

*Treasurer's Monthly*  
**INVESTMENT**  
**REPORT**

January 2021



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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT  
For January 31, 2021**

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




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## INTERDEPARTMENTAL COMMUNICATION

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**Date:** February 19, 2021

**To:** Chairman Andrew Do  
Vice Chairman Doug Chaffee  
Supervisor Donald P. Wagner  
Supervisor Lisa A. Bartlett

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

**Subject:** Treasurer's Investment Report for the Month Ended January 31, 2021

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The Treasurer's Investment Report for the month ended January 31, 2021 is attached, is online at [ocgov.com/ocinvestments](http://ocgov.com/ocinvestments) and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information.

### INVESTMENT POOL COMPOSITION

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 specific non-pooled investment funds. Investment of these public funds by the County Treasurer is based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner that will provide for 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 statutes and resolutions governing the investment of public funds.

The County Treasurer currently maintains four funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), the John Wayne Airport Investment Fund and the Extended Fund. Standard & Poor's, on December 16, 2020 reaffirmed their highest rating of AAAM on the OCMMF and the OCEMMF. The OCIP is comprised of the OCMMF and portions of the Extended Fund. The OCEIP is comprised of the OCEMMF 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 34 and 17, 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 78. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 0.67. 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 January 2021, the job market added 49,000 jobs, and December's job numbers were revised downward by 87,000 to -227,000. The U.S. unemployment rate for January decreased to 6.3% from 6.7% in December. The U.S. Gross Domestic Product fourth quarter rate decreased to 4.0% from the third quarter's rate of 33.4%. The Empire State Manufacturing Index decreased to 3.5 in January from 4.9 in December. The Philadelphia Fed Index increased to 26.5 in January from 9.1 (revised) in December. The Federal Reserve uses these indexes as regional

economic gauges, and a reading above zero signals economic expansion. The index for pending home sales increased 22.8% on a year-over-year basis in December, up from 16.1% (revised) in November.

The 10-year Treasury rate increased from 0.93% in December to 1.11% in January. The short-term 90-day T-bill rate decreased from 0.09% in December to 0.06% at the end of January. The rate on the 2-year Treasury note was 0.11% at the end of January, down from the December rate of 0.13%.

#### **INVESTMENT INTEREST YIELDS AND FORECAST**

The current gross and net year-to-date yields for fiscal year 2020/2021 are 0.95% and 0.89% for OCIP and 0.96% and 0.90% for OCEIP. The current gross and net yields forecast for fiscal year 2020/2021 for both OCIP and OCEIP are 0.86% and 0.80% respectively.

#### **APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS**

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for November 2020, December 2020 and January 2021 interest apportionments are expected to be paid in February 2021, March 2021 and April 2021 respectively. The investment administrative fee for fiscal year 2020/2021 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 were no temporary transfers outstanding as of January 31, 2021.

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

Under guidelines outlined in the current IPS, the County Treasurer may invest in "AA" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$600.8 million in County of Orange debt, which represents approximately 5.5% of total pooled assets. As reported last month, on January 14, 2021, the Investment Pools purchased, at par value \$484.8 million of unrated County of Orange Taxable Pension Obligation Bonds, 2021 Series A debt in a private placement with coupon interest rates ranging from 0.374% to 0.418%. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

#### **COMPLIANCE SUMMARY**

The investment portfolios had no IPS compliance exceptions in the month of January, 2021.

#### **CREDIT UPDATE**

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

I certify that this report includes all pooled and non-pooled investments as of January 31, 2021 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 17, 2020. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List



**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**SUMMARY OF INVESTMENT DATA**

**INVESTMENT TRENDS**

	<b>JANUARY 2021</b>	<b>DECEMBER 2020</b>	<b>INCREASE (DECREASE)</b>	<b>NET CHANGE %</b>	<b>JANUARY 2020</b>	<b>INCREASE (DECREASE)</b>	<b>NET CHANGE %</b>
<b><u>Orange County Investment Pool (OCIP)</u></b>							
End Of Month Market Value <sup>1,2</sup>	\$ 5,139,230,833	\$ 5,496,853,516	\$ (357,622,683)	-6.506%	\$4,593,820,282	\$ 545,410,551	11.873%
End Of Month Book Value <sup>2</sup>	\$ 5,116,406,850	\$ 5,471,362,174	\$ (354,955,324)	-6.488%	\$4,574,760,602	\$ 541,646,248	11.840%
Monthly Average Balance <sup>2</sup>	\$ 5,285,316,263	\$ 6,401,432,470	\$ (1,116,116,207)	-17.435%	\$4,679,938,966	\$ 605,377,297	12.936%
Year-To-Date Average Balance <sup>2</sup>	\$ 5,109,535,542	\$ 5,088,152,087	\$ 21,383,455	0.420%	\$4,357,577,820	\$ 751,957,722	17.256%
Monthly Accrued Earnings <sup>3</sup>	\$ 3,149,000	\$ 4,278,266	\$ (1,129,267)	-26.395%	\$7,882,883	\$ (4,733,884)	-60.053%
Monthly Net Yield <sup>3</sup>	0.635%	0.708%	-0.073%	-10.311%	1.909%	-1.274%	-66.737%
Year-To-Date Net Yield <sup>3</sup>	0.887%	0.932%	-0.045%	-4.828%	2.081%	-1.194%	-57.382%
Annual Estimated Gross Yield <sup>3</sup>	0.860%	0.860%	0.000%	0.000%	1.868%	-1.008%	-53.958%
Weighted Average Maturity (WAM) <sup>4</sup>	233	227	6	2.771%	280	(47)	-16.682%
<b><u>Orange County Educational Investment Pool (OCEIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 5,762,293,648	\$ 5,636,658,652	\$ 125,634,996	2.229%	\$5,598,701,513	\$ 163,592,135	2.922%
End Of Month Book Value	\$ 5,737,442,919	\$ 5,610,584,225	\$ 126,858,694	2.261%	\$5,573,561,416	\$ 163,881,503	2.940%
Monthly Average Balance <sup>2</sup>	\$ 5,787,612,451	\$ 5,016,192,090	\$ 771,420,361	15.379%	\$5,738,542,237	\$ 49,070,214	0.855%
Year-To-Date Average Balance	\$ 5,168,300,722	\$ 5,065,082,101	\$ 103,218,621	2.038%	\$5,050,323,389	\$ 117,977,333	2.336%
Monthly Accrued Earnings <sup>3</sup>	\$ 3,901,054	\$ 3,073,411	\$ 827,643	26.929%	\$9,764,633	\$ (5,863,579)	-60.049%
Monthly Net Yield <sup>3</sup>	0.717%	0.641%	0.076%	11.856%	1.921%	-1.204%	-62.676%
Year-To-Date Net Yield <sup>3</sup>	0.897%	0.932%	-0.035%	-3.755%	2.113%	-1.216%	-57.557%
Annual Estimated Gross Yield <sup>3</sup>	0.860%	0.860%	0.000%	0.000%	1.928%	-1.068%	-55.396%
Weighted Average Maturity (WAM) <sup>4</sup>	226	224	2	0.768%	301	(75)	-25.010%

<sup>1</sup> Market values provided by Bloomberg and Northern Trust.

<sup>2</sup> The OCIP End Of Month Market Value, End Of Month Book Value, Monthly Average Balance and Year-To-Date Average Balance were higher than the prior year due to higher property tax receipts, higher voluntary pool participants balances, higher special revenue balances and higher general fund balances. The OCIP Monthly Average Balance was lower than the prior month primarily due to the distributions of secured property tax receipts. The OCEIP Monthly Average Balance was higher than December 2020 primarily due to the receipt of secured property tax apportionments.

<sup>3</sup> The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yield, Year-To-Date Net Yield and Annual Estimated Gross Yield were lower than the prior year primarily due to the five Federal Reserve short-term rate cuts totaling 2.25% since June 2019. The OCIP and OCEIP Monthly Accrued Earnings and the OCEIP Monthly Net Yield were lower than the prior month due to investment maturities being replaced with lower yielding and shorter-term investments. The OCIP and OCEIP Annual Estimated Gross Yields for January 2020 are reported at the actual annual adjusted gross yields for FY 19-20.

<sup>4</sup> In January 2021, the OCEIP WAM declined from the prior year primarily due to the investment strategy put in place in March 2020 to increase liquidity in the pooled funds.

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**INVESTMENT POOL STATISTICS**  
 FOR THE MONTH ENDED: January 31, 2021

**INVESTMENT STATISTICS - By Investment Pool**

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 1/31/2021	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,139,230,833	233	0.752%	0.694%	1.0045
	COST (Capital) \$ 5,116,094,866				
	MONTHLY AVG Balance \$ 5,285,316,263				
	BOOK Value \$ 5,116,406,850				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 5,762,293,648	226	0.724%	0.776%	1.0043
	COST (Capital) \$ 5,737,103,805				
	MONTHLY AVG Balance \$ 5,787,612,451				
	BOOK Value \$ 5,737,442,919				

**INVESTMENT STATISTICS - Non-Pooled Investments<sup>(1)</sup>**

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST	
<b>Specific Investment</b>			
<b>Funds:</b>	MARKET Value \$ 113,137,528	John Wayne Airport Investment Fund	\$ 53,331,807
283, FVSD, CCCD	COST (Capital) \$ 110,128,606	Fountain Valley School District Fund 40 <sup>(2)</sup>	34,680,246
	MONTHLY AVG Balance \$ 109,979,478	CCCD Series 2017E Bonds	22,116,553
	BOOK Value \$ 109,728,054		
			\$ 110,128,606

**MONTH END TOTALS**











INVESTMENTS & CASH		INVESTMENTS & CASH	
<b>COUNTY MONEY MARKET FUND (OCMMF)</b>			
County Money Market Fund	\$ 410,444,275	OCIP	\$ 5,122,814,258
County Cash & Cash Equivalent	6,719,392	OCEIP	5,741,639,277
<b>EXTENDED FUND<sup>(2)</sup></b>	9,829,920,851	Specific Investment Funds	110,128,606
<b>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</b>		Non-Pooled Cash & Cash Equivalent	28,528,774
Educational Money Market Fund	612,833,545		
Educational Cash & Cash Equivalent	4,535,472		
<b>NON-POOLED INVESTMENTS</b>			
Non-Pooled Investments @ Cost	110,128,606		
Non-Pooled Cash & Cash Equivalent	28,528,774		
	\$ 11,003,110,915		\$ 11,003,110,915

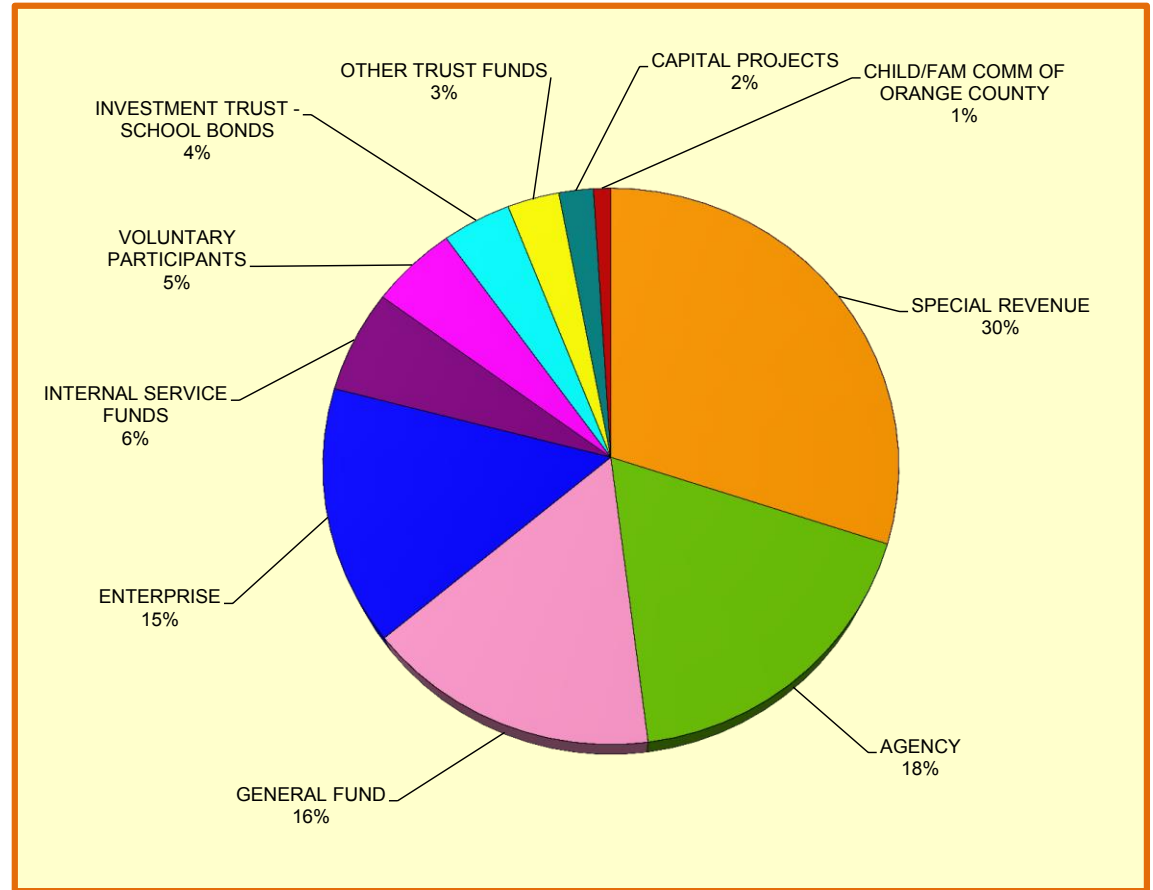
**KEY POOL STATISTICS**

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.090%	OCIP	233
OCEIP - YTD NET YIELD	0.887%	OCEIP	226
OCEIP - YTD NET YIELD	0.897%	JOHN WAYNE AIRPORT WAM	78
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.071%	LGIP WAM (Standard & Poors)	45

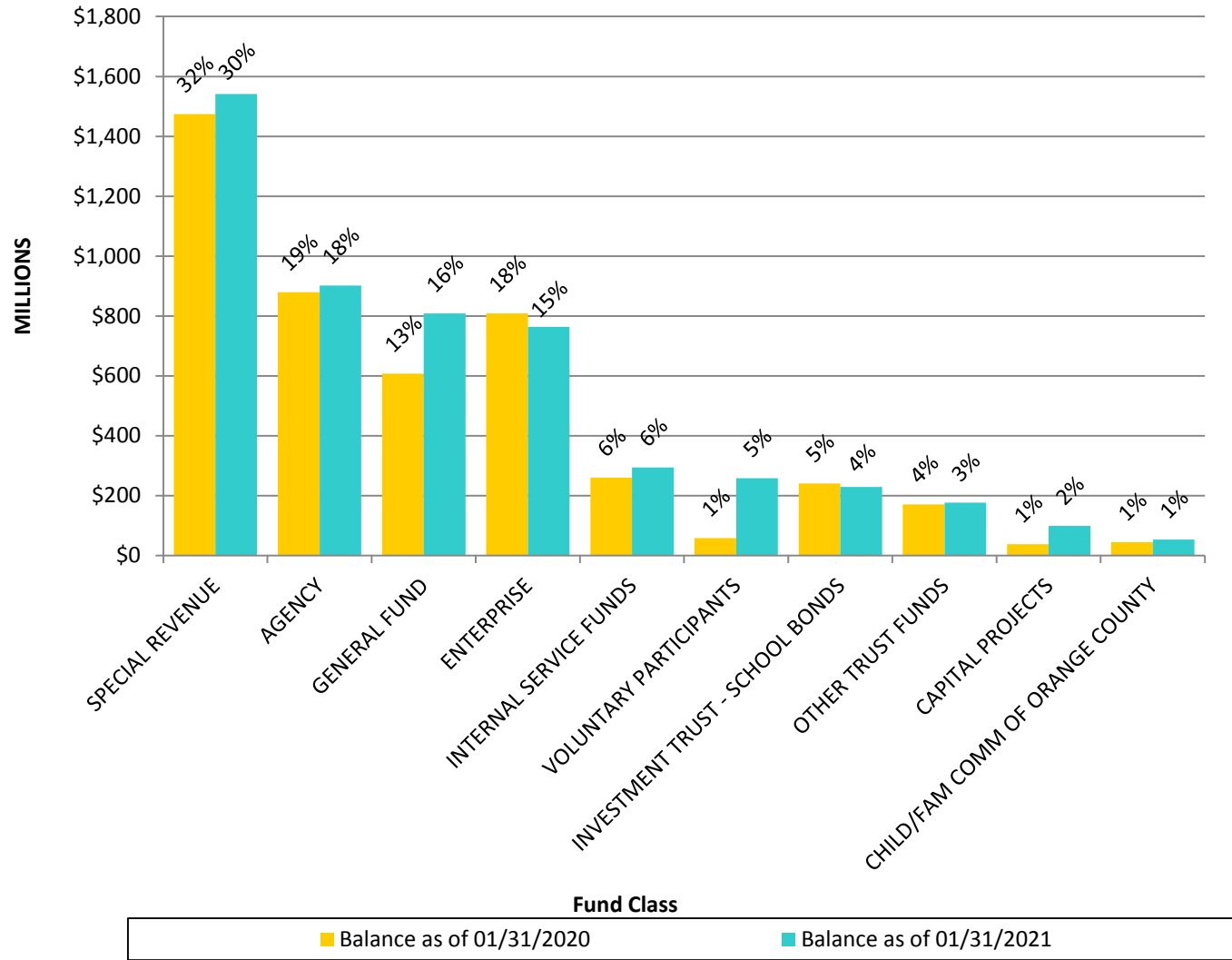
(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.  
 (2) Balances include investments that matured on 01/31/2021 (Sunday), cash was not received until 02/01/2021 (Monday). The portfolio investment inventory and the detail transaction reports do not include these matured investments and due to this, the totals above do not match the totals in those reports.

**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF JANUARY 31, 2021**

<b>FUNDS</b>	<b>BALANCE</b>
 SPECIAL REVENUE	\$ 1,541,012,389
 AGENCY	901,517,354
 GENERAL FUND	807,940,126
 ENTERPRISE	764,176,015
 INTERNAL SERVICE FUNDS	293,681,919
 VOLUNTARY PARTICIPANTS	257,984,693
 INVESTMENT TRUST - SCHOOL BONDS	229,008,841
 OTHER TRUST FUNDS	176,302,708
 CAPITAL PROJECTS	98,342,942
 CHILD/FAM COMM OF ORANGE COUNTY	52,847,271
<b>TOTAL</b>	<b><u>\$ 5,122,814,258</u></b>



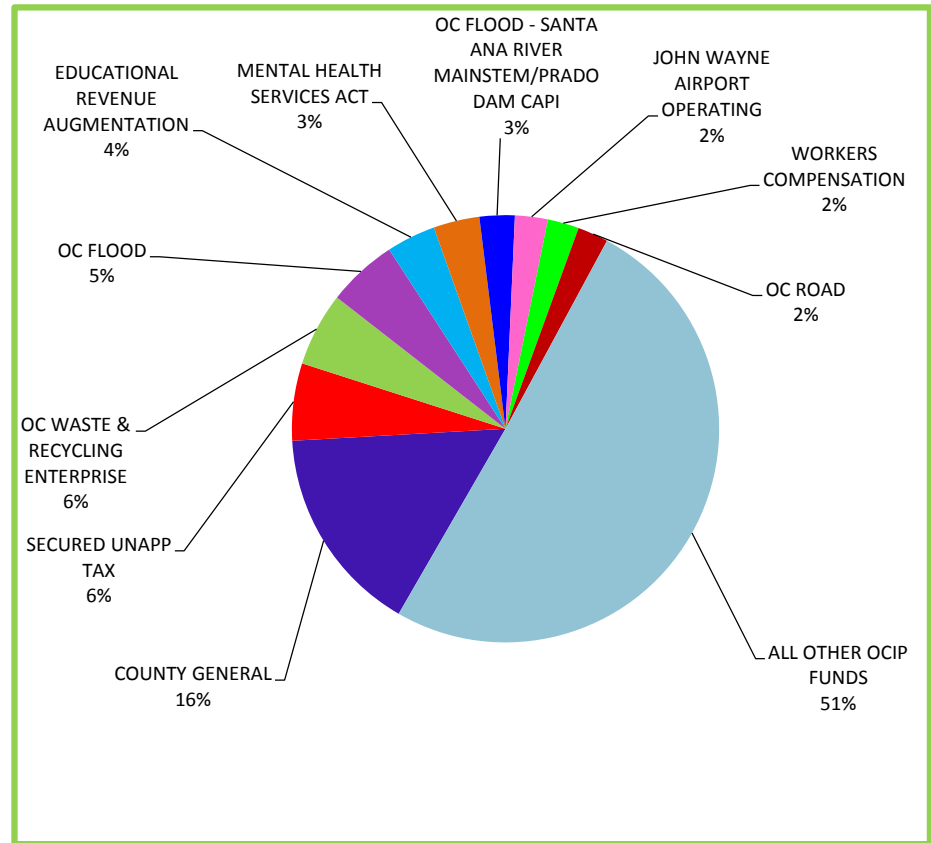
**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF JANUARY 31**





**ORANGE COUNTY INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF JANUARY 31, 2021**

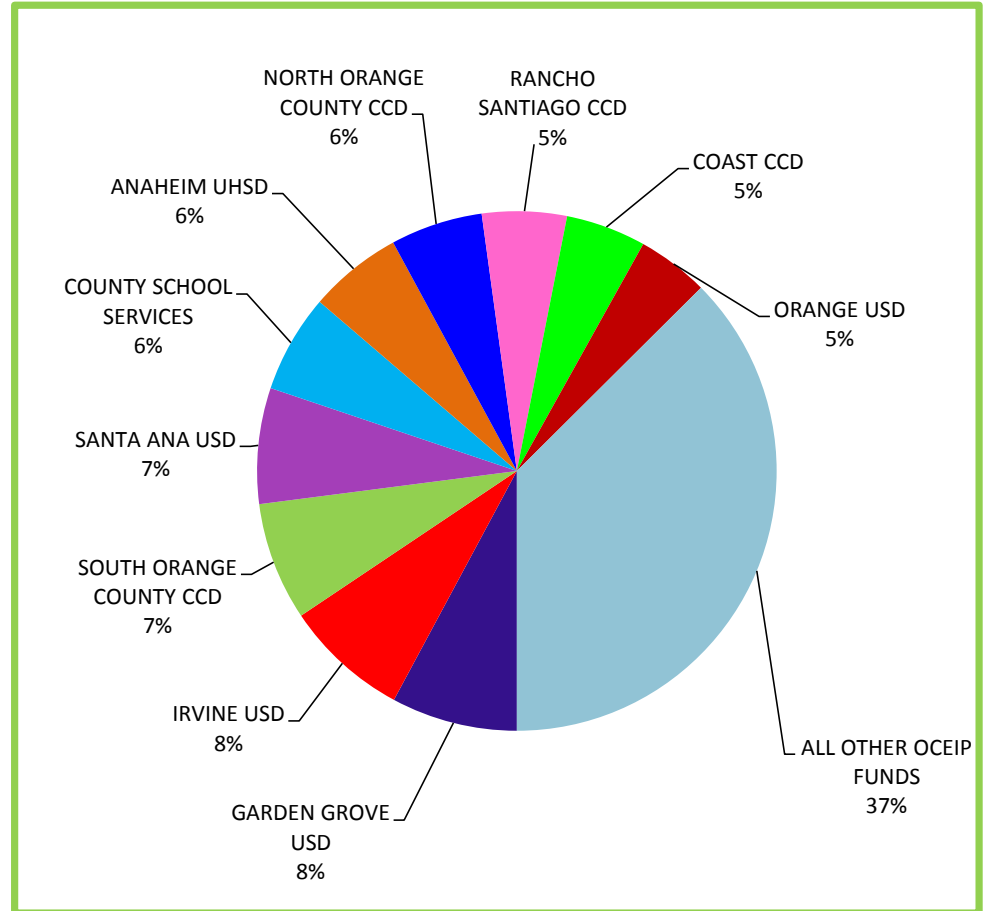
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 807,893,423
673	SECURED UNAPP TAX	299,603,822
299	OC WASTE & RECYCLING ENTERPRISE	285,706,799
400	OC FLOOD	272,016,295
664	EDUCATIONAL REVENUE AUGMENTATION	190,355,928
13Y	MENTAL HEALTH SERVICES ACT	178,737,971
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	136,186,410
280	JOHN WAYNE AIRPORT OPERATING	127,175,588
293	WORKERS COMPENSATION	121,496,630
115	OC ROAD	119,031,700
	ALL OTHER OCIP FUNDS	2,584,609,692
<b>TOTAL</b>		<b>\$ 5,122,814,258</b>



