

Treasurer's Monthly
INVESTMENT
REPORT

February 2021

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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For February 28, 2021**

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



INTERDEPARTMENTAL COMMUNICATION

Date: March 16, 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 February 28, 2021

The Treasurer's Investment Report for the month ended February 28, 2021 is attached, is online at 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 OCMMF and portions of the Extended Fund.

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 14 and 10, 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 67. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 0.64. 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 February 2021, the job market added 379,000 jobs, and January's job numbers were revised upward by 117,000 to 166,000. The U.S. unemployment rate for February decreased to 6.2% from 6.3% in January. The U.S. Gross Domestic Product fourth quarter rate increased to 4.1% compared to the prior reported rate of 4.0%. The Empire State Manufacturing Index increased to 12.1 in February from 3.5 in January. The Philadelphia Fed Index decreased to 23.1 in February from 26.5 in January. 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 8.2% on a year-over-year basis in January, down from 23.1% (revised) in December.

The 10-year Treasury rate increased from 1.11% in January to 1.44% in February. The short-term 90-day T-bill rate decreased from 0.06% in January to 0.04% at the end of February. The rate on the 2-year Treasury note was 0.14% at the end of February, up from the January rate of 0.11%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net year-to-date yields for fiscal year 2020/2021 are 0.93% and 0.87% for both OCIP and OCEIP respectively. 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 December 2020, January 2021 and February 2021 interest apportionments are expected to be paid March 2021, April 2021 and May 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 February 28, 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 5.7% of total pooled assets. 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 February, 2021. On February 3, 2021 the Auditor Controller issued their Review of the Schedule of Assets Held by the County Treasury as of September 30, 2020. The report stated that they were not aware of any material modifications, except that Management has elected to omit disclosures, which is consistent with prior Review reports. On February 26, 2021, the Auditor-Controller issued the First Follow-Up Audit: Management Letter on Review of the Schedule of Assets Held by the County Treasury as of September 30, 2019. This Follow-Up Management Letter stated that Treasurer is in process of implementing the one outstanding recommendation.

CREDIT UPDATE

During February, 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 February 28, 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

	FEBRUARY 2021	JANUARY 2021	INCREASE (DECREASE)	NET CHANGE %	FEBRUARY 2020	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ^{1,2}	\$ 5,341,853,859	\$ 5,139,230,833	\$ 202,623,026	3.943%	\$4,847,237,451	\$ 494,616,408	10.204%
End Of Month Book Value ²	\$ 5,319,021,084	\$ 5,116,406,850	\$ 202,614,234	3.960%	\$4,822,083,836	\$ 496,937,248	10.305%
Monthly Average Balance ²	\$ 5,203,721,655	\$ 5,285,316,263	\$ (81,594,608)	-1.544%	\$4,642,103,960	\$ 561,617,695	12.098%
Year-To-Date Average Balance ²	\$ 5,121,308,806	\$ 5,109,535,542	\$ 11,773,264	0.230%	\$4,393,143,588	\$ 728,165,218	16.575%
Monthly Accrued Earnings ³	\$ 3,256,669	\$ 3,149,000	\$ 107,669	3.419%	\$7,466,471	\$ (4,209,802)	-56.383%
Monthly Net Yield ³	0.744%	0.635%	0.109%	17.165%	1.944%	-1.200%	-61.728%
Year-To-Date Net Yield ³	0.871%	0.887%	-0.016%	-1.804%	2.065%	-1.194%	-57.815%
Annual Estimated Gross Yield ³	0.860%	0.860%	0.000%	0.000%	1.868%	-1.008%	-53.958%
Weighted Average Maturity (WAM) ⁴	226	233	(7)	-3.125%	301	(75)	-24.917%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,2}	\$ 5,180,631,120	\$ 5,762,293,648	\$ (581,662,528)	-10.094%	\$5,214,317,690	\$ (33,686,570)	-0.646%
End Of Month Book Value ²	\$ 5,158,363,998	\$ 5,737,442,919	\$ (579,078,921)	-10.093%	\$5,183,777,490	\$ (25,413,492)	-0.490%
Monthly Average Balance ²	\$ 5,456,182,222	\$ 5,787,612,451	\$ (331,430,229)	-5.727%	\$5,351,876,278	\$ 104,305,944	1.949%
Year-To-Date Average Balance	\$ 5,204,285,910	\$ 5,168,300,722	\$ 35,985,187	0.696%	\$5,088,017,500	\$ 116,268,410	2.285%
Monthly Accrued Earnings ³	\$ 3,159,833	\$ 3,901,054	\$ (741,221)	-19.001%	\$8,868,553	\$ (5,708,720)	-64.370%
Monthly Net Yield ³	0.687%	0.717%	-0.030%	-4.184%	2.016%	-1.329%	-65.923%
Year-To-Date Net Yield ³	0.872%	0.897%	-0.025%	-2.787%	2.102%	-1.230%	-58.516%
Annual Estimated Gross Yield ³	0.860%	0.860%	0.000%	0.000%	1.928%	-1.068%	-55.396%
Weighted Average Maturity (WAM) ⁴	228	226	2	1.010%	343	(115)	-33.528%

¹ Market values provided by Bloomberg and Northern Trust.

² 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 OCEIP End of Month Market Value and End of Month Book Value were lower than the prior month due to deferral of state funding for Schools and Community College Districts.

³ The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields, Year-To-Date Net Yields and Annual Estimated Gross Yields 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 Monthly Net Yield was higher than the prior month due to a higher allocation to the Extended fund. The OCEIP Monthly Accrued Earnings was 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 February 2020 are reported at the actual annual adjusted gross yields for FY 19-20.

⁴ In February 2021, the OCIP and 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: February 28, 2021

INVESTMENT STATISTICS - By Investment Pool

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 2/28/2021	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,341,853,859	226	0.695%	0.803%	1.0043
	COST (Capital) \$ 5,319,146,963				
	MONTHLY AVG Balance \$ 5,203,721,655				
	BOOK Value \$ 5,319,021,084				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 5,180,631,120	228	0.696%	0.746%	1.0043
	COST (Capital) \$ 5,158,486,465				
	MONTHLY AVG Balance \$ 5,456,182,222				
	BOOK Value \$ 5,158,363,998				

INVESTMENT STATISTICS - Non-Pooled Investments⁽¹⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST	
Specific Investment			
Funds:	MARKET Value \$ 112,708,671	John Wayne Airport Investment Fund	\$ 53,333,859
283, FVSD, CCCD	COST (Capital) \$ 110,231,774	Fountain Valley School District Fund 40 ⁽²⁾	34,692,909
	MONTHLY AVG Balance \$ 110,182,819	CCCD Series 2017E Bonds	22,205,006
	BOOK Value \$ 109,799,748		
			\$ 110,231,774

MONTH END TOTALS











INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 407,023,443	OCIP	\$ 5,450,113,015
County Cash & Cash Equivalent	130,966,052	OCEIP	5,258,056,114
EXTENDED FUND⁽²⁾	9,707,393,780	Specific Investment Funds	110,231,774
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	18,784,474
Educational Money Market Fund	363,216,205		
Educational Cash & Cash Equivalent	99,569,649		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	110,231,774		
Non-Pooled Cash & Cash Equivalent	18,784,474		
	\$ 10,837,185,377		\$ 10,837,185,377

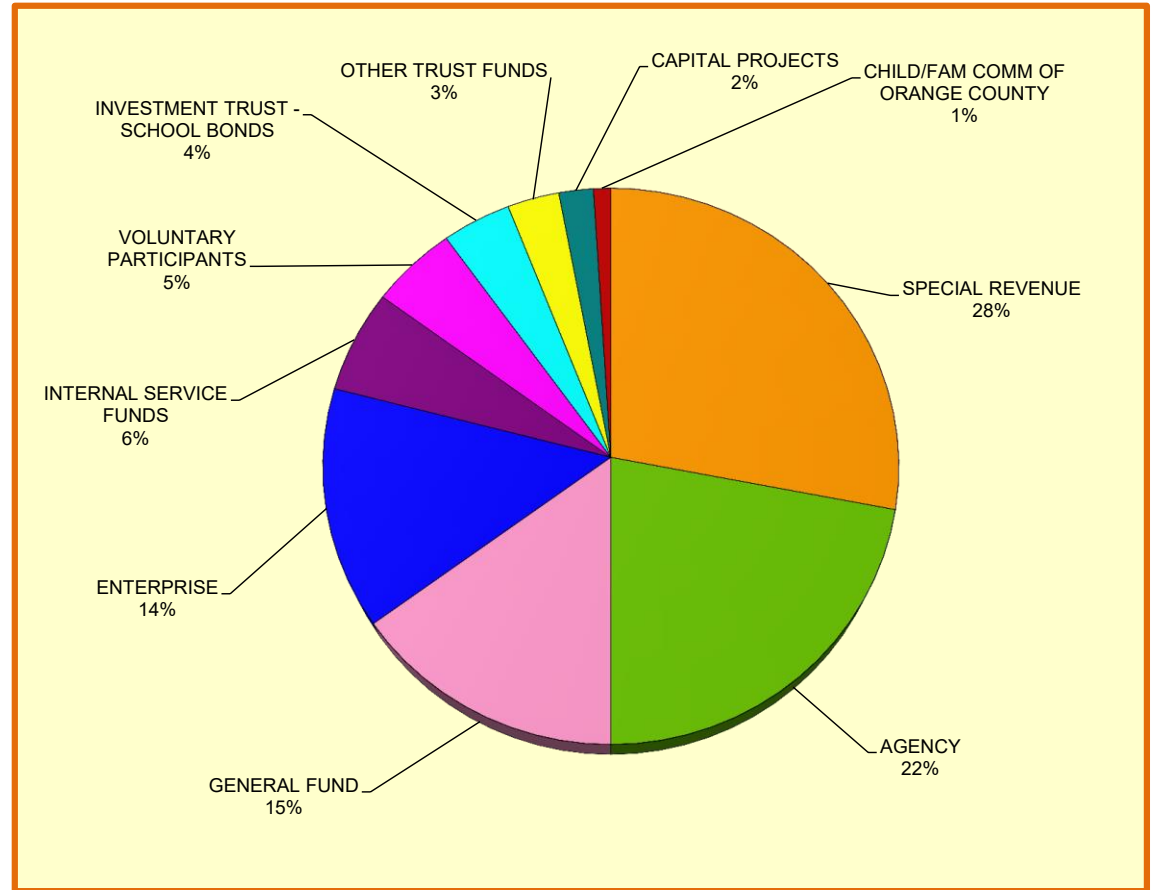
KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.871%	OCIP	226
OCEIP - YTD NET YIELD	0.872%	OCEIP	228
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.087%	JOHN WAYNE AIRPORT WAM	67
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.033%	LGIP WAM (Standard & Poors)	45

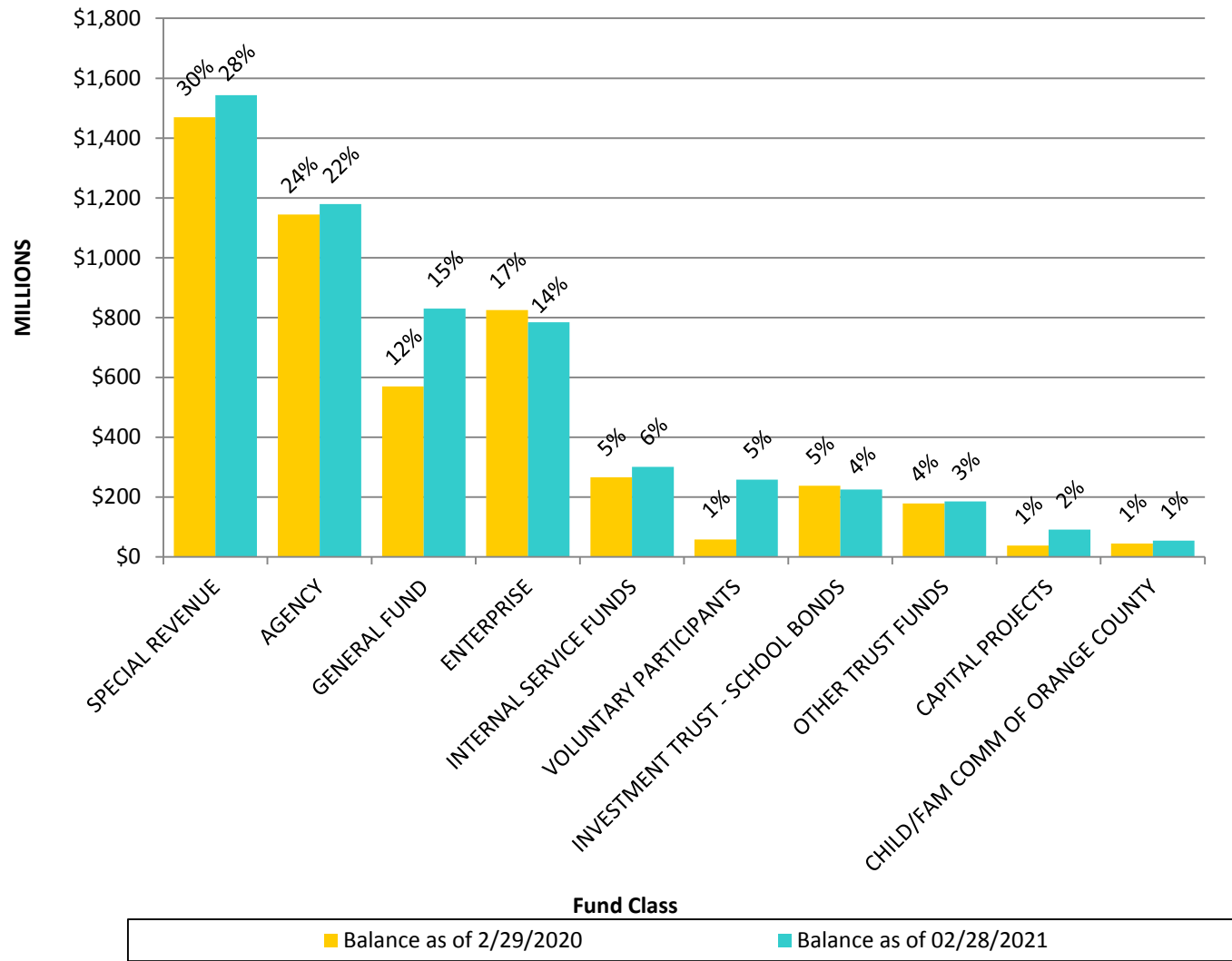
(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.
 (2) Balances include investments that matured on 02/28/2021 (Sunday), cash was not received until 03/01/2021 (Monday). The portfolio 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 FEBRUARY 28, 2021**

FUNDS	BALANCE
 SPECIAL REVENUE	\$ 1,543,327,733
 AGENCY	1,178,717,678
 GENERAL FUND	829,693,957
 ENTERPRISE	783,757,302
 INTERNAL SERVICE FUNDS	300,728,086
 VOLUNTARY PARTICIPANTS	258,151,773
 INVESTMENT TRUST - SCHOOL BONDS	224,971,482
 OTHER TRUST FUNDS	185,065,571
 CAPITAL PROJECTS	91,196,837
 CHILD/FAM COMM OF ORANGE COUNTY	54,502,596
TOTAL	\$ 5,450,113,015

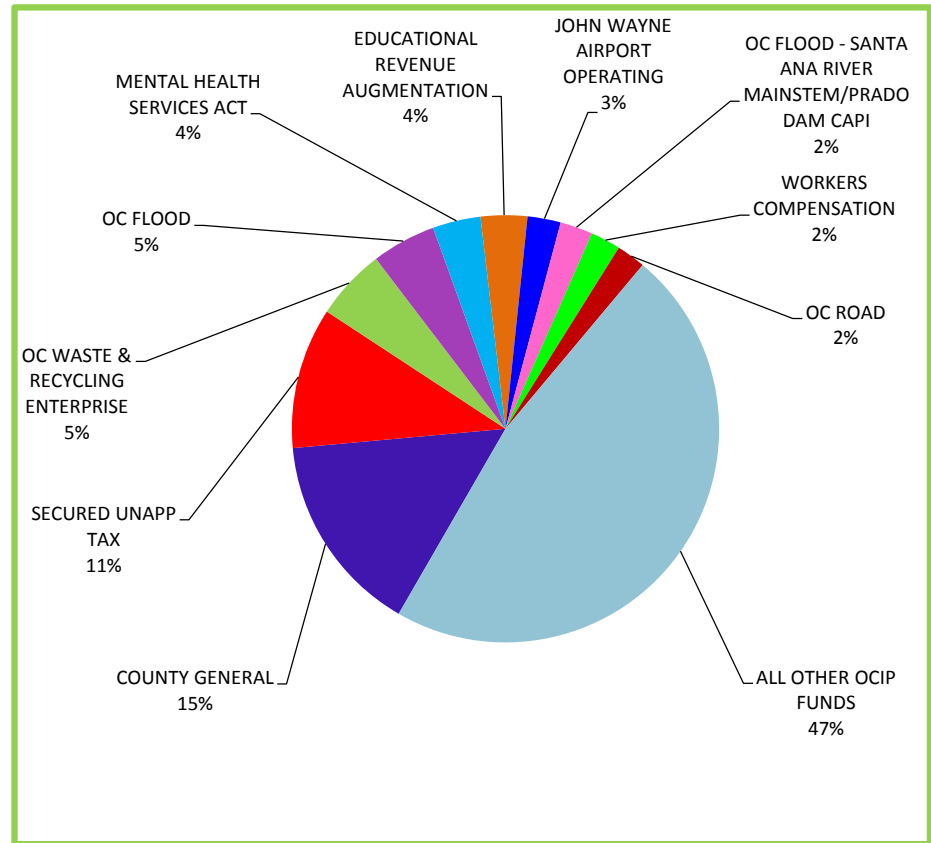


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF FEBRUARY**

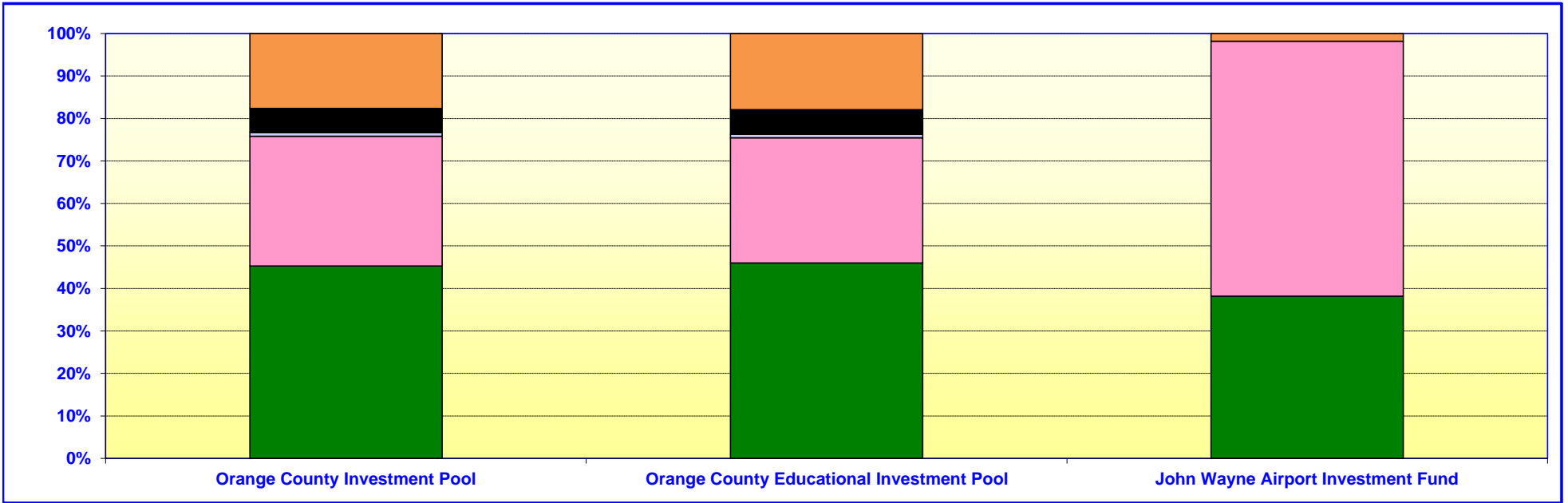


**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 28, 2021**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 829,642,749
673	SECURED UNAPP TAX	\$ 582,464,832
299	OC WASTE & RECYCLING ENTERPRISE	\$ 293,849,886
400	OC FLOOD	\$ 264,828,826
13Y	MENTAL HEALTH SERVICES ACT	\$ 197,916,113
664	EDUCATIONAL REVENUE AUGMENTATION	\$ 192,050,586
280	JOHN WAYNE AIRPORT OPERATING	\$ 137,008,002
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	\$ 134,350,448
293	WORKERS COMPENSATION	\$ 123,926,692
115	OC ROAD	\$ 119,807,201
	ALL OTHER OCIP FUNDS	\$ 2,574,267,680
TOTAL		\$ 5,450,113,015



