

Treasurer's Monthly
INVESTMENT
REPORT

March 2021



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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: April 16, 2021

To: Chairman Andrew Do
Vice Chairman Doug Chaffee
Supervisor Katrina Foley
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 March 31, 2021

The Treasurer's Investment Report for the month ended March 31, 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 18 and 17, respectively. The maximum maturity of investments for the John Wayne Airport Investment Fund is 15 months, with a maximum WAM of 90 days, and a current WAM of 82. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 073. 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 March 2021, the job market added 916,000 jobs, and February's job numbers were revised upward by 89,000 to 468,000. The U.S. unemployment rate for March decreased to 6.0% from 6.2% in February. The U.S. Gross Domestic Product fourth quarter rate increased to 4.3% compared to the prior reported rate of 4.1%. The Empire State Manufacturing Index increased to 17.4 in March from 12.1 in February. The Philadelphia Fed Index increased to 51.8 in March from 23.1 in February. The Federal Reserve uses these indexes as regional economic gauges, and a reading

above zero signals economic expansion. The index for pending home sales decreased 2.7% on a year-over-year basis in February, down from +8.8% (revised) in January. The 10-year Treasury rate increased from 1.44% in February to 1.74% in March. The short-term 90-day T-bill rate decreased from 0.04% in February to 0.03% at the end of March. The rate on the 2-year Treasury note was 0.16% at the end of March, up from the February rate of 0.14%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net year-to-date yields for fiscal year 2020/2021 are 0.89% and 0.84% for OCIP and 0.90% and 0.85% for OCEIP. The current gross and net yields forecast for fiscal year 2020/2021 for both OCIP and OCEIP are 0.86% and 0.80% respectively.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for January 2021, February 2021 and March 2021 interest apportionments are expected to be paid April 2021, May 2021 and June 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. Temporary transfers from the OCEIP total \$10 million and will be repaid by October 31, 2021.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "AA" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$600.8 million in County of Orange debt, which represents approximately 5.7% 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 March, 2021.

CREDIT UPDATE

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

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	MARCH 2021	FEBRUARY 2021	INCREASE (DECREASE)	NET CHANGE %	MARCH 2020	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 5,549,386,374	\$ 5,341,853,859	\$ 207,532,515	3.885%	\$5,061,152,253	\$ 488,234,121	9.647%
End Of Month Book Value ²	\$ 5,528,689,718	\$ 5,319,021,084	\$ 209,668,634	3.942%	\$5,017,857,275	\$ 510,832,443	10.180%
Monthly Average Balance ²	\$ 5,507,323,509	\$ 5,203,721,655	\$ 303,601,854	5.834%	\$4,770,518,871	\$ 736,804,638	15.445%
Year-To-Date Average Balance ²	\$ 5,164,199,328	\$ 5,121,308,806	\$ 42,890,523	0.837%	\$4,435,074,175	\$ 729,125,153	16.440%
Monthly Accrued Earnings ³	\$ 2,864,210	\$ 3,256,669	\$ (392,459)	-12.051%	\$7,413,690	\$ (4,549,480)	-61.366%
Monthly Net Yield ³	0.565%	0.744%	-0.179%	-24.059%	1.741%	-1.176%	-67.547%
Year-To-Date Net Yield ³	0.835%	0.871%	-0.036%	-4.133%	2.026%	-1.191%	-58.782%
Annual Estimated Gross Yield ³	0.860%	0.860%	0.000%	0.000%	1.868%	-1.008%	-53.958%
Weighted Average Maturity (WAM) ⁴	274	226	48	21.239%	294	(20)	-6.803%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 4,949,367,121	\$ 5,180,631,120	\$ (231,263,999)	-4.464%	\$5,101,483,962	\$ (152,116,841)	-2.982%
End Of Month Book Value	\$ 4,930,617,424	\$ 5,158,363,998	\$ (227,746,574)	-4.415%	\$5,050,396,777	\$ (119,779,353)	-2.372%
Monthly Average Balance	\$ 4,920,296,551	\$ 5,456,182,222	\$ (535,885,671)	-9.822%	\$5,090,799,256	\$ (170,502,705)	-3.349%
Year-To-Date Average Balance	\$ 5,172,731,537	\$ 5,204,285,910	\$ (31,554,373)	-0.606%	\$5,088,326,584	\$ 84,404,953	1.659%
Monthly Accrued Earnings ³	\$ 3,063,674	\$ 3,159,833	\$ (96,159)	-3.043%	\$8,410,827	\$ (5,347,153)	-63.575%
Monthly Net Yield ³	0.634%	0.687%	-0.053%	-7.715%	1.861%	-1.227%	-65.932%
Year-To-Date Net Yield ³	0.845%	0.872%	-0.027%	-3.096%	2.075%	-1.230%	-59.286%
Annual Estimated Gross Yield ³	0.860%	0.860%	0.000%	0.000%	1.928%	-1.068%	-55.396%
Weighted Average Maturity (WAM) ⁴	279	228	51	22.368%	352	(73)	-20.739%

¹ Market values provided by Bloomberg and Northern Trust.

² The OCIP 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.

³ The OCIP Monthly Accrued Earnings Monthly Net Yield were lower than the prior month due to investment maturities being replaced with lower yielding investments. 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 and OCEIP Annual Estimated Gross Yields for February 2020 are reported at the actual annual adjusted gross yields for FY 19-20.

⁴ The OCEIP WAM declined from the prior year primarily due to the investment strategy put in place in March 2020 to increase liquidity in the pooled funds. The OCIP and OCEIP WAM increased from the prior month as additional liquidity is not currently needed due to incoming funds from the Federal Government.

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

INVESTMENT STATISTICS - By Investment Pool

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 03/31/2021	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,549,386,374	274	0.664%	0.624%	0.707%	1.0037
	COST (Capital) \$ 5,529,918,648					
	MONTHLY AVG Balance \$ 5,507,323,509					
	QUARTERLY AVG Balance \$ 5,332,120,475					
	BOOK Value \$ 5,528,689,718					
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,949,367,121	279	0.672%	0.693%	0.738%	1.0038
	COST (Capital) \$ 4,931,731,771					
	MONTHLY AVG Balance \$ 4,920,296,551					
	QUARTERLY AVG Balance \$ 5,388,030,408					
	BOOK Value \$ 4,930,617,424					

INVESTMENT STATISTICS - Non-Pooled Investments ⁽¹⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment		
Funds:	MARKET Value \$ 111,991,372	John Wayne Airport Investment Fund 53,341,202
283, FVSD, CCCD	COST (Capital) \$ 110,297,123	Fountain Valley School District Fund 40 34,692,909
	MONTHLY AVG Balance \$ 110,266,402	CCCD Series 2017E Bonds 22,263,012
	QUARTERLY AVG Balance \$ 110,142,900	
	BOOK Value \$ 109,850,586	
		\$ 110,297,123

MONTH END TOTALS











INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 385,041,417	OCIP	\$ 5,753,064,538
County Cash & Cash Equivalent	223,145,890	OCEIP	5,009,215,769
EXTENDED FUND	9,810,137,817	Specific Investment Funds	110,297,123
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	19,057,822
Educational Money Market Fund	266,471,185		
Educational Cash & Cash Equivalent	77,483,998		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	110,297,123		
Non-Pooled Cash & Cash Equivalent	19,057,822		
	\$ 10,891,635,252		\$10,891,635,252

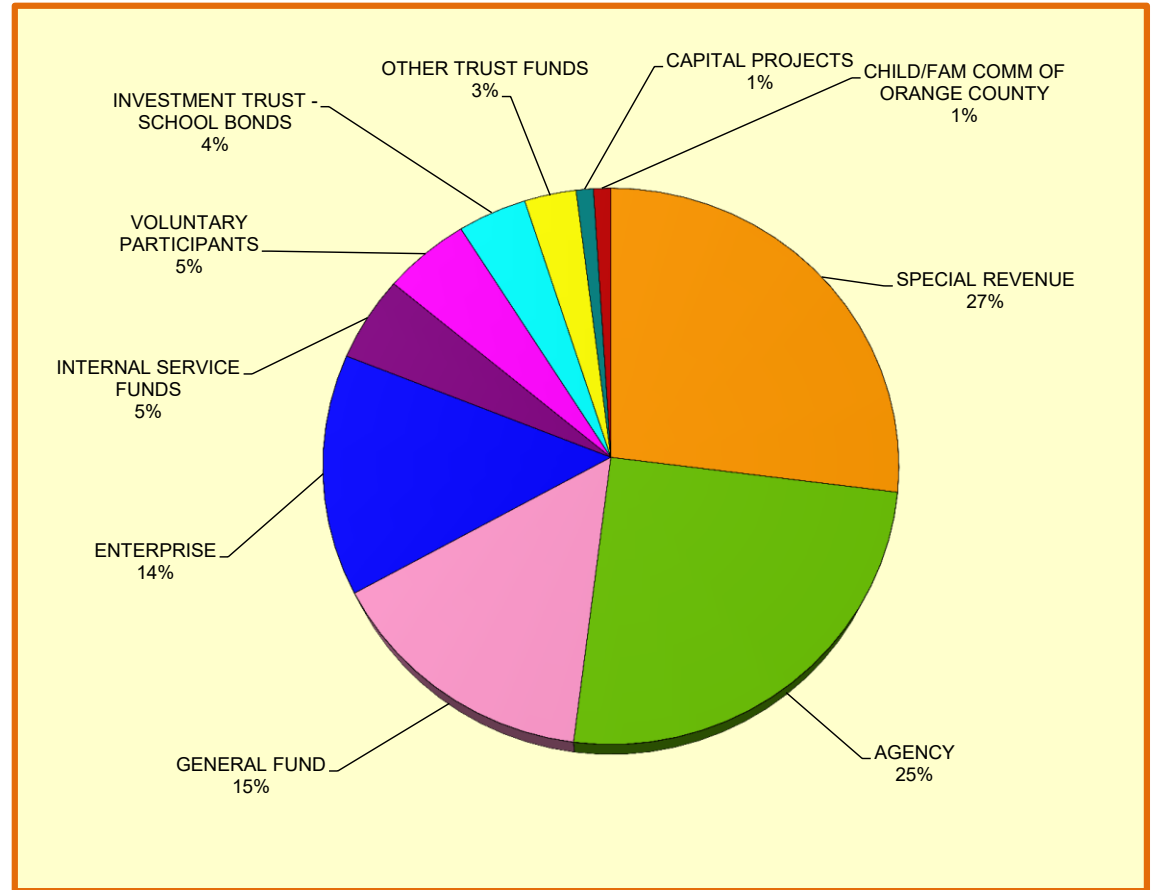
KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.835%	OCIP	274
OCEIP - YTD NET YIELD	0.845%	OCEIP	279
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.065%	JOHN WAYNE AIRPORT	82
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.021%	LGIP (Standard & Poors)	47

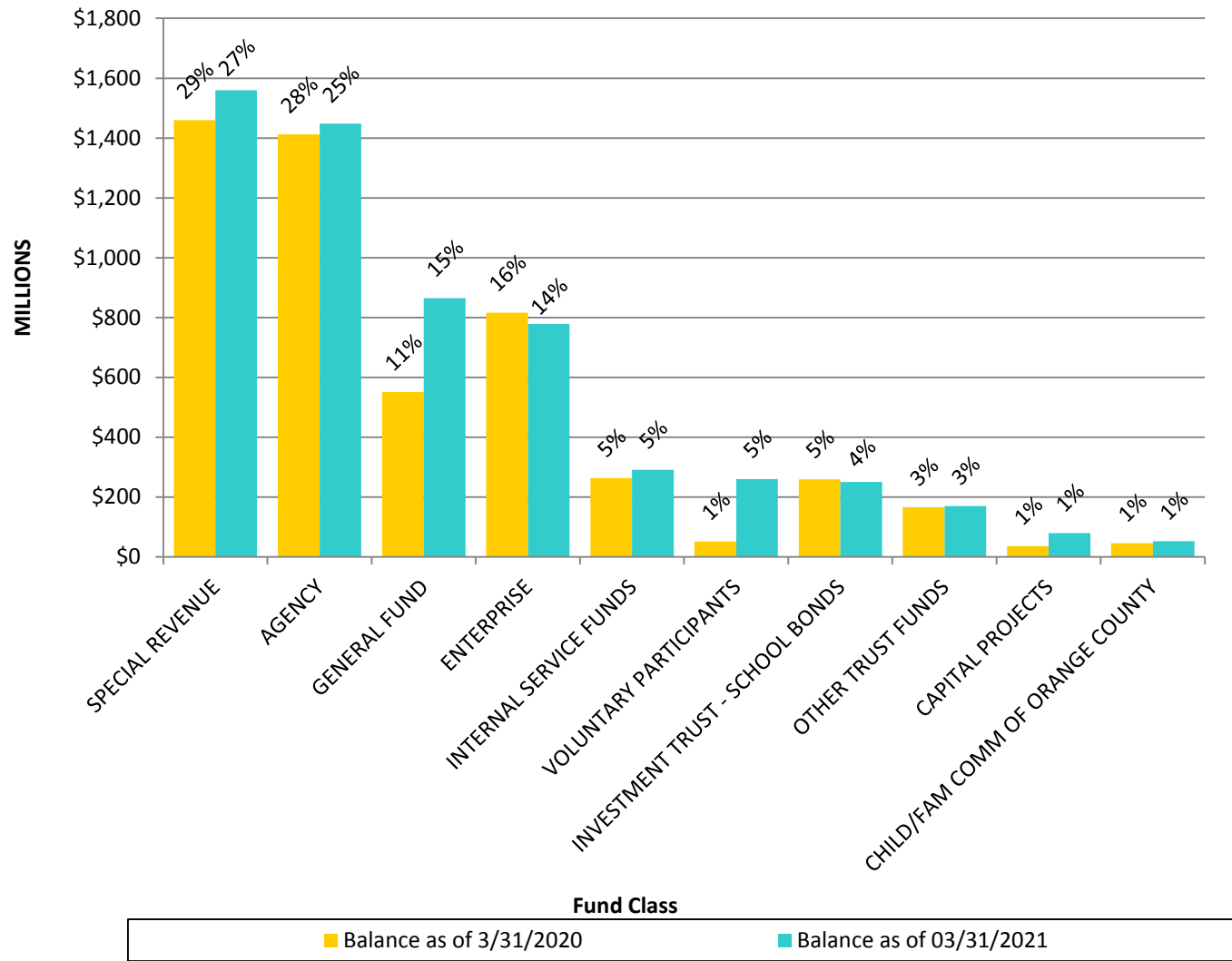
(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.

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

FUNDS	BALANCE
 SPECIAL REVENUE	\$ 1,560,028,708
 AGENCY	1,447,637,131
 GENERAL FUND	864,770,929
 ENTERPRISE	778,371,364
 INTERNAL SERVICE FUNDS	290,802,641
 VOLUNTARY PARTICIPANTS	259,664,974
 INVESTMENT TRUST - SCHOOL BONDS	250,053,471
 OTHER TRUST FUNDS	169,701,986
 CAPITAL PROJECTS	79,596,750
 CHILD/FAM COMM OF ORANGE COUNTY	52,436,584
TOTAL	\$ 5,753,064,538