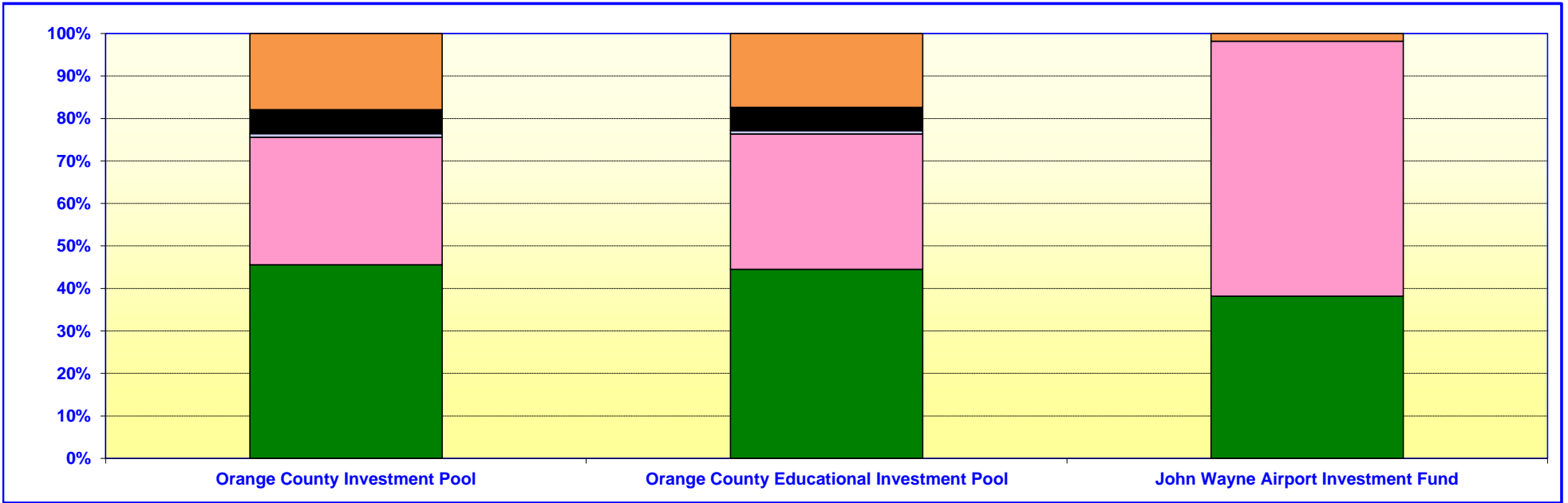
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF JANUARY 31, 2021**

DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
72	GARDEN GROVE USD	\$ 450,341,393 (1)
75	IRVINE USD	445,401,293 (1)
96	SOUTH ORANGE COUNTY CCD	422,485,440
84	SANTA ANA USD	413,996,176 (1)
94	COUNTY SCHOOL SERVICES	351,163,658
64	ANAHEIM UHSD	333,904,061 (1)
88	NORTH ORANGE COUNTY CCD	329,163,537 (1)
92	RANCHO SANTIAGO CCD	302,650,058 (1)
90	COAST CCD	286,130,101 (1)
80	ORANGE USD	255,605,627 (1)
	ALL OTHER OCEIP FUNDS	2,150,797,933
	<b>TOTAL</b>	<b><u>\$ 5,741,639,277</u></b>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



**ORANGE COUNTY TREASURER - TAX COLLECTOR**  
**BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings**  
**January 31, 2021**

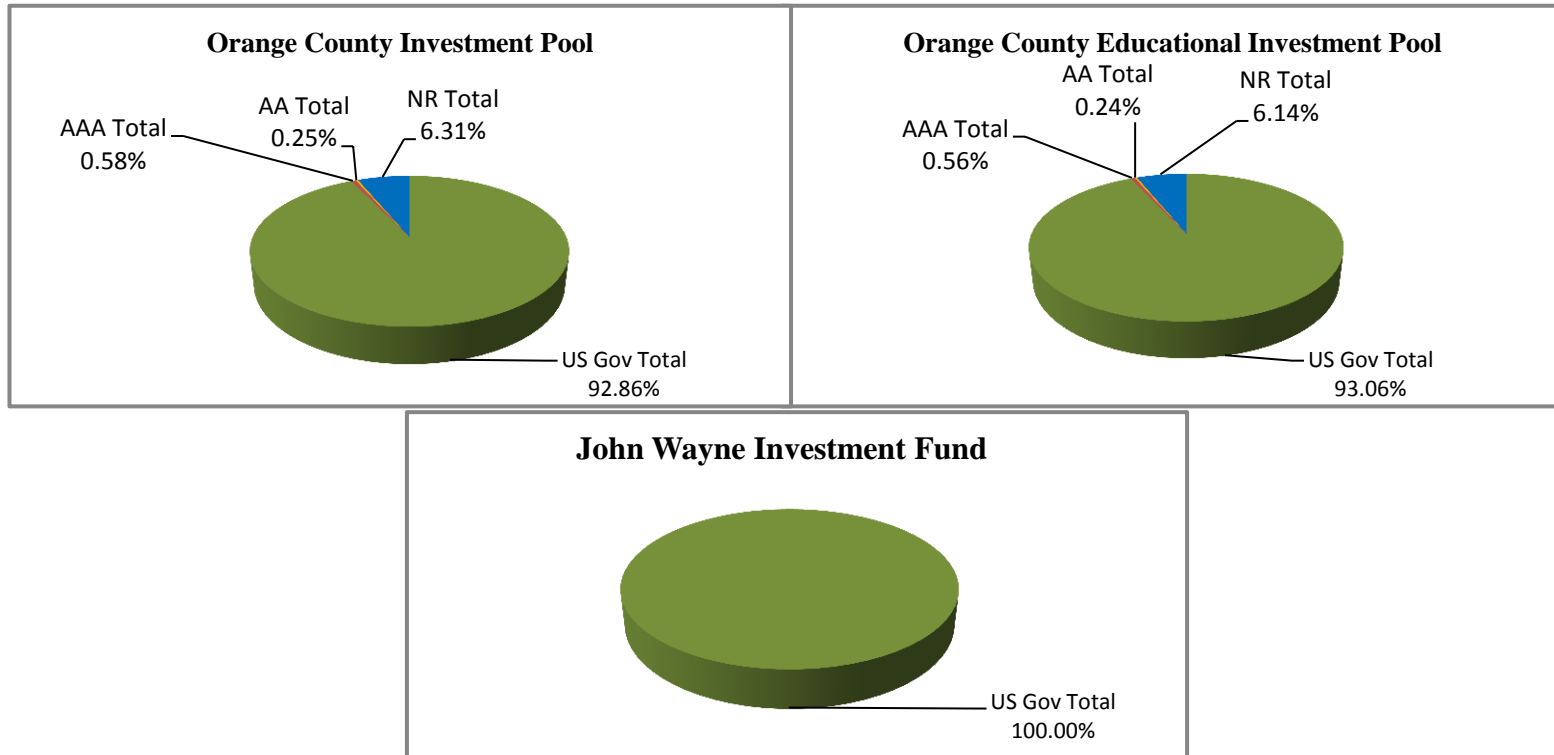


Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,325,282	45.24%
U. S. TREASURIES	1,533,347	29.84%
MEDIUM-TERM NOTES	42,234	0.82%
MUNICIPAL DEBT	287,595	5.60%
MONEY MARKET MUTUAL FUNDS	915,348	17.81%
LOCAL AGENCY INVESTMENT FUND	35,425	0.69%
	<u>\$ 5,139,231</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,548,035	44.22%
U. S. TREASURIES	1,821,741	31.62%
MEDIUM-TERM NOTES	45,992	0.80%
MUNICIPAL DEBT	313,179	5.43%
MONEY MARKET MUTUAL FUNDS	994,770	17.26%
LOCAL AGENCY INVESTMENT FUND	38,577	0.67%
	<u>\$ 5,762,294</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 20,371	38.19%
U. S. TREASURIES	\$ 31,997	59.98%
MONEY MARKET MUTUAL FUNDS	\$ 974	1.83%
	<u>\$ 53,342</u>	<u>100.00%</u>

**ORANGE COUNTY TREASURER - TAX COLLECTOR**  
**CREDIT QUALITY BY MARKET VALUE**  
 January 31, 2021



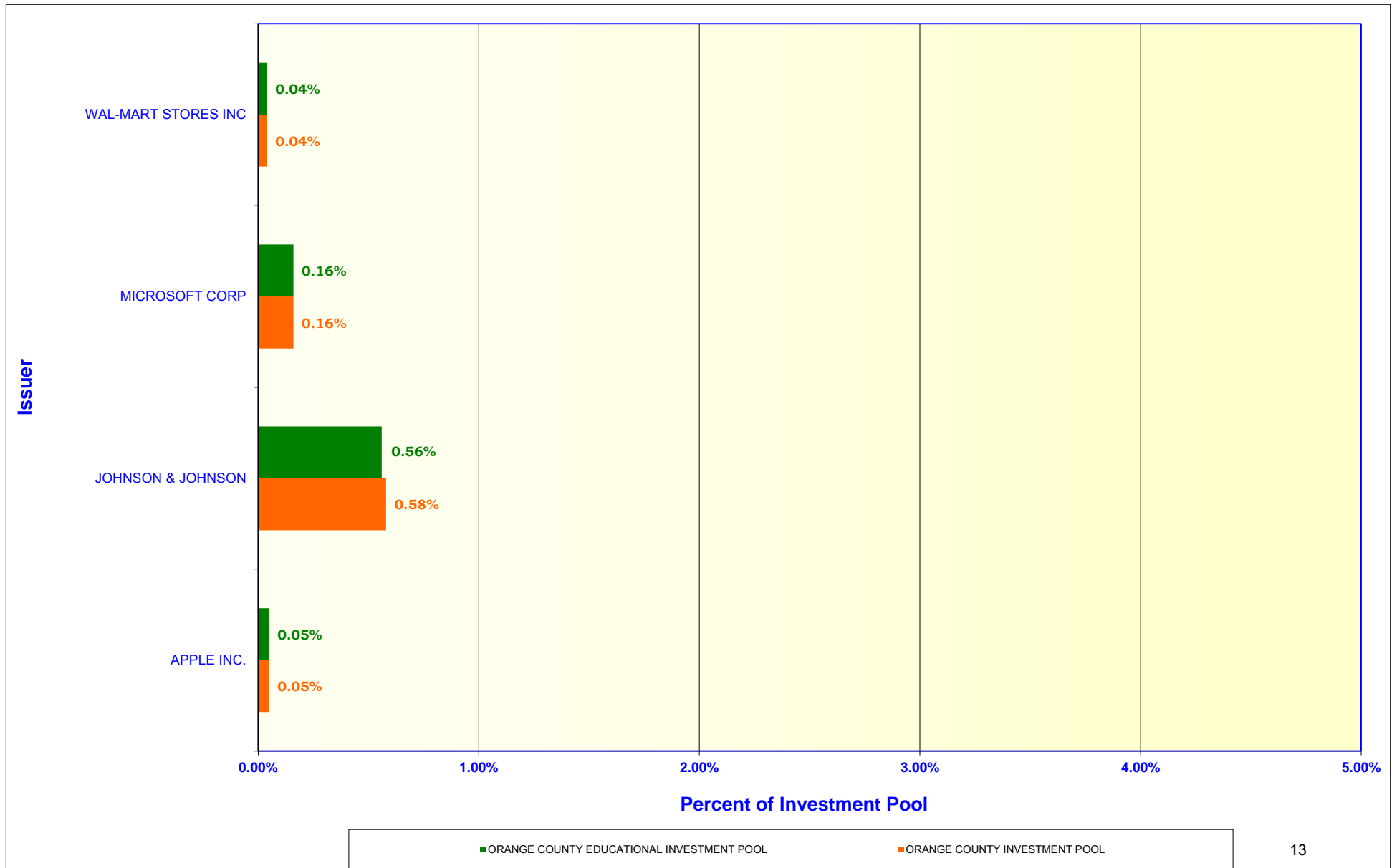
*US GOV Includes Agency Debt, Treasury Debt and US Gov. MMMF's*

*AA includes AA+, AA-, & AA*

*NR Includes LAIF and Orange County Pension Obligation Bonds*



**ORANGE COUNTY TREASURER - TAX COLLECTOR**  
**MEDIUM-TERM NOTES**  
**ISSUER CONCENTRATION-By Investment Pool**  
 January 31, 2021



# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

January 31, 2021

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
<b>U.S. TREASURY SECURITIES</b>						
U.S. GOVERNMENT*	A-1+	P-1	F1+	AA+	Aaa	AAA
<b>U.S. GOVERNMENT AGENCY SECURITIES*</b>						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
<b>MEDIUM-TERM NOTES</b>						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
<b>ISSUERS ON HOLD</b>						
JOHNSON & JOHNSON (SEPTEMBER, 2019)**	A-1+	P-1	WD	AAA	Aaa	WD
WALMART INC (JULY, 2018)***	A-1+	P-1	F1+	AA	Aa2	AA
<b>MUNICIPAL BONDS</b>						
COUNTY OF ORANGE TAXABLE PENSION OBLIGATION BONDS, 2020 SERIES A	NR	NR	NR	NR	NR	NR
COUNTY OF ORANGE TAXABLE PENSION OBLIGATION BONDS, 2021 SERIES A	NR	NR	NR	NR	NR	NR
<b>STATE POOL - LOCAL AGENCY INVESTMENT FUND</b>						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR
<b>MONEY MARKET MUTUAL FUNDS ****</b>						
NAME OF FUND	S&P	Moody's	Fitch			
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm	Aaa-mf	AAAmf			
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm	Aaa-mf	NR			
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm	Aaa-mf	AAAmf			
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm	NR	AAAmf			

Legend:

NR = Not Rated

WD = Withdrawn

\* Fitch changed its Outlook from Stable to Negative, but affirmed their L/T issuer rating at AAA on July 31, 2020.

\*\* Moody's placed its L/T issuer credit rating on Negative Outlook on August 28, 2019. Fitch L/T issuer credit rating withdrawn on September 4, 2019.

\*\*\* S&P changed its Outlook from Negative back to Stable on June 10, 2019.

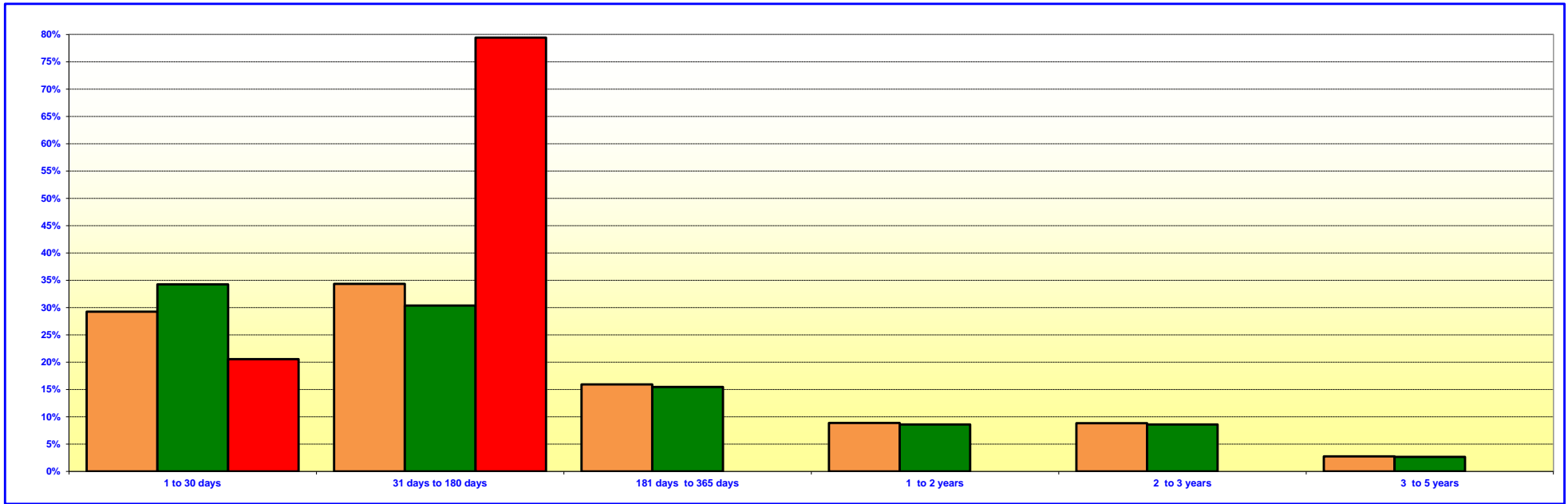
\*\*\*\* All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

**Orange County Treasurer-Tax Collector  
Changes in Approved Issuer's List  
For the Month Ended January 31, 2021**

During January, there was one change to the Approved Issuer List. Fitch withdrew their LT Issuer Credit Rating for Johnson & Johnson on September 4, 2019. This change had inadvertently been missed and has been incorrectly reported since September 2019. As there is no rating impact on the issuer rating, this will not be reported as a change in the Executive Summary. 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**

**January 31, 2021**



<b>ORANGE COUNTY INVESTMENT POOL</b>		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 1,495,767	29.24%
31 TO 180 DAYS	1,756,313	34.33%
181 TO 365 DAYS	815,631	15.94%
1 YEAR TO 2 YEARS	453,700	8.87%
2 YEARS TO 3 YEARS	453,055	8.86%
3 YEARS TO 5 YEARS	141,269	2.76%
<b>TOTAL</b>	<b>\$ 5,115,735</b>	<b>100.00%</b>

<b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b>		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 1,965,492	34.26%
31 TO 180 DAYS	1,741,757	30.36%
181 TO 365 DAYS	888,191	15.49%
1 YEAR TO 2 YEARS	494,062	8.61%
2 YEARS TO 3 YEARS	493,360	8.60%
3 YEARS TO 5 YEARS	153,836	2.68%
<b>TOTAL</b>	<b>\$ 5,736,698</b>	<b>100.00%</b>

<b>JOHN WAYNE AIRPORT INVESTMENT FUND</b>		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 10,974	20.57%
31 TO 180 DAYS	42,375	79.43%
181 TO 365 DAYS	-	0.00%
<b>TOTAL</b>	<b>\$ 53,349</b>	<b>100.00%</b>

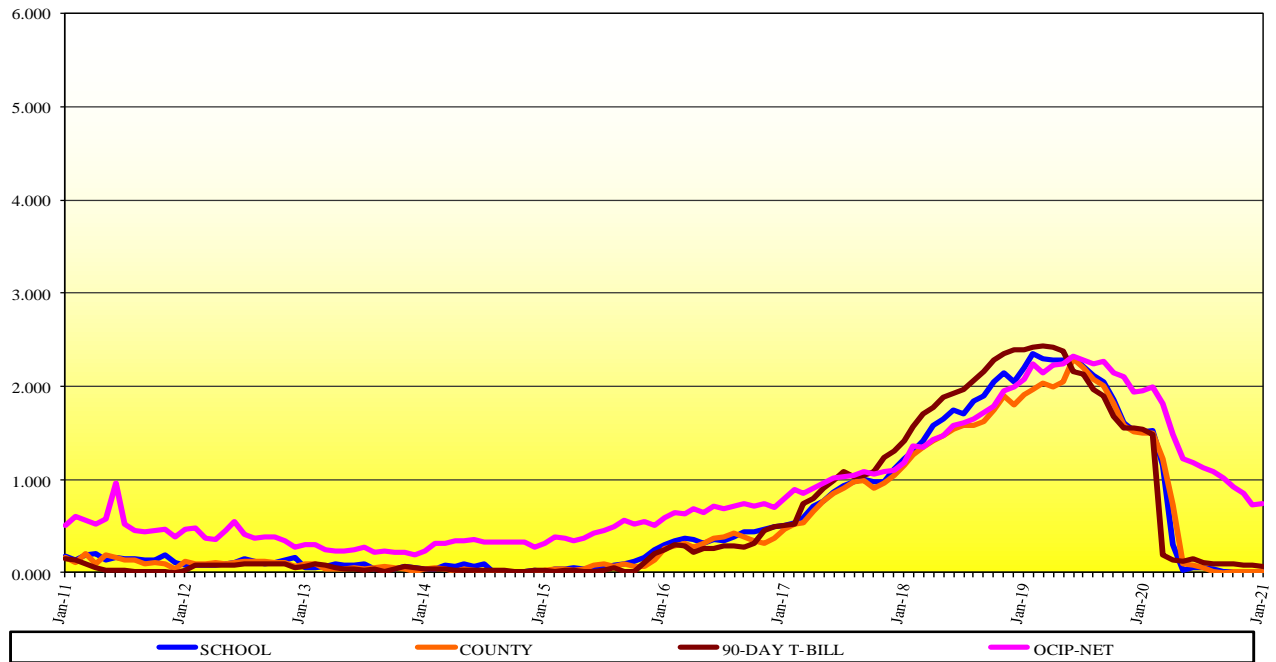
(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 01/31/2021, Floating Rate Notes comprise 0.01% and 0.01% of the Orange County Investment Pool and Orange County Educational Investment Pool.



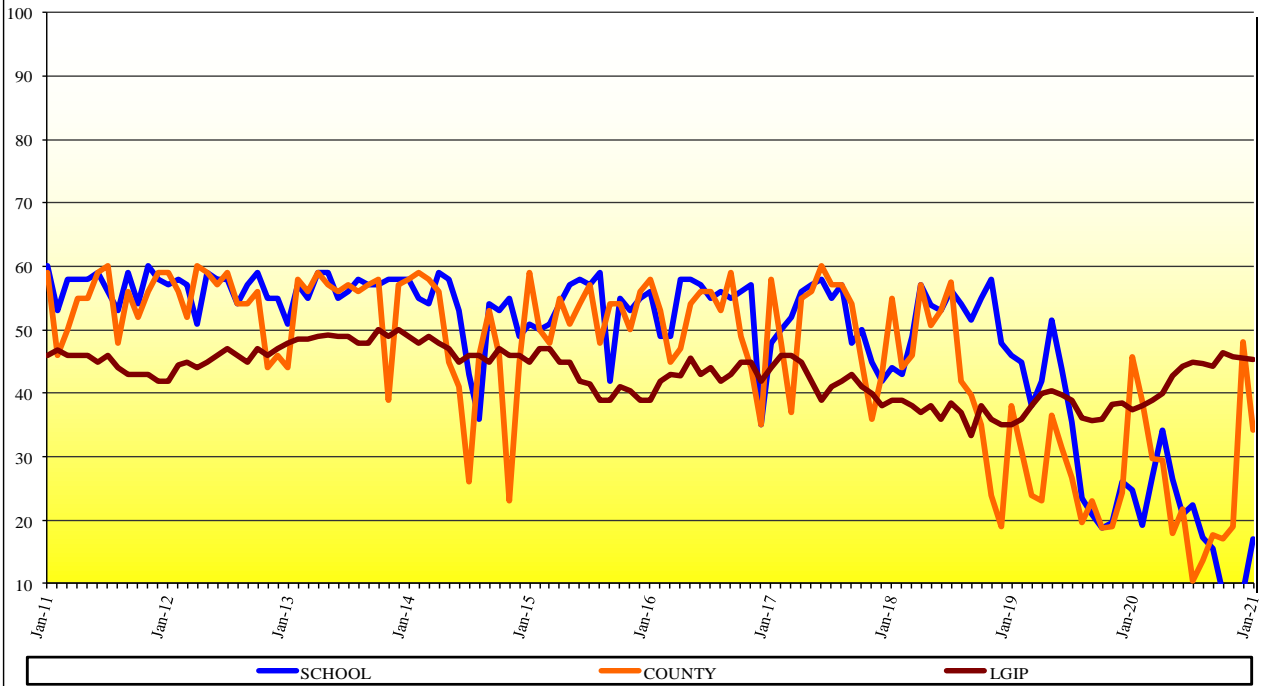
**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS**  
**(INTEREST RATE YIELD)**

For The Period December 2010 to December 2020



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

For The Period December 2010 to December 2020



**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**INVESTMENT POOL YIELDS**

July 1, 2020 - June 30, 2021

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month January 2021</i>				
OCMMF	\$ 410,469,639	\$ 19,157	0.069%	34
OCEMMF	\$ 612,856,841	\$ 33,222	0.068%	17
Extended Fund	\$ 9,878,198,001	\$ 6,997,674	0.810%	251
<i>December 2020</i>				
OCMMF	\$ 249,657,347	\$ 35,860	0.069%	48
OCEMMF	\$ 311,695,334	\$ 19,757	0.059%	9
Extended Fund	\$ 10,478,837,927	\$ 7,296,060	0.829%	237
<i>November 2020</i>				
OCMMF	\$ 504,115,015	\$ 31,703	0.070%	19
OCEMMF	\$ 404,773,832	\$ 20,780	0.065%	9
Extended Fund	\$ 9,221,017,162	\$ 7,568,285	1.001%	273
<i>October 2020</i>				
OCMMF	\$ 716,917,975	\$ 39,934	0.066%	17
OCEMMF	\$ 507,397,580	\$ 29,126	0.066%	8
Extended Fund	\$ 8,884,269,756	\$ 8,155,061	1.109%	288
<i>September 2020</i>				
OCMMF	\$ 590,575,543	\$ 26,769	0.062%	18
OCEMMF	\$ 601,602,920	\$ 34,416	0.075%	16
Extended Fund	\$ 8,723,703,333	\$ 8,688,702	1.213%	292
<i>August 2020</i>				
OCMMF	\$ 524,647,033	\$ 29,076	0.076%	14
OCEMMF	\$ 556,943,376	\$ 55,712	0.095%	17
Extended Fund	\$ 8,594,964,648	\$ 9,186,269	1.270%	299
<i>July 2020</i>				
OCMMF	\$ 449,257,628	\$ 41,168	0.116%	10
OCEMMF	\$ 790,294,575	\$ 75,831	0.112%	23
Extended Fund	\$ 8,605,695,403	\$ 9,987,925	1.337%	312
<i>June 2020</i>				
OCMMF	\$ 461,349,101	\$ 44,393	0.123%	22
OCEMMF	\$ 866,278,092	\$ 68,468	0.103%	21
Extended Fund	\$ 8,872,386,119	\$ 10,477,600	1.401%	316
<i>May 2020</i>				
OCMMF	\$ 436,729,474	\$ 88,417	0.152%	18
OCEMMF	\$ 846,509,765	\$ 49,734	0.091%	26
Extended Fund	\$ 9,502,122,319	\$ 11,800,694	1.433%	306
<i>April 2020</i>				
OCMMF	\$ 908,870,759	\$ 869,941	0.786%	29
OCEMMF	\$ 657,310,290	\$ 175,449	0.362%	34
Extended Fund	\$ 10,056,392,307	\$ 12,982,264	1.688%	300
<i>March 2020</i>				
OCMMF	\$ 1,420,105,093	\$ 1,281,232	1.278%	30
OCEMMF	\$ 618,980,965	\$ 476,770	1.217%	27
Extended Fund	\$ 8,123,550,157	\$ 14,066,515	2.022%	398
<i>February 2020</i>				
OCMMF	\$ 1,153,441,598	\$ 1,217,632	1.559%	39
OCEMMF	\$ 570,684,000	\$ 791,560	1.582%	19
Extended Fund	\$ 8,337,429,543	\$ 14,325,832	2.158%	383
<b>Fiscal Year July 1, 2020 - June 30, 2021</b>				
	<b>Average Month End Market Value Balance</b>	<b>YTD Interest Income</b>	<b>YTD Gross Yield</b>	<b>YTD Average</b>
<b>OCIP</b>	\$ 4,983,128,518	\$ 28,844,823	0.946%	252
<b>OCEIP</b>	\$ 5,247,998,749	\$ 29,527,663	0.956%	251

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
CASH AVAILABILITY PROJECTION  
FOR THE SIX MONTHS ENDING JULY 31, 2021**

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 July 31, 2021, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

<b>ORANGE COUNTY INVESTMENT POOL</b>				
Month	Investment Maturities <sup>(1)</sup>	Projected Deposits	Projected Disbursements	Cumulative Available Cash
January 2021 - Ending Cash				\$ 35,248,166
February	\$ 575,647,751	\$ 512,969,895	\$ 393,260,111	730,605,701
March	941,844,275	1,166,765,314	1,042,757,260	1,796,458,030
April	680,264,933	2,825,112,677	2,603,827,063	2,698,008,577
May	68,374,276	296,545,047	1,032,208,260	2,030,719,640
June	143,480,358	422,827,692	736,703,331	1,860,324,359
July	91,707,942	379,883,792	925,699,160	1,406,216,933

<b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b>				
Month	Investment Maturities <sup>(1)</sup>	Projected Deposits	Projected Disbursements	Cumulative Available Cash
January 2021 - Ending Cash				\$ 4,535,472
February	\$ 856,373,055	\$ 127,709,345	\$ 737,426,653	251,191,219
March	939,281,086	1,049,640,767	772,621,836	1,467,491,236
April	686,333,971	1,343,327,423	736,588,046	2,760,564,584
May	74,456,925	621,698,322	720,012,002	2,736,707,829
June	156,244,523	476,532,333	734,985,255	2,634,499,430
July	99,866,377	694,389,445	575,744,391	2,853,010,861

(1) Balances include investments that matured on 01/31/2021 (Sunday), cash was not received until 02/01/2021 (Monday). The portfolio investment inventory and the detail transaction reports do not include these matured investments and due to this, the totals above do not match the totals in those reports.