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings
February 28, 2021

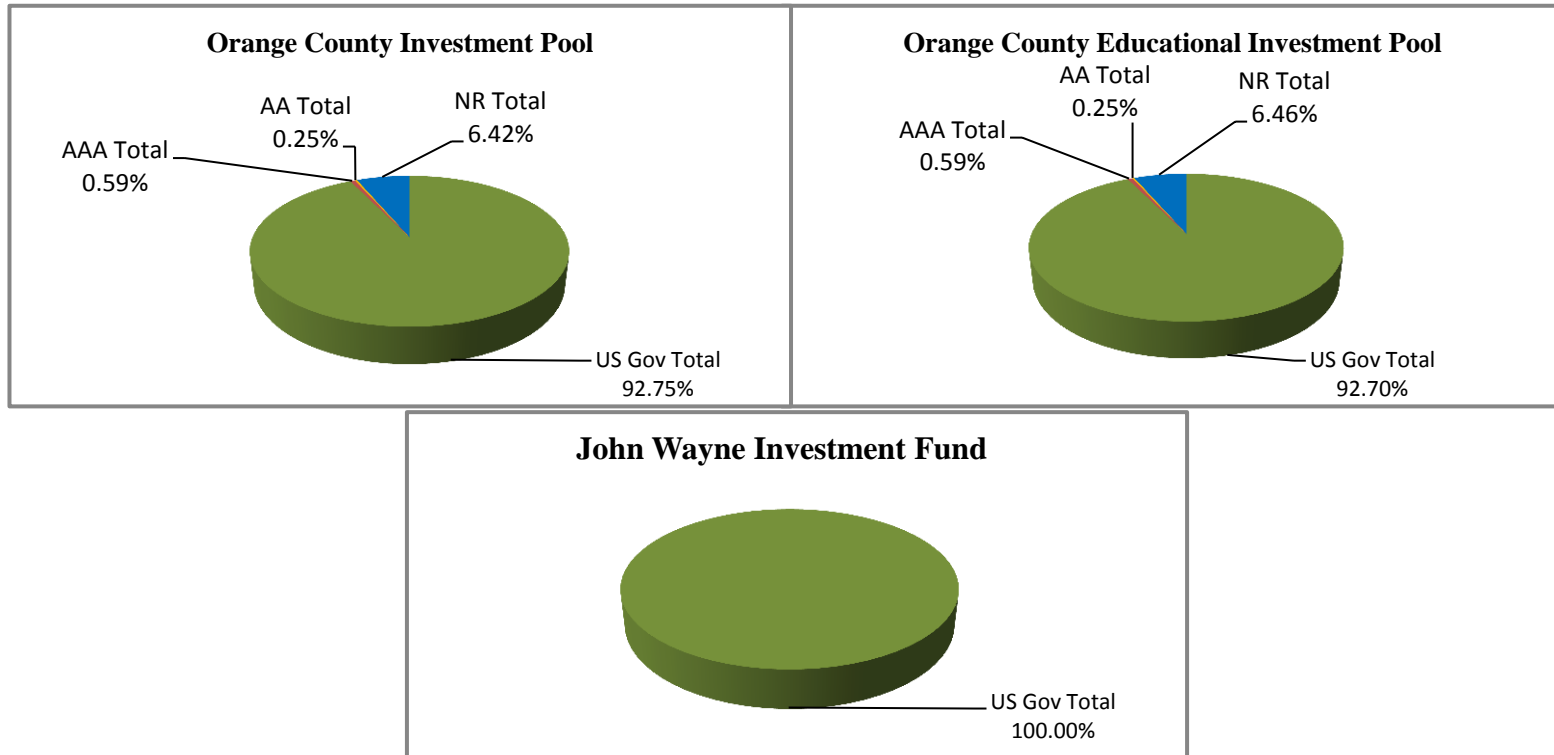


Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,403,048	44.99%
U. S. TREASURIES	1,619,108	30.31%
MEDIUM-TERM NOTES	44,572	0.83%
MUNICIPAL DEBT	304,003	5.69%
MONEY MARKET MUTUAL FUNDS	933,676	17.48%
LOCAL AGENCY INVESTMENT FUND	37,447	0.70%
	<u>\$ 5,341,854</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,365,882	45.67%
U. S. TREASURIES	1,514,967	29.24%
MEDIUM-TERM NOTES	43,512	0.84%
MUNICIPAL DEBT	296,771	5.73%
MONEY MARKET MUTUAL FUNDS	922,943	17.81%
LOCAL AGENCY INVESTMENT FUND	36,556	0.71%
	<u>\$ 5,180,631</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 20,373	38.19%
U. S. TREASURIES	\$ 31,998	59.98%
MONEY MARKET MUTUAL FUNDS	\$ 975	1.83%
	<u>\$ 53,346</u>	<u>100.00%</u>

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
 February 28, 2021

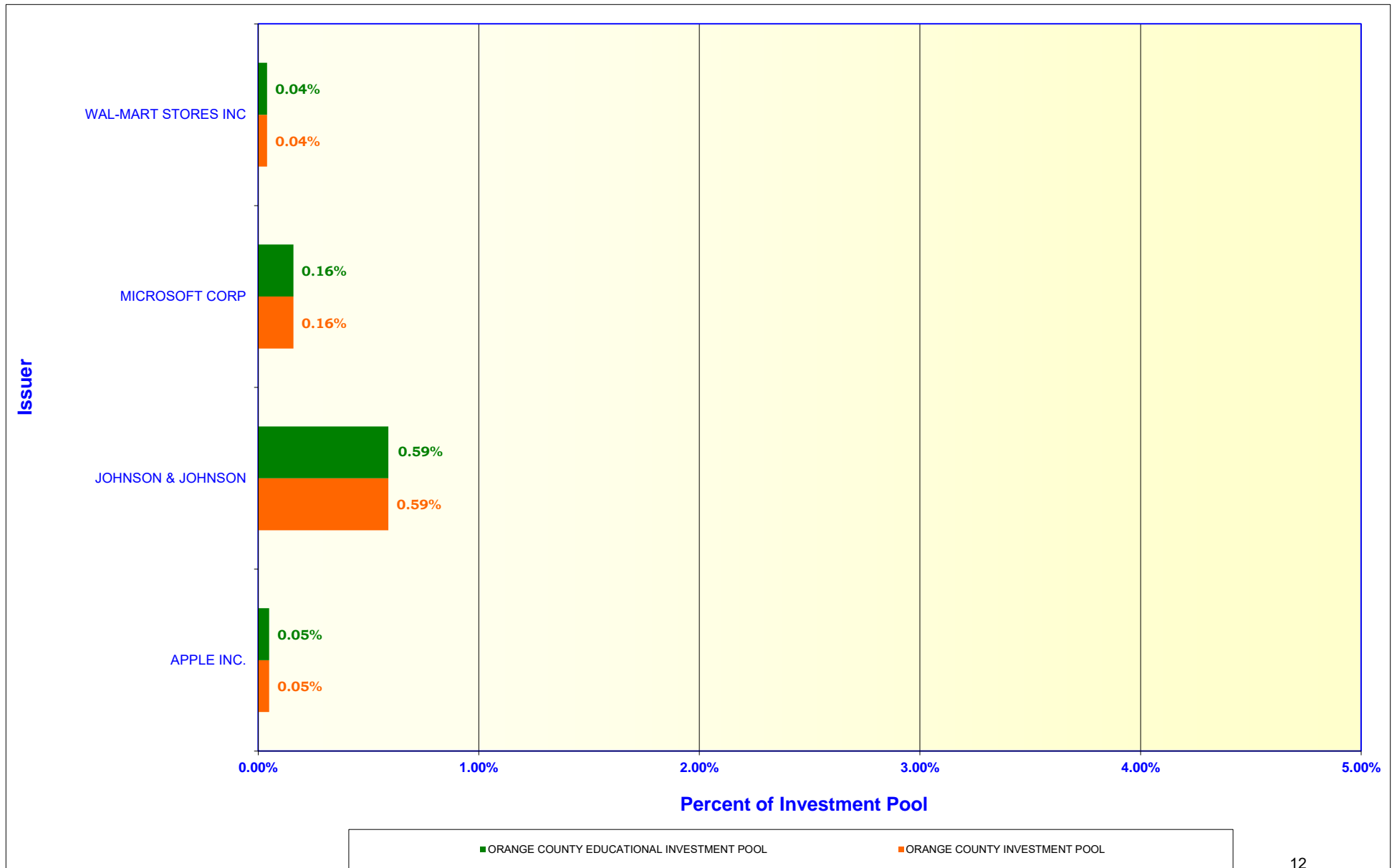


US GOV Includes Agency Debt, Treasury Debt and US Gov. MMMF's

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
 February 28, 2021



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

February 28, 2021

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

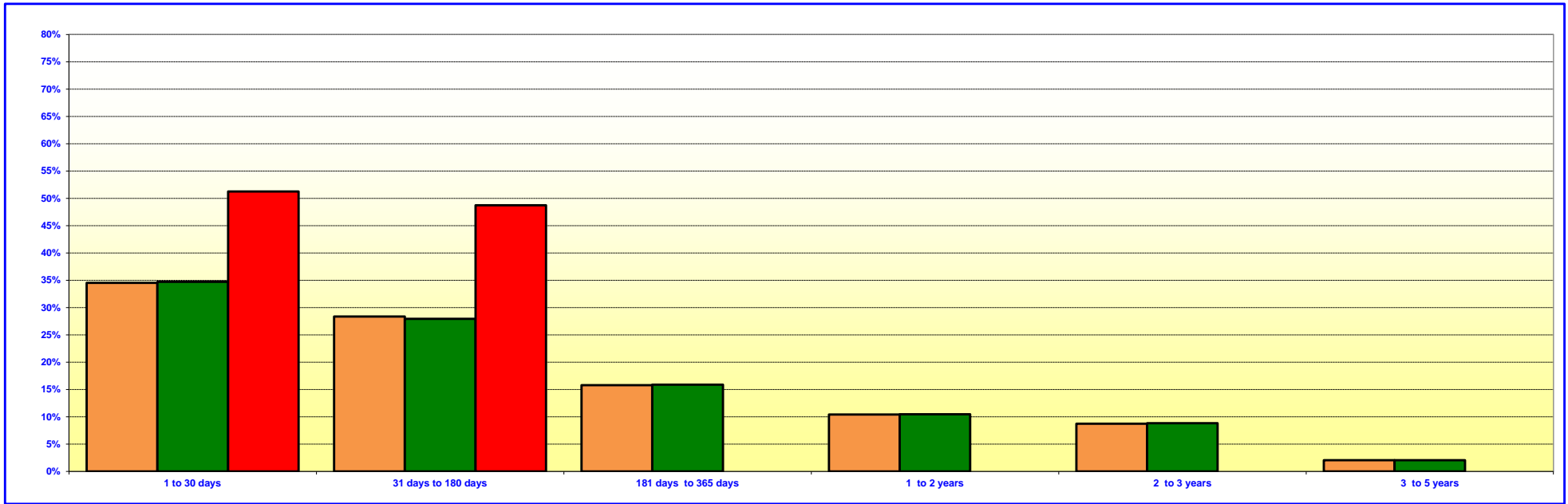
**** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended February 28, 2021**

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

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

February 28, 2021



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,837,413	34.55%
31 TO 180 DAYS		1,509,027	28.37%
181 TO 365 DAYS		840,895	15.81%
1 YEAR TO 2 YEARS		553,970	10.42%
2 YEARS TO 3 YEARS		466,304	8.77%
3 YEARS TO 5 YEARS		110,821	2.08%
TOTAL	\$	5,318,430	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,790,366	34.71%
31 TO 180 DAYS		1,442,318	27.96%
181 TO 365 DAYS		820,892	15.92%
1 YEAR TO 2 YEARS		540,792	10.49%
2 YEARS TO 3 YEARS		455,211	8.83%
3 YEARS TO 5 YEARS		108,184	2.09%
TOTAL	\$	5,157,763	100.00%

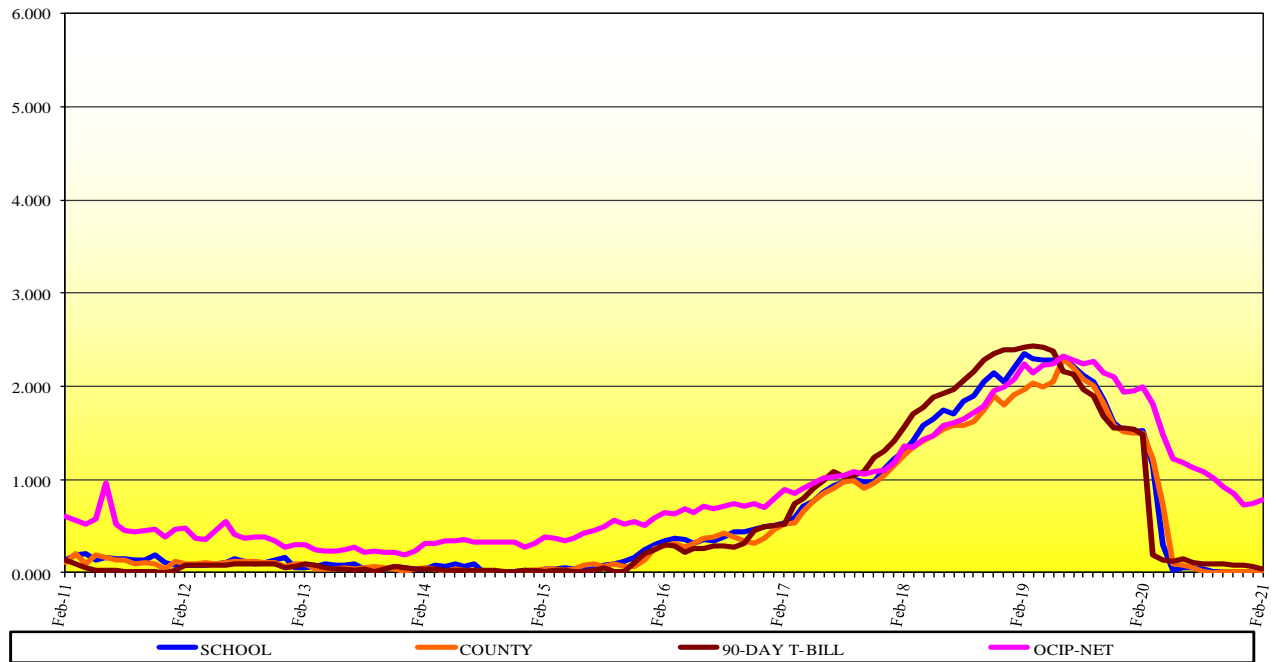
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	27,350	51.27%
31 TO 180 DAYS		26,000	48.73%
181 TO 365 DAYS		-	0.00%
TOTAL	\$	53,350	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 02/28/2021, Floating Rate Notes comprise 0.01% and 0.01% of the Orange County Investment Pool and Orange County Educational Investment Pool.

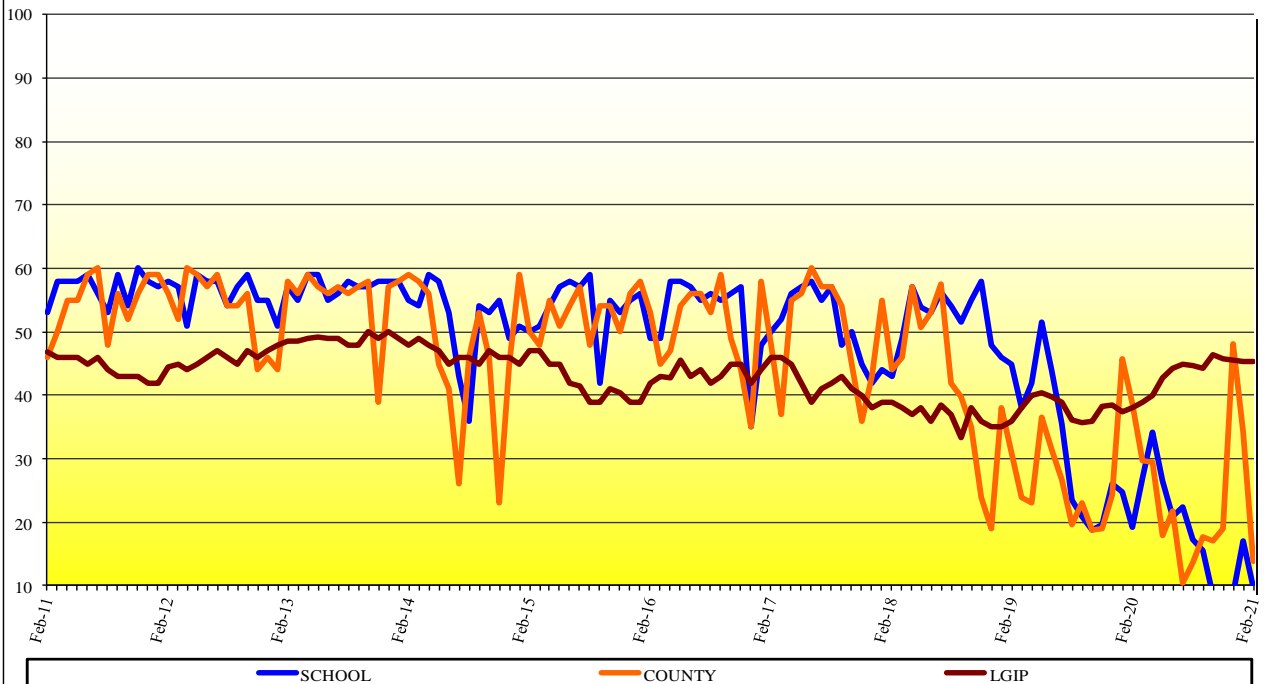
ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)

For The Period February 2011 to February 2021



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

For The Period February 2011 to February 2021



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 February 2021</i>				
OCMMF	\$ 407,057,051	\$ 18,908	0.056%	14
OCEMMF	\$ 363,226,941	\$ 16,238	0.047%	10
Extended Fund	\$ 9,752,200,987	\$ 6,381,356	0.851%	244
<i>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
Fiscal Year July 1, 2020 - June 30, 2021	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 5,027,969,185	\$ 32,101,492	0.930%	249
OCEIP	\$ 5,239,577,796	\$ 32,687,495	0.931%	248

