

Treasurer's Monthly **INVESTMENT REPORT**

April 2021



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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For April 30, 2021**

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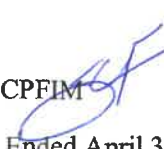
OFFICE OF THE TREASURER-TAX COLLECTOR
SHARI L. FREIDENRICH, CPA, CCMT, CPFA,



INTERDEPARTMENTAL COMMUNICATION

Date: May 17, 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 April 30, 2021

The Treasurer's Investment Report for the month ended April 30, 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 20. 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 57. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 0.71. The investments in all of the funds are marked to market daily to calculate the daily fair value of the funds. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required.

ECONOMIC UPDATE

In April 2021, the job market added 266,000 jobs, and March's job numbers were revised downward by 146,000 to 770,000. The U.S. unemployment rate for April increased to 6.1% from 6.0% in March. The U.S. Gross Domestic Product first quarter rate increased to 6.4% compared to the prior quarter rate of 4.3%. The Empire State Manufacturing Index increased to 26.3 in April from 17.4 in March. The Philadelphia Fed Index increased to 50.2 in April from 44.5 in March, which was revised downward from 51.8. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals economic expansion. The index for pending home sales increased 25.3% on a year-over-year basis in March, up from negative 3.8% (revised) in February.

The 10-year Treasury rate decreased from 1.74% in March to 1.65% in April. The short-term 90-day T-bill rate decreased from 0.03% in March to 0.01% at the end of April. The rate on the 2-year Treasury note was 0.16% at the end of April, unchanged from the March rate of 0.16%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net year-to-date yields for fiscal year 2020/2021 are 0.85% and 0.79% for OCIP and 0.88% and 0.82% 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 February 2021, March 2021 and April interest apportionments are expected to be paid May 2021, June 2021 and July 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 \$484.8 million in County of Orange debt, which represents approximately 4.2% 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 April, 2021. The Auditor-Controller contracted with Eide Bailly (EB) to perform one of their required audits of the Treasury. On April 22, 2021, EB issued their Report of the Schedule of Assets Held by the County Treasury as of June 30, 2020. In their Independent Auditor's Report, they opined that the Schedule of Assets Held by the County Treasury presents fairly, in all material respects, the assets held in the County Treasury as of June 30, 2020 in accordance with the modified basis of accounting as described in the notes to the financial schedule.

CREDIT UPDATE

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

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

	APRIL 2021	MARCH 2021	INCREASE (DECREASE)	NET CHANGE %	APRIL 2020	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 6,065,659,272	\$ 5,549,386,374	\$ 516,272,898	9.303%	\$5,911,069,820	\$ 154,589,452	2.615%
End Of Month Book Value ²	\$ 6,047,503,315	\$ 5,528,689,718	\$ 518,813,597	9.384%	\$5,863,747,829	\$ 183,755,486	3.134%
Monthly Average Balance ²	\$ 6,214,394,488	\$ 5,507,323,509	\$ 707,070,979	12.839%	\$6,128,641,262	\$ 85,753,226	1.399%
Year-To-Date Average Balance ²	\$ 5,269,218,844	\$ 5,164,199,328	\$ 105,019,516	2.034%	\$4,604,430,883	\$ 664,787,961	14.438%
Monthly Accrued Earnings ³	\$ 2,957,989	\$ 2,864,210	\$ 93,779	3.274%	\$7,545,448	\$ (4,587,459)	-60.798%
Monthly Net Yield ³	0.480%	0.565%	-0.085%	-15.044%	1.420%	-0.940%	-66.197%
Year-To-Date Net Yield ³	0.791%	0.835%	-0.044%	-5.269%	1.947%	-1.156%	-59.370%
Annual Estimated Gross Yield ³	0.860%	0.860%	0.000%	0.000%	1.868%	-1.008%	-53.958%
Weighted Average Maturity (WAM) ⁴	270	274	(4)	-1.460%	258	12	4.651%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,2}	\$ 5,516,068,746	\$ 4,949,367,121	\$ 566,701,625	11.450%	\$5,711,503,536	\$ (195,434,790)	-3.422%
End Of Month Book Value ²	\$ 5,497,509,647	\$ 4,930,617,424	\$ 566,892,223	11.497%	\$5,663,870,761	\$ (166,361,114)	-2.937%
Monthly Average Balance ²	\$ 5,469,877,983	\$ 4,920,296,551	\$ 549,581,432	11.170%	\$5,196,031,446	\$ 273,846,537	5.270%
Year-To-Date Average Balance	\$ 5,202,446,181	\$ 5,172,731,537	\$ 29,714,645	0.574%	\$5,099,097,070	\$ 103,349,111	2.027%
Monthly Accrued Earnings ³	\$ 2,721,231	\$ 3,063,674	\$ (342,443)	-11.178%	\$6,482,207	\$ (3,760,976)	-58.020%
Monthly Net Yield ³	0.572%	0.634%	-0.062%	-9.779%	1.451%	-0.879%	-60.579%
Year-To-Date Net Yield ³	0.818%	0.845%	-0.027%	-3.195%	2.014%	-1.196%	-59.377%
Annual Estimated Gross Yield ³	0.860%	0.860%	0.000%	0.000%	1.928%	-1.068%	-55.396%
Weighted Average Maturity (WAM) ⁴	301	279	22	7.885%	269	32	11.896%

¹ Market values provided by Bloomberg and Northern Trust.

² The OCIP Monthly Average Balance was higher than the prior month and the Year-To-Date Average Balance was higher than the prior year due to higher property tax receipts, higher voluntary pool participants balances, higher special revenue balances and higher general fund balances. The OCEIP End of Month Market Value, End of Month Book Value and Monthly Average Balance were higher than the prior month do to apportionment of property tax revenues and bond proceeds.

³ The OCIP Monthly Net Yield and OCEIP Monthly Accrued Earnings 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 then 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 increased from the prior year as portfolio duration is being extended as current adequate liquidity is sufficient to cover expected expenditures.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
 FOR THE MONTH ENDED: April 30, 2021

INVESTMENT STATISTICS - By Investment Pool

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 4/30/2021	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 6,065,659,272	270	0.596%	0.539%	1.0030
	COST (Capital) \$ 6,048,909,878				
	MONTHLY AVG Balance \$ 6,214,394,488				
	BOOK Value \$ 6,047,503,315				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 5,516,068,746	301	0.690%	0.631%	1.0034
	COST (Capital) \$ 5,498,947,572				
	MONTHLY AVG Balance \$ 5,469,877,983				
	BOOK Value \$ 5,497,509,647				

INVESTMENT STATISTICS - Non-Pooled Investments⁽¹⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment		
Funds:	MARKET Value \$ 111,994,897	John Wayne Airport Investment Fund \$ 53,341,325
283, FVSD, CCCD	COST (Capital) \$ 110,296,143	Fountain Valley School District Fund 40 34,692,909
	MONTHLY AVG Balance \$ 110,296,590	CCCD Series 2017E Bonds 22,261,909
	BOOK Value \$ 109,837,984	
		\$ 110,296,143

MONTH END TOTALS











INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 1,196,003,763	OCIP	\$ 6,030,359,337
County Cash & Cash Equivalent ⁽²⁾	(18,550,541)	OCEIP	5,542,090,159
EXTENDED FUND	9,814,032,791	Specific Investment Funds	110,296,143
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	17,058,515
Educational Money Market Fund	537,820,896		
Educational Cash & Cash Equivalent	43,142,587		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	110,296,143		
Non-Pooled Cash & Cash Equivalent	17,058,515		
	\$ 11,699,804,154		\$ 11,699,804,154

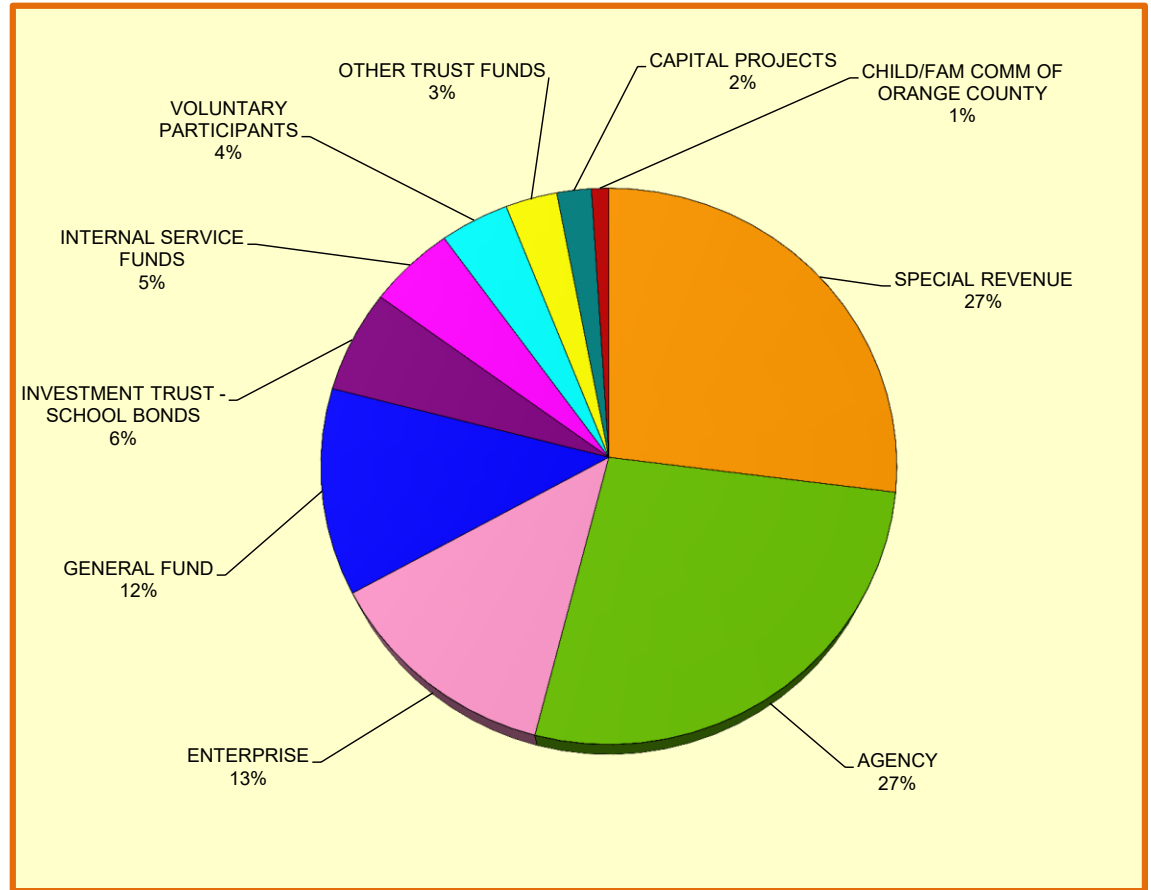
KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.791%	OCIP	270
OCEIP - YTD NET YIELD	0.818%	OCEIP	301
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.054%	JOHN WAYNE AIRPORT WAM	57
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.013%	LGIP WAM (Standard & Poors)	46

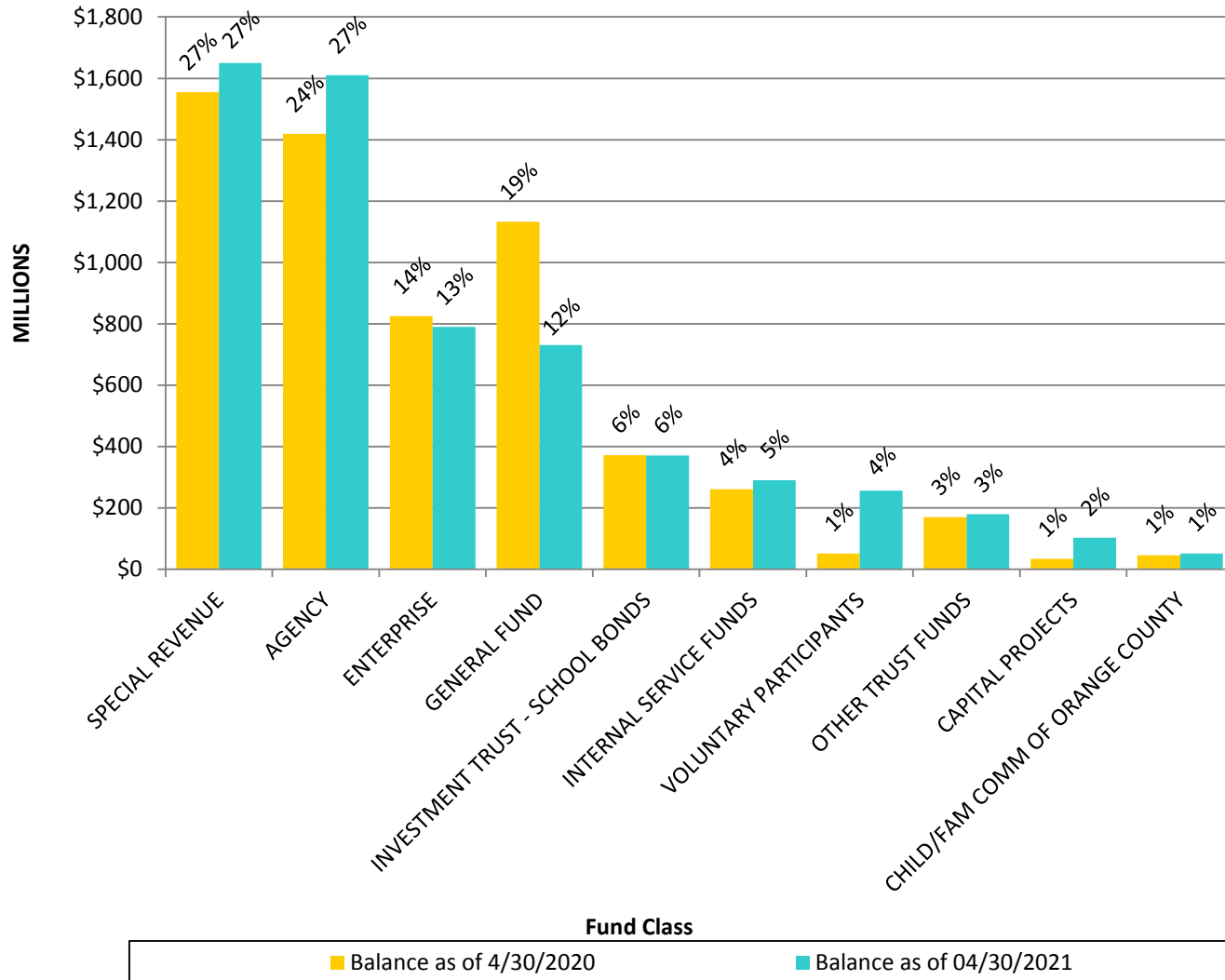
(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.
 (2) Accounting records do not reflect deposits of \$19,703,873 not yet recorded.

**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF APRIL 30, 2021**

FUNDS	BALANCE
 SPECIAL REVENUE	\$ 1,649,888,760
 AGENCY	1,609,796,721
 ENTERPRISE	789,595,866
 GENERAL FUND	730,804,891
 INVESTMENT TRUST - SCHOOL BONDS	371,056,405
 INTERNAL SERVICE FUNDS	289,923,291
 VOLUNTARY PARTICIPANTS	255,656,934
 OTHER TRUST FUNDS	179,306,555
 CAPITAL PROJECTS	102,649,355
 CHILD/FAM COMM OF ORANGE COUNTY	51,680,559
TOTAL	<u>\$ 6,030,359,337</u>

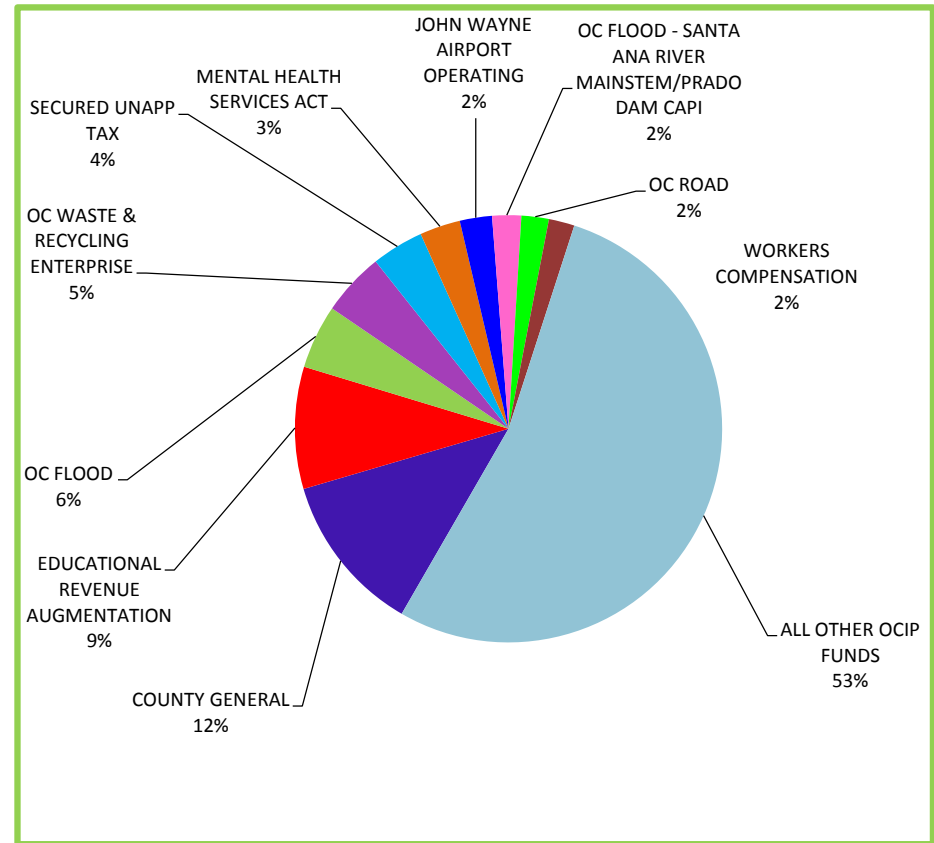


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF APRIL 30**



**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF APRIL 30, 2021**

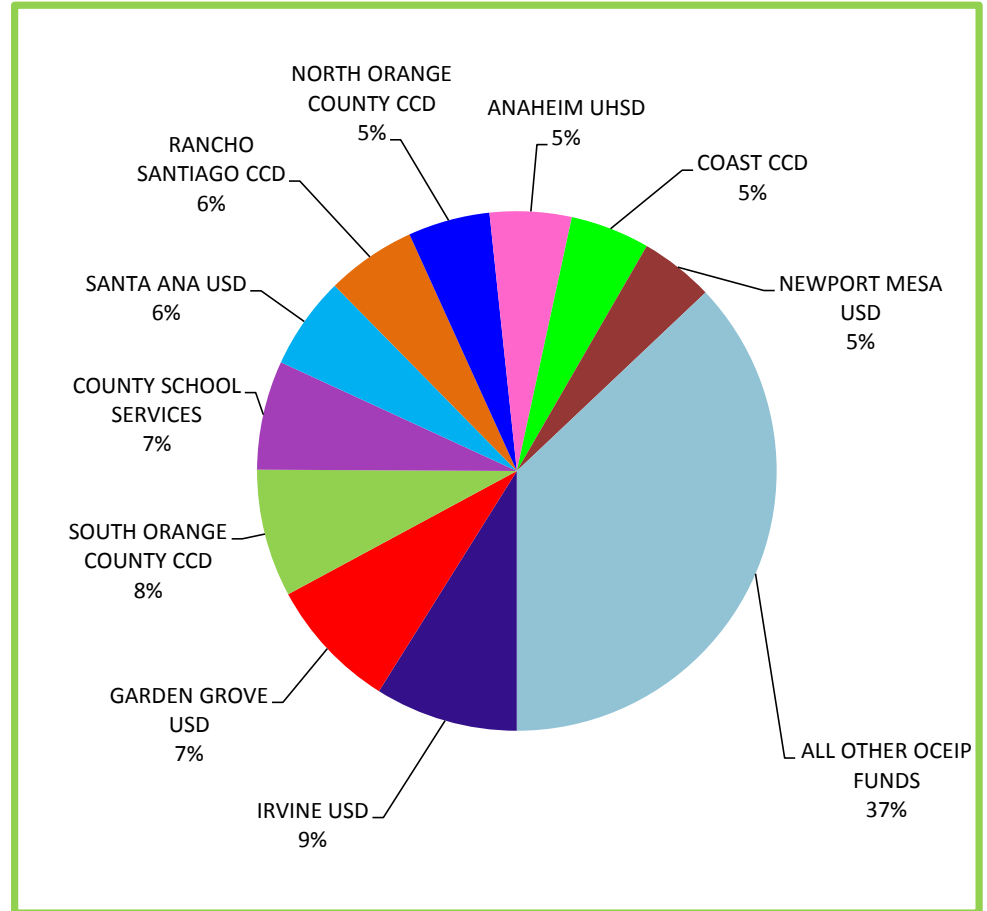
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 730,748,348
664	EDUCATIONAL REVENUE AUGMENTATION	\$ 557,111,948
400	OC FLOOD	\$ 291,739,421
299	OC WASTE & RECYCLING ENTERPRISE	\$ 288,828,001
673	SECURED UNAPP TAX	\$ 237,614,739
13Y	MENTAL HEALTH SERVICES ACT	\$ 185,409,279
280	JOHN WAYNE AIRPORT OPERATING	\$ 146,868,907
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	\$ 132,637,432
115	OC ROAD	\$ 124,954,476
293	WORKERS COMPENSATION	\$ 117,281,154
	ALL OTHER OCIP FUNDS	\$ 3,217,165,632
TOTAL		\$ 6,030,359,337