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**STATEMENT OF ACCOUNTABILITY**  
**For the Month Ended January 31, 2021**

	<u>Month</u>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b>\$ 11,839,737,034</b>
<b>Cash Receipts:</b>	
County	606,632,957
School and Community College Districts	609,934,075
<b>Total Cash Receipts</b>	<u>1,216,567,032</u>
<b>Cash Disbursements:</b>	
County	1,054,667,852
School and Community College Districts	1,010,791,337
<b>Total Cash Disbursements</b>	<u>2,065,459,189</u>
<b>Net Change in Cost Value of Pooled Assets</b>	<u>(848,892,157)</u>
<b>Net Increase in Non-Pooled Investments</b>	132,035
<b>Net Increase in Non-Pooled Cash</b>	<u>12,134,003</u>
<b>Treasurer's Accountability at the End of the Period:</b>	<b><u>\$ 11,003,110,915</u></b>
<b>Assets in the Treasury at the End of the Period (at Cost Value):</b>	
<b>Pooled Investments:</b>	
Orange County Investment Pool <sup>(1)</sup>	\$ 5,116,094,866
Orange County Educational Investment Pool <sup>(1)</sup>	5,737,103,805
<b>Total Pooled Investments</b>	<u>10,853,198,671</u>
<b>Non-Pooled Investments:</b>	
Non-Pooled Investments - John Wayne Airport	53,331,807
Non-Pooled Investments - Fountain Valley School District Fund 40 <sup>(1)</sup>	34,680,246
Non-Pooled Investments - CCCD Series 2017E Bonds	22,116,553
<b>Total Non-Pooled Investments</b>	<u>110,128,606</u>
<b>Cash and Cash Equivalent:</b>	
Cash in banks - County	6,689,513
Cash in banks - Schools	4,535,472
Cash in banks - OC Sheriff	12,554,378
Cash in banks - John Wayne Airport	15,974,396
Cash - Other	29,879
<b>Total Cash</b>	<u>39,783,638</u>
<b>Total Assets in the Treasury at the End of the Period:</b>	<b><u>\$ 11,003,110,915</u></b>

(1) Balances include investments that matured on 01/31/2021 (Sunday), cash was not received until 02/01/2021 (Monday). The portfolio investment inventory and the detail transaction reports do not include these matured investments and due to this, the totals above do not match the totals in those reports.



**ORANGE COUNTY TREASURER-TAX COLLECTOR  
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY  
January 31, 2021**

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 314,981,783	76.74%	\$ 2,545,117,208	25.76%	\$ 494,988,699	80.77%	\$ 31,996,848	59.98%
100%	U.S. Government Agency Securities	70,807,450	17.25%	4,709,509,515	47.68%	92,999,749	15.17%	20,370,599	38.19%
20%	Municipal Debt	-	0.00%	600,774,000	6.08%	-	0.00%	-	0.00%
20%	Medium-Term Notes	-	0.00%	88,226,037	0.89%	-	0.00%	-	0.00%
40%	Banker Acceptances	-	0.00%	-	0.00%	-	0.00%	-	0.00%
40%	Commercial Paper	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Negotiable Certificates of Deposits	-	0.00%	-	0.00%	-	0.00%	-	0.00%
\$75MM	Local Agency Investment Fund (LAIF)	-	0.00%	74,002,174	0.75%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	24,680,406	6.01%	1,860,569,067	18.84%	24,868,393	4.06%	974,425	1.83%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 410,469,639	100.00%	\$ 9,878,198,001	100.00%	\$ 612,856,841	100.00%	\$ 53,341,872	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits				
20%	Issuer Limit	Yes	Yes	Yes	Yes
100%	MMMFs, JPA, Repurchase Agreements <sup>(3)</sup>	Yes	Yes	Yes	Yes
See Above	Government Agencies Issuer	Yes <sup>(4)</sup>	Yes	Yes <sup>(4)</sup>	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/34.08	N/A	Yes/17.07	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/77.96
13 Months/397 days	Duration <sup>(5)</sup>	N/A	Yes/0.67	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/81	N/A	Yes/44	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/180
	Final Maturity - Extended Fund	N/A	Yes/1353	N/A	N/A
A-1/≥ AA <sup>(2)</sup>	Rating Limits				
A-1/≥ AA <sup>(2)</sup>	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
Approved Issuer List	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Broker/Dealer List	Authorized Issuer	Yes	Yes	Yes	Yes
>0.9975	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
	Net Asset Value - Money Market Fund and JWA	Yes/1.0001	N/A	Yes/1.0000	Yes/1.0001

- (1) All investments are marked to market in compliance with the IPS and market values are provided by Bloomberg Professional Services and Northern Trust.  
(2) Excludes US Government Debt and municipal debt issued by the County of Orange, California, per the 2020 IPS policy approved by the Board of Supervisors on November 17, 2020 effective on January 1, 2021.  
(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. Securities maturing in less than 30 days are excluded from this calculation.  
(5) Duration is a modified duration, which does not take into consideration all embedded options such as callable bonds.

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY  
January 31, 2021**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2019 and June 30, 2020 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	December 31, 2020 in progress.
Annual Statement of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2020 in progress.
Quarterly Statement of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	September 30, 2020 and December 31, 2020 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	FY 17/18, FY 18/19 and FY 19/20 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2019 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	2020 IPS certifications received for all active approved brokers. 2021 IPS certifications requests in progress.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	As of December 31, 2020, five compliance exceptions have been identified (self-identified), two in August 2020 and three in December 2020.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made no changes at the October 28, 2020 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 28, 2020 meeting and did not make any additional changes. BOS approved on November 17, 2020.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2020 Annual Report was approved by TOC on January 27, 2021 and is pending submission to the BOS for approval.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 28, 2020.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2020. Review for calendar year 2021 in progress.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	Review for calendar year 2020 compliance in progress.
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 2019.

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

**Orange County Treasurer-Tax Collector  
Noncompliance Detail  
For the Month Ended January 31, 2021**

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**Extended Fund, County and Educational Money Market Funds**  
**As of 31-Jan-2021**

Run Date: 08-Feb-2021 04:53 pm  
 Print Date: 08-Feb-2021  
 As at date: 08-Feb-2021

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 User: SNong

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>County Money Mkt Fnd</b>															
<b>FUNDS</b>															
<b>GOLDMAN SACHS - COUNTY MMF</b>															
	2/1/21			AAAm	Aaa-mf	NR	328.52		0.0261	328.52	0.00	0.00	328.52	328.52	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	2/1/21			AAAm	Aaa-mf	AAAmf	168,564.32		0.0303	168,564.32	0.00	0.00	168,564.32	168,564.32	0.00
<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>															
	2/1/21			AAAm	Aaa-mf	NR	24,511,513.28		0.0300	24,511,513.28	0.00	0.00	24,511,513.28	24,511,513.28	0.00
<b>Subtotal for FUNDS:</b>							<b>24,680,406.12</b>		<b>0.0300</b>	<b>24,680,406.12</b>	<b>0.00</b>	<b>0.00</b>	<b>24,680,406.12</b>	<b>24,680,406.12</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
1097899	1/6/21	2/3/21	313385BK1	A-1+	P-1	NR	18,100,000.00		0.0680	18,099,042.71	0.00	888.91	18,099,931.62	18,099,959.82	28.20
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1095859	12/17/20	2/5/21	313385BM7	A-1+	P-1	NR	35,000,000.00		0.0750	34,996,354.17	0.00	3,354.16	34,999,708.33	34,999,844.60	136.27
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1100502	1/28/21	2/19/21	313385CB0	A-1+	P-1	NR	17,708,000.00		0.0300	17,707,675.35	0.00	59.03	17,707,734.38	17,707,645.84	(88.54)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>70,808,000.00</b>	<b>0.0000</b>	<b>0.0620</b>	<b>70,803,072.23</b>	<b>0.00</b>	<b>4,302.10</b>	<b>70,807,374.33</b>	<b>70,807,450.26</b>	<b>75.93</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>70,808,000.00</b>		<b>0.0620</b>	<b>70,803,072.23</b>	<b>0.00</b>	<b>4,302.10</b>	<b>70,807,374.33</b>	<b>70,807,450.26</b>	<b>75.93</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1094971	12/10/20	3/9/21	912796C72	AA+	Aaa	AAA	40,000,000.00		0.0705	39,993,028.33	0.00	4,151.67	39,993,028.33	39,998,050.00	5,021.67
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>40,000,000.00</b>	<b>0.0000</b>	<b>0.0705</b>	<b>39,993,028.33</b>	<b>0.00</b>	<b>4,151.67</b>	<b>39,993,028.33</b>	<b>39,998,050.00</b>	<b>5,021.67</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / DEUTSCHE</b>															
1095861	12/17/20	2/18/21	9127964D8	AA+	Aaa	AAA	25,000,000.00		0.0765	24,996,653.13	0.00	2,443.75	24,996,653.13	24,999,566.00	2,912.87
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1100497	1/28/21	3/4/21	9127964F3	AA+	Aaa	AAA	50,000,000.00		0.0480	49,997,666.67	0.00	266.67	49,997,666.67	49,997,875.00	208.33
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1099285	1/19/21	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0710	49,995,168.06	0.00	1,281.94	49,995,168.06	49,997,562.50	2,394.44
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1099676	1/21/21	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0650	49,995,756.94	0.00	993.06	49,995,756.94	49,997,562.50	1,805.56
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1100185	1/26/21	3/9/21	912796C72	AA+	Aaa	AAA	20,000,000.00		0.0580	19,998,646.67	0.00	193.33	19,998,646.67	19,999,025.00	378.33

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>County Money Mkt Fnd</b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BNP PARIBAS</b>															
1100496	1/28/21	3/18/21	9127964N6	AA+	Aaa	AAA	30,000,000.00		0.0520	29,997,876.67	0.00	173.33	29,997,876.67	29,998,050.00	173.33
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1095860	12/17/20	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0800	49,986,000.00	0.00	5,111.11	49,986,000.00	49,994,092.00	8,092.00
<b>Subtotal for TREASURY BILL:</b>							<b>275,000,000.00</b>	<b>0.0000</b>	<b>0.0648</b>	<b>274,967,768.14</b>	<b>0.00</b>	<b>10,463.19</b>	<b>274,967,768.14</b>	<b>274,983,733.00</b>	<b>15,964.86</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>315,000,000.00</b>		<b>0.0656</b>	<b>314,960,796.47</b>	<b>0.00</b>	<b>14,614.86</b>	<b>314,960,796.47</b>	<b>314,981,783.00</b>	<b>20,986.53</b>
<b>Total County Money Mkt Fnd :</b>							<b>410,488,406.12</b>		<b>0.0628</b>	<b>410,444,274.82</b>	<b>0.00</b>	<b>18,916.96</b>	<b>410,448,576.92</b>	<b>410,469,639.38</b>	<b>21,062.46</b>
<b>Net Asset Value (NAV):</b>														<b>1.000051</b>	
<b>Educational Money Mkt Fnd</b>															
<b>FUNDS</b>															
<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>															
	2/1/21			AAAm	Aaa-mf	NR	88,391.72		0.0261	88,391.72	0.00	0.00	88,391.72	88,391.72	0.00
<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>															
	2/1/21			AAAm	Aaa-mf	NR	5,549,263.25		0.0300	5,549,263.25	0.00	0.00	5,549,263.25	5,549,263.25	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	2/1/21			AAAm	Aaa-mf	AAAmf	19,230,737.97		0.0303	19,230,737.97	0.00	0.00	19,230,737.97	19,230,737.97	0.00
<b>Subtotal for FUNDS:</b>							<b>24,868,392.94</b>		<b>0.0302</b>	<b>24,868,392.94</b>	<b>0.00</b>	<b>0.00</b>	<b>24,868,392.94</b>	<b>24,868,392.94</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
1098598	1/12/21	2/1/21	313385BH8	A-1+	P-1	NR	30,000,000.00		0.0700	29,998,833.33	0.00	1,166.67	30,000,000.00	30,000,000.00	0.00
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1097492	1/4/21	2/3/21	313385BK1	A-1+	P-1	NR	13,000,000.00		0.0700	12,999,241.67	0.00	707.77	12,999,949.44	12,999,971.14	21.70
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1098395	1/11/21	2/5/21	313385BM7	A-1+	P-1	NR	50,000,000.00		0.0750	49,997,395.83	0.00	2,187.50	49,999,583.33	49,999,778.00	194.67
<b>Subtotal for DISCOUNT NOTES:</b>							<b>93,000,000.00</b>	<b>0.0000</b>	<b>0.0727</b>	<b>92,995,470.83</b>	<b>0.00</b>	<b>4,061.94</b>	<b>92,999,532.77</b>	<b>92,999,749.14</b>	<b>216.37</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>93,000,000.00</b>		<b>0.0727</b>	<b>92,995,470.83</b>	<b>0.00</b>	<b>4,061.94</b>	<b>92,999,532.77</b>	<b>92,999,749.14</b>	<b>216.37</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1097495	1/4/21	2/4/21	9127963W7	AA+	Aaa	AAA	50,000,000.00		0.0700	49,996,986.11	0.00	2,722.22	49,996,986.11	49,999,833.50	2,847.39

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1098597	1/12/21	2/4/21	9127963W7	AA+	Aaa	AAA	50,000,000.00		0.0755	49,997,588.19	0.00	2,097.23	49,997,588.19	49,999,833.50	2,245.31
<b>US TREASURY N/B / RBC</b>															
1097494	1/4/21	2/9/21	912796B73	AA+	Aaa	AAA	50,000,000.00		0.0705	49,996,475.00	0.00	2,741.67	49,996,475.00	49,999,599.00	3,124.00
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1097489	1/4/21	2/11/21	9127964C0	AA+	Aaa	AAA	50,000,000.00		0.0650	49,996,569.44	0.00	2,527.78	49,996,569.44	49,999,548.50	2,979.06
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1097496	1/4/21	2/16/21	912796B81	AA+	Aaa	AAA	50,000,000.00		0.0750	49,995,520.83	0.00	2,916.67	49,995,520.83	49,999,156.50	3,635.67
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1100503	1/28/21	2/18/21	9127964D8	AA+	Aaa	AAA	50,000,000.00		0.0290	49,999,154.17	0.00	161.11	49,999,154.17	49,999,132.00	(22.17)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1098397	1/11/21	2/23/21	912796B99	AA+	Aaa	AAA	20,000,000.00		0.0770	19,998,160.56	0.00	898.33	19,998,160.56	19,999,531.20	1,370.64
<b>US TREASURY N/B / DEUTSCHE</b>															
1099677	1/21/21	3/2/21	912796C23	AA+	Aaa	AAA	30,000,000.00		0.0665	29,997,783.33	0.00	609.58	29,997,783.33	29,998,733.40	950.07
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1100501	1/28/21	3/4/21	9127964F3	AA+	Aaa	AAA	35,000,000.00		0.0465	34,998,417.71	0.00	180.83	34,998,417.71	34,998,512.50	94.79
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1098596	1/12/21	3/11/21	9127964M8	AA+	Aaa	AAA	10,000,000.00		0.0770	9,998,759.44	0.00	427.78	9,998,759.44	9,999,615.60	856.16
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1100500	1/28/21	3/11/21	9127964M8	AA+	Aaa	AAA	50,000,000.00		0.0485	49,997,170.83	0.00	269.44	49,997,170.83	49,998,078.00	907.17
<b>US TREASURY N/B / BANK OF AMERICA NA</b>															
1100499	1/28/21	3/16/21	912796C80	AA+	Aaa	AAA	50,000,000.00		0.0445	49,997,095.14	0.00	247.22	49,997,095.14	49,997,125.00	29.86
<b>Subtotal for TREASURY BILL:</b>							<b>495,000,000.00</b>	<b>0.0000</b>	<b>0.0603</b>	<b>494,969,680.75</b>	<b>0.00</b>	<b>15,799.86</b>	<b>494,969,680.75</b>	<b>494,988,698.70</b>	<b>19,017.95</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>495,000,000.00</b>		<b>0.0603</b>	<b>494,969,680.75</b>	<b>0.00</b>	<b>15,799.86</b>	<b>494,969,680.75</b>	<b>494,988,698.70</b>	<b>19,017.95</b>
<b>Total Educational Money Mkt Fnd :</b>							<b>612,868,392.94</b>		<b>0.0609</b>	<b>612,833,544.52</b>	<b>0.00</b>	<b>19,861.80</b>	<b>612,837,606.46</b>	<b>612,856,840.78</b>	<b>19,234.32</b>
<b>Net Asset Value (NAV):</b>														<b>1.000031</b>	
<b><u>Extended Fund</u></b>															
<b>FUNDS</b>															
<b>LAIF - EXTENDED FUND</b>															
		2/1/21			NR		74,002,173.41		0.4580	74,002,173.41	0.00	0.00	74,002,173.41	74,002,173.41	0.00
<b>OC Treasurer Extended Fund</b>															
		2/1/21			NR		928,695,360.88		0.0300	928,695,360.88	0.00	0.00	928,695,360.88	928,695,360.88	0.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>FUNDS</b>															
<b>OC Treasurer X FUND MMF</b>															
		2/1/21				NR	931,873,706.45		0.0303	931,873,706.45	0.00	0.00	931,873,706.45	931,873,706.45	0.00
<b>Subtotal for FUNDS:</b>							<b>1,934,571,240.74</b>		<b>0.0465</b>	<b>1,934,571,240.74</b>	<b>0.00</b>	<b>0.00</b>	<b>1,934,571,240.74</b>	<b>1,934,571,240.74</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1092171	11/18/20	2/5/21	313385BM7	A-1+	P-1	NR	50,000,000.00		0.0500	49,994,513.89	0.00	5,208.33	49,999,722.22	49,999,778.00	55.78
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1095862	12/17/20	2/5/21	313385BM7	A-1+	P-1	NR	29,000,000.00		0.0750	28,996,979.17	0.00	2,779.16	28,999,758.33	28,999,871.24	112.91
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1095865	12/17/20	2/5/21	313385BM7	A-1+	P-1	NR	21,000,000.00		0.0750	20,997,812.50	0.00	2,012.50	20,999,825.00	20,999,906.76	81.76
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1094157	12/4/20	2/26/21	313385CJ3	A-1+	P-1	NR	40,000,000.00		0.0400	39,996,266.67	0.00	2,622.22	39,998,888.89	39,998,888.80	(0.09)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1089318	10/27/20	3/5/21	313385CR5	A-1+	P-1	NR	30,000,000.00		0.0700	29,992,475.00	0.00	5,658.33	29,998,133.33	29,998,666.80	533.47
<b>FHLB DISC CORP / TD SECURITIES</b>															
1089514	10/28/20	3/5/21	313385CR5	A-1+	P-1	NR	43,000,000.00		0.0900	42,986,240.00	0.00	10,320.00	42,996,560.00	42,998,089.08	1,529.08
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1089696	10/29/20	3/5/21	313385CR5	A-1+	P-1	NR	17,000,000.00		0.0900	16,994,602.50	0.00	4,037.50	16,998,640.00	16,999,244.52	604.52
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1097175	12/30/20	3/8/21	313385CU8	A-1+	P-1	NR	50,000,000.00		0.0500	49,995,277.78	0.00	2,291.67	49,997,569.45	49,997,569.50	0.05
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
1097176	12/30/20	3/8/21	313385CU8	A-1+	P-1	NR	50,000,000.00		0.0500	49,995,277.78	0.00	2,291.67	49,997,569.45	49,997,569.50	0.05
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1094327	12/7/20	3/10/21	313385CW4	A-1+	P-1	NR	12,000,000.00		0.0500	11,998,450.00	0.00	933.33	11,999,383.33	11,999,383.32	(0.01)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1097173	12/30/20	3/10/21	313385CW4	A-1+	P-1	NR	40,000,000.00		0.0500	39,996,111.11	0.00	1,833.33	39,997,944.44	39,997,944.40	(0.04)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1097174	12/30/20	3/10/21	313385CW4	A-1+	P-1	NR	40,000,000.00		0.0500	39,996,111.11	0.00	1,833.33	39,997,944.44	39,997,944.40	(0.04)
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1097689	1/5/21	3/10/21	313385CW4	A-1+	P-1	NR	16,000,000.00		0.0800	15,997,724.44	0.00	960.00	15,998,684.44	15,999,177.76	493.32
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1094500	12/8/20	3/12/21	313385CY0	A-1+	P-1	NR	25,000,000.00		0.0600	24,996,083.33	0.00	2,291.67	24,998,375.00	24,998,645.75	270.75
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
1096017	12/18/20	3/17/21	313385DD5	A-1+	P-1	NR	35,000,000.00		0.0850	34,992,645.14	0.00	3,718.75	34,996,363.89	34,997,861.15	1,497.26
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1097900	1/6/21	3/31/21	313385DT0	A-1+	P-1	NR	50,000,000.00		0.0500	49,994,166.67	0.00	1,805.55	49,995,972.22	49,995,972.00	(0.22)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1097901	1/6/21	3/31/21	313385DT0	A-1+	P-1	NR	50,000,000.00		0.0500	49,994,166.67	0.00	1,805.55	49,995,972.22	49,995,972.00	(0.22)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1097902	1/6/21	3/31/21	313385DT0	A-1+	P-1	NR	30,000,000.00		0.0500	29,996,500.00	0.00	1,083.33	29,997,583.33	29,997,583.20	(0.13)
<b>FHLB DISC CORP / CITIGROUP GLOBAL MARKETS</b>															
1094513	12/8/20	4/12/21	313385EF9	A-1+	P-1	NR	20,000,000.00		0.0600	19,995,833.33	0.00	1,833.33	19,997,666.66	19,997,277.80	(388.86)
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
1094514	12/8/20	4/12/21	313385EF9	A-1+	P-1	NR	50,000,000.00		0.0600	49,989,583.33	0.00	4,583.33	49,994,166.66	49,993,194.50	(972.16)
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
1094515	12/8/20	4/12/21	313385EF9	A-1+	P-1	NR	50,000,000.00		0.0600	49,989,583.33	0.00	4,583.33	49,994,166.66	49,993,194.50	(972.16)
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
1097181	12/30/20	4/14/21	313385EH5	A-1+	P-1	NR	50,000,000.00		0.0600	49,991,250.00	0.00	2,750.00	49,994,000.00	49,993,000.00	(1,000.00)
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
1098063	1/7/21	4/14/21	313385EH5	A-1+	P-1	NR	40,000,000.00		0.0600	39,993,533.33	0.00	1,666.67	39,995,200.00	39,994,400.00	(800.00)
<b>FHLB DISC CORP / DAIWA</b>															
1099473	1/20/21	4/30/21	313385EZ5	A-1+	P-1	NR	50,000,000.00		0.0600	49,991,666.67	0.00	1,000.00	49,992,666.67	49,991,444.50	(1,222.17)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1099674	1/21/21	5/10/21	313385FK7	A-1+	P-1	NR	29,200,000.00		0.0600	29,194,695.33	0.00	535.33	29,195,230.66	29,194,435.65	(795.01)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1099675	1/21/21	5/10/21	313385FK7	A-1+	P-1	NR	50,000,000.00		0.0600	49,990,916.67	0.00	916.67	49,991,833.34	49,990,472.00	(1,361.34)
<b>FHLB DISC CORP / DAIWA</b>															
1100739	1/29/21	7/30/21	313385JU1	A-1+	P-1	NR	11,177,000.00		0.0750	11,172,762.05	0.00	69.86	11,172,831.91	11,172,554.01	(277.90)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>978,377,000.00</b>	<b>0.0000</b>	<b>0.0597</b>	<b>978,221,227.80</b>	<b>0.00</b>	<b>71,424.74</b>	<b>978,292,652.54</b>	<b>978,290,041.14</b>	<b>(2,611.40)</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
942341	2/12/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	35,000,000.00	2.3500	2.3858	34,963,950.00	35,682.82	386,118.06	34,999,632.82	35,024,500.00	24,867.18
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
955563	5/2/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	7,000,000.00	2.3500	2.7255	6,930,000.00	69,230.00	77,223.61	6,999,230.00	7,004,900.00	5,670.00
<b>FED FARM CR BK / MORGAN STANLEY</b>															
955812	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	16,190,000.00	2.3500	2.7319	16,025,509.60	162,679.19	178,607.18	16,188,188.79	16,201,333.00	13,144.21