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING AUGUST 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 August 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.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities ⁽¹⁾	Projected Deposits	Projected Disbursements	Cumulative Available Cash
February 2021 - Ending Cash				\$ 149,750,526
March	\$ 1,397,531,223	\$ 954,914,910	\$ 825,336,383	1,676,860,276
April	989,684,399	2,209,670,097	2,603,827,063	2,272,387,709
May	219,142,915	244,618,990	1,032,208,260	1,703,941,354
June	346,291,813	315,531,323	736,703,331	1,629,061,159
July	172,906,240	379,883,792	925,699,160	1,256,152,031
August	185,100,171	631,932,285	529,916,721	1,543,267,766

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities ⁽¹⁾	Projected Deposits	Projected Disbursements	Cumulative Available Cash
February 2021 - Ending Cash				\$ 99,569,649
March	\$ 1,235,743,915	\$ 540,877,477	\$ 757,047,287	1,119,143,754
April	761,612,460	1,382,437,386	736,588,046	2,526,605,554
May	213,929,779	636,553,429	720,012,002	2,657,076,760
June	338,053,964	465,528,167	734,985,255	2,725,673,636
July	168,793,018	694,389,445	575,744,391	3,013,111,708
August	180,696,870	394,698,302	637,986,945	2,950,519,935

(1) Balances include investments that matured on 02/28/2021 (Sunday), cash was not received until 03/01/2021 (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 February 28, 2021

	Month
Treasurer's Accountability at the Beginning of the Period:	<u>\$ 11,003,110,915</u>
Cash Receipts:	
County	724,691,498
School and Community College Districts	221,011,674
Total Cash Receipts	<u>945,703,172</u>
Cash Disbursements:	
County	397,392,742
School and Community College Districts	704,594,836
Total Cash Disbursements	<u>1,101,987,578</u>
Net Change in Cost Value of Pooled Assets	<u>(156,284,406)</u>
Net Increase in Non-Pooled Investments	103,168
Net Decrease in Non-Pooled Cash	<u>(9,744,300)</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 10,837,185,377</u>
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool ⁽¹⁾	\$ 5,319,146,963
Orange County Educational Investment Pool	5,158,486,465
Total Pooled Investments	<u>10,477,633,428</u>
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	53,333,859
Non-Pooled Investments - Fountain Valley School District Fund 40	34,692,909
Non-Pooled Investments - CCCD Series 2017E Bonds	22,205,006
Total Non-Pooled Investments	<u>110,231,774</u>
Cash and Cash Equivalent:	
Cash in banks - County	130,936,893
Cash in banks - Schools	99,569,649
Cash in banks - OC Sheriff	12,553,045
Cash in banks - John Wayne Airport	6,231,429
Cash - Other	29,159
Total Cash	<u>249,320,175</u>
Total Assets in the Treasury at the End of the Period:	<u>\$ 10,837,185,377</u>

(1) Balances include investments that matured on 02/28/2021 (Sunday), cash was not received until 03/01/2021 (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
February 28, 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 ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 351,995,759	86.47%	\$ 2,504,081,893	25.68%	\$ 277,997,370	76.54%	\$ 31,997,805	59.98%
100%	U.S. Government Agency Securities	-	0.00%	4,748,929,905	48.70%	19,999,966	5.50%	20,372,908	38.19%
20%	Municipal Debt	-	0.00%	600,774,000	6.16%	-	0.00%	-	0.00%
20%	Medium-Term Notes	-	0.00%	88,084,410	0.90%	-	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%	74,002,173	0.76%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	55,061,292	13.53%	1,736,328,606	17.80%	65,229,605	17.96%	975,441	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%
		\$ 407,057,051	100.00%	\$ 9,752,200,987	100.00%	\$ 363,226,941	100.00%	\$ 53,346,154	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 ⁽³⁾	Yes	Yes	Yes	Yes
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes	Yes ⁽⁴⁾	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/13.86	N/A	Yes/9.86	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/67.06
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/0.64	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/53	N/A	Yes/30	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/172
	Final Maturity - Extended Fund	N/A	Yes/1,668	N/A	N/A
A-1/≥ AA ⁽²⁾	Rating Limits				
A-1/≥ AA ⁽²⁾	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
February 28, 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 complete, 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 February 28, 2021**

During February, 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 28-Feb-2021

Run Date: 05-Mar-2021 06:27 pm
 Print Date: 05-Mar-2021
 As at date: 05-Mar-2021

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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)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
		3/1/21		AAAm	Aaa-mf	NR	72,444.20		0.0353	72,444.20	0.00	0.00	72,444.20	72,444.20	0.00
GOLDMAN SACHS - COUNTY MMF															
		3/1/21		AAAm	Aaa-mf	NR	15,019,384.56		0.0361	15,019,384.56	0.00	0.00	15,019,384.56	15,019,384.56	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		3/1/21		AAAm	Aaa-mf	AAAmf	39,969,463.47		0.0303	39,969,463.47	0.00	0.00	39,969,463.47	39,969,463.47	0.00
Subtotal for FUNDS:							55,061,292.23		0.0319	55,061,292.23	0.00	0.00	55,061,292.23	55,061,292.23	0.00
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / BNY Mellon Capital Market															
1094971	12/10/20	3/9/21	912796C72	AA+	Aaa	AAA	40,000,000.00		0.0705	39,993,028.33	0.00	6,345.00	39,993,028.33	39,999,801.20	6,772.87
Subtotal for CASH MANAGEMENT BILL:							40,000,000.00	0.0000	0.0705	39,993,028.33	0.00	6,345.00	39,993,028.33	39,999,801.20	6,772.87
TREASURY BILL															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1100497	1/28/21	3/4/21	9127964F3	AA+	Aaa	AAA	50,000,000.00		0.0480	49,997,666.67	0.00	2,133.33	49,997,666.67	49,999,875.00	2,208.33
US TREASURY N/B / MORGAN STANLEY															
1099285	1/19/21	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0710	49,995,168.06	0.00	4,043.05	49,995,168.06	49,999,751.50	4,583.44
US TREASURY N/B / MORGAN STANLEY															
1099676	1/21/21	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0650	49,995,756.94	0.00	3,520.84	49,995,756.94	49,999,751.50	3,994.56
US TREASURY N/B / BANK OF AMERICA															
1100185	1/26/21	3/9/21	912796C72	AA+	Aaa	AAA	20,000,000.00		0.0580	19,998,646.67	0.00	1,095.55	19,998,646.67	19,999,900.60	1,253.93
US TREASURY N/B / DEUTSCHE															
1101156	2/3/21	3/9/21	912796C72	AA+	Aaa	AAA	40,000,000.00		0.0375	39,998,583.33	0.00	1,083.34	39,998,583.33	39,999,801.20	1,217.87
US TREASURY N/B / BNP PARIBAS															
1100496	1/28/21	3/18/21	9127964N6	AA+	Aaa	AAA	30,000,000.00		0.0520	29,997,876.67	0.00	1,386.66	29,997,876.67	29,999,520.90	1,644.23
US TREASURY N/B / BNP PARIBAS															
1101684	2/5/21	3/18/21	9127964N6	AA+	Aaa	AAA	22,000,000.00		0.0230	21,999,423.72	0.00	337.33	21,999,423.72	21,999,648.66	224.94
US TREASURY N/B / Mizuho Securities USA Inc															
1095860	12/17/20	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0800	49,986,000.00	0.00	8,222.22	49,986,000.00	49,997,708.50	11,708.50
Subtotal for TREASURY BILL:							312,000,000.00	0.0000	0.0575	311,969,122.06	0.00	21,822.32	311,969,122.06	311,995,957.86	26,835.80
Subtotal for U. S. TREASURIES:							352,000,000.00		0.0589	351,962,150.39	0.00	28,167.32	351,962,150.39	351,995,759.06	33,608.67
Total County Money Mkt Fnd :							407,061,292.23		0.0553	407,023,442.62	0.00	28,167.32	407,023,442.62	407,057,051.29	33,608.67

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 28-Feb-2021

Run Date: 05-Mar-2021 06:27 pm
 Print Date: 05-Mar-2021
 As at date: 05-Mar-2021

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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)
Issuer / Broker															
UNITED STATES DOLLAR															
Net Asset Value (NAV):															1.000083
<u>Educational Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
		3/1/21		AAAm	Aaa-mf	NR	49,355.39		0.0148	49,355.39	0.00	0.00	49,355.39	49,355.39	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
		3/1/21		AAAm	Aaa-mf	NR	30,060,750.56		0.0361	30,060,750.56	0.00	0.00	30,060,750.56	30,060,750.56	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		3/1/21		AAAm	Aaa-mf	AAAmf	35,119,498.66		0.0306	35,119,498.66	0.00	0.00	35,119,498.66	35,119,498.66	0.00
Subtotal for FUNDS:							65,229,604.61		0.0331	65,229,604.61	0.00	0.00	65,229,604.61	65,229,604.61	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1101471	2/4/21	3/3/21	313385CP9	A-1+	P-1	NR	20,000,000.00		0.0300	19,999,550.00	0.00	416.67	19,999,966.67	19,999,966.60	(0.07)
Subtotal for DISCOUNT NOTES:							20,000,000.00	0.0000	0.0300	19,999,550.00	0.00	416.67	19,999,966.67	19,999,966.60	(0.07)
Subtotal for GOVERNMENT AGENCY:							20,000,000.00		0.0300	19,999,550.00	0.00	416.67	19,999,966.67	19,999,966.60	(0.07)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															
1099677	1/21/21	3/2/21	912796C23	AA+	Aaa	AAA	30,000,000.00		0.0665	29,997,783.33	0.00	2,161.25	29,997,783.33	29,999,966.70	2,183.37
US TREASURY N/B / MORGAN STANLEY															
1100501	1/28/21	3/4/21	9127964F3	AA+	Aaa	AAA	35,000,000.00		0.0465	34,998,417.71	0.00	1,446.67	34,998,417.71	34,999,912.50	1,494.79
US TREASURY N/B / DEUTSCHE															
1102384	2/16/21	3/4/21	9127964F3	AA+	Aaa	AAA	25,000,000.00		0.0305	24,999,661.11	0.00	275.35	24,999,661.11	24,999,937.50	276.39
US TREASURY N/B / BANK OF AMERICA															
1098596	1/12/21	3/11/21	9127964M8	AA+	Aaa	AAA	10,000,000.00		0.0770	9,998,759.44	0.00	1,026.67	9,998,759.44	9,999,914.20	1,154.76
US TREASURY N/B / MORGAN STANLEY															
1100500	1/28/21	3/11/21	9127964M8	AA+	Aaa	AAA	50,000,000.00		0.0485	49,997,170.83	0.00	2,155.56	49,997,170.83	49,999,571.00	2,400.17
US TREASURY N/B / BANK OF AMERICA NA															
1100499	1/28/21	3/16/21	912796C80	AA+	Aaa	AAA	50,000,000.00		0.0445	49,997,095.14	0.00	1,977.78	49,997,095.14	49,999,500.00	2,404.86
US TREASURY N/B / BNP PARIBAS															
1101472	2/4/21	3/18/21	9127964N6	AA+	Aaa	AAA	25,000,000.00		0.0230	24,999,329.17	0.00	399.30	24,999,329.17	24,999,600.75	271.58
US TREASURY N/B / DEUTSCHE															
1103832	2/25/21	3/18/21	9127964N6	AA+	Aaa	AAA	20,000,000.00		0.0255	19,999,702.50	0.00	56.67	19,999,702.50	19,999,680.60	(21.90)
US TREASURY N/B / JP MORGAN CHASE BANK, NA															

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
1102792	2/18/21	3/23/21	912796C98	AA+	Aaa	AAA	15,000,000.00		0.0232	14,999,681.00	0.00	106.33	14,999,681.00	14,999,726.55	45.55
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1102793	2/18/21	3/30/21	912796D22	AA+	Aaa	AAA	18,000,000.00		0.0275	17,999,450.00	0.00	151.25	17,999,450.00	17,999,560.08	110.08
Subtotal for TREASURY BILL:							278,000,000.00	0.0000	0.0422	277,987,050.23	0.00	9,756.83	277,987,050.23	277,997,369.88	10,319.65
Subtotal for U. S. TREASURIES:							278,000,000.00		0.0422	277,987,050.23	0.00	9,756.83	277,987,050.23	277,997,369.88	10,319.65
Total Educational Money Mkt Fnd :							363,229,604.61		0.0399	363,216,204.84	0.00	10,173.50	363,216,621.51	363,226,941.09	10,319.58
Net Asset Value (NAV):														1.000028	
Extended Fund															
FUNDS															
LAIF - EXTENDED FUND															
	3/1/21				NR		74,002,173.41		0.4070	74,002,173.41	0.00	0.00	74,002,173.41	74,002,173.41	0.00
OC Treasurer Extended Fund															
	3/1/21				NR		793,795,339.02		0.0260	793,795,339.02	0.00	0.00	793,795,339.02	793,795,339.02	0.00
OC Treasurer X FUND MMF															
	3/1/21				NR		942,533,266.58		0.0306	942,533,266.58	0.00	0.00	942,533,266.58	942,533,266.58	0.00
Subtotal for FUNDS:							1,810,330,779.01		0.0440	1,810,330,779.01	0.00	0.00	1,810,330,779.01	1,810,330,779.01	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	7,291.67	29,999,766.67	29,999,900.10	133.43
FHLB DISC CORP / TD SECURITIES															
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	13,330.00	42,999,570.00	42,999,856.81	286.81
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	5,227.50	16,999,830.00	16,999,943.39	113.39
FHLB DISC CORP / CASTLE OAK SECURITIES															
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	4,236.11	49,999,513.89	49,999,708.50	194.61
FHLB DISC CORP / FTN FINANCIAL															
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	4,236.11	49,999,513.89	49,999,708.50	194.61
FHLB DISC CORP / BARCLAYS CAPITAL															
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	1,400.00	11,999,850.00	11,999,910.00	60.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	3,388.89	39,999,500.00	39,999,700.00	200.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	3,388.89	39,999,500.00	39,999,700.00	200.00
FHLB DISC CORP / BARCLAYS CAPITAL															
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	1,955.56	15,999,680.00	15,999,880.00	200.00
FHLB DISC CORP / BARCLAYS CAPITAL															
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	3,458.34	24,999,541.67	24,999,770.75	229.08
FHLB DISC CORP / BARCLAYS CAPITAL															
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	6,032.64	34,998,677.78	34,999,533.45	855.67
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	3,750.00	49,997,916.67	49,998,750.00	833.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	3,750.00	49,997,916.67	49,998,750.00	833.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	2,250.00	29,998,750.00	29,999,250.00	500.00
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
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	2,766.67	19,998,600.00	19,999,066.60	466.60
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
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	6,916.67	49,996,500.00	49,997,666.50	1,166.50
FHLB DISC CORP / Mizuho Securities USA Inc															
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	6,916.67	49,996,500.00	49,997,666.50	1,166.50
FHLB DISC CORP / Mizuho Securities USA Inc															
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	5,083.33	49,996,333.33	49,997,555.50	1,222.17
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
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	3,533.34	39,997,066.67	39,998,044.40	977.73
FHLB DISC CORP / DAIWA															
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	3,333.33	49,995,000.00	49,996,666.50	1,666.50
FHLB DISC CORP / BARCLAYS CAPITAL															
1100897	2/1/21	4/30/21	313385EZ5	A-1+	P-1	NR	50,000,000.00		0.0650	49,992,055.56	0.00	2,527.78	49,994,583.34	49,996,666.50	2,083.16
FHLB DISC CORP / CASTLE OAK SECURITIES															
1101055	2/2/21	4/30/21	313385EZ5	A-1+	P-1	NR	50,000,000.00		0.0500	49,993,958.33	0.00	1,875.00	49,995,833.33	49,996,666.50	833.17
FHLB DISC CORP / Mizuho Securities USA Inc															
1101685	2/5/21	5/7/21	313385FG6	A-1+	P-1	NR	6,000,000.00		0.0400	5,999,393.33	0.00	160.00	5,999,553.33	5,999,553.36	0.03

