

Investment Compliance

12/31/2019

Portfolio Subject to Investment Policy			
Short-Term/Liquid Portfolio	Dollar Amount Invested	Percent Of Portfolio	Investment Policy Maximum Percentages
U.S. Federal Agencies & GSEs	\$ 832,554,209	47.9%	100%
Municipal Debt	72,476,872	4.2%	30%
Bankers Acceptances	-	0.0%	30%
Commercial Paper	15,317,683	0.9%	25%
Negotiable Certificates of Deposit	16,838,327	1.0%	30%
Repurchase Agreements	97,737,522	5.6%	25%
Medium Term Maturity Notes	312,607,417	18.0%	30%
Money Market/Mutual Funds	101,046,061	5.8%	20%
Mortgage & Asset-Backed	198,338,585	11.4%	20%*
Supranationals	14,319,780	0.8%	20%
Local Agency Investment Fund	10,743,844	0.6%	\$ 65 Million
Orange County Investment Pool	286,173	0.0%	10%
Joint Powers Authority Pools	-	0.0%	10%
Bank Deposits	273,795	0.0%	5%
Variable & Floating Rate Securities	65,155,658	3.7%	30%
Total Short-Term/Liquid Portfolio	\$ 1,737,695,927	100.0%	

*Asset-backed securities, excluding mortgages, may not exceed 10 percent of the allocation

Portfolio Subject to Indenture					
Bond Proceeds Portfolio	Dollar Amount Invested	Credit Quality	OCTA Term	Indenture Requirements	
				Credit Quality	Term
Money Market Funds	\$ 69,242,845	AAA/Aaa	45 days	Min. A2/A	Max. 4 years
Guaranteed Investment Contract	266,800,000	Aa2/AA-/A+	N/A	Min. A3/A-	N/A
Total Bond Proceeds Portfolio	\$ 336,042,845				
Reserve Funds Portfolio					
Commercial Paper	\$ 24,865,982	P-1/F-1	45 days	Min. A-1/P-1	Max. 180 days
Bank Deposits	204,843				
Total Reserve Funds Portfolio	\$ 25,070,826				
Total Portfolio Subject to Indenture	\$ 361,113,671				
Portfolio Total	\$ 2,098,809,598				