Trace the proceeds to the custodian statement

Finding: We selected twelve (12) days of transactions during the period from January 1 through December 31, 2016 and six (6) days of transactions during the period from January 1 through June 30, 2017, as follows:

1. January 5, 2016
2. February 18, 2016
3. March 28, 2016
4. April 20, 2016
5. May 13, 2016
6. June 2, 2016
7. July 7, 2016
8. August 22, 2016
9. September 16, 2016
10. October 6, 2016
11. November 21, 2016
12. December 7, 2016
13. January 5, 2017
14. February 16, 2017
15. March 15, 2017
16. April 4, 2017
17. May 19, 2017
18. June 9, 2017

No exceptions were noted for the twelve-month period from January 1 through December 31, 2016 and the six-month period from January 1 through June 30, 2017, as a result of applying the procedures.

3. Obtain Form 700 Statement of Economic Interests, filed annually by the Treasurer, Auditor Controller, TOC members and designated County Treasury employees to ensure compliance with Section X of the approved IPS in effect.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

4. Review the County's Annual Broker Dealer Review packets for the twelve-month period from January 1 through December 31, 2016, and during the six-month period from January 1 through June 30, 2017 to ensure that the County performed an evaluation of the brokers in accordance with the *Authorized Broker/Dealers and Financial Institutions* as specified in Section XI of the current IPS in effect.

Finding: No exceptions were noted for the twelve-month periods from January 1 through December 31, 2016 and January 1, 2017 through December 31, 2017, as a result of applying the procedures. The evaluation of the Annual Broker Dealer Review packets for the six-month period from January 1 through June 30, 2017 was included in the evaluation for the twelve-month period from January 1 through December 31, 2017.

5. Determine that the County Treasurer submitted the monthly investment reports to the TOC, the pool participants, the County Executive Officer, the Director of Auditor-Controller Internal Audit, the Auditor-Controller, and the BOS, as specified in Section XXI of the current IPS in effect.

Finding: No exceptions were noted for the twelve-month period ended December 31, 2016 and the six-month period ended June 30, 2017, as a result of applying the procedures.

6. Verify that the Treasurer reconciled the estimated administrative costs and actual administrative costs incurred and adjusted participant accounts accordingly on an annual basis for the twelve-month period from January 1 through December 31, 2016, and during the six-month period from January 1 through June 30, 2017, as specified in Section XVI of the current IPS in effect.

Finding: The Annual Review of Investment Administrative Costs vs. Revenue analysis was performed in July 2018 for the County's fiscal years ended June 30, 2016 and June 30, 2017, which covers the twelve-month period ended December 31, 2016 and the sixth-month period ended June 30, 2017.

7. Select a sample of four (4) Treasurer's Monthly Investment Reports (reports) for the twelve-month period from January 1 through December 31, 2016, and two (2) reports for the six-month period from January 1 through June 30, 2017, and perform the following as specified in the IPS Section XXI:

- a. Confirm that reports were provided to the BOS, the County Executive Officer, the Chief Financial Officer, the Director of Auditor-Controller Internal Audit, the Auditor Controller, the TOC, the presiding judge of the Superior Court, and Treasurer or other official responsible for the funds of any local agency who has investments in the County Treasury as allowed by CGC Sections 53607, 53646, and 53686.
- b. Compare the investments listed to the types of investments authorized by CGC Section 53601.
- c. Recalculate and verify the issuer concentration permitted in the respective IPS' in effect.
- d. Determine the selected reports include the following information for each investment:
 - i. type of investment;
 - ii. name of issuer;
 - iii. maturity date;
 - iv. par value;
 - v. current market value; and
 - vi. securities S&P/Moody's rating.
- e. The reports were provided within 30 days following the end of the period of the report.
- f. The reports state compliance of the portfolio with the respective IPS in effect or if not in compliance, states the manner in which the portfolio is not in compliance.
- g. The reports include a statement denoting the ability of the County to meet its pool's expenditure requirements for the next six months, or provide an explanation as to why sufficient money shall or may not be available.

Finding: We selected January 2016, April 2016, July 2016, and November 2016 reports for the twelve-month period from January 1 through December 31, 2016, and January 2017 and June 2017 reports for the six-month period from January 1 through June 30, 2017. No exceptions were noted for the twelve-month period from January 1 through December 31, 2016 and the six-month period from January 1 through June 30, 2017, as a result of applying the procedures.

This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. We were not engaged to and did not conduct an examination or review, the objective of which would be the expression of an opinion or conclusion, respectively, on the County's compliance with the investment requirements presented in Article 6, Sections 27130 through 27137 of the California Government Code and the Investment Policy Statements approved on December 15, 2015 and November 22, 2016 for the twelve-month period from January 1 through December 31, 2016 and the six-month period from January 1 through June 30, 2017, respectively. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

This report is intended solely for the information and use of the specified users listed above and is not intended to be and should not be used by anyone other than those specified parties.

Macias Gini & O'Connell LLP

Newport Beach, California
April 15, 2019



Orange County Auditor-Controller Internal Audit



Compliance Monitoring of the
Treasurer's Investment Portfolio for the
Quarter Ended December 31, 2018

Audit Number 1882
Report Date: April 30, 2019



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

Eric H. Woolery, CPA
Orange County Auditor-Controller

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

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

Auditor-Controller Website
www.ac.ocgov.com



ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



Audit No. 1882

April 30, 2019

TO: Members, Treasury Oversight Committee

SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio
For the Quarter Ended December 31, 2018

At the request of the Treasury Oversight Committee, we have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended December 31, 2018.