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
955813	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	50,000,000.00	2.3500	2.7278	49,497,500.00	496,966.97	551,597.22	49,994,466.97	50,035,000.00	40,533.03
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
977150	9/14/18	2/23/21	3133EJXV6	AA+	Aaa	AAA	28,838,000.00	2.7000	2.8687	28,723,801.52	111,340.27	341,730.30	28,835,141.79	28,917,881.26	82,739.47
<b>FANNIE MAE / DEUTSCHE</b>															
1059346	2/26/20	2/26/21	3135G0J20	AA+	Aaa	AAA	5,468,000.00	1.3750	1.4183	5,465,659.42	2,178.04	32,371.32	5,467,837.46	5,473,413.32	5,575.86
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
945503	3/2/18	3/12/21	3130A0XD7	AA+	Aaa	NR	9,600,000.00	2.3750	2.5004	9,565,056.00	33,629.59	88,033.33	9,598,685.59	9,625,440.00	26,754.41
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
990978	12/12/18	3/12/21	3133EJ2S7	AA+	Aaa	AAA	6,825,000.00	2.7700	2.7970	6,821,178.00	3,628.54	72,995.27	6,824,806.54	6,825,000.00	193.46
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
999841	2/8/19	3/12/21	3130AFV61	AA+	Aaa	NR	2,000,000.00	2.5000	2.4971	2,000,080.00	(75.65)	19,305.56	2,000,004.35	2,007,000.00	6,995.65
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
1007758	4/1/19	3/12/21	3130AFV61	AA+	Aaa	NR	1,900,000.00	2.5000	2.3867	1,904,009.00	(3,774.52)	18,340.28	1,900,234.48	1,906,650.00	6,415.52
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1007759	4/1/19	3/12/21	3130AFV61	AA+	Aaa	NR	20,000,000.00	2.5000	2.3056	20,073,000.00	(68,730.39)	193,055.56	20,004,269.61	20,070,000.00	65,730.39
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1007762	4/1/19	3/12/21	3130A0XD7	AA+	Aaa	NR	14,000,000.00	2.3750	2.3842	13,997,480.00	2,372.61	128,381.94	13,999,852.61	14,037,100.00	37,247.39
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1007763	4/1/19	3/12/21	3130A0XD7	AA+	Aaa	NR	16,035,000.00	2.3750	2.3842	16,032,113.70	2,717.49	147,043.18	16,034,831.19	16,077,492.75	42,661.56
<b>FED HM LN BK BD / DEUTSCHE</b>															
1012442	4/30/19	3/12/21	3130A0XD7	AA+	Aaa	NR	25,000,000.00	2.3750	2.3603	25,006,325.00	(5,939.10)	229,253.47	25,000,385.90	25,066,250.00	65,864.10
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1008596	4/5/19	4/5/21	3133EKFP6	AA+	Aaa	AAA	27,000,000.00	2.2300	2.3930	26,914,545.00	77,859.00	194,010.00	26,992,404.00	27,084,240.00	91,836.00
<b>FED FARM CR BK / FTN FINANCIAL</b>															
968917	7/25/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	10,980,000.00	2.7000	2.8142	10,947,718.80	30,027.48	92,232.00	10,977,746.28	10,980,000.00	2,253.72
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
969725	7/30/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7852	24,945,500.00	50,675.44	210,000.00	24,996,175.44	25,000,000.00	3,824.56
<b>FED FARM CR BK / RBC</b>															
1038663	10/15/19	4/15/21	3133EKY83	AA+	Aaa	AAA	8,125,000.00	1.5000	1.5068	8,124,187.50	701.16	35,885.42	8,124,888.66	8,152,056.25	27,167.59
<b>FED FARM CR BK / DEUTSCHE</b>															
953988	4/23/18	4/23/21	3133EJLZ0	AA+	Aaa	AAA	5,000,000.00	2.6250	2.6767	4,992,600.00	6,838.15	35,729.17	4,999,438.15	5,042,400.00	42,961.85
<b>FANNIE MAE / FTN FINANCIAL</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
990979	12/12/18	4/30/21	3136G0U58	AA+	Aaa	AAA	2,000,000.00	1.7500	2.8418	1,950,000.00	44,813.52	8,847.22	1,994,813.52	2,009,780.00	14,966.48
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
1010169	4/16/19	5/17/21	3134G9HB6	AA+	Aaa	AAA	15,550,000.00	1.5700	2.4001	15,288,760.00	224,367.24	50,183.31	15,513,127.24	15,650,764.00	137,636.76
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
1010170	4/16/19	5/17/21	3134G9HB6	AA+	Aaa	AAA	10,000,000.00	1.5700	2.3962	9,832,800.00	143,600.53	32,272.22	9,976,400.53	10,064,800.00	88,399.47
<b>FED FARM CR BK / DEUTSCHE</b>															
988366	11/27/18	5/26/21	3133EJW70	AA+	Aaa	AAA	8,500,000.00	2.8750	2.8910	8,496,736.00	2,846.47	44,123.26	8,499,582.47	8,575,990.00	76,407.53
<b>FED FARM CR BK / DEUTSCHE</b>															
989143	11/30/18	5/26/21	3133EJW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	14,033.59	51,909.72	9,997,933.59	10,089,400.00	91,466.41
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1012446	4/30/19	5/26/21	3133EJW70	AA+	Aaa	AAA	12,050,000.00	2.8750	2.3657	12,173,271.50	(104,268.52)	62,551.22	12,069,002.98	12,157,727.00	88,724.02
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
965615	7/3/18	6/11/21	313373Z1Y	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(331,685.44)	75,520.83	15,046,464.56	15,224,550.00	178,085.44
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
965858	7/6/18	6/11/21	313373Z1Y	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(351,144.55)	81,109.38	16,159,350.05	16,351,166.70	191,816.65
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
965859	7/6/18	6/11/21	313373Z1Y	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(435,933.65)	100,694.44	20,061,266.35	20,299,400.00	238,133.65
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
969937	7/31/18	6/11/21	313373Z1Y	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	(184,106.80)	50,347.22	10,026,593.20	10,149,700.00	123,106.80
<b>FED HM LN BK BD / DEUTSCHE</b>															
969938	7/31/18	6/11/21	313373Z1Y	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(371,071.05)	100,694.44	20,053,599.15	20,299,400.00	245,800.85
<b>FED HM LN BK BD / DEUTSCHE</b>															
983819	10/26/18	6/11/21	3133XFKF2	AA+	Aaa	NR	10,000,000.00	5.6250	2.9605	10,667,803.00	(575,935.92)	78,125.00	10,091,867.08	10,218,400.00	126,532.92
<b>FANNIE MAE / CASTLE OAK SECURITIES</b>															
965025	6/29/18	6/22/21	3135G0U35	AA+	Aaa	AAA	50,000,000.00	2.7500	2.7581	49,988,500.00	9,988.82	148,958.33	49,998,488.82	50,517,000.00	518,511.18
<b>FED FARM CR BK / MORGAN STANLEY</b>															
965820	7/5/18	7/2/21	3133EJTF6	AA+	Aaa	AAA	28,044,000.00	2.7000	2.7357	28,015,395.12	24,594.35	60,995.70	28,039,989.47	28,044,000.00	4,010.53
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
968919	7/25/18	7/16/21	3133EJUH0	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	35,633.25	28,125.00	24,993,510.50	25,000,000.00	6,489.50
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
970506	8/2/18	8/2/21	3133EJV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	15,582.67	278,444.44	19,996,862.67	20,000,000.00	3,137.33
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1029423	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	20,000,000.00	1.5500	1.6355	19,966,471.40	24,447.94	142,083.33	19,990,919.34	20,000,000.00	30 9,080.66

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1029424	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5882	49,962,500.00	27,343.75	355,208.33	49,989,843.75	50,000,000.00	10,156.25
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	(15,743.44)	293,750.00	25,004,256.56	25,437,500.00	433,243.44
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1013372	5/6/19	9/10/21	313378JP7	AA+	Aaa	NR	33,140,000.00	2.3750	2.2860	33,206,445.70	(49,204.46)	308,271.04	33,157,241.24	33,598,657.60	441,416.36
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1031341	8/28/19	9/10/21	313378JP7	AA+	Aaa	NR	14,620,000.00	2.3750	1.5886	14,849,095.40	(160,554.56)	135,996.46	14,688,540.84	14,822,340.80	133,799.96
<b>FED FARM CR BK / RBC</b>															
1034408	9/17/19	9/17/21	3133EKP67	AA+	Aaa	AAA	28,750,000.00	1.6250	1.6826	28,717,592.14	22,235.39	173,897.57	28,739,827.53	28,750,000.00	10,172.47
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1034409	9/17/19	9/17/21	3133EKP67	AA+	Aaa	AAA	28,750,000.00	1.6250	1.6826	28,717,592.14	22,235.39	173,897.57	28,739,827.53	28,750,000.00	10,172.47
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
1010171	4/16/19	9/28/21	3136G1HQ5	AA+	Aaa	AAA	2,000,000.00	2.0000	2.3801	1,982,000.00	13,163.27	13,666.67	1,995,163.27	2,027,240.00	32,076.73
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1063507	3/25/20	10/7/21	3135G0Q89	AA+	Aaa	AAA	28,292,000.00	1.3750	0.6534	28,602,929.08	(172,362.86)	123,188.08	28,430,566.22	28,542,667.12	112,100.90
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
981584	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	19,957.41	363,333.33	39,993,957.41	40,814,800.00	820,842.59
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
981585	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	3,742.01	68,125.00	7,498,867.01	7,652,775.00	153,907.99
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
981586	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	3,742.01	68,125.00	7,498,867.01	7,652,775.00	153,907.99
<b>FED FARM CR BK / FTN FINANCIAL</b>															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	6,286.78	85,000.00	9,998,026.78	10,247,400.00	249,373.22
<b>FED FARM CR BK / FTN FINANCIAL</b>															
982778	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	8,250.44	170,000.00	19,997,410.44	20,494,800.00	497,389.56
<b>FED FARM CR BK / DEUTSCHE</b>															
982999	10/22/18	10/19/21	3133EJK24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	2,402.44	17,425.00	2,049,243.19	2,100,717.00	51,473.81
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(47,461.33)	340,000.00	40,015,098.67	40,989,600.00	974,501.33
<b>FED FARM CR BK / FTN FINANCIAL</b>															
986886	11/15/18	11/15/21	3133EJT74	AA+	Aaa	AAA	25,000,000.00	3.0500	3.0922	24,970,000.00	22,111.11	160,972.22	24,992,111.11	25,585,750.00	593,638.89
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1043058	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	30,000,000.00	1.6250	1.7109	29,948,700.00	31,088.78	97,500.00	29,979,788.78	30,364,500.00	384,711.22
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1043059	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	24,000,000.00	1.6250	1.7109	23,958,960.00	24,871.03	78,000.00	23,983,831.03	24,291,600.00	307,768.97
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
988367	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	24,477.58	66,184.90	16,240,352.58	16,642,275.00	401,922.42
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	20,377.65	40,729.17	9,991,937.65	10,241,400.00	249,462.35
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	29,918.28	56,878.28	13,953,162.93	14,302,115.10	348,952.17
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	41,844.40	81,458.33	19,983,444.40	20,482,800.00	499,355.60
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
996550	1/17/19	12/10/21	3130A0EN6	AA+	Aaa	NR	31,000,000.00	2.8750	2.6126	31,225,060.00	(158,383.55)	126,260.42	31,066,676.45	31,748,340.00	681,663.55
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
998122	1/29/19	12/10/21	3130AFFN2	AA+	Aaa	NR	8,145,000.00	3.0000	2.6660	8,219,200.95	(51,962.26)	34,616.25	8,167,238.69	8,353,919.25	186,680.56
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
999836	2/8/19	12/10/21	313376C94	AA+	Aaa	NR	5,090,000.00	2.6250	2.4893	5,108,731.20	(13,067.85)	18,928.44	5,095,663.35	5,199,944.00	104,280.65
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1031339	8/28/19	12/10/21	3133XHRJ3	AA+	Aaa	NR	9,950,000.00	5.0000	1.5684	10,712,667.50	(475,971.32)	70,479.17	10,236,696.18	10,372,576.50	135,880.32
<b>FED FARM CR BK / FTN FINANCIAL</b>															
991703	12/17/18	12/17/21	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	23,751.20	85,555.56	24,990,176.20	25,589,250.00	599,073.80
<b>FED FARM CR BK / FTN FINANCIAL</b>															
996191	1/16/19	12/17/21	3133EJ3B3	AA+	Aaa	AAA	16,000,000.00	2.8000	2.6510	16,066,352.00	(46,402.21)	54,755.56	16,019,949.79	16,377,120.00	357,170.21
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1049268	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	15,000,000.00	1.6250	1.6801	14,983,800.00	9,022.50	27,760.42	14,992,822.50	15,202,950.00	210,127.50
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1049269	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	6,000,000.00	1.6250	1.6801	5,993,520.00	3,609.00	11,104.17	5,997,129.00	6,081,180.00	84,051.00
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1062114	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	28,202,000.00	1.6250	0.6630	28,683,564.66	(237,791.25)	43,282.24	28,445,773.41	28,616,569.40	170,795.99
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1062115	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	18,733,000.00	1.6250	0.6520	19,056,587.10	(159,783.69)	28,749.95	18,896,803.41	19,008,375.10	111,571.69
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1040769	10/28/19	12/28/21	3133EK3V6	AA+	Aaa	AAA	20,000,000.00	1.6000	1.6220	19,990,800.00	5,343.08	29,333.33	19,996,143.08	20,274,600.00	32 278,456.92

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / CASTLE OAK SECURITIES</b>															
996192	1/16/19	1/11/22	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	10,830.14	32,083.33	21,994,990.14	22,518,100.00	523,109.86
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	19,295.50	13,144.44	13,990,777.50	14,333,200.00	342,422.50
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(1,070.97)	9,952.22	10,600,519.03	10,852,280.00	251,760.97
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1062782	3/18/20	1/18/22	3133ELTN4	AA+	Aaa	AAA	42,000,000.00	0.5300	0.6785	41,886,600.00	53,779.09	8,038.33	41,940,379.09	42,168,420.00	228,040.91
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1054711	1/27/20	1/21/22	3133ELHR8	AA+	Aaa	AAA	50,000,000.00	1.6000	1.5419	50,056,500.00	(28,803.92)	22,222.22	50,027,696.08	50,728,000.00	700,303.92
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1054712	1/27/20	1/21/22	3133ELHR8	AA+	Aaa	AAA	18,450,000.00	1.6000	1.5419	18,470,848.50	(10,628.65)	8,200.00	18,460,219.85	18,718,632.00	258,412.15
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
984598	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(4,875.32)	5,833.33	10,002,124.68	10,000,000.00	(2,124.68)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
984604	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(24,376.61)	29,166.67	50,010,623.39	50,000,000.00	(10,623.39)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
985277	11/5/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	4,589.82	5,833.33	9,997,989.82	10,000,000.00	2,010.18
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1054908	1/28/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	30,000,000.00	1.5500	1.5578	29,995,384.50	2,326.98	3,875.00	29,997,711.48	30,429,300.00	431,588.52
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1055586	1/31/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	40,000,000.00	1.5500	1.4957	40,040,800.00	(20,485.36)	5,166.67	40,020,314.64	40,572,400.00	552,085.36
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1003100	3/1/19	3/1/22	3133EKBV7	AA+	Aaa	AAA	15,000,000.00	2.5500	2.5764	14,988,649.50	7,251.71	159,375.00	14,995,901.21	15,000,000.00	4,098.79
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
999837	2/8/19	3/11/22	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(51.73)	41,319.44	4,250,029.02	4,363,347.50	113,318.48
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	4,637.39	243,055.56	24,997,387.39	25,666,750.00	669,362.61
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1000489	2/13/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.5081	9,997,500.00	1,597.47	97,222.22	9,999,097.47	10,266,700.00	267,602.53
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1007492	3/29/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.2428	10,072,960.00	(45,479.77)	97,222.22	10,027,480.23	10,266,700.00	239,219.77
<b>FED HM LN BK BD / MORGAN STANLEY</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1007768	4/1/19	3/11/22	313378WG2	AA+	Aaa	NR	28,000,000.00	2.5000	2.3559	28,113,960.00	(70,956.23)	272,222.22	28,043,003.77	28,746,760.00	703,756.23
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1008112	4/3/19	3/11/22	313378WG2	AA+	Aaa	NR	15,000,000.00	2.5000	2.3556	15,061,050.00	(37,968.71)	145,833.33	15,023,081.29	15,400,050.00	376,968.71
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1009259	4/10/19	3/11/22	313378WG2	AA+	Aaa	NR	10,035,000.00	2.5000	2.3539	10,076,043.15	(25,422.54)	97,562.50	10,050,620.61	10,302,633.45	252,012.84
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1009950	4/15/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.3561	25,100,202.25	(61,883.99)	243,055.56	25,038,318.26	25,666,750.00	628,431.74
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1063783	3/30/20	3/11/22	313378CR0	AA+	Aaa	NR	20,000,000.00	2.2500	0.5305	20,665,296.40	(285,669.35)	175,000.00	20,379,627.05	20,489,000.00	109,372.95
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1062783	3/18/20	3/18/22	3133ELT7	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6901	24,967,750.00	14,019.79	57,725.69	24,981,769.79	25,000,000.00	18,230.21
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1063508	3/25/20	3/25/22	3133ELUQ5	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(34,896.75)	73,500.00	30,047,213.25	30,000,000.00	(47,213.25)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1009770	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	49,275.93	170,312.50	24,967,275.93	25,649,500.00	682,224.07
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1009774	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	50,000,000.00	2.2500	2.3639	49,836,000.00	98,551.85	340,625.00	49,934,551.85	51,299,000.00	1,364,448.15
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1009775	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	49,275.93	170,312.50	24,967,275.93	25,649,500.00	682,224.07
<b>FANNIE MAE / TD SECURITIES</b>															
1010168	4/16/19	4/12/22	3135G0V59	AA+	Aaa	AAA	13,000,000.00	2.2500	2.4307	12,932,660.00	40,366.45	88,562.50	12,973,026.45	13,337,740.00	364,713.55
<b>FANNIE MAE / TD SECURITIES</b>															
1010410	4/17/19	4/12/22	3135G0V59	AA+	Aaa	AAA	27,000,000.00	2.2500	2.4305	26,860,410.00	83,624.15	183,937.50	26,944,034.15	27,701,460.00	757,425.85
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1007494	3/29/19	4/25/22	3133EJMB2	AA+	Aaa	AAA	4,422,000.00	2.7500	2.2326	4,489,523.94	(40,416.68)	32,428.00	4,449,107.26	4,422,000.00	(27,107.26)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1070256	6/4/20	6/2/22	3133ELE75	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2899	24,980,200.00	6,535.65	10,243.06	24,986,735.65	25,051,500.00	64,764.35
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1071329	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	10,000,000.00	0.2500	0.2571	9,998,600.00	450.91	4,027.78	9,999,050.91	10,018,700.00	19,649.09
<b>FED HM LN BK BD / TD SECURITIES</b>															
1071330	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	50,000,000.00	0.2500	0.2571	49,993,000.00	2,254.57	20,138.89	49,995,254.57	50,093,500.00	98,245.43
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	17,639.06	21,427.08	5,490,469.06	5,690,245.00	34 199,775.94

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
970717	8/3/18	6/10/22	3133XKWW7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(331,564.97)	44,253.13	6,130,551.53	6,370,427.00	239,875.47
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1009257	4/10/19	6/10/22	3130A5P45	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(7,198.86)	61,470.94	18,275,407.44	18,819,013.50	543,606.06
<b>FED FARM CR BK / FTN FINANCIAL</b>															
968916	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	22,837.66	12,537.78	12,386,715.84	12,400,000.00	13,284.16
<b>FED FARM CR BK / MORGAN STANLEY</b>															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	13,284.63	7,810.83	7,717,272.63	7,725,000.00	7,727.37
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1076499	7/23/20	7/25/22	3137EAET2	AA+	Aaa	AAA	10,000,000.00	0.1250	0.2380	9,977,400.00	5,884.76	208.33	9,983,284.76	10,005,300.00	22,015.24
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1076500	7/23/20	7/25/22	3137EAET2	AA+	Aaa	AAA	7,500,000.00	0.1250	0.2380	7,483,050.00	4,413.57	156.25	7,487,463.57	7,503,975.00	16,511.43
<b>FED FARM CR BK / FTN FINANCIAL</b>															
986241	11/9/18	8/9/22	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	7,140.77	145,722.22	9,995,120.77	10,489,300.00	494,179.23
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1079898	8/17/20	8/10/22	3133EL3G7	AA+	Aaa	AAA	25,000,000.00	0.1300	0.1882	24,971,250.00	6,612.90	14,805.56	24,977,862.90	24,997,250.00	19,387.10
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1079477	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	18,000,000.00	0.1250	0.2220	17,965,260.00	8,080.19	10,437.50	17,973,340.19	18,008,820.00	35,479.81
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1079478	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	25,000,000.00	0.1250	0.2220	24,951,750.00	11,222.49	14,496.53	24,962,972.49	25,012,250.00	49,277.51
<b>FANNIE MAE / TD SECURITIES</b>															
1032905	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	25,000,000.00	1.3750	1.4941	24,913,000.00	40,680.56	138,454.86	24,953,680.56	25,505,500.00	551,819.44
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1032907	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	24,408.33	83,072.92	14,972,208.33	15,303,300.00	331,091.67
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
979507	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(88,258.58)	403,381.08	32,785,514.18	34,313,798.75	1,528,284.57
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(14,184.62)	64,775.18	5,264,725.63	5,510,130.25	245,404.62
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
984867	11/1/18	9/9/22	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(23,217.18)	129,427.08	10,516,567.32	11,009,775.00	493,207.68
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1031342	8/28/19	9/9/22	313380GJ0	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(171,156.74)	197,222.22	25,192,843.26	25,753,500.00	560,656.74
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1038660	10/15/19	9/9/22	313380GJ0	AA+	Aaa	NR	29,670,000.00	2.0000	1.6354	29,975,007.60	(136,143.24)	234,063.33	29,838,864.36	30,564,253.80	725,389.44
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1038604	10/11/19	10/11/22	3133EKY91	AA+	Aaa	AAA	10,000,000.00	1.3750	1.4370	9,981,850.00	7,898.61	42,013.89	9,989,748.61	10,000,000.00	10,251.39
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1038605	10/11/19	10/11/22	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	10,879.63	210,069.44	49,985,879.63	50,000,000.00	14,120.37
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1010450	4/18/19	10/18/22	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	10,104.29	149,993.75	22,490,304.29	22,500,000.00	9,695.71
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1088786	10/22/20	10/21/22	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	4,725.56	8,937.50	25,970,405.56	26,010,140.00	39,734.44
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1055581	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(83,462.62)	56,875.00	21,154,869.53	21,686,700.00	531,830.47
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1055582	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(46,593.95)	32,770.83	12,186,457.65	12,495,670.00	309,212.35
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1055585	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(18,707.11)	13,433.33	4,994,712.09	5,122,192.00	127,479.91
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1058400	2/21/20	2/17/23	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	17,442.38	187,916.67	29,962,242.38	30,795,900.00	833,657.62
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1058401	2/21/20	2/17/23	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	11,628.25	125,277.78	19,974,828.25	20,530,600.00	555,771.75
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1058402	2/21/20	2/21/23	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	3,825.13	128,888.89	19,991,674.73	20,000,000.00	8,325.27
<b>FED FARM CR BK / RBC</b>															
1058403	2/21/20	2/21/23	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	5,305.35	251,333.33	38,988,453.06	39,000,000.00	11,546.94
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1063784	3/30/20	3/30/23	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(25,737.87)	134,444.44	50,066,610.63	50,000,000.00	(66,610.63)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1067440	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	2,571.43	22,395.83	24,992,071.43	25,133,500.00	141,428.57
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1067441	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	5,142.86	44,791.67	49,984,142.86	50,267,000.00	282,857.14
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1071150	6/11/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	1,955.63	3,545.83	7,392,934.22	7,420,387.00	27,452.78
<b>FANNIE MAE / JEFFERIES &amp; COMPANY</b>															
1071328	6/12/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	6,643.16	11,979.17	24,975,893.16	25,068,875.00	36 92,981.84