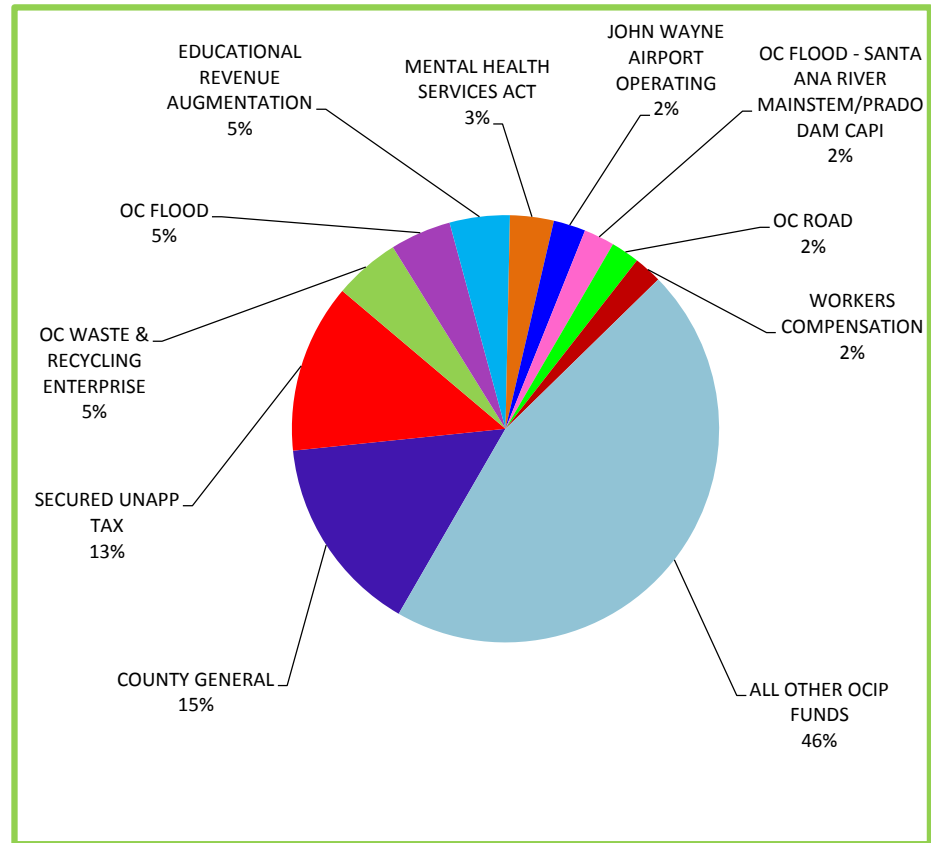


ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF MARCH



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

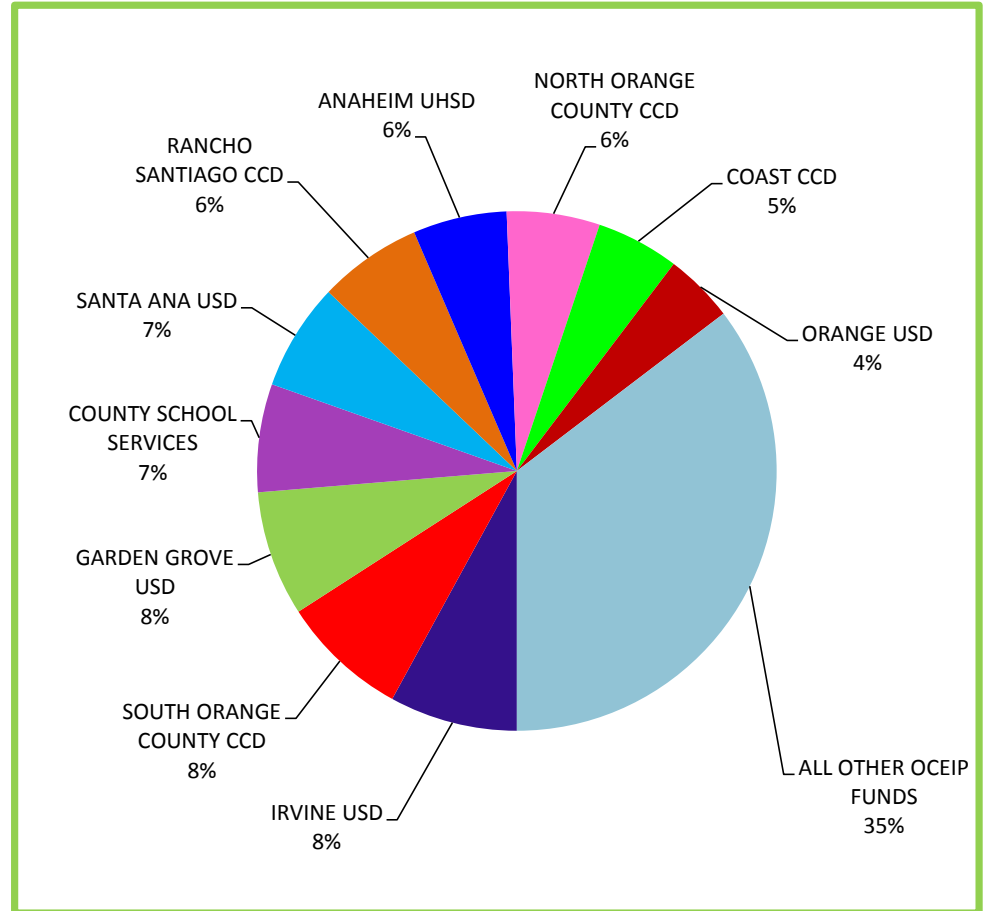
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 864,717,344
673	SECURED UNAPP TAX	\$ 736,542,290
299	OC WASTE & RECYCLING ENTERPRISE	\$ 287,519,434
400	OC FLOOD	\$ 265,522,179
664	EDUCATIONAL REVENUE AUGMENTATION	\$ 261,858,401
13Y	MENTAL HEALTH SERVICES ACT	\$ 190,462,526
280	JOHN WAYNE AIRPORT OPERATING	\$ 139,828,323
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	\$ 133,567,102
115	OC ROAD	\$ 124,203,832
293	WORKERS COMPENSATION	\$ 122,540,719
	ALL OTHER OCIP FUNDS	\$ 2,626,302,388
TOTAL		\$ 5,753,064,538



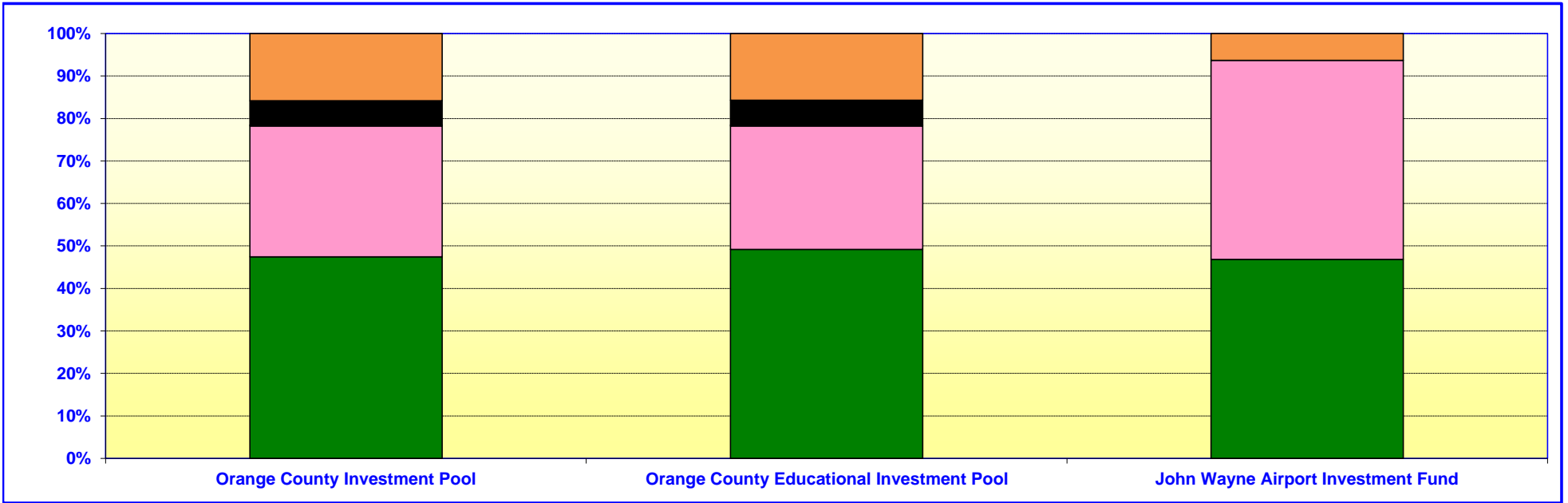
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF MARCH 31, 2021**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
75	IRVINE USD	\$ 398,809,291 (1)
96	SOUTH ORANGE COUNTY CCD	397,239,203
72	GARDEN GROVE USD	390,460,060 (1)
94	COUNTY SCHOOL SERVICES	337,088,233
84	SANTA ANA USD	334,575,490 (1)
92	RANCHO SANTIAGO CCD	322,425,370 (1)
64	ANAHEIM UHSD	292,487,223 (1)
88	NORTH ORANGE COUNTY CCD	290,215,768 (1)
90	COAST CCD	258,262,842 (1)
80	ORANGE USD	216,627,684 (1)
	ALL OTHER OCEIP FUNDS	1,771,024,605
	TOTAL	<u>\$ 5,009,215,769</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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

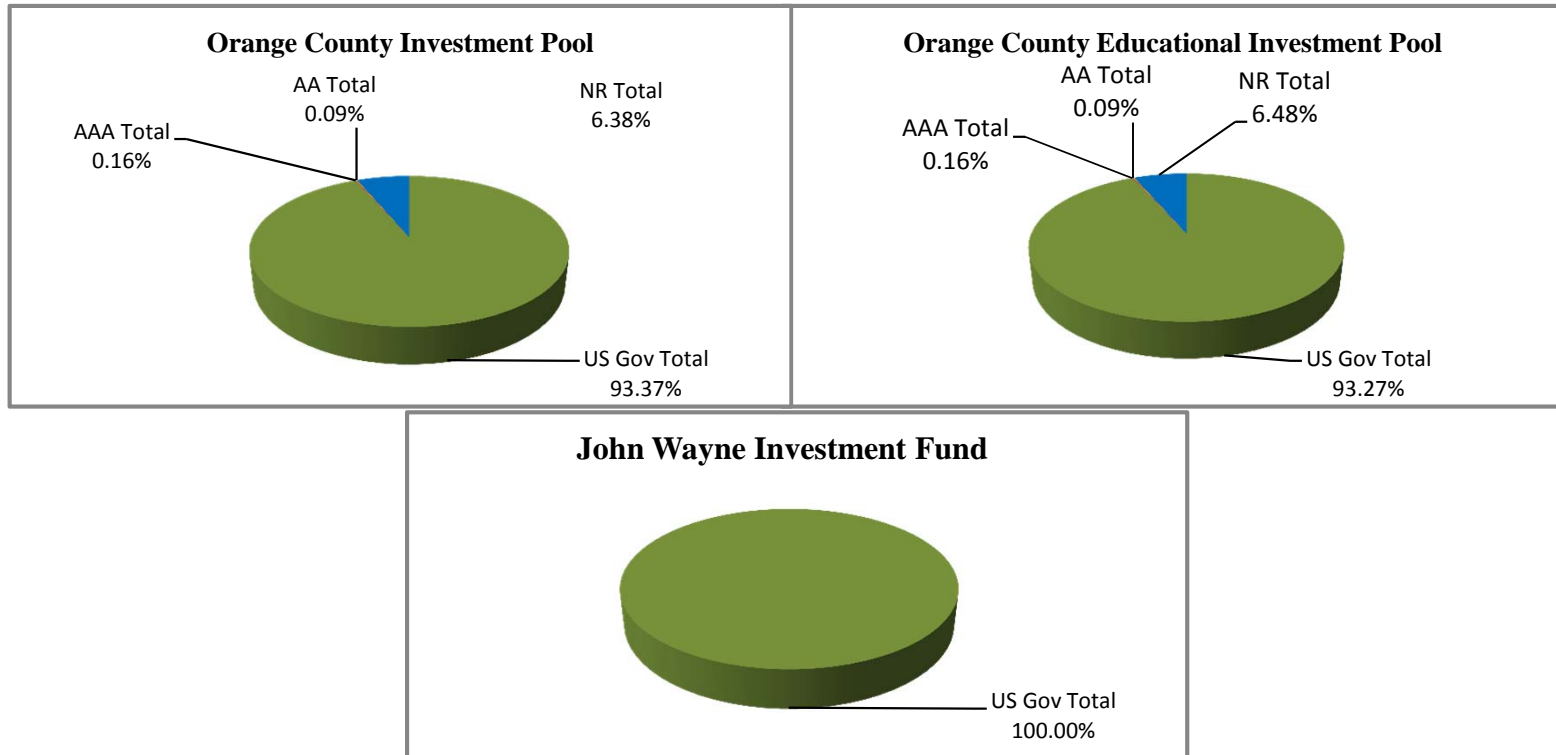


Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,613,131	47.09%
U. S. TREASURIES	1,697,314	30.58%
MEDIUM-TERM NOTES	13,704	0.25%
MUNICIPAL DEBT	315,073	5.68%
MONEY MARKET MUTUAL FUNDS	871,354	15.70%
LOCAL AGENCY INVESTMENT FUND	38,810	0.70%
	<u>\$ 5,549,386</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,418,161	48.86%
U. S. TREASURIES	1,426,851	28.83%
MEDIUM-TERM NOTES	12,426	0.25%
MUNICIPAL DEBT	285,701	5.77%
MONEY MARKET MUTUAL FUNDS	771,036	15.58%
LOCAL AGENCY INVESTMENT FUND	35,192	0.71%
	<u>\$ 4,949,367</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 24,999	46.86%
U. S. TREASURIES	\$ 24,999	46.86%
MONEY MARKET MUTUAL FUNDS	\$ 3,353	6.28%
	<u>\$ 53,351</u>	<u>100.00%</u>

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

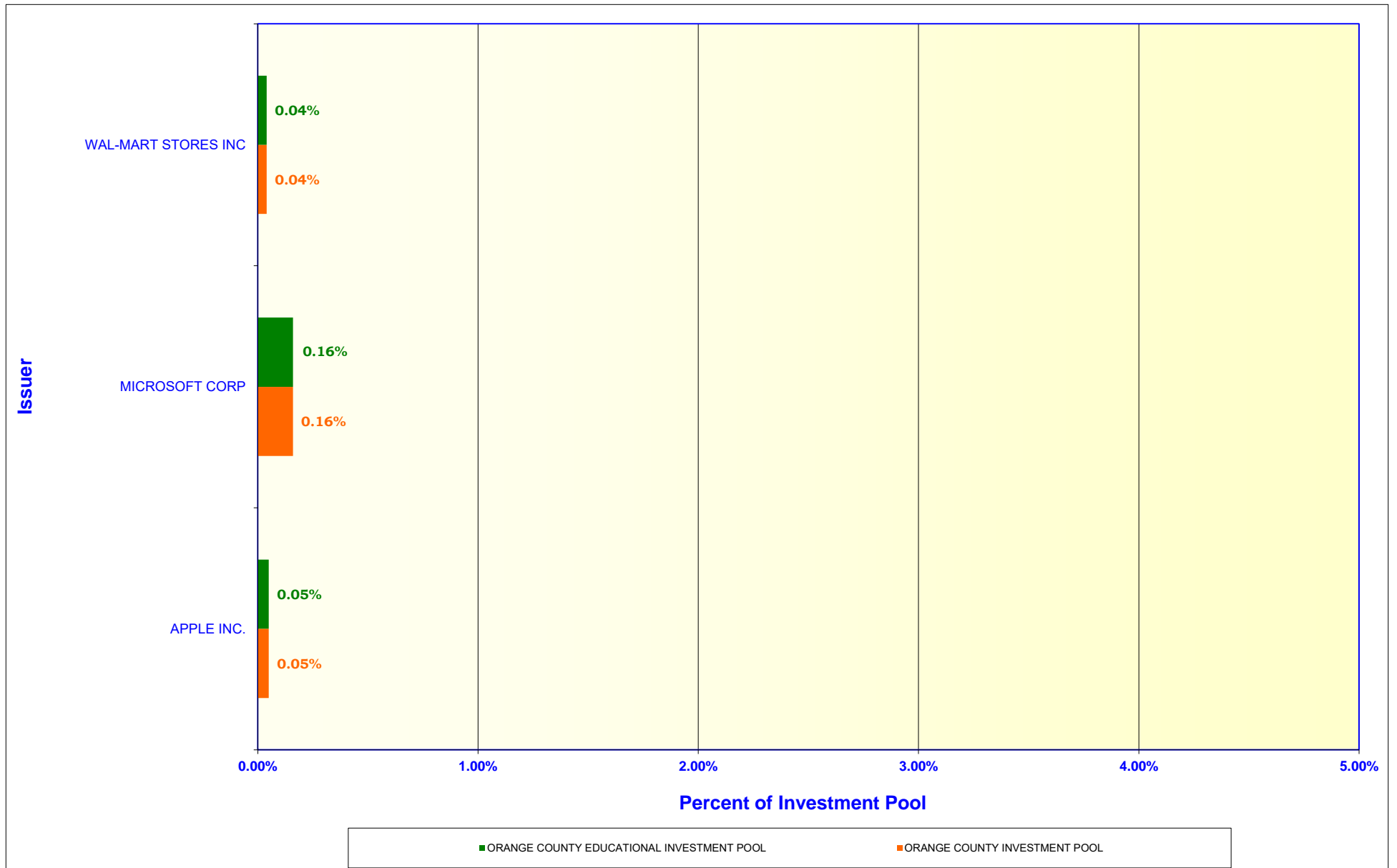


US GOV Includes Agency Debt, Treasury Debt and US Gov. MMMF's

AA includes AA+, AA-, & AA

NR Includes LAIF and Orange County Pension Obligation Bonds

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



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

March 31, 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	AAA
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.

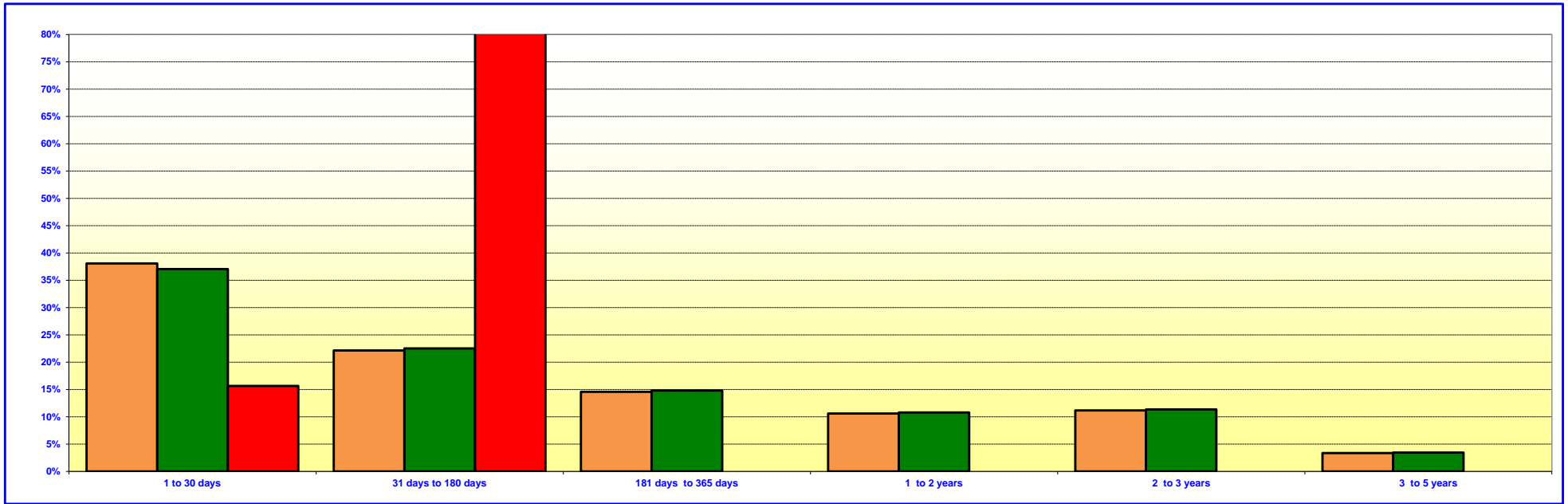
*** S&P changed its Outlook from Negative back to Stable on June 10, 2019.