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	1,898.00	29,196,593.33	29,197,728.82	1,135.49
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	3,250.00	49,994,166.67	49,996,111.00	1,944.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1101473	2/4/21	6/10/21	313385GS9	A-1+	P-1	NR	50,000,000.00		0.0400	49,993,000.00	0.00	1,388.89	49,994,388.89	49,992,986.00	(1,402.89)
FHLB DISC CORP / TD SECURITIES															
1101681	2/5/21	6/10/21	313385GS9	A-1+	P-1	NR	40,000,000.00		0.0300	39,995,833.33	0.00	800.00	39,996,633.33	39,994,388.80	(2,244.53)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1103833	2/25/21	7/12/21	313385JA5	A-1+	P-1	NR	24,400,000.00		0.0200	24,398,142.89	0.00	54.22	24,398,197.11	24,395,492.83	(2,704.28)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1103834	2/25/21	7/12/21	313385JA5	A-1+	P-1	NR	50,000,000.00		0.0200	49,996,194.44	0.00	111.11	49,996,305.55	49,990,764.00	(5,541.55)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1103835	2/25/21	7/12/21	313385JA5	A-1+	P-1	NR	25,600,000.00		0.0200	25,598,051.56	0.00	56.89	25,598,108.45	25,595,271.17	(2,837.28)
FHLB DISC CORP / DAIWA															
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	721.85	11,173,483.90	11,174,655.96	1,172.06
FED FARM CR BK / FTN FINANCIAL															
1102746	2/17/21	1/19/22	313313RZ3	A-1+	P-1	F1+	20,000,000.00		0.0800	19,985,066.67	0.00	533.33	19,985,600.00	19,983,800.00	(1,800.00)
Subtotal for DISCOUNT NOTES:							1,154,377,000.00	0.0000	0.0549	1,154,187,351.68	0.00	105,622.79	1,154,292,974.47	1,154,295,112.44	2,137.97
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
945503	3/2/18	3/12/21	3130A0XD7	AA+	Aaa	NR	9,600,000.00	2.3750	2.5004	9,565,056.00	34,591.35	107,033.33	9,599,647.35	9,614,784.00	15,136.65
FED FARM CR BK / BNY Mellon Capital Market															
990978	12/12/18	3/12/21	3133EJ2S7	AA+	Aaa	AAA	6,825,000.00	2.7700	2.7970	6,821,178.00	3,770.10	88,749.65	6,824,948.10	6,825,000.00	51.90
FED HM LN BK BD / MORGAN STANLEY															
999841	2/8/19	3/12/21	3130AFV61	AA+	Aaa	NR	2,000,000.00	2.5000	2.4971	2,000,080.00	(78.83)	23,472.22	2,000,001.17	2,002,180.00	2,178.83
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
1007758	4/1/19	3/12/21	3130AFV61	AA+	Aaa	NR	1,900,000.00	2.5000	2.3867	1,904,009.00	(3,946.09)	22,298.61	1,900,062.91	1,902,071.00	2,008.09
FED HM LN BK BD / BNY Mellon Capital Market															
1007759	4/1/19	3/12/21	3130AFV61	AA+	Aaa	NR	20,000,000.00	2.5000	2.3056	20,073,000.00	(71,854.49)	234,722.22	20,001,145.51	20,021,800.00	20,654.49
FED HM LN BK BD / Mizuho Securities USA Inc															
1007762	4/1/19	3/12/21	3130A0XD7	AA+	Aaa	NR	14,000,000.00	2.3750	2.3842	13,997,480.00	2,480.46	156,090.28	13,999,960.46	14,021,560.00	21,599.54
FED HM LN BK BD / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1007763	4/1/19	3/12/21	3130A0XD7	AA+	Aaa	NR	16,035,000.00	2.3750	2.3842	16,032,113.70	2,841.01	178,779.12	16,034,954.71	16,059,693.90	24,739.19
FED HM LN BK BD / DEUTSCHE															
1012442	4/30/19	3/12/21	3130A0XD7	AA+	Aaa	NR	25,000,000.00	2.3750	2.3603	25,006,325.00	(6,221.47)	278,732.64	25,000,103.53	25,038,500.00	38,396.47
FED FARM CR BK / FTN FINANCIAL															
1008596	4/5/19	4/5/21	3133EKF6	AA+	Aaa	AAA	27,000,000.00	2.2300	2.3930	26,914,545.00	81,419.63	244,185.00	26,995,964.63	27,079,650.00	83,685.37
FED FARM CR BK / FTN FINANCIAL															
968917	7/25/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	10,980,000.00	2.7000	2.8142	10,947,718.80	31,021.77	116,937.00	10,978,740.57	10,980,000.00	1,259.43
FED FARM CR BK / DAIWA CAPITAL MARKETS															
969725	7/30/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7852	24,945,500.00	52,362.75	266,250.00	24,997,862.75	25,000,000.00	2,137.25
FED FARM CR BK / RBC															
1038663	10/15/19	4/15/21	3133EKY83	AA+	Aaa	AAA	8,125,000.00	1.5000	1.5068	8,124,187.50	746.30	46,041.67	8,124,933.80	8,152,056.25	27,122.45
FED FARM CR BK / DEUTSCHE															
953988	4/23/18	4/23/21	3133EJLZ0	AA+	Aaa	AAA	5,000,000.00	2.6250	2.6767	4,992,600.00	7,043.70	46,666.67	4,999,643.70	5,042,400.00	42,756.30
FANNIE MAE / FTN FINANCIAL															
990979	12/12/18	4/30/21	3136G0U58	AA+	Aaa	AAA	2,000,000.00	1.7500	2.8418	1,950,000.00	46,561.77	11,763.89	1,996,561.77	2,008,160.00	11,598.23
FREDDIE MAC / Mizuho Securities USA Inc															
1010169	4/16/19	5/17/21	3134G9HB6	AA+	Aaa	AAA	15,550,000.00	1.5700	2.4001	15,288,760.00	234,802.93	70,527.89	15,523,562.93	15,607,846.00	84,283.07
FREDDIE MAC / Mizuho Securities USA Inc															
1010170	4/16/19	5/17/21	3134G9HB6	AA+	Aaa	AAA	10,000,000.00	1.5700	2.3962	9,832,800.00	150,279.63	45,355.56	9,983,079.63	10,037,200.00	54,120.37
FED FARM CR BK / DEUTSCHE															
988366	11/27/18	5/26/21	3133EJW70	AA+	Aaa	AAA	8,500,000.00	2.8750	2.8910	8,496,736.00	2,955.39	64,487.85	8,499,691.39	8,575,395.00	75,703.61
FED FARM CR BK / DEUTSCHE															
989143	11/30/18	5/26/21	3133EJW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	14,572.66	75,868.06	9,998,472.66	10,088,700.00	90,227.34
FED FARM CR BK / Mizuho Securities USA Inc															
1012446	4/30/19	5/26/21	3133EJW70	AA+	Aaa	AAA	12,050,000.00	2.8750	2.3657	12,173,271.50	(109,225.82)	91,421.01	12,064,045.68	12,156,883.50	92,837.82
FED HM LN BK BD / FTN FINANCIAL															
965615	7/3/18	6/11/21	313373Z1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(342,408.03)	120,833.33	15,035,741.97	15,148,950.00	113,208.03
FED HM LN BK BD / JP MORGAN CHASE & CO															
965858	7/6/18	6/11/21	313373Z1	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(362,533.03)	129,775.00	16,147,961.57	16,269,972.30	122,010.73
FED HM LN BK BD / MORGAN STANLEY															
965859	7/6/18	6/11/21	313373Z1	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(450,072.04)	161,111.11	20,047,127.96	20,198,600.00	151,472.04
FED HM LN BK BD / BNY Mellon Capital Market															
969937	7/31/18	6/11/21	313373Z1	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	(190,243.69)	80,555.56	10,020,456.31	10,099,300.00	78,843.69

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
969938	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(383,440.08)	161,111.11	20,041,230.12	20,198,600.00	157,369.88
FED HM LN BK BD / DEUTSCHE															
983819	10/26/18	6/11/21	3133XFKF2	AA+	Aaa	NR	10,000,000.00	5.6250	2.9605	10,667,803.00	(597,136.02)	125,000.00	10,070,666.98	10,162,400.00	91,733.02
FANNIE MAE / CASTLE OAK SECURITIES															
965025	6/29/18	6/22/21	3135G0U35	AA+	Aaa	AAA	50,000,000.00	2.7500	2.7581	49,988,500.00	10,310.34	263,541.67	49,998,810.34	50,448,000.00	449,189.66
FED FARM CR BK / MORGAN STANLEY															
965820	7/5/18	7/2/21	3133EJTF6	AA+	Aaa	AAA	28,044,000.00	2.7000	2.7357	28,015,395.12	25,391.15	124,094.70	28,040,786.27	28,312,381.08	271,594.81
FED FARM CR BK / GREAT PACIFIC SECURITIES															
968919	7/25/18	7/16/21	3133EJUH0	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	36,813.16	84,375.00	24,994,690.41	25,000,000.00	5,309.59
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJVW8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	16,102.67	45,111.11	19,997,382.67	20,000,000.00	2,617.33
FED FARM CR BK / BNY Mellon Capital Market															
1029423	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	20,000,000.00	1.5500	1.6355	19,966,471.40	25,844.96	12,916.67	19,992,316.36	20,133,800.00	141,483.64
FED FARM CR BK / BNY Mellon Capital Market															
1029424	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5882	49,962,500.00	28,906.25	32,291.67	49,991,406.25	50,334,500.00	343,093.75
FED HM LN BK BD / MORGAN STANLEY															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	(16,326.53)	356,250.00	25,003,673.47	25,371,250.00	367,576.53
FED HM LN BK BD / Mizuho Securities USA Inc															
1013372	5/6/19	9/10/21	313378JP7	AA+	Aaa	NR	33,140,000.00	2.3750	2.2860	33,206,445.70	(51,566.27)	373,860.63	33,154,879.43	33,559,221.00	404,341.57
FED HM LN BK BD / MORGAN STANLEY															
1031341	8/28/19	9/10/21	313378JP7	AA+	Aaa	NR	14,620,000.00	2.3750	1.5886	14,849,095.40	(169,943.72)	164,931.88	14,679,151.68	14,804,943.00	125,791.32
FED FARM CR BK / RBC															
1034408	9/17/19	9/17/21	3133EKP67	AA+	Aaa	AAA	28,750,000.00	1.6250	1.6826	28,717,592.14	23,585.72	212,829.86	28,741,177.86	28,750,000.00	8,822.14
FED FARM CR BK / BNY Mellon Capital Market															
1034409	9/17/19	9/17/21	3133EKP67	AA+	Aaa	AAA	28,750,000.00	1.6250	1.6826	28,717,592.14	23,585.72	212,829.86	28,741,177.86	28,750,000.00	8,822.14
FANNIE MAE / Mizuho Securities USA Inc															
1010171	4/16/19	9/28/21	3136G1HQ5	AA+	Aaa	AAA	2,000,000.00	2.0000	2.3801	1,982,000.00	13,775.51	17,000.00	1,995,775.51	2,024,020.00	28,244.49
FANNIE MAE / JP MORGAN CHASE & CO															
1063507	3/25/20	10/7/21	3135G0Q89	AA+	Aaa	AAA	28,292,000.00	1.3750	0.6534	28,602,929.08	(189,261.18)	155,606.00	28,413,667.90	28,523,145.64	109,477.74
FED HM LN BK BD / BARCLAYS CAPITAL															
981584	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	20,679.63	463,333.33	39,994,679.63	40,724,000.00	729,320.37
FED HM LN BK BD / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
981585	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	3,877.43	86,875.00	7,499,002.43	7,635,750.00	136,747.57
FED HM LN BK BD / JP MORGAN CHASE & CO															
981586	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	3,877.43	86,875.00	7,499,002.43	7,635,750.00	136,747.57
FED FARM CR BK / FTN FINANCIAL															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	6,516.22	110,000.00	9,998,256.22	10,194,700.00	196,443.78
FED FARM CR BK / FTN FINANCIAL															
982778	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	8,551.56	220,000.00	19,997,711.56	20,389,400.00	391,688.44
FED FARM CR BK / DEUTSCHE															
982999	10/22/18	10/19/21	3133EJK24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	2,490.44	22,550.00	2,049,331.19	2,089,913.50	40,582.31
FED FARM CR BK / CASTLE OAK SECURITIES															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(49,216.99)	440,000.00	40,013,343.01	40,778,800.00	765,456.99
FED FARM CR BK / FTN FINANCIAL															
986886	11/15/18	11/15/21	3133EJT74	AA+	Aaa	AAA	25,000,000.00	3.0500	3.0922	24,970,000.00	22,944.44	224,513.89	24,992,944.44	25,525,250.00	532,305.56
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1043058	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	30,000,000.00	1.6250	1.7109	29,948,700.00	33,194.12	138,125.00	29,981,894.12	30,331,800.00	349,905.88
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1043059	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	24,000,000.00	1.6250	1.7109	23,958,960.00	26,555.29	110,500.00	23,985,515.29	24,265,440.00	279,924.71
FED HM LN BK BD / Mizuho Securities USA Inc															
988367	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	25,414.23	105,117.19	16,241,289.23	16,609,287.50	367,998.27
FED HM LN BK BD / CASTLE OAK SECURITIES															
989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	21,160.40	64,687.50	9,992,720.40	10,221,100.00	228,379.60
FED HM LN BK BD / JP MORGAN CHASE & CO															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	31,067.51	90,336.10	13,954,312.16	14,273,766.15	319,453.99
FED HM LN BK BD / MORGAN STANLEY															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	43,451.74	129,375.00	19,985,051.74	20,442,200.00	457,148.26
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
996550	1/17/19	12/10/21	3130A0EN6	AA+	Aaa	NR	31,000,000.00	2.8750	2.6126	31,225,060.00	(164,856.99)	200,531.25	31,060,203.01	31,685,410.00	625,206.99
FED HM LN BK BD / BNY Mellon Capital Market															
998122	1/29/19	12/10/21	3130AFFN2	AA+	Aaa	NR	8,145,000.00	3.0000	2.6660	8,219,200.95	(54,121.35)	54,978.75	8,165,079.60	8,353,919.25	188,839.65
FED HM LN BK BD / BNY Mellon Capital Market															
999836	2/8/19	12/10/21	313376C94	AA+	Aaa	NR	5,090,000.00	2.6250	2.4893	5,108,731.20	(13,617.69)	30,062.81	5,095,113.51	5,193,632.40	98,518.89
FED HM LN BK BD / Mizuho Securities USA Inc															
1031339	8/28/19	12/10/21	3133XHRJ3	AA+	Aaa	NR	9,950,000.00	5.0000	1.5684	10,712,667.50	(503,805.90)	111,937.50	10,208,861.60	10,317,155.00	108,293.40

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / FTN FINANCIAL															
991703	12/17/18	12/17/21	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	24,683.84	143,888.89	24,991,108.84	25,539,750.00	548,641.16
FED FARM CR BK / FTN FINANCIAL															
996191	1/16/19	12/17/21	3133EJ3B3	AA+	Aaa	AAA	16,000,000.00	2.8000	2.6510	16,066,352.00	(48,296.18)	92,088.89	16,018,055.82	16,345,440.00	327,384.18
FED HM LN BK BD / CASTLE OAK SECURITIES															
1049268	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	15,000,000.00	1.6250	1.6801	14,983,800.00	9,697.50	48,072.92	14,993,497.50	15,192,900.00	199,402.50
FED HM LN BK BD / BARCLAYS CAPITAL															
1049269	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	6,000,000.00	1.6250	1.6801	5,993,520.00	3,879.00	19,229.17	5,997,399.00	6,077,160.00	79,761.00
FED FARM CR BK / MORGAN STANLEY															
1062114	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	28,202,000.00	1.6250	0.6630	28,683,564.66	(260,224.38)	81,472.44	28,423,340.28	28,578,496.70	155,156.42
FED FARM CR BK / BNY Mellon Capital Market															
1062115	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	18,733,000.00	1.6250	0.6520	19,056,587.10	(174,857.63)	54,117.56	18,881,729.47	18,983,085.55	101,356.08
FED FARM CR BK / FTN FINANCIAL															
1040769	10/28/19	12/28/21	3133EK3V6	AA+	Aaa	AAA	20,000,000.00	1.6000	1.6220	19,990,800.00	5,696.92	56,000.00	19,996,496.92	20,251,400.00	254,903.08
FANNIE MAE / CASTLE OAK SECURITIES															
996192	1/16/19	1/11/22	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	11,272.19	80,208.33	21,995,432.19	22,478,280.00	482,847.81
FED FARM CR BK / CASTLE OAK SECURITIES															
997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	20,092.83	43,477.78	13,991,574.83	14,320,180.00	328,605.17
FED FARM CR BK / BNY Mellon Capital Market															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(1,115.84)	32,918.89	10,600,474.16	10,842,422.00	241,947.84
FED FARM CR BK / JP MORGAN CHASE & CO															
1062782	3/18/20	1/18/22	3133ELTN4	AA+	Aaa	AAA	42,000,000.00	0.5300	0.6785	41,886,600.00	58,933.64	26,588.33	41,945,533.64	42,168,420.00	222,886.36
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1054711	1/27/20	1/21/22	3133ELHR8	AA+	Aaa	AAA	50,000,000.00	1.6000	1.5419	50,056,500.00	(31,177.87)	88,888.89	50,025,322.13	50,727,000.00	701,677.87
FED FARM CR BK / FTN FINANCIAL															
1054712	1/27/20	1/21/22	3133ELHR8	AA+	Aaa	AAA	18,450,000.00	1.6000	1.5419	18,470,848.50	(11,504.63)	32,800.00	18,459,343.87	18,718,263.00	258,919.13
FED FARM CR BK / CASTLE OAK SECURITIES															
984598	10/31/18	1/24/22	3133EJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(5,055.89)	30,833.33	10,001,944.11	10,000,000.00	(1,944.11)
FED FARM CR BK / CASTLE OAK SECURITIES															
984604	10/31/18	1/24/22	3133EJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(25,279.45)	154,166.67	50,009,720.55	50,000,000.00	(9,720.55)
FED FARM CR BK / CASTLE OAK SECURITIES															
985277	11/5/18	1/24/22	3133EJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	4,760.66	30,833.33	9,998,160.66	10,000,000.00	1,839.34
FED FARM CR BK / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1054908	1/28/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	30,000,000.00	1.5500	1.5578	29,995,384.50	2,519.29	42,625.00	29,997,903.79	30,419,700.00	421,796.21
FED FARM CR BK / JP MORGAN CHASE & CO															
1055586	1/31/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	40,000,000.00	1.5500	1.4957	40,040,800.00	(22,192.47)	56,833.33	40,018,607.53	40,559,600.00	540,992.47
FED FARM CR BK / BNY Mellon Capital Market															
1003100	3/1/19	3/1/22	3133EKBV7	AA+	Aaa	AAA	15,000,000.00	2.5500	2.5764	14,988,649.50	7,567.00	0.00	14,996,216.50	15,381,000.00	384,783.50
FED HM LN BK BD / Mizuho Securities USA Inc															
999837	2/8/19	3/11/22	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(53.91)	50,173.61	4,250,026.84	4,354,465.00	104,438.16
FED HM LN BK BD / MORGAN STANLEY															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	4,833.33	295,138.89	24,997,583.33	25,614,500.00	616,916.67
FED HM LN BK BD / BNY Mellon Capital Market															
1000489	2/13/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.5081	9,997,500.00	1,665.16	118,055.56	9,999,165.16	10,245,800.00	246,634.84
FED HM LN BK BD / Mizuho Securities USA Inc															
1007492	3/29/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.2428	10,072,960.00	(47,540.79)	118,055.56	10,025,419.21	10,245,800.00	220,380.79
FED HM LN BK BD / MORGAN STANLEY															
1007768	4/1/19	3/11/22	313378WG2	AA+	Aaa	NR	28,000,000.00	2.5000	2.3559	28,113,960.00	(74,181.51)	330,555.56	28,039,778.49	28,688,240.00	648,461.51
FED HM LN BK BD / Mizuho Securities USA Inc															
1008112	4/3/19	3/11/22	313378WG2	AA+	Aaa	NR	15,000,000.00	2.5000	2.3556	15,061,050.00	(39,699.81)	177,083.33	15,021,350.19	15,368,700.00	347,349.81
FED HM LN BK BD / Mizuho Securities USA Inc															
1009259	4/10/19	3/11/22	313378WG2	AA+	Aaa	NR	10,035,000.00	2.5000	2.3539	10,076,043.15	(26,594.09)	118,468.75	10,049,449.06	10,281,660.30	232,211.24
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1009950	4/15/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.3561	25,100,202.25	(64,757.86)	295,138.89	25,035,444.39	25,614,500.00	579,055.61
FED HM LN BK BD / MORGAN STANLEY															
1063783	3/30/20	3/11/22	313378CR0	AA+	Aaa	NR	20,000,000.00	2.2500	0.5305	20,665,296.40	(314,141.38)	212,500.00	20,351,155.02	20,459,200.00	108,044.98
FED FARM CR BK / UBS FINANCIAL SERVICES															
1062783	3/18/20	3/18/22	3133ELTZ7	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6901	24,967,750.00	15,363.54	70,746.53	24,983,113.54	25,000,000.00	16,886.46
FED FARM CR BK / CASTLE OAK SECURITIES															
1063508	3/25/20	3/25/22	3133ELUQ5	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(38,318.00)	91,000.00	30,043,792.00	30,000,000.00	(43,792.00)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1009770	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	51,553.70	217,187.50	24,969,553.70	25,591,750.00	622,196.30
FANNIE MAE / BARCLAYS CAPITAL															
1009774	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	50,000,000.00	2.2500	2.3639	49,836,000.00	103,107.41	434,375.00	49,939,107.41	51,183,500.00	1,244,392.59
FANNIE MAE / BARCLAYS CAPITAL															
1009775	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	51,553.70	217,187.50	24,969,553.70	25,591,750.00	622,196.30