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1075019	7/10/20	7/10/23	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	20,006.94	7,291.67	49,912,506.94	50,106,000.00	193,493.06
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1075020	7/10/20	7/10/23	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	20,006.94	7,291.67	49,912,506.94	50,106,000.00	193,493.06
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1056788	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	3,812.51	115,956.02	16,885,159.15	16,895,000.00	9,840.85
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1056789	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	3,882.29	96,086.67	13,989,979.03	14,000,000.00	10,020.97
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1028939	8/14/19	8/14/23	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	6,678.99	185,555.56	24,988,428.99	25,900,000.00	911,571.01
<b>FREDDIE MAC / TD SECURITIES</b>															
1080918	8/21/20	8/24/23	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	3,013.85	22,222.23	19,982,613.85	20,042,600.00	59,986.15
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1080919	8/21/20	8/24/23	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	3,767.31	27,777.77	24,978,267.31	25,053,250.00	74,982.69
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
1082617	9/4/20	9/8/23	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	581.76	13,270.83	12,996,291.76	13,029,770.00	33,478.24
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1082618	9/4/20	9/8/23	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	1,118.77	25,520.83	24,992,868.77	25,057,250.00	64,381.23
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1083373	9/11/20	9/8/23	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	2,320.33	12,833.33	14,984,470.33	14,994,750.00	10,279.67
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1009949	4/15/19	9/12/23	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(232,226.21)	277,517.36	25,338,273.79	26,762,125.00	1,423,851.21
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1086372	10/2/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	4,897.77	21,006.81	31,735,447.40	31,787,710.00	52,262.60
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1086530	10/5/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	4,741.83	17,622.33	27,305,716.38	27,355,938.00	50,221.62
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1087999	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	10,879.17	10,937.50	29,898,979.17	29,962,350.00	63,370.83
<b>FREDDIE MAC / TD SECURITIES</b>															
1088000	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	6,164.86	6,197.92	16,942,754.86	16,978,665.00	35,910.14
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1090664	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	1,790.01	14,930.56	24,979,290.01	25,042,500.00	63,209.99
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1090665	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	1,074.01	8,958.33	14,987,574.01	15,025,500.00	37,925.99
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1090666	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	1,074.01	8,958.33	14,987,574.01	15,025,500.00	37,925.99
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093106	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	3,476.89	22,916.67	49,946,476.89	50,083,000.00	136,523.11
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093107	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	1,043.07	6,875.00	14,983,943.07	15,024,900.00	40,956.93
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1094160	12/4/20	12/4/23	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	1,567.50	11,875.00	29,971,867.50	30,053,250.00	81,382.50
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1094161	12/4/20	12/4/23	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	1,567.50	11,875.00	29,971,867.50	30,053,250.00	81,382.50
<b>FED FARM CR BK / DEUTSCHE</b>															
1056506	2/6/20	1/10/24	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(8,459.63)	13,562.50	15,025,235.92	15,000,000.00	(25,235.92)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057626	2/14/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	3,578.44	99,504.17	14,988,728.44	15,575,400.00	586,671.56
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057627	2/14/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	5,677.31	126,038.61	18,982,117.31	19,728,840.00	746,722.69
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1062309	3/16/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(109,070.09)	146,602.81	22,478,455.91	22,947,756.00	469,300.09
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1063212	3/23/20	3/4/24	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(71,602.22)	100,450.00	20,258,744.38	20,600,200.00	341,455.62
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1008111	4/3/19	3/8/24	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	1,631.10	94,340.28	9,997,231.10	10,658,000.00	660,768.90
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1062112	3/13/20	3/8/24	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(59,089.62)	41,509.72	4,607,556.94	4,689,520.00	81,963.06
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1071327	6/12/20	6/10/24	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	1,227.81	7,968.75	14,993,517.81	15,043,800.00	50,282.19
<b>FANNIE MAE / MORGAN STANLEY</b>															
1056549	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(6,657.66)	22,033.65	4,630,088.47	4,834,743.45	204,654.98
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1056550	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(7,306.40)	23,923.61	5,027,533.15	5,249,450.00	221,916.85
<b>FANNIE MAE / TD SECURITIES</b>															
1056551	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(38,960.72)	191,388.89	40,146,818.08	41,995,600.00	38 1,848,781.92

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>GOVERNMENT AGENCY</b>															
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>3,446,484,000.00</b>	<b>1.7340</b>	<b>1.6668</b>	<b>3,452,569,755.06</b>	<b>(3,387,159.11)</b>	<b>15,905,717.95</b>	<b>3,449,182,595.95</b>	<b>3,490,186,613.85</b>	<b>41,004,017.90</b>
<b>GOVT AGENCY-FLOAT-ACT/360</b>															
<b>FED FARM CR BK / BARCLAYS CAPITAL</b>															
1002359	2/26/19	7/16/21	3133EJUF4	AA+	Aaa	AAA	1,000,000.00	0.1289	2.5496	998,377.00	1,315.54	57.28	999,692.54	1,000,010.00	317.46
<b>Subtotal for GOVT AGENCY-FLOAT-ACT/360:</b>							<b>1,000,000.00</b>	<b>0.1289</b>	<b>2.5496</b>	<b>998,377.00</b>	<b>1,315.54</b>	<b>57.28</b>	<b>999,692.54</b>	<b>1,000,010.00</b>	<b>317.46</b>
<b>GOV'T AGY - CALLABLE</b>															
<b>FREDDIE MAC / BNY Mellon Capital Market</b>															
1067885	5/12/20	5/12/23	3134GVTK4	AA+	Aaa	AAA	20,000,000.00	0.4200	0.4200	20,000,000.00	0.00	18,433.33	20,000,000.00	20,000,000.00	0.00
<b>FREDDIE MAC / JEFFERIES &amp; COMPANY</b>															
1085613	9/29/20	9/28/23	3134GWTLO	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3050	14,997,750.00	764.62	15,250.00	14,998,514.62	15,011,850.00	13,335.38
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1069652	5/29/20	11/27/23	3134GVB23	AA+	Aaa	AAA	20,000,000.00	0.5000	0.5000	20,000,000.00	0.00	17,777.78	20,000,000.00	20,000,000.00	0.00
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1083526	9/14/20	12/14/23	3134GWN36	AA+	Aaa	AAA	10,000,000.00	0.3100	0.3100	10,000,000.00	0.00	11,797.22	10,000,000.00	10,000,000.00	0.00
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1085837	9/30/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	1,077.95	5,333.33	19,997,077.95	20,012,000.00	14,922.05
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
1086532	10/5/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	2,758.92	4,000.00	14,992,198.92	15,009,000.00	16,801.08
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1057360	2/13/20	2/12/24	3134GVBU1	AA+	Aaa	AAA	50,000,000.00	1.6000	1.6000	50,000,000.00	0.00	375,555.56	50,000,000.00	50,000,000.00	0.00
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1068571	5/20/20	5/20/24	3134GVXD5	AA+	Aaa	AAA	25,000,000.00	0.5900	0.5900	25,000,000.00	0.00	29,090.28	25,000,000.00	25,000,000.00	0.00
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1071738	6/17/20	6/17/24	3136G4WZ2	AA+	Aaa	AAA	15,000,000.00	0.6200	0.6200	15,000,000.00	0.00	11,366.67	15,000,000.00	15,000,000.00	0.00
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1091737	11/16/20	8/16/24	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	11,562.50	15,000,000.00	15,000,000.00	0.00
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1081425	8/27/20	8/27/24	3136G4Y72	AA+	Aaa	AAA	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	29,195.83	15,000,000.00	15,000,000.00	0.00
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1084332	9/18/20	9/20/24	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	29,555.55	20,000,000.00	20,000,000.00	0.00
<b>Subtotal for GOV'T AGY - CALLABLE:</b>							<b>240,000,000.00</b>	<b>0.6705</b>	<b>0.6727</b>	<b>239,983,190.00</b>	<b>4,601.49</b>	<b>558,918.05</b>	<b>239,987,791.49</b>	<b>240,032,850.00</b>	<b>45,058.51</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>4,665,861,000.00</b>	<b>1.3153</b>	<b>1.2789</b>	<b>4,671,772,549.86</b>	<b>(3,381,242.08)</b>	<b>16,536,118.02</b>	<b>4,668,462,732.52</b>	<b>4,709,509,514.99</b>	<b>41,046,782.47</b>
<b>MEDIUM-TERM NOTES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>MEDIUM-TERM NOTES</b>															
<b>MEDIUM-TERM NOTE</b>															
<b>JOHNSON &amp; JOHNSON / GREAT PACIFIC SECURITIES</b>															
948127	3/19/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6200	14,589,450.00	398,952.54	103,125.00	14,988,402.54	15,032,850.00	44,447.46
<b>JOHNSON &amp; JOHNSON / JP MORGAN CHASE &amp; CO</b>															
953261	4/18/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6605	14,583,750.00	404,161.42	103,125.00	14,987,911.42	15,032,850.00	44,938.58
<b>JOHNSON &amp; JOHNSON / BNY Mellon Capital Market</b>															
967574	7/17/18	3/1/21	478160BS2	AAA	Aaa	AAA	12,800,000.00	1.6500	2.7704	12,439,552.00	348,993.08	88,000.00	12,788,545.08	12,828,032.00	39,486.92
<b>JOHNSON &amp; JOHNSON / BNP PARIBAS</b>															
985095	11/2/18	3/1/21	478160BS2	AAA	Aaa	AAA	8,335,000.00	1.6500	3.1204	8,061,445.30	263,773.24	57,303.13	8,325,218.54	8,353,253.65	28,035.11
<b>JOHNSON &amp; JOHNSON / TD SECURITIES</b>															
1016452	5/24/19	3/1/21	478160BS2	AAA	Aaa	AAA	200,000.00	1.6500	2.4352	197,294.00	2,578.56	1,375.00	199,872.56	200,438.00	565.44
<b>JOHNSON &amp; JOHNSON / MORGAN STANLEY</b>															
1024388	7/16/19	3/1/21	478160BS2	AAA	Aaa	AAA	10,500,000.00	1.6500	2.0583	10,431,750.00	64,750.00	72,187.50	10,496,500.00	10,522,995.00	26,495.00
<b>WAL-MART STORES INC / BNY Mellon Capital Market</b>															
967575	7/17/18	4/15/21	931142DD2	AA	Aa2	AA	4,000,000.00	4.2500	2.8664	4,144,920.00	(134,065.67)	50,055.56	4,010,854.33	4,041,160.00	30,305.67
<b>APPLE INC. / UBS FINANCIAL</b>															
965856	7/6/18	5/6/21	037833AR1	AA+	Aa1	NR	5,000,000.00	2.8500	2.9125	4,991,450.00	7,753.68	33,645.83	4,999,203.68	5,048,800.00	49,596.32
<b>MICROSOFT CORP / TD SECURITIES</b>															
1030440	8/22/19	8/8/21	594918BP8	AAA	Aaa	AA+	17,035,000.00	1.5500	1.7024	16,985,095.46	36,686.20	126,887.09	17,021,781.66	17,165,658.45	143,876.79
<b>Subtotal for MEDIUM-TERM NOTE:</b>							<b>87,870,000.00</b>	<b>1.8173</b>	<b>2.4787</b>	<b>86,424,706.76</b>	<b>1,393,583.05</b>	<b>635,704.11</b>	<b>87,818,289.81</b>	<b>88,226,037.10</b>	<b>407,747.29</b>
<b>Subtotal for MEDIUM-TERM NOTES:</b>							<b>87,870,000.00</b>	<b>1.8173</b>	<b>2.4787</b>	<b>86,424,706.76</b>	<b>1,393,583.05</b>	<b>635,704.11</b>	<b>87,818,289.81</b>	<b>88,226,037.10</b>	<b>407,747.29</b>
<b>MUNICIPAL DEBT</b>															
<b>ORANGE COUNTY POB 2020A</b>															
<b>COUNTY OF ORANGE /</b>															
1052661	1/14/20	4/30/21	68428LEH3	NR	NR	NR	115,974,000.00	1.8200	1.8231	115,974,000.00	0.00	11,726.26	115,974,000.00	115,974,000.00	0.00
<b>Subtotal for ORANGE COUNTY POB 2020A:</b>							<b>115,974,000.00</b>	<b>1.8200</b>	<b>1.8231</b>	<b>115,974,000.00</b>	<b>0.00</b>	<b>11,726.26</b>	<b>115,974,000.00</b>	<b>115,974,000.00</b>	<b>0.00</b>
<b>ORANGE COUNTY POB 2021</b>															
<b>COUNTY OF ORANGE /</b>															
1098789	1/14/21	7/30/21	68428LEJ9	NR	NR	NR	121,200,000.00	0.3740	0.3740	121,200,000.00	0.00	21,405.27	121,200,000.00	121,200,000.00	0.00
<b>Subtotal for ORANGE COUNTY POB 2021:</b>							<b>121,200,000.00</b>	<b>0.3740</b>	<b>0.3740</b>	<b>121,200,000.00</b>	<b>0.00</b>	<b>21,405.27</b>	<b>121,200,000.00</b>	<b>121,200,000.00</b>	<b>0.00</b>
<b>ORANGE COUNTY POB 2021A</b>															
<b>COUNTY OF ORANGE /</b>															
1098790	1/14/21	10/29/21	68428LEK6	NR	NR	NR	121,200,000.00	0.3980	0.3980	121,200,000.00	0.00	22,778.87	121,200,000.00	121,200,000.00	40 0.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>MUNICIPAL DEBT</b>															
<b>ORANGE COUNTY POB 2021A</b>															
<b>COUNTY OF ORANGE /</b>															
1098791	1/14/21	1/31/22	68428LEL4	NR	NR	NR	121,200,000.00	0.4180	0.3520	121,200,000.00	0.00	23,923.53	121,200,000.00	121,200,000.00	0.00
<b>COUNTY OF ORANGE /</b>															
1098792	1/14/21	4/29/22	68428LEM2	NR	NR	NR	121,200,000.00	0.3880	0.3035	121,200,000.00	0.00	22,206.53	121,200,000.00	121,200,000.00	0.00
<b>Subtotal for ORANGE COUNTY POB 2021A:</b>							<b>363,600,000.00</b>	<b>0.4013</b>	<b>0.3512</b>	<b>363,600,000.00</b>	<b>0.00</b>	<b>68,908.93</b>	<b>363,600,000.00</b>	<b>363,600,000.00</b>	<b>0.00</b>
<b>Subtotal for MUNICIPAL DEBT:</b>							<b>600,774,000.00</b>	<b>0.6697</b>	<b>0.6399</b>	<b>600,774,000.00</b>	<b>0.00</b>	<b>102,040.46</b>	<b>600,774,000.00</b>	<b>600,774,000.00</b>	<b>0.00</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1092865	11/24/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0825	49,987,968.75	0.00	7,906.25	49,987,968.75	49,997,562.50	9,593.75
<b>US TREASURY N/B / DEUTSCHE</b>															
1093561	12/1/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0820	49,988,838.89	0.00	7,061.11	49,988,838.89	49,997,562.50	8,723.61
<b>US TREASURY N/B / RBC</b>															
1097178	12/30/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0610	49,994,154.17	0.00	2,795.83	49,994,154.17	49,997,562.50	3,408.33
<b>US TREASURY N/B / RBC</b>															
1097179	12/30/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0630	49,993,962.50	0.00	2,887.50	49,993,962.50	49,997,562.50	3,600.00
<b>US TREASURY N/B / RBC</b>															
1097180	12/30/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0605	49,994,202.08	0.00	2,772.92	49,994,202.08	49,997,562.50	3,360.42
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1093560	12/1/20	3/16/21	912796C80	AA+	Aaa	AAA	20,000,000.00		0.0850	19,995,041.67	0.00	2,927.78	19,995,041.67	19,998,850.00	3,808.33
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1092864	11/24/20	3/23/21	912796C98	AA+	Aaa	AAA	50,000,000.00		0.0710	49,988,265.28	0.00	6,804.17	49,988,265.28	49,996,411.50	8,146.22
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1094969	12/10/20	3/30/21	912796D22	AA+	Aaa	AAA	35,000,000.00		0.0800	34,991,444.44	0.00	4,122.22	34,991,444.44	34,996,937.50	5,493.06
<b>US TREASURY N/B / RBC</b>															
1097485	1/4/21	3/30/21	912796D22	AA+	Aaa	AAA	50,000,000.00		0.0630	49,992,562.50	0.00	2,450.00	49,992,562.50	49,995,625.00	3,062.50
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1097486	1/4/21	3/30/21	912796D22	AA+	Aaa	AAA	50,000,000.00		0.0615	49,992,739.58	0.00	2,391.67	49,992,739.58	49,995,625.00	2,885.42
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1094511	12/8/20	4/6/21	912796D71	AA+	Aaa	AAA	26,000,000.00		0.0800	25,993,124.44	0.00	3,177.78	25,993,124.44	25,997,580.44	4,456.00
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1094512	12/8/20	4/6/21	912796D71	AA+	Aaa	AAA	50,000,000.00		0.0800	49,986,777.78	0.00	6,111.11	49,986,777.78	49,995,347.00	8,569.22
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
1097487	1/4/21	4/13/21	912796D89	AA+	Aaa	AAA	50,000,000.00		0.0780	49,989,275.00	0.00	3,033.33	49,989,275.00	49,994,809.50	5,534.50
<b>US TREASURY N/B / BNP PARIBAS</b>															
1097488	1/4/21	4/20/21	912796D97	AA+	Aaa	AAA	50,000,000.00		0.0740	49,989,105.56	0.00	2,877.78	49,989,105.56	49,993,700.00	4,594.44
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>631,000,000.00</b>	<b>0.0000</b>	<b>0.0720</b>	<b>630,877,462.64</b>	<b>0.00</b>	<b>57,319.45</b>	<b>630,877,462.64</b>	<b>630,952,698.44</b>	<b>75,235.80</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1093729	12/2/20	2/4/21	9127963W7	AA+	Aaa	AAA	50,000,000.00		0.0670	49,994,044.44	0.00	5,676.39	49,994,044.44	49,999,833.50	5,789.06
<b>US TREASURY N/B / DEUTSCHE</b>															
1094501	12/8/20	2/4/21	9127963W7	AA+	Aaa	AAA	40,000,000.00		0.0620	39,996,004.44	0.00	3,788.89	39,996,004.44	39,999,866.80	3,862.36
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1094972	12/10/20	2/4/21	9127963W7	AA+	Aaa	AAA	35,000,000.00		0.0650	34,996,461.11	0.00	3,349.31	34,996,461.11	34,999,883.45	3,422.34
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1090667	11/5/20	2/11/21	9127964C0	AA+	Aaa	AAA	42,000,000.00		0.0825	41,990,567.50	0.00	8,470.00	41,990,567.50	41,999,620.74	9,053.24
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1098229	1/8/21	2/18/21	9127964D8	AA+	Aaa	AAA	50,000,000.00		0.0810	49,995,387.50	0.00	2,700.00	49,995,387.50	49,999,132.00	3,744.50
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1093730	12/2/20	2/25/21	912796XE4	AA+	Aaa	AAA	50,000,000.00		0.0700	49,991,736.11	0.00	5,930.56	49,991,736.11	49,998,781.50	7,045.39
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1093731	12/2/20	2/25/21	912796XE4	AA+	Aaa	AAA	50,000,000.00		0.0700	49,991,736.11	0.00	5,930.56	49,991,736.11	49,998,781.50	7,045.39
<b>US TREASURY N/B / DEUTSCHE</b>															
1093959	12/3/20	2/25/21	912796XE4	AA+	Aaa	AAA	39,000,000.00		0.0715	38,993,493.50	0.00	4,647.50	38,993,493.50	38,999,049.57	5,556.07
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1094504	12/8/20	2/25/21	912796XE4	AA+	Aaa	AAA	50,000,000.00		0.0710	49,992,209.72	0.00	5,423.61	49,992,209.72	49,998,781.50	6,571.78
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1094505	12/8/20	2/25/21	912796XE4	AA+	Aaa	AAA	50,000,000.00		0.0710	49,992,209.72	0.00	5,423.61	49,992,209.72	49,998,781.50	6,571.78
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1097692	1/5/21	3/2/21	912796C23	AA+	Aaa	AAA	50,000,000.00		0.0770	49,994,011.11	0.00	2,887.50	49,994,011.11	49,997,889.00	3,877.89
<b>US TREASURY N/B / DEUTSCHE</b>															
1094502	12/8/20	3/4/21	9127964F3	AA+	Aaa	AAA	50,000,000.00		0.0670	49,991,997.22	0.00	5,118.06	49,991,997.22	49,997,875.00	5,877.78
<b>US TREASURY N/B / FTN FINANCIAL</b>															
1094503	12/8/20	3/4/21	9127964F3	AA+	Aaa	AAA	40,000,000.00		0.0650	39,993,788.89	0.00	3,972.22	39,993,788.89	39,998,300.00	4,511.11
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1097693	1/5/21	3/11/21	9127964M8	AA+	Aaa	AAA	10,000,000.00		0.0725	9,998,690.97	0.00	543.75	9,998,690.97	9,999,615.60	924.63

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1092863	11/24/20	3/18/21	9127964N6	AA+	Aaa	AAA	50,000,000.00		0.0780	49,987,650.00	0.00	7,475.00	49,987,650.00	49,996,750.00	9,100.00
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1094968	12/10/20	3/18/21	9127964N6	AA+	Aaa	AAA	30,000,000.00		0.0650	29,994,691.67	0.00	2,870.83	29,994,691.67	29,998,050.00	3,358.33
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1097694	1/5/21	3/18/21	9127964N6	AA+	Aaa	AAA	50,000,000.00		0.0700	49,993,000.00	0.00	2,625.00	49,993,000.00	49,996,750.00	3,750.00
<b>US TREASURY N/B / BNP PARIBAS</b>															
1100735	1/29/21	4/8/21	9127964X4	AA+	Aaa	AAA	50,000,000.00		0.0510	49,995,112.50	0.00	212.50	49,995,112.50	49,995,088.50	(24.00)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1100736	1/29/21	4/8/21	9127964X4	AA+	Aaa	AAA	50,000,000.00		0.0500	49,995,208.33	0.00	208.33	49,995,208.33	49,995,088.50	(119.83)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1095114	12/11/20	4/15/21	9127964Y2	AA+	Aaa	AAA	25,000,000.00		0.0750	24,993,489.58	0.00	2,708.33	24,993,489.58	24,997,361.00	3,871.42
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1097182	12/30/20	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0750	49,988,229.17	0.00	3,437.50	49,988,229.17	49,994,092.00	5,862.83
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1097183	12/30/20	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0700	49,989,013.89	0.00	3,208.33	49,989,013.89	49,994,092.00	5,078.11
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1097184	12/30/20	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0730	49,988,543.06	0.00	3,345.83	49,988,543.06	49,994,092.00	5,548.94
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1098817	1/14/21	4/22/21	9127962Q1	AA+	Aaa	AAA	30,000,000.00		0.0755	29,993,834.17	0.00	1,132.50	29,993,834.17	29,996,455.20	2,621.03
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1098818	1/14/21	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0755	49,989,723.61	0.00	1,887.50	49,989,723.61	49,994,092.00	4,368.39
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1099284	1/19/21	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0800	49,989,666.67	0.00	1,444.44	49,989,666.67	49,994,092.00	4,425.33
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1100498	1/28/21	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0575	49,993,291.67	0.00	319.44	49,993,291.67	49,994,092.00	800.33
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1095113	12/11/20	4/29/21	9127964Z9	AA+	Aaa	AAA	50,000,000.00		0.0750	49,985,520.83	0.00	5,416.67	49,985,520.83	49,993,594.00	8,073.17
<b>US TREASURY N/B / BNP PARIBAS</b>															
1100737	1/29/21	4/29/21	9127964Z9	AA+	Aaa	AAA	50,000,000.00		0.0480	49,994,000.00	0.00	200.00	49,994,000.00	49,993,594.00	(406.00)
<b>Subtotal for TREASURY BILL:</b>							<b>1,291,000,000.00</b>	<b>0.0000</b>	<b>0.0692</b>	<b>1,290,783,313.49</b>	<b>0.00</b>	<b>100,354.16</b>	<b>1,290,783,313.49</b>	<b>1,290,913,474.86</b>	<b>130,161.37</b>
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**Extended Fund, County and Educational Money Market Funds**  
**As of 31-Jan-2021**