**** 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 March 31, 2021**

During March, 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
March 31, 2021**



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	2,105,067	38.08%
31 TO 180 DAYS		1,224,975	22.16%
181 TO 365 DAYS		805,764	14.58%
1 YEAR TO 2 YEARS		586,160	10.60%
2 YEARS TO 3 YEARS		618,538	11.19%
3 YEARS TO 5 YEARS		187,544	3.39%
TOTAL	\$	5,528,048	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,826,135	37.04%
31 TO 180 DAYS		1,110,780	22.53%
181 TO 365 DAYS		730,648	14.82%
1 YEAR TO 2 YEARS		531,517	10.78%
2 YEARS TO 3 YEARS		560,877	11.38%
3 YEARS TO 5 YEARS		170,061	3.45%
TOTAL	\$	4,930,018	100.00%

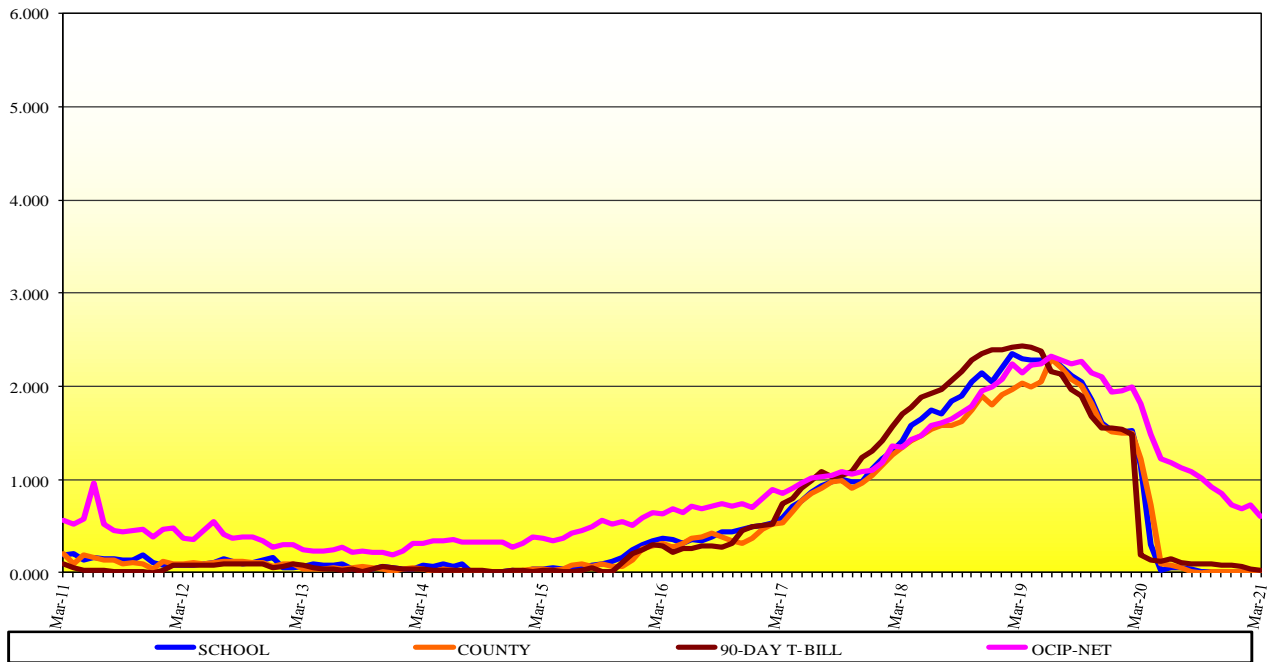
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	8,353	15.66%
31 TO 180 DAYS		45,000	84.34%
181 TO 365 DAYS		-	0.00%
TOTAL	\$	53,353	100.00%

(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 03/31/2021, Floating Rate Notes comprise 0.01% and 0.01% of the Orange County Investment Pool and Orange County Educational Investment Pool.

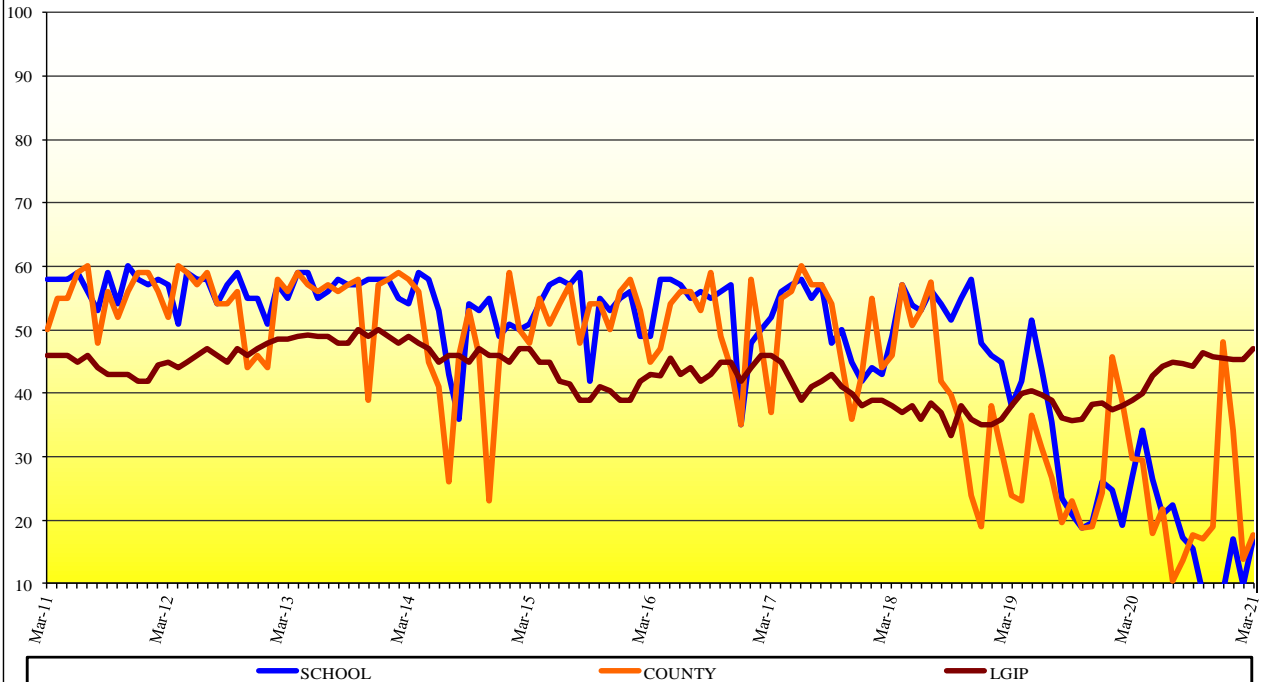
ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS (INTEREST RATE YIELD)

For The Period March 2011 to March 2021



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

For The Period March 2011 to March 2021



•For the Month Ended March 31, 2021, S&P LGIP – .05; S&P LGIP WAM – 47.00; 90-Day T-Bill – 0.021%; OCIP-Net – 0.565%

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 March 2021</i>				
OCMMF	\$ 385,061,851	\$ 13,185	0.041%	18
OCEMMF	\$ 266,472,163	\$ 6,644	0.029%	17
Extended Fund	\$ 9,847,219,481	\$ 5,908,054	0.711%	293
<i>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
Fiscal Year July 1, 2020 - June 30, 2021				
	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 5,085,904,428	\$ 34,965,702	0.894%	252
OCEIP	\$ 5,207,332,165	\$ 35,751,170	0.904%	251

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING SEPTEMBER 30, 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 September 30, 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	Projected Deposits	Projected Disbursements	Cumulative Available Cash
March 2021 - Ending Cash				\$ 242,203,712
April	\$ 1,437,951,797	\$ 1,949,065,439	\$ 2,573,827,913	1,055,393,035
May	237,563,980	250,851,016	1,032,208,260	511,599,771
June	453,951,946	317,796,577	736,703,331	546,644,963
July	205,359,174	289,930,179	925,699,160	116,235,156
August	218,163,194	465,502,738	529,916,721	269,984,367
September	99,376,680	55,799,516	3,656,321	421,504,242

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
March 2021 - Ending Cash				\$ 77,483,998
April	\$ 1,081,752,191	\$ 1,219,594,291	\$ 778,306,693	1,600,523,787
May	265,417,749	476,786,396	720,012,002	1,622,715,930
June	411,633,559	419,512,070	734,985,255	1,718,876,304
July	186,215,145	1,103,155,632	575,744,391	2,432,502,690
August	197,825,547	402,766,402	637,986,945	2,395,107,694
September	90,112,570	55,349,252	140,002	2,540,429,514

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month and Quarter Ended March 31, 2021

	<u>Month</u>	<u>Quarter</u>
Treasurer's Accountability at the Beginning of the Period:	\$ 10,837,185,377	\$ 11,839,737,034
Cash Receipts:		
County	1,116,434,950	2,447,759,405
School and Community College Districts	544,736,959	1,375,682,708
Total Cash Receipts	<u>1,661,171,909</u>	<u>3,823,442,113</u>
Cash Disbursements:		
County	813,483,426	2,265,544,020
School and Community College Districts	793,577,305	2,508,963,478
Total Cash Disbursements	<u>1,607,060,731</u>	<u>4,774,507,498</u>
Net Change in Cost Value of Pooled Assets	<u>54,111,178</u>	<u>(951,065,385)</u>
Net Increase in Non-Pooled Investments	65,349	300,552
Net Increase in Non-Pooled Cash	<u>273,348</u>	<u>2,663,051</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 10,891,635,252</u>	<u>\$ 10,891,635,252</u>
Assets in the Treasury at the End of the Period (at Cost Value):		
Pooled Investments:		
Orange County Investment Pool		\$ 5,529,918,648
Orange County Educational Investment Pool		4,931,731,771
Total Pooled Investments		<u>10,461,650,419</u>
Non-Pooled Investments:		
Non-Pooled Investments - John Wayne Airport		53,341,202
Non-Pooled Investments - Fountain Valley School District Fund 40		34,692,909
Non-Pooled Investments - CCCD Series 2017E Bonds		22,263,012
Total Non-Pooled Investments		<u>110,297,123</u>
Cash and Cash Equivalent:		
Cash in banks - County		222,961,804
Cash in banks - Schools		77,483,998
Cash in banks - OC Sheriff		12,203,045
Cash in banks - John Wayne Airport		6,854,777
Cash - Other		184,086
Total Cash		<u>319,687,710</u>
Total Assets in the Treasury at the End of the Period:		<u>\$ 10,891,635,252</u>

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

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments ⁽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	\$ 329,999,030	85.70%	\$ 2,607,166,921	26.48%	\$ 186,999,537	70.18%	\$ 24,999,083	46.86%
100%	U.S. Government Agency Securities	-	0.00%	4,982,660,808	50.60%	48,631,000	18.25%	24,998,926	46.86%
20%	Municipal Debt	-	0.00%	600,774,000	6.10%	-	0.00%	-	0.00%
20%	Medium-Term Notes	-	0.00%	26,130,388	0.26%	-	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	0.75%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	55,062,821	14.30%	1,556,485,191	15.81%	30,841,626	11.57%	3,352,952	6.28%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 385,061,851	100.00%	\$ 9,847,219,481	100.00%	\$ 266,472,163	100.00%	\$ 53,350,961	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/17.75	N/A	Yes/17.05	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/81.50
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/0.73	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/29	N/A	Yes/34	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/148
	Final Maturity - Extended Fund	N/A	Yes/1682	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
March 31, 2021**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2019 and June 30, 2020 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	December 31, 2020 in progress.
Annual Statement of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2020 in progress.
Quarterly Statement of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	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 completed.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	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	Review for calendar year 2021 in progress.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2020.
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 March 31, 2021**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-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															
INVESCO STIC GOVERNMENT & AGENCY															
	4/7/21			AAAm	Aaa-mf	AAAmf	27,770,291.23		0.0303	27,770,291.23	0.00	0.00	27,770,291.23	27,770,291.23	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	3/31/21			AAAm	Aaa-mf	NR	72,445.75		0.0260	72,445.75	0.00	0.00	72,445.75	72,445.75	0.00
GOLDMAN SACHS - COUNTY MMF															
	4/7/21			AAAm	Aaa-mf	NR	27,220,084.07		0.0361	27,220,084.07	0.00	0.00	27,220,084.07	27,220,084.07	0.00
Subtotal for FUNDS:							55,062,821.05		0.0332	55,062,821.05	0.00	0.00	55,062,821.05	55,062,821.05	0.00
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BANK OF AMERICA NA															
1105227	3/9/21	4/6/21	912796D71	AA+	Aaa	AAA	30,000,000.00		0.0275	29,999,358.33	0.00	527.09	29,999,358.33	29,999,993.70	635.37
US TREASURY N/B / BNP PARIBAS															
1107705	3/26/21	4/15/21	9127964Y2	AA+	Aaa	AAA	50,000,000.00		0.0110	49,999,694.44	0.00	91.67	49,999,694.44	50,000,052.00	357.56
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	11,666.67	49,986,000.00	49,999,809.00	13,809.00
US TREASURY N/B / RBC															
1104244	3/1/21	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0290	49,997,905.56	0.00	1,248.61	49,997,905.56	49,999,809.00	1,903.44
US TREASURY N/B / DEUTSCHE															
1104418	3/2/21	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0350	49,997,520.83	0.00	1,458.34	49,997,520.83	49,999,809.00	2,288.17
US TREASURY N/B / BANK OF AMERICA NA															
1105523	3/10/21	4/22/21	9127962Q1	AA+	Aaa	AAA	50,000,000.00		0.0255	49,998,477.08	0.00	779.17	49,998,477.08	49,999,809.00	1,331.92
US TREASURY N/B / BNP PARIBAS															
1107306	3/23/21	4/29/21	9127964Z9	AA+	Aaa	AAA	50,000,000.00		0.0070	49,999,640.28	0.00	87.50	49,999,640.28	49,999,748.50	108.22
Subtotal for TREASURY BILL:							330,000,000.00	0.0000	0.0309	329,978,596.52	0.00	15,859.05	329,978,596.52	329,999,030.20	20,433.68
Subtotal for U. S. TREASURIES:							330,000,000.00		0.0309	329,978,596.52	0.00	15,859.05	329,978,596.52	329,999,030.20	20,433.68
Total County Money Mkt Fnd :							385,062,821.05		0.0312	385,041,417.57	0.00	15,859.05	385,041,417.57	385,061,851.25	20,433.68
Net Asset Value (NAV):														1.000053	

Educational Money Mkt Fnd

FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	3/31/21			AAAm	Aaa-mf	NR	1,049,366.53		0.0247	1,049,366.53	0.00	0.00	1,049,366.53	1,049,366.53	0.00
INVESCO STIC GOVERNMENT & AGENCY															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-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															
Educational Money Mkt Fnd															
FUNDS															
		3/31/21		AAAm	Aaa-mf	AAAmf	13,230,831.65		0.0303	13,230,831.65	0.00	0.00	13,230,831.65	13,230,831.65	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
		3/31/21		AAAm	Aaa-mf	NR	16,561,427.43		0.0361	16,561,427.43	0.00	0.00	16,561,427.43	16,561,427.43	0.00
Subtotal for FUNDS:							30,841,625.61		0.0332	30,841,625.61	0.00	0.00	30,841,625.61	30,841,625.61	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
1108207	3/30/21	4/14/21	313385EH5	A-1+	P-1	NR	30,190,000.00		0.0040	30,189,949.68	0.00	6.71	30,189,956.39	30,190,000.00	43.61
FHLB DISC CORP / BNY Mellon Capital Market															
1108206	3/30/21	4/16/21	313385EK8	A-1+	P-1	NR	1,340,000.00		0.0040	1,339,997.47	0.00	0.30	1,339,997.77	1,340,000.00	2.23
FHLB DISC CORP / BARCLAYS CAPITAL															
1107704	3/26/21	4/21/21	313385EQ5	A-1+	P-1	NR	15,000,000.00		0.0050	14,999,945.83	0.00	12.50	14,999,958.33	15,000,000.00	41.67
FHLB DISC CORP / BARCLAYS CAPITAL															
1108204	3/30/21	4/23/21	313385ES1	A-1+	P-1	NR	2,101,000.00		0.0050	2,100,993.00	0.00	0.58	2,100,993.58	2,101,000.00	6.42
Subtotal for DISCOUNT NOTES:							48,631,000.00	0.0000	0.0044	48,630,885.98	0.00	20.09	48,630,906.07	48,631,000.00	93.93
Subtotal for GOVERNMENT AGENCY:							48,631,000.00		0.0044	48,630,885.98	0.00	20.09	48,630,906.07	48,631,000.00	93.93
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1107702	3/26/21	4/1/21	9127964P1	AA+	Aaa	AAA	35,000,000.00		0.0075	34,999,956.25	0.00	43.75	34,999,956.25	35,000,014.70	58.45
US TREASURY N/B / DEUTSCHE															
1105232	3/9/21	4/6/21	912796D71	AA+	Aaa	AAA	20,000,000.00		0.0275	19,999,572.22	0.00	351.39	19,999,572.22	19,999,995.80	423.58
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1107703	3/26/21	4/15/21	9127964Y2	AA+	Aaa	AAA	30,000,000.00		0.0075	29,999,875.00	0.00	37.50	29,999,875.00	30,000,031.20	156.20
US TREASURY N/B / BNP PARIBAS															
1107307	3/23/21	4/20/21	912796D97	AA+	Aaa	AAA	12,000,000.00		0.0070	11,999,934.67	0.00	21.00	11,999,934.67	11,999,991.72	57.05
US TREASURY N/B / BNP PARIBAS															
1106789	3/18/21	4/29/21	9127964Z9	AA+	Aaa	AAA	40,000,000.00		0.0080	39,999,626.67	0.00	124.44	39,999,626.67	39,999,798.80	172.13
US TREASURY N/B / RBC															
1108205	3/30/21	5/4/21	912796F79	AA+	Aaa	AAA	50,000,000.00		0.0060	49,999,708.33	0.00	16.67	49,999,708.33	49,999,705.00	(3.33)
Subtotal for TREASURY BILL:							187,000,000.00	0.0000	0.0093	186,998,673.14	0.00	594.75	186,998,673.14	186,999,537.22	864.08
Subtotal for U. S. TREASURIES:							187,000,000.00		0.0093	186,998,673.14	0.00	594.75	186,998,673.14	186,999,537.22	864.08
Total Educational Money Mkt Fnd :							266,472,625.61		0.0112	266,471,184.73	0.00	614.84	266,471,204.82	266,472,162.83	958.01