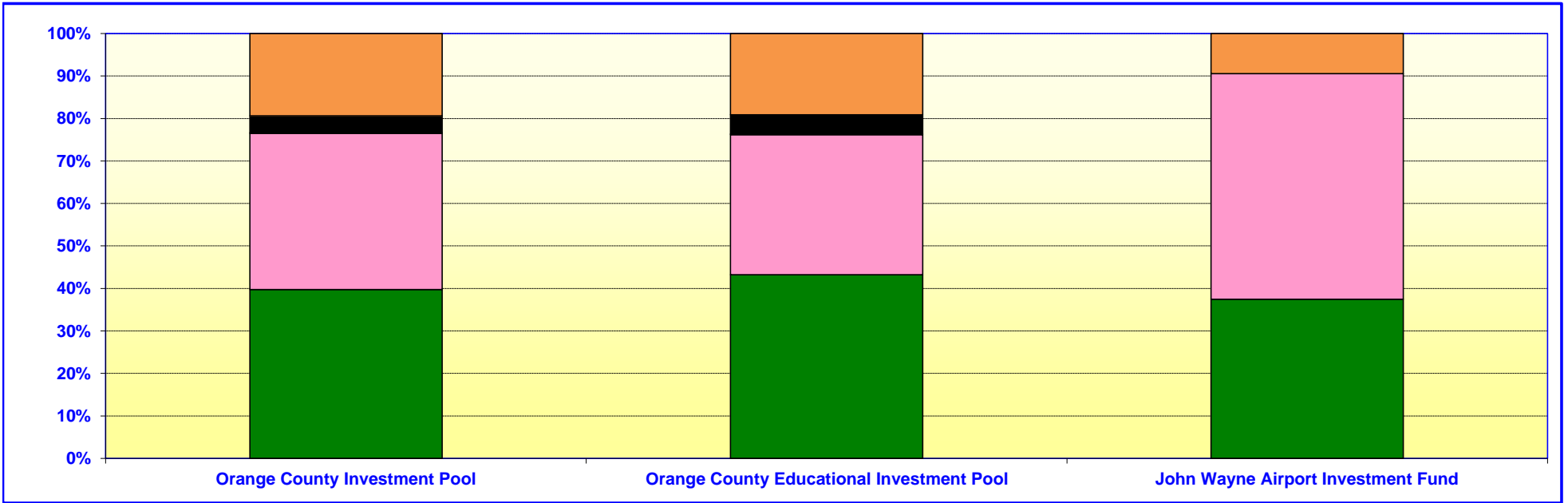
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF APRIL 30, 2021**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
75	IRVINE USD	\$ 493,487,483 (1)
72	GARDEN GROVE USD	455,965,779 (1)
96	SOUTH ORANGE COUNTY CCD	440,427,413
94	COUNTY SCHOOL SERVICES	376,462,846
84	SANTA ANA USD	319,252,553 (1)
92	RANCHO SANTIAGO CCD	309,700,381 (1)
88	NORTH ORANGE COUNTY CCD	282,336,407 (1)
64	ANAHEIM UHSD	281,791,224 (1)
90	COAST CCD	273,583,304 (1)
78	NEWPORT MESA USD	255,371,060 (1)
	ALL OTHER OCEIP FUNDS	2,053,711,709
	TOTAL	<u>\$ 5,542,090,159</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings
April 30, 2021

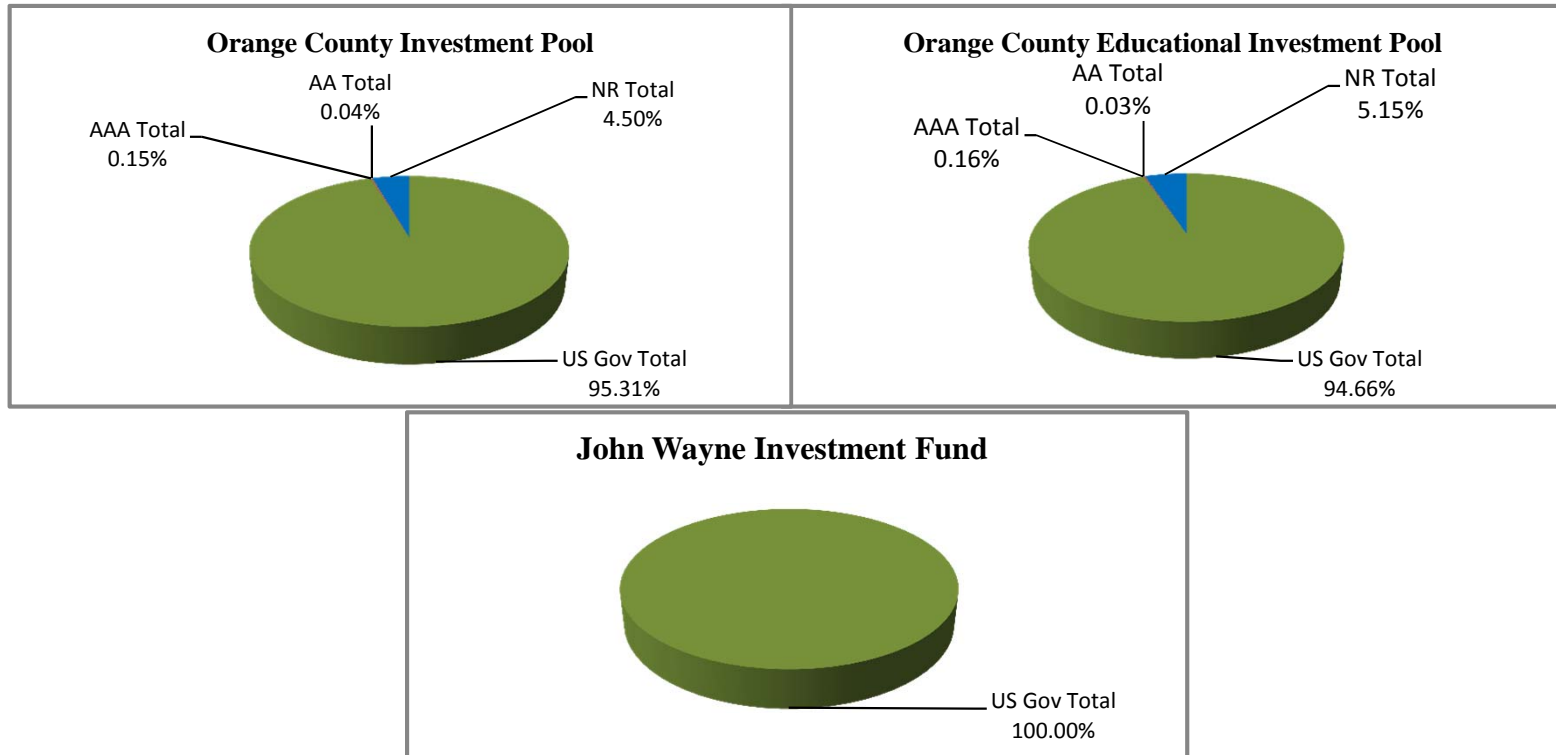


Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,396,268	39.51%
U. S. TREASURIES	2,215,962	36.53%
MEDIUM-TERM NOTES	10,923	0.18%
MUNICIPAL DEBT	239,727	3.95%
MONEY MARKET MUTUAL FUNDS	1,166,146	19.23%
LOCAL AGENCY INVESTMENT FUND	36,633	0.60%
	<u>\$ 6,065,659</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,368,089	42.93%
U. S. TREASURIES	1,805,625	32.74%
MEDIUM-TERM NOTES	11,167	0.20%
MUNICIPAL DEBT	245,073	4.44%
MONEY MARKET MUTUAL FUNDS	1,048,665	19.01%
LOCAL AGENCY INVESTMENT FUND	37,450	0.68%
	<u>\$ 5,516,069</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 20,000	37.49%
U. S. TREASURIES	\$ 28,299	53.04%
MONEY MARKET MUTUAL FUNDS	\$ 5,053	9.47%
	<u>\$ 53,352</u>	<u>100.00%</u>

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
 April 30, 2021

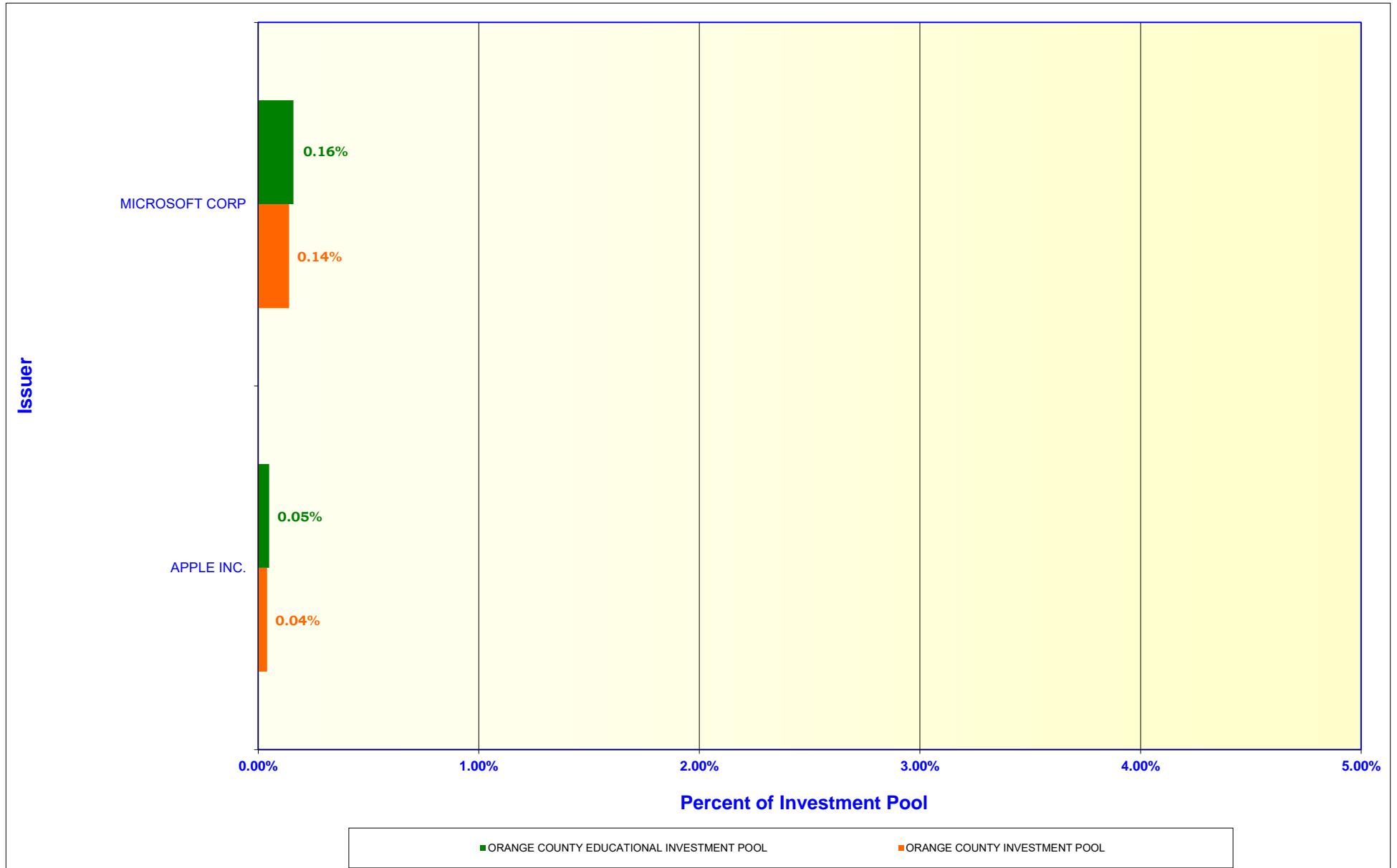


US GOV Includes Agency Debt, Treasury Debt and US Gov. MMMF's

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
April 30, 2021



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

April 30, 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.

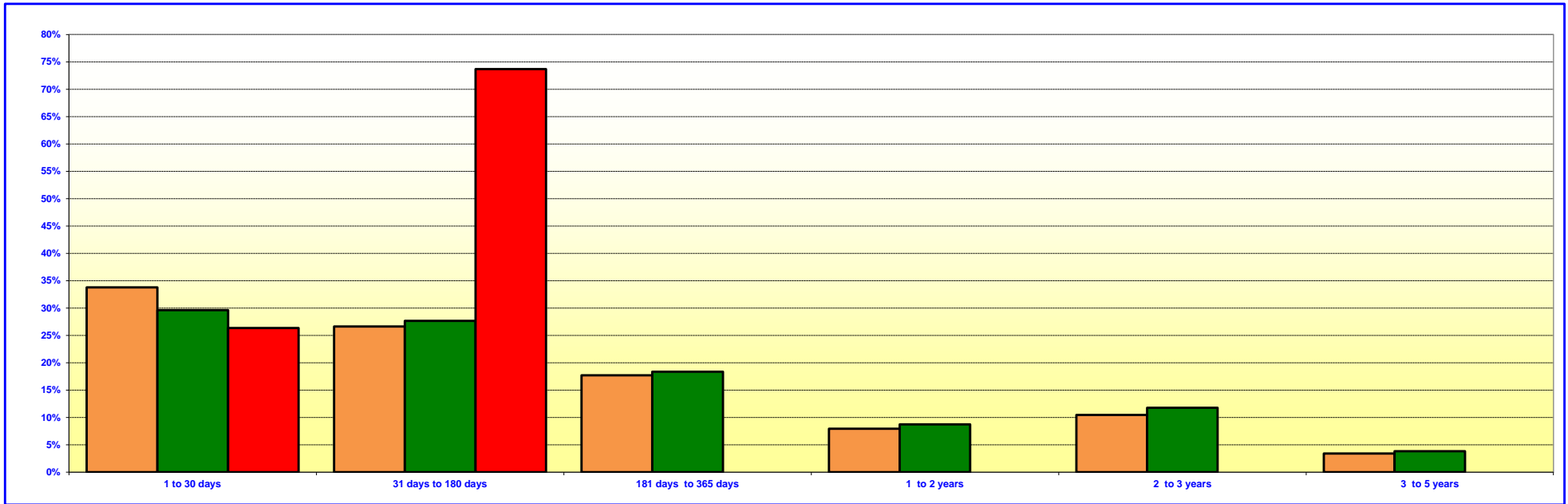
**** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended April 30, 2021**

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

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

April 30, 2021



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	2,042,667	33.79%
31 TO 180 DAYS		1,611,904	26.66%
181 TO 365 DAYS		1,070,690	17.71%
1 YEAR TO 2 YEARS		481,378	7.96%
2 YEARS TO 3 YEARS		632,654	10.46%
3 YEARS TO 5 YEARS		206,500	3.42%
TOTAL	\$	6,045,793	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,627,556	29.61%
31 TO 180 DAYS		1,520,714	27.67%
181 TO 365 DAYS		1,008,344	18.35%
1 YEAR TO 2 YEARS		481,277	8.76%
2 YEARS TO 3 YEARS		646,761	11.77%
3 YEARS TO 5 YEARS		211,105	3.84%
TOTAL	\$	5,495,757	100.00%

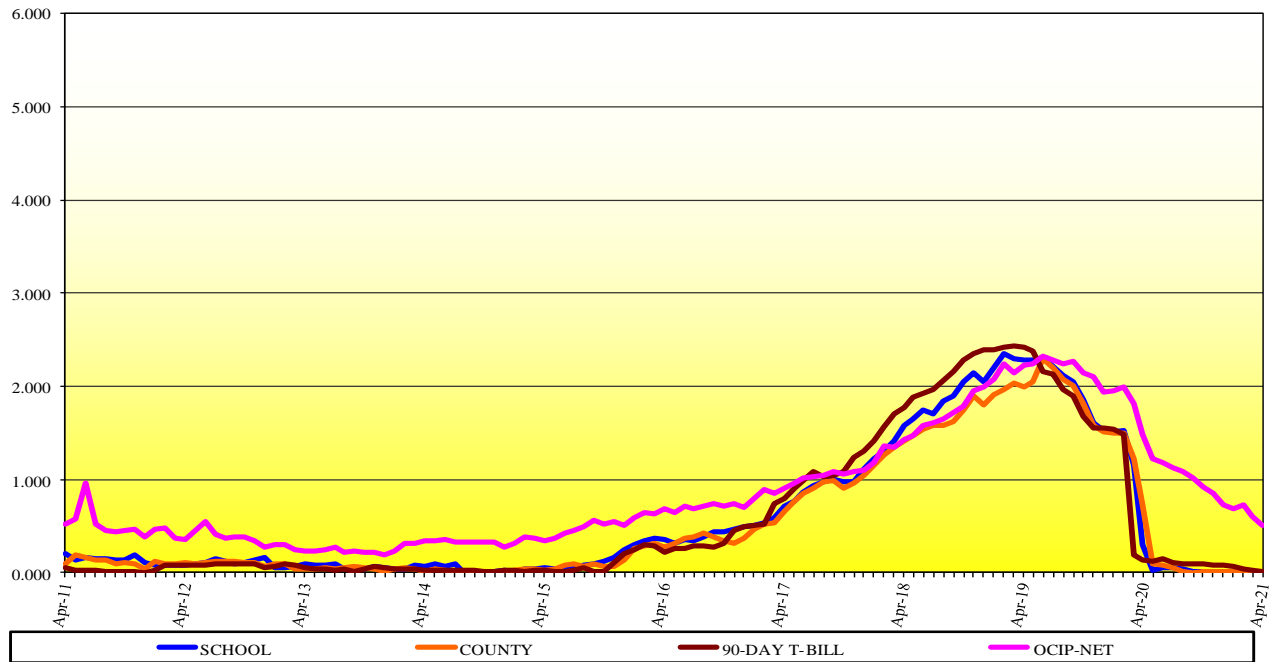
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	14,053	26.34%
31 TO 180 DAYS		39,300	73.66%
181 TO 365 DAYS		-	0.00%
TOTAL	\$	53,353	100.00%

(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 04/30/2021, Floating Rate Notes comprise 0.01% and 0.01% of the Orange County Investment Pool and Orange County Educational Investment Pool.