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
1002587	2/27/19	4/15/21	9128284G2	AA+	Aaa	AAA	20,000,000.00	2.3750	2.5032	19,946,875.00	48,140.26	142,239.01	19,995,015.26	20,092,968.80	97,953.54
<b>US TREASURY N/B / RBC</b>															
1010167	4/16/19	11/15/21	912828RR3	AA+	Aaa	AAA	50,000,000.00	2.0000	2.3701	49,539,062.50	320,800.78	215,469.61	49,859,863.28	50,752,929.50	893,066.22
<b>Subtotal for TREASURY BOND:</b>							<b>70,000,000.00</b>	<b>2.1071</b>	<b>2.4082</b>	<b>69,485,937.50</b>	<b>368,941.04</b>	<b>357,708.62</b>	<b>69,854,878.54</b>	<b>70,845,898.30</b>	<b>991,019.76</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1010166	4/16/19	1/31/21	9128285X4	AA+	Aaa	AAA	0.00	2.5000	2.4273	0.00	0.00	0.00	0.00	0.00	0.00
<b>US TREASURY N/B / DEUTSCHE</b>															
1052199	1/10/20	2/28/21	912828P87	AA+	Aaa	AAA	38,000,000.00	1.1250	1.6153	37,790,703.13	195,679.97	181,864.64	37,986,383.10	38,030,429.64	44,046.54
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1004202	3/8/19	3/31/21	912828C57	AA+	Aaa	AAA	39,000,000.00	2.2500	2.4665	38,830,898.44	156,093.75	298,928.57	38,986,992.19	39,135,585.84	148,593.65
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1100184	1/26/21	4/30/21	912828Q78	AA+	Aaa	AAA	50,000,000.00	1.3750	0.0509	50,171,875.00	(10,970.74)	11,395.03	50,160,904.26	50,159,179.50	(1,724.76)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1053060	1/15/20	5/31/21	912828R77	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5997	49,847,656.25	116,230.39	118,990.38	49,963,886.64	50,212,890.50	249,003.86
<b>US TREASURY N/B / JP MORGAN CHASE BANK, NA</b>															
1055126	1/29/20	5/31/21	912828R77	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5020	49,916,015.63	63,504.57	118,990.38	49,979,520.20	50,212,890.50	233,370.30
<b>US TREASURY N/B / TD SECURITIES</b>															
1053762	1/21/20	6/30/21	912828S27	AA+	Aaa	AAA	50,000,000.00	1.1250	1.5675	49,685,546.88	225,378.00	49,723.76	49,910,924.88	50,214,844.00	303,919.12
<b>US TREASURY N/B / MORGAN STANLEY</b>															
980701	10/5/18	7/31/21	912828S76	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	206,149.50	155.39	4,956,344.81	5,026,074.20	69,729.39
<b>US TREASURY N/B / DEUTSCHE</b>															
1055127	1/29/20	8/31/21	912828YC8	AA+	Aaa	AAA	50,000,000.00	1.5000	1.4847	50,011,718.75	(7,455.55)	319,060.77	50,004,263.20	50,406,250.00	401,986.80
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1053058	1/15/20	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5740	49,931,640.63	38,221.37	129,807.69	49,969,862.00	50,582,031.50	612,169.50
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	288,100.21	93,922.65	49,913,100.21	50,926,758.00	1,013,657.79
<b>US TREASURY N/B / BANK OF AMERICA</b>															
939579	1/24/18	4/30/22	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	724,289.50	240,849.45	49,702,805.13	51,110,351.50	1,407,546.37
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940195	1/29/18	5/31/22	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	257,306.93	51,923.08	15,886,681.93	16,379,062.56	492,380.63
<b>Subtotal for TREASURY BOND - ME:</b>							<b>498,000,000.00</b>	<b>1.5635</b>	<b>1.6784</b>	<b>495,169,140.65</b>	<b>2,252,527.90</b>	<b>1,615,611.79</b>	<b>497,421,668.55</b>	<b>502,396,347.74</b>	<b>44 4,974,679.19</b>



**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**Extended Fund, County and Educational Money Market Funds**  
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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>Subtotal for U. S. TREASURIES:</b>							2,490,000,000.00	0.3719	0.4575	2,486,315,854.28	2,621,468.94	2,130,994.02	2,488,937,323.22	2,495,108,419.34	6,171,096.12
<b>Total Extended Fund :</b>							9,779,076,240.74	0.7798	0.7974	9,779,858,351.64	633,809.91	19,404,856.61	9,780,563,586.29	9,828,189,212.17	47,625,625.88
<b>Net Asset Value (NAV):</b>														<b>1.004869</b>	
<b>Total Investments:</b>							10,802,433,039.80	0.7059	0.7277	10,803,136,170.98	633,809.91	19,443,635.37	10,803,849,769.67	10,851,515,692.33	47,665,922.66

**Report Parameters**

Deals [Settlement Date] <= 31-Jan-2021  
 Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund  
 Bank Accounts [Account Name] include list GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC...

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**John Wayne Airport Investment Fund/Non-Pooled Investments**  
**As of 31-Jan-2021**

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>283-John Wayne Airport</b>															
<b>FUNDS</b>															
<b>GOLDMAN SACHS - JWA MMF</b>															
		2/1/21		AAAm	Aaa-mf	NR	2,976.38		0.0261	2,976.38	0.00	0.00	2,976.38	2,976.38	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
		2/1/21		AAAm	Aaa-mf	AAAmf	3,461.35		0.0303	3,461.35	0.00	0.00	3,461.35	3,461.35	0.00
<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>															
		2/1/21		AAAm	Aaa-mf	NR	967,987.69		0.0300	967,987.69	0.00	0.00	967,987.69	967,987.69	0.00
<b>Subtotal for FUNDS:</b>							<b>974,425.42</b>		<b>0.0300</b>	<b>974,425.42</b>	<b>0.00</b>	<b>0.00</b>	<b>974,425.42</b>	<b>974,425.42</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / UBS</b>															
1084645	9/22/20	3/5/21	313385CR5	A-1+	P-1	NR	1,375,000.00		0.1100	1,374,310.97	0.00	554.59	1,374,865.56	1,374,938.90	73.34
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1083701	9/15/20	3/12/21	313385CY0	A-1+	P-1	NR	3,000,000.00		0.1150	2,998,294.17	0.00	1,332.08	2,999,626.25	2,999,837.49	211.24
<b>FHLB DISC CORP / BARCLAYS CAPITAL</b>															
1097690	1/5/21	3/12/21	313385CY0	A-1+	P-1	NR	5,000,000.00		0.0800	4,999,266.67	0.00	300.00	4,999,566.67	4,999,729.15	162.48
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
1097484	1/4/21	6/25/21	313385HH2	A-1+	P-1	NR	5,000,000.00		0.0860	4,997,945.56	0.00	334.44	4,998,280.00	4,998,400.00	120.00
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1092172	11/18/20	7/12/21	313313JA7	A-1+	P-1	F1+	2,000,000.00		0.1100	1,998,557.78	0.00	458.33	1,999,016.11	1,999,284.44	268.33
<b>FHLB DISC CORP / DAIWA</b>															
1100738	1/29/21	7/30/21	313385JU1	A-1+	P-1	NR	4,000,000.00		0.0750	3,998,483.33	0.00	25.00	3,998,508.33	3,998,408.88	(99.45)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>20,375,000.00</b>	<b>0.0000</b>	<b>0.0906</b>	<b>20,366,858.48</b>	<b>0.00</b>	<b>3,004.44</b>	<b>20,369,862.92</b>	<b>20,370,598.86</b>	<b>735.94</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>20,375,000.00</b>		<b>0.0906</b>	<b>20,366,858.48</b>	<b>0.00</b>	<b>3,004.44</b>	<b>20,369,862.92</b>	<b>20,370,598.86</b>	<b>735.94</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / DEUTSCHE</b>															
1084644	9/22/20	2/23/21	912796B99	AA+	Aaa	AAA	5,000,000.00		0.0950	4,997,968.06	0.00	1,741.66	4,997,968.06	4,999,882.80	1,914.74
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1092026	11/17/20	3/2/21	912796C23	AA+	Aaa	AAA	5,000,000.00		0.0920	4,998,658.33	0.00	971.11	4,998,658.33	4,999,788.90	1,130.57
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1097172	12/30/20	3/23/21	912796C98	AA+	Aaa	AAA	5,000,000.00		0.0710	4,999,181.53	0.00	325.42	4,999,181.53	4,999,641.15	459.62
<b>US TREASURY N/B / DEUTSCHE</b>															
1098394	1/11/21	5/25/21	912796G29	AA+	Aaa	AAA	5,000,000.00		0.0870	4,998,380.83	0.00	253.75	4,998,380.83	4,999,057.50	46 676.67

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**John Wayne Airport Investment Fund/Non-Pooled Investments**  
**As of 31-Jan-2021**

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>283-John Wayne Airport</b>															
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / BNP PARIBAS</b>															
1098819	1/14/21	6/8/21	912796G86	AA+	Aaa	AAA	5,000,000.00		0.0850	4,998,288.19	0.00	212.50	4,998,288.19	4,998,826.40	538.21
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>25,000,000.00</b>	<b>0.0000</b>	<b>0.0860</b>	<b>24,992,476.94</b>	<b>0.00</b>	<b>3,504.44</b>	<b>24,992,476.94</b>	<b>24,997,196.75</b>	<b>4,719.81</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1092027	11/17/20	3/11/21	9127964M8	AA+	Aaa	AAA	4,000,000.00		0.0875	3,998,891.67	0.00	738.89	3,998,891.67	3,999,846.24	954.57
<b>US TREASURY N/B / DEUTSCHE</b>															
1092169	11/18/20	3/18/21	9127964N6	AA+	Aaa	AAA	3,000,000.00		0.0845	2,999,155.00	0.00	528.13	2,999,155.00	2,999,805.00	650.00
<b>Subtotal for TREASURY BILL:</b>							<b>7,000,000.00</b>	<b>0.0000</b>	<b>0.0862</b>	<b>6,998,046.67</b>	<b>0.00</b>	<b>1,267.02</b>	<b>6,998,046.67</b>	<b>6,999,651.24</b>	<b>1,604.57</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>32,000,000.00</b>		<b>0.0860</b>	<b>31,990,523.61</b>	<b>0.00</b>	<b>4,771.46</b>	<b>31,990,523.61</b>	<b>31,996,847.99</b>	<b>6,324.38</b>
<b>Total 283-John Wayne Airport :</b>							<b>53,349,425.42</b>		<b>0.0868</b>	<b>53,331,807.51</b>	<b>0.00</b>	<b>7,775.90</b>	<b>53,334,811.95</b>	<b>53,341,872.27</b>	<b>7,060.32</b>
<b>Net Asset Value (NAV):</b>														<b>1.000132</b>	
<b>650-CCCD SERIES 2017E</b>															
<b>FUNDS</b>															
<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>															
	2/1/21			AAAm	NR	NR	1,141,100.85		0.0100	1,141,100.85	0.00	0.00	1,141,100.85	1,141,100.85	0.00
<b>Subtotal for FUNDS:</b>							<b>1,141,100.85</b>		<b>0.0100</b>	<b>1,141,100.85</b>	<b>0.00</b>	<b>0.00</b>	<b>1,141,100.85</b>	<b>1,141,100.85</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	505.91	1,671.01	383,731.06	441,864.50	58,133.44
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(650.44)	898.44	227,128.54	225,000.00	(2,128.54)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(209.60)	577.58	94,831.92	94,000.00	(831.92)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	2,528.39	701.25	172,469.73	203,905.80	31,436.07
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(867.07)	425.96	140,973.14	137,000.00	(3,973.14)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(1,739.54)	216.56	51,437.86	58,261.05	47 6,823.19

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**John Wayne Airport Investment Fund/Non-Pooled Investments**  
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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>650-CCCD SERIES 2017E</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / DEUTSCHE</b>															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	734.74	2,076.39	1,998,314.74	2,279,940.00	281,625.26
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	186.77	575.52	84,341.02	100,381.60	16,040.58
<b>FANNIE MAE / TD SECURITIES</b>															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(136,469.36)	19,791.67	1,866,209.14	2,119,327.50	253,118.36
<b>FED FARM CR BK / BANK OF AMERICA</b>															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	877.17	4,635.56	1,997,457.17	2,325,960.00	328,502.83
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(134,369.43)	38,250.00	1,953,792.57	2,285,557.50	331,764.93
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(141,471.98)	5,555.56	2,555,648.02	3,055,620.00	499,971.98
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	1,720.30	259.25	248,098.75	301,591.05	53,492.30
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	718.40	1,057.42	144,041.93	172,367.79	28,325.86
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(4.52)	5,955.56	500,019.22	500,000.00	(19.22)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(6,263.29)	1,102.85	291,279.13	355,846.89	64,567.76
<b>FED FARM CR BK / FTN FINANCIAL</b>															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	6,676.62	31,080.00	1,970,136.62	2,000,000.00	29,863.38
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(24,095.53)	19,332.78	2,123,524.47	2,000,000.00	(123,524.47)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(432,192.46)</b>	<b>134,163.36</b>	<b>16,803,435.03</b>	<b>18,656,623.68</b>	<b>1,853,188.65</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(432,192.46)</b>	<b>134,163.36</b>	<b>16,803,435.03</b>	<b>18,656,623.68</b>	<b>1,853,188.65</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(53,450.84)	31,182.07	1,778,248.38	2,150,507.82	372,259.44
<b>Subtotal for TREASURY BOND:</b>							<b>1,500,000.00</b>	<b>4.5000</b>	<b>2.9081</b>	<b>1,831,699.22</b>	<b>(53,450.84)</b>	<b>31,182.07</b>	<b>1,778,248.38</b>	<b>2,150,507.82</b>	<b>372,259.44</b>
<b>TREASURY BOND - ME</b>															

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
**John Wayne Airport Investment Fund/Non-Pooled Investments**  
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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>650-CCCD SERIES 2017E</b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	30,373.98	20,788.04	1,938,498.98	2,197,343.76	258,844.78
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,000,000.00</b>	<b>2.2500</b>	<b>2.8307</b>	<b>1,908,125.00</b>	<b>30,373.98</b>	<b>20,788.04</b>	<b>1,938,498.98</b>	<b>2,197,343.76</b>	<b>258,844.78</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,500,000.00</b>	<b>3.2143</b>	<b>2.8639</b>	<b>3,739,824.22</b>	<b>(23,076.86)</b>	<b>51,970.11</b>	<b>3,716,747.36</b>	<b>4,347,851.58</b>	<b>631,104.22</b>
<b>Total 650-CCCD SERIES 2017E :</b>							<b>19,957,100.85</b>	<b>3.8618</b>	<b>2.9111</b>	<b>22,116,552.56</b>	<b>(455,269.32)</b>	<b>186,133.47</b>	<b>21,661,283.24</b>	<b>24,145,576.11</b>	<b>2,484,292.87</b>
<b>Net Asset Value (NAV):</b>														<b>1.114688</b>	
<b>650-Fountain Valley SD40</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / DEUTSCHE</b>															
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	18,811.18	10,329.86	3,498,931.18	3,510,605.00	11,673.82
<b>FANNIE MAE / TD SECURITIES</b>															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	7,862.18	5,055.56	3,498,177.68	3,560,777.50	62,599.82
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(33,616.46)	16,101.94	3,460,455.94	3,677,337.30	216,881.36
<b>FANNIE MAE / MORGAN STANLEY</b>															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	4,493.70	42,900.00	3,503,051.10	3,753,155.25	250,104.15
<b>FED FARM CR BK / MORGAN STANLEY</b>															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(10,709.81)	12,058.20	3,486,930.49	3,465,000.00	(21,930.49)
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	328.15	3,575.00	3,298,744.15	3,468,003.00	169,258.85
<b>FANNIE MAE / MORGAN STANLEY</b>															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(1,113.96)	2,138.89	3,509,646.13	3,517,780.00	8,133.87
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>24,205,000.00</b>	<b>1.8961</b>	<b>1.8381</b>	<b>24,269,881.69</b>	<b>(13,945.02)</b>	<b>92,159.45</b>	<b>24,255,936.67</b>	<b>24,952,658.05</b>	<b>696,721.38</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>24,205,000.00</b>	<b>1.8961</b>	<b>1.8381</b>	<b>24,269,881.69</b>	<b>(13,945.02)</b>	<b>92,159.45</b>	<b>24,255,936.67</b>	<b>24,952,658.05</b>	<b>696,721.38</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
825557	2/1/16	1/31/21	912828N89	AA+	Aaa	AAA	0.00	1.3750	1.4960	0.00	0.00	0.00	0.00	0.00	0.00
<b>US TREASURY N/B / DEUTSCHE</b>															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	11,132.81	5,414.36	3,495,546.87	3,581,757.83	49 86,210.96

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**Investment Inventory with Market Value by Entity & Instrument**  
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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>650-Fountain Valley SD40</b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	34,206.05	17,983.43	3,480,475.58	3,615,390.63	134,915.05
<b>Subtotal for TREASURY BOND - ME:</b>							<b>7,000,000.00</b>	<b>1.8750</b>	<b>2.0923</b>	<b>6,930,683.59</b>	<b>45,338.86</b>	<b>23,397.79</b>	<b>6,976,022.45</b>	<b>7,197,148.46</b>	<b>221,126.01</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>7,000,000.00</b>	<b>1.8750</b>	<b>2.0923</b>	<b>6,930,683.59</b>	<b>45,338.86</b>	<b>23,397.79</b>	<b>6,976,022.45</b>	<b>7,197,148.46</b>	<b>221,126.01</b>
<b>Total 650-Fountain Valley SD40 :</b>							<b>31,205,000.00</b>	<b>1.8913</b>	<b>1.8951</b>	<b>31,200,565.28</b>	<b>31,393.84</b>	<b>115,557.24</b>	<b>31,231,959.12</b>	<b>32,149,806.51</b>	<b>917,847.39</b>
<b>Net Asset Value (NAV):</b>														<b>1.029388</b>	
<b>Total Investments:</b>							<b>104,511,526.27</b>	<b>1.3021</b>	<b>1.1660</b>	<b>106,648,925.35</b>	<b>(423,875.48)</b>	<b>309,466.61</b>	<b>106,228,054.31</b>	<b>109,637,254.89</b>	<b>3,409,200.58</b>

**Report Parameters**

Deals [Settlement Date] <= 31-Jan-2021  
 Deals [Entity Name] include list 283-John Wayne Airport, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40  
 Deals [Instrument Type] exclude list NT TREASURY SWEEP - GF100, NT TREASURY SWEEP - JWA  
 Bank Accounts [Ac...]

**COUNTY OF ORANGE**  
**CEO / PUBLIC FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**January 31, 2021**

	TRUSTEE	CUSIP #	MOODY'S	S&P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)</b>									
2014 NDAPP	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf	0.03%	\$ 2,018,393.85	\$ 2,018,393.85	\$ 18.74
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					4,991,274.93	4,991,274.93	75.77
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,664,531.61	6,664,531.61	147.11
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					11,615,069.58	11,615,069.58	255.29
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,378.66	932,378.66	20.58
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,528,787.61	2,528,787.61	55.87
2017-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					22,894,175.49	22,894,175.49	504.90
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,669.85	20,669.85	0.44
2020A PREPAID POBs	U.S. BANK	31846V567					-	-	83.31
2021A PREPAID POBs	U.S. BANK	31846V567					77,624.00	77,624.00	0.99
NEWPORT COAST - Group 4	U.S. BANK	31846V567					446,748.54	446,748.54	9.85
OBLIGATION NOTES	U.S. BANK	31846V567					71,635.28	71,635.28	0.44
<b>FEDERATED GOVT OBLIGATIONS TAX MGD FUND (MONEY MARKET)</b>									
1997A TAXABLE REFUNDING POBs	BNY MELLON	608919494	Aaa-mf	AAAm	N/R	0.01%	2,413.38	2,413.38	-
<b>FANNIE MAE (GOVT SECURITY) *</b>									
1997A TAXABLE REFUNDING POBs	BNY MELLON	31364KQH6	Aaa	AA+	AAA	0.00%	1,569,354.81	3,312,220.51	-
<b>FED GOVT OBLI FD-IS (MONEY MARKET)</b>									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf	0.01%	4.43	4.43	-
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>							<b>\$ 53,833,062.02</b>	<b>\$ 55,575,927.72</b>	<b>\$ 1,173.29</b>

\* Purchased 6/22/2000 & Matures 09/01/2021





**Orange County Treasurer-Tax Collector**  
**Portfolio Holdings of Debt Issued by Pool Participants**  
**For the Month Ended January 31, 2021**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&amp;P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
<b>COUNTY OF ORANGE</b>								
Taxable Pension Obligation Bonds, 2020 Series A	1/14/2020	4/30/2021	1.82%	NR	115,974,000	Extended Fund*	115,974,000	115,974,000
Taxable Pension Obligation Bonds, 2021	1/14/2021	7/30/2021	0.37%	NR	121,200,000	Extended Fund*	121,200,000	121,200,000
Taxable Pension Obligation Bonds, 2021 Series A	1/14/2021	10/29/2021	0.40%	NR	121,200,000	Extended Fund*	121,200,000	121,200,000
Taxable Pension Obligation Bonds, 2021 Series A	1/14/2021	1/31/2022	0.35%	NR	121,200,000	Extended Fund*	121,200,000	121,200,000
Taxable Pension Obligation Bonds, 2021 Series A	1/14/2021	4/29/2022	0.30%	NR	121,200,000	Extended Fund*	121,200,000	121,200,000
					<b>\$ 600,774,000</b>		<b>\$ 600,774,000</b>	<b>\$ 600,774,000</b>

\* Percentage breakdown of Extended Fund ownership:  
Orange County Investment Pool – 47.87%  
Orange County Educational Investment Pool – 52.13%

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

**Orange County Treasurer-Tax Collector  
Temporary Transfers to School Districts\*\*  
Fiscal Years 2011/2012 through 2020/2021**

<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	0.560%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	-
Anaheim Union High	10/10/2012	1/31/2013	0.440%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.380%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.470%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.760%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.780%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim City	4/29/2013	8/31/2013	0.380%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.340%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.470%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.460%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.760%	10,000,000	Educational Money Market Fund	10,000,000	-
Brea Olinda	4/30/2012	10/31/2012	0.560%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.360%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.340%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.460%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.800%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.780%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.340%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	9/28/2018	1/31/2019	2.238%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	9/27/2019	1/31/2020	2.130%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	9/24/2020	1/29/2021	0.926%	40,000,000	Educational Money Market Fund	40,000,000	-
Fullerton Joint Union High	4/30/2012	10/31/2012	0.560%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.380%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.560%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.380%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.470%	2,000,000	Educational Money Market Fund	2,000,000	-
Ocean View	4/29/2013	8/31/2013	0.380%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.440%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.380%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.560%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.380%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.470%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.760%	1,000,000	Educational Money Market Fund	1,000,000	-
<b>Total Temporary Transfers</b>				<b>\$ 867,700,000</b>		<b>\$ 867,700,000</b>	<b>-</b>

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

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

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

Transaction Date From 01-Jan-2021 To 31-Jan-2021

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: County Money Mkt Fnd</b>												
1097490	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0500 / 0.0500					
				1/6/2021	1/4/2021	PURC		50,000,000.00	49,999,861.10	0.00	0.00	(49,999,861.11)
1097691	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0780 / 0.0780					
				1/28/2021	1/5/2021	PURC		50,000,000.00	49,997,508.35	0.00	0.00	(49,997,508.33)
1097490	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0500 / 0.0500					
				1/6/2021	1/6/2021	MAT		(50,000,000.00)	(49,999,861.11)	0.00	(138.89)	50,000,000.00
1097899	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0680 / 0.0680					
				2/3/2021	1/6/2021	PURC		18,100,000.00	18,099,042.71	0.00	0.00	(18,099,042.71)
1096018	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0750 / 0.0750					
				1/8/2021	1/8/2021	MAT		(10,000,000.00)	(9,999,562.50)	0.00	(437.50)	10,000,000.00
1095652	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0700 / 0.0700					
				1/13/2021	1/13/2021	MAT		(30,000,000.00)	(29,998,366.67)	0.00	(1,633.33)	30,000,000.00
1099285	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0710 / 0.0710					
				3/9/2021	1/19/2021	PURC		50,000,000.00	49,995,168.05	0.00	0.00	(49,995,168.06)
1095651	US TREASURY N/B	/DEUTSCHE	TBILL				0.0710 / 0.0710					
				1/21/2021	1/21/2021	MAT		(35,000,000.00)	(34,997,515.00)	0.00	(2,485.00)	35,000,000.00
1099676	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0650 / 0.0650					
				3/9/2021	1/21/2021	PURC		50,000,000.00	49,995,756.95	0.00	0.00	(49,995,756.94)
1100185	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0580 / 0.0580					
				3/9/2021	1/26/2021	PURC		20,000,000.00	19,998,646.66	0.00	0.00	(19,998,646.67)
1097691	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0780 / 0.0780					
				1/28/2021	1/28/2021	MAT		(50,000,000.00)	(49,997,508.33)	0.00	(2,491.67)	50,000,000.00
1100496	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0520 / 0.0520					
				3/18/2021	1/28/2021	PURC		30,000,000.00	29,997,876.66	0.00	0.00	(29,997,876.67)
1100497	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				0.0480 / 0.0480					
				3/4/2021	1/28/2021	PURC		50,000,000.00	49,997,666.65	0.00	0.00	(49,997,666.67)
1100502	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0300 / 0.0300					