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Issuer / Broker															
UNITED STATES DOLLAR															
Net Asset Value (NAV):															1.000004
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
		1/18/21				NR	74,002,173.41		0.3570	74,002,173.41	0.00	0.00	74,002,173.41	74,002,173.41	0.00
OC Treasurer Extended Fund															
		4/7/21				NR	611,045,382.25		0.0260	611,045,382.25	0.00	0.00	611,045,382.25	611,045,382.25	0.00
OC Treasurer X FUND MMF															
		3/31/21				NR	945,439,808.87		0.0303	945,439,808.87	0.00	0.00	945,439,808.87	945,439,808.87	0.00
Subtotal for FUNDS:							1,630,487,364.53		0.0435	1,630,487,364.53	0.00	0.00	1,630,487,364.53	1,630,487,364.53	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	3,800.00	19,999,633.33	20,000,000.00	366.67
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	9,500.00	49,999,083.33	50,000,000.00	916.67
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	9,500.00	49,999,083.33	50,000,000.00	916.67
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	7,666.67	49,998,916.67	50,000,000.00	1,083.33
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	5,600.00	39,999,133.33	40,000,000.00	866.67
FHLB DISC CORP / BNY Mellon Capital Market															
1106791	3/18/21	4/14/21	313385EH5	A-1+	P-1	NR	27,700,000.00		0.0070	27,699,854.58	0.00	75.40	27,699,929.98	27,700,000.00	70.02
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	5,916.66	49,997,583.33	50,000,000.00	2,416.67
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	5,326.39	49,997,381.95	50,000,000.00	2,618.05
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	4,027.78	49,997,986.11	50,000,000.00	2,013.89
FHLB DISC CORP / MORGAN STANLEY															
1104415	3/2/21	4/30/21	313385EZ5	A-1+	P-1	NR	34,700,000.00		0.0250	34,698,578.26	0.00	722.92	34,699,301.18	34,700,000.00	698.82
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1105178	3/8/21	4/30/21	313385EZ5	A-1+	P-1	NR	50,000,000.00		0.0300	49,997,791.67	0.00	1,000.00	49,998,791.67	50,000,000.00	1,208.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1106793	3/18/21	4/30/21	313385EZ5	A-1+	P-1	NR	50,000,000.00		0.0050	49,999,701.39	0.00	97.22	49,999,798.61	50,000,000.00	201.39
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1106794	3/18/21	4/30/21	313385EZ5	A-1+	P-1	NR	50,000,000.00		0.0050	49,999,701.39	0.00	97.22	49,999,798.61	50,000,000.00	201.39
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	366.67	5,999,760.00	5,999,940.00	180.00
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	3,406.67	29,198,102.00	29,199,683.76	1,581.76
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	5,833.33	49,996,750.00	49,999,458.50	2,708.50
FHLB DISC CORP / BANK OF AMERICA															
1105230	3/9/21	5/28/21	313385GD2	A-1+	P-1	NR	13,029,000.00		0.0350	13,027,986.63	0.00	291.34	13,028,277.97	13,028,793.75	515.78
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1105524	3/10/21	5/28/21	313385GD2	A-1+	P-1	NR	50,000,000.00		0.0200	49,997,805.56	0.00	611.11	49,998,416.67	49,999,208.50	791.83
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1105832	3/12/21	5/28/21	313385GD2	A-1+	P-1	NR	50,000,000.00		0.0250	49,997,326.39	0.00	694.44	49,998,020.83	49,999,208.50	1,187.67
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	3,111.11	49,996,111.11	49,998,055.50	1,944.39
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	1,833.33	39,997,666.66	39,998,444.40	777.74
FHLB DISC CORP / BNY Mellon Capital Market															
1107701	3/26/21	6/25/21	313385HH2	A-1+	P-1	NR	40,000,000.00		0.0230	39,997,674.44	0.00	153.33	39,997,827.77	39,998,111.20	283.43
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1105223	3/9/21	6/30/21	313385HN9	A-1+	P-1	NR	50,000,000.00		0.0300	49,995,291.67	0.00	958.33	49,996,250.00	49,997,500.00	1,250.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1105228	3/9/21	6/30/21	313385HN9	A-1+	P-1	NR	50,000,000.00		0.0300	49,995,291.67	0.00	958.33	49,996,250.00	49,997,500.00	1,250.00
FHLB DISC CORP / BNY Mellon Capital Market															
1108423	3/31/21	6/30/21	313385HN9	A-1+	P-1	NR	11,000,000.00		0.0180	10,999,499.50	0.00	5.50	10,999,505.00	10,999,450.00	(55.00)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1108424	3/31/21	6/30/21	313385HN9	A-1+	P-1	NR	50,000,000.00		0.0180	49,997,725.00	0.00	25.00	49,997,750.00	49,997,500.00	(250.00)
FHLB DISC CORP / BARCLAYS CAPITAL															
1108425	3/31/21	6/30/21	313385HN9	A-1+	P-1	NR	50,000,000.00		0.0180	49,997,725.00	0.00	25.00	49,997,750.00	49,997,500.00	(250.00)
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	474.44	24,398,617.33	24,397,926.00	(691.33)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	972.22	49,997,166.66	49,995,750.00	(1,416.66)
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	497.78	25,598,549.34	25,597,824.00	(725.34)
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	1,443.70	11,174,205.75	11,175,882.30	1,676.55
FHLB DISC CORP / CASTLE OAK SECURITIES															
1105522	3/10/21	9/8/21	313385LL8	A-1+	P-1	NR	50,000,000.00		0.0580	49,985,338.89	0.00	1,772.22	49,987,111.11	49,991,111.00	3,999.89
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	1,911.11	19,986,977.78	19,991,861.20	4,883.42
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1106453	3/17/21	3/17/22	313385UJ3	A-1+	P-1	NR	50,000,000.00		0.0700	49,964,513.89	0.00	1,458.33	49,965,972.22	49,970,833.50	4,861.28
Subtotal for DISCOUNT NOTES:							1,342,806,000.00	0.0000	0.0388	1,342,613,326.08	0.00	80,133.55	1,342,693,459.63	1,342,731,542.11	38,082.48
GOVT AGENCY-FIX-30/360															
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	84,980.25	294,360.00	26,999,525.25	27,026,730.00	27,204.75
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	32,016.06	141,642.00	10,979,734.86	11,007,340.20	27,605.34
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	54,050.05	322,500.00	24,999,550.05	25,062,250.00	62,699.95
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	791.44	56,197.92	8,124,978.94	8,125,000.00	21.06
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	7,249.26	57,604.17	4,999,849.26	5,008,600.00	8,750.74
FANNIE MAE / FTN FINANCIAL															
990979	12/12/18	4/30/21	3136G0U58	AA+	Aaa	AAA	2,000,000.00	1.7500	2.8418	1,950,000.00	48,310.02	14,680.56	1,998,310.02	2,002,020.00	3,709.98
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	245,238.62	90,872.47	15,533,998.62	15,584,987.50	50,988.88
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	156,958.72	58,438.89	9,989,758.72	10,022,500.00	32,741.28
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	3,064.31	84,852.43	8,499,800.31	8,540,800.00	40,999.69
FED FARM CR BK / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
989143	11/30/18	5/26/21	3133EJW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	15,111.72	99,826.39	9,999,011.72	10,048,000.00	48,988.28
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	(114,183.12)	120,290.80	12,059,088.38	12,107,840.00	48,751.62
FED HM LN BK BD / FTN FINANCIAL															
965615	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(353,130.62)	166,145.83	15,025,019.38	15,105,000.00	79,980.62
FED HM LN BK BD / JP MORGAN CHASE & CO															
965858	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(373,921.50)	178,440.63	16,136,573.10	16,222,770.00	86,196.90
FED HM LN BK BD / MORGAN STANLEY															
965859	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(464,210.43)	221,527.78	20,032,989.57	20,140,000.00	107,010.43
FED HM LN BK BD / BNY Mellon Capital Market															
969937	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	(196,380.58)	110,763.89	10,014,319.42	10,070,000.00	55,680.58
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	(395,809.12)	221,527.78	20,028,861.08	20,140,000.00	111,138.92
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	(618,336.11)	171,875.00	10,049,466.89	10,108,200.00	58,733.11
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	10,631.87	378,125.00	49,999,131.87	50,306,000.00	306,868.13
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	26,187.94	187,193.70	28,041,583.06	28,312,381.08	270,798.02
FED FARM CR BK / GREAT PACIFIC SECURITIES															
968919	7/25/18	7/16/21	3133EJUHO	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	37,993.07	140,625.00	24,995,870.32	25,000,000.00	4,129.68
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	16,622.67	91,777.78	19,997,902.67	20,197,000.00	199,097.33
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	27,241.99	38,750.00	19,993,713.39	20,128,000.00	134,286.61
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	30,468.75	96,875.00	49,992,968.75	50,320,000.00	327,031.25
FED HM LN BK BD / MORGAN STANLEY															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	(16,909.62)	43,750.00	25,003,090.38	25,324,000.00	320,909.62
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	(53,928.09)	45,912.71	33,152,517.61	33,494,266.60	341,748.99
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	(179,332.87)	20,254.79	14,669,762.53	14,776,287.80	106,525.27

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	24,936.05	18,168.40	28,742,528.19	28,750,000.00	7,471.81
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	24,936.05	18,168.40	28,742,528.19	28,750,000.00	7,471.81
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	14,387.76	333.33	1,996,387.76	2,024,020.00	27,632.24
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	(206,159.50)	188,023.92	28,396,769.58	28,482,971.00	86,201.42
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	21,401.85	563,333.33	39,995,401.85	40,651,600.00	656,198.15
FED HM LN BK BD / CASTLE OAK SECURITIES															
981585	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	4,012.85	105,625.00	7,499,137.85	7,622,175.00	123,037.15
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	4,012.85	105,625.00	7,499,137.85	7,622,175.00	123,037.15
FED FARM CR BK / FTN FINANCIAL															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	6,745.67	135,000.00	9,998,485.67	10,160,400.00	161,914.33
FED FARM CR BK / FTN FINANCIAL															
982778	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	8,852.67	270,000.00	19,998,012.67	20,320,800.00	322,787.33
FED FARM CR BK / DEUTSCHE															
982999	10/22/18	10/19/21	3133EJK24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	2,578.44	27,675.00	2,049,419.19	2,082,882.00	33,462.81
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	(50,972.65)	540,000.00	40,011,587.35	40,641,600.00	630,012.65
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	23,777.78	288,055.56	24,993,777.78	25,481,250.00	487,472.22
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	35,299.45	178,750.00	29,983,999.45	30,312,600.00	328,600.55
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	28,239.56	143,000.00	23,987,199.56	24,250,080.00	262,880.44
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	26,350.87	144,049.48	16,242,225.87	16,568,175.00	325,949.13
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	21,943.16	88,645.83	9,993,503.16	10,195,800.00	202,296.84
FED HM LN BK BD / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	32,216.74	123,793.91	13,955,461.39	14,238,434.70	282,973.31
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	45,059.08	177,291.67	19,986,659.08	20,391,600.00	404,940.92
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	(171,330.43)	274,802.08	31,053,729.57	31,606,980.00	553,250.43
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	(56,280.45)	75,341.25	8,162,920.50	8,313,438.60	150,518.10
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	(14,167.53)	41,197.19	5,094,563.67	5,180,958.30	86,394.63
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	(531,640.48)	153,395.83	10,181,027.02	10,288,200.50	107,173.48
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	25,616.48	202,222.22	24,992,041.48	25,488,500.00	496,458.52
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	(50,190.14)	129,422.22	16,016,161.86	16,312,640.00	296,478.14
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	10,372.50	68,385.42	14,994,172.50	15,178,950.00	184,777.50
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	4,149.00	27,354.17	5,997,669.00	6,071,580.00	73,911.00
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	(282,657.52)	119,662.65	28,400,907.14	28,578,496.70	177,589.56
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	(189,931.56)	79,485.16	18,866,655.54	18,983,085.55	116,430.01
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	6,050.77	82,666.67	19,996,850.77	20,250,600.00	253,749.23
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	11,714.23	128,333.33	21,995,874.23	22,432,410.00	436,535.77
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	20,890.17	73,811.11	13,992,372.17	14,280,980.00	288,607.83
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	(1,160.71)	55,885.56	10,600,429.29	10,812,742.00	212,312.71
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	64,088.18	45,138.33	41,950,688.18	42,149,520.00	198,831.82

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(33,551.82)	155,555.56	50,022,948.18	50,615,500.00	592,551.82
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	(12,380.62)	57,400.00	18,458,467.88	18,677,119.50	218,651.62
FED FARM CR BK / CASTLE OAK SECURITIES															
984598	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(5,236.46)	55,833.33	10,001,763.54	10,000,000.00	(1,763.54)
FED FARM CR BK / CASTLE OAK SECURITIES															
984604	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(26,182.29)	279,166.67	50,008,817.71	50,000,000.00	(8,817.71)
FED FARM CR BK / CASTLE OAK SECURITIES															
985277	11/5/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	4,931.49	55,833.33	9,998,331.49	10,000,000.00	1,668.51
FED FARM CR BK / JP MORGAN CHASE & CO															
1054908	1/28/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	30,000,000.00	1.5500	1.5578	29,995,384.50	2,711.61	81,375.00	29,998,096.11	30,347,100.00	349,003.89
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	(23,899.58)	108,500.00	40,016,900.42	40,462,800.00	445,899.58
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	7,882.29	31,875.00	14,996,531.79	15,341,700.00	345,168.21
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	(56.08)	5,902.78	4,250,024.67	4,346,645.00	96,620.33
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	5,029.28	34,722.22	24,997,779.28	25,568,500.00	570,720.72
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	1,732.85	13,888.89	9,999,232.85	10,227,400.00	228,167.15
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	(49,601.81)	13,888.89	10,023,358.19	10,227,400.00	204,041.81
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	(77,406.79)	38,888.89	28,036,553.21	28,636,720.00	600,166.79
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	(41,430.91)	20,833.33	15,019,619.09	15,341,100.00	321,480.91
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	(27,765.63)	13,937.50	10,048,277.52	10,263,195.90	214,918.38
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1009950	4/15/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.3561	25,100,202.25	(67,631.73)	34,722.22	25,032,570.52	25,568,500.00	535,929.48
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															
1063783	3/30/20	3/11/22	313378CR0	AA+	Aaa	NR	20,000,000.00	2.2500	0.5305	20,665,296.40	(342,613.41)	25,000.00	20,322,682.99	20,410,400.00	87,717.01
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	16,707.29	5,642.36	24,984,457.29	25,000,000.00	15,542.71
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	(41,739.25)	3,500.00	30,040,370.75	30,000,000.00	(40,370.75)
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	53,831.48	264,062.50	24,971,831.48	25,555,750.00	583,918.52
FANNIE MAE / BARCLAYS CAPITAL															
1009774	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	50,000,000.00	2.2500	2.3639	49,836,000.00	107,662.96	528,125.00	49,943,662.96	51,111,500.00	1,167,837.04
FANNIE MAE / BARCLAYS CAPITAL															
1009775	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	53,831.48	264,062.50	24,971,831.48	25,555,750.00	583,918.52
FANNIE MAE / TD SECURITIES															
1010168	4/16/19	4/12/22	3135G0V59	AA+	Aaa	AAA	13,000,000.00	2.2500	2.4307	12,932,660.00	44,121.47	137,312.50	12,976,781.47	13,288,990.00	312,208.53
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	91,415.22	285,187.50	26,951,825.22	27,600,210.00	648,384.78
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	(44,079.82)	52,695.50	4,445,444.12	4,422,000.00	(23,444.12)
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	8,190.25	20,659.72	24,988,390.25	25,029,000.00	40,609.75
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	569.06	8,194.44	9,999,169.06	10,015,950.00	16,780.94
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	2,845.29	40,972.22	49,995,845.29	50,079,750.00	83,904.71
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	18,808.50	46,635.42	5,491,638.50	5,679,190.00	187,551.50
FED HM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	6/10/22	3133XKWW7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(353,718.53)	96,315.63	6,108,397.97	6,310,689.00	202,291.03
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	(7,862.35)	133,789.69	18,274,743.95	18,779,915.70	505,171.75
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	24,350.09	70,404.44	12,388,228.27	12,859,296.00	471,067.73
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	14,164.40	43,860.83	7,718,152.40	8,011,134.00	292,981.60

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	7,762.88	2,291.67	9,985,162.88	9,998,300.00	13,137.12
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	5,822.16	1,718.75	7,488,872.16	7,498,725.00	9,852.84
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	7,674.99	44,055.56	9,995,654.99	10,000,000.00	4,345.01
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	9,032.26	4,604.17	24,980,282.26	25,007,000.00	26,717.74
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	10,983.26	3,062.50	17,976,243.26	18,001,260.00	25,016.74
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1079478	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	25,000,000.00	0.1250	0.2220	24,951,750.00	15,254.53	4,253.47	24,967,004.53	25,001,750.00	34,745.47
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	45,513.89	23,871.53	24,958,513.89	25,442,875.00	484,361.11
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	27,308.33	14,322.92	14,975,108.33	15,265,725.00	290,616.67
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	(94,540.33)	62,495.66	32,779,232.43	34,138,392.75	1,359,160.32
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	(15,194.20)	10,035.59	5,263,716.05	5,481,963.45	218,247.40
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	(24,936.97)	20,052.08	10,514,847.53	10,953,495.00	438,647.47
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	(191,175.07)	30,555.56	25,172,824.93	25,682,750.00	509,925.07
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	(153,672.41)	36,263.33	29,821,335.19	30,480,287.70	658,952.51
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	8,906.94	64,930.56	9,990,756.94	10,193,400.00	202,643.06
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	12,268.52	324,652.78	49,987,268.52	50,967,000.00	979,731.48
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	11,047.14	237,368.75	22,491,247.14	22,500,000.00	8,752.86
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1088786	10/22/20	10/21/22	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	7,589.54	14,354.16	25,973,269.54	25,990,120.00	16,850.46
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	(97,373.06)	122,500.00	21,140,959.09	21,611,730.00	470,770.91
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	(54,359.60)	70,583.33	12,178,692.00	12,452,473.00	273,781.00
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	(21,824.96)	28,933.33	4,991,594.24	5,104,484.80	112,890.56
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	20,520.45	50,416.67	29,965,320.45	30,670,500.00	705,179.55
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	13,680.30	33,611.11	19,976,880.30	20,447,000.00	470,119.70
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	4,500.15	32,222.22	19,992,349.75	20,000,000.00	7,650.25
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	6,241.59	62,833.33	38,989,389.30	39,000,000.00	10,610.70
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	(30,868.34)	1,111.11	50,061,480.16	50,000,000.00	(61,480.16)
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	3,155.84	38,020.83	24,992,655.84	25,095,750.00	103,094.16
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	6,311.69	76,041.67	49,985,311.69	50,191,500.00	206,188.31
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	2,465.80	6,629.17	7,393,444.39	7,408,732.00	15,287.61
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	8,383.73	22,395.83	24,977,633.73	25,029,500.00	51,866.27
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	25,979.17	28,125.00	49,918,479.17	50,055,000.00	136,520.83
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	25,979.17	28,125.00	49,918,479.17	50,055,000.00	136,520.83
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	4,464.23	35,986.35	16,885,810.87	16,895,000.00	9,189.13
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	4,545.93	29,820.00	13,990,642.67	14,000,000.00	9,357.33