Please feel free to call me at (714) 834-2456 or Michael Steinhaus, Audit Manager, at (714) 834-6106 should you wish to discuss any aspect of our report.

Eric H. Woolery, CPA
Auditor-Controller

Attachment

Other recipients of this report:

- Members, Board of Supervisors
- Members, Audit Oversight Committee
- Shari L. Freidenrich, Treasurer-Tax Collector
- Frank Kim, County Executive Officer
- Larry Walker, Assistant Treasurer-Tax Collector
- Gary Nguyen, Director of Investments, Treasurer-Tax Collector – Treasury
- Robert Sharp, Accounting/Compliance Manager, Treasurer-Tax Collector – Treasury
- Salvador Lopez, Chief Deputy Auditor-Controller
- Robin Stieler, Clerk of the Board of Supervisors
- Foreperson, Grand Jury
- Vavrinek, Trine, Day & Co., LLP, County External Auditor



Table of Contents

*Compliance Monitoring of the
Treasurer's Investment Portfolio
For the Quarter Ended December 31, 2018
Audit No. 1882*

Transmittal Letter	i
Internal Auditor's Report	1



Internal Auditor's Report

Audit No. 1882

April 30, 2019

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

We have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended December 31, 2018. The purpose of our engagement was to determine whether the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and various other non-pooled investments managed by the Treasurer, such as John Wayne Airport Investment Fund, were in compliance with the applicable provisions of its Investment Policy Statement (IPS) and that instances of noncompliance, including technical incidents, were properly reported in the Treasurer's Monthly Investment Report. It is important to note that the Treasurer further invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund (OCMMF) and the Orange County Educational Money Market Fund (OCEMMF) (collectively referred to as Money Market Funds), and the Extended Fund.

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

Our compliance 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.** When applicable, our report also includes information regarding the Treasurer's reporting of technical incidents in the Treasurer's Monthly Investment Reports. The Treasurer defines a technical incident as an event, other than the purchase of a security, which causes an IPS limit to be exceeded. The most common cause of a technical incident is when the total investment pool holdings decrease causing the relative percentage of holdings to increase.



Internal Auditor's Report

The following lists the procedures performed and results achieved:

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.



Internal Auditor's Report

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

Results: We found no exceptions.

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

Respectfully submitted,

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

Eric H. Woolery, CPA
Auditor-Controller



Orange County Auditor-Controller Internal Audit



Review of the Schedule of Assets
Held by the County Treasury as of
December 31, 2018

Audit Number 1886
Report Date: April 30, 2019



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

Eric H. Woolery, CPA
Orange County Auditor-Controller

Michael Steinhaus, CPA, CGMA Audit Manager I

Nancy Ramos Auditor II

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

Auditor-Controller Website
www.acgov.com



ERIC H. WOOLERY, CPA
AUDITOR-CONTROLLER



Transmittal Letter

Audit No. 1886

April 30, 2019

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

SUBJECT: Review of the Schedule of Assets Held by the County Treasury
as of December 31, 2018

We have completed our Review of the Schedule of Assets Held by the County Treasury as of December 31, 2018. Our final report is attached for your review.

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

Eric H. Woolery, CPA
Auditor-Controller

Other recipients of this report:

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



Table of Contents

*Review of the Schedule of Assets
Held by the County Treasury
Audit No. 1886*

As of December 31, 2018

Transmittal Letter	i
Independent Accountant's Review Report	1
Schedule of Assets Held by the County Treasury as of December 31, 2018	3



Independent Accountant's Review Report

Independent Accountant's Review Report

The Honorable Board of Supervisors
County of Orange, California

We have reviewed the accompanying Schedule of Assets Held by the County Treasury—Modified Cash-Basis (financial schedule) of the County of Orange, California, as of December 31, 2018, pursuant to Government Code Section 26920(a). A review includes primarily applying analytical procedures to management's financial data and making inquiries of department management. A review is substantially less in scope than an audit, the objective of which is the expression of an opinion regarding the financial schedule as a whole. Accordingly, we do not express such an opinion.

Management's Responsibility for the Financial Schedule

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

Accountant's Responsibility

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

Accountant's Conclusion

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

Known Departures from the Modified Cash-Basis of Accounting

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



Independent Accountant's Review Report

Other Matter

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

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

Eric H. Woolery, CPA
Auditor-Controller
April 30, 2019



Schedule of Assets Held by the County Treasury

ORANGE COUNTY TREASURY
Schedule of Assets Held by the County Treasury
As of December 31, 2018

ASSETS

	OCIP	OCEIP	Non-Pooled	Total
CASH				
Cash On Hand	\$ 47,077	\$ -	\$ -	\$ 47,077
Bank Demand Accounts	2,972,857	159,449	21,584,461	24,716,767
Total Cash	3,019,934	159,449	21,584,461	24,763,844
INVESTMENTS, stated at fair value				
<i>Orange County Investment Pool (OCIP):</i>				
Money Market Fund	1,321,837,296	-	-	1,321,837,296
Extended Fund	3,686,571,552	-	-	3,686,571,552
<i>Orange County Educational Investment Pool (OCEIP):</i>				
Money Market Fund	-	1,024,704,481	-	1,024,704,481
Extended Fund	-	4,346,016,153	-	4,346,016,153
<i>Non-Pooled</i>	-	-	106,238,584	106,238,584
Total Investments	5,008,408,848	5,370,720,634	106,238,584	10,485,368,066
TOTAL ASSETS	\$ 5,011,428,782	\$ 5,370,880,083	\$ 127,823,045	\$ 10,510,131,910

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

CDIAC
Superior Court

Orange County School Districts

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

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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