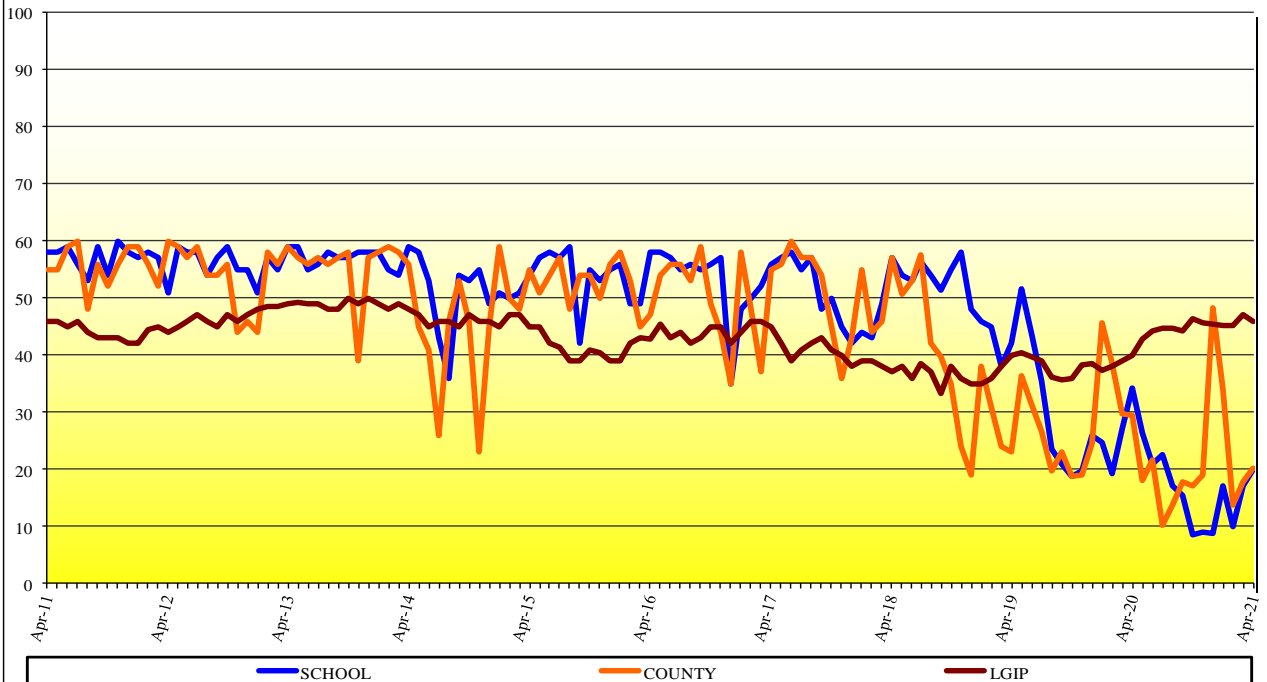
ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)

For The Period April 2011 to April 2021



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

For The Period April 2011 to April 2021



•For the Month Ended April 30, 2021, S&P LGIP – .05; S&P LGIP WAM – 46.00; 90-Day T-Bill – 0.013%; OCIP – Net – 0.480%

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 April 2021</i>				
OCMMF	\$ 1,196,005,624	\$ 13,255	0.014%	20
OCEMMF	\$ 537,821,065	\$ 2,108	0.010%	20
Extended Fund	\$ 9,847,901,329	\$ 5,663,857	0.668%	332
<i>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
Fiscal Year July 1, 2020 - June 30, 2021	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 5,183,879,913	\$ 37,923,692	0.850%	254
OCEIP	\$ 5,238,205,823	\$ 38,472,400	0.877%	256

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

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

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

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

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

The Cash Availability Projection for the six months ending October 31, 2021, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
April 2021 - Ending Cash				\$ (18,550,541) (1)
May	\$ 1,233,980,003	\$ 538,873,353	\$ 960,267,510	794,035,305
June	823,576,737	317,796,577	736,703,331	1,198,705,288
July	311,867,319	318,523,637	925,699,160	903,397,084
August	272,998,541	523,723,625	529,916,721	1,170,202,529
September	211,684,328	2,102,211,915	1,708,382,779	1,775,715,993
October	164,197,920	1,198,294,429	739,248,932	2,398,959,410

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
April 2021 - Ending Cash				\$ 43,142,587
May	\$ 802,300,289	\$ 306,189,803	\$ 752,847,875	398,784,804
June	832,446,268	419,512,070	734,985,255	915,757,887
July	267,707,000	863,507,232	575,744,391	1,471,227,728
August	279,086,450	402,766,401	637,986,945	1,515,093,634
September	216,404,922	1,285,436,123	1,411,223,311	1,605,711,368
October	167,859,559	611,949,693	559,256,551	1,826,264,069

(1) Accounting records do not reflect deposits of \$19,703,873 not yet recorded.

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month Ended April 30, 2021

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 10,891,635,252
Cash Receipts:	
County	2,408,588,284
School and Community College Districts	1,307,202,866
Total Cash Receipts	3,715,791,150
Cash Disbursements:	
County	2,130,223,661
School and Community College Districts	775,398,299
Total Cash Disbursements	2,905,621,960
Net Change in Cost Value of Pooled Assets	810,169,190
Net Decrease in Non-Pooled Investments	(981)
Net Decrease in Non-Pooled Cash	(1,999,307)
Treasurer's Accountability at the End of the Period:	\$ 11,699,804,154
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 6,048,909,878
Orange County Educational Investment Pool	5,498,947,572
Total Pooled Investments	11,547,857,450
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	53,341,325
Non-Pooled Investments - Fountain Valley School District Fund 40	34,692,909
Non-Pooled Investments - CCCD Series 2017E Bonds	22,261,909
Total Non-Pooled Investments	110,296,143
Cash and Cash Equivalent:	
Cash in banks - County ⁽¹⁾	(18,583,998)
Cash in banks - Schools	43,142,587
Cash in banks - OC Sheriff	12,867,937
Cash in banks - John Wayne Airport	4,190,578
Cash - Other	33,457
Total Cash	41,650,561
Total Assets in the Treasury at the End of the Period:	\$ 11,699,804,154

(1) Accounting records do not reflect deposits of \$19,703,873 not yet recorded.

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
April 30, 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	\$ 840,997,278	70.32%	\$ 2,780,590,494	28.24%	\$ 399,998,935	74.38%	\$ 28,299,516	53.04%
100%	U.S. Government Agency Securities	119,942,000	10.03%	4,603,415,250	46.75%	41,000,000	7.62%	19,999,863	37.49%
20%	Municipal Debt	-	0.00%	484,800,000	4.92%	-	0.00%	-	0.00%
20%	Medium-Term Notes	-	0.00%	22,090,324	0.22%	-	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%	74,083,020	0.75%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	235,066,346	19.65%	1,882,922,241	19.12%	96,822,130	18.00%	5,053,115	9.47%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 1,196,005,624	100.00%	\$ 9,847,901,329	100.00%	\$ 537,821,065	100.00%	\$ 53,352,494	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/20.25	N/A	Yes/20.04	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/57.14
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/0.71	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/62	N/A	Yes/46	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/118
	Final Maturity - Extended Fund	N/A	Yes/1652	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/1.0000	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
April 30, 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 Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2020 completed.
Quarterly Schedule 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 2020 in progress.
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 was received and filed by the BOS on March 23, 2021.
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	Review for calendar year 2020 compliance is complete.
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 2020.

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Apr-2021

Run Date: 07-May-2021 04:37 pm
 Print Date: 07-May-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															
	5/3/21		AAAm	Aaa-mf	AAAmf		117,771,787.83		0.0304	117,771,787.83	0.00	0.00	117,771,787.83	117,771,787.83	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	5/2/21		AAAm	Aaa-mf	NR		72,447.26		0.0302	72,447.26	0.00	0.00	72,447.26	72,447.26	0.00
GOLDMAN SACHS - COUNTY MMF															
	5/4/21		AAAm	Aaa-mf	NR		117,222,110.82		0.0261	117,222,110.82	0.00	0.00	117,222,110.82	117,222,110.82	0.00
Subtotal for FUNDS:							235,066,345.91		0.0282	235,066,345.91	0.00	0.00	235,066,345.91	235,066,345.91	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1109671	4/9/21	5/7/21	313385FG6	A-1+	P-1	NR	25,000,000.00		0.0075	24,999,854.17	0.00	114.58	24,999,968.75	25,000,000.00	31.25
FHLB DISC CORP / MORGAN STANLEY															
1111931	4/27/21	5/7/21	313385FG6	A-1+	P-1	NR	20,000,000.00		0.0020	19,999,988.89	0.00	4.44	19,999,993.33	20,000,000.00	6.67
FHLB DISC CORP / DEUTSCHE															
1111928	4/27/21	5/21/21	313385FW1	A-1+	P-1	NR	25,000,000.00		0.0020	24,999,966.67	0.00	5.55	24,999,972.22	25,000,000.00	27.78
FHLB DISC CORP / BANK OF AMERICA															
1111929	4/27/21	5/24/21	313385FZ4	A-1+	P-1	NR	39,342,000.00		0.0040	39,341,881.97	0.00	17.49	39,341,899.46	39,342,000.00	100.54
FHLB DISC CORP / BNY Mellon Capital Market															
1111932	4/27/21	5/27/21	313385GC4	A-1+	P-1	NR	10,600,000.00		0.0050	10,599,955.83	0.00	5.89	10,599,961.72	10,600,000.00	38.28
Subtotal for DISCOUNT NOTES:							119,942,000.00	0.0000	0.0041	119,941,647.53	0.00	147.95	119,941,795.48	119,942,000.00	204.52
Subtotal for GOVERNMENT AGENCY:							119,942,000.00		0.0041	119,941,647.53	0.00	147.95	119,941,795.48	119,942,000.00	204.52
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS															
1109672	4/9/21	5/4/21	912796F79	AA+	Aaa	AAA	50,000,000.00		0.0090	49,999,687.50	0.00	275.00	49,999,687.50	50,000,041.50	354.00
US TREASURY N/B / BNP PARIBAS															
1110400	4/15/21	5/6/21	912796A3	AA+	Aaa	AAA	50,000,000.00		0.0070	49,999,795.83	0.00	155.56	49,999,795.83	50,000,021.00	225.17
US TREASURY N/B / BARCLAYS CAPITAL															
1110402	4/15/21	5/6/21	912796A3	AA+	Aaa	AAA	50,000,000.00		0.0050	49,999,854.17	0.00	111.11	49,999,854.17	50,000,021.00	166.83
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1109843	4/12/21	5/11/21	912796F87	AA+	Aaa	AAA	30,000,000.00		0.0011	29,999,973.42	0.00	17.41	29,999,973.42	30,000,034.50	61.08
US TREASURY N/B / BNP PARIBAS															
1109989	4/13/21	5/11/21	912796F87	AA+	Aaa	AAA	50,000,000.00		0.0100	49,999,611.11	0.00	250.00	49,999,611.11	50,000,057.50	446.39

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Apr-2021

Run Date: 07-May-2021 04:37 pm
 Print Date: 07-May-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															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS															
1109991	4/13/21	5/11/21	912796F87	AA+	Aaa	AAA	50,000,000.00		0.0100	49,999,611.11	0.00	250.00	49,999,611.11	50,000,057.50	446.39
US TREASURY N/B / BNP PARIBAS															
1109842	4/12/21	5/13/21	912796A25	AA+	Aaa	AAA	50,000,000.00		0.0070	49,999,698.61	0.00	184.72	49,999,698.61	49,999,977.50	278.89
US TREASURY N/B / BNP PARIBAS															
1109990	4/13/21	5/13/21	912796A25	AA+	Aaa	AAA	50,000,000.00		0.0080	49,999,666.67	0.00	200.00	49,999,666.67	49,999,977.50	310.83
US TREASURY N/B / BNP PARIBAS															
1109992	4/13/21	5/13/21	912796A25	AA+	Aaa	AAA	50,000,000.00		0.0080	49,999,666.67	0.00	200.00	49,999,666.67	49,999,977.50	310.83
US TREASURY N/B / DEUTSCHE															
1110178	4/14/21	5/13/21	912796A25	AA+	Aaa	AAA	20,000,000.00		0.0080	19,999,871.11	0.00	75.56	19,999,871.11	19,999,991.00	119.89
US TREASURY N/B / RBC															
1110931	4/20/21	5/18/21	912796F95	AA+	Aaa	AAA	44,000,000.00		0.0060	43,999,794.67	0.00	80.67	43,999,794.67	44,000,027.72	233.05
US TREASURY N/B / BNP PARIBAS															
1110177	4/14/21	5/20/21	9127962Y4	AA+	Aaa	AAA	27,000,000.00		0.0070	26,999,811.00	0.00	89.25	26,999,811.00	26,999,906.31	95.31
US TREASURY N/B / BANK OF AMERICA NA															
1111115	4/21/21	6/1/21	912796G37	AA+	Aaa	AAA	20,000,000.00		0.0055	19,999,874.72	0.00	30.56	19,999,874.72	19,999,933.40	58.68
US TREASURY N/B / BNP PARIBAS															
1112568	4/30/21	6/10/21	912796B24	AA+	Aaa	AAA	50,000,000.00		0.0030	49,999,829.17	0.00	4.17	49,999,829.17	49,999,715.50	(113.67)
US TREASURY N/B / BNP PARIBAS															
1112318	4/29/21	6/15/21	912796G94	AA+	Aaa	AAA	50,000,000.00		0.0020	49,999,869.44	0.00	5.56	49,999,869.44	49,999,760.50	(108.94)
US TREASURY N/B / RBC															
1112566	4/30/21	6/22/21	912796H28	AA+	Aaa	AAA	50,000,000.00		0.0030	49,999,779.17	0.00	4.17	49,999,779.17	49,999,540.00	(239.17)
US TREASURY N/B / RBC															
1112567	4/30/21	6/22/21	912796H28	AA+	Aaa	AAA	50,000,000.00		0.0030	49,999,779.17	0.00	4.17	49,999,779.17	49,999,540.00	(239.17)
US TREASURY N/B / RBC															
1112569	4/30/21	6/24/21	912796B32	AA+	Aaa	AAA	50,000,000.00		0.0030	49,999,770.83	0.00	4.17	49,999,770.83	49,999,236.00	(534.83)
US TREASURY N/B / RBC															
1112316	4/29/21	7/1/21	912796B40	AA+	Aaa	AAA	50,000,000.00		0.0020	49,999,825.00	0.00	5.56	49,999,825.00	49,999,462.00	(363.00)
Subtotal for TREASURY BILL:							841,000,000.00	0.0000	0.0057	840,995,769.37	0.00	1,947.64	840,995,769.37	840,997,277.93	1,508.56
Subtotal for U. S. TREASURIES:							841,000,000.00		0.0057	840,995,769.37	0.00	1,947.64	840,995,769.37	840,997,277.93	1,508.56
Total County Money Mkt Fnd :							1,196,008,345.91		0.0099	1,196,003,762.81	0.00	2,095.59	1,196,003,910.76	1,196,005,623.84	1,713.08
Net Asset Value (NAV):														1.000001	

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
FUNDS															
GOLDMAN SACHS - EDUCATIONAL MMF															
		5/3/21		AAAm	Aaa-mf	NR	52,771,587.65		0.0261	52,771,587.65	0.00	0.00	52,771,587.65	52,771,587.65	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
		5/3/21		AAAm	Aaa-mf	NR	1,049,388.99		0.0247	1,049,388.99	0.00	0.00	1,049,388.99	1,049,388.99	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		5/2/21		AAAm	Aaa-mf	AAAmf	43,001,153.65		0.0304	43,001,153.65	0.00	0.00	43,001,153.65	43,001,153.65	0.00
Subtotal for FUNDS:							96,822,130.29		0.0280	96,822,130.29	0.00	0.00	96,822,130.29	96,822,130.29	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BANK OF AMERICA NA															
1110789	4/19/21	5/7/21	313385FG6	A-1+	P-1	NR	10,000,000.00		0.0050	9,999,975.00	0.00	16.67	9,999,991.67	10,000,000.00	8.33
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1110396	4/15/21	5/10/21	313385FK7	A-1+	P-1	NR	31,000,000.00		0.0100	30,999,784.72	0.00	137.78	30,999,922.50	31,000,000.00	77.50
Subtotal for DISCOUNT NOTES:							41,000,000.00	0.0000	0.0088	40,999,759.72	0.00	154.45	40,999,914.17	41,000,000.00	85.83
Subtotal for GOVERNMENT AGENCY:							41,000,000.00		0.0088	40,999,759.72	0.00	154.45	40,999,914.17	41,000,000.00	85.83
U. S. TREASURIES															
TREASURY BILL															
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	266.67	49,999,708.33	50,000,041.50	333.17
US TREASURY N/B / BARCLAYS CAPITAL															
1110398	4/15/21	5/6/21	912796A33	AA+	Aaa	AAA	50,000,000.00		0.0075	49,999,781.25	0.00	166.67	49,999,781.25	50,000,021.00	239.75
US TREASURY N/B / BNP PARIBAS															
1112565	4/30/21	5/25/21	912796G29	AA+	Aaa	AAA	50,000,000.00		0.0020	49,999,930.56	0.00	2.78	49,999,930.56	49,999,826.50	(104.06)
US TREASURY N/B / RBC															
1112570	4/30/21	5/25/21	912796G29	AA+	Aaa	AAA	50,000,000.00		0.0010	49,999,965.28	0.00	1.39	49,999,965.28	49,999,826.50	(138.78)
US TREASURY N/B / BANK OF AMERICA NA															
1112572	4/30/21	5/27/21	912796A33	AA+	Aaa	AAA	50,000,000.00		0.0005	49,999,981.25	0.00	0.69	49,999,981.25	49,999,906.50	(74.75)
US TREASURY N/B / BNP PARIBAS															
1112573	4/30/21	6/3/21	912796A41	AA+	Aaa	AAA	50,000,000.00		0.0030	49,999,858.33	0.00	4.17	49,999,858.33	49,999,823.00	(35.33)
US TREASURY N/B / RBC															
1112574	4/30/21	6/8/21	912796G86	AA+	Aaa	AAA	50,000,000.00		0.0005	49,999,972.92	0.00	0.69	49,999,972.92	49,999,729.00	(243.92)
US TREASURY N/B / RBC															
1112571	4/30/21	6/15/21	912796G94	AA+	Aaa	AAA	50,000,000.00		0.0030	49,999,808.33	0.00	4.17	49,999,808.33	49,999,760.50	(47.83)