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
1010168	4/16/19	4/12/22	3135G0V59	AA+	Aaa	AAA	13,000,000.00	2.2500	2.4307	12,932,660.00	42,243.96	112,937.50	12,974,903.96	13,307,710.00	332,806.04
FANNIE MAE / TD SECURITIES															
1010410	4/17/19	4/12/22	3135G0V59	AA+	Aaa	AAA	27,000,000.00	2.2500	2.4305	26,860,410.00	87,519.68	234,562.50	26,947,929.68	27,639,090.00	691,160.32
FED FARM CR BK / BNY Mellon Capital Market															
1007494	3/29/19	4/25/22	3133EJMB2	AA+	Aaa	AAA	4,422,000.00	2.7500	2.2326	4,489,523.94	(42,248.25)	42,561.75	4,447,275.69	4,422,000.00	(25,275.69)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1070256	6/4/20	6/2/22	3133ELE75	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2899	24,980,200.00	7,362.95	15,451.39	24,987,562.95	25,042,250.00	54,687.05
FED HM LN BK BD / CASTLE OAK SECURITIES															
1071329	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	10,000,000.00	0.2500	0.2571	9,998,600.00	509.99	6,111.11	9,999,109.99	10,015,950.00	16,840.01
FED HM LN BK BD / TD SECURITIES															
1071330	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	50,000,000.00	0.2500	0.2571	49,993,000.00	2,549.93	30,555.56	49,995,549.93	50,079,750.00	84,200.07
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	18,223.78	34,031.25	5,491,053.78	5,684,745.00	193,691.22
FED HM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	6/10/22	3133XKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(342,641.75)	70,284.38	6,119,474.75	6,348,709.50	229,234.75
FED HM LN BK BD / Mizuho Securities USA Inc															
1009257	4/10/19	6/10/22	3130A5P45	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(7,530.61)	97,630.31	18,275,075.69	18,807,503.40	532,427.71
FED FARM CR BK / FTN FINANCIAL															
968916	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	23,593.88	41,471.11	12,387,472.06	12,859,296.00	471,823.94
FED FARM CR BK / MORGAN STANLEY															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	13,724.52	25,835.83	7,717,712.52	8,011,134.00	293,421.48
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1076499	7/23/20	7/25/22	3137EAET2	AA+	Aaa	AAA	10,000,000.00	0.1250	0.2380	9,977,400.00	6,823.82	1,250.00	9,984,223.82	10,002,100.00	17,876.18
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1076500	7/23/20	7/25/22	3137EAET2	AA+	Aaa	AAA	7,500,000.00	0.1250	0.2380	7,483,050.00	5,117.87	937.50	7,488,167.87	7,501,575.00	13,407.13
FED FARM CR BK / FTN FINANCIAL															
986241	11/9/18	8/9/22	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	7,407.88	18,638.89	9,995,387.88	10,000,000.00	4,612.12
FED FARM CR BK / BNY Mellon Capital Market															
1079898	8/17/20	8/10/22	3133EL3G7	AA+	Aaa	AAA	25,000,000.00	0.1300	0.1882	24,971,250.00	7,822.58	1,895.83	24,979,072.58	25,000,000.00	20,927.42
FED HM LN BK BD / JP MORGAN CHASE & CO															
1079477	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	18,000,000.00	0.1250	0.2220	17,965,260.00	9,531.73	1,187.50	17,974,791.73	18,002,790.00	27,998.27
FED HM LN BK BD / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1079478	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	25,000,000.00	0.1250	0.2220	24,951,750.00	13,238.51	1,649.31	24,964,988.51	25,003,875.00	38,886.49
FANNIE MAE / TD SECURITIES															
1032905	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	25,000,000.00	1.3750	1.4941	24,913,000.00	43,097.22	167,100.69	24,956,097.22	25,472,250.00	516,152.78
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	25,858.33	100,260.42	14,973,658.33	15,283,350.00	309,691.67
FED HM LN BK BD / MORGAN STANLEY															
979507	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(91,399.45)	488,602.44	32,782,373.31	34,218,569.00	1,436,195.69
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(14,689.41)	78,460.07	5,264,220.84	5,494,838.20	230,617.36
FED HM LN BK BD / Mizuho Securities USA Inc															
984867	11/1/18	9/9/22	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(24,077.07)	156,770.83	10,515,707.43	10,979,220.00	463,512.57
FED HM LN BK BD / MORGAN STANLEY															
1031342	8/28/19	9/9/22	313380GJ0	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(181,165.90)	238,888.89	25,182,834.10	25,724,250.00	541,415.90
FED HM LN BK BD / Mizuho Securities USA Inc															
1038660	10/15/19	9/9/22	313380GJ0	AA+	Aaa	NR	29,670,000.00	2.0000	1.6354	29,975,007.60	(144,907.83)	283,513.33	29,830,099.77	30,529,539.90	699,440.13
FED FARM CR BK / FTN FINANCIAL															
1038604	10/11/19	10/11/22	3133EKY91	AA+	Aaa	AAA	10,000,000.00	1.3750	1.4370	9,981,850.00	8,402.78	53,472.22	9,990,252.78	10,203,000.00	212,747.22
FED FARM CR BK / FTN FINANCIAL															
1038605	10/11/19	10/11/22	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	11,574.07	267,361.11	49,986,574.07	51,015,000.00	1,028,425.93
FED FARM CR BK / MORGAN STANLEY															
1010450	4/18/19	10/18/22	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	10,575.71	193,681.25	22,490,775.71	22,500,000.00	9,224.29
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1088786	10/22/20	10/21/22	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	6,157.55	11,645.83	25,971,837.55	25,996,750.00	24,912.45
FED HM LN BK BD / Mizuho Securities USA Inc															
1055581	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(90,417.84)	89,687.50	21,147,914.31	21,664,440.00	516,525.69
FED HM LN BK BD / JP MORGAN CHASE & CO															
1055582	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(50,476.77)	51,677.08	12,182,574.83	12,482,844.00	300,269.17
FED HM LN BK BD / Mizuho Securities USA Inc															
1055585	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(20,266.04)	21,183.33	4,993,153.16	5,116,934.40	123,781.24
FED HM LN BK BD / BARCLAYS CAPITAL															
1058400	2/21/20	2/17/23	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	18,981.41	16,041.67	29,963,781.41	30,722,700.00	758,918.59
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1058401	2/21/20	2/17/23	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	12,654.28	10,694.44	19,975,854.28	20,481,800.00	505,945.72

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BNY Mellon Capital Market															
1058402	2/21/20	2/21/23	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	4,162.64	8,055.56	19,992,012.24	20,000,000.00	7,987.76
FED FARM CR BK / RBC															
1058403	2/21/20	2/21/23	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	5,773.47	15,708.33	38,988,921.18	39,000,000.00	11,078.82
FED FARM CR BK / FTN FINANCIAL															
1063784	3/30/20	3/30/23	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(28,303.11)	167,777.78	50,064,045.39	50,000,000.00	(64,045.39)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1067440	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	2,863.64	30,208.33	24,992,363.64	25,114,250.00	121,886.36
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	5,727.27	60,416.67	49,984,727.27	50,228,500.00	243,772.73
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	2,210.71	5,087.50	7,393,189.30	7,412,728.00	19,538.70
FANNIE MAE / JEFFERIES & COMPANY															
1071328	6/12/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	7,513.44	17,187.50	24,976,763.44	25,043,000.00	66,236.56
FANNIE MAE / BARCLAYS CAPITAL															
1075019	7/10/20	7/10/23	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	22,993.06	17,708.33	49,915,493.06	50,020,500.00	105,006.94
FANNIE MAE / BARCLAYS CAPITAL															
1075020	7/10/20	7/10/23	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	22,993.06	17,708.33	49,915,493.06	50,020,500.00	105,006.94
FED FARM CR BK / MORGAN STANLEY															
1056788	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	4,138.37	15,993.93	16,885,485.01	16,895,000.00	9,514.99
FED FARM CR BK / BNY Mellon Capital Market															
1056789	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	4,214.11	13,253.33	13,990,310.85	14,000,000.00	9,689.15
FED FARM CR BK / MORGAN STANLEY															
1028939	8/14/19	8/14/23	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	7,059.20	18,888.89	24,988,809.20	25,909,500.00	920,690.80
FREDDIE MAC / TD SECURITIES															
1080918	8/21/20	8/24/23	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	3,578.95	972.22	19,983,178.95	20,022,700.00	39,521.05
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1080919	8/21/20	8/24/23	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	4,473.68	1,215.28	24,978,973.68	25,028,375.00	49,401.32
FREDDIE MAC / BARCLAYS CAPITAL															
1082617	9/4/20	9/8/23	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	700.49	15,979.17	12,996,410.49	13,020,800.00	24,389.51
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	9/8/23	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	1,347.09	30,729.16	24,993,097.09	25,040,000.00	46,902.91
FED FARM CR BK / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1083373	9/11/20	9/8/23	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	2,817.55	15,583.33	14,984,967.55	15,000,000.00	15,032.45
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	9/12/23	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(243,010.71)	337,413.19	25,327,489.29	26,653,875.00	1,326,385.71
FED FARM CR BK / MORGAN STANLEY															
1086372	10/2/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	6,132.50	26,302.64	31,736,682.13	31,787,710.00	51,027.87
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	5,968.17	22,179.83	27,306,942.72	27,355,938.00	48,995.28
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1087999	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	13,987.50	14,062.50	29,902,087.50	29,894,100.00	(7,987.50)
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	7,926.25	7,968.75	16,944,516.25	16,939,990.00	(4,526.25)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1090664	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	2,414.43	20,138.89	24,979,914.43	24,989,750.00	9,835.57
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	1,448.66	12,083.34	14,987,948.66	14,993,850.00	5,901.34
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1090666	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	1,448.66	12,083.34	14,987,948.66	14,993,850.00	5,901.34
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	5,057.30	33,333.33	49,948,057.30	49,964,000.00	15,942.70
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	1,517.19	10,000.00	14,984,417.19	14,989,200.00	4,782.81
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/4/23	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	2,392.50	18,125.00	29,972,692.50	29,970,750.00	(1,942.50)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1094161	12/4/20	12/4/23	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	2,392.50	18,125.00	29,972,692.50	29,970,750.00	(1,942.50)
FED FARM CR BK / DEUTSCHE															
1056506	2/6/20	1/10/24	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(9,174.53)	32,937.50	15,024,521.02	15,000,000.00	(24,521.02)
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	3,887.81	10,129.17	14,989,037.81	15,575,400.00	586,362.19
FED FARM CR BK / FTN FINANCIAL															
1057627	2/14/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	6,168.14	12,830.28	18,982,608.14	19,728,840.00	746,231.86
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1062309	3/16/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(119,457.72)	14,923.64	22,468,068.28	22,947,756.00	479,687.72

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / CASTLE OAK SECURITIES															
1104041	2/26/21	2/26/24	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	13.33	277.78	7,997,133.33	7,977,200.00	(19,933.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	2/26/24	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	33.33	694.44	19,992,833.33	19,943,000.00	(49,833.33)
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	3/4/24	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(78,576.46)	120,950.00	20,251,770.14	20,600,200.00	348,429.86
FED HM LN BK BD / MORGAN STANLEY															
1008111	4/3/19	3/8/24	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	1,705.46	114,131.94	9,997,305.46	10,658,000.00	660,694.54
FED HM LN BK BD / BNY Mellon Capital Market															
1062112	3/13/20	3/8/24	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(64,664.11)	50,218.06	4,601,982.45	4,689,520.00	87,537.55
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1071327	6/12/20	6/10/24	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	1,388.66	12,656.25	14,993,678.66	15,043,800.00	50,121.34
FANNIE MAE / MORGAN STANLEY															
1056549	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(7,221.87)	28,269.59	4,629,524.26	4,821,158.70	191,634.44
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1056550	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(7,925.58)	30,694.44	5,026,913.97	5,234,700.00	207,786.03
FANNIE MAE / TD SECURITIES															
1056551	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(42,262.48)	245,555.56	40,143,516.32	41,877,600.00	1,734,083.68
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	9/23/25	3137EAEX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	450.74	520.83	9,851,977.94	9,851,100.00	(877.94)
Subtotal for GOVT AGENCY-FIX-30/360:							3,341,988,000.00	1.6898	1.6114	3,348,804,781.72	(4,478,688.02)	16,179,028.33	3,344,326,093.70	3,383,615,053.12	39,288,959.42
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / BARCLAYS CAPITAL															
1002359	2/26/19	7/16/21	3133EJUF4	AA+	Aaa	AAA	1,000,000.00	0.1074	2.5496	998,377.00	1,367.72	38.78	999,744.72	1,000,290.00	545.28
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							1,000,000.00	0.1074	2.5496	998,377.00	1,367.72	38.78	999,744.72	1,000,290.00	545.28
GOV'T AGY - CALLABLE															
FREDDIE MAC / BNY Mellon Capital Market															
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	25,433.33	20,000,000.00	20,000,000.00	0.00
FREDDIE MAC / JEFFERIES & COMPANY															
1085613	9/29/20	9/28/23	3134GWTLO	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3050	14,997,750.00	952.65	19,000.00	14,998,702.65	15,012,450.00	13,747.35
FREDDIE MAC / GREAT PACIFIC SECURITIES															
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	26,111.11	20,000,000.00	20,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
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	14,380.56	10,000,000.00	10,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	1,345.21	10,333.33	19,997,345.21	20,004,000.00	6,654.79
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	3,472.43	7,750.00	14,992,912.43	15,003,000.00	10,087.57
FREDDIE MAC / GREAT PACIFIC SECURITIES															
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	41,381.94	25,000,000.00	25,000,000.00	0.00
FANNIE MAE / GREAT PACIFIC SECURITIES															
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	19,116.67	15,000,000.00	15,000,000.00	0.00
FANNIE MAE / GREAT PACIFIC SECURITIES															
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	2,312.50	15,000,000.00	15,000,000.00	0.00
FANNIE MAE / GREAT PACIFIC SECURITIES															
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	758.33	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
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	36,222.22	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	2/26/25	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	1,277.78	20,000,000.00	20,000,000.00	0.00
Subtotal for GOV'T AGY - CALLABLE:							210,000,000.00	0.4292	0.4317	209,983,190.00	5,770.29	204,077.77	209,988,960.29	210,019,450.00	30,489.71
Subtotal for GOVERNMENT AGENCY:							4,707,365,000.00	1.2188	1.1773	4,713,973,700.40	(4,471,550.01)	16,488,767.67	4,709,607,773.18	4,748,929,905.56	39,322,132.38
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
948127	3/19/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6200	14,589,450.00	410,550.00	0.00	15,000,000.00	15,010,800.00	10,800.00
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
953261	4/18/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6605	14,583,750.00	416,250.00	0.00	15,000,000.00	15,010,800.00	10,800.00
JOHNSON & JOHNSON / BNY Mellon Capital Market															
967574	7/17/18	3/1/21	478160BS2	AAA	Aaa	AAA	12,800,000.00	1.6500	2.7704	12,439,552.00	360,448.00	0.00	12,800,000.00	12,809,216.00	9,216.00
JOHNSON & JOHNSON / BNP PARIBAS															
985095	11/2/18	3/1/21	478160BS2	AAA	Aaa	AAA	8,335,000.00	1.6500	3.1204	8,061,445.30	273,554.70	0.00	8,335,000.00	8,341,001.20	6,001.20
JOHNSON & JOHNSON / TD SECURITIES															
1016452	5/24/19	3/1/21	478160BS2	AAA	Aaa	AAA	200,000.00	1.6500	2.4352	197,294.00	2,706.00	0.00	200,000.00	200,144.00	144.00
JOHNSON & JOHNSON / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
1024388	7/16/19	3/1/21	4781608S2	AAA	Aaa	AAA	10,500,000.00	1.6500	2.0583	10,431,750.00	68,250.00	0.00	10,500,000.00	10,507,560.00	7,560.00
WAL-MART STORES INC / BNY Mellon Capital Market															
967575	7/17/18	4/15/21	931142DD2	AA	Aa2	AA	4,000,000.00	4.2500	2.8664	4,144,920.00	(138,466.07)	64,222.22	4,006,453.93	4,041,160.00	34,706.07
APPLE INC. / UBS FINANCIAL															
965856	7/6/18	5/6/21	037833AR1	AA+	Aa1	NR	5,000,000.00	2.8500	2.9125	4,991,450.00	8,005.15	45,520.83	4,999,455.15	5,027,200.00	27,744.85
MICROSOFT CORP / TD SECURITIES															
1030440	8/22/19	8/8/21	594918BP8	AAA	Aaa	AA+	17,035,000.00	1.5500	1.7024	16,985,095.46	38,806.79	16,869.38	17,023,902.25	17,136,528.60	112,626.35
Subtotal for MEDIUM-TERM NOTE:							87,870,000.00	1.8173	2.4787	86,424,706.76	1,440,104.57	126,612.43	87,864,811.33	88,084,409.80	219,598.47
Subtotal for MEDIUM-TERM NOTES:							87,870,000.00	1.8173	2.4787	86,424,706.76	1,440,104.57	126,612.43	87,864,811.33	88,084,409.80	219,598.47
MUNICIPAL DEBT															
ORANGE COUNTY POB 2020A															
COUNTY OF ORANGE /															
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	187,620.16	115,974,000.00	115,974,000.00	0.00
Subtotal for ORANGE COUNTY POB 2020A:							115,974,000.00	1.8200	1.8231	115,974,000.00	0.00	187,620.16	115,974,000.00	115,974,000.00	0.00
ORANGE COUNTY POB 2021															
COUNTY OF ORANGE /															
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	59,179.27	121,200,000.00	121,200,000.00	0.00
Subtotal for ORANGE COUNTY POB 2021:							121,200,000.00	0.3740	0.3740	121,200,000.00	0.00	59,179.27	121,200,000.00	121,200,000.00	0.00
ORANGE COUNTY POB 2021A															
COUNTY OF ORANGE /															
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	62,976.87	121,200,000.00	121,200,000.00	0.00
COUNTY OF ORANGE /															
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	66,141.53	121,200,000.00	121,200,000.00	0.00
COUNTY OF ORANGE /															
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	61,394.53	121,200,000.00	121,200,000.00	0.00
Subtotal for ORANGE COUNTY POB 2021A:							363,600,000.00	0.4013	0.3512	363,600,000.00	0.00	190,512.93	363,600,000.00	363,600,000.00	0.00
Subtotal for MUNICIPAL DEBT:							600,774,000.00	0.6697	0.6399	600,774,000.00	0.00	437,312.36	600,774,000.00	600,774,000.00	0.00
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
1092865	11/24/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0825	49,987,968.75	0.00	11,114.58	49,987,968.75	49,999,751.50	11,782.75
US TREASURY N/B / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
CASH MANAGEMENT BILL															
1093561	12/1/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0820	49,988,838.89	0.00	10,250.00	49,988,838.89	49,999,751.50	10,912.61
US TREASURY N/B / RBC															
1097178	12/30/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0610	49,994,154.17	0.00	5,168.05	49,994,154.17	49,999,751.50	5,597.33
US TREASURY N/B / RBC															
1097179	12/30/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0630	49,993,962.50	0.00	5,337.50	49,993,962.50	49,999,751.50	5,789.00
US TREASURY N/B / RBC															
1097180	12/30/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0605	49,994,202.08	0.00	5,125.70	49,994,202.08	49,999,751.50	5,549.42
US TREASURY N/B / BANK OF AMERICA															
1093560	12/1/20	3/16/21	912796C80	AA+	Aaa	AAA	20,000,000.00		0.0850	19,995,041.67	0.00	4,250.00	19,995,041.67	19,999,800.00	4,758.33
US TREASURY N/B / BANK OF AMERICA															
1092864	11/24/20	3/23/21	912796C98	AA+	Aaa	AAA	50,000,000.00		0.0710	49,988,265.28	0.00	9,565.28	49,988,265.28	49,999,088.50	10,823.22
US TREASURY N/B / JP MORGAN CHASE & CO															
1094969	12/10/20	3/30/21	912796D22	AA+	Aaa	AAA	35,000,000.00		0.0800	34,991,444.44	0.00	6,300.00	34,991,444.44	34,999,144.60	7,700.16
US TREASURY N/B / RBC															
1097485	1/4/21	3/30/21	912796D22	AA+	Aaa	AAA	50,000,000.00		0.0630	49,992,562.50	0.00	4,900.00	49,992,562.50	49,998,778.00	6,215.50
US TREASURY N/B / MORGAN STANLEY															
1097486	1/4/21	3/30/21	912796D22	AA+	Aaa	AAA	50,000,000.00		0.0615	49,992,739.58	0.00	4,783.34	49,992,739.58	49,998,778.00	6,038.42
US TREASURY N/B / JP MORGAN CHASE & CO															
1094511	12/8/20	4/6/21	912796D71	AA+	Aaa	AAA	26,000,000.00		0.0800	25,993,124.44	0.00	4,795.56	25,993,124.44	25,999,084.54	5,960.10
US TREASURY N/B / BNY Mellon Capital Market															
1094512	12/8/20	4/6/21	912796D71	AA+	Aaa	AAA	50,000,000.00		0.0800	49,986,777.78	0.00	9,222.22	49,986,777.78	49,998,239.50	11,461.72
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1097487	1/4/21	4/13/21	912796D89	AA+	Aaa	AAA	50,000,000.00		0.0780	49,989,275.00	0.00	6,066.67	49,989,275.00	49,998,003.50	8,728.50
US TREASURY N/B / BNP PARIBAS															
1097488	1/4/21	4/20/21	912796D97	AA+	Aaa	AAA	50,000,000.00		0.0740	49,989,105.56	0.00	5,755.55	49,989,105.56	49,997,699.50	8,593.94
US TREASURY N/B / BANK OF AMERICA NA															
1102345	2/11/21	5/25/21	912796G29	AA+	Aaa	AAA	40,000,000.00		0.0410	39,995,307.78	0.00	820.00	39,995,307.78	39,996,822.40	1,514.62
US TREASURY N/B / BNP PARIBAS															
1102163	2/10/21	7/13/21	912796H93	AA+	Aaa	AAA	50,000,000.00		0.0530	49,988,737.50	0.00	1,398.61	49,988,737.50	49,991,628.00	2,890.50
Subtotal for CASH MANAGEMENT BILL:							721,000,000.00	0.0000	0.0689	720,861,507.92	0.00	94,853.06	720,861,507.92	720,975,824.04	114,316.12
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BILL															
1097692	1/5/21	3/2/21	912796C23	AA+	Aaa	AAA	50,000,000.00		0.0770	49,994,011.11	0.00	5,881.95	49,994,011.11	49,999,944.50	5,933.39
US TREASURY N/B / DEUTSCHE															
1094502	12/8/20	3/4/21	9127964F3	AA+	Aaa	AAA	50,000,000.00		0.0670	49,991,997.22	0.00	7,723.61	49,991,997.22	49,999,875.00	7,877.78
US TREASURY N/B / FTN FINANCIAL															
1094503	12/8/20	3/4/21	9127964F3	AA+	Aaa	AAA	40,000,000.00		0.0650	39,993,788.89	0.00	5,994.44	39,993,788.89	39,999,900.00	6,111.11
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1097693	1/5/21	3/11/21	9127964M8	AA+	Aaa	AAA	10,000,000.00		0.0725	9,998,690.97	0.00	1,107.64	9,998,690.97	9,999,914.20	1,223.23
US TREASURY N/B / JP MORGAN CHASE & CO															
1092863	11/24/20	3/18/21	9127964N6	AA+	Aaa	AAA	50,000,000.00		0.0780	49,987,650.00	0.00	10,508.33	49,987,650.00	49,999,201.50	11,551.50
US TREASURY N/B / Mizuho Securities USA Inc															
1094968	12/10/20	3/18/21	9127964N6	AA+	Aaa	AAA	30,000,000.00		0.0650	29,994,691.67	0.00	4,387.50	29,994,691.67	29,999,520.90	4,829.23
US TREASURY N/B / BNY Mellon Capital Market															
1097694	1/5/21	3/18/21	9127964N6	AA+	Aaa	AAA	50,000,000.00		0.0700	49,993,000.00	0.00	5,347.22	49,993,000.00	49,999,201.50	6,201.50
US TREASURY N/B / BANK OF AMERICA NA															
1102164	2/10/21	4/6/21	912796D71	AA+	Aaa	AAA	50,000,000.00		0.0365	49,997,211.81	0.00	963.19	49,997,211.81	49,998,239.50	1,027.69
US TREASURY N/B / BNP PARIBAS															
1100735	1/29/21	4/8/21	9127964X4	AA+	Aaa	AAA	50,000,000.00		0.0510	49,995,112.50	0.00	2,195.83	49,995,112.50	49,998,149.50	3,037.00
US TREASURY N/B / BNP PARIBAS															
1100736	1/29/21	4/8/21	9127964X4	AA+	Aaa	AAA	50,000,000.00		0.0500	49,995,208.33	0.00	2,152.78	49,995,208.33	49,998,149.50	2,941.17
US TREASURY N/B / Mizuho Securities USA Inc															
1095114	12/11/20	4/15/21	9127964Y2	AA+	Aaa	AAA	25,000,000.00		0.0750	24,993,489.58	0.00	4,166.67	24,993,489.58	24,998,958.25	5,468.67
US TREASURY N/B / JP MORGAN CHASE & CO															
1097182	12/30/20	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0750	49,988,229.17	0.00	6,354.16	49,988,229.17	49,997,708.50	9,479.33
US TREASURY N/B / JP MORGAN CHASE & CO															
1097183	12/30/20	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0700	49,989,013.89	0.00	5,930.55	49,989,013.89	49,997,708.50	8,694.61
US TREASURY N/B / MORGAN STANLEY															
1097184	12/30/20	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0730	49,988,543.06	0.00	6,184.72	49,988,543.06	49,997,708.50	9,165.44
US TREASURY N/B / BARCLAYS CAPITAL															
1098817	1/14/21	4/22/21	9127962Q1	AA+	Aaa	AAA	30,000,000.00		0.0755	29,993,834.17	0.00	2,894.17	29,993,834.17	29,998,625.10	4,790.93
US TREASURY N/B / BARCLAYS CAPITAL															
1098818	1/14/21	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0755	49,989,723.61	0.00	4,823.61	49,989,723.61	49,997,708.50	7,984.89
US TREASURY N/B / BNY Mellon Capital Market															
1099284	1/19/21	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0800	49,989,666.67	0.00	4,555.55	49,989,666.67	49,997,708.50	8,041.83