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	7,439.41	52,222.22	24,989,189.41	25,909,500.00	920,310.59
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	4,144.04	5,138.89	19,983,744.04	20,011,000.00	27,255.96
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	5,180.06	6,423.61	24,979,680.06	25,013,750.00	34,069.94
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	819.22	2,076.39	12,996,529.22	13,005,330.00	8,800.78
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	1,575.42	3,993.06	24,993,325.42	25,010,250.00	16,924.58
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	9/8/23	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	3,314.76	2,108.33	14,985,464.76	14,994,000.00	8,535.24
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	(253,795.21)	37,934.03	25,316,704.79	26,605,875.00	1,289,170.21
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	359.38	1,581.25	28,714,421.88	28,757,187.50	42,765.62
FED FARM CR BK / MORGAN STANLEY															
1107142	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	534.38	2,351.25	42,697,096.88	42,760,687.50	63,590.62
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	7,367.24	31,598.47	31,737,916.87	31,787,710.00	49,793.13
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	7,194.50	26,737.33	27,308,169.05	27,355,938.00	47,768.95
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	17,095.83	17,187.50	29,905,195.83	29,880,450.00	(24,745.83)
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	9,687.64	9,739.58	16,946,277.64	16,932,255.00	(14,022.64)
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	3,038.85	25,347.22	24,980,538.85	24,975,750.00	(4,788.85)
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	1,823.31	15,208.34	14,988,323.31	14,985,450.00	(2,873.31)
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	1,823.31	15,208.34	14,988,323.31	14,985,450.00	(2,873.31)
FANNIE MAE / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1093106	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	6,637.71	43,750.00	49,949,637.71	49,930,500.00	(19,137.71)
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	1,991.31	13,125.00	14,984,891.31	14,979,150.00	(5,741.31)
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	3,217.50	24,375.00	29,973,517.50	29,946,750.00	(26,767.50)
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	3,217.50	24,375.00	29,973,517.50	29,946,750.00	(26,767.50)
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	(9,889.43)	52,312.50	15,023,806.12	15,510,900.00	487,093.88
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	4,197.19	28,004.17	14,989,347.19	15,453,450.00	464,102.81
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	6,658.97	35,471.94	18,983,098.97	19,574,370.00	591,271.03
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	(129,845.35)	41,259.47	22,457,680.65	22,768,083.00	310,402.35
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	93.33	1,944.44	7,997,213.33	7,981,440.00	(15,773.33)
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	233.33	4,861.11	19,993,033.33	19,953,600.00	(39,433.33)
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	(85,550.70)	18,450.00	20,244,795.90	20,000,000.00	(244,795.90)
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	1,779.83	15,173.61	9,997,379.83	10,589,200.00	591,820.17
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	(70,238.61)	6,676.39	4,596,407.95	4,659,248.00	62,840.05
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	1,549.51	17,343.75	14,993,839.51	15,000,000.00	6,160.49
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	(7,786.08)	34,505.53	4,628,960.05	4,784,825.25	155,865.20
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	(8,544.77)	37,465.28	5,026,294.78	5,195,250.00	168,955.22
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	(45,564.23)	299,722.22	40,140,214.57	41,562,000.00	1,421,785.43

ORANGE COUNTY TREASURER-TAX COLLECTOR
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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / DAIWA CAPITAL MARKETS															
1105176	3/8/21	8/25/25	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	6,069.52	5,989.58	24,581,994.52	24,543,750.00	(38,244.52)
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	3,155.16	833.33	9,854,682.36	9,807,500.00	(47,182.36)
FANNIE MAE / MORGAN STANLEY															
1104586	3/3/21	11/7/25	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	8,130.64	19,444.45	49,519,130.64	49,213,250.00	(305,880.64)
Subtotal for GOVT AGENCY-FIX-30/360:							3,393,128,000.00	1.6107	1.5413	3,398,903,090.02	(4,633,894.18)	13,702,378.97	3,394,269,195.84	3,428,979,135.58	34,709,939.74
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	0.1061	2.5496	998,377.00	1,425.48	47.17	999,802.48	1,000,130.00	327.52
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							1,000,000.00	0.1061	2.5496	998,377.00	1,425.48	47.17	999,802.48	1,000,130.00	327.52
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	32,433.33	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	1,140.67	375.00	14,998,890.67	14,958,750.00	(40,140.67)
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	34,444.44	20,000,000.00	20,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
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	1,463.89	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	1,612.47	15,333.33	19,997,612.47	19,995,000.00	(2,612.47)
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	4,185.95	11,500.00	14,993,625.95	14,996,250.00	2,624.05
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	53,673.61	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	26,866.67	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	6,937.50	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	6,445.83	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
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	2,444.44	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	8,944.44	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	6,939.09	200,862.48	209,990,129.09	209,950,000.00	(40,129.09)
Subtotal for GOVERNMENT AGENCY:							4,946,934,000.00	1.1230	1.0866	4,952,497,983.10	(4,625,529.61)	13,983,422.17	4,947,952,587.04	4,982,660,807.69	34,708,220.65
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	(142,866.48)	78,388.89	4,002,053.52	4,005,840.00	3,786.48
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	8,256.62	57,395.83	4,999,706.62	5,027,200.00	27,493.38
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	40,927.38	38,872.92	17,026,022.84	17,097,348.10	71,325.26
Subtotal for MEDIUM-TERM NOTE:							26,035,000.00	2.2145	2.1136	26,121,465.46	(93,682.48)	174,657.64	26,027,782.98	26,130,388.10	102,605.12
Subtotal for MEDIUM-TERM NOTES:							26,035,000.00	2.2145	2.1136	26,121,465.46	(93,682.48)	174,657.64	26,027,782.98	26,130,388.10	102,605.12
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	363,514.06	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	363,514.06	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	96,953.27	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	96,953.27	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	103,174.87	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	108,359.53	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	100,582.53	121,200,000.00	121,200,000.00	0.00

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MUNICIPAL DEBT															
Subtotal for ORANGE COUNTY POB 2021A:							363,600,000.00	0.4013	0.3512	363,600,000.00	0.00	312,116.93	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	772,584.26	600,774,000.00	600,774,000.00	0.00
U. S. TREASURIES															
CASH MANAGEMENT BILL															
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	6,586.67	25,993,124.44	25,999,994.54	6,870.10
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	12,666.66	49,986,777.78	49,999,989.50	13,211.72
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	9,425.00	49,989,275.00	50,000,090.50	10,815.50
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	8,941.66	49,989,105.56	49,999,965.50	10,859.94
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	2,232.22	39,995,307.78	39,999,541.60	4,233.82
US TREASURY N/B / DEUTSCHE															
1107305	3/23/21	6/29/21	912796H36	AA+	Aaa	AAA	30,000,000.00		0.0075	29,999,387.50	0.00	56.25	29,999,387.50	29,999,250.00	(137.50)
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	3,680.56	49,988,737.50	49,998,555.50	9,818.00
US TREASURY N/B / JP MORGAN CHASE & CO															
1106273	3/16/21	7/20/21	912796J26	AA+	Aaa	AAA	50,000,000.00		0.0250	49,995,625.00	0.00	555.56	49,995,625.00	49,997,302.00	1,677.00
Subtotal for CASH MANAGEMENT BILL:							346,000,000.00	0.0000	0.0562	345,937,340.56	0.00	44,144.58	345,937,340.56	345,994,689.14	57,348.58
TREASURY BILL															
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	2,534.72	49,997,211.81	49,999,989.50	2,777.69
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	4,391.67	49,995,112.50	49,999,986.00	4,873.50
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	4,305.56	49,995,208.33	49,999,986.00	4,777.67
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	5,781.25	24,993,489.58	25,000,026.00	6,536.42
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	9,583.33	49,988,229.17	49,999,809.00	11,579.83
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	8,944.44	49,989,013.89	49,999,809.00	10,795.11

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BILL															
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	9,327.77	49,988,543.06	49,999,809.00	11,265.94
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	4,844.58	29,993,834.17	29,999,885.40	6,051.23
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	8,074.31	49,989,723.61	49,999,809.00	10,085.39
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	8,000.00	49,989,666.67	49,999,809.00	10,142.33
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	5,031.25	49,993,291.67	49,999,809.00	6,517.33
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	11,562.50	49,985,520.83	49,999,748.50	14,227.67
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	4,133.33	49,994,000.00	49,999,748.50	5,748.50
US TREASURY N/B / BNP PARIBAS															
1106795	3/18/21	4/29/21	9127964Z9	AA+	Aaa	AAA	27,700,000.00		0.0070	27,699,773.78	0.00	75.41	27,699,773.78	27,699,860.67	86.89
US TREASURY N/B / JP MORGAN CHASE & CO															
1106272	3/16/21	5/13/21	912796A25	AA+	Aaa	AAA	20,000,000.00		0.0138	19,999,555.33	0.00	122.67	19,999,555.33	19,999,731.20	175.87
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	1,065.62	30,997,849.38	30,999,693.10	1,843.72
US TREASURY N/B / DEUTSCHE															
1105177	3/8/21	5/27/21	912796A33	AA+	Aaa	AAA	50,000,000.00		0.0365	49,995,944.44	0.00	1,216.67	49,995,944.44	49,999,505.00	3,560.56
US TREASURY N/B / JP MORGAN CHASE & CO															
1105593	3/11/21	5/27/21	912796A33	AA+	Aaa	AAA	50,000,000.00		0.0300	49,996,791.67	0.00	875.00	49,996,791.67	49,999,505.00	2,713.33
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	2,902.78	49,992,479.17	49,999,014.00	6,534.83
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	2,902.78	49,992,479.17	49,999,014.00	6,534.83
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	2,687.50	49,992,937.50	49,999,014.00	6,076.50
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	2,397.25	44,593,700.25	44,599,120.49	5,420.24
US TREASURY N/B / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BILL															
1101682	2/5/21	8/5/21	912796C64	AA+	Aaa	AAA	50,000,000.00		0.0405	49,989,818.75	0.00	3,093.75	49,989,818.75	49,997,574.50	7,755.75
US TREASURY N/B / RBC															
1105833	3/12/21	8/12/21	9127964B2	AA+	Aaa	AAA	50,000,000.00		0.0370	49,992,137.50	0.00	1,027.78	49,992,137.50	49,997,441.00	5,303.50
US TREASURY N/B / MORGAN STANLEY															
1104242	3/1/21	8/26/21	912796D55	AA+	Aaa	AAA	50,000,000.00		0.0510	49,987,391.67	0.00	2,195.83	49,987,391.67	49,996,659.50	9,267.83
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	4,548.61	49,968,068.75	49,979,552.00	11,483.25
Subtotal for TREASURY BILL:							1,178,300,000.00	0.0000	0.0525	1,178,091,772.65	0.00	111,626.36	1,178,091,772.65	1,178,263,908.36	172,135.71
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	52,169.02	219,230.77	19,999,044.02	20,017,968.80	18,924.78
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	349,609.38	378,453.04	49,888,671.88	50,609,375.00	720,703.12
US TREASURY N/B / BARCLAYS CAPITAL															
1108212	3/30/21	9/15/23	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	286.78	339.67	49,871,380.53	49,857,422.00	(13,958.53)
US TREASURY N/B / DEUTSCHE															
1106792	3/18/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	1,876.29	4,755.43	49,855,391.92	49,855,469.00	77.08
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	231.27	679.35	49,875,231.27	49,855,469.00	(19,762.27)
US TREASURY N/B / DEUTSCHE															
1108211	3/30/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	231.27	679.35	49,875,231.27	49,855,469.00	(19,762.27)
Subtotal for TREASURY BOND:							270,000,000.00	0.7083	0.8556	268,960,546.88	404,404.01	604,137.61	269,364,950.89	270,051,172.80	686,221.91
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
1100184	1/26/21	4/30/21	912828Q78	AA+	Aaa	AAA	50,000,000.00	1.3750	0.0509	50,171,875.00	(118,849.73)	123,446.13	50,053,025.27	50,054,687.50	1,662.23
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	134,135.33	230,425.82	49,981,791.58	50,113,281.50	131,489.92
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	73,658.42	230,425.82	49,989,674.05	50,113,281.50	123,607.45
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	260,649.35	141,401.93	49,946,196.23	50,135,742.00	189,545.77
US TREASURY N/B / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
980701	10/5/18	7/31/21	912828S76	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	220,458.70	9,323.20	4,970,654.01	5,018,457.05	47,803.04
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	(8,647.63)	65,217.39	50,003,071.12	50,302,734.50	299,663.38
US TREASURY N/B / MORGAN STANLEY															
1105231	3/9/21	8/31/21	912828ZF6	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0568	50,253,906.25	(33,370.54)	35,156.25	50,220,535.71	50,225,586.00	5,050.29
US TREASURY N/B / BNP PARIBAS FINANCE															
1108209	3/30/21	8/31/21	912828ZF6	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0234	50,230,468.75	(2,993.10)	3,057.07	50,227,475.65	50,225,586.00	(1,889.65)
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	44,109.26	251,373.63	49,975,749.89	50,481,445.50	505,695.61
US TREASURY N/B / JP MORGAN CHASE & CO															
1108208	3/30/21	11/30/21	912828YT1	AA+	Aaa	AAA	30,000,000.00	1.5000	0.0428	30,292,968.75	(2,391.58)	2,472.53	30,290,577.17	30,288,867.30	(1,709.87)
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	303,496.87	267,092.54	49,928,496.87	50,772,461.00	843,964.13
US TREASURY N/B / RBC															
1107666	3/25/21	3/31/22	912828ZG8	AA+	Aaa	AAA	50,000,000.00	0.3750	0.0674	50,156,250.00	(2,948.11)	512.30	50,153,301.89	50,149,414.00	(3,887.89)
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	762,997.00	393,646.41	49,741,512.63	50,965,820.50	1,224,307.87
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	271,120.50	100,549.45	15,900,495.50	16,331,250.08	430,754.58
US TREASURY N/B / DEUTSCHE															
1107668	3/25/21	6/30/22	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0880	50,023,437.50	(355.11)	1,208.56	50,023,082.39	50,012,695.50	(10,386.89)
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1107669	3/25/21	6/30/22	912828ZX1	AA+	Aaa	AAA	7,000,000.00	0.1250	0.0911	7,003,007.81	(45.57)	169.20	7,002,962.24	7,001,777.37	(1,184.87)
US TREASURY N/B / RBC															
1107667	3/25/21	3/31/23	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(12,965.99)	2,049.18	51,350,315.26	51,328,125.00	(22,190.26)
US TREASURY N/B / MORGAN STANLEY															
1106790	3/18/21	3/31/25	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	2,912.46	683.06	49,696,271.84	49,667,969.00	(28,302.84)
US TREASURY N/B / BNP PARIBAS FINANCE															
1108213	3/30/21	3/31/25	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	406.12	683.06	49,703,531.12	49,667,969.00	(35,562.12)
Subtotal for TREASURY BOND - ME:							808,000,000.00	1.1838	0.9461	807,267,343.77	1,891,376.65	1,858,893.53	809,158,720.42	812,857,150.30	3,698,429.88
Subtotal for U. S. TREASURIES:							2,602,300,000.00	0.4411	0.4138	2,600,257,003.86	2,295,780.66	2,618,802.08	2,602,552,784.52	2,607,166,920.60	4,614,136.08
Total Extended Fund :							9,806,530,364.53	0.7304	0.7100	9,810,137,816.95	(2,423,431.43)	17,549,466.15	9,807,794,519.07	9,847,219,480.92	39,424,961.85

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Issuer / Broker															
UNITED STATES DOLLAR															
Net Asset Value (NAV):														<u><u>1.004020</u></u>	
Total Investments:							10,458,065,811.19	0.6849	0.6672	10,461,650,419.25	(2,423,431.43)	17,565,940.04	10,459,307,141.46	10,498,753,495.00	39,446,353.54

Report Parameters

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
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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															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
		3/31/21		AAAm	Aaa-mf	AAAmf	4,640.55		0.0303	4,640.55	0.00	0.00	4,640.55	4,640.55	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
		3/31/21		AAAm	Aaa-mf	NR	68,020.08		0.0260	68,020.08	0.00	0.00	68,020.08	68,020.08	0.00
GOLDMAN SACHS - JWA MMF															
		3/31/21		AAAm	Aaa-mf	NR	3,280,291.79		0.0361	3,280,291.79	0.00	0.00	3,280,291.79	3,280,291.79	0.00
Subtotal for FUNDS:							3,352,952.42		0.0359	3,352,952.42	0.00	0.00	3,352,952.42	3,352,952.42	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
1106995	3/19/21	4/16/21	313385EK8	A-1+	P-1	NR	5,000,000.00		0.0050	4,999,980.56	0.00	9.03	4,999,989.59	5,000,000.00	10.41
FHLB DISC CORP / BANK OF AMERICA															
1105831	3/12/21	5/5/21	313385FE1	A-1+	P-1	NR	4,000,000.00		0.0260	3,999,844.00	0.00	57.78	3,999,901.78	3,999,962.24	60.46
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1107503	3/24/21	6/23/21	313385HF6	A-1+	P-1	NR	5,000,000.00		0.0140	4,999,823.06	0.00	15.56	4,999,838.62	4,999,769.45	(69.17)
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	1,039.16	4,998,984.72	4,999,763.90	779.18
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	818.89	1,999,376.67	1,999,830.00	453.33
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	516.67	3,999,000.00	3,999,600.00	600.00
Subtotal for DISCOUNT NOTES:							25,000,000.00	0.0000	0.0460	24,994,634.29	0.00	2,457.09	24,997,091.38	24,998,925.59	1,834.21
Subtotal for GOVERNMENT AGENCY:							25,000,000.00		0.0460	24,994,634.29	0.00	2,457.09	24,997,091.38	24,998,925.59	1,834.21
U. S. TREASURIES															
CASH MANAGEMENT BILL															
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	966.67	4,998,380.83	4,999,942.70	1,561.87
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	909.03	4,998,288.19	4,999,961.65	1,673.46
US TREASURY N/B / RBC															
1105592	3/11/21	7/13/21	912796H93	AA+	Aaa	AAA	5,000,000.00		0.0410	4,999,293.89	0.00	119.58	4,999,293.89	4,999,855.55	561.66
Subtotal for CASH MANAGEMENT BILL:							15,000,000.00	0.0000	0.0710	14,995,962.91	0.00	1,995.28	14,995,962.91	14,999,759.90	3,796.99
TREASURY BILL															