**County of Orange**  
**Treasurer-Tax Collector's Office**  
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Transaction Date From 01-Jan-2021 To 31-Jan-2021

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>County Money Mkt Fnd</b>			2/19/2021	1/28/2021	PURC		17,708,000.00	17,707,675.34	0.00	0.00	(17,707,675.35)
<b>Sub Total:</b>								<b><u>160,808,000.00</u></b>	<b><u>160,796,388.86</u></b>	<b><u>0.00</u></b>	<b><u>(7,186.39)</u></b>	<b><u>(160,789,202.51)</u></b>
<b>Fund:</b>	<b>Extended Fund</b>											
965820	FED FARM CR BK	/MORGAN STANLEY	AGNFI				2.7000 / 2.7357					
				7/2/2021	1/2/2021	INT		0.00	0.00	0.00	(378,594.00)	378,594.00
1087567	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.0600 / 0.0600					
				1/4/2021	1/4/2021	MAT		(41,500,000.00)	(41,494,328.33)	0.00	(5,671.67)	41,500,000.00
1090498	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0800 / 0.0800					
				1/4/2021	1/4/2021	MAT		(50,000,000.00)	(49,993,222.22)	0.00	(6,777.78)	50,000,000.00
1090857	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0810 / 0.0810					
				1/4/2021	1/4/2021	MAT		(45,400,000.00)	(45,393,973.15)	0.00	(6,026.85)	45,400,000.00
1091005	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0850 / 0.0850					
				1/4/2021	1/4/2021	MAT		(31,000,000.00)	(30,995,901.11)	0.00	(4,098.89)	31,000,000.00
1091006	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0850 / 0.0850					
				1/4/2021	1/4/2021	MAT		(8,000,000.00)	(7,998,942.22)	0.00	(1,057.78)	8,000,000.00
1091201	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0850 / 0.0850					
				1/4/2021	1/4/2021	MAT		(32,000,000.00)	(31,995,844.44)	0.00	(4,155.56)	32,000,000.00
1097485	US TREASURY N/B	/RBC	CMB				0.0630 / 0.0630					
				3/30/2021	1/4/2021	PURC		50,000,000.00	49,992,562.50	0.00	0.00	(49,992,562.50)
1097486	US TREASURY N/B	/MORGAN STANLEY	CMB				0.0615 / 0.0615					
				3/30/2021	1/4/2021	PURC		50,000,000.00	49,992,739.60	0.00	0.00	(49,992,739.58)
1097487	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	CMB				0.0780 / 0.0780					
				4/13/2021	1/4/2021	PURC		50,000,000.00	49,989,275.00	0.00	0.00	(49,989,275.00)
1097488	US TREASURY N/B	/BNP PARIBAS	CMB				0.0740 / 0.0740					
				4/20/2021	1/4/2021	PURC		50,000,000.00	49,989,105.55	0.00	0.00	(49,989,105.56)
1097491	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0500 / 0.0500					
				1/6/2021	1/4/2021	PURC		50,000,000.00	49,999,861.10	0.00	0.00	(49,999,861.11)
1079899	US TREASURY N/B	/DEUTSCHE	CMB				0.1070 / 0.1070					
				1/5/2021	1/5/2021	MAT		(50,000,000.00)	(49,979,045.83)	0.00	(20,954.17)	50,000,000.00

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

Transaction Date From 01-Jan-2021 To 31-Jan-2021

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1093104	US TREASURY N/B	/RBC	TBILL				0.0605 / 0.0605					
				1/5/2021	1/5/2021	MAT		(50,000,000.00)	(49,996,554.86)	0.00	(3,445.14)	50,000,000.00
1093732	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0585 / 0.0585					
				1/5/2021	1/5/2021	MAT		(34,000,000.00)	(33,998,121.50)	0.00	(1,878.50)	34,000,000.00
1095115	US TREASURY N/B	/RBC	TBILL				0.0600 / 0.0600					
				1/5/2021	1/5/2021	MAT		(10,000,000.00)	(9,999,583.33)	0.00	(416.67)	10,000,000.00
1097689	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0800 / 0.0800					
				3/10/2021	1/5/2021	PURC		16,000,000.00	15,997,724.43	0.00	0.00	(15,997,724.44)
1097692	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0770 / 0.0770					
				3/2/2021	1/5/2021	PURC		50,000,000.00	49,994,011.10	0.00	0.00	(49,994,011.11)
1097693	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				0.0725 / 0.0725					
				3/11/2021	1/5/2021	PURC		10,000,000.00	9,998,690.97	0.00	0.00	(9,998,690.97)
1097694	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0700 / 0.0700					
				3/18/2021	1/5/2021	PURC		50,000,000.00	49,993,000.00	0.00	0.00	(49,993,000.00)
1097696	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				0.0700 / 0.0700					
				1/13/2021	1/5/2021	PURC		18,000,000.00	17,999,719.99	0.00	0.00	(17,999,720.00)
1090284	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0400 / 0.0400					
				1/6/2021	1/6/2021	MAT		(11,000,000.00)	(10,999,217.78)	0.00	(782.22)	11,000,000.00
1094507	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0500 / 0.0500					
				1/6/2021	1/6/2021	MAT		(20,000,000.00)	(19,999,194.44)	0.00	(805.56)	20,000,000.00
1094741	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0600 / 0.0600					
				1/6/2021	1/6/2021	MAT		(50,000,000.00)	(49,997,666.67)	0.00	(2,333.33)	50,000,000.00
1097491	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0500 / 0.0500					
				1/6/2021	1/6/2021	MAT		(50,000,000.00)	(49,999,861.11)	0.00	(138.89)	50,000,000.00
1097900	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0500 / 0.0500					
				3/31/2021	1/6/2021	PURC		50,000,000.00	49,994,166.65	0.00	0.00	(49,994,166.67)
1097901	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0500 / 0.0500					

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Transaction Date From 01-Jan-2021 To 31-Jan-2021

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: Extended Fund</b>												
1097902	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	3/31/2021	1/6/2021	PURC	0.0500 / 0.0500	50,000,000.00	49,994,166.65	0.00	0.00	(49,994,166.67)
1074843	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	3/31/2021	1/6/2021	PURC	0.1530 / 0.1531	30,000,000.00	29,996,499.99	0.00	0.00	(29,996,500.00)
1093562	US TREASURY N/B	/BANK OF AMERICA	TBILL	1/7/2021	1/7/2021	MAT	0.0750 / 0.0750	(40,000,000.00)	(39,969,060.00)	0.00	(30,940.00)	40,000,000.00
1093957	US TREASURY N/B	/BNP PARIBAS	TBILL	1/7/2021	1/7/2021	MAT	0.0730 / 0.0730	(30,000,000.00)	(29,997,687.50)	0.00	(2,312.50)	30,000,000.00
1093958	US TREASURY N/B	/BNP PARIBAS	TBILL	1/7/2021	1/7/2021	MAT	0.0730 / 0.0730	(50,000,000.00)	(49,996,451.39)	0.00	(3,548.61)	50,000,000.00
1098063	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	1/7/2021	1/7/2021	MAT	0.0600 / 0.0600	(50,000,000.00)	(49,996,451.39)	0.00	(3,548.61)	50,000,000.00
1088788	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	4/14/2021	1/7/2021	PURC	0.0600 / 0.0600	40,000,000.00	39,993,533.32	0.00	0.00	(39,993,533.33)
1088956	FHLB DISC CORP	/DEUTSCHE	AGDN	1/8/2021	1/8/2021	MAT	0.0600 / 0.0600	(10,000,000.00)	(9,998,700.00)	0.00	(1,300.00)	10,000,000.00
1098228	US TREASURY N/B	/DEUTSCHE	TBILL	1/8/2021	1/8/2021	MAT	0.0720 / 0.0720	(30,000,000.00)	(29,996,150.00)	0.00	(3,850.00)	30,000,000.00
1098229	US TREASURY N/B	/BANK OF AMERICA	TBILL	1/12/2021	1/8/2021	PURC	0.0810 / 0.0810	40,000,000.00	39,999,680.00	0.00	0.00	(39,999,680.00)
1056506	FED FARM CR BK	/DEUTSCHE	AGNF1	2/18/2021	1/8/2021	PURC	1.5500 / 1.4908	50,000,000.00	49,995,387.50	0.00	0.00	(49,995,387.50)
1075019	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	1/10/2024	1/10/2021	INT	0.2500 / 0.3221	0.00	0.00	0.00	(116,250.00)	116,250.00
1075020	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1	7/10/2023	1/10/2021	INT	0.2500 / 0.3221	0.00	0.00	0.00	(62,500.00)	62,500.00
996192	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1	7/10/2023	1/10/2021	INT	2.6250 / 2.6502	0.00	0.00	0.00	(62,500.00)	62,500.00
				1/11/2022	1/11/2021	INT		0.00	0.00	0.00	(288,750.00)	288,750.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1081749	US TREASURY N/B	/BNP PARIBAS	CMB				0.1090 / 0.1090					
				1/12/2021	1/12/2021	MAT		(50,000,000.00)	(49,979,713.89)	0.00	(20,286.11)	50,000,000.00
1088325	US TREASURY N/B	/BARCLAYS CAPITAL	CMB				0.0900 / 0.0900					
				1/12/2021	1/12/2021	MAT		(40,000,000.00)	(39,991,600.00)	0.00	(8,400.00)	40,000,000.00
1088784	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0900 / 0.0900					
				1/12/2021	1/12/2021	MAT		(50,000,000.00)	(49,989,750.00)	0.00	(10,250.00)	50,000,000.00
1088785	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0900 / 0.0900					
				1/12/2021	1/12/2021	MAT		(50,000,000.00)	(49,989,750.00)	0.00	(10,250.00)	50,000,000.00
1089132	US TREASURY N/B	/FTN FINANCIAL	CMB				0.0830 / 0.0830					
				1/12/2021	1/12/2021	MAT		(50,000,000.00)	(49,991,008.33)	0.00	(8,991.67)	50,000,000.00
1089694	US TREASURY N/B	/DEUTSCHE	CMB				0.0800 / 0.0800					
				1/12/2021	1/12/2021	MAT		(50,000,000.00)	(49,991,666.67)	0.00	(8,333.33)	50,000,000.00
1091512	US TREASURY N/B	/RBC	TBILL				0.0840 / 0.0840					
				1/12/2021	1/12/2021	MAT		(40,000,000.00)	(39,994,400.00)	0.00	(5,600.00)	40,000,000.00
1091513	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0850 / 0.0850					
				1/12/2021	1/12/2021	MAT		(6,369,000.00)	(6,368,097.73)	0.00	(902.27)	6,369,000.00
1094743	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				0.0650 / 0.0650					
				1/12/2021	1/12/2021	MAT		(22,000,000.00)	(21,998,649.44)	0.00	(1,350.56)	22,000,000.00
1094744	US TREASURY N/B	/DEUTSCHE	TBILL				0.0680 / 0.0680					
				1/12/2021	1/12/2021	MAT		(50,000,000.00)	(49,996,788.89)	0.00	(3,211.11)	50,000,000.00
1094745	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0660 / 0.0660					
				1/12/2021	1/12/2021	MAT		(50,000,000.00)	(49,996,883.33)	0.00	(3,116.67)	50,000,000.00
1098228	US TREASURY N/B	/DEUTSCHE	TBILL				0.0720 / 0.0720					
				1/12/2021	1/12/2021	MAT		(40,000,000.00)	(39,999,680.00)	0.00	(320.00)	40,000,000.00
1098586	US TREASURY N/B	/DEUTSCHE	TBILL				0.0725 / 0.0725					
				1/14/2021	1/12/2021	PURC		50,000,000.00	49,999,798.60	0.00	0.00	(49,999,798.61)
1098587	US TREASURY N/B	/DEUTSCHE	TBILL				0.0725 / 0.0725					
				1/14/2021	1/12/2021	PURC		50,000,000.00	49,999,798.60	0.00	0.00	(49,999,798.61)
1098588	US TREASURY N/B	/DEUTSCHE	TBILL				0.0725 / 0.0725					
				1/14/2021	1/12/2021	PURC		50,000,000.00	49,999,798.60	0.00	0.00	(49,999,798.61)
1098589	US TREASURY N/B	/DEUTSCHE	TBILL				0.0725 / 0.0725					
				1/14/2021	1/12/2021	PURC		50,000,000.00	49,999,798.60	0.00	0.00	(49,999,798.61)

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1098590	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0730 / 0.0730					
				1/14/2021	1/12/2021	PURC		50,000,000.00	49,999,797.20	0.00	0.00	(49,999,797.22)
1098591	US TREASURY N/B	/DEUTSCHE	TBILL				0.0725 / 0.0725					
				1/14/2021	1/12/2021	PURC		50,000,000.00	49,999,798.60	0.00	0.00	(49,999,798.61)
1098592	US TREASURY N/B	/DEUTSCHE	TBILL				0.0725 / 0.0725					
				1/14/2021	1/12/2021	PURC		40,000,000.00	39,999,838.88	0.00	0.00	(39,999,838.89)
1098593	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0500 / 0.0500					
				1/14/2021	1/12/2021	PURC		34,133,000.00	34,132,905.18	0.00	0.00	(34,132,905.19)
1097696	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				0.0700 / 0.0700					
				1/13/2021	1/13/2021	MAT		(18,000,000.00)	(17,999,720.00)	0.00	(280.00)	18,000,000.00
1089515	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0800 / 0.0800					
				1/14/2021	1/14/2021	MAT		(50,000,000.00)	(49,991,333.33)	0.00	(8,666.67)	50,000,000.00
1089692	US TREASURY N/B	/DEUTSCHE	TBILL				0.0800 / 0.0800					
				1/14/2021	1/14/2021	MAT		(50,000,000.00)	(49,991,444.44)	0.00	(8,555.56)	50,000,000.00
1089693	US TREASURY N/B	/DEUTSCHE	TBILL				0.0800 / 0.0800					
				1/14/2021	1/14/2021	MAT		(50,000,000.00)	(49,991,444.44)	0.00	(8,555.56)	50,000,000.00
1092029	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0680 / 0.0680					
				1/14/2021	1/14/2021	MAT		(25,000,000.00)	(24,997,261.11)	0.00	(2,738.89)	25,000,000.00
1094506	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0710 / 0.0710					
				1/14/2021	1/14/2021	MAT		(50,000,000.00)	(49,996,351.39)	0.00	(3,648.61)	50,000,000.00
1094746	US TREASURY N/B	/DEUTSCHE	TBILL				0.0665 / 0.0665					
				1/14/2021	1/14/2021	MAT		(20,000,000.00)	(19,998,670.00)	0.00	(1,330.00)	20,000,000.00
1095116	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				0.0600 / 0.0600					
				1/14/2021	1/14/2021	MAT		(50,000,000.00)	(49,997,166.67)	0.00	(2,833.33)	50,000,000.00
1095117	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0615 / 0.0615					
				1/14/2021	1/14/2021	MAT		(33,000,000.00)	(32,998,083.25)	0.00	(1,916.75)	33,000,000.00
1095118	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0615 / 0.0615					
				1/14/2021	1/14/2021	MAT		(50,000,000.00)	(49,997,095.83)	0.00	(2,904.17)	50,000,000.00
1095119	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				0.0600 / 0.0600					



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<b>Fund:</b>	<b>Extended Fund</b>											
1098586	US TREASURY N/B	/DEUTSCHE	TBILL	1/14/2021	1/14/2021	MAT	0.0725 / 0.0725	(15,000,000.00)	(14,999,150.00)	0.00	(850.00)	15,000,000.00
1098587	US TREASURY N/B	/DEUTSCHE	TBILL	1/14/2021	1/14/2021	MAT	0.0725 / 0.0725	(50,000,000.00)	(49,999,798.61)	0.00	(201.39)	50,000,000.00
1098588	US TREASURY N/B	/DEUTSCHE	TBILL	1/14/2021	1/14/2021	MAT	0.0725 / 0.0725	(50,000,000.00)	(49,999,798.61)	0.00	(201.39)	50,000,000.00
1098589	US TREASURY N/B	/DEUTSCHE	TBILL	1/14/2021	1/14/2021	MAT	0.0725 / 0.0725	(50,000,000.00)	(49,999,798.61)	0.00	(201.39)	50,000,000.00
1098590	US TREASURY N/B	/BANK OF AMERICA	TBILL	1/14/2021	1/14/2021	MAT	0.0730 / 0.0730	(50,000,000.00)	(49,999,798.61)	0.00	(201.39)	50,000,000.00
1098591	US TREASURY N/B	/DEUTSCHE	TBILL	1/14/2021	1/14/2021	MAT	0.0725 / 0.0725	(50,000,000.00)	(49,999,797.22)	0.00	(202.78)	50,000,000.00
1098592	US TREASURY N/B	/DEUTSCHE	TBILL	1/14/2021	1/14/2021	MAT	0.0725 / 0.0725	(50,000,000.00)	(49,999,798.61)	0.00	(201.39)	50,000,000.00
1098593	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	1/14/2021	1/14/2021	MAT	0.0500 / 0.0500	(40,000,000.00)	(39,999,838.89)	0.00	(161.11)	40,000,000.00
1098789	COUNTY OF ORANGE	/	OCPOB2021M	1/14/2021	1/14/2021	MAT	0.3740 / 0.3740	(34,133,000.00)	(34,132,905.19)	0.00	(94.81)	34,133,000.00
1098790	COUNTY OF ORANGE	/	OCPOB2021A	7/30/2021	1/14/2021	PURC	0.3980 / 0.3980	121,200,000.00	121,200,000.00	0.00	0.00	(121,200,000.00)
1098791	COUNTY OF ORANGE	/	OCPOB2021A	10/29/2021	1/14/2021	PURC	0.4180 / 0.3520	121,200,000.00	121,200,000.00	0.00	0.00	(121,200,000.00)
1098792	COUNTY OF ORANGE	/	OCPOB2021A	1/31/2022	1/14/2021	PURC	0.3880 / 0.3035	121,200,000.00	121,200,000.00	0.00	0.00	(121,200,000.00)
1098817	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	4/29/2022	1/14/2021	PURC	0.0755 / 0.0755	121,200,000.00	121,200,000.00	0.00	0.00	(121,200,000.00)
1098818	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	4/22/2021	1/14/2021	PURC	0.0755 / 0.0755	30,000,000.00	29,993,834.16	0.00	0.00	(29,993,834.17)
968919	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1	4/22/2021	1/14/2021	PURC	2.7000 / 2.7592	50,000,000.00	49,989,723.60	0.00	0.00	(49,989,723.61)
				7/16/2021	1/16/2021	INT		0.00	0.00	0.00	(337,500.00)	337,500.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.4814 / 2.5496					
				7/16/2021	1/16/2021	INT		0.00	0.00	0.00	(131.86)	131.86
968916	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.8000 / 2.8779					
				7/18/2022	1/18/2021	INT		0.00	0.00	0.00	(173,600.00)	173,600.00
968918	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.8000 / 2.8727					
				7/18/2022	1/18/2021	INT		0.00	0.00	0.00	(108,150.00)	108,150.00
997717	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				2.6000 / 2.6714					
				1/18/2022	1/18/2021	INT		0.00	0.00	0.00	(182,000.00)	182,000.00
999152	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.6000 / 2.5944					
				1/18/2022	1/18/2021	INT		0.00	0.00	0.00	(137,800.00)	137,800.00
1062782	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				0.5300 / 0.6785					
				1/18/2022	1/18/2021	INT		0.00	0.00	0.00	(111,300.00)	111,300.00
968047	FED FARM CR BK	/DEUTSCHE	AGNF1				2.7000 / 2.7203					
				1/19/2021	1/19/2021	INT		0.00	0.00	0.00	(67,500.00)	67,500.00
				1/19/2021	1/19/2021	MAT		(5,000,000.00)	(4,997,562.95)	0.00	(2,437.05)	5,000,000.00
968048	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7000 / 2.7203					
				1/19/2021	1/19/2021	INT		0.00	0.00	0.00	(67,500.00)	67,500.00
				1/19/2021	1/19/2021	MAT		(5,000,000.00)	(4,997,562.95)	0.00	(2,437.05)	5,000,000.00
968049	FED FARM CR BK	/DEUTSCHE	AGNF1				2.7000 / 2.7369					
				1/19/2021	1/19/2021	INT		0.00	0.00	0.00	(189,000.00)	189,000.00
				1/19/2021	1/19/2021	MAT		(14,000,000.00)	(13,987,615.18)	0.00	(12,384.82)	14,000,000.00
1099284	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0800 / 0.0800					
				4/22/2021	1/19/2021	PURC		50,000,000.00	49,989,666.65	0.00	0.00	(49,989,666.67)
1099473	FHLB DISC CORP	/DAIWA	AGDN				0.0600 / 0.0600					
				4/30/2021	1/20/2021	PURC		50,000,000.00	49,991,666.65	0.00	0.00	(49,991,666.67)
1054711	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				1.6000 / 1.5419					
				1/21/2022	1/21/2021	INT		0.00	0.00	0.00	(400,000.00)	400,000.00
1054712	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.6000 / 1.5419					
				1/21/2022	1/21/2021	INT		0.00	0.00	0.00	(147,600.00)	147,600.00
1099674	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0600 / 0.0600					
				5/10/2021	1/21/2021	PURC		29,200,000.00	29,194,695.32	0.00	0.00	(29,194,695.33)

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<b>Fund: Extended Fund</b>												
1099675	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0600 / 0.0600					
				5/10/2021	1/21/2021	PURC		50,000,000.00	49,990,916.65	0.00	0.00	(49,990,916.67)
982998	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				2.9500 / 2.9700					
				1/22/2021	1/22/2021	INT		0.00	0.00	0.00	(177,000.00)	177,000.00
				1/22/2021	1/22/2021	MAT		(12,000,000.00)	(11,995,128.00)	0.00	(4,872.00)	12,000,000.00
1089133	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				1/22/2021	1/22/2021	MAT		(40,000,000.00)	(39,991,200.00)	0.00	(8,800.00)	40,000,000.00
1089319	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0600 / 0.0600					
				1/22/2021	1/22/2021	MAT		(10,000,000.00)	(9,998,550.00)	0.00	(1,450.00)	10,000,000.00
984598	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 2.9752					
				1/24/2022	1/24/2021	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
984604	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 2.9752					
				1/24/2022	1/24/2021	INT		0.00	0.00	0.00	(750,000.00)	750,000.00
985277	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 3.0224					
				1/24/2022	1/24/2021	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
1076499	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.1250 / 0.2380					
				7/25/2022	1/25/2021	INT		0.00	0.00	0.00	(6,319.44)	6,319.44
1076500	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.2380					
				7/25/2022	1/25/2021	INT		0.00	0.00	0.00	(0.01)	0.01
				7/25/2022	1/25/2021	INT		0.00	0.00	0.00	(4,739.58)	4,739.58
985276	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				3.0000 / 2.9534					
				1/26/2021	1/26/2021	INT		0.00	0.00	0.00	(441,000.00)	441,000.00
				1/26/2021	1/26/2021	MAT		(29,400,000.00)	(29,429,929.20)	0.00	29,929.20	29,400,000.00
1100184	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.3750 / 0.0509					
				4/30/2021	1/26/2021	PURC		50,000,000.00	50,171,875.00	165,227.90	0.00	(50,337,102.90)
1054908	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				1.5500 / 1.5578					
				1/28/2022	1/28/2021	INT		0.00	0.00	0.00	(232,500.00)	232,500.00
1055586	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				1.5500 / 1.4957					