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
U. S. TREASURIES															
Subtotal for TREASURY BILL:							400,000,000.00	0.0000	0.0029	399,999,006.25	0.00	447.23	399,999,006.25	399,998,934.50	(71.75)
Subtotal for U. S. TREASURIES:							400,000,000.00		0.0029	399,999,006.25	0.00	447.23	399,999,006.25	399,998,934.50	(71.75)
Total Educational Money Mkt Fnd :							537,822,130.29		0.0079	537,820,896.26	0.00	601.68	537,821,050.71	537,821,064.79	14.08
Net Asset Value (NAV):														1.000000	
Extended Fund															
FUNDS															
LAIF - EXTENDED FUND															
		4/15/21			NR		74,083,020.03		0.3390	74,083,020.03	0.00	0.00	74,083,020.03	74,083,020.03	0.00
OC Treasurer X FUND MMF															
		5/4/21			NR		950,589,811.82		0.0306	950,589,811.82	0.00	0.00	950,589,811.82	950,589,811.82	0.00
OC Treasurer Extended Fund															
		5/6/21			NR		932,332,429.58		0.0260	932,332,429.58	0.00	0.00	932,332,429.58	932,332,429.58	0.00
Subtotal for FUNDS:							1,957,005,261.43		0.0401	1,957,005,261.43	0.00	0.00	1,957,005,261.43	1,957,005,261.43	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	566.67	5,999,960.00	6,000,000.00	40.00
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	4,866.67	29,199,562.00	29,200,000.00	438.00
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	8,333.33	49,999,250.00	50,000,000.00	750.00
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	671.36	13,028,657.99	13,029,000.00	342.01
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	1,444.44	49,999,250.00	50,000,000.00	750.00
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	1,736.11	49,999,062.50	50,000,000.00	937.50
FHLB DISC CORP / BARCLAYS CAPITAL															
1108899	4/5/21	5/28/21	313385GD2	A-1+	P-1	NR	39,000,000.00		0.0150	38,999,138.75	0.00	422.50	38,999,561.25	39,000,000.00	438.75
FHLB DISC CORP / JP MORGAN CHASE BANK, NA															
1108901	4/5/21	5/28/21	313385GD2	A-1+	P-1	NR	25,000,000.00		0.0150	24,999,447.92	0.00	270.83	24,999,718.75	25,000,000.00	281.25
FHLB DISC CORP / MIZUHO															
1108902	4/5/21	5/28/21	313385GD2	A-1+	P-1	NR	50,000,000.00		0.0150	49,998,895.83	0.00	541.67	49,999,437.50	50,000,000.00	562.50

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	4,777.78	49,997,777.78	50,000,000.00	2,222.22
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	2,833.34	39,998,666.67	40,000,000.00	1,333.33
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	920.00	39,998,594.44	40,000,000.00	1,405.56
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	2,208.33	49,997,500.00	50,000,000.00	2,500.00
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	2,208.33	49,997,500.00	50,000,000.00	2,500.00
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	170.50	10,999,670.00	11,000,000.00	330.00
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	775.00	49,998,500.00	50,000,000.00	1,500.00
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	775.00	49,998,500.00	50,000,000.00	1,500.00
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	881.11	24,399,024.00	24,399,525.66	501.66
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	1,805.56	49,998,000.00	49,999,028.00	1,028.00
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	924.44	25,598,976.00	25,599,502.34	526.34
FHLB DISC CORP / BNY Mellon Capital Market															
1110176	4/14/21	7/14/21	313385JC1	A-1+	P-1	NR	20,000,000.00		0.0190	19,999,039.44	0.00	179.45	19,999,218.89	19,999,600.00	381.11
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	2,142.26	11,174,904.31	11,176,726.83	1,822.52
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	4,188.89	49,989,527.78	49,996,444.50	6,916.72
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	3,244.44	19,988,311.11	19,994,200.00	5,888.89
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	4,375.00	49,968,888.89	49,977,916.50	9,027.61
Subtotal for DISCOUNT NOTES:							904,406,000.00	0.0000	0.0329	904,276,756.85	0.00	51,263.01	904,328,019.86	904,371,943.83	43,923.97

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	255,674.30	111,217.06	15,544,434.30	15,568,038.00	23,603.70
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	163,637.82	71,522.22	9,996,437.82	10,011,600.00	15,162.18
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	3,173.23	105,217.01	8,499,909.23	8,526,860.00	26,950.77
FED FARM CR BK / DEUTSCHE															
989143	11/30/18	5/26/21	3133EJW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	15,650.78	123,784.72	9,999,550.78	10,031,600.00	32,049.22
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	(119,140.42)	149,160.59	12,054,131.08	12,088,078.00	33,946.92
FED HM LN BK BD / FTN FINANCIAL															
965615	7/3/18	6/11/21	313373ZY1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(363,853.21)	211,458.33	15,014,296.79	15,054,150.00	39,853.21
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	(385,309.97)	227,106.25	16,125,184.63	16,168,157.10	42,972.47
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	(478,348.82)	281,944.44	20,018,851.18	20,072,200.00	53,348.82
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	(202,517.48)	140,972.22	10,008,182.52	10,036,100.00	27,917.48
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	(408,178.15)	281,944.44	20,016,492.05	20,072,200.00	55,707.95
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	(639,536.21)	218,750.00	10,028,266.79	10,079,200.00	50,933.21
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	10,953.40	492,708.33	49,999,453.40	50,148,000.00	148,546.60
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	26,984.73	250,292.70	28,042,379.85	28,044,000.00	1,620.15
FED FARM CR BK / GREAT PACIFIC SECURITIES															
968919	7/25/18	7/16/21	3133EJUH0	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	39,172.98	196,875.00	24,997,050.23	25,000,000.00	2,949.77
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJV88	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	17,142.67	138,444.44	19,998,422.67	20,142,600.00	144,177.33
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	28,639.01	64,583.33	19,995,110.41	20,128,000.00	132,889.59
FED FARM CR BK / BNY Mellon Capital Market															

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Investment Inventory with Market Value by Entity & Instrument

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1029424	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5882	49,962,500.00	32,031.25	161,458.33	49,994,531.25	50,320,000.00	325,468.75
FED HM LN BK BD / DEUTSCHE															
1110932	4/20/21	8/20/21	3130AM5B4	AA+	Aaa	NR	30,000,000.00	0.0250	0.0246	30,000,000.00	0.00	229.17	30,000,000.00	29,997,143.70	(2,856.30)
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	(17,492.71)	106,250.00	25,002,507.29	25,259,000.00	256,492.71
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	(56,289.90)	111,502.29	33,150,155.80	33,424,341.20	274,185.40
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	(188,722.03)	49,190.21	14,660,373.37	14,745,439.60	85,066.23
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	26,286.38	57,100.69	28,743,878.52	28,923,362.50	179,483.98
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	26,286.38	57,100.69	28,743,878.52	28,923,362.50	179,483.98
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	15,000.00	3,666.67	1,997,000.00	2,000,000.00	3,000.00
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	(223,057.82)	25,934.33	28,379,871.26	28,460,903.24	81,031.98
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	22,124.07	63,333.33	39,996,124.07	40,531,200.00	535,075.93
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	4,148.26	11,875.00	7,499,273.26	7,599,600.00	100,326.74
FED HM LN BK BD / JP MORGAN CHASE & CO															
981586	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	4,148.26	11,875.00	7,499,273.26	7,599,600.00	100,326.74
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	6,975.11	10,000.00	9,998,715.11	10,152,600.00	153,884.89
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	9,153.78	20,000.00	19,998,313.78	20,305,200.00	306,886.22
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	2,666.44	2,050.00	2,049,507.19	2,081,283.00	31,775.81
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	(52,728.31)	40,000.00	40,009,831.69	40,610,400.00	600,568.31
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	24,611.11	351,597.22	24,994,611.11	25,397,000.00	402,388.89

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	37,404.79	219,375.00	29,986,104.79	30,267,900.00	281,795.21
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	29,923.83	175,500.00	23,988,883.83	24,214,320.00	225,436.17
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	27,287.51	182,981.77	16,243,162.51	16,517,962.50	274,799.99
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	22,725.91	112,604.17	9,994,285.91	10,164,900.00	170,614.09
FED HM LN BK BD / JP MORGAN CHASE & CO															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	33,365.97	157,251.72	13,956,610.62	14,195,282.85	238,672.23
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	46,666.42	225,208.33	19,988,266.42	20,329,800.00	341,533.58
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	(177,803.87)	349,072.92	31,047,256.13	31,511,190.00	463,933.87
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	(58,439.55)	95,703.75	8,160,761.40	8,313,438.60	152,677.20
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	(14,717.37)	52,331.56	5,094,013.83	5,172,610.70	78,596.87
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	(559,475.06)	194,854.17	10,153,192.44	10,258,450.00	105,257.56
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	26,549.12	260,555.56	24,992,974.12	25,449,250.00	456,275.88
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	(52,084.11)	166,755.56	16,014,267.89	16,287,520.00	273,252.11
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	11,047.50	88,697.92	14,994,847.50	15,152,250.00	157,402.50
FED HM LN BK BD / BARCLAYS CAPITAL															
1049269	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	6,000,000.00	1.6250	1.6801	5,993,520.00	4,419.00	35,479.17	5,997,939.00	6,060,900.00	62,961.00
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	(305,090.65)	157,852.86	28,378,474.01	28,458,638.20	80,164.19
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	(205,005.49)	104,852.77	18,851,581.61	18,903,470.30	51,888.69
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1040769	10/28/19	12/28/21	3133EK3V6	AA+	Aaa	AAA	20,000,000.00	1.6000	1.6220	19,990,800.00	6,404.62	109,333.33	19,997,204.62	20,206,200.00	208,995.38
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	12,156.28	176,458.33	21,996,316.28	22,381,700.00	385,383.72
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	21,687.50	104,144.44	13,993,169.50	14,256,760.00	263,590.50
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	(1,205.59)	78,852.22	10,600,384.41	10,794,404.00	194,019.59
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	69,242.73	63,688.33	41,955,842.73	42,142,800.00	186,957.27
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	(35,925.77)	222,222.22	50,020,574.23	50,576,000.00	555,425.77
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	(13,256.61)	82,000.00	18,457,591.89	18,662,544.00	204,952.11
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	(5,417.02)	80,833.33	10,001,582.98	10,000,000.00	(1,582.98)
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	(27,085.12)	404,166.67	50,007,914.88	50,000,000.00	(7,914.88)
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	5,102.33	80,833.33	9,998,502.33	10,000,000.00	1,497.67
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	2,903.92	120,125.00	29,998,288.42	30,347,100.00	348,811.58
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	(25,606.69)	160,166.67	40,015,193.31	40,462,800.00	447,606.69
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	8,197.58	63,750.00	14,996,847.08	15,313,050.00	316,202.92
FED HM LN BK BD / Mizuho Securities USA Inc															
999837	2/8/19	3/11/22	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(58.26)	14,756.94	4,250,022.49	4,338,655.00	88,632.51
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	5,225.23	86,805.56	24,997,975.23	25,521,500.00	523,524.77
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	1,800.54	34,722.22	9,999,300.54	10,208,600.00	209,299.46
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	(51,662.82)	34,722.22	10,021,297.18	10,208,600.00	187,302.82

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(80,632.08)	97,222.22	28,033,327.92	28,584,080.00	550,752.08
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	(43,162.00)	52,083.33	15,017,888.00	15,312,900.00	295,012.00
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	(28,937.18)	34,843.75	10,047,105.97	10,244,330.10	197,224.13
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	(70,505.60)	86,805.56	25,029,696.65	25,521,500.00	491,803.35
FED HM LN BK BD / MORGAN STANLEY															
1063783	3/30/20	3/11/22	313378CR0	AA+	Aaa	NR	20,000,000.00	2.2500	0.5305	20,665,296.40	(371,085.44)	62,500.00	20,294,210.96	20,386,800.00	92,589.04
FED FARM CR BK / UBS FINANCIAL SERVICES															
1062783	3/18/20	3/18/22	3133ELT77	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6901	24,967,750.00	18,051.04	18,663.19	24,985,801.04	25,000,000.00	14,198.96
FED FARM CR BK / CASTLE OAK SECURITIES															
1063508	3/25/20	3/25/22	3133ELU05	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(45,160.50)	21,000.00	30,036,949.50	30,000,000.00	(36,949.50)
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	56,109.26	29,687.50	24,974,109.26	25,515,500.00	541,390.74
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	112,218.52	59,375.00	49,948,218.52	51,031,000.00	1,082,781.48
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	56,109.26	29,687.50	24,974,109.26	25,515,500.00	541,390.74
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	45,998.98	15,437.50	12,978,658.98	13,268,060.00	289,401.02
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	95,310.75	32,062.50	26,955,720.75	27,556,740.00	601,019.25
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	(45,911.40)	2,026.75	4,443,612.54	4,422,000.00	(21,612.54)
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	9,017.55	25,868.06	24,989,217.55	25,043,250.00	54,032.45
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	628.13	10,277.78	9,999,228.13	10,016,000.00	16,771.87
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	3,140.65	51,388.89	49,996,140.65	50,080,000.00	83,859.35
FED HM LN BK BD / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	19,393.22	59,239.58	5,492,223.22	5,659,500.00	167,276.78
FED HM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	6/10/22	3133XKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(364,795.32)	122,346.88	6,097,321.18	6,306,762.00	209,440.82
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	(8,194.10)	169,949.06	18,274,412.20	18,715,788.00	441,375.80
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	25,106.30	99,337.78	12,388,984.48	12,796,676.00	407,691.52
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	14,604.29	61,885.83	7,718,592.29	7,972,122.75	253,530.46
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	8,701.94	3,333.33	9,986,101.94	10,002,400.00	16,298.06
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	6,526.45	2,500.00	7,489,576.45	7,501,800.00	12,223.55
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	7,942.10	69,472.22	9,995,922.10	10,000,000.00	4,077.90
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	10,241.94	7,312.50	24,981,491.94	25,009,250.00	27,758.06
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	12,434.79	4,937.50	17,977,694.79	18,004,500.00	26,805.21
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	17,270.54	6,857.64	24,969,020.54	25,006,250.00	37,229.46
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	47,930.56	52,517.36	24,960,930.56	25,424,500.00	463,569.44
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	28,758.33	31,510.42	14,976,558.33	15,254,700.00	278,141.67
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	(97,681.20)	147,717.02	32,776,091.56	34,068,361.25	1,292,269.69
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(15,698.99)	23,720.49	5,263,211.26	5,470,717.75	207,506.49
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	(25,796.87)	47,395.83	10,513,987.63	10,931,025.00	417,037.37
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	(201,184.23)	72,222.22	25,162,815.77	25,638,750.00	475,934.23

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(162,437.00)	85,713.33	29,812,570.60	30,428,068.50	615,497.90
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	9,411.11	7,638.89	9,991,261.11	10,193,400.00	202,138.89
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	12,962.96	38,194.44	49,987,962.96	50,967,000.00	979,037.04
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	11,518.57	18,931.25	22,491,718.57	22,500,000.00	8,281.43
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1088786	10/22/20	10/21/22	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	9,021.53	902.78	25,974,701.53	25,997,140.00	22,438.47
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	(104,328.28)	155,312.50	21,134,003.87	21,578,970.00	444,966.13
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	(58,242.43)	89,489.58	12,174,809.17	12,433,597.00	258,787.83
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	(23,383.89)	36,683.33	4,990,035.31	5,096,747.20	106,711.89
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	22,059.48	84,791.67	29,966,859.48	30,649,200.00	682,340.52
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	14,706.32	56,527.78	19,977,906.32	20,432,800.00	454,893.68
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	4,837.66	56,388.89	19,992,687.26	20,000,000.00	7,312.74
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	6,709.71	109,958.33	38,989,857.42	39,000,000.00	10,142.58
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	(33,433.58)	34,444.44	50,058,914.92	50,000,000.00	(58,914.92)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1109988	4/13/21	4/13/23	3133EMVP4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1912	49,934,000.00	1,650.00	3,125.00	49,935,650.00	49,964,500.00	28,850.00
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	3,448.05	45,833.33	24,992,948.05	25,099,625.00	106,676.95
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	6,896.10	91,666.67	49,985,896.10	50,199,250.00	213,353.90
FANNIE MAE / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1071150	6/11/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	2,720.88	8,170.83	7,393,699.47	7,411,655.00	17,955.53
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	9,254.01	27,604.17	24,978,504.01	25,039,375.00	60,870.99
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	28,965.28	38,541.67	49,921,465.28	50,021,000.00	99,534.72
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	28,965.28	38,541.67	49,921,465.28	50,021,000.00	99,534.72
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	4,790.08	55,978.77	16,886,136.72	16,895,000.00	8,863.28
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	4,877.75	46,386.67	13,990,974.49	14,000,000.00	9,025.51
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	7,819.62	85,555.56	24,989,569.62	25,767,750.00	778,180.38
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	4,709.14	9,305.56	19,984,309.14	20,011,800.00	27,490.86
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	5,886.43	11,631.94	24,980,386.43	25,014,750.00	34,363.57
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	937.94	4,784.72	12,996,647.94	13,001,430.00	4,782.06
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	1,803.74	9,201.39	24,993,553.74	25,002,750.00	9,196.26
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	3,811.98	4,858.33	14,985,961.98	14,971,500.00	(14,461.98)
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	(264,579.71)	97,829.86	25,305,920.29	26,552,375.00	1,246,454.71
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	1,557.29	6,852.08	28,715,619.79	28,757,187.50	41,567.71
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	2,315.63	10,188.75	42,698,878.13	42,760,687.50	61,809.37
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	8,601.97	5,119.31	31,739,151.60	31,713,992.00	(25,159.60)
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	8,420.84	4,405.58	27,309,395.39	27,292,497.60	(16,897.79)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	20,204.17	1,562.50	29,908,304.17	29,911,050.00	2,745.83
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	11,449.03	885.42	16,948,039.03	16,949,595.00	1,555.97
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	3,663.27	30,555.55	24,981,163.27	25,000,625.00	19,461.73
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	2,197.96	18,333.34	14,988,697.96	15,000,375.00	11,677.04
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	2,197.96	18,333.34	14,988,697.96	15,000,375.00	11,677.04
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	8,218.11	54,166.66	49,951,218.11	49,979,250.00	28,031.89
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	2,465.43	16,250.00	14,985,365.43	14,993,775.00	8,409.57
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	4,042.50	30,625.00	29,974,342.50	29,986,950.00	12,607.50
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	4,042.50	30,625.00	29,974,342.50	29,986,950.00	12,607.50
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	(10,604.33)	71,687.50	15,023,091.22	15,510,900.00	487,808.78
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	4,506.56	45,879.17	14,989,656.56	15,453,450.00	463,793.44
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	7,149.81	58,113.61	18,983,589.81	19,574,370.00	590,780.19
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	(140,232.98)	67,595.31	22,447,293.02	22,768,083.00	320,789.98
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	173.33	3,611.11	7,997,293.33	7,985,440.00	(11,853.33)
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	433.33	9,027.78	19,993,233.33	19,963,600.00	(29,633.33)
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	3/4/24	3133EL0D9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(92,524.94)	38,950.00	20,237,821.66	20,000,000.00	(237,821.66)
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															
1008111	4/3/19	3/8/24	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	1,854.20	34,965.28	9,997,454.20	10,589,200.00	591,745.80
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	(75,813.10)	15,384.72	4,590,833.46	4,659,248.00	68,414.54
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	1,710.35	22,031.25	14,994,000.35	14,988,300.00	(5,700.35)
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	(8,350.29)	3,325.83	4,628,395.84	4,789,430.25	161,034.41
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	(9,163.96)	3,611.11	5,025,675.59	5,200,250.00	174,574.41
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	(48,865.99)	28,888.89	40,136,912.81	41,602,000.00	1,465,087.19
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	13,986.29	13,802.08	24,589,911.29	24,641,875.00	51,963.71
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	5,859.58	3,958.33	9,857,386.78	9,850,950.00	(6,436.78)
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	16,842.04	40,277.78	49,527,842.04	49,438,500.00	(89,342.04)
Subtotal for GOVT AGENCY-FIX-30/360:							3,395,023,000.00	1.5570	1.4857	3,400,962,538.72	(5,056,993.29)	12,299,992.87	3,395,905,545.43	3,428,040,166.39	32,134,620.96
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	0.1156	2.5496	998,377.00	1,481.38	48.18	999,858.38	999,890.00	31.62
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							1,000,000.00	0.1156	2.5496	998,377.00	1,481.38	48.18	999,858.38	999,890.00	31.62
GOV'T AGY - CALLABLE															
FREDDIE MAC / BNY Mellon Capital Market															
1067885	5/12/20	5/12/21	3134GVTK4	AA+	Aaa	AAA	20,000,000.00	0.4200	0.4200	20,000,000.00	0.00	39,433.33	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	1,328.69	4,125.00	14,999,078.69	15,012,000.00	12,921.31
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	42,777.78	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	4,047.22	10,000,000.00	10,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
1085837	9/30/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	1,879.73	20,333.33	19,997,879.73	19,995,000.00	(2,879.73)
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	4,899.46	15,250.00	14,994,339.46	14,996,250.00	1,910.54
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1068571	5/20/20	5/20/24	3136GVXD5	AA+	Aaa	AAA	25,000,000.00	0.5900	0.5900	25,000,000.00	0.00	65,965.28	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	34,616.67	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	11,562.50	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	12,133.33	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	9/20/24	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	9,111.11	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	16,611.11	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	4/28/25	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	1,150.00	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	4/29/25	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	1,511.11	40,000,000.00	40,000,000.00	0.00
Subtotal for GOV'T AGY - CALLABLE:							270,000,000.00	0.4856	0.4876	269,983,190.00	8,107.88	278,627.77	269,991,297.88	270,003,250.00	11,952.12
Subtotal for GOVERNMENT AGENCY:							4,570,429,000.00	1.1853	1.1395	4,576,220,862.57	(5,047,404.03)	12,629,931.83	4,571,224,721.55	4,603,415,250.22	32,190,528.67
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	8,508.09	69,270.83	4,999,958.09	5,004,900.00	4,941.91
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	43,047.97	60,876.47	17,028,143.43	17,085,423.60	57,280.17
Subtotal for MEDIUM-TERM NOTE:							22,035,000.00	1.8450	1.9770	21,976,545.46	51,556.06	130,147.30	22,028,101.52	22,090,323.60	62,222.08
Subtotal for MEDIUM-TERM NOTES:							22,035,000.00	1.8450	1.9770	21,976,545.46	51,556.06	130,147.30	22,028,101.52	22,090,323.60	62,222.08
MUNICIPAL DEBT															
ORANGE COUNTY POB 2021															
COUNTY OF ORANGE /															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MUNICIPAL DEBT															
ORANGE COUNTY POB 2021															
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	134,727.26	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	134,727.26	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	143,372.86	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	150,577.54	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	139,770.54	121,200,000.00	121,200,000.00	0.00
Subtotal for ORANGE COUNTY POB 2021A:							363,600,000.00	0.4013	0.3512	363,600,000.00	0.00	433,720.94	363,600,000.00	363,600,000.00	0.00
Subtotal for MUNICIPAL DEBT:							484,800,000.00	0.3945	0.3569	484,800,000.00	0.00	568,448.20	484,800,000.00	484,800,000.00	0.00
U. S. TREASURIES															
CASH MANAGEMENT BILL															
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	3,598.89	39,995,307.78	39,999,861.20	4,553.42
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	243.75	29,999,387.50	29,999,750.10	362.60
US TREASURY N/B / RBC															
1109090	4/6/21	7/6/21	912796H85	AA+	Aaa	AAA	50,000,000.00		0.0080	49,998,988.89	0.00	277.78	49,998,988.89	49,999,534.50	545.61
US TREASURY N/B / MORGAN STANLEY															
1109106	4/6/21	7/6/21	912796H85	AA+	Aaa	AAA	18,000,000.00		0.0105	17,999,522.25	0.00	131.25	17,999,522.25	17,999,832.42	310.17
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	5,888.89	49,988,737.50	49,999,383.50	10,646.00
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	1,597.22	49,995,625.00	49,999,325.00	3,700.00
US TREASURY N/B / BNY Mellon Capital Market															
1111300	4/22/21	8/10/21	912796J91	AA+	Aaa	AAA	15,000,000.00		0.0140	14,999,358.33	0.00	52.50	14,999,358.33	14,999,702.55	344.22
US TREASURY N/B / BNP PARIBAS															
1111301	4/22/21	8/10/21	912796J91	AA+	Aaa	AAA	50,000,000.00		0.0140	49,997,861.11	0.00	175.00	49,997,861.11	49,999,008.50	1,147.39
Subtotal for CASH MANAGEMENT BILL:							303,000,000.00	0.0000	0.0240	302,974,788.36	0.00	11,965.28	302,974,788.36	302,996,397.77	21,609.41
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BILL															
1106272	3/16/21	5/13/21	912796A25	AA+	Aaa	AAA	20,000,000.00		0.0138	19,999,555.33	0.00	352.67	19,999,555.33	19,999,991.00	435.67
US TREASURY N/B / BNYC															
1110401	4/15/21	5/25/21	912796G29	AA+	Aaa	AAA	50,000,000.00		0.0100	49,999,444.44	0.00	222.22	49,999,444.44	49,999,826.50	382.06
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	1,646.87	30,997,849.38	30,999,942.03	2,092.65
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	2,737.50	49,995,944.44	49,999,906.50	3,962.06
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	2,125.00	49,996,791.67	49,999,906.50	3,114.83
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1109089	4/6/21	6/3/21	912796A41	AA+	Aaa	AAA	28,250,000.00		0.0074	28,249,663.20	0.00	145.17	28,249,663.20	28,249,900.00	236.80
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	4,881.94	49,992,479.17	49,999,715.50	7,236.33
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	4,881.94	49,992,479.17	49,999,715.50	7,236.33
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	4,562.50	49,992,937.50	49,999,715.50	6,778.00
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	4,069.75	44,593,700.25	44,599,746.23	6,045.98
US TREASURY N/B / BNP PARIBAS															
1109088	4/6/21	7/29/21	912796C56	AA+	Aaa	AAA	50,000,000.00		0.0120	49,998,100.00	0.00	416.67	49,998,100.00	49,998,906.50	806.50
US TREASURY N/B / MORGAN STANLEY															
1101682	2/5/21	8/5/21	912796C64	AA+	Aaa	AAA	50,000,000.00		0.0405	49,989,818.75	0.00	4,781.25	49,989,818.75	49,999,158.00	9,339.25
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	2,569.44	49,992,137.50	49,998,555.50	6,418.00
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	4,320.83	49,987,391.67	49,997,746.50	10,354.83
US TREASURY N/B / BNP PARIBAS															
1108607	4/1/21	9/30/21	912796F61	AA+	Aaa	AAA	49,800,000.00		0.0320	49,791,943.47	0.00	1,328.00	49,791,943.47	49,797,089.69	5,146.22
US TREASURY N/B / BNP PARIBAS															
1108608	4/1/21	9/30/21	912796F61	AA+	Aaa	AAA	38,800,000.00		0.0320	38,793,723.02	0.00	1,034.67	38,793,723.02	38,797,732.53	4,009.51
US TREASURY N/B / BNP PARIBAS															
1108609	4/1/21	9/30/21	912796F61	AA+	Aaa	AAA	50,000,000.00		0.0320	49,991,911.11	0.00	1,333.33	49,991,911.11	49,997,078.00	5,166.89

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Investment Inventory with Market Value by Entity & Instrument
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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
1109086	4/6/21	9/30/21	912796F61	AA+	Aaa	AAA	50,000,000.00		0.0250	49,993,854.17	0.00	868.06	49,993,854.17	49,997,078.00	3,223.83
US TREASURY N/B / BNP PARIBAS															
1109087	4/6/21	9/30/21	912796F61	AA+	Aaa	AAA	50,000,000.00		0.0260	49,993,608.33	0.00	902.78	49,993,608.33	49,997,078.00	3,469.67
US TREASURY N/B / BNY Mellon Capital Market															
1111303	4/22/21	10/7/21	9127964V8	AA+	Aaa	AAA	50,000,000.00		0.0250	49,994,166.67	0.00	312.50	49,994,166.67	49,996,666.50	2,499.83
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	7,277.78	49,968,068.75	49,987,722.00	19,653.25
Subtotal for TREASURY BILL:							962,450,000.00	0.0000	0.0338	962,305,567.99	0.00	50,770.87	962,305,567.99	962,413,176.47	107,608.48
TREASURY BOND															
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	364,257.81	461,325.97	49,903,320.31	50,527,344.00	624,023.69
US TREASURY N/B / BANK OF AMERICA															
1110179	4/14/21	5/15/23	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	1,352.56	2,935.08	49,940,805.69	49,951,172.00	10,366.31
US TREASURY N/B / BANK OF AMERICA NA															
1112320	4/29/21	5/15/23	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	136.14	345.30	49,949,354.89	49,951,172.00	1,817.11
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	4,588.43	5,434.78	49,875,682.18	49,890,625.00	14,942.82
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	5,896.90	14,945.65	49,859,412.53	49,919,922.00	60,509.47
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	3,700.28	10,869.56	49,878,700.28	49,919,922.00	41,221.72
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	3,700.28	10,869.56	49,878,700.28	49,919,922.00	41,221.72
Subtotal for TREASURY BOND:							350,000,000.00	0.4464	0.5681	348,902,343.76	383,632.40	506,725.90	349,285,976.16	350,080,079.00	794,102.84
TREASURY BOND - ME															
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	143,239.54	287,087.91	49,990,895.79	50,052,734.50	61,838.71
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	78,821.40	287,087.91	49,994,837.03	50,052,734.50	57,897.47
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	278,583.94	188,017.96	49,964,130.82	50,087,890.50	123,759.68
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	227,734.57	13,984.81	4,977,929.88	5,013,867.20	35,937.32
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	(9,253.77)	126,358.70	50,002,464.98	50,242,187.50	239,722.52
US TREASURY N/B / MORGAN STANLEY															
1105231	3/9/21	8/31/21	9128282F6	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0568	50,253,906.25	(76,897.32)	81,012.23	50,177,008.93	50,180,664.00	3,655.07
US TREASURY N/B / BNP PARIBAS FINANCE															
1108209	3/30/21	8/31/21	9128282F6	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0234	50,230,468.75	(47,889.61)	48,913.04	50,182,579.14	50,180,664.00	(1,915.14)
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	47,103.10	313,186.81	49,978,743.73	50,422,851.50	444,107.77
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	(38,265.31)	39,560.44	30,254,703.44	30,253,710.90	(992.54)
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1109083	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0477	50,472,656.25	(49,648.77)	51,510.99	50,423,007.48	50,422,851.50	(155.98)
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1109084	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0477	50,472,656.25	(49,648.77)	51,510.99	50,423,007.48	50,422,851.50	(155.98)
US TREASURY N/B / MORGAN STANLEY															
1109085	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0418	50,474,609.38	(49,853.93)	51,510.99	50,424,755.45	50,422,851.50	(1,903.95)
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	311,325.68	355,145.03	49,936,325.68	50,689,453.00	753,127.32
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1111298	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(13,183.59)	13,756.79	50,443,847.66	50,442,383.00	(1,464.66)
US TREASURY N/B / MORGAN STANLEY															
1111299	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(13,183.59)	13,756.79	50,443,847.66	50,442,383.00	(1,464.66)
US TREASURY N/B / DEUTSCHE															
1111302	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(13,183.59)	13,756.79	50,443,847.66	50,442,383.00	(1,464.66)
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	(15,582.88)	15,881.15	50,140,667.12	50,145,508.00	4,840.88
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	782,678.78	2,547.55	49,761,194.41	50,896,484.50	1,135,290.09
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	278,144.35	125,274.73	15,907,519.35	16,310,312.48	402,793.13
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	(1,877.03)	6,388.12	50,021,560.47	50,024,414.00	2,853.53

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
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	(240.89)	894.34	7,002,766.92	7,003,417.96	651.04
US TREASURY N/B / MORGAN STANLEY															
1112317	4/29/21	1/31/23	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	60.85	345.30	49,980,529.60	49,985,351.50	4,821.90
US TREASURY N/B / BNP PARIBAS															
1112319	4/29/21	1/31/23	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	60.85	345.30	49,980,529.60	49,985,351.50	4,821.90
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	(68,534.52)	63,524.59	51,294,746.73	51,282,226.50	(12,520.23)
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	9,153.45	21,174.86	49,702,512.83	49,847,656.50	145,143.67
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	6,497.95	21,174.86	49,709,622.95	49,847,656.50	138,033.55
Subtotal for TREASURY BOND - ME:							1,158,000,000.00	1.1174	0.6839	1,159,847,421.90	1,716,160.89	2,193,708.98	1,161,563,582.79	1,165,100,840.54	3,537,257.75
Subtotal for U. S. TREASURIES:							2,773,450,000.00	0.5229	0.3716	2,774,030,122.01	2,099,793.29	2,763,171.03	2,776,129,915.30	2,780,590,493.78	4,460,578.48
Total Extended Fund :							9,807,719,261.43	0.7239	0.6662	9,814,032,791.47	(2,896,054.68)	16,091,698.36	9,811,187,999.80	9,847,901,329.03	36,713,329.23
Net Asset Value (NAV):														1.003742	
Total Investments:							11,541,549,737.63	0.6151	0.5675	11,547,857,450.54	(2,896,054.68)	16,094,395.63	11,545,012,961.27	11,581,728,017.66	36,715,056.39

Report Parameters

Deals [Settlement Date] <= 30-Apr-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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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
FUNDS															
GOLDMAN SACHS - JWA MMF															
		5/2/21		AAAm	Aaa-mf	NR	331.81		0.0261	331.81	0.00	0.00	331.81	331.81	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
		5/4/21		AAAm	Aaa-mf	NR	48,080.67		0.0304	48,080.67	0.00	0.00	48,080.67	48,080.67	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		5/2/21		AAAm	Aaa-mf	AAAmf	5,004,702.80		0.0303	5,004,702.80	0.00	0.00	5,004,702.80	5,004,702.80	0.00
Subtotal for FUNDS:							5,053,115.28		0.0303	5,053,115.28	0.00	0.00	5,053,115.28	5,053,115.28	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	144.44	3,999,988.44	4,000,000.00	11.56
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	73.89	4,999,896.95	5,000,000.00	103.05
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	1,397.50	4,999,343.06	5,000,000.00	656.94
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	1,002.22	1,999,560.00	1,999,961.12	401.12
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	766.67	3,999,250.00	3,999,902.24	652.24
Subtotal for DISCOUNT NOTES:							20,000,000.00	0.0000	0.0562	19,994,653.73	0.00	3,384.72	19,998,038.45	19,999,863.36	1,824.91
Subtotal for GOVERNMENT AGENCY:							20,000,000.00		0.0562	19,994,653.73	0.00	3,384.72	19,998,038.45	19,999,863.36	1,824.91
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	1,329.17	4,998,380.83	4,999,982.65	1,601.82
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	1,263.20	4,998,288.19	4,999,972.90	1,684.71
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	290.42	4,999,293.89	4,999,938.35	644.46
Subtotal for CASH MANAGEMENT BILL:							15,000,000.00	0.0000	0.0710	14,995,962.91	0.00	2,882.79	14,995,962.91	14,999,893.90	3,930.99
TREASURY BILL															
US TREASURY N/B / BANK OF AMERICA NA															
1110397	4/15/21	6/8/21	912796G86	AA+	Aaa	AAA	3,300,000.00		0.0120	3,299,940.60	0.00	17.60	3,299,940.60	3,299,982.11	41.51

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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	376.87	4,999,004.38	4,999,865.10	860.72
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	458.33	4,998,647.92	4,999,774.65	1,126.73
Subtotal for TREASURY BILL:							13,300,000.00	0.0000	0.0389	13,297,592.90	0.00	852.80	13,297,592.90	13,299,621.86	2,028.96
Subtotal for U. S. TREASURIES:							28,300,000.00		0.0559	28,293,555.81	0.00	3,735.59	28,293,555.81	28,299,515.76	5,959.95
Total 283-John Wayne Airport :							53,353,115.28		0.0536	53,341,324.82	0.00	7,120.31	53,344,709.54	53,352,494.40	7,784.86
Net Asset Value (NAV):														1.000146	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	5/2/21			AAAm	NR	NR	1,286,457.08		0.0100	1,286,457.08	0.00	0.00	1,286,457.08	1,286,457.08	0.00
Subtotal for FUNDS:							1,286,457.08		0.0100	1,286,457.08	0.00	0.00	1,286,457.08	1,286,457.08	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	555.78	4,678.82	383,780.93	425,690.65	41,909.72
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	(733.95)	2,656.25	227,045.03	252,663.75	25,618.72
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	(240.27)	1,235.58	94,801.25	94,000.00	(801.25)
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	2,802.88	1,938.75	172,744.22	195,996.60	23,252.38
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	(1,011.32)	1,360.98	140,828.89	149,160.12	8,331.23
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	(1,972.52)	807.19	51,204.88	55,977.75	4,772.87
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	795.24	16,451.39	1,998,375.24	2,206,780.00	208,404.76
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	207.91	1,266.15	84,362.16	96,235.30	11,873.14

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 30-Apr-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															
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	(147,514.54)	43,229.17	1,855,163.96	2,038,372.50	183,208.54
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	948.42	19,535.56	1,997,528.42	2,000,000.00	2,471.58
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	(145,577.26)	12,937.50	1,942,584.74	2,183,445.00	240,860.26
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	(153,598.14)	36,805.56	2,543,521.86	2,910,380.00	366,858.14
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	1,870.76	2,203.63	248,249.21	283,289.70	35,040.49
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	781.23	2,204.02	144,104.76	168,667.80	24,563.04
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	(4.92)	1,768.06	500,018.82	500,000.00	(18.82)
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	(6,811.10)	4,022.15	290,731.32	263,000.00	(27,731.32)
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	7,249.44	14,430.00	1,970,709.44	2,000,000.00	29,290.56
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	(26,188.77)	38,882.78	2,121,431.23	2,000,000.00	(121,431.23)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(468,441.13)	206,413.54	16,767,186.36	17,823,659.17	1,056,472.81
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(468,441.13)	206,413.54	16,767,186.36	17,823,659.17	1,056,472.81
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	(57,959.97)	13,984.81	1,773,739.25	2,008,593.75	234,854.50
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(57,959.97)	13,984.81	1,773,739.25	2,008,593.75	234,854.50
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	32,856.33	9,323.20	1,940,981.33	2,135,859.38	194,878.05
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	32,856.33	9,323.20	1,940,981.33	2,135,859.38	194,878.05
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(25,103.64)	23,308.01	3,714,720.58	4,144,453.13	429,732.55

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 30-Apr-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															
UNITED STATES DOLLAR															
Total 650-CCCD SERIES 2017E :							20,102,457.08	3.8339	2.8901	22,261,908.79	(493,544.77)	229,721.55	21,768,364.02	23,254,569.38	1,486,205.36
Net Asset Value (NAV):														1.068274	
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	19,823.75	21,267.36	3,499,943.75	3,500,665.00	721.25
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	8,353.22	22,555.56	3,498,668.72	3,545,010.00	46,341.28
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	(36,848.81)	43,970.69	3,457,223.59	3,646,055.70	188,832.11
FANNIE MAE / MORGAN STANLEY															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	5,070.64	20,962.50	3,503,628.04	3,724,812.00	221,183.96
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	(12,351.86)	30,769.20	3,485,288.44	3,465,000.00	(20,288.44)
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	407.97	16,981.25	3,298,823.97	3,433,056.00	134,232.03
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	(1,664.81)	6,513.89	3,509,095.28	3,476,847.50	(32,247.78)
Subtotal for GOVT AGENCY-FIX-30/360:							24,205,000.00	1.8961	1.8381	24,269,881.69	(17,209.90)	163,020.45	24,252,671.79	24,791,446.20	538,774.41
Subtotal for GOVERNMENT AGENCY:							24,205,000.00	1.8961	1.8381	24,269,881.69	(17,209.90)	163,020.45	24,252,671.79	24,791,446.20	538,774.41
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	11,903.88	20,473.07	3,496,317.94	3,567,539.08	71,221.14
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	36,933.95	190.22	3,483,203.48	3,598,300.79	115,097.31
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	373.37	3,226.86	3,492,717.12	3,430,546.88	(62,170.25)
Subtotal for TREASURY BOND - ME:							10,500,000.00	1.3750	1.5346	10,423,027.34	49,211.20	23,890.15	10,472,238.54	10,596,386.75	124,148.21
Subtotal for U. S. TREASURIES:							10,500,000.00	1.3750	1.5346	10,423,027.34	49,211.20	23,890.15	10,472,238.54	10,596,386.75	124,148.21
Total 650-Fountain Valley SD40 :							34,705,000.00	1.7384	1.7463	34,692,909.03	32,001.30	186,910.60	34,724,910.33	35,387,832.95	662,922.62
Net Asset Value (NAV):														1.019091	

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 30-Apr-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:							108,160,572.36	1.2704	1.1239	110,296,142.64	(461,543.47)	423,752.46	109,837,983.89	111,994,896.73	2,156,912.84

Report Parameters

Deals [Settlement Date] <= 30-Apr-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
April 30, 2021

	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
			Aaa-mf	AAAm	AAAmmf	0.03%			
2014 NDAPP	U.S. BANK	31846V567					\$ 1,005,151.93	\$ 1,005,151.93	\$ 22.80
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					3,634,804.54	3,634,804.54	82.44
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,664,572.91	6,664,572.91	151.15
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					11,613,569.41	11,613,569.41	226.37
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,335.89	932,335.89	21.15
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,301,366.13	2,301,366.13	49.85
2017-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					21,539,231.75	21,539,231.75	458.46
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,625.59	20,625.59	0.46
2020A PREPAID POBs	U.S. BANK	31846V567					-	-	82.96
2021A PREPAID POBs	U.S. BANK	31846V567					7,652.27	7,652.27	0.17
NEWPORT COAST - Group 4	U.S. BANK	31846V567					445,697.92	445,697.92	10.11
OBLIGATION NOTES	U.S. BANK	31846V567					81,868.88	81,868.88	0.17
FEDERATED GOVT OBLIGATIONS TAX MGD FUND (MONEY MARKET)									
			Aaa-mf	AAAm	N/R	0.01%			
1997A TAXABLE REFUNDING POEBNY MELLON		608919494					2,413.38	2,413.38	-
FANNIE MAE (GOVT SECURITY) *									
			Aaa	AA+	AAA	0.00%			
1997A TAXABLE REFUNDING POEBNY MELLON		31364KQH6					1,569,354.81	3,319,109.32	-
FED GOVT OBLI FD-IS (MONEY MARKET)									
			Aaa-mf	AAAm	AAAmmf	0.02%			
2016 CUF LEASE REVENUE BONC ZIONS BANK		60934N104					28.33	28.33	-
TOTAL OF INVESTMENTS WITH TRUSTEES							\$ 49,818,673.74	\$ 51,568,428.25	\$ 1,106.09

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

**Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended April 30, 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, 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
					\$ 484,800,000		\$ 484,800,000	\$ 484,800,000

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 49.45%
Orange County Educational Investment Pool – 50.55%

**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	0.781%	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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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1105227	US TREASURY N/B	/BANK OF AMERICA NA	TBILL				0.0275 / 0.0275					
				4/6/2021	4/6/2021	MAT		(30,000,000.00)	(29,999,358.33)	0.00	(641.67)	30,000,000.00
1109101	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0070 / 0.0070					
				4/16/2021	4/6/2021	PURC		50,000,000.00	49,999,902.80	0.00	0.00	(49,999,902.78)
1109102	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0070 / 0.0070					
				4/16/2021	4/6/2021	PURC		16,000,000.00	15,999,968.90	0.00	0.00	(15,999,968.89)
1109103	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0100 / 0.0100					
				4/21/2021	4/6/2021	PURC		16,100,000.00	16,099,932.93	0.00	0.00	(16,099,932.92)
1109105	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0100 / 0.0100					
				4/21/2021	4/6/2021	PURC		13,000,000.00	12,999,945.83	0.00	0.00	(12,999,945.83)
1109270	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0100 / 0.0100					
				4/21/2021	4/7/2021	PURC		20,000,000.00	19,999,922.22	0.00	0.00	(19,999,922.22)
1109271	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0060 / 0.0060					
				4/22/2021	4/7/2021	PURC		50,000,000.00	49,999,875.00	0.00	0.00	(49,999,875.00)
1109272	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0060 / 0.0060					
				4/22/2021	4/7/2021	PURC		50,000,000.00	49,999,875.00	0.00	0.00	(49,999,875.00)
1109273	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0060 / 0.0060					
				4/22/2021	4/7/2021	PURC		50,000,000.00	49,999,875.00	0.00	0.00	(49,999,875.00)
1109274	US TREASURY N/B	/BANK OF AMERICA NA	TBILL				0.0050 / 0.0050					
				4/22/2021	4/7/2021	PURC		50,000,000.00	49,999,895.85	0.00	0.00	(49,999,895.83)
1109478	US TREASURY N/B	/BANK OF AMERICA NA	TBILL				0.0060 / 0.0060					
				4/22/2021	4/8/2021	PURC		50,000,000.00	49,999,883.35	0.00	0.00	(49,999,883.33)
1109479	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				4/22/2021	4/8/2021	PURC		12,500,000.00	12,499,975.69	0.00	0.00	(12,499,975.69)
1109480	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL				0.0075 / 0.0075					
				4/22/2021	4/8/2021	PURC		50,000,000.00	49,999,854.15	0.00	0.00	(49,999,854.17)

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1109481	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL				0.0080 / 0.0080					
				4/22/2021	4/8/2021	PURC		50,000,000.00	49,999,844.45	0.00	0.00	(49,999,844.44)
1109668	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0050 / 0.0050					
				4/29/2021	4/9/2021	PURC		26,301,000.00	26,300,926.94	0.00	0.00	(26,300,926.94)
1109669	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0050 / 0.0050					
				4/29/2021	4/9/2021	PURC		50,000,000.00	49,999,861.10	0.00	0.00	(49,999,861.11)
1109670	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0050 / 0.0050					
				4/29/2021	4/9/2021	PURC		50,000,000.00	49,999,861.10	0.00	0.00	(49,999,861.11)
1109671	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0075 / 0.0075					
				5/7/2021	4/9/2021	PURC		25,000,000.00	24,999,854.18	0.00	0.00	(24,999,854.17)
1109672	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0090 / 0.0090					
				5/4/2021	4/9/2021	PURC		50,000,000.00	49,999,687.50	0.00	0.00	(49,999,687.50)
1109838	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0100 / 0.0100					
				4/28/2021	4/12/2021	PURC		8,405,000.00	8,404,962.64	0.00	0.00	(8,404,962.64)
1109839	FHLB DISC CORP	/MIZUHO	AGDN				0.0100 / 0.0100					
				4/28/2021	4/12/2021	PURC		6,443,000.00	6,442,971.36	0.00	0.00	(6,442,971.36)
1109840	US TREASURY N/B	/DEUTSCHE	TBILL				0.0050 / 0.0050					
				4/27/2021	4/12/2021	PURC		50,000,000.00	49,999,895.85	0.00	0.00	(49,999,895.83)
1109841	US TREASURY N/B	/DEUTSCHE	TBILL				0.0050 / 0.0050					
				4/27/2021	4/12/2021	PURC		50,000,000.00	49,999,895.85	0.00	0.00	(49,999,895.83)
1109842	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0070 / 0.0070					
				5/13/2021	4/12/2021	PURC		50,000,000.00	49,999,698.60	0.00	0.00	(49,999,698.61)
1109843	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL				0.0011 / 0.0011					
				5/11/2021	4/12/2021	PURC		30,000,000.00	29,999,973.42	0.00	0.00	(29,999,973.42)
1109989	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0100 / 0.0100					
				5/11/2021	4/13/2021	PURC		50,000,000.00	49,999,611.10	0.00	0.00	(49,999,611.11)

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Fund: County Money Mkt Fnd												
1109990	US TREASURY N/B	/BNP PARIBAS	TBILL	5/13/2021	4/13/2021	PURC	0.0080 / 0.0080	50,000,000.00	49,999,666.65	0.00	0.00	(49,999,666.67)
1109991	US TREASURY N/B	/BNP PARIBAS	TBILL	5/11/2021	4/13/2021	PURC	0.0100 / 0.0100	50,000,000.00	49,999,611.10	0.00	0.00	(49,999,611.11)
1109992	US TREASURY N/B	/BNP PARIBAS	TBILL	5/13/2021	4/13/2021	PURC	0.0080 / 0.0080	50,000,000.00	49,999,666.65	0.00	0.00	(49,999,666.67)
1110175	US TREASURY N/B	/DEUTSCHE	TBILL	4/29/2021	4/14/2021	PURC	0.0050 / 0.0050	50,000,000.00	49,999,895.85	0.00	0.00	(49,999,895.83)
1110177	US TREASURY N/B	/BNP PARIBAS	TBILL	5/20/2021	4/14/2021	PURC	0.0070 / 0.0070	27,000,000.00	26,999,811.00	0.00	0.00	(26,999,811.00)
1110178	US TREASURY N/B	/DEUTSCHE	TBILL	5/13/2021	4/14/2021	PURC	0.0080 / 0.0080	20,000,000.00	19,999,871.10	0.00	0.00	(19,999,871.11)
1107705	US TREASURY N/B	/BNP PARIBAS	TBILL	4/15/2021	4/15/2021	MAT	0.0110 / 0.0110	(50,000,000.00)	(49,999,694.44)	0.00	(305.56)	50,000,000.00
1110400	US TREASURY N/B	/BNP PARIBAS	TBILL	5/6/2021	4/15/2021	PURC	0.0070 / 0.0070	50,000,000.00	49,999,795.85	0.00	0.00	(49,999,795.83)
1110402	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	5/6/2021	4/15/2021	PURC	0.0050 / 0.0050	50,000,000.00	49,999,854.15	0.00	0.00	(49,999,854.17)
1110403	FHLB DISC CORP	/DEUTSCHE	AGDN	4/28/2021	4/15/2021	PURC	0.0050 / 0.0050	37,855,000.00	37,854,931.63	0.00	0.00	(37,854,931.65)
1110404	FHLB DISC CORP	/DEUTSCHE	AGDN	4/26/2021	4/15/2021	PURC	0.0050 / 0.0050	19,360,000.00	19,359,970.42	0.00	0.00	(19,359,970.42)
1109101	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	4/16/2021	4/16/2021	MAT	0.0070 / 0.0070	(50,000,000.00)	(49,999,902.78)	0.00	(97.22)	50,000,000.00
1109102	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	4/16/2021	4/16/2021	MAT	0.0070 / 0.0070	(16,000,000.00)	(15,999,968.89)	0.00	(31.11)	16,000,000.00
1110931	US TREASURY N/B	/RBC	TBILL	5/18/2021	4/20/2021	PURC	0.0060 / 0.0060	44,000,000.00	43,999,794.65	0.00	0.00	(43,999,794.67)
1109103	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	4/21/2021	4/21/2021	MAT	0.0100 / 0.0100	(16,100,000.00)	(16,099,932.92)	0.00	(67.08)	16,100,000.00
1109105	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0100 / 0.0100					

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Fund: County Money Mkt Fnd												
1109270	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	4/21/2021	4/21/2021	MAT	0.0100 / 0.0100	(13,000,000.00)	(12,999,945.83)	0.00	(54.17)	13,000,000.00
1111115	US TREASURY N/B	/BANK OF AMERICA NA	TBILL	4/21/2021	4/21/2021	MAT	0.0055 / 0.0055	(20,000,000.00)	(19,999,922.22)	0.00	(77.78)	20,000,000.00
1095860	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	6/1/2021	4/21/2021	PURC	0.0800 / 0.0800	20,000,000.00	19,999,874.72	0.00	0.00	(19,999,874.72)
1104244	US TREASURY N/B	/RBC	TBILL	4/22/2021	4/22/2021	MAT	0.0290 / 0.0290	(50,000,000.00)	(49,986,000.00)	0.00	(14,000.00)	50,000,000.00
1104418	US TREASURY N/B	/DEUTSCHE	TBILL	4/22/2021	4/22/2021	MAT	0.0350 / 0.0350	(50,000,000.00)	(49,997,905.56)	0.00	(2,094.44)	50,000,000.00
1105523	US TREASURY N/B	/BANK OF AMERICA NA	TBILL	4/22/2021	4/22/2021	MAT	0.0255 / 0.0255	(50,000,000.00)	(49,997,520.83)	0.00	(2,479.17)	50,000,000.00
1109271	US TREASURY N/B	/BNP PARIBAS	TBILL	4/22/2021	4/22/2021	MAT	0.0060 / 0.0060	(50,000,000.00)	(49,998,477.08)	0.00	(1,522.92)	50,000,000.00
1109272	US TREASURY N/B	/BNP PARIBAS	TBILL	4/22/2021	4/22/2021	MAT	0.0060 / 0.0060	(50,000,000.00)	(49,999,875.00)	0.00	(125.00)	50,000,000.00
1109273	US TREASURY N/B	/BNP PARIBAS	TBILL	4/22/2021	4/22/2021	MAT	0.0060 / 0.0060	(50,000,000.00)	(49,999,875.00)	0.00	(125.00)	50,000,000.00
1109274	US TREASURY N/B	/BANK OF AMERICA NA	TBILL	4/22/2021	4/22/2021	MAT	0.0050 / 0.0050	(50,000,000.00)	(49,999,875.00)	0.00	(125.00)	50,000,000.00
1109478	US TREASURY N/B	/BANK OF AMERICA NA	TBILL	4/22/2021	4/22/2021	MAT	0.0060 / 0.0060	(50,000,000.00)	(49,999,895.83)	0.00	(104.17)	50,000,000.00
1109479	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	4/22/2021	4/22/2021	MAT	0.0050 / 0.0050	(50,000,000.00)	(49,999,883.33)	0.00	(116.67)	50,000,000.00
1109480	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL	4/22/2021	4/22/2021	MAT	0.0075 / 0.0075	(12,500,000.00)	(12,499,975.69)	0.00	(24.31)	12,500,000.00
				4/22/2021	4/22/2021	MAT		(50,000,000.00)	(49,999,854.17)	0.00	(145.83)	50,000,000.00

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Fund: County Money Mkt Fnd												
1109481	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL				0.0080 / 0.0080					
				4/22/2021	4/22/2021	MAT		(50,000,000.00)	(49,999,844.44)	0.00	(155.56)	50,000,000.00
1110404	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0050 / 0.0050					
				4/26/2021	4/26/2021	MAT		(19,360,000.00)	(19,359,970.42)	0.00	(29.58)	19,360,000.00
1109840	US TREASURY N/B	/DEUTSCHE	TBILL				0.0050 / 0.0050					
				4/27/2021	4/27/2021	MAT		(50,000,000.00)	(49,999,895.83)	0.00	(104.17)	50,000,000.00
1109841	US TREASURY N/B	/DEUTSCHE	TBILL				0.0050 / 0.0050					
				4/27/2021	4/27/2021	MAT		(50,000,000.00)	(49,999,895.83)	0.00	(104.17)	50,000,000.00
1111928	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0020 / 0.0020					
				5/21/2021	4/27/2021	PURC		25,000,000.00	24,999,966.68	0.00	0.00	(24,999,966.67)
1111929	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0040 / 0.0040					
				5/24/2021	4/27/2021	PURC		39,342,000.00	39,341,881.97	0.00	0.00	(39,341,881.97)
1111931	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0020 / 0.0020					
				5/7/2021	4/27/2021	PURC		20,000,000.00	19,999,988.88	0.00	0.00	(19,999,988.89)
1111932	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				5/27/2021	4/27/2021	PURC		10,600,000.00	10,599,955.83	0.00	0.00	(10,599,955.83)
1109838	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0100 / 0.0100					
				4/28/2021	4/28/2021	MAT		(8,405,000.00)	(8,404,962.64)	0.00	(37.36)	8,405,000.00
1109839	FHLB DISC CORP	/MIZUHO	AGDN				0.0100 / 0.0100					
				4/28/2021	4/28/2021	MAT		(6,443,000.00)	(6,442,971.36)	0.00	(28.64)	6,443,000.00
1110403	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0050 / 0.0050					
				4/28/2021	4/28/2021	MAT		(37,855,000.00)	(37,854,931.65)	0.00	(68.35)	37,855,000.00
1107306	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0070 / 0.0070					
				4/29/2021	4/29/2021	MAT		(50,000,000.00)	(49,999,640.28)	0.00	(359.72)	50,000,000.00
1109668	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0050 / 0.0050					
				4/29/2021	4/29/2021	MAT		(26,301,000.00)	(26,300,926.94)	0.00	(73.06)	26,301,000.00
1109669	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0050 / 0.0050					
				4/29/2021	4/29/2021	MAT		(50,000,000.00)	(49,999,861.11)	0.00	(138.89)	50,000,000.00

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Fund: County Money Mkt Fnd												
1109670	FHLB DISC CORP	/CITIGROUP	AGDN				0.0050 / 0.0050					
		GLOBAL MARKETS										
				4/29/2021	4/29/2021	MAT		(50,000,000.00)	(49,999,861.11)	0.00	(138.89)	50,000,000.00
1110175	US TREASURY N/B	/DEUTSCHE	TBILL				0.0050 / 0.0050					
				4/29/2021	4/29/2021	MAT		(50,000,000.00)	(49,999,895.83)	0.00	(104.17)	50,000,000.00
1112316	US TREASURY N/B	/RBC	TBILL				0.0020 / 0.0020					
				7/1/2021	4/29/2021	PURC		50,000,000.00	49,999,825.00	0.00	0.00	(49,999,825.00)
1112318	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0020 / 0.0020					
				6/15/2021	4/29/2021	PURC		50,000,000.00	49,999,869.45	0.00	0.00	(49,999,869.44)
1112566	US TREASURY N/B	/RBC	TBILL				0.0030 / 0.0030					
				6/22/2021	4/30/2021	PURC		50,000,000.00	49,999,779.15	0.00	0.00	(49,999,779.17)
1112567	US TREASURY N/B	/RBC	TBILL				0.0030 / 0.0030					
				6/22/2021	4/30/2021	PURC		50,000,000.00	49,999,779.15	0.00	0.00	(49,999,779.17)
1112568	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0030 / 0.0030					
				6/10/2021	4/30/2021	PURC		50,000,000.00	49,999,829.15	0.00	0.00	(49,999,829.17)
1112569	US TREASURY N/B	/RBC	TBILL				0.0030 / 0.0030					
				6/24/2021	4/30/2021	PURC		50,000,000.00	49,999,770.85	0.00	0.00	(49,999,770.83)
Sub Total:								630,942,000.00	630,958,820.33	0.00	(23,479.66)	(630,935,340.72)
Fund: Extended Fund												
1108607	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0320 / 0.0320					
				9/30/2021	4/1/2021	PURC		49,800,000.00	49,791,943.46	0.00	0.00	(49,791,943.47)
1108608	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0320 / 0.0320					
				9/30/2021	4/1/2021	PURC		38,800,000.00	38,793,723.01	0.00	0.00	(38,793,723.02)
1108609	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0320 / 0.0320					
				9/30/2021	4/1/2021	PURC		50,000,000.00	49,991,911.10	0.00	0.00	(49,991,911.11)
1086372	FED FARM CR BK	/MORGAN STANLEY	AGNF1				0.2000 / 0.2468					
				10/2/2023	4/2/2021	INT		0.00	0.00	0.00	(31,775.00)	31,775.00
1086530	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				0.2000 / 0.2541					
				10/2/2023	4/2/2021	INT		0.00	0.00	0.00	(27,345.00)	27,345.00
1008596	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.2300 / 2.3930					
				4/5/2021	4/5/2021	INT		0.00	0.00	0.00	(301,050.00)	301,050.00
				4/5/2021	4/5/2021	MAT		(27,000,000.00)	(26,914,545.00)	0.00	(85,455.00)	27,000,000.00
1108899	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0150 / 0.0150					

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Fund:		Extended Fund										
1108900	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	5/28/2021	4/5/2021	PURC	0.0100 / 0.0100	39,000,000.00	38,999,138.76	0.00	0.00	(38,999,138.75)
1108901	FHLB DISC CORP	/JP MORGAN CHASE BANK, NA	AGDN	4/30/2021	4/5/2021	PURC	0.0150 / 0.0150	50,000,000.00	49,999,652.80	0.00	0.00	(49,999,652.78)
1108902	FHLB DISC CORP	/MIZUHO	AGDN	5/28/2021	4/5/2021	PURC	0.0150 / 0.0150	25,000,000.00	24,999,447.93	0.00	0.00	(24,999,447.92)
1108904	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	5/28/2021	4/5/2021	PURC	0.0100 / 0.0100	50,000,000.00	49,998,895.85	0.00	0.00	(49,998,895.83)
1094511	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB	4/30/2021	4/5/2021	PURC	0.0800 / 0.0800	50,000,000.00	49,999,652.80	0.00	0.00	(49,999,652.78)
1094512	US TREASURY N/B	/BNY Mellon Capital Market	CMB	4/6/2021	4/6/2021	MAT	0.0800 / 0.0800	(26,000,000.00)	(25,993,124.44)	0.00	(6,875.56)	26,000,000.00
1102164	US TREASURY N/B	/BANK OF AMERICA NA	TBILL	4/6/2021	4/6/2021	MAT	0.0365 / 0.0365	(50,000,000.00)	(49,986,777.78)	0.00	(13,222.22)	50,000,000.00
1109083	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TRBDME	4/6/2021	4/6/2021	MAT	1.5000 / 0.0477	(50,000,000.00)	(49,997,211.81)	0.00	(2,788.19)	50,000,000.00
1109084	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TRBDME	11/30/2021	4/6/2021	PURC	1.5000 / 0.0477	50,000,000.00	50,472,656.25	261,675.82	0.00	(50,734,332.07)
1109085	US TREASURY N/B	/MORGAN STANLEY	TRBDME	11/30/2021	4/6/2021	PURC	1.5000 / 0.0418	50,000,000.00	50,472,656.25	261,675.82	0.00	(50,734,332.07)
1109086	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	11/30/2021	4/6/2021	PURC	0.0250 / 0.0250	50,000,000.00	50,474,609.35	261,675.85	0.00	(50,736,285.20)
1109087	US TREASURY N/B	/BNP PARIBAS	TBILL	9/30/2021	4/6/2021	PURC	0.0260 / 0.0260	50,000,000.00	49,993,854.15	0.00	0.00	(49,993,854.17)
1109088	US TREASURY N/B	/BNP PARIBAS	TBILL	9/30/2021	4/6/2021	PURC	0.0120 / 0.0120	50,000,000.00	49,993,608.35	0.00	0.00	(49,993,608.33)

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Fund:	Extended Fund											
1109089	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL	7/29/2021	4/6/2021	PURC	0.0074 / 0.0074	50,000,000.00	49,998,100.00	0.00	0.00	(49,998,100.00)
1109090	US TREASURY N/B	/RBC	CMB	6/3/2021	4/6/2021	PURC	0.0080 / 0.0080	28,250,000.00	28,249,663.20	0.00	0.00	(28,249,663.20)
1109106	US TREASURY N/B	/MORGAN STANLEY	CMB	7/6/2021	4/6/2021	PURC	0.0105 / 0.0105	50,000,000.00	49,998,988.90	0.00	0.00	(49,998,988.89)
1063507	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1	7/6/2021	4/6/2021	PURC	1.3750 / 0.6534	18,000,000.00	17,999,522.24	0.00	0.00	(17,999,522.25)
1100735	US TREASURY N/B	/BNP PARIBAS	TBILL	10/7/2021	4/7/2021	INT	0.0510 / 0.0510	0.00	0.00	0.00	(194,507.50)	194,507.50
1100736	US TREASURY N/B	/BNP PARIBAS	TBILL	4/8/2021	4/8/2021	MAT	0.0500 / 0.0500	(50,000,000.00)	(49,995,112.50)	0.00	(4,887.50)	50,000,000.00
968917	FED FARM CR BK	/FTN FINANCIAL	AGNF1	4/8/2021	4/8/2021	MAT	2.7000 / 2.8142	(50,000,000.00)	(49,995,208.33)	0.00	(4,791.67)	50,000,000.00
969725	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1	4/9/2021	4/9/2021	INT	2.7000 / 2.7852	0.00	0.00	0.00	(148,230.00)	148,230.00
				4/9/2021	4/9/2021	MAT		(10,980,000.00)	(10,947,718.80)	0.00	(32,281.20)	10,980,000.00
				4/9/2021	4/9/2021	INT		0.00	0.00	0.00	(337,500.00)	337,500.00
1038604	FED FARM CR BK	/FTN FINANCIAL	AGNF1	4/9/2021	4/9/2021	MAT	1.3750 / 1.4370	(25,000,000.00)	(24,945,500.00)	0.00	(54,500.00)	25,000,000.00
1038605	FED FARM CR BK	/FTN FINANCIAL	AGNF1	10/11/2022	4/11/2021	INT	1.3750 / 1.3921	0.00	0.00	0.00	(68,750.00)	68,750.00
981584	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	10/11/2022	4/11/2021	INT	3.0000 / 3.0228	0.00	0.00	0.00	(343,750.00)	343,750.00
981585	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	10/12/2021	4/12/2021	INT	3.0000 / 3.0228	0.00	0.00	0.00	(600,000.00)	600,000.00
981586	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	10/12/2021	4/12/2021	INT	3.0000 / 3.0228	0.00	0.00	0.00	(112,500.00)	112,500.00
				10/12/2021	4/12/2021	INT		0.00	0.00	0.00	(112,500.00)	112,500.00

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Fund:	Extended Fund											
1009770	FANNIE MAE	/GREAT PACIFIC SECURITIES	AGNF1				2.2500 / 2.3639					
				4/12/2022	4/12/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1009774	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				2.2500 / 2.3639					
				4/12/2022	4/12/2021	INT		0.00	0.00	0.00	(562,500.00)	562,500.00
1009775	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				2.2500 / 2.3639					
				4/12/2022	4/12/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1010168	FANNIE MAE	/TD SECURITIES	AGNF1				2.2500 / 2.4307					
				4/12/2022	4/12/2021	INT		0.00	0.00	0.00	(146,250.00)	146,250.00
1010410	FANNIE MAE	/TD SECURITIES	AGNF1				2.2500 / 2.4305					
				4/12/2022	4/12/2021	INT		0.00	0.00	0.00	(303,750.00)	303,750.00
1094513	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0600 / 0.0600					
				4/12/2021	4/12/2021	MAT		(20,000,000.00)	(19,995,833.33)	0.00	(4,166.67)	20,000,000.00
1094514	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0600 / 0.0600					
				4/12/2021	4/12/2021	MAT		(50,000,000.00)	(49,989,583.33)	0.00	(10,416.67)	50,000,000.00
1094515	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0600 / 0.0600					
				4/12/2021	4/12/2021	MAT		(50,000,000.00)	(49,989,583.33)	0.00	(10,416.67)	50,000,000.00
1097487	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	CMB				0.0780 / 0.0780					
				4/13/2021	4/13/2021	MAT		(50,000,000.00)	(49,989,275.00)	0.00	(10,725.00)	50,000,000.00
1109988	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.1912					
				4/13/2023	4/13/2021	PURC		50,000,000.00	49,934,000.00	0.00	0.00	(49,934,000.00)
1097181	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0600 / 0.0600					
				4/14/2021	4/14/2021	MAT		(50,000,000.00)	(49,991,250.00)	0.00	(8,750.00)	50,000,000.00
1098063	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0600 / 0.0600					

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Fund: Extended Fund												
				4/14/2021	4/14/2021	MAT		(40,000,000.00)	(39,993,533.33)	0.00	(6,466.67)	40,000,000.00
1106791	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0070 / 0.0070					
				4/14/2021	4/14/2021	MAT		(27,700,000.00)	(27,699,854.58)	0.00	(145.42)	27,700,000.00
1110176	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0190 / 0.0190					
				7/14/2021	4/14/2021	PURC		20,000,000.00	19,999,039.44	0.00	0.00	(19,999,039.44)
1110179	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.1250 / 0.1832					
				5/15/2023	4/14/2021	PURC		50,000,000.00	49,939,453.10	25,897.82	0.00	(49,965,350.92)
967575	WAL-MART STORES INC	/BNY Mellon Capital Market	MTN				4.2500 / 2.8664					
				4/15/2021	4/15/2021	INT		0.00	0.00	0.00	(85,000.00)	85,000.00
				4/15/2021	4/15/2021	MAT		(4,000,000.00)	(4,144,920.00)	0.00	144,920.00	4,000,000.00
1002587	US TREASURY N/B	/MORGAN STANLEY	TRBDI				2.3750 / 2.5032					
				4/15/2021	4/15/2021	INT		0.00	0.00	0.00	(237,500.00)	237,500.00
				4/15/2021	4/15/2021	MAT		(20,000,000.00)	(19,946,875.00)	0.00	(53,125.00)	20,000,000.00
1038663	FED FARM CR BK	/RBC	AGNF1				1.5000 / 1.5068					
				4/15/2021	4/15/2021	INT		0.00	0.00	0.00	(60,937.50)	60,937.50
				4/15/2021	4/15/2021	MAT		(8,125,000.00)	(8,124,187.50)	0.00	(812.50)	8,125,000.00
1056549	FANNIE MAE	/MORGAN STANLEY	AGNF1				1.6250 / 1.4722					
				10/15/2024	4/15/2021	INT		0.00	0.00	0.00	(37,415.63)	37,415.63
1056550	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				1.6250 / 1.4705					
				10/15/2024	4/15/2021	INT		0.00	0.00	0.00	(40,625.00)	40,625.00
1056551	FANNIE MAE	/TD SECURITIES	AGNF1				1.6250 / 1.5218					
				10/15/2024	4/15/2021	INT		0.00	0.00	0.00	(325,000.00)	325,000.00
1095114	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0750 / 0.0750					
				4/15/2021	4/15/2021	MAT		(25,000,000.00)	(24,993,489.58)	0.00	(6,510.42)	25,000,000.00
1110401	US TREASURY N/B	/BNYC	TBILL				0.0100 / 0.0100					
				5/25/2021	4/15/2021	PURC		50,000,000.00	49,999,444.45	0.00	0.00	(49,999,444.44)
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.4814 / 2.5496					
				7/16/2021	4/16/2021	INT		0.00	0.00	0.00	(91.39)	91.39

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Fund:	Extended Fund											
1087999	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.1250 / 0.2499					
				10/16/2023	4/16/2021	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1088000	FREDDIE MAC	/TD SECURITIES	AGNF1				0.1250 / 0.2499					
				10/16/2023	4/16/2021	INT		0.00	0.00	0.00	(10,625.00)	10,625.00
1010450	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.3300 / 2.3563					
				10/18/2022	4/18/2021	INT		0.00	0.00	0.00	(262,125.00)	262,125.00
982777	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0000 / 3.0290					
				10/19/2021	4/19/2021	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
982778	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0000 / 3.0190					
				10/19/2021	4/19/2021	INT		0.00	0.00	0.00	(300,000.00)	300,000.00
982999	FED FARM CR BK	/DEUTSCHE	AGNF1				3.0000 / 3.0542					
				10/19/2021	4/19/2021	INT		0.00	0.00	0.00	(30,750.00)	30,750.00
984265	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 2.9444					
				10/19/2021	4/19/2021	INT		0.00	0.00	0.00	(600,000.00)	600,000.00
1097488	US TREASURY N/B	/BNP PARIBAS	CMB				0.0740 / 0.0740					
				4/20/2021	4/20/2021	MAT		(50,000,000.00)	(49,989,105.56)	0.00	(10,894.44)	50,000,000.00
1110932	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.0250 / 0.0246					
				8/20/2021	4/20/2021	PURC		30,000,000.00	30,000,000.00	0.00	0.00	(30,000,000.00)
1088786	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.1912					
				10/21/2022	4/21/2021	INT		0.00	0.00	0.00	(16,159.72)	16,159.72
1097182	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0750 / 0.0750					
				4/22/2021	4/22/2021	MAT		(50,000,000.00)	(49,988,229.17)	0.00	(11,770.83)	50,000,000.00
1097183	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0700 / 0.0700					
				4/22/2021	4/22/2021	MAT		(50,000,000.00)	(49,989,013.89)	0.00	(10,986.11)	50,000,000.00
1097184	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0730 / 0.0730					
				4/22/2021	4/22/2021	MAT		(50,000,000.00)	(49,988,543.06)	0.00	(11,456.94)	50,000,000.00
1098817	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0755 / 0.0755					
				4/22/2021	4/22/2021	MAT		(30,000,000.00)	(29,993,834.17)	0.00	(6,165.83)	30,000,000.00

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Fund:	Extended Fund											
1098818	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0755 / 0.0755					
				4/22/2021	4/22/2021	MAT		(50,000,000.00)	(49,989,723.61)	0.00	(10,276.39)	50,000,000.00
1099284	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0800 / 0.0800					
				4/22/2021	4/22/2021	MAT		(50,000,000.00)	(49,989,666.67)	0.00	(10,333.33)	50,000,000.00
1100498	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0575 / 0.0575					
				4/22/2021	4/22/2021	MAT		(50,000,000.00)	(49,993,291.67)	0.00	(6,708.33)	50,000,000.00
1111298	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TRBDME				1.1250 / 0.0567					
				2/28/2022	4/22/2021	PURC		50,000,000.00	50,457,031.25	81,012.23	0.00	(50,538,043.48)
1111299	US TREASURY N/B	/MORGAN STANLEY	TRBDME				1.1250 / 0.0567					
				2/28/2022	4/22/2021	PURC		50,000,000.00	50,457,031.25	81,012.23	0.00	(50,538,043.48)
1111300	US TREASURY N/B	/BNY Mellon Capital Market	CMB				0.0140 / 0.0140					
				8/10/2021	4/22/2021	PURC		15,000,000.00	14,999,358.33	0.00	0.00	(14,999,358.33)
1111301	US TREASURY N/B	/BNP PARIBAS	CMB				0.0140 / 0.0140					
				8/10/2021	4/22/2021	PURC		50,000,000.00	49,997,861.10	0.00	0.00	(49,997,861.11)
1111302	US TREASURY N/B	/DEUTSCHE	TRBDME				1.1250 / 0.0567					
				2/28/2022	4/22/2021	PURC		50,000,000.00	50,457,031.25	81,012.23	0.00	(50,538,043.48)
1111303	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0250 / 0.0250					
				10/7/2021	4/22/2021	PURC		50,000,000.00	49,994,166.65	0.00	0.00	(49,994,166.67)
953988	FED FARM CR BK	/DEUTSCHE	AGNF1				2.6250 / 2.6767					
				4/23/2021	4/23/2021	INT		0.00	0.00	0.00	(65,625.00)	65,625.00
				4/23/2021	4/23/2021	MAT		(5,000,000.00)	(4,992,600.00)	0.00	(7,400.00)	5,000,000.00
1007494	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.7500 / 2.2326					
				4/25/2022	4/25/2021	INT		0.00	0.00	0.00	(60,802.50)	60,802.50
1112120	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.6900 / 0.6900					
				4/28/2025	4/28/2021	PURC		20,000,000.00	20,000,000.00	0.00	0.00	(20,000,000.00)
1095113	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0750 / 0.0750					
				4/29/2021	4/29/2021	MAT		(50,000,000.00)	(49,985,520.83)	0.00	(14,479.17)	50,000,000.00

Deals [Transaction Type] = SE

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

Transaction Date From 01-Apr-2021 To 30-Apr-2021

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
1100737	US TREASURY N/B	/BNP PARIBAS	TBILL	4/29/2021	4/29/2021	MAT	0.0480 / 0.0480	(50,000,000.00)	(49,994,000.00)	0.00	(6,000.00)	50,000,000.00
1106795	US TREASURY N/B	/BNP PARIBAS	TBILL	4/29/2021	4/29/2021	MAT	0.0070 / 0.0070	(27,700,000.00)	(27,699,773.78)	0.00	(226.22)	27,700,000.00
1112317	US TREASURY N/B	/MORGAN STANLEY	TRBDME	1/31/2023	4/29/2021	PURC	0.1250 / 0.1473	50,000,000.00	49,980,468.75	15,193.37	0.00	(49,995,662.12)
1112319	US TREASURY N/B	/BNP PARIBAS	TRBDME	1/31/2023	4/29/2021	PURC	0.1250 / 0.1473	50,000,000.00	49,980,468.75	15,193.37	0.00	(49,995,662.12)
1112320	US TREASURY N/B	/BANK OF AMERICA NA	TRBDI	5/15/2023	4/29/2021	PURC	0.1250 / 0.1748	50,000,000.00	49,949,218.75	28,487.57	0.00	(49,977,706.32)
1112327	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	4/29/2025	4/29/2021	PURC	0.6800 / 0.6800	40,000,000.00	40,000,000.00	0.00	0.00	(40,000,000.00)
939579	US TREASURY N/B	/BANK OF AMERICA	TRBDME	4/30/2022	4/30/2021	INT	1.8750 / 2.3812	0.00	0.00	0.00	(468,750.00)	468,750.00
990979	FANNIE MAE	/FTN FINANCIAL	AGNF1	4/30/2021	4/30/2021	INT	1.7500 / 2.8418	0.00	0.00	0.00	(17,500.00)	17,500.00
				4/30/2021	4/30/2021	MAT		(2,000,000.00)	(1,950,000.00)	0.00	(50,000.00)	2,000,000.00
1052661	COUNTY OF ORANGE	/	OCPOB2020A	4/30/2021	4/30/2021	INT	1.8200 / 1.8231	0.00	0.00	0.00	(533,544.83)	533,544.83
				4/30/2021	4/30/2021	MAT		(115,974,000.00)	(115,974,000.00)	0.00	0.00	115,974,000.00
1099473	FHLB DISC CORP	/DAIWA	AGDN	4/30/2021	4/30/2021	MAT	0.0600 / 0.0600	(50,000,000.00)	(49,991,666.67)	0.00	(8,333.33)	50,000,000.00
1100184	US TREASURY N/B	/MORGAN STANLEY	TRBDME	4/30/2021	4/30/2021	INT	1.3750 / 0.0509	0.00	0.00	0.00	(343,750.00)	343,750.00
				4/30/2021	4/30/2021	MAT		(50,000,000.00)	(50,171,875.00)	0.00	171,875.00	50,000,000.00
1100897	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	4/30/2021	4/30/2021	MAT	0.0650 / 0.0650	(50,000,000.00)	(49,992,055.56)	0.00	(7,944.44)	50,000,000.00
1101055	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	4/30/2021	4/30/2021	MAT	0.0500 / 0.0500	(50,000,000.00)	(49,993,958.33)	0.00	(6,041.67)	50,000,000.00

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Transaction Date From 01-Apr-2021 To 30-Apr-2021

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
1104415	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0250 / 0.0250					
				4/30/2021	4/30/2021	MAT		(34,700,000.00)	(34,698,578.26)	0.00	(1,421.74)	34,700,000.00
1105178	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0300 / 0.0300					
				4/30/2021	4/30/2021	MAT		(50,000,000.00)	(49,997,791.67)	0.00	(2,208.33)	50,000,000.00
1106793	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0050 / 0.0050					
				4/30/2021	4/30/2021	MAT		(50,000,000.00)	(49,999,701.39)	0.00	(298.61)	50,000,000.00
1106794	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0050 / 0.0050					
				4/30/2021	4/30/2021	MAT		(50,000,000.00)	(49,999,701.39)	0.00	(298.61)	50,000,000.00
1108900	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0100 / 0.0100					
				4/30/2021	4/30/2021	MAT		(50,000,000.00)	(49,999,652.78)	0.00	(347.22)	50,000,000.00
1108904	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0100 / 0.0100					
				4/30/2021	4/30/2021	MAT		(50,000,000.00)	(49,999,652.78)	0.00	(347.22)	50,000,000.00
Sub Total:								(325,329,000.00)	(322,622,922.41)	1,112,836.31	(7,701,339.19)	329,211,425.32
Fund:		Educational Money Mkt Fnd										
1107702	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL				0.0075 / 0.0075					
				4/1/2021	4/1/2021	MAT		(35,000,000.00)	(34,999,956.25)	0.00	(43.75)	35,000,000.00
1108606	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				4/9/2021	4/1/2021	PURC		50,000,000.00	49,999,944.45	0.00	0.00	(49,999,944.44)
1108903	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0070 / 0.0070					
				4/16/2021	4/5/2021	PURC		35,000,000.00	34,999,925.14	0.00	0.00	(34,999,925.14)
1105232	US TREASURY N/B	/DEUTSCHE	TBILL				0.0275 / 0.0275					
				4/6/2021	4/6/2021	MAT		(20,000,000.00)	(19,999,572.22)	0.00	(427.78)	20,000,000.00
1108606	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				4/9/2021	4/9/2021	MAT		(50,000,000.00)	(49,999,944.44)	0.00	(55.56)	50,000,000.00

County of Orange
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Detail Transaction Report

Transaction Date From 01-Apr-2021 To 30-Apr-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												
1108207	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0040 / 0.0040					
				4/14/2021	4/14/2021	MAT		(30,190,000.00)	(30,189,949.68)	0.00	(50.32)	30,190,000.00
1107703	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL				0.0075 / 0.0075					
				4/15/2021	4/15/2021	MAT		(30,000,000.00)	(29,999,875.00)	0.00	(125.00)	30,000,000.00
1110396	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0100 / 0.0100					
				5/10/2021	4/15/2021	PURC		31,000,000.00	30,999,784.71	0.00	0.00	(30,999,784.72)
1110398	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0075 / 0.0075					
				5/6/2021	4/15/2021	PURC		50,000,000.00	49,999,781.25	0.00	0.00	(49,999,781.25)
1110399	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0050 / 0.0050					
				4/26/2021	4/15/2021	PURC		10,000,000.00	9,999,984.72	0.00	0.00	(9,999,984.72)
1108206	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0040 / 0.0040					
				4/16/2021	4/16/2021	MAT		(1,340,000.00)	(1,339,997.47)	0.00	(2.53)	1,340,000.00
1108903	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0070 / 0.0070					
				4/16/2021	4/16/2021	MAT		(35,000,000.00)	(34,999,925.14)	0.00	(74.86)	35,000,000.00
1110789	FHLB DISC CORP	/BANK OF AMERICA NA	AGDN				0.0050 / 0.0050					
				5/7/2021	4/19/2021	PURC		10,000,000.00	9,999,975.00	0.00	0.00	(9,999,975.00)
1107307	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0070 / 0.0070					
				4/20/2021	4/20/2021	MAT		(12,000,000.00)	(11,999,934.67)	0.00	(65.33)	12,000,000.00
1107704	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0050 / 0.0050					
				4/21/2021	4/21/2021	MAT		(15,000,000.00)	(14,999,945.83)	0.00	(54.17)	15,000,000.00
1108204	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0050 / 0.0050					
				4/23/2021	4/23/2021	MAT		(2,101,000.00)	(2,100,993.00)	0.00	(7.00)	2,101,000.00
1110399	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0050 / 0.0050					
				4/26/2021	4/26/2021	MAT		(10,000,000.00)	(9,999,984.72)	0.00	(15.28)	10,000,000.00
1106789	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0080 / 0.0080					
				4/29/2021	4/29/2021	MAT		(40,000,000.00)	(39,999,626.67)	0.00	(373.33)	40,000,000.00

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

Transaction Date From 01-Apr-2021 To 30-Apr-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												
1112565	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0020 / 0.0020					
				5/25/2021	4/30/2021	PURC		50,000,000.00	49,999,930.55	0.00	0.00	(49,999,930.56)
1112570	US TREASURY N/B	/RBC	TBILL				0.0010 / 0.0010					
				5/25/2021	4/30/2021	PURC		50,000,000.00	49,999,965.30	0.00	0.00	(49,999,965.28)
1112571	US TREASURY N/B	/RBC	TBILL				0.0030 / 0.0030					
				6/15/2021	4/30/2021	PURC		50,000,000.00	49,999,808.35	0.00	0.00	(49,999,808.33)
1112572	US TREASURY N/B	/BANK OF AMERICA NA	TBILL				0.0005 / 0.0005					
				5/27/2021	4/30/2021	PURC		50,000,000.00	49,999,981.25	0.00	0.00	(49,999,981.25)
1112573	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0030 / 0.0030					
				6/3/2021	4/30/2021	PURC		50,000,000.00	49,999,858.35	0.00	0.00	(49,999,858.33)
1112574	US TREASURY N/B	/RBC	TBILL				0.0005 / 0.0005					
				6/8/2021	4/30/2021	PURC		50,000,000.00	49,999,972.90	0.00	0.00	(49,999,972.92)
Sub Total:								205,369,000.00	205,369,206.87	0.00	(1,294.91)	(205,367,911.94)
Fund: 283-John Wayne Airport												
1110397	US TREASURY N/B	/BANK OF AMERICA NA	TBILL				0.0120 / 0.0120					
				6/8/2021	4/15/2021	PURC		3,300,000.00	3,299,940.60	0.00	0.00	(3,299,940.60)
1106995	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				4/16/2021	4/16/2021	MAT		(5,000,000.00)	(4,999,980.56)	0.00	(19.44)	5,000,000.00
Sub Total:								(1,700,000.00)	(1,700,039.96)	0.00	(19.44)	1,700,059.40
Fund: 650-Fountain Valley SD40												
937819	US TREASURY N/B	/BANK OF AMERICA	TRBDME				2.0000 / 2.3398					
				10/31/2022	4/30/2021	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
Sub Total:								0.00	0.00	0.00	(35,000.00)	35,000.00
Grand Total:								509,282,000.00	512,005,064.84	1,112,836.31	(7,761,133.20)	(505,356,767.94)

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Apr-2021 to 30-Apr-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692 INVESCO STIC GOVERNMENT & AGENCY						
4/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	40,000,000.00	09474	INVESCO STIC GOVT & AGY PORTFOLIO	1109473
4/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,000,000.00	12578	INVESCO STIC GOVT & AGY PORTFOLIO	1112577
Sub Total Amount Per Account:			90,000,000.00			
AIM#51103-694 INVESCO STIC GOVERNMENT & AGENCY						
4/27/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(13,230,000.00)	11923	INVESCO STIC GOVT & AGY PORTFOLIO	1111922
4/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,000,000.00	12314	INVESCO STIC GOVT & AGY PORTFOLIO	1112313
4/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	42,000,000.00	12582	INVESCO STIC GOVT & AGY PORTFOLIO	1112581
Sub Total Amount Per Account:			29,770,000.00			
AIM#51104-JWA INVESCO STIC GOVERNMENT & AGENCY						
4/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,000,000.00	10460	INVESCO STIC GOVT & AGY PORTFOLIO	1110459
Sub Total Amount Per Account:			5,000,000.00			
GS283 GOLDMAN SACHS - JWA MMF						
4/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,280,000.00)		GOLDMAN SACHS FINL SQ GOVT	1110395
Sub Total Amount Per Account:			(3,280,000.00)			
GS692 GOLDMAN SACHS - COUNTY MMF						
4/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	60,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1109477
4/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	30,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1112583
Sub Total Amount Per Account:			90,000,000.00			
GS694 GOLDMAN SACHS - EDUCATIONAL MMF						
4/27/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(790,322.00)		GOLDMAN SACHS FINL SQ GOVT	1111924
4/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1112315
4/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	38,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1112584
Sub Total Amount Per Account:			36,209,678.00			
Invesco Acct# 51105 OC Treasurer X FUND MMF						
4/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,065,625.00		INVESCO STIC GOVT & AGY PORTFOLIO	1111477
4/26/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	60,802.50		INVESCO STIC GOVT & AGY PORTFOLIO	1111678
Sub Total Amount Per Account:			5,126,427.50			
MORGAN 283 MORGAN STANLEY GOVT 8302-JWA MMF						
4/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(19,940.60)	10391	MORGAN STANLEY INST LIQUIDITY FUND	1110390
Sub Total Amount Per Account:			(19,940.60)			
MS 740200618 OC Treasurer Extended Fund						
4/1/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(49,791,943.47)	08595	MORGAN STANLEY INST LIQUIDITY FUND	1108594

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Apr-2021 to 30-Apr-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
4/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,360,730.41	08800	MORGAN STANLEY INST LIQUIDITY FUND	1108799
4/6/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	51,000,000.00	09079	MORGAN STANLEY INST LIQUIDITY FUND	1109078
4/7/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	194,507.50	09267	MORGAN STANLEY INST LIQUIDITY FUND	1109266
4/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	100,000,000.00	09476	MORGAN STANLEY INST LIQUIDITY FUND	1109475
4/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	36,465,730.00	09664	MORGAN STANLEY INST LIQUIDITY FUND	1109663
4/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	122,812,500.00	09837	MORGAN STANLEY INST LIQUIDITY FUND	1109836
4/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	66,000.00	09984	MORGAN STANLEY INST LIQUIDITY FUND	1109983
4/14/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	47,735,609.64	10172	MORGAN STANLEY INST LIQUIDITY FUND	1110171
4/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,912,033.69	10387	MORGAN STANLEY INST LIQUIDITY FUND	1110386
4/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,466.39	10462	MORGAN STANLEY INST LIQUIDITY FUND	1110461
4/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,342,875.00	10671	MORGAN STANLEY INST LIQUIDITY FUND	1110669
4/20/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	20,000,000.00	10930	MORGAN STANLEY INST LIQUIDITY FUND	1110929
4/21/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	16,159.72	11114	MORGAN STANLEY INST LIQUIDITY FUND	1111113
4/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	63,394,483.45	11297	MORGAN STANLEY INST LIQUIDITY FUND	1111296
4/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(20,000,000.00)	12112	MORGAN STANLEY INST LIQUIDITY FUND	1112111
4/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(62,269,030.56)	12310	MORGAN STANLEY INST LIQUIDITY FUND	1112309
Sub Total Amount Per Account:			<u>321,269,121.77</u>			
NORTHERN TRUST	NORTHERN INST U.S. TREASURY PORTFOLIO					
4/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,114.18)		NORTHERN TRUST COMPANY	1110464
Sub Total Amount Per Account:			<u>(1,114.18)</u>			
Total Amount :			<u>574,074,172.49</u>			



Report of the Schedule of Assets
Held by the County Treasury
June 30, 2020

Orange County Treasury

Independent Auditor’s Report 1

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Independent Auditor’s Report on Internal Control Over Financial Reporting and on Compliance
and Other Matters Based on an Audit of Financial Statements Performed in Accordance
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Independent Auditor's Report

To the Board of Supervisors
County of Orange, California

Report on the Financial Statements

We have audited the accompanying modified cash basis Schedule of Assets Held by the County Treasury (Schedule) of the County of Orange, California (County), as of June 30, 2020, and the related notes to the Schedule.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of the Schedule in accordance with the modified cash basis of accounting described in Note 1; this includes determining that the modified cash basis of accounting is an acceptable basis for the preparation of the Schedule in the circumstances. Management is also responsible for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of the Schedule that is free from material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on the Schedule based on our audit. We conducted our audit in accordance with auditing standards generally accepted in the United States of America and standards applicable to financial audits contained in *Government Auditing Standards*, issued by the Comptroller General of the United States. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the Schedule is free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the Schedule. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the Schedule, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the entity's preparation and fair presentation of the Schedule in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the Schedule.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion


In our opinion, the Schedule referred to above presents fairly, in all material respects, the assets held by the County Treasury of the County of Orange, California, as of June 30, 2020, in accordance with the modified cash basis of accounting described in Note 1.

Basis of Accounting

We draw attention to Note 1 of the Schedule, which describes the basis of accounting used in preparation of the Schedule. The Schedule was prepared on the modified cash basis of accounting, which is a basis of accounting other than accounting principles generally accepted in the United States of America. Our opinion is not modified with respect to this matter.

Other Reporting Required by *Government Auditing Standards*

In accordance with *Government Auditing Standards*, we have also issued a report dated April 22, 2021, on our consideration of the County Treasury's internal control over financial reporting and on our tests of its compliance with certain provisions of laws, regulations, contracts, grant agreements, and other matters. The purpose of that report is solely to describe the scope of our testing of internal control over financial reporting and compliance and the results of that testing, and not to provide an opinion on the effectiveness of the County Treasury's internal control over financial reporting or on compliance. That report is an integral part of an audit performed in accordance with *Government Auditing Standards* in considering the County Treasury's internal control over financial reporting and compliance.

A handwritten signature in cursive script that reads "Eide Bailly LLP".

Laguna Hills, California

April 22, 2021

Orange County Treasury
Schedule of Assets Held by the County Treasury
(Dollar Amounts in Thousands)
June 30, 2020

	OCIF		
	Pooled	Non-Pooled	Total
Cash			
Cash on hand	\$ 63	\$ -	\$ 63
Cash on deposit	26,856	22,957	49,813
Total cash	<u>26,919</u>	<u>22,957</u>	<u>49,876</u>
Investments, Stated at Fair Value			
Pooled Funds	10,200,374	-	10,200,374
Non-Pooled	-	113,397	113,397
Total investments	<u>10,200,374</u>	<u>113,397</u>	<u>10,313,771</u>
Total assets	<u>\$ 10,227,293</u>	<u>\$ 136,354</u>	<u>\$ 10,363,647</u>

Note 1 - Summary of Significant Accounting Policies

DEPOSITS AND INVESTMENTS:

The accompanying Schedule of Assets Held by the County Treasury (Schedule) is intended to separately report deposits and investments in the County Treasury included in the basic financial statements of the County of Orange, State of California (County). For additional disclosure information and contingencies, please refer to the June 30, 2020 publication of the County Comprehensive Annual Report.

The Schedule includes the cash balances of all funds that the Office of the Treasurer-Tax Collector (Treasurer) invests according to California Government Code and the Treasurer's Investment Policy Statement (IPS). These public funds are called the Orange County Investment Fund (OCIF). For reporting purposes, the OCIF is further divided into the Orange County Investment Pool (OCIP) and the Orange County Educational Investment Pool (OCEIP), the latter of which is utilized exclusively by the County's public school and community college districts. The OCIF is maintained for the County and other non-County entities for the purpose of benefiting from economies of scale through pooled investment activities. The pooled funds are not registered with the Securities and Exchange Commission ("SEC") as an investment company.

The Schedule is presented on the modified cash basis, which is a comprehensive basis of accounting other than accounting principles generally accepted in the United States of America (U.S. GAAP). Receipts are recognized when received by the Treasurer; disbursements are recognized when paid by the bank; and the value of investments is stated at fair value. The Schedule's modified cash basis primarily differs from the cash basis of accounting by the amount of outstanding checks of \$157,300 at June 30, 2020.

The Treasurer has stated required investments at fair value in the accompanying Schedule, using the fair value measurement within the fair value hierarchy established by U.S. GAAP.

The Treasurer values participants' shares in the pools using an amortized cost basis. Specifically, the pools distribute income to participants based on their relative participation during the period. Income is calculated based on (1) realized investment gains and losses calculated on an amortized cost basis, (2) interest income based on stated rates (both paid and accrued), (3) amortization of discounts and premiums on a straight-line basis, and reduced by (4) actual administrative cost of such investing, depositing or handling of funds. This method differs from the fair value method used to value investments in this Schedule because the amortized cost method does not distribute to participants all unrealized gains and losses in the fair values of the pools' investments.

Note 2 - Deposits and Investments

The Treasurer is responsible for authorizing all County bank accounts and pursuant to California Government Code (CGC) Sections 27000.1 – 27000.5, 27130 – 27137, and 53600 – 53686 is responsible for conducting County investment activities of the County’s investment pooled funds