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
U. S. TREASURIES															
TREASURY BILL															
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	208.12	4,999,004.38	4,999,657.30	652.92
US TREASURY N/B / BANK OF AMERICA NA															
1104417	3/2/21	8/26/21	912796D55	AA+	Aaa	AAA	5,000,000.00		0.0550	4,998,647.92	0.00	229.17	4,998,647.92	4,999,665.95	1,018.03
Subtotal for TREASURY BILL:							10,000,000.00	0.0000	0.0477	9,997,652.30	0.00	437.29	9,997,652.30	9,999,323.25	1,670.95
Subtotal for U. S. TREASURIES:							25,000,000.00		0.0617	24,993,615.21	0.00	2,432.57	24,993,615.21	24,999,083.15	5,467.94
Total 283-John Wayne Airport :							53,352,952.42		0.0527	53,341,201.92	0.00	4,889.66	53,343,659.01	53,350,961.16	7,302.15
Net Asset Value (NAV):														1.000137	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	3/31/21			AAAm	NR	NR	1,287,560.55		0.0100	1,287,560.55	0.00	0.00	1,287,560.55	1,287,560.55	0.00
Subtotal for FUNDS:							1,287,560.55		0.0100	1,287,560.55	0.00	0.00	1,287,560.55	1,287,560.55	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	539.16	3,676.22	383,764.31	424,358.55	40,594.24
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	(706.11)	2,070.32	227,072.87	252,663.75	25,590.88
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	(230.05)	1,016.24	94,811.47	94,000.00	(811.47)
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	2,711.39	1,526.25	172,652.73	194,563.80	21,911.07
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	(963.23)	1,049.31	140,876.98	148,053.16	7,176.18
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	(1,894.86)	610.31	51,282.54	58,261.05	6,978.51
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	775.07	11,659.72	1,998,355.07	2,201,680.00	203,324.93
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	200.87	1,035.94	84,355.12	95,663.68	11,308.56

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 31-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															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(143,832.81)	35,416.67	1,858,845.69	2,028,690.00	169,844.31
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	924.67	14,568.89	1,997,504.67	2,000,000.00	2,495.33
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	(141,841.31)	4,500.00	1,946,320.69	2,173,972.50	227,651.81
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	(149,556.09)	26,388.89	2,547,563.91	2,884,770.00	337,206.09
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	1,820.61	1,555.50	248,199.06	283,289.70	35,090.64
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	760.29	1,821.82	144,083.82	172,597.11	28,513.29
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	(4.79)	372.22	500,018.95	500,000.00	(18.95)
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	(6,628.49)	3,049.05	290,913.93	350,739.43	59,825.50
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	7,058.50	8,880.00	1,970,518.50	2,000,000.00	29,481.50
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	(25,491.02)	32,366.11	2,122,128.98	2,000,000.00	(122,128.98)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(456,358.20)	151,563.46	16,779,269.29	17,863,302.73	1,084,033.44
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(456,358.20)	151,563.46	16,779,269.29	17,863,302.73	1,084,033.44
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	(56,440.04)	8,390.88	1,775,259.18	1,984,570.32	209,311.14
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(56,440.04)	8,390.88	1,775,259.18	1,984,570.32	209,311.14
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	32,019.58	5,593.92	1,940,144.58	2,122,890.62	182,746.04
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	32,019.58	5,593.92	1,940,144.58	2,122,890.62	182,746.04
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(24,420.46)	13,984.80	3,715,403.76	4,107,460.94	392,057.18

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 31-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															
Total 650-CCCD SERIES 2017E :							20,103,560.55	3.8337	2.8900	22,263,012.26	(480,778.66)	165,548.26	21,782,233.60	23,258,324.22	1,476,090.62
Net Asset Value (NAV):														1.067766	
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	19,486.23	17,621.53	3,499,606.23	3,504,165.00	4,558.77
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	8,189.54	16,722.22	3,498,505.04	3,550,662.50	52,157.46
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	(35,771.36)	34,681.11	3,458,301.04	3,653,807.50	195,506.46
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	4,878.33	13,650.00	3,503,435.73	3,726,654.75	223,219.02
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	(11,804.51)	24,532.20	3,485,835.79	3,465,000.00	(20,835.79)
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	381.37	12,512.50	3,298,797.37	3,430,911.00	132,113.63
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	(1,481.20)	5,055.56	3,509,278.89	3,464,685.00	(44,593.89)
Subtotal for GOVT AGENCY-FIX-30/360:							24,205,000.00	1.8961	1.8381	24,269,881.69	(16,121.60)	124,775.12	24,253,760.09	24,795,885.75	542,125.66
Subtotal for GOVERNMENT AGENCY:							24,205,000.00	1.8961	1.8381	24,269,881.69	(16,121.60)	124,775.12	24,253,760.09	24,795,885.75	542,125.66
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	11,643.97	15,397.10	3,496,058.03	3,571,777.34	75,719.31
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	36,014.43	29,392.27	3,482,283.96	3,603,017.57	120,733.61
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	247.52	2,139.16	3,492,591.27	3,411,406.25	(81,185.02)
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.3750	1.5346	10,423,027.34	47,905.92	46,928.53	10,470,933.26	10,586,201.15	115,267.89
Subtotal for U. S. TREASURIES:							10,500,000.00	1.3750	1.5346	10,423,027.34	47,905.92	46,928.53	10,470,933.26	10,586,201.15	115,267.89
Total 650-Fountain Valley SD40 :							34,705,000.00	1.7384	1.7463	34,692,909.03	31,784.32	171,703.65	34,724,693.35	35,382,086.90	657,393.55
Net Asset Value (NAV):														1.018932	

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
Total Investments:							108,161,512.97	1.2703	1.1235	110,297,123.21	(448,994.34)	342,141.57	109,850,585.96	111,991,372.28	2,140,786.32

Report Parameters

Deals [Settlement Date] <= 31-Mar-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
March 31, 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)									
2014 NDAPP	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf	0.03%	\$ 1,005,126.32	\$ 1,005,126.32	\$ 25.61
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					3,634,711.92	3,634,711.92	92.62
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,664,403.09	6,664,403.09	169.82
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					9,812,863.86	9,812,863.86	244.46
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,311.71	932,311.71	24.18
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,188,661.03	2,188,661.03	54.97
2017-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					20,355,728.05	20,355,728.05	519.37
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,625.08	20,625.08	0.51
2020A PREPAID POBs	U.S. BANK	31846V567					83.31	83.31	-
2021A PREPAID POBs	U.S. BANK	31846V567					7,651.64	7,651.64	0.63
NEWPORT COAST - Group 4	U.S. BANK	31846V567					445,686.46	445,686.46	11.46
OBLIGATION NOTES	U.S. BANK	31846V567					79,310.48	79,310.48	0.20
FEDERATED GOVT OBLIGATIONS TAX MGD FUND (MONEY MARKET)									
1997A TAXABLE REFUNDING POBs	BNY MELLON	608919494	Aaa-mf	AAAm	N/R	0.01%	2,413.38	2,413.38	-
FANNIE MAE (GOVT SECURITY) *									
1997A TAXABLE REFUNDING POBs	BNY MELLON	31364KQH6	Aaa	AA+	AAA	0.00%	1,569,354.81	3,316,180.74	-
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf	0.02%	3,271,000.00	3,271,000.00	28.33
TOTAL OF INVESTMENTS WITH TRUSTEES							\$ 49,989,931.14	\$ 51,736,757.07	\$ 1,172.16

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

**JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE AND NON-POOLED CASH
FOR THE MONTH ENDED MARCH 2021**

Prepared by: JWA Accounting
Date: 4/5/2021

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		\$ 9,720,758.64	\$ 9,720,758.64				
		\$ 9,720,758.64	\$ 9,720,758.64				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 2,347,946.57	\$ 2,347,946.57	\$ 387,628.64	\$ 387,628.64
				\$ 2,347,946.57	\$ 2,347,946.57	\$ 387,628.64	\$ 387,628.64
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 6,514,989.77	\$ 6,514,989.77	\$ 510,192.30	\$ 510,192.30
				\$ 6,514,989.77	\$ 6,514,989.77	\$ 510,192.30	\$ 510,192.30

WELLS FARGO BANK

Cash - Checking Accounts
(Interest rate is variable)

N/A \$ 6,854,776.74 \$ 6,854,776.74

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

**Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended March 31, 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 – 52.44%
 Orange County Educational Investment Pool – 47.56%

**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	-
La Habra City	3/15/2021	10/31/2021	0.843%	10,000,000	Educational Money Market Fund	-	10,000,000
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				\$ 877,700,000		\$ 867,700,000	10,000,000

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

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

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Fund: County Money Mkt Fnd												
1104244	US TREASURY N/B	/RBC	TBILL	4/22/2021	3/1/2021	PURC	0.0290 / 0.0290	50,000,000.00	49,997,905.55	0.00	0.00	(49,997,905.56)
1104418	US TREASURY N/B	/DEUTSCHE	TBILL	4/22/2021	3/2/2021	PURC	0.0350 / 0.0350	50,000,000.00	49,997,520.85	0.00	0.00	(49,997,520.83)
1100497	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	3/4/2021	3/4/2021	MAT	0.0480 / 0.0480	(50,000,000.00)	(49,997,666.67)	0.00	(2,333.33)	50,000,000.00
1094971	US TREASURY N/B	/BNY Mellon Capital Market	CMB	3/9/2021	3/9/2021	MAT	0.0705 / 0.0705	(40,000,000.00)	(39,993,028.33)	0.00	(6,971.67)	40,000,000.00
1099285	US TREASURY N/B	/MORGAN STANLEY	TBILL	3/9/2021	3/9/2021	MAT	0.0710 / 0.0710	(50,000,000.00)	(49,995,168.06)	0.00	(4,831.94)	50,000,000.00
1099676	US TREASURY N/B	/MORGAN STANLEY	TBILL	3/9/2021	3/9/2021	MAT	0.0650 / 0.0650	(50,000,000.00)	(49,995,756.94)	0.00	(4,243.06)	50,000,000.00
1100185	US TREASURY N/B	/BANK OF AMERICA	TBILL	3/9/2021	3/9/2021	MAT	0.0580 / 0.0580	(20,000,000.00)	(19,998,646.67)	0.00	(1,353.33)	20,000,000.00
1101156	US TREASURY N/B	/DEUTSCHE	TBILL	3/9/2021	3/9/2021	MAT	0.0375 / 0.0375	(40,000,000.00)	(39,998,583.33)	0.00	(1,416.67)	40,000,000.00
1105226	US TREASURY N/B	/BNP PARIBAS	TBILL	3/11/2021	3/9/2021	PURC	0.0200 / 0.0200	50,000,000.00	49,999,944.45	0.00	0.00	(49,999,944.44)
1105227	US TREASURY N/B	/BANK OF AMERICA NA	TBILL	4/6/2021	3/9/2021	PURC	0.0275 / 0.0275	30,000,000.00	29,999,358.33	0.00	0.00	(29,999,358.33)
1105229	US TREASURY N/B	/BNP PARIBAS	TBILL	3/11/2021	3/9/2021	PURC	0.0200 / 0.0200	50,000,000.00	49,999,944.45	0.00	0.00	(49,999,944.44)
1105235	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	3/11/2021	3/9/2021	PURC	0.0150 / 0.0150	5,000,000.00	4,999,995.83	0.00	0.00	(4,999,995.83)
1105523	US TREASURY N/B	/BANK OF AMERICA NA	TBILL	4/22/2021	3/10/2021	PURC	0.0255 / 0.0255	50,000,000.00	49,998,477.10	0.00	0.00	(49,998,477.08)
1105226	US TREASURY N/B	/BNP PARIBAS	TBILL	3/11/2021	3/11/2021	MAT	0.0200 / 0.0200	(50,000,000.00)	(49,999,944.44)	0.00	(55.56)	50,000,000.00
1105229	US TREASURY N/B	/BNP PARIBAS	TBILL	3/11/2021	3/11/2021	MAT	0.0200 / 0.0200	(50,000,000.00)	(49,999,944.44)	0.00	(55.56)	50,000,000.00

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Fund: County Money Mkt Fnd												
1105235	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0150 / 0.0150					
				3/11/2021	3/11/2021	MAT		(5,000,000.00)	(4,999,995.83)	0.00	(4.17)	5,000,000.00
1100496	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0520 / 0.0520					
				3/18/2021	3/18/2021	MAT		(30,000,000.00)	(29,997,876.67)	0.00	(2,123.33)	30,000,000.00
1101684	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0230 / 0.0230					
				3/18/2021	3/18/2021	MAT		(22,000,000.00)	(21,999,423.72)	0.00	(576.28)	22,000,000.00
1107306	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0070 / 0.0070					
				4/29/2021	3/23/2021	PURC		50,000,000.00	49,999,640.30	0.00	0.00	(49,999,640.28)
1107705	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0110 / 0.0110					
				4/15/2021	3/26/2021	PURC		50,000,000.00	49,999,694.45	0.00	0.00	(49,999,694.44)
Sub Total:								(22,000,000.00)	(21,983,553.79)	0.00	(23,964.90)	22,007,518.77
Fund: Extended Fund												
948127	JOHNSON & JOHNSON	/GREAT PACIFIC SECURITIES	MTN				1.6500 / 2.6200					
				3/1/2021	3/1/2021	INT		0.00	0.00	0.00	(123,750.00)	123,750.00
				3/1/2021	3/1/2021	MAT		(15,000,000.00)	(14,589,450.00)	0.00	(410,550.00)	15,000,000.00
953261	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN				1.6500 / 2.6605					
				3/1/2021	3/1/2021	INT		0.00	0.00	0.00	(123,750.00)	123,750.00
				3/1/2021	3/1/2021	MAT		(15,000,000.00)	(14,583,750.00)	0.00	(416,250.00)	15,000,000.00
967574	JOHNSON & JOHNSON	/BNY Mellon Capital Market	MTN				1.6500 / 2.7704					
				3/1/2021	3/1/2021	INT		0.00	0.00	0.00	(105,600.00)	105,600.00
				3/1/2021	3/1/2021	MAT		(12,800,000.00)	(12,439,552.00)	0.00	(360,448.00)	12,800,000.00
985095	JOHNSON & JOHNSON	/BNP PARIBAS	MTN				1.6500 / 3.1204					
				3/1/2021	3/1/2021	INT		0.00	0.00	0.00	(68,763.75)	68,763.75
				3/1/2021	3/1/2021	MAT		(8,335,000.00)	(8,061,445.30)	0.00	(273,554.70)	8,335,000.00
1003100	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.5500 / 2.5764					
				3/1/2022	3/1/2021	INT		0.00	0.00	0.00	(191,250.00)	191,250.00
1016452	JOHNSON & JOHNSON	/TD SECURITIES	MTN				1.6500 / 2.4352					
				3/1/2021	3/1/2021	INT		0.00	0.00	0.00	(1,650.00)	1,650.00
				3/1/2021	3/1/2021	MAT		(200,000.00)	(197,294.00)	0.00	(2,706.00)	200,000.00
1024388	JOHNSON & JOHNSON	/MORGAN STANLEY	MTN				1.6500 / 2.0583					

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Fund:		Extended Fund										
				3/1/2021	3/1/2021	INT		0.00	0.00	0.00	(86,625.00)	86,625.00
				3/1/2021	3/1/2021	MAT		(10,500,000.00)	(10,431,750.00)	0.00	(68,250.00)	10,500,000.00
1104242	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0510 / 0.0510					
				8/26/2021	3/1/2021	PURC		50,000,000.00	49,987,391.65	0.00	0.00	(49,987,391.67)
1097692	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0770 / 0.0770					
				3/2/2021	3/2/2021	MAT		(50,000,000.00)	(49,994,011.11)	0.00	(5,988.89)	50,000,000.00
1104415	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0250 / 0.0250					
				4/30/2021	3/2/2021	PURC		34,700,000.00	34,698,578.27	0.00	0.00	(34,698,578.26)
1104586	FANNIE MAE	/MORGAN STANLEY	AGNFI				0.5000 / 0.7129					
				11/7/2025	3/3/2021	PURC		50,000,000.00	49,511,000.00	77,083.33	0.00	(49,588,083.33)
1063212	FED FARM CR BK	/Mizuho Securities USA Inc	AGNFI				1.2300 / 0.8040					
				3/4/2024	3/4/2021	INT		0.00	0.00	0.00	(123,000.00)	123,000.00
1094502	US TREASURY N/B	/DEUTSCHE	TBILL				0.0670 / 0.0670					
				3/4/2021	3/4/2021	MAT		(50,000,000.00)	(49,991,997.22)	0.00	(8,002.78)	50,000,000.00
1094503	US TREASURY N/B	/FTN FINANCIAL	TBILL				0.0650 / 0.0650					
				3/4/2021	3/4/2021	MAT		(40,000,000.00)	(39,993,788.89)	0.00	(6,211.11)	40,000,000.00
1089318	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0700 / 0.0700					
				3/5/2021	3/5/2021	MAT		(30,000,000.00)	(29,992,475.00)	0.00	(7,525.00)	30,000,000.00
1089514	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0900 / 0.0900					
				3/5/2021	3/5/2021	MAT		(43,000,000.00)	(42,986,240.00)	0.00	(13,760.00)	43,000,000.00
1089696	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0900 / 0.0900					
				3/5/2021	3/5/2021	MAT		(17,000,000.00)	(16,994,602.50)	0.00	(5,397.50)	17,000,000.00
1105012	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0250 / 0.0250					
				3/31/2021	3/5/2021	PURC		50,000,000.00	49,999,097.20	0.00	0.00	(49,999,097.22)
1105013	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0250 / 0.0250					
				3/31/2021	3/5/2021	PURC		50,000,000.00	49,999,097.20	0.00	0.00	(49,999,097.22)
1032905	FANNIE MAE	/TD SECURITIES	AGNFI				1.3750 / 1.4941					
				9/6/2022	3/6/2021	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
1032907	FANNIE MAE	/GREAT PACIFIC SECURITIES	AGNFI				1.3750 / 1.4941					
				9/6/2022	3/6/2021	INT		0.00	0.00	0.00	(103,125.00)	103,125.00