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<b>Fund:</b>		<b>Extended Fund</b>										
1093307	US TREASURY N/B	/BANK OF AMERICA	TBILL	1/28/2022	1/28/2021	INT	0.0700 / 0.0700	0.00	0.00	0.00	(310,000.00)	310,000.00
1094966	US TREASURY N/B	/MORGAN STANLEY	TBILL	1/28/2021	1/28/2021	MAT	0.0615 / 0.0615	(40,000,000.00)	(39,995,411.11)	0.00	(4,588.89)	40,000,000.00
1094967	US TREASURY N/B	/DEUTSCHE	TBILL	1/28/2021	1/28/2021	MAT	0.0615 / 0.0615	(50,000,000.00)	(49,995,814.58)	0.00	(4,185.42)	50,000,000.00
1100372	APPLE INC.	/	CALLMTN	1/28/2021	1/28/2021	MAT	2.2500 / 2.2284	(39,000,000.00)	(38,996,735.38)	0.00	(3,264.62)	39,000,000.00
1100375	APPLE INC.	/	CALLMTN	2/23/2021	1/28/2021	PURC	2.2500 / 2.2284	10,000,000.00	10,096,875.00	0.00	0.00	(10,096,875.00)
1100376	APPLE INC.	/	CALLMTN	2/23/2021	1/28/2021	PURC	2.2500 / 2.2284	25,000,000.00	25,242,187.50	0.00	0.00	(25,242,187.50)
1100377	APPLE INC.	/	CALLMTN	2/23/2021	1/28/2021	PURC	2.2500 / 2.2284	5,000,000.00	5,048,437.50	0.00	0.00	(5,048,437.50)
1100378	APPLE INC.	/	CALLMTN	2/23/2021	1/28/2021	PURC	2.2500 / 2.2284	15,000,000.00	15,145,312.50	0.00	0.00	(15,145,312.50)
1100379	APPLE INC.	/	CALLMTN	2/23/2021	1/28/2021	PURC	2.2500 / 2.2284	2,025,000.00	2,044,617.19	0.00	0.00	(2,044,617.19)
1100380	APPLE INC.	/	CALLMTN	2/23/2021	1/28/2021	PURC	2.2500 / 2.2284	10,000,000.00	10,096,875.00	0.00	0.00	(10,096,875.00)
1100381	APPLE INC.	/	CALLMTN	2/23/2021	1/28/2021	PURC	2.2500 / 2.2284	10,000,000.00	10,096,875.00	0.00	0.00	(10,096,875.00)
1100382	APPLE INC.	/	CALLMTN	2/23/2021	1/28/2021	PURC	2.2500 / 2.2284	2,000,000.00	2,019,375.00	0.00	0.00	(2,019,375.00)
1100383	APPLE INC.	/	CALLMTN	2/23/2021	1/28/2021	PURC	2.2500 / 2.2284	5,547,000.00	5,600,736.56	0.00	0.00	(5,600,736.56)
1100384	APPLE INC.	/	CALLMTN	2/23/2021	1/28/2021	PURC	2.2500 / 2.2284	1,800,000.00	1,817,437.50	0.00	0.00	(1,817,437.50)
1100498	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	2/23/2021	1/28/2021	PURC	0.0575 / 0.0575	13,250,000.00	13,378,359.38	0.00	0.00	(13,378,359.38)
960138	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNFI	4/22/2021	1/28/2021	PURC	2.2500 / 2.5891	50,000,000.00	49,993,291.65	0.00	0.00	(49,993,291.67)
				1/29/2021	1/29/2021	INT		0.00	0.00	0.00	(225,000.00)	225,000.00
				1/29/2021	1/29/2021	MAT		(20,000,000.00)	(19,824,920.00)	0.00	(175,080.00)	20,000,000.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: Extended Fund</b>												
1052660	COUNTY OF ORANGE	/	OCPOB2020A				1.7700 / 1.4855					
				1/29/2021	1/29/2021	INT		0.00	0.00	0.00	(507,478.52)	507,478.52
				1/29/2021	1/29/2021	MAT		(115,973,000.00)	(115,973,000.00)	0.00	0.00	115,973,000.00
1052661	COUNTY OF ORANGE	/	OCPOB2020A				1.8200 / 1.8231					
				4/30/2021	1/29/2021	INT		0.00	0.00	0.00	(521,818.57)	521,818.57
1090281	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				1/29/2021	1/29/2021	MAT		(25,000,000.00)	(24,994,562.50)	0.00	(5,437.50)	25,000,000.00
1090282	FHLB DISC CORP	/UBS	AGDN				0.0900 / 0.0900					
				1/29/2021	1/29/2021	MAT		(22,000,000.00)	(21,995,215.00)	0.00	(4,785.00)	22,000,000.00
1094158	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0720 / 0.0720					
				1/29/2021	1/29/2021	MAT		(40,000,000.00)	(39,995,520.00)	0.00	(4,480.00)	40,000,000.00
1094159	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0720 / 0.0720					
				1/29/2021	1/29/2021	MAT		(12,000,000.00)	(11,998,656.00)	0.00	(1,344.00)	12,000,000.00
1094162	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0720 / 0.0720					
				1/29/2021	1/29/2021	MAT		(23,700,000.00)	(23,697,345.60)	0.00	(2,654.40)	23,700,000.00
1100735	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0510 / 0.0510					
				4/8/2021	1/29/2021	PURC		50,000,000.00	49,995,112.50	0.00	0.00	(49,995,112.50)
1100736	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0500 / 0.0500					
				4/8/2021	1/29/2021	PURC		50,000,000.00	49,995,208.35	0.00	0.00	(49,995,208.33)
1100737	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0480 / 0.0480					
				4/29/2021	1/29/2021	PURC		50,000,000.00	49,994,000.00	0.00	0.00	(49,994,000.00)
1100739	FHLB DISC CORP	/DAIWA	AGDN				0.0750 / 0.0750					
				7/30/2021	1/29/2021	PURC		11,177,000.00	11,172,762.05	0.00	0.00	(11,172,762.05)
980701	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.1250 / 2.9847					
				7/31/2021	1/31/2021	INT		0.00	0.00	0.00	(28,125.00)	28,125.00
1010166	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.5000 / 2.4273					
				1/31/2021	1/31/2021	INT		0.00	0.00	0.00	(625,000.00)	625,000.00
				1/31/2021	1/31/2021	MAT		(50,000,000.00)	(50,062,500.00)	0.00	62,500.00	50,000,000.00
<b>Sub Total:</b>								<b>(396,543,000.00)</b>	<b>(395,188,929.49)</b>	<b>165,227.90</b>	<b>(7,334,228.17)</b>	<b>402,357,929.49</b>
<b>Fund: Educational Money Mkt Fnd</b>												

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: Educational Money Mkt Fnd</b>												
1097472	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0650 / 0.0650					
				1/4/2021	1/4/2021	MAT		(47,000,000.00)	(46,997,793.61)	0.00	(2,206.39)	47,000,000.00
1097489	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0650 / 0.0650					
				2/11/2021	1/4/2021	PURC		50,000,000.00	49,996,569.45	0.00	0.00	(49,996,569.44)
1097492	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0700 / 0.0700					
				2/3/2021	1/4/2021	PURC		13,000,000.00	12,999,241.67	0.00	0.00	(12,999,241.67)
1097493	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0600 / 0.0600					
				1/20/2021	1/4/2021	PURC		15,000,000.00	14,999,600.00	0.00	0.00	(14,999,600.00)
1097494	US TREASURY N/B	/RBC	TBILL				0.0705 / 0.0705					
				2/9/2021	1/4/2021	PURC		50,000,000.00	49,996,475.00	0.00	0.00	(49,996,475.00)
1097495	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0700 / 0.0700					
				2/4/2021	1/4/2021	PURC		50,000,000.00	49,996,986.10	0.00	0.00	(49,996,986.11)
1097496	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0750 / 0.0750					
				2/16/2021	1/4/2021	PURC		50,000,000.00	49,995,520.85	0.00	0.00	(49,995,520.83)
1097695	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0700 / 0.0700					
				1/26/2021	1/5/2021	PURC		20,000,000.00	19,999,183.32	0.00	0.00	(19,999,183.33)
1097697	US TREASURY N/B	/DEUTSCHE	TBILL				0.0775 / 0.0775					
				1/21/2021	1/5/2021	PURC		50,000,000.00	49,998,277.80	0.00	0.00	(49,998,277.78)
1097698	US TREASURY N/B	/DEUTSCHE	TBILL				0.0760 / 0.0760					
				1/19/2021	1/5/2021	PURC		50,000,000.00	49,998,522.20	0.00	0.00	(49,998,522.22)
1097898	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0300 / 0.0300					
				1/8/2021	1/6/2021	PURC		50,000,000.00	49,999,916.65	0.00	0.00	(49,999,916.67)
1098064	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0400 / 0.0400					
				1/8/2021	1/7/2021	PURC		11,000,000.00	10,999,987.78	0.00	0.00	(10,999,987.78)
1098065	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0400 / 0.0400					
				1/8/2021	1/7/2021	PURC		50,000,000.00	49,999,944.45	0.00	0.00	(49,999,944.44)
1098066	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0400 / 0.0400					
				1/8/2021	1/7/2021	PURC		50,000,000.00	49,999,944.45	0.00	0.00	(49,999,944.44)
1097898	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0300 / 0.0300					
				1/8/2021	1/8/2021	MAT		(50,000,000.00)	(49,999,916.67)	0.00	(83.33)	50,000,000.00
1098064	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0400 / 0.0400					

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<b>Fund:</b>	<b>Educational Money Mkt Fnd</b>											
1098065	FHLB DISC CORP	/TD SECURITIES	AGDN	1/8/2021	1/8/2021	MAT	0.0400 / 0.0400	(11,000,000.00)	(10,999,987.78)	0.00	(12.22)	11,000,000.00
1098066	FHLB DISC CORP	/DEUTSCHE	AGDN	1/8/2021	1/8/2021	MAT	0.0400 / 0.0400	(50,000,000.00)	(49,999,944.44)	0.00	(55.56)	50,000,000.00
1095863	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	1/8/2021	1/8/2021	MAT	0.0700 / 0.0700	(50,000,000.00)	(49,999,944.44)	0.00	(55.56)	50,000,000.00
1095864	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	1/11/2021	1/11/2021	MAT	0.0700 / 0.0700	(50,000,000.00)	(49,997,569.44)	0.00	(2,430.56)	50,000,000.00
1096019	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	1/11/2021	1/11/2021	MAT	0.0700 / 0.0700	(50,000,000.00)	(49,997,569.44)	0.00	(2,430.56)	50,000,000.00
1098395	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	1/11/2021	1/11/2021	MAT	0.0750 / 0.0750	(25,000,000.00)	(24,998,833.33)	0.00	(1,166.67)	25,000,000.00
1098396	FHLB DISC CORP	/DEUTSCHE	AGDN	2/5/2021	1/11/2021	PURC	0.0600 / 0.0600	50,000,000.00	49,997,395.85	0.00	0.00	(49,997,395.83)
1098397	US TREASURY N/B	/BANK OF AMERICA	TBILL	1/15/2021	1/11/2021	PURC	0.0770 / 0.0770	20,000,000.00	19,999,866.66	0.00	0.00	(19,999,866.67)
1094965	US TREASURY N/B	/RBC	TBILL	2/23/2021	1/11/2021	PURC	0.0610 / 0.0610	20,000,000.00	19,998,160.56	0.00	0.00	(19,998,160.56)
1095458	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	1/12/2021	1/12/2021	MAT	0.0665 / 0.0665	(42,000,000.00)	(41,997,651.50)	0.00	(2,348.50)	42,000,000.00
1098594	FHLB DISC CORP	/DEUTSCHE	AGDN	1/12/2021	1/12/2021	MAT	0.0700 / 0.0700	(50,000,000.00)	(49,997,413.89)	0.00	(2,586.11)	50,000,000.00
1098595	US TREASURY N/B	/DEUTSCHE	TBILL	1/27/2021	1/12/2021	PURC	0.0770 / 0.0770	48,000,000.00	47,998,599.98	0.00	0.00	(47,998,600.00)
1098596	US TREASURY N/B	/BANK OF AMERICA	TBILL	1/28/2021	1/12/2021	PURC	0.0770 / 0.0770	50,000,000.00	49,998,288.90	0.00	0.00	(49,998,288.89)
1098597	US TREASURY N/B	/BANK OF AMERICA	TBILL	3/11/2021	1/12/2021	PURC	0.0755 / 0.0755	10,000,000.00	9,998,759.44	0.00	0.00	(9,998,759.44)
1098598	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	2/4/2021	1/12/2021	PURC	0.0700 / 0.0700	50,000,000.00	49,997,588.20	0.00	0.00	(49,997,588.19)
				2/1/2021	1/12/2021	PURC		30,000,000.00	29,998,833.33	0.00	0.00	(29,998,833.33)

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<b>Fund: Educational Money Mkt Fnd</b>												
1098396	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0600 / 0.0600					
				1/15/2021	1/15/2021	MAT		(20,000,000.00)	(19,999,866.67)	0.00	(133.33)	20,000,000.00
1097698	US TREASURY N/B	/DEUTSCHE	TBILL				0.0760 / 0.0760					
				1/19/2021	1/19/2021	MAT		(50,000,000.00)	(49,998,522.22)	0.00	(1,477.78)	50,000,000.00
1097493	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0600 / 0.0600					
				1/20/2021	1/20/2021	MAT		(15,000,000.00)	(14,999,600.00)	0.00	(400.00)	15,000,000.00
1097697	US TREASURY N/B	/DEUTSCHE	TBILL				0.0775 / 0.0775					
				1/21/2021	1/21/2021	MAT		(50,000,000.00)	(49,998,277.78)	0.00	(1,722.22)	50,000,000.00
1099677	US TREASURY N/B	/DEUTSCHE	TBILL				0.0665 / 0.0665					
				3/2/2021	1/21/2021	PURC		30,000,000.00	29,997,783.33	0.00	0.00	(29,997,783.33)
1097695	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0700 / 0.0700					
				1/26/2021	1/26/2021	MAT		(20,000,000.00)	(19,999,183.33)	0.00	(816.67)	20,000,000.00
1098594	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0700 / 0.0700					
				1/27/2021	1/27/2021	MAT		(48,000,000.00)	(47,998,600.00)	0.00	(1,400.00)	48,000,000.00
1098595	US TREASURY N/B	/DEUTSCHE	TBILL				0.0770 / 0.0770					
				1/28/2021	1/28/2021	MAT		(50,000,000.00)	(49,998,288.89)	0.00	(1,711.11)	50,000,000.00
1100499	US TREASURY N/B	/BANK OF AMERICA NA	TBILL				0.0445 / 0.0445					
				3/16/2021	1/28/2021	PURC		50,000,000.00	49,997,095.15	0.00	0.00	(49,997,095.14)
1100500	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0485 / 0.0485					
				3/11/2021	1/28/2021	PURC		50,000,000.00	49,997,170.85	0.00	0.00	(49,997,170.83)
1100501	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0465 / 0.0465					
				3/4/2021	1/28/2021	PURC		35,000,000.00	34,998,417.72	0.00	0.00	(34,998,417.71)
1100503	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0290 / 0.0290					
				2/18/2021	1/28/2021	PURC		50,000,000.00	49,999,154.15	0.00	0.00	(49,999,154.17)
<b>Sub Total:</b>								<b><u>324,000,000.00</u></b>	<b><u>323,978,320.41</u></b>	<b><u>0.00</u></b>	<b><u>(21,036.57)</u></b>	<b><u>(323,957,283.80)</u></b>
<b>Fund: 283-John Wayne Airport</b>												
1097484	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0860 / 0.0860					
				6/25/2021	1/4/2021	PURC		5,000,000.00	4,997,945.56	0.00	0.00	(4,997,945.56)
1084650	US TREASURY N/B	/BNY Mellon Capital Market	CMB				0.0960 / 0.0960					
				1/5/2021	1/5/2021	MAT		(5,000,000.00)	(4,998,600.00)	0.00	(1,400.00)	5,000,000.00



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<b>Fund: 283-John Wayne Airport</b>												
1097690	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0800 / 0.0800					
				3/12/2021	1/5/2021	PURC		5,000,000.00	4,999,266.67	0.00	0.00	(4,999,266.67)
1075018	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.1400 / 0.1401					
				1/7/2021	1/7/2021	MAT		(5,000,000.00)	(4,996,480.56)	0.00	(3,519.44)	5,000,000.00
1098394	US TREASURY N/B	/DEUTSCHE	CMB				0.0870 / 0.0870					
				5/25/2021	1/11/2021	PURC		5,000,000.00	4,998,380.83	0.00	0.00	(4,998,380.83)
1081748	US TREASURY N/B	/DEUTSCHE	CMB				0.1070 / 0.1070					
				1/12/2021	1/12/2021	MAT		(5,000,000.00)	(4,998,008.61)	0.00	(1,991.39)	5,000,000.00
1098819	US TREASURY N/B	/BNP PARIBAS	CMB				0.0850 / 0.0850					
				6/8/2021	1/14/2021	PURC		5,000,000.00	4,998,288.19	0.00	0.00	(4,998,288.19)
1086696	US TREASURY N/B	/DEUTSCHE	TBILL				0.0950 / 0.0950					
				1/28/2021	1/28/2021	MAT		(4,000,000.00)	(3,998,796.67)	0.00	(1,203.33)	4,000,000.00
1100738	FHLB DISC CORP	/DAIWA	AGDN				0.0750 / 0.0750					
				7/30/2021	1/29/2021	PURC		4,000,000.00	3,998,483.33	0.00	0.00	(3,998,483.33)
<b>Sub Total:</b>								<b>5,000,000.00</b>	<b>5,000,478.74</b>	<b>0.00</b>	<b>(8,114.16)</b>	<b>(4,992,364.58)</b>
<b>Fund: 650-Fountain Valley SD40</b>												
882763	FANNIE MAE	/TD SECURITIES	AGNFI				2.0000 / 2.0592					
				1/5/2022	1/5/2021	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
1053766	FANNIE MAE	/Mizuho Securities USA Inc	AGNFI				1.6250 / 1.6351					
				1/7/2025	1/7/2021	INT		0.00	0.00	0.00	(26,812.50)	26,812.50
825557	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.3750 / 1.4960					
				1/31/2021	1/31/2021	INT		0.00	0.00	0.00	(24,062.50)	24,062.50
				1/31/2021	1/31/2021	MAT		(3,500,000.00)	(3,479,680.47)	0.00	(20,319.53)	3,500,000.00
<b>Sub Total:</b>								<b>(3,500,000.00)</b>	<b>(3,479,680.47)</b>	<b>0.00</b>	<b>(106,194.53)</b>	<b>3,585,875.00</b>
<b>Fund: 650-CCCD SERIES 2017E</b>												
936269	FED FARM CR BK	/BANK OF AMERICA	AGNFI				2.9800 / 2.9971					
				1/3/2030	1/3/2021	INT		0.00	0.00	0.00	(29,800.00)	29,800.00
945319	FREDDIE MAC	/Mizuho Securities USA Inc	AGNFI				6.2500 / 3.2042					
				7/15/2032	1/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
938650	FED FARM CR BK	/DEUTSCHE	AGNFI				2.8750 / 2.8890					
				1/18/2028	1/18/2021	INT		0.00	0.00	0.00	(28,750.00)	28,750.00

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

Transaction Date From 01-Jan-2021 To 31-Jan-2021

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: 650-CCCD SERIES 2017E</b>												
948858	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.0500 / 3.3488					
				7/19/2032	1/19/2021	INT		0.00	0.00	0.00	(3,888.75)	3,888.75
<b>Sub Total:</b>								<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(124,938.75)</b>	<b>124,938.75</b>

**Grand Total:**      89,765,000.00      91,106,578.05      165,227.90      (7,601,698.57)      (83,670,107.65)

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

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

For 01-Jan-2021 to 31-Jan-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
<b>AIM#51103-694</b>		<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>				
1/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	20,849,860.15	98580	INVESCO STIC GOVT & AGY PORTFOLIO	1098579
1/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,208,764.00)	98969	INVESCO STIC GOVT & AGY PORTFOLIO	1098968
1/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,600,000.00)	99861	INVESCO STIC GOVT & AGY PORTFOLIO	1099860
1/26/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	19,148,221.00	00181	INVESCO STIC GOVT & AGY PORTFOLIO	1100180
<b>Sub Total Amount Per Account:</b>			<b>19,189,317.15</b>			
<b>AIM#51104-JWA</b>		<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>				
1/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	745.93	97685	INVESCO STIC GOVT & AGY PORTFOLIO	1097684
1/7/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	1098079
1/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,580,000.00)	98389	INVESCO STIC GOVT & AGY PORTFOLIO	1098388
1/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,000,000.00	98582	INVESCO STIC GOVT & AGY PORTFOLIO	1098581
1/14/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,998,288.19)	98814	INVESCO STIC GOVT & AGY PORTFOLIO	1098813
<b>Sub Total Amount Per Account:</b>			<b>(577,542.26)</b>			
<b>GS283</b>		<b>GOLDMAN SACHS - JWA MMF</b>				
1/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(510,000.00)	97478	GOLDMAN SACHS FINL SQ GOVT	1097477
<b>Sub Total Amount Per Account:</b>			<b>(510,000.00)</b>			
<b>GS694</b>		<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>				
1/6/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,701,108.67)		GOLDMAN SACHS FINL SQ GOVT	1097897
1/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,200,000.00)		GOLDMAN SACHS FINL SQ GOVT	1099089
<b>Sub Total Amount Per Account:</b>			<b>(20,901,108.67)</b>			
<b>Invesco Acct# 51105</b>		<b>OC Treasurer X FUND MMF</b>				
1/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,565,540.31		INVESCO STIC GOVT & AGY PORTFOLIO	1097688
1/6/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,015,166.66		INVESCO STIC GOVT & AGY PORTFOLIO	1097896
1/7/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,466.67		INVESCO STIC GOVT & AGY PORTFOLIO	1098062
1/14/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(650,557.78)		INVESCO STIC GOVT & AGY PORTFOLIO	1098816
1/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(24,615,184.67)		INVESCO STIC GOVT & AGY PORTFOLIO	1099281
<b>Sub Total Amount Per Account:</b>			<b>(14,678,568.81)</b>			
<b>MORGAN 283</b>		<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>				
1/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,487,127.09)	97480	MORGAN STANLEY INST LIQUIDITY FUND	1097479
1/7/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,000,000.00	98057	MORGAN STANLEY INST LIQUIDITY FUND	1098056
1/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(418,380.83)	98391	MORGAN STANLEY INST LIQUIDITY FUND	1098390
1/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,000.00	00513	MORGAN STANLEY INST LIQUIDITY FUND	1100512
1/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,998,483.33)	00552	MORGAN STANLEY INST LIQUIDITY FUND	1100551
<b>Sub Total Amount Per Account:</b>			<b>(2,903,991.25)</b>			
<b>MORGAN 694</b>		<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>				
1/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,318,510.00)	99836	MORGAN STANLEY INST LIQUIDITY FUND	1099835

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

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

For 01-Jan-2021 to 31-Jan-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
1/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,985,391.00)	99863	MORGAN STANLEY INST LIQUIDITY FUND	1099862
1/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,815,377.00)	00550	MORGAN STANLEY INST LIQUIDITY FUND	1100549
<b>Sub Total Amount Per Account:</b>			<b>(21,119,278.00)</b>			
<b>MS 740200618</b>		<b>OC Treasurer Extended Fund</b>				
1/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(49,995,067.50)	98227	MORGAN STANLEY INST LIQUIDITY FUND	1098226
1/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	530,000.00	98393	MORGAN STANLEY INST LIQUIDITY FUND	1098392
1/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	12,237,465.65	98584	MORGAN STANLEY INST LIQUIDITY FUND	1098583
1/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	18,000,000.00	98777	MORGAN STANLEY INST LIQUIDITY FUND	1098776
1/20/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(49,991,666.81)	99329	MORGAN STANLEY INST LIQUIDITY FUND	1099328
1/21/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	547,600.00	99672	MORGAN STANLEY INST LIQUIDITY FUND	1099671
1/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	12,177,000.00	99834	MORGAN STANLEY INST LIQUIDITY FUND	1099833
1/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,061,059.00	99865	MORGAN STANLEY INST LIQUIDITY FUND	1099864
1/26/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(20,496,102.87)	00183	MORGAN STANLEY INST LIQUIDITY FUND	1100182
1/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	63,136,296.46	00374	MORGAN STANLEY INST LIQUIDITY FUND	1100373
1/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(23,929,785.79)	00554	MORGAN STANLEY INST LIQUIDITY FUND	1100553
<b>Sub Total Amount Per Account:</b>			<b>(36,723,201.86)</b>			
<b>NORTHERN TRUST</b>		<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>				
1/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,800.00		NORTHERN TRUST COMPANY	1097497
1/14/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,101.48)		NORTHERN TRUST COMPANY	1098815
1/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	62,500.00		NORTHERN TRUST COMPANY	1099088
1/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	28,750.00		NORTHERN TRUST COMPANY	1099282
1/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,888.75		NORTHERN TRUST COMPANY	1099283
<b>Sub Total Amount Per Account:</b>			<b>123,837.27</b>			
<b>Total Amount :</b>			<b>(78,100,536.43)</b>			

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**County of Orange Elected Officials**

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

**Treasury Oversight Committee**

Gary Capata  
Alisa Backstrom  
Frank Davies  
Frank Kim  
Al Mijares  
Laura Parisi  
Richard Rohm

**County of Orange Departments**

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

**County Agencies**

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

**State of California**

CDIAC  
Superior Court

**Orange County School Districts**

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

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

**Orange County Community College Districts  
(CCD)**

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

**Orange County Regional Occupational Programs  
(ROP)**

Capistrano-Laguna Beach ROP  
Coastline ROP  
North Orange County ROP

**Voluntary Pool Participants (date approved)**

Serrano Water District (6-22-99)  
City of Villa Park (10-2-01)  
City of Tustin (5-21-02)  
Mesa Water District (8-9-02)  
Orange County Water District (3-30-04)  
Municipal Water District of OC (7-27-04)  
Orange County Mosquito and Vector Control District  
(11-14-06)  
Buena Park Library District (2-9-10)  
Local Agency Formation Commission (10-5-10)  
Villa Park Community Services Foundation (4-5-11)  
City of Laguna Niguel (3-13-14)  
City of Lake Forest (12-16-15)  
Foothill/Eastern TCA (10-14-16)  
San Joaquin Hills TCA (10-14-16)  
Foothill/Eastern TCA/RCC (11-17-16)  
City of Laguna Woods (5-10-17)  
City of Mission Viejo (10-2-17)  
Placentia Library District (10-16-17)  
City of Huntington Beach (6-25-20)