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
1100498	1/28/21	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0575	49,993,291.67	0.00	2,555.55	49,993,291.67	49,997,708.50	4,416.83
US TREASURY N/B / Mizuho Securities USA Inc															
1095113	12/11/20	4/29/21	9127964Z9	AA+	Aaa	AAA	50,000,000.00		0.0750	49,985,520.83	0.00	8,333.34	49,985,520.83	49,997,309.00	11,788.17
US TREASURY N/B / BNP PARIBAS															
1100737	1/29/21	4/29/21	9127964Z9	AA+	Aaa	AAA	50,000,000.00		0.0480	49,994,000.00	0.00	2,066.67	49,994,000.00	49,997,309.00	3,309.00
US TREASURY N/B / MORGAN STANLEY															
1101683	2/5/21	5/27/21	912796A33				31,000,000.00		0.0225	30,997,849.38	0.00	465.00	30,997,849.38	30,997,093.75	(755.63)
US TREASURY N/B / DEUTSCHE															
1102381	2/16/21	6/10/21	912796B24	AA+	Aaa	AAA	50,000,000.00		0.0475	49,992,479.17	0.00	857.64	49,992,479.17	49,994,403.00	1,923.83
US TREASURY N/B / DEUTSCHE															
1102382	2/16/21	6/10/21	912796B24	AA+	Aaa	AAA	50,000,000.00		0.0475	49,992,479.17	0.00	857.64	49,992,479.17	49,994,403.00	1,923.83
US TREASURY N/B / JP MORGAN CHASE & CO															
1102747	2/17/21	6/10/21	912796B24	AA+	Aaa	AAA	50,000,000.00		0.0450	49,992,937.50	0.00	750.00	49,992,937.50	49,994,403.00	1,465.50
US TREASURY N/B / BANK OF AMERICA															
1102748	2/17/21	6/10/21	912796B24	AA+	Aaa	AAA	44,600,000.00		0.0450	44,593,700.25	0.00	669.00	44,593,700.25	44,595,007.48	1,307.23
US TREASURY N/B / MORGAN STANLEY															
1101682	2/5/21	8/5/21	912796C64	AA+	Aaa	AAA	50,000,000.00		0.0405	49,989,818.75	0.00	1,350.00	49,989,818.75	49,990,555.50	736.75
US TREASURY N/B / JP MORGAN CHASE & CO															
1102162	2/10/21	1/27/22	912796C31	AA+	Aaa	AAA	50,000,000.00		0.0655	49,968,068.75	0.00	1,728.47	49,968,068.75	49,970,338.50	2,269.75
Subtotal for TREASURY BILL:							1,210,600,000.00	0.0000	0.0608	1,210,374,008.12	0.00	100,805.23	1,210,374,008.12	1,210,506,752.68	132,744.56
TREASURY BOND															
US TREASURY N/B / MORGAN STANLEY															
1002587	2/27/19	4/15/21	9128284G2	AA+	Aaa	AAA	20,000,000.00	2.3750	2.5032	19,946,875.00	50,052.22	178,777.47	19,996,927.22	20,057,812.60	60,885.38
US TREASURY N/B / RBC															
1010167	4/16/19	11/15/21	912828RR3	AA+	Aaa	AAA	50,000,000.00	2.0000	2.3701	49,539,062.50	334,472.66	292,817.68	49,873,535.16	50,682,617.00	809,081.84
Subtotal for TREASURY BOND:							70,000,000.00	2.1071	2.4082	69,485,937.50	384,524.88	471,595.15	69,870,462.38	70,740,429.60	869,967.22
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
1052199	1/10/20	2/28/21	912828P87	AA+	Aaa	AAA	0.00	1.1250	1.6153	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / MORGAN STANLEY															
1004202	3/8/19	3/31/21	912828C57	AA+	Aaa	AAA	39,000,000.00	2.2500	2.4665	38,830,898.44	162,373.38	366,428.57	38,993,271.82	39,070,839.99	77,568.17
US TREASURY N/B / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
1100184	1/26/21	4/30/21	912828Q78	AA+	Aaa	AAA	50,000,000.00	1.3750	0.0509	50,171,875.00	(62,167.55)	64,571.82	50,109,707.45	50,112,304.50	2,597.05
US TREASURY N/B / JEFFERIES & COMPANY															
1053060	1/15/20	5/31/21	912828R77	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5997	49,847,656.25	124,727.65	171,875.00	49,972,383.90	50,166,992.00	194,608.10
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1055126	1/29/20	5/31/21	912828R77	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5020	49,916,015.63	68,323.35	171,875.00	49,984,338.98	50,166,992.00	182,653.02
US TREASURY N/B / TD SECURITIES															
1053762	1/21/20	6/30/21	912828S27	AA+	Aaa	AAA	50,000,000.00	1.1250	1.5675	49,685,546.88	242,116.95	93,232.04	49,927,663.83	50,180,664.00	253,000.17
US TREASURY N/B / MORGAN STANLEY															
980701	10/5/18	7/31/21	912828S76	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	212,940.31	4,506.22	4,963,135.62	5,022,460.95	59,325.33
US TREASURY N/B / DEUTSCHE															
1055127	1/29/20	8/31/21	912828YC8	AA+	Aaa	AAA	50,000,000.00	1.5000	1.4847	50,011,718.75	(8,021.28)	2,038.04	50,003,697.47	50,359,375.00	355,677.53
US TREASURY N/B / JP MORGAN CHASE & CO															
1053058	1/15/20	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5740	49,931,640.63	41,015.62	187,500.00	49,972,656.25	50,534,179.50	561,523.25
US TREASURY N/B / Mizuho Securities USA Inc															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	295,407.10	176,104.97	49,920,407.10	50,850,586.00	930,178.90
US TREASURY N/B / BANK OF AMERICA															
939579	1/24/18	4/30/22	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	742,659.16	313,363.26	49,721,174.79	51,035,156.50	1,313,981.71
US TREASURY N/B / BNY Mellon Capital Market															
940195	1/29/18	5/31/22	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	263,862.52	75,000.00	15,893,237.52	16,355,624.96	462,387.44
Subtotal for TREASURY BOND - ME:							460,000,000.00	1.5997	1.6836	457,378,437.52	2,083,237.21	1,626,494.92	459,461,674.73	463,855,175.40	4,393,500.67
Subtotal for U. S. TREASURIES:							2,461,600,000.00	0.3589	0.4332	2,458,099,891.06	2,467,762.09	2,293,748.36	2,460,567,653.15	2,466,078,181.72	5,510,528.57
Total Extended Fund :							9,667,939,779.01	0.7430	0.7540	9,669,603,077.23	(563,683.35)	19,346,440.82	9,669,145,016.67	9,714,197,276.09	45,052,259.42
Net Asset Value (NAV):														1.004659	
Total Investments:							10,438,230,675.85	0.6881	0.7019	10,439,842,724.69	(563,683.35)	19,384,781.64	10,439,385,080.80	10,484,481,268.47	45,096,187.67

Report Parameters

Deals [Settlement Date] <= 28-Feb-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...

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Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
FUNDS															
GOLDMAN SACHS - JWA MMF															
	3/1/21			AAAm	Aaa-mf	NR	2,976.38		0.0361	2,976.38	0.00	0.00	2,976.38	2,976.38	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	3/1/21			AAAm	Aaa-mf	AAAmf	4,456.97		0.0303	4,456.97	0.00	0.00	4,456.97	4,456.97	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	3/1/21			AAAm	Aaa-mf	NR	968,007.01		0.0260	968,007.01	0.00	0.00	968,007.01	968,007.01	0.00
Subtotal for FUNDS:							975,440.36		0.0260	975,440.36	0.00	0.00	975,440.36	975,440.36	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / UBS															
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	672.22	1,374,983.19	1,374,995.42	12.23
FHLB DISC CORP / BNY Mellon Capital Market															
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	1,600.41	2,999,894.58	2,999,972.49	77.91
FHLB DISC CORP / BARCLAYS CAPITAL															
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	611.11	4,999,877.78	4,999,954.15	76.37
FHLB DISC CORP / BANK OF AMERICA															
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	668.89	4,998,614.45	4,999,194.45	580.00
FED FARM CR BK / Mizuho Securities USA Inc															
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	629.44	1,999,187.22	1,999,630.56	443.34
FHLB DISC CORP / DAIWA															
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	258.33	3,998,741.66	3,999,161.12	419.46
Subtotal for DISCOUNT NOTES:							20,375,000.00	0.0000	0.0906	20,366,858.48	0.00	4,440.40	20,371,298.88	20,372,908.19	1,609.31
Subtotal for GOVERNMENT AGENCY:							20,375,000.00		0.0906	20,366,858.48	0.00	4,440.40	20,371,298.88	20,372,908.19	1,609.31
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1092026	11/17/20	3/2/21	912796C23	AA+	Aaa	AAA	5,000,000.00		0.0920	4,998,658.33	0.00	1,328.89	4,998,658.33	4,999,994.45	1,336.12
US TREASURY N/B / MORGAN STANLEY															
1097172	12/30/20	3/23/21	912796C98	AA+	Aaa	AAA	5,000,000.00		0.0710	4,999,181.53	0.00	601.53	4,999,181.53	4,999,908.85	727.32
US TREASURY N/B / DEUTSCHE															
1098394	1/11/21	5/25/21	912796G29	AA+	Aaa	AAA	5,000,000.00		0.0870	4,998,380.83	0.00	592.08	4,998,380.83	4,999,602.80	1,221.97
US TREASURY N/B / BNP PARIBAS															
1098819	1/14/21	6/8/21	912796G86	AA+	Aaa	AAA	5,000,000.00		0.0850	4,998,288.19	0.00	543.06	4,998,288.19	4,999,468.75	1,180.56

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)
Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
U. S. TREASURIES															
Subtotal for CASH MANAGEMENT BILL:							20,000,000.00	0.0000	0.0838	19,994,508.88	0.00	3,065.56	19,994,508.88	19,998,974.85	4,465.97
TREASURY BILL															
US TREASURY N/B / BANK OF AMERICA															
1092027	11/17/20	3/11/21	9127964M8	AA+	Aaa	AAA	4,000,000.00		0.0875	3,998,891.67	0.00	1,011.11	3,998,891.67	3,999,965.68	1,074.01
US TREASURY N/B / DEUTSCHE															
1092169	11/18/20	3/18/21	9127964N6	AA+	Aaa	AAA	3,000,000.00		0.0845	2,999,155.00	0.00	725.29	2,999,155.00	2,999,952.09	797.09
US TREASURY N/B / MORGAN STANLEY															
1103328	2/23/21	8/19/21	912796D48	AA+	Aaa	AAA	5,000,000.00		0.0405	4,999,004.38	0.00	33.75	4,999,004.38	4,998,912.50	(91.88)
Subtotal for TREASURY BILL:							12,000,000.00	0.0000	0.0672	11,997,051.05	0.00	1,770.15	11,997,051.05	11,998,830.27	1,779.22
Subtotal for U. S. TREASURIES:							32,000,000.00		0.0775	31,991,559.93	0.00	4,835.71	31,991,559.93	31,997,805.12	6,245.19
Total 283-John Wayne Airport :							53,350,440.36		0.0816	53,333,858.77	0.00	9,276.11	53,338,299.17	53,346,153.67	7,854.50
Net Asset Value (NAV):														1.000147	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
		3/1/21		AAAm	NR	NR	1,229,554.34		0.0100	1,229,554.34	0.00	0.00	1,229,554.34	1,229,554.34	0.00
Subtotal for FUNDS:							1,229,554.34		0.0100	1,229,554.34	0.00	0.00	1,229,554.34	1,229,554.34	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	522.54	2,673.61	383,747.69	438,503.45	54,755.76
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(678.28)	1,484.38	227,100.70	250,650.00	23,549.30
FED FARM CR BK / MORGAN STANLEY															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(219.82)	796.91	94,821.70	94,000.00	(821.70)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	2,619.89	1,113.75	172,561.23	196,255.80	23,694.57
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(915.15)	737.63	140,925.06	137,000.00	(3,925.06)
FED FARM CR BK / MORGAN STANLEY															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(1,817.20)	413.44	51,360.20	58,261.05	6,900.85
FED FARM CR BK / DEUTSCHE															

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)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	754.91	6,868.06	1,998,334.91	2,279,940.00	281,605.09
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	193.82	805.73	84,348.07	97,416.38	13,068.31
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(140,151.09)	27,604.17	1,862,527.41	2,066,182.50	203,655.09
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	900.92	9,602.22	1,997,480.92	2,325,960.00	328,479.08
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(138,105.37)	46,687.50	1,950,056.63	2,219,970.00	269,913.37
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(145,514.03)	15,972.22	2,551,605.97	2,955,610.00	404,004.03
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	1,770.45	907.38	248,148.90	301,591.05	53,442.15
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	739.34	1,439.62	144,062.87	172,597.11	28,534.24
FED FARM CR BK / MORGAN STANLEY															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(4.65)	7,351.39	500,019.09	500,000.00	(19.09)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(6,445.89)	2,075.95	291,096.53	350,739.43	59,642.90
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	6,867.56	3,330.00	1,970,327.56	2,000,000.00	29,672.44
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(24,793.28)	25,849.44	2,122,826.72	2,000,000.00	(122,826.72)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(444,275.33)	155,713.40	16,791,352.16	18,444,676.77	1,653,324.61
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(444,275.33)	155,713.40	16,791,352.16	18,444,676.77	1,653,324.61
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(54,869.44)	2,610.50	1,776,829.78	2,057,109.38	280,279.60
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(54,869.44)	2,610.50	1,776,829.78	2,057,109.38	280,279.60
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															