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Fund:	Extended Fund											
1008111	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.3750 / 2.3843					
				3/8/2024	3/8/2021	INT		0.00	0.00	0.00	(118,750.00)	118,750.00
1062112	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				2.3750 / 0.8264					
				3/8/2024	3/8/2021	INT		0.00	0.00	0.00	(52,250.00)	52,250.00
1082617	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				0.2500 / 0.2610					
				9/8/2023	3/8/2021	INT		0.00	0.00	0.00	(0.01)	0.01
				9/8/2023	3/8/2021	INT		0.00	0.00	0.00	(16,611.11)	16,611.11
1082618	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2610					
				9/8/2023	3/8/2021	INT		0.00	0.00	0.00	(31,944.44)	31,944.44
1083373	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				0.2200 / 0.2600					
				9/8/2023	3/8/2021	INT		0.00	0.00	0.00	(16,500.00)	16,500.00
1097175	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0500 / 0.0500					
				3/8/2021	3/8/2021	MAT		(50,000,000.00)	(49,995,277.78)	0.00	(4,722.22)	50,000,000.00
1097176	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.0500 / 0.0500					
				3/8/2021	3/8/2021	MAT		(50,000,000.00)	(49,995,277.78)	0.00	(4,722.22)	50,000,000.00
1105176	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1				0.3750 / 0.7622					
				8/25/2025	3/8/2021	PURC		25,000,000.00	24,575,925.00	3,385.42	0.00	(24,579,310.42)
1105177	US TREASURY N/B	/DEUTSCHE	TBILL				0.0365 / 0.0365					
				5/27/2021	3/8/2021	PURC		50,000,000.00	49,995,944.45	0.00	0.00	(49,995,944.44)
1105178	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0300 / 0.0300					
				4/30/2021	3/8/2021	PURC		50,000,000.00	49,997,791.65	0.00	0.00	(49,997,791.67)
979507	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				3.1250 / 3.0017					
				9/9/2022	3/9/2021	INT		0.00	0.00	0.00	(0.01)	0.01
				9/9/2022	3/9/2021	INT		0.00	0.00	0.00	(511,328.13)	511,328.13
979508	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.1250 / 3.0016					
				9/9/2022	3/9/2021	INT		0.00	0.00	0.00	(82,109.38)	82,109.38
984867	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.1250 / 3.0195					
				9/9/2022	3/9/2021	INT		0.00	0.00	0.00	(164,062.50)	164,062.50

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Fund:	Extended Fund											
1031342	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.0000 / 1.5066					
				9/9/2022	3/9/2021	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
1038660	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.0000 / 1.6354					
				9/9/2022	3/9/2021	INT		0.00	0.00	0.00	(296,700.00)	296,700.00
1092865	US TREASURY N/B	/JEFFERIES & COMPANY	CMB				0.0825 / 0.0825					
				3/9/2021	3/9/2021	MAT		(50,000,000.00)	(49,987,968.75)	0.00	(12,031.25)	50,000,000.00
1093561	US TREASURY N/B	/DEUTSCHE	CMB				0.0820 / 0.0820					
				3/9/2021	3/9/2021	MAT		(50,000,000.00)	(49,988,838.89)	0.00	(11,161.11)	50,000,000.00
1097178	US TREASURY N/B	/RBC	CMB				0.0610 / 0.0610					
				3/9/2021	3/9/2021	MAT		(50,000,000.00)	(49,994,154.17)	0.00	(5,845.83)	50,000,000.00
1097179	US TREASURY N/B	/RBC	CMB				0.0630 / 0.0630					
				3/9/2021	3/9/2021	MAT		(50,000,000.00)	(49,993,962.50)	0.00	(6,037.50)	50,000,000.00
1097180	US TREASURY N/B	/RBC	CMB				0.0605 / 0.0605					
				3/9/2021	3/9/2021	MAT		(50,000,000.00)	(49,994,202.08)	0.00	(5,797.92)	50,000,000.00
1105223	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0300 / 0.0300					
				6/30/2021	3/9/2021	PURC		50,000,000.00	49,995,291.65	0.00	0.00	(49,995,291.67)
1105228	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0300 / 0.0300					
				6/30/2021	3/9/2021	PURC		50,000,000.00	49,995,291.65	0.00	0.00	(49,995,291.67)
1105230	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0350 / 0.0350					
				5/28/2021	3/9/2021	PURC		13,029,000.00	13,027,986.63	0.00	0.00	(13,027,986.63)
1105231	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.1250 / 0.0568					
				8/31/2021	3/9/2021	PURC		50,000,000.00	50,253,906.25	13,756.79	0.00	(50,267,663.04)
984600	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				3.0000 / 2.9668					
				9/10/2021	3/10/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
1013372	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.3750 / 2.2860					
				9/10/2021	3/10/2021	INT		0.00	0.00	0.00	(393,537.50)	393,537.50
1031341	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.3750 / 1.5886					
				9/10/2021	3/10/2021	INT		0.00	0.00	0.00	(173,612.50)	173,612.50
1094327	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0500 / 0.0500					
				3/10/2021	3/10/2021	MAT		(12,000,000.00)	(11,998,450.00)	0.00	(1,550.00)	12,000,000.00

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Fund: Extended Fund												
1097173	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0500 / 0.0500					
				3/10/2021	3/10/2021	MAT		(40,000,000.00)	(39,996,111.11)	0.00	(3,888.89)	40,000,000.00
1097174	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0500 / 0.0500					
				3/10/2021	3/10/2021	MAT		(40,000,000.00)	(39,996,111.11)	0.00	(3,888.89)	40,000,000.00
1097689	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0800 / 0.0800					
				3/10/2021	3/10/2021	MAT		(16,000,000.00)	(15,997,724.44)	0.00	(2,275.56)	16,000,000.00
1105522	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0580 / 0.0580					
				9/8/2021	3/10/2021	PURC		50,000,000.00	49,985,338.90	0.00	0.00	(49,985,338.89)
1105524	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0200 / 0.0200					
				5/28/2021	3/10/2021	PURC		50,000,000.00	49,997,805.55	0.00	0.00	(49,997,805.56)
999837	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.4990					
				3/11/2022	3/11/2021	INT		0.00	0.00	0.00	(53,125.00)	53,125.00
1000283	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.5000 / 2.5095					
				3/11/2022	3/11/2021	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
1000489	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				2.5000 / 2.5081					
				3/11/2022	3/11/2021	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1007492	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.2428					
				3/11/2022	3/11/2021	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1007768	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.5000 / 2.3559					
				3/11/2022	3/11/2021	INT		0.00	0.00	0.00	(350,000.00)	350,000.00
1008112	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.3556					
				3/11/2022	3/11/2021	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
1009259	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.3539					
				3/11/2022	3/11/2021	INT		0.00	0.00	0.00	(125,437.50)	125,437.50
1009950	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.5000 / 2.3561					
				3/11/2022	3/11/2021	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
1063783	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.2500 / 0.5305					

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Fund:	Extended Fund											
1097693	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	3/11/2022	3/11/2021	INT	0.0725 / 0.0725	0.00	0.00	0.00	(225,000.00)	225,000.00
1105593	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	3/11/2021	3/11/2021	MAT	0.0300 / 0.0300	(10,000,000.00)	(9,998,690.97)	0.00	(1,309.03)	10,000,000.00
945503	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	5/27/2021	3/11/2021	PURC	2.3750 / 2.5004	50,000,000.00	49,996,791.65	0.00	0.00	(49,996,791.67)
990978	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	3/12/2021	3/12/2021	INT		0.00	0.00	0.00	(114,000.00)	114,000.00
				3/12/2021	3/12/2021	MAT	2.7700 / 2.7970	(9,600,000.00)	(9,565,056.00)	0.00	(34,944.00)	9,600,000.00
999841	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	3/12/2021	3/12/2021	INT		0.00	0.00	0.00	(94,526.25)	94,526.25
				3/12/2021	3/12/2021	MAT	2.5000 / 2.4971	(6,825,000.00)	(6,821,178.00)	0.00	(3,822.00)	6,825,000.00
1007758	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	3/12/2021	3/12/2021	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				3/12/2021	3/12/2021	MAT	2.5000 / 2.3867	(2,000,000.00)	(2,000,080.00)	0.00	80.00	2,000,000.00
1007759	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	3/12/2021	3/12/2021	INT		0.00	0.00	0.00	(23,750.00)	23,750.00
				3/12/2021	3/12/2021	MAT	2.5000 / 2.3056	(1,900,000.00)	(1,904,009.00)	0.00	4,009.00	1,900,000.00
1007762	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	3/12/2021	3/12/2021	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				3/12/2021	3/12/2021	MAT	2.3750 / 2.3842	(20,000,000.00)	(20,073,000.00)	0.00	73,000.00	20,000,000.00
1007763	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	3/12/2021	3/12/2021	INT		0.00	0.00	0.00	(166,250.00)	166,250.00
				3/12/2021	3/12/2021	MAT	2.3750 / 2.3842	(14,000,000.00)	(13,997,480.00)	0.00	(2,520.00)	14,000,000.00
1009949	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1	3/12/2021	3/12/2021	INT		0.00	0.00	0.00	(190,415.63)	190,415.63
				3/12/2021	3/12/2021	MAT	2.8750 / 2.3270	(16,035,000.00)	(16,032,113.70)	0.00	(2,886.30)	16,035,000.00

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Fund:		Extended Fund										
1012442	FED HM LN BK BD	/DEUTSCHE	AGNFI	9/12/2023	3/12/2021	INT	2.3750 / 2.3603	0.00	0.00	0.00	(359,375.00)	359,375.00
				3/12/2021	3/12/2021	INT		0.00	0.00	0.00	(296,875.00)	296,875.00
				3/12/2021	3/12/2021	MAT		(25,000,000.00)	(25,006,325.00)	0.00	6,325.00	25,000,000.00
1094500	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0600 / 0.0600					
				3/12/2021	3/12/2021	MAT		(25,000,000.00)	(24,996,083.33)	0.00	(3,916.67)	25,000,000.00
1105832	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0250 / 0.0250					
				5/28/2021	3/12/2021	PURC		50,000,000.00	49,997,326.40	0.00	0.00	(49,997,326.39)
1105833	US TREASURY N/B	/RBC	TBILL				0.0370 / 0.0370					
				8/12/2021	3/12/2021	PURC		50,000,000.00	49,992,137.50	0.00	0.00	(49,992,137.50)
1083526	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.3100 / 0.3100					
				12/14/2023	3/14/2021	INT		0.00	0.00	0.00	(15,500.00)	15,500.00
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.4814 / 2.5496					
				7/16/2021	3/16/2021	INT		0.00	0.00	0.00	(83.52)	83.52
1093560	US TREASURY N/B	/BANK OF AMERICA	CMB				0.0850 / 0.0850					
				3/16/2021	3/16/2021	MAT		(20,000,000.00)	(19,995,041.67)	0.00	(4,958.33)	20,000,000.00
1106272	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0138 / 0.0138					
				5/13/2021	3/16/2021	PURC		20,000,000.00	19,999,555.32	0.00	0.00	(19,999,555.33)
1106273	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				0.0250 / 0.0250					
				7/20/2021	3/16/2021	PURC		50,000,000.00	49,995,625.00	0.00	0.00	(49,995,625.00)
1034408	FED FARM CR BK	/RBC	AGNFI				1.6250 / 1.6826					
				9/17/2021	3/17/2021	INT		0.00	0.00	0.00	(233,593.75)	233,593.75
1034409	FED FARM CR BK	/BNY Mellon Capital Market	AGNFI				1.6250 / 1.6826					
				9/17/2021	3/17/2021	INT		0.00	0.00	0.00	(233,593.75)	233,593.75
1096017	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0850 / 0.0850					
				3/17/2021	3/17/2021	MAT		(35,000,000.00)	(34,992,645.14)	0.00	(7,354.86)	35,000,000.00
1106453	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0700 / 0.0700					
				3/17/2022	3/17/2021	PURC		50,000,000.00	49,964,513.90	0.00	0.00	(49,964,513.89)
1062783	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNFI				0.6250 / 0.6901					
				3/18/2022	3/18/2021	INT		0.00	0.00	0.00	(78,125.00)	78,125.00

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Fund:	Extended Fund											
1092863	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0780 / 0.0780					
				3/18/2021	3/18/2021	MAT		(50,000,000.00)	(49,987,650.00)	0.00	(12,350.00)	50,000,000.00
1094968	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0650 / 0.0650					
				3/18/2021	3/18/2021	MAT		(30,000,000.00)	(29,994,691.67)	0.00	(5,308.33)	30,000,000.00
1097694	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0700 / 0.0700					
				3/18/2021	3/18/2021	MAT		(50,000,000.00)	(49,993,000.00)	0.00	(7,000.00)	50,000,000.00
1106790	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.5000 / 0.6542					
				3/31/2025	3/18/2021	PURC		50,000,000.00	49,693,359.35	116,071.46	0.00	(49,809,430.81)
1106791	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0070 / 0.0070					
				4/14/2021	3/18/2021	PURC		27,700,000.00	27,699,854.58	0.00	0.00	(27,699,854.58)
1106792	US TREASURY N/B	/DEUTSCHE	TRBDI				0.2500 / 0.3485					
				3/15/2024	3/18/2021	PURC		50,000,000.00	49,853,515.60	1,019.05	0.00	(49,854,534.65)
1106793	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0050 / 0.0050					
				4/30/2021	3/18/2021	PURC		50,000,000.00	49,999,701.40	0.00	0.00	(49,999,701.39)
1106794	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0050 / 0.0050					
				4/30/2021	3/18/2021	PURC		50,000,000.00	49,999,701.40	0.00	0.00	(49,999,701.39)
1106795	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0070 / 0.0070					
				4/29/2021	3/18/2021	PURC		27,700,000.00	27,699,773.77	0.00	0.00	(27,699,773.78)
1084332	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.4000 / 0.4000					
				9/20/2024	3/20/2021	INT		0.00	0.00	0.00	(40,444.44)	40,444.44
1107141	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				0.2200 / 0.2702					
				9/22/2023	3/22/2021	PURC		28,750,000.00	28,714,062.50	0.00	0.00	(28,714,062.50)
1107142	FED FARM CR BK	/MORGAN STANLEY	AGNF1				0.2200 / 0.2702					
				9/22/2023	3/22/2021	PURC		42,750,000.00	42,696,562.50	0.00	0.00	(42,696,562.50)
1092864	US TREASURY N/B	/BANK OF AMERICA	CMB				0.0710 / 0.0710					
				3/23/2021	3/23/2021	MAT		(50,000,000.00)	(49,988,265.28)	0.00	(11,734.72)	50,000,000.00
1104040	FREDDIE MAC	/TD SECURITIES	AGNF1				0.3750 / 0.7054					
				9/23/2025	3/23/2021	INT		0.00	0.00	0.00	(18,541.67)	18,541.67
1107305	US TREASURY N/B	/DEUTSCHE	CMB				0.0075 / 0.0075					
				6/29/2021	3/23/2021	PURC		30,000,000.00	29,999,387.49	0.00	0.00	(29,999,387.50)

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Fund:	Extended Fund											
1063508	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNFI				0.7000 / 0.5622					
				3/25/2022	3/25/2021	INT		0.00	0.00	0.00	(105,000.00)	105,000.00
1107666	US TREASURY N/B	/RBC	TRBDME				0.3750 / 0.0674					
				3/31/2022	3/25/2021	PURC		50,000,000.00	50,156,250.00	90,659.34	0.00	(50,246,909.34)
1107667	US TREASURY N/B	/RBC	TRBDME				1.5000 / 0.1454					
				3/31/2023	3/25/2021	PURC		50,000,000.00	51,363,281.25	362,637.36	0.00	(51,725,918.61)
1107668	US TREASURY N/B	/DEUTSCHE	TRBDME				0.1250 / 0.0880					
				6/30/2022	3/25/2021	PURC		50,000,000.00	50,023,437.50	14,502.76	0.00	(50,037,940.26)
1107669	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TRBDME				0.1250 / 0.0911					
				6/30/2022	3/25/2021	PURC		7,000,000.00	7,003,007.81	2,030.39	0.00	(7,005,038.20)
1107701	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0230 / 0.0230					
				6/25/2021	3/26/2021	PURC		40,000,000.00	39,997,674.44	0.00	0.00	(39,997,674.44)
1010171	FANNIE MAE	/Mizuho Securities USA Inc	AGNFI				2.0000 / 2.3801					
				9/28/2021	3/28/2021	INT		0.00	0.00	0.00	(20,000.00)	20,000.00
1085613	FREDDIE MAC	/JEFFERIES & COMPANY	CALLGOVAGY				0.3000 / 0.3050					
				9/28/2023	3/28/2021	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
1063784	FED FARM CR BK	/FTN FINANCIAL	AGNFI				0.8000 / 0.7376					
				3/30/2023	3/30/2021	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
1094969	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				0.0800 / 0.0800					
				3/30/2021	3/30/2021	MAT		(35,000,000.00)	(34,991,444.44)	0.00	(8,555.56)	35,000,000.00
1097485	US TREASURY N/B	/RBC	CMB				0.0630 / 0.0630					
				3/30/2021	3/30/2021	MAT		(50,000,000.00)	(49,992,562.50)	0.00	(7,437.50)	50,000,000.00
1097486	US TREASURY N/B	/MORGAN STANLEY	CMB				0.0615 / 0.0615					
				3/30/2021	3/30/2021	MAT		(50,000,000.00)	(49,992,739.58)	0.00	(7,260.42)	50,000,000.00
1108208	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 0.0428					
				11/30/2021	3/30/2021	PURC		30,000,000.00	30,292,968.75	148,351.65	0.00	(30,441,320.40)
1108209	US TREASURY N/B	/BNP PARIBAS FINANCE	TRBDME				1.1250 / 0.0234					
				8/31/2021	3/30/2021	PURC		50,000,000.00	50,230,468.75	45,855.98	0.00	(50,276,324.73)
1108210	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				0.2500 / 0.3350					

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Fund:		Extended Fund										
1108211	US TREASURY N/B	/DEUTSCHE	TRBDI	3/15/2024	3/30/2021	PURC	0.2500 / 0.3350	50,000,000.00	49,875,000.00	5,095.11	0.00	(49,880,095.11)
1108212	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI	3/15/2024	3/30/2021	PURC	0.1250 / 0.2302	50,000,000.00	49,875,000.00	5,095.11	0.00	(49,880,095.11)
1108213	US TREASURY N/B	/BNP PARIBAS FINANCE	TRBDME	9/15/2023	3/30/2021	PURC	0.5000 / 0.6505	50,000,000.00	49,871,093.75	2,547.55	0.00	(49,873,641.30)
1004202	US TREASURY N/B	/MORGAN STANLEY	TRBDME	3/31/2025	3/30/2021	PURC	2.2500 / 2.4665	50,000,000.00	49,703,125.00	124,313.19	0.00	(49,827,438.19)
1097900	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	3/31/2021	3/31/2021	INT		0.00	0.00	0.00	(438,750.00)	438,750.00
1097901	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	3/31/2021	3/31/2021	MAT	0.0500 / 0.0500	(39,000,000.00)	(38,830,898.42)	0.00	(169,101.58)	39,000,000.00
1097902	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	3/31/2021	3/31/2021	MAT	0.0500 / 0.0500	(50,000,000.00)	(49,994,166.67)	0.00	(5,833.33)	50,000,000.00
1105012	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	3/31/2021	3/31/2021	MAT	0.0250 / 0.0250	(30,000,000.00)	(29,996,500.00)	0.00	(3,500.00)	30,000,000.00
1105013	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	3/31/2021	3/31/2021	MAT	0.0250 / 0.0250	(50,000,000.00)	(49,999,097.22)	0.00	(902.78)	50,000,000.00
1106790	US TREASURY N/B	/MORGAN STANLEY	TRBDME	3/31/2021	3/31/2021	MAT	0.5000 / 0.6542	(50,000,000.00)	(49,999,097.22)	0.00	(902.78)	50,000,000.00
1107666	US TREASURY N/B	/RBC	TRBDME	3/31/2025	3/31/2021	INT	0.3750 / 0.0674	0.00	0.00	0.00	(125,000.00)	125,000.00
1107667	US TREASURY N/B	/RBC	TRBDME	3/31/2022	3/31/2021	INT	1.5000 / 0.1454	0.00	0.00	0.00	(93,750.00)	93,750.00
1108213	US TREASURY N/B	/BNP PARIBAS FINANCE	TRBDME	3/31/2023	3/31/2021	INT	0.5000 / 0.6505	0.00	0.00	0.00	(375,000.00)	375,000.00
1108423	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	3/31/2025	3/31/2021	INT	0.0180 / 0.0180	0.00	0.00	0.00	(125,000.00)	125,000.00
				6/30/2021	3/31/2021	PURC		11,000,000.00	10,999,499.50	0.00	0.00	(10,999,499.50)

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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:		Extended Fund										
1108424	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0180 / 0.0180					
				6/30/2021	3/31/2021	PURC		50,000,000.00	49,997,725.00	0.00	0.00	(49,997,725.00)
1108425	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0180 / 0.0180					
				6/30/2021	3/31/2021	PURC		50,000,000.00	49,997,725.00	0.00	0.00	(49,997,725.00)
Sub Total:								318,434,000.00	320,378,154.05	1,012,404.49	(10,907,513.73)	(310,483,044.92)
Fund:		Educational Money Mkt Fnd										
1104243	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL				0.0300 / 0.0300					
				3/30/2021	3/1/2021	PURC		40,000,000.00	39,999,033.32	0.00	0.00	(39,999,033.33)
1099677	US TREASURY N/B	/DEUTSCHE	TBILL				0.0665 / 0.0665					
				3/2/2021	3/2/2021	MAT		(30,000,000.00)	(29,997,783.33)	0.00	(2,216.67)	30,000,000.00
1104416	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0350 / 0.0350					
				3/5/2021	3/2/2021	PURC		45,000,000.00	44,999,868.74	0.00	0.00	(44,999,868.75)
1101471	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0300 / 0.0300					
				3/3/2021	3/3/2021	MAT		(20,000,000.00)	(19,999,550.00)	0.00	(450.00)	20,000,000.00
1100501	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0465 / 0.0465					
				3/4/2021	3/4/2021	MAT		(35,000,000.00)	(34,998,417.71)	0.00	(1,582.29)	35,000,000.00
1102384	US TREASURY N/B	/DEUTSCHE	TBILL				0.0305 / 0.0305					
				3/4/2021	3/4/2021	MAT		(25,000,000.00)	(24,999,661.11)	0.00	(338.89)	25,000,000.00
1104776	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0200 / 0.0200					
				3/10/2021	3/4/2021	PURC		14,070,000.00	14,069,953.10	0.00	0.00	(14,069,953.10)
1104777	US TREASURY N/B	/RBC	TBILL				0.0230 / 0.0230					
				3/9/2021	3/4/2021	PURC		50,000,000.00	49,999,840.30	0.00	0.00	(49,999,840.28)
1104416	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0350 / 0.0350					
				3/5/2021	3/5/2021	MAT		(45,000,000.00)	(44,999,868.75)	0.00	(131.25)	45,000,000.00
1104777	US TREASURY N/B	/RBC	TBILL				0.0230 / 0.0230					
				3/9/2021	3/9/2021	MAT		(50,000,000.00)	(49,999,840.28)	0.00	(159.72)	50,000,000.00
1105232	US TREASURY N/B	/DEUTSCHE	TBILL				0.0275 / 0.0275					

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

Transaction Date From 01-Mar-2021 To 31-Mar-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												
1105233	US TREASURY N/B	/BNP PARIBAS	TBILL	4/6/2021	3/9/2021	PURC	0.0280 / 0.0280	20,000,000.00	19,999,572.22	0.00	0.00	(19,999,572.22)
1104776	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	3/30/2021	3/9/2021	PURC	0.0200 / 0.0200	15,000,000.00	14,999,755.01	0.00	0.00	(14,999,755.00)
1098596	US TREASURY N/B	/BANK OF AMERICA	TBILL	3/10/2021	3/10/2021	MAT	0.0770 / 0.0770	(14,070,000.00)	(14,069,953.10)	0.00	(46.90)	14,070,000.00
1100500	US TREASURY N/B	/MORGAN STANLEY	TBILL	3/11/2021	3/11/2021	MAT	0.0485 / 0.0485	(10,000,000.00)	(9,998,759.44)	0.00	(1,240.56)	10,000,000.00
1100499	US TREASURY N/B	/BANK OF AMERICA NA	TBILL	3/11/2021	3/11/2021	MAT	0.0445 / 0.0445	(50,000,000.00)	(49,997,170.83)	0.00	(2,829.17)	50,000,000.00
1101472	US TREASURY N/B	/BNP PARIBAS	TBILL	3/16/2021	3/16/2021	MAT	0.0230 / 0.0230	(50,000,000.00)	(49,997,095.14)	0.00	(2,904.86)	50,000,000.00
1103832	US TREASURY N/B	/DEUTSCHE	TBILL	3/18/2021	3/18/2021	MAT	0.0255 / 0.0255	(25,000,000.00)	(24,999,329.17)	0.00	(670.83)	25,000,000.00
1106789	US TREASURY N/B	/BNP PARIBAS	TBILL	3/18/2021	3/18/2021	MAT	0.0080 / 0.0080	(20,000,000.00)	(19,999,702.50)	0.00	(297.50)	20,000,000.00
1102792	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL	4/29/2021	3/18/2021	PURC	0.0232 / 0.0232	40,000,000.00	39,999,626.68	0.00	0.00	(39,999,626.67)
1107307	US TREASURY N/B	/BNP PARIBAS	TBILL	3/23/2021	3/23/2021	MAT	0.0070 / 0.0070	(15,000,000.00)	(14,999,681.00)	0.00	(319.00)	15,000,000.00
1107702	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL	4/20/2021	3/23/2021	PURC	0.0075 / 0.0075	12,000,000.00	11,999,934.67	0.00	0.00	(11,999,934.67)
1107703	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL	4/1/2021	3/26/2021	PURC	0.0075 / 0.0075	35,000,000.00	34,999,956.25	0.00	0.00	(34,999,956.25)
1107704	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	4/15/2021	3/26/2021	PURC	0.0050 / 0.0050	30,000,000.00	29,999,874.99	0.00	0.00	(29,999,875.00)
1102793	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL	4/21/2021	3/26/2021	PURC	0.0275 / 0.0275	15,000,000.00	14,999,945.84	0.00	0.00	(14,999,945.83)

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

Transaction Date From 01-Mar-2021 To 31-Mar-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												
1104243	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL	3/30/2021	3/30/2021	MAT	0.0300 / 0.0300	(18,000,000.00)	(17,999,450.00)	0.00	(550.00)	18,000,000.00
1105233	US TREASURY N/B	/BNP PARIBAS	TBILL	3/30/2021	3/30/2021	MAT	0.0280 / 0.0280	(40,000,000.00)	(39,999,033.33)	0.00	(966.67)	40,000,000.00
1108204	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	3/30/2021	3/30/2021	MAT	0.0050 / 0.0050	(15,000,000.00)	(14,999,755.00)	0.00	(245.00)	15,000,000.00
1108205	US TREASURY N/B	/RBC	TBILL	4/23/2021	3/30/2021	PURC	0.0060 / 0.0060	2,101,000.00	2,100,993.00	0.00	0.00	(2,100,993.00)
1108206	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	5/4/2021	3/30/2021	PURC	0.0040 / 0.0040	50,000,000.00	49,999,708.35	0.00	0.00	(49,999,708.33)
1108207	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/16/2021	3/30/2021	PURC	0.0040 / 0.0040	1,340,000.00	1,339,997.47	0.00	0.00	(1,339,997.47)
				4/14/2021	3/30/2021	PURC		30,190,000.00	30,189,949.67	0.00	0.00	(30,189,949.68)
Sub Total:								(62,369,000.00)	(62,357,041.09)	0.00	(14,949.31)	62,371,990.42
Fund: 283-John Wayne Airport												
1092026	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	CMB				0.0920 / 0.0920					
1104417	US TREASURY N/B	/BANK OF AMERICA NA	TBILL	3/2/2021	3/2/2021	MAT	0.0550 / 0.0550	(5,000,000.00)	(4,998,658.33)	0.00	(1,341.67)	5,000,000.00
1084645	FHLB DISC CORP	/UBS	AGDN	8/26/2021	3/2/2021	PURC	0.1100 / 0.1101	5,000,000.00	4,998,647.92	0.00	0.00	(4,998,647.92)
1092027	US TREASURY N/B	/BANK OF AMERICA	TBILL	3/5/2021	3/5/2021	MAT	0.0875 / 0.0875	(1,375,000.00)	(1,374,310.97)	0.00	(689.03)	1,375,000.00
1105592	US TREASURY N/B	/RBC	CMB	3/11/2021	3/11/2021	MAT	0.0410 / 0.0410	(4,000,000.00)	(3,998,891.67)	0.00	(1,108.33)	4,000,000.00
1083701	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	7/13/2021	3/11/2021	PURC	0.1150 / 0.1151	5,000,000.00	4,999,293.89	0.00	0.00	(4,999,293.89)
1097690	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	3/12/2021	3/12/2021	MAT	0.0800 / 0.0800	(3,000,000.00)	(2,998,294.17)	0.00	(1,705.83)	3,000,000.00
				3/12/2021	3/12/2021	MAT		(5,000,000.00)	(4,999,266.67)	0.00	(733.33)	5,000,000.00

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

Transaction Date From 01-Mar-2021 To 31-Mar-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: 283-John Wayne Airport												
1105831	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0260 / 0.0260					
				5/5/2021	3/12/2021	PURC		4,000,000.00	3,999,844.00	0.00	0.00	(3,999,844.00)
1092169	US TREASURY N/B	/DEUTSCHE	TBILL				0.0845 / 0.0845					
				3/18/2021	3/18/2021	MAT		(3,000,000.00)	(2,999,155.00)	0.00	(845.00)	3,000,000.00
1106995	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				4/16/2021	3/19/2021	PURC		5,000,000.00	4,999,980.56	0.00	0.00	(4,999,980.56)
1097172	US TREASURY N/B	/MORGAN STANLEY	CMB				0.0710 / 0.0710					
				3/23/2021	3/23/2021	MAT		(5,000,000.00)	(4,999,181.53)	0.00	(818.47)	5,000,000.00
1107503	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0140 / 0.0140					
				6/23/2021	3/24/2021	PURC		5,000,000.00	4,999,823.06	0.00	0.00	(4,999,823.06)
Sub Total:								(2,375,000.00)	(2,370,168.91)	0.00	(7,241.66)	2,377,410.57
Fund: 650-CCCD SERIES 2017E												
941166	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				6.7500 / 3.0912					
				3/15/2031	3/15/2021	INT		0.00	0.00	0.00	(50,625.00)	50,625.00
948855	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.3500 / 3.3496					
				3/23/2033	3/23/2021	INT		0.00	0.00	0.00	(8,375.00)	8,375.00
Sub Total:								0.00	0.00	0.00	(59,000.00)	59,000.00
Grand Total:								231,690,000.00	233,667,390.27	1,012,404.49	(11,012,669.60)	(223,667,125.16)

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Mar-2021 to 31-Mar-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY				
3/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,500,000.00)	05212	INVESCO STIC GOVT & AGY PORTFOLIO	1105211
3/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,200,000.00)	05582	INVESCO STIC GOVT & AGY PORTFOLIO	1105581
3/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,500,000.00)	06779	INVESCO STIC GOVT & AGY PORTFOLIO	1106778
Sub Total Amount Per Account:			(12,200,000.00)			
AIM#51103-694		INVESCO STIC GOVERNMENT & AGENCY				
3/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,500,000.00)	05214	INVESCO STIC GOVT & AGY PORTFOLIO	1105213
3/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(20,577,959.00)	05518	INVESCO STIC GOVT & AGY PORTFOLIO	1105517
3/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,000,000.00	05584	INVESCO STIC GOVT & AGY PORTFOLIO	1105583
3/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,000,000.00)	06267	INVESCO STIC GOVT & AGY PORTFOLIO	1106266
3/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,404,114.67)	07298	INVESCO STIC GOVT & AGY PORTFOLIO	1107297
3/24/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,407,159.00)	07338	INVESCO STIC GOVT & AGY PORTFOLIO	1107337
Sub Total Amount Per Account:			(21,889,232.67)			
AIM#51104-JWA		INVESCO STIC GOVERNMENT & AGENCY				
3/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,000,000.00	06783	INVESCO STIC GOVT & AGY PORTFOLIO	1106782
3/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,000,000.00)	06986	INVESCO STIC GOVT & AGY PORTFOLIO	1106985
3/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,000,000.00	07300	INVESCO STIC GOVT & AGY PORTFOLIO	1107299
3/24/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,999,823.06)	07340	INVESCO STIC GOVT & AGY PORTFOLIO	1107339
Sub Total Amount Per Account:			176.94			
GS283		GOLDMAN SACHS - JWA MMF				
3/2/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,352.08		GOLDMAN SACHS FINL SQ GOVT	1104414
3/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,375,000.00		GOLDMAN SACHS FINL SQ GOVT	1105006
3/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(999,293.89)		GOLDMAN SACHS FINL SQ GOVT	1105591
3/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,156.81		GOLDMAN SACHS FINL SQ GOVT	1105830
3/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,099,980.56)		GOLDMAN SACHS FINL SQ GOVT	1106991
Sub Total Amount Per Account:			3,277,234.44			
GS692		GOLDMAN SACHS - COUNTY MMF				
3/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,500,000.00		GOLDMAN SACHS FINL SQ GOVT	1105221
3/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,200,000.00		GOLDMAN SACHS FINL SQ GOVT	1105589
3/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,500,000.00		GOLDMAN SACHS FINL SQ GOVT	1106787
Sub Total Amount Per Account:			12,200,000.00			
GS694		GOLDMAN SACHS - EDUCATIONAL MMF				
3/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,500,000.00		GOLDMAN SACHS FINL SQ GOVT	1105222
3/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1105521

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Mar-2021 to 31-Mar-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
3/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1105590
3/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1106271
3/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1106788
3/24/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1107494
Sub Total Amount Per Account:			(13,500,000.00)			
Invesco Acct# 51105		OC Treasurer X FUND MMF				
3/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	15,500.00		GOLDMAN SACHS FINL SQ GOVT	1106068
3/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,903.19		GOLDMAN SACHS FINL SQ GOVT	1106270
3/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,714,304.96		GOLDMAN SACHS FINL SQ GOVT	1106786
3/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	105,050.28		GOLDMAN SACHS FINL SQ GOVT	1107665
3/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	42,500.00		GOLDMAN SACHS FINL SQ GOVT	1107971
Sub Total Amount Per Account:			2,882,258.43			
MORGAN 283		MORGAN STANLEY GOVT 8302-JWA MMF				
3/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(900,000.00)	06988	MORGAN STANLEY INST LIQUIDITY FUND	1106987
Sub Total Amount Per Account:			(900,000.00)			
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF				
3/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,000,000.00	06785	MORGAN STANLEY INST LIQUIDITY FUND	1106784
Sub Total Amount Per Account:			1,000,000.00			
MS 740200618		OC Treasurer Extended Fund				
3/1/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	51,171,872.08	04235	MORGAN STANLEY INST LIQUIDITY FUND	1104234
3/2/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,000,000.00	04413	MORGAN STANLEY INST LIQUIDITY FUND	1104412
3/3/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(49,588,083.33)	04583	MORGAN STANLEY INST LIQUIDITY FUND	1104582
3/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	123,000.00	04774	MORGAN STANLEY INST LIQUIDITY FUND	1104773
3/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(9,998,019.44)	04964	MORGAN STANLEY INST LIQUIDITY FUND	1104961
3/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(24,061,990.77)	05175	MORGAN STANLEY INST LIQUIDITY FUND	1105174
3/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	88,017,966.99	05220	MORGAN STANLEY INST LIQUIDITY FUND	1105219
3/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,959,005.55	05520	MORGAN STANLEY INST LIQUIDITY FUND	1105519
3/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(38,180,729.17)	05586	MORGAN STANLEY INST LIQUIDITY FUND	1105585
3/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	21,890,727.99	05825	MORGAN STANLEY INST LIQUIDITY FUND	1105824
3/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,497,326.39)	06448	MORGAN STANLEY INST LIQUIDITY FUND	1106447
3/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(71,410,625.00)	06990	MORGAN STANLEY INST LIQUIDITY FUND	1106989
3/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	71,410,625.00	06994	MORGAN STANLEY INST LIQUIDITY FUND	1106993
3/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(71,370,180.56)	07137	MORGAN STANLEY INST LIQUIDITY FUND	1107136
3/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	20,019,154.17	07302	MORGAN STANLEY INST LIQUIDITY FUND	1107301
3/26/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(39,997,674.44)	07700	MORGAN STANLEY INST LIQUIDITY FUND	1107699
3/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(64,261,269.71)	08198	MORGAN STANLEY INST LIQUIDITY FUND	1108197

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Mar-2021 to 31-Mar-2021

Cashflow				Deposit Slip		Deal
Date	Transaction Description	Instrument	Amount	Code	Counterparty	No
3/31/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(110,994,949.50)	08420	MORGAN STANLEY INST LIQUIDITY FUND	1108419
		Sub Total Amount Per Account:	<u>(182,768,496.53)</u>			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
3/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,625.00		NORTHERN TRUST COMPANY	1106067
3/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,002.86)		NORTHERN TRUST COMPANY	1106992
3/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,375.00		NORTHERN TRUST COMPANY	1107308
		Sub Total Amount Per Account:	<u>57,997.14</u>			
		Total Amount :	<u>(211,840,062.25)</u>			

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
Francine Scinto

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)