ORANGE COUNTY TREASURER-TAX COLLECTOR
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Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
U. S. TREASURIES															
TREASURY BOND - ME															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	31,154.94	1,740.33	1,939,279.94	2,153,906.26	214,626.32
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	31,154.94	1,740.33	1,939,279.94	2,153,906.26	214,626.32
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(23,714.50)	4,350.83	3,716,109.72	4,211,015.64	494,905.92
Total 650-CCCD SERIES 2017E :							20,045,554.34	3.8447	2.8983	22,205,006.05	(467,989.83)	160,064.23	21,737,016.22	23,885,246.74	2,148,230.52
Net Asset Value (NAV):														1.098828	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / DEUTSCHE															
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	19,148.70	13,975.69	3,499,268.70	3,507,560.00	8,291.30
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	8,025.86	10,888.89	3,498,341.36	3,555,580.00	57,238.64
FED HM LN BK BD / FTN FINANCIAL															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(34,693.91)	25,391.53	3,459,378.49	3,667,424.60	208,046.11
FANNIE MAE / MORGAN STANLEY															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	4,686.02	6,337.50	3,503,243.42	3,735,517.50	232,274.08
FED FARM CR BK / MORGAN STANLEY															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(11,257.16)	18,295.20	3,486,383.14	3,465,000.00	(21,383.14)
FANNIE MAE / Mizuho Securities USA Inc															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	354.76	8,043.75	3,298,770.76	3,438,072.00	139,301.24
FANNIE MAE / MORGAN STANLEY															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(1,297.58)	3,597.22	3,509,462.51	3,480,557.50	(28,905.01)
Subtotal for GOVT AGENCY-FIX-30/360:							24,205,000.00	1.8961	1.8381	24,269,881.69	(15,033.31)	86,529.78	24,254,848.38	24,849,711.60	594,863.22
Subtotal for GOVERNMENT AGENCY:							24,205,000.00	1.8961	1.8381	24,269,881.69	(15,033.31)	86,529.78	24,254,848.38	24,849,711.60	594,863.22
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	11,375.40	10,151.93	3,495,789.46	3,576,904.31	81,114.85
US TREASURY N/B / BANK OF AMERICA															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	35,064.27	23,397.79	3,481,333.80	3,609,306.65	127,972.85
US TREASURY N/B / DEUTSCHE															

ORANGE COUNTY TREASURER-TAX COLLECTOR
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Issuer / Broker															
UNITED STATES DOLLAR															
650-Fountain Valley SD40															
U. S. TREASURIES															
TREASURY BOND - ME															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	117.47	1,015.19	3,492,461.22	3,441,347.67	(51,113.56)
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.3750	1.5346	10,423,027.34	46,557.14	34,564.91	10,469,584.48	10,627,558.62	157,974.14
Subtotal for U. S. TREASURIES:							10,500,000.00	1.3750	1.5346	10,423,027.34	46,557.14	34,564.91	10,469,584.48	10,627,558.62	157,974.14
Total 650-Fountain Valley SD40 :							34,705,000.00	1.7384	1.7463	34,692,909.03	31,523.83	121,094.69	34,724,432.86	35,477,270.22	752,837.36
Net Asset Value (NAV):														1.021680	
Total Investments:							108,100,994.70	1.2711	1.1383	110,231,773.85	(436,466.00)	290,435.03	109,799,748.25	112,708,670.63	2,908,922.38

Report Parameters

Deals [Settlement Date] <= 28-Feb-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
February 28, 2021

	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)			Aaa-mf	AAAm	AAAmf	0.03%			
2014 NDAPP	U.S. BANK	31846V567					\$ 2,018,412.59	\$ 2,018,412.59	\$ 1,013,376.23
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					4,991,350.70	4,991,350.70	1,356,861.22
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,664,234.22	6,664,234.22	168.87
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					9,405,156.26	9,405,156.26	235.25
2017-1 NEWPORT COAST	U.S. BANK	31846V567					1,444,736.30	1,444,736.30	25.41
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,124,099.31	2,124,099.31	52.04
2017-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					21,038,183.20	21,038,183.20	327,822.06
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,613.30	20,613.30	11.78
2020A PREPAID POBs	U.S. BANK	31846V567					83.31	83.31	-
2021A PREPAID POBs	U.S. BANK	31846V567					73,624.99	73,624.99	1.65
NEWPORT COAST - Group 4	U.S. BANK	31846V567					565,173.14	565,173.14	11.02
OBLIGATION NOTES	U.S. BANK	31846V567					71,635.28	71,635.28	71,635.57
FEDERATED GOVT OBLIGATIONS TAX MGD FUND (MONEY MARKET)			Aaa-mf	AAAm	N/R	0.01%			
1997A TAXABLE REFUNDING POIBNY MELLON		608919494					2,413.38	2,413.38	-
FANNIE MAE (GOVT SECURITY) *			Aaa	AA+	AAA	0.00%			
1997A TAXABLE REFUNDING POIBNY MELLON		31364KQH6					1,569,354.81	3,315,215.64	-
FED GOVT OBLI FD-IS (MONEY MARKET)			Aaa-mf	AAAm	AAAmf	0.01%			
2016 CUF LEASE REVENUE BONI ZIONS BANK		60934N104					4.43	4.43	-
TOTAL OF INVESTMENTS WITH TRUSTEES							<u>\$ 49,989,075.22</u>	<u>\$ 51,734,936.05</u>	<u>\$ 2,770,201.10</u>

* 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 February 28, 2021**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 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
					\$ 600,774,000		\$ 600,774,000	\$ 600,774,000

* Percentage breakdown of Extended Fund ownership:
 Orange County Investment Pool – 50.60%
 Orange County Educational Investment Pool – 49.40%

**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	-
Total Temporary Transfers				\$ 867,700,000		\$ 867,700,000	-

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

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

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1097899	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0680 / 0.0680					
				2/3/2021	2/3/2021	MAT		(18,100,000.00)	(18,099,042.71)	0.00	(957.29)	18,100,000.00
1101156	US TREASURY N/B	/DEUTSCHE	TBILL				0.0375 / 0.0375					
				3/9/2021	2/3/2021	PURC		40,000,000.00	39,998,583.32	0.00	0.00	(39,998,583.33)
1095859	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0750 / 0.0750					
				2/5/2021	2/5/2021	MAT		(35,000,000.00)	(34,996,354.17)	0.00	(3,645.83)	35,000,000.00
1101684	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0230 / 0.0230					
				3/18/2021	2/5/2021	PURC		22,000,000.00	21,999,423.71	0.00	0.00	(21,999,423.72)
1095861	US TREASURY N/B	/DEUTSCHE	TBILL				0.0765 / 0.0765					
				2/18/2021	2/18/2021	MAT		(25,000,000.00)	(24,996,653.13)	0.00	(3,346.87)	25,000,000.00
1100502	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0300 / 0.0300					
				2/19/2021	2/19/2021	MAT		(17,708,000.00)	(17,707,675.35)	0.00	(324.65)	17,708,000.00
Sub Total:								(33,808,000.00)	(33,801,718.33)	0.00	(8,274.64)	33,809,992.95
Fund: Extended Fund												
1100897	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0650 / 0.0650					
				4/30/2021	2/1/2021	PURC		50,000,000.00	49,992,055.55	0.00	0.00	(49,992,055.56)
970506	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.8000 / 2.8328					
				8/2/2021	2/2/2021	INT		0.00	0.00	0.00	(280,000.00)	280,000.00
1101055	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0500 / 0.0500					
				4/30/2021	2/2/2021	PURC		50,000,000.00	49,993,958.35	0.00	0.00	(49,993,958.33)
1093729	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0670 / 0.0670					
				2/4/2021	2/4/2021	MAT		(50,000,000.00)	(49,994,044.44)	0.00	(5,955.56)	50,000,000.00
1094501	US TREASURY N/B	/DEUTSCHE	TBILL				0.0620 / 0.0620					
				2/4/2021	2/4/2021	MAT		(40,000,000.00)	(39,996,004.44)	0.00	(3,995.56)	40,000,000.00
1094972	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0650 / 0.0650					
				2/4/2021	2/4/2021	MAT		(35,000,000.00)	(34,996,461.11)	0.00	(3,538.89)	35,000,000.00
1101473	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0400 / 0.0400					
				6/10/2021	2/4/2021	PURC		50,000,000.00	49,993,000.00	0.00	0.00	(49,993,000.00)
1092171	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0500 / 0.0500					
				2/5/2021	2/5/2021	MAT		(50,000,000.00)	(49,994,513.89)	0.00	(5,486.11)	50,000,000.00

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Fund:	Extended Fund											
1095862	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0750 / 0.0750					
				2/5/2021	2/5/2021	MAT		(29,000,000.00)	(28,996,979.17)	0.00	(3,020.83)	29,000,000.00
1095865	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0750 / 0.0750					
				2/5/2021	2/5/2021	MAT		(21,000,000.00)	(20,997,812.50)	0.00	(2,187.50)	21,000,000.00
1101681	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0300 / 0.0300					
				6/10/2021	2/5/2021	PURC		40,000,000.00	39,995,833.32	0.00	0.00	(39,995,833.33)
1101682	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0405 / 0.0405					
				8/5/2021	2/5/2021	PURC		50,000,000.00	49,989,818.75	0.00	0.00	(49,989,818.75)
1101683	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0225 / 0.0225					
				5/27/2021	2/5/2021	PURC		31,000,000.00	30,997,849.38	0.00	0.00	(30,997,849.38)
1101685	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0400 / 0.0400					
				5/7/2021	2/5/2021	PURC		6,000,000.00	5,999,393.33	0.00	0.00	(5,999,393.33)
1056788	FED FARM CR BK	/MORGAN STANLEY	AGNF1				1.4200 / 1.4438					
				8/7/2023	2/7/2021	INT		0.00	0.00	0.00	(119,954.50)	119,954.50
1056789	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.4200 / 1.4493					
				8/7/2023	2/7/2021	INT		0.00	0.00	0.00	(99,400.00)	99,400.00
1030440	MICROSOFT CORP	/TD SECURITIES	MTN				1.5500 / 1.7024					
				8/8/2021	2/8/2021	INT		0.00	0.00	0.00	(132,021.25)	132,021.25
986241	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0500 / 3.0850					
				8/9/2022	2/9/2021	INT		0.00	0.00	0.00	(152,500.00)	152,500.00
1079898	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				0.1300 / 0.1882					
				8/10/2022	2/10/2021	INT		0.00	0.00	0.00	(16,250.00)	16,250.00
1102162	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0655 / 0.0655					
				1/27/2022	2/10/2021	PURC		50,000,000.00	49,968,068.75	0.00	0.00	(49,968,068.75)
1102163	US TREASURY N/B	/BNP PARIBAS	CMB				0.0530 / 0.0530					
				7/13/2021	2/10/2021	PURC		50,000,000.00	49,988,737.50	0.00	0.00	(49,988,737.50)
1102164	US TREASURY N/B	/BANK OF AMERICA NA	TBILL				0.0365 / 0.0365					
				4/6/2021	2/10/2021	PURC		50,000,000.00	49,997,211.80	0.00	0.00	(49,997,211.81)
1090667	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				0.0825 / 0.0825					

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Fund:	Extended Fund											
1102345	US TREASURY N/B	/BANK OF AMERICA NA	CMB	2/11/2021	2/11/2021	MAT	0.0410 / 0.0410	(42,000,000.00)	(41,990,567.50)	0.00	(9,432.50)	42,000,000.00
942341	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	5/25/2021	2/11/2021	PURC	2.3500 / 2.3858	40,000,000.00	39,995,307.76	0.00	0.00	(39,995,307.78)
				2/12/2021	2/12/2021	INT		0.00	0.00	0.00	(411,250.00)	411,250.00
955563	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	2/12/2021	2/12/2021	MAT	2.3500 / 2.7255	(35,000,000.00)	(34,963,950.00)	0.00	(36,050.00)	35,000,000.00
				2/12/2021	2/12/2021	INT		0.00	0.00	0.00	(82,250.00)	82,250.00
955812	FED FARM CR BK	/MORGAN STANLEY	AGNF1	2/12/2021	2/12/2021	MAT	2.3500 / 2.7319	(7,000,000.00)	(6,930,000.00)	0.00	(70,000.00)	7,000,000.00
				2/12/2021	2/12/2021	INT		0.00	0.00	0.00	(190,232.50)	190,232.50
955813	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	2/12/2021	2/12/2021	MAT	2.3500 / 2.7278	(16,190,000.00)	(16,025,509.60)	0.00	(164,490.40)	16,190,000.00
				2/12/2021	2/12/2021	INT		0.00	0.00	0.00	(587,500.00)	587,500.00
1057360	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY	2/12/2021	2/12/2021	MAT	1.6000 / 1.6000	(50,000,000.00)	(49,497,500.00)	0.00	(502,500.00)	50,000,000.00
				2/12/2024	2/12/2021	REPAY P		(50,000,000.00)	(50,000,000.00)	0.00	0.00	50,000,000.00
1079477	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	2/12/2024	2/12/2021	INT	0.1250 / 0.2220	0.00	0.00	0.00	(400,000.00)	400,000.00
1079478	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	8/12/2022	2/12/2021	INT	0.1250 / 0.2220	0.00	0.00	0.00	(11,125.00)	11,125.00
1028939	FED FARM CR BK	/MORGAN STANLEY	AGNF1	8/12/2022	2/12/2021	INT	1.6000 / 1.6189	0.00	0.00	0.00	(15,451.39)	15,451.39
1057626	FED FARM CR BK	/FTN FINANCIAL	AGNF1	8/14/2023	2/14/2021	INT	1.4300 / 1.4556	0.00	0.00	0.00	(200,000.00)	200,000.00
1057627	FED FARM CR BK	/FTN FINANCIAL	AGNF1	2/14/2024	2/14/2021	INT	1.4300 / 1.4620	0.00	0.00	0.00	(107,250.00)	107,250.00
1062309	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1	2/14/2024	2/14/2021	INT	1.4300 / 0.8552	0.00	0.00	0.00	(135,850.00)	135,850.00
				2/14/2024	2/14/2021	INT		0.00	0.00	0.00	(158,015.00)	158,015.00

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Fund:	Extended Fund											
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.4814 / 2.5496					
				7/16/2021	2/16/2021	INT		0.00	0.00	0.00	(110.98)	110.98
1029423	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.5500 / 1.6355					
				8/16/2021	2/16/2021	INT		0.00	0.00	0.00	(155,000.00)	155,000.00
1029424	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.5500 / 1.5882					
				8/16/2021	2/16/2021	INT		0.00	0.00	0.00	(387,500.00)	387,500.00
1091737	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.3700 / 0.3700					
				8/16/2024	2/16/2021	INT		0.00	0.00	0.00	(13,875.00)	13,875.00
1102381	US TREASURY N/B	/DEUTSCHE	TBILL				0.0475 / 0.0475					
				6/10/2021	2/16/2021	PURC		50,000,000.00	49,992,479.15	0.00	0.00	(49,992,479.17)
1102382	US TREASURY N/B	/DEUTSCHE	TBILL				0.0475 / 0.0475					
				6/10/2021	2/16/2021	PURC		50,000,000.00	49,992,479.15	0.00	0.00	(49,992,479.17)
1058400	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				1.3750 / 1.4381					
				2/17/2023	2/17/2021	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
1058401	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.3750 / 1.4381					
				2/17/2023	2/17/2021	INT		0.00	0.00	0.00	(137,500.00)	137,500.00
1102746	FED FARM CR BK	/FTN FINANCIAL	AGDN				0.0800 / 0.0801					
				1/19/2022	2/17/2021	PURC		20,000,000.00	19,985,066.66	0.00	0.00	(19,985,066.67)
1102747	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0450 / 0.0450					
				6/10/2021	2/17/2021	PURC		50,000,000.00	49,992,937.50	0.00	0.00	(49,992,937.50)
1102748	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0450 / 0.0450					
				6/10/2021	2/17/2021	PURC		44,600,000.00	44,593,700.25	0.00	0.00	(44,593,700.25)
1098229	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0810 / 0.0810					
				2/18/2021	2/18/2021	MAT		(50,000,000.00)	(49,995,387.50)	0.00	(4,612.50)	50,000,000.00
1058402	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.4500 / 1.4708					
				2/21/2023	2/21/2021	INT		0.00	0.00	0.00	(145,000.00)	145,000.00
1058403	FED FARM CR BK	/RBC	AGNF1				1.4500 / 1.4648					
				2/21/2023	2/21/2021	INT		0.00	0.00	0.00	(282,750.00)	282,750.00
977150	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.7000 / 2.8687					
				2/23/2021	2/23/2021	INT		0.00	0.00	0.00	(389,313.00)	389,313.00

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Fund:	Extended Fund											
1080918	FREDDIE MAC	/TD SECURITIES	AGNF1	2/23/2021	2/23/2021	MAT	0.2500 / 0.2841	(28,838,000.00)	(28,723,801.52)	0.00	(114,198.48)	28,838,000.00
1080919	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1	8/24/2023	2/24/2021	INT	0.2500 / 0.2841	0.00	0.00	0.00	(25,416.67)	25,416.67
1093730	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	8/24/2023	2/24/2021	INT	0.0700 / 0.0700	0.00	0.00	0.00	(31,770.83)	31,770.83
1093731	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	2/25/2021	2/25/2021	MAT	0.0700 / 0.0700	(50,000,000.00)	(49,991,736.11)	0.00	(8,263.89)	50,000,000.00
1093959	US TREASURY N/B	/DEUTSCHE	TBILL	2/25/2021	2/25/2021	MAT	0.0715 / 0.0715	(50,000,000.00)	(49,991,736.11)	0.00	(8,263.89)	50,000,000.00
1094504	US TREASURY N/B	/BANK OF AMERICA	TBILL	2/25/2021	2/25/2021	MAT	0.0710 / 0.0710	(39,000,000.00)	(38,993,493.50)	0.00	(6,506.50)	39,000,000.00
1094505	US TREASURY N/B	/BANK OF AMERICA	TBILL	2/25/2021	2/25/2021	MAT	0.0710 / 0.0710	(50,000,000.00)	(49,992,209.72)	0.00	(7,790.28)	50,000,000.00
1103833	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	2/25/2021	2/25/2021	MAT	0.0200 / 0.0200	(50,000,000.00)	(49,992,209.72)	0.00	(7,790.28)	50,000,000.00
1103834	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	7/12/2021	2/25/2021	PURC	0.0200 / 0.0200	24,400,000.00	24,398,142.89	0.00	0.00	(24,398,142.89)
1103835	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	7/12/2021	2/25/2021	PURC	0.0200 / 0.0200	50,000,000.00	49,996,194.45	0.00	0.00	(49,996,194.44)
1059346	FANNIE MAE	/DEUTSCHE	AGNF1	7/12/2021	2/25/2021	PURC	1.3750 / 1.4183	25,600,000.00	25,598,051.56	0.00	0.00	(25,598,051.56)
1094157	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	2/26/2021	2/26/2021	INT	0.0400 / 0.0400	0.00	0.00	0.00	(37,592.50)	37,592.50
1104040	FREDDIE MAC	/TD SECURITIES	AGNF1	2/26/2021	2/26/2021	MAT	0.3750 / 0.7054	(5,468,000.00)	(5,465,659.42)	0.00	(2,340.58)	5,468,000.00
1104041	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1	2/26/2021	2/26/2021	MAT	0.0400 / 0.0400	(40,000,000.00)	(39,996,266.67)	0.00	(3,733.33)	40,000,000.00
				9/23/2025	2/26/2021	PURC	0.2500 / 0.2621	10,000,000.00	9,851,527.20	15,729.17	0.00	(9,867,256.37)
				2/26/2024	2/26/2021	PURC		8,000,000.00	7,997,120.00	0.00	0.00	(7,997,120.00)

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

Transaction Date From 01-Feb-2021 To 28-Feb-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
Fund:		Extended Fund										
1104042	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNFI				0.2500 / 0.2621					
				2/26/2024	2/26/2021	PURC		20,000,000.00	19,992,800.00	0.00	0.00	(19,992,800.00)
1104043	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.4600 / 0.4600					
				2/26/2025	2/26/2021	PURC		20,000,000.00	20,000,000.00	0.00	0.00	(20,000,000.00)
1081425	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.4550 / 0.4550					
				8/27/2024	2/27/2021	INT		0.00	0.00	0.00	(34,125.00)	34,125.00
1052199	US TREASURY N/B	/DEUTSCHE	TRBDME				1.1250 / 1.6153					
				2/28/2021	2/28/2021	INT		0.00	0.00	0.00	(213,750.00)	213,750.00
				2/28/2021	2/28/2021	MAT		(38,000,000.00)	(37,790,703.11)	0.00	(209,296.89)	38,000,000.00
1055127	US TREASURY N/B	/DEUTSCHE	TRBDME				1.5000 / 1.4847					
				8/31/2021	2/28/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
Sub Total:								13,104,000.00	13,985,187.26	15,729.17	(6,713,457.59)	(7,287,458.92)
Fund:		Educational Money Mkt Fnd										
1098598	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0700 / 0.0700					
				2/1/2021	2/1/2021	MAT		(30,000,000.00)	(29,998,833.33)	0.00	(1,166.67)	30,000,000.00
1097492	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0700 / 0.0700					
				2/3/2021	2/3/2021	MAT		(13,000,000.00)	(12,999,241.67)	0.00	(758.33)	13,000,000.00
1097495	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0700 / 0.0700					
				2/4/2021	2/4/2021	MAT		(50,000,000.00)	(49,996,986.11)	0.00	(3,013.89)	50,000,000.00
1098597	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0755 / 0.0755					
				2/4/2021	2/4/2021	MAT		(50,000,000.00)	(49,997,588.19)	0.00	(2,411.81)	50,000,000.00
1101471	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0300 / 0.0300					
				3/3/2021	2/4/2021	PURC		20,000,000.00	19,999,550.00	0.00	0.00	(19,999,550.00)
1101472	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0230 / 0.0230					
				3/18/2021	2/4/2021	PURC		25,000,000.00	24,999,329.18	0.00	0.00	(24,999,329.17)
1098395	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0750 / 0.0750					
				2/5/2021	2/5/2021	MAT		(50,000,000.00)	(49,997,395.83)	0.00	(2,604.17)	50,000,000.00
1097494	US TREASURY N/B	/RBC	TBILL				0.0705 / 0.0705					
				2/9/2021	2/9/2021	MAT		(50,000,000.00)	(49,996,475.00)	0.00	(3,525.00)	50,000,000.00

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

Transaction Date From 01-Feb-2021 To 28-Feb-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
Fund: Educational Money Mkt Fnd												
1097489	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0650 / 0.0650					
				2/11/2021	2/11/2021	MAT		(50,000,000.00)	(49,996,569.44)	0.00	(3,430.56)	50,000,000.00
1102344	US TREASURY N/B	/RBC	TBILL				0.0320 / 0.0320					
				2/18/2021	2/11/2021	PURC		15,000,000.00	14,999,906.67	0.00	0.00	(14,999,906.67)
1097496	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0750 / 0.0750					
				2/16/2021	2/16/2021	MAT		(50,000,000.00)	(49,995,520.83)	0.00	(4,479.17)	50,000,000.00
1102383	US TREASURY N/B	/DEUTSCHE	TBILL				0.0300 / 0.0300					
				2/25/2021	2/16/2021	PURC		15,000,000.00	14,999,887.50	0.00	0.00	(14,999,887.50)
1102384	US TREASURY N/B	/DEUTSCHE	TBILL				0.0305 / 0.0305					
				3/4/2021	2/16/2021	PURC		25,000,000.00	24,999,661.10	0.00	0.00	(24,999,661.11)
1100503	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0290 / 0.0290					
				2/18/2021	2/18/2021	MAT		(50,000,000.00)	(49,999,154.17)	0.00	(845.83)	50,000,000.00
1102344	US TREASURY N/B	/RBC	TBILL				0.0320 / 0.0320					
				2/18/2021	2/18/2021	MAT		(15,000,000.00)	(14,999,906.67)	0.00	(93.33)	15,000,000.00
1102792	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL				0.0232 / 0.0232					
				3/23/2021	2/18/2021	PURC		15,000,000.00	14,999,681.00	0.00	0.00	(14,999,681.00)
1102793	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL				0.0275 / 0.0275					
				3/30/2021	2/18/2021	PURC		18,000,000.00	17,999,449.99	0.00	0.00	(17,999,450.00)
1098397	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0770 / 0.0770					
				2/23/2021	2/23/2021	MAT		(20,000,000.00)	(19,998,160.56)	0.00	(1,839.44)	20,000,000.00
1102383	US TREASURY N/B	/DEUTSCHE	TBILL				0.0300 / 0.0300					
				2/25/2021	2/25/2021	MAT		(15,000,000.00)	(14,999,887.50)	0.00	(112.50)	15,000,000.00
1103832	US TREASURY N/B	/DEUTSCHE	TBILL				0.0255 / 0.0255					
				3/18/2021	2/25/2021	PURC		20,000,000.00	19,999,702.50	0.00	0.00	(19,999,702.50)
Sub Total:								(290,000,000.00)	(289,978,551.37)	0.00	(24,280.70)	290,002,832.05
Fund: 283-John Wayne Airport												
1084644	US TREASURY N/B	/DEUTSCHE	CMB				0.0950 / 0.0950					
				2/23/2021	2/23/2021	MAT		(5,000,000.00)	(4,997,968.06)	0.00	(2,031.94)	5,000,000.00
1103328	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0405 / 0.0405					
				8/19/2021	2/23/2021	PURC		5,000,000.00	4,999,004.38	0.00	0.00	(4,999,004.38)

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

Transaction Date From 01-Feb-2021 To 28-Feb-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
Sub Total:								0.00	1,036.32	0.00	(2,031.94)	995.62
Fund: 650-Fountain Valley SD40												
1100898	US TREASURY N/B	/DEUTSCHE	TRBDME				0.3750 / 0.4193					
				1/31/2026	2/1/2021	PURC		3,500,000.00	3,492,343.75	36.26	0.00	(3,492,380.01)
1001371	FANNIE MAE	/MORGAN STANLEY	AGNFI				2.5000 / 2.5704					
				2/5/2024	2/5/2021	INT		0.00	0.00	0.00	(43,875.00)	43,875.00
Sub Total:								3,500,000.00	3,492,343.75	36.26	(43,875.00)	(3,448,505.01)
Fund: 650-CCCD SERIES 2017E												
945505	FED FARM CR BK	/FTN FINANCIAL	AGNFI				3.3300 / 3.4801					
				2/13/2034	2/13/2021	INT		0.00	0.00	0.00	(33,300.00)	33,300.00
942094	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.8307					
				2/15/2027	2/15/2021	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
947405	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				4.5000 / 2.9081					
				2/15/2036	2/15/2021	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
Sub Total:								0.00	0.00	0.00	(89,550.00)	89,550.00

Grand Total: (307,204,000.00) (306,301,702.36) 15,765.43 (6,881,469.87) 313,167,406.69

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Feb-2021 to 28-Feb-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692 INVESCO STIC GOVERNMENT & AGENCY						
2/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	49,000,000.00	01316	INVESCO STIC GOVT & AGY PORTFOLIO	1101315
2/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,200,000.00)	01673	INVESCO STIC GOVT & AGY PORTFOLIO	1101672
2/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,000,000.00)	01833	INVESCO STIC GOVT & AGY PORTFOLIO	1101832
2/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,000,000.00)	02192	INVESCO STIC GOVT & AGY PORTFOLIO	1102191
2/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,500,000.00)	02787	INVESCO STIC GOVT & AGY PORTFOLIO	1102786
2/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,500,000.00)	03119	INVESCO STIC GOVT & AGY PORTFOLIO	1103118
Sub Total Amount Per Account:			39,800,000.00			
AIM#51103-694 INVESCO STIC GOVERNMENT & AGENCY						
2/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	37,000,000.00	01318	INVESCO STIC GOVT & AGY PORTFOLIO	1101317
2/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,000,000.00)	01675	INVESCO STIC GOVT & AGY PORTFOLIO	1101674
2/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,000,000.00)	01987	INVESCO STIC GOVT & AGY PORTFOLIO	1101986
2/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,112,157.67)		INVESCO STIC GOVT & AGY PORTFOLIO	1102343
2/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,000,000.00)	02723	INVESCO STIC GOVT & AGY PORTFOLIO	1102722
2/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,000,000.00)	02789	INVESCO STIC GOVT & AGY PORTFOLIO	1102788
2/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,000,000.00)	03318	INVESCO STIC GOVT & AGY PORTFOLIO	1103317
Sub Total Amount Per Account:			15,887,842.33			
AIM#51104-JWA INVESCO STIC GOVERNMENT & AGENCY						
2/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	995.62	03322	INVESCO STIC GOVT & AGY PORTFOLIO	1103321
Sub Total Amount Per Account:			995.62			
GS692 GOLDMAN SACHS - COUNTY MMF						
2/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	21,385,494.00		GOLDMAN SACHS FINL SQ GOVT	1101469
2/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,652,659.90		GOLDMAN SACHS FINL SQ GOVT	1101679
2/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,019,429.00)		GOLDMAN SACHS FINL SQ GOVT	1102342
2/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,500,000.00		GOLDMAN SACHS FINL SQ GOVT	1102790
2/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,500,000.00		GOLDMAN SACHS FINL SQ GOVT	1103120
Sub Total Amount Per Account:			15,018,724.90			
GS694 GOLDMAN SACHS - EDUCATIONAL MMF						
2/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	28,471,723.83		GOLDMAN SACHS FINL SQ GOVT	1101470
2/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1101680
2/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,500,000.00)		GOLDMAN SACHS FINL SQ GOVT	1102741
2/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1102791
2/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1103324
Sub Total Amount Per Account:			29,971,723.83			

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Feb-2021 to 28-Feb-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
Invesco Acct# 51105		OC Treasurer X FUND MMF				
2/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,014,954.59		INVESCO STIC GOVT & AGY PORTFOLIO	1101678
2/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	351,375.75		INVESCO STIC GOVT & AGY PORTFOLIO	1101838
2/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	152,500.00		INVESCO STIC GOVT & AGY PORTFOLIO	1101992
2/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,004,692.22		INVESCO STIC GOVT & AGY PORTFOLIO	1102340
2/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	427,750.00		INVESCO STIC GOVT & AGY PORTFOLIO	1103153
2/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,227,313.00		INVESCO STIC GOVT & AGY PORTFOLIO	1103323
2/24/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	57,187.50		INVESCO STIC GOVT & AGY PORTFOLIO	1103617
2/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(25,598,051.56)		INVESCO STIC GOVT & AGY PORTFOLIO	1103827
Sub Total Amount Per Account:			10,637,721.50			
MORGAN 692		MORGAN STANLEY GOVT 8302-COUNTY MMF				
2/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,539,222.00)	01837	MORGAN STANLEY INST LIQUIDITY FUND	1101836
2/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(13,900,000.00)	02198	MORGAN STANLEY INST LIQUIDITY FUND	1102197
Sub Total Amount Per Account:			(24,439,222.00)			
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF				
2/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,000,000.00	01989	MORGAN STANLEY INST LIQUIDITY FUND	1101988
2/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,500,000.00)	02725	MORGAN STANLEY INST LIQUIDITY FUND	1102724
Sub Total Amount Per Account:			(5,500,000.00)			
MS 740200618		OC Treasurer Extended Fund				
2/1/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	661,069.44	00884	MORGAN STANLEY INST LIQUIDITY FUND	1100883
2/2/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(49,713,913.55)	01054	MORGAN STANLEY INST LIQUIDITY FUND	1101053
2/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,993,000.00)	01320	MORGAN STANLEY INST LIQUIDITY FUND	1101319
2/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(149,937,768.06)	02161	MORGAN STANLEY INST LIQUIDITY FUND	1102160
2/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	61,060,451.53	02377	MORGAN STANLEY INST LIQUIDITY FUND	1102376
2/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(19,641,316.67)	02730	MORGAN STANLEY INST LIQUIDITY FUND	1102729
2/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,000,000.00	02781	MORGAN STANLEY INST LIQUIDITY FUND	1102780
2/26/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,351,583.87)		MORGAN STANLEY INST LIQUIDITY FUND	1104032
Sub Total Amount Per Account:			(134,916,061.18)			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
2/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	22,500.00		NORTHERN TRUST COMPANY	1102378
2/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	33,300.00		NORTHERN TRUST COMPANY	1102379
2/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	33,750.00		NORTHERN TRUST COMPANY	1102380
2/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,105.77)		NORTHERN TRUST COMPANY	1102742
Sub Total Amount Per Account:			88,444.23			
Total Amount :			(53,449,830.77)			



Frank Davies, CPA
Orange County Auditor-Controller



First Follow-up Audit: Management Letter on
Review of the Schedule of Assets Held by the
County Treasury as of September 30, 2019

Audit Manager: Michael Steinhaus, CPA, CGMA
Auditor II: John Lim

Audit Number 2010-A
Report Date: February 26, 2021

Internal Audit



OFFICE OF THE
ORANGE COUNTY AUDITOR-CONTROLLER

FRANK DAVIES, CPA
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2010-A

February 26, 2021

TO: Members, Board of Supervisors
Chairman Andrew Do, First District
Vice Chairman Doug Chaffee, Fourth District
Donald P. Wagner, Third District
Lisa Bartlett, Fifth District

SUBJECT: First Follow-Up Audit: Management Letter on Review of the Schedule of Assets
Held by the County Treasury as of September 30, 2019, Original Audit No. 1906,
Issued February 26, 2020

We have completed our first follow-up audit of Management Letter on Review of the Schedule of Assets Held by the County Treasury as of September 30, 2019. Our final report is attached for your review.

Frank Davies, CPA
Auditor-Controller

Other recipients of this report:

Members, Audit Oversight Committee
Shari Freidenrich, Treasurer-Tax Collector
Frank Kim, County Executive Officer
Gary Nguyen, Director of Investments, Treasurer-Tax Collector
Brian Winn, Accounting/Compliance Manager, Treasurer-Tax Collector
Salvador Lopez, Chief Deputy Auditor-Controller
Foreperson, Grand Jury
Robin Stieler, Clerk of the Board of Supervisors
Eide Bailly LLP, County External Auditor



Internal Auditor's Report

The Honorable Board of Supervisors
County of Orange, California

SCOPE

We have completed a follow-up audit of the Management Letter on Review the of Schedule of Assets Held by the County Treasury as of September 30, 2019. Our audit was limited to reviewing actions taken as of December 31, 2020, to implement one outstanding recommendation from the management letter issued on March 16, 2020.

BACKGROUND

We completed a review of the Schedule of Assets held by the County Treasury as of September 30, 2019; the related management letter identified one control deficiency.

RESULTS

Our follow-up audit found that the Treasurer-Tax Collector is in the process of implementing our recommendation from the management letter. The following are the details of the recommendation:

Finding No. 1 – Bank Demand Accounts Not Recorded in Quantum (Control Deficiency)

Recommendation No. 1: We recommend that T-TC management ensure that all accounts in its Schedule of Assets are recorded in Quantum.

Status: In process. We found that the Treasurer-Tax Collector (T-TC) is still in the process of upgrading Quantum and plans to start recording the applicable accounts in Quantum after going live with the upgraded version. T-TC plans to go live before June 30, 2021.

We appreciate the assistance extended to us by the personnel of the Treasurer-Tax Collector during our follow-up audit. If you have any questions, please contact Michael Steinhaus, Audit Manager, at (714) 834-6106.

Frank Davies, CPA
Auditor-Controller
February 26, 2021



Internal Auditor's Report

ATTACHMENT A: Follow-Up Audit Implementation Status

For purposes of reporting the implementation status of our audit recommendations, we utilize four distinct categories:

Implemented	In Process	Not Implemented	Closed
The department has implemented our recommendation in all respects as verified by the follow-up audit. No further follow-up is required.	The department is in the process of implementing our recommendation. Additional follow-up may be required.	The department has taken no action to implement our recommendation. Additional follow-up may be required.	Circumstances have changed surrounding our original finding/ recommendation that: (1) make it no longer applicable or (2) the department has implemented and will only implement a portion of our recommendation. No further follow-up is required.



Frank Davies, CPA
Orange County Auditor-Controller



Review of the Schedule of Assets Held by the County Treasury as of September 30, 2020

Audit Manager: Michael Steinhaus, CPA, CGMA
Auditor II: John Lim

Audit Number 2006
Report Date: February 3, 2021

Internal Audit



OFFICE OF THE
ORANGE COUNTY AUDITOR-CONTROLLER

FRANK DAVIES, CPA
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2006

February 3, 2021

TO: Members, Board of Supervisors
Chairman Andrew Do, First District
Vice Chairman Doug Chaffee, Fourth District
Donald P. Wagner, Third District
Lisa A. Bartlett, Fifth District

SUBJECT: Review of the Schedule of Assets Held by the County Treasury as of September 30, 2020

We have completed our Review of the Schedule of Assets Held by the County Treasury as of September 30, 2020. Our final report is attached for your review.

We appreciate the assistance extended to us by the personnel of the Treasurer-Tax Collector during this engagement. If you have any questions please contact me at 714-834-2457 or Michael Steinhaus, Audit Manager, at 714-834-6106.

Frank Davies, CPA
Auditor-Controller

Other recipients of this report:

Members, Audit Oversight Committee
Shari Freidenrich, Treasurer-Tax Collector
Frank Kim, County Executive Officer
Christine Herrera, Director of Treasury, Treasurer-Tax Collector
Gary Nguyen, Director of Investments, Treasurer-Tax Collector
Salvador Lopez, Chief Deputy Auditor-Controller
Foreperson, Grand Jury
Robin Stieler, Clerk of the Board of Supervisors
Eide Bailly LLP, County External Auditor

Independent Accountant's Review Report

The Honorable Board of Supervisors
County of Orange, California

We have reviewed the accompanying Schedule of Assets Held by the County Treasury—Modified Cash-Basis (financial schedule) of the County of Orange, California, as of September 30, 2020, pursuant to Government Code Section 26920(a). A review includes primarily applying analytical procedures to management's financial data and making inquiries of department management. A review is substantially less in scope than an audit, the objective of which is the expression of an opinion regarding the financial schedule as a whole. Accordingly, we do not express such an opinion.

Management's Responsibility for the Financial Schedule

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

Accountant's Responsibility

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

Accountant's Conclusion

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

Known Departure from Modified Cash-Basis of Accounting

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

Other Matter

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



Frank Davies, CPA
Auditor-Controller
February 3, 2021

Orange County Treasury
Schedule of Assets Held by the County Treasury
As of September 30, 2020

	Assets		
	Pooled	Non-Pooled	Total
Cash			
Cash on Hand	\$ 40,243	\$ -	\$ 40,243
Cash on Deposit	16,442,171	23,564,887	40,007,058
Total Cash	16,482,414	23,564,887	40,047,301
Investments, stated at fair value	9,915,881,796	113,884,317	10,029,766,113
Total Assets	\$ 9,932,364,210	\$ 137,449,204	\$ 10,069,813,414

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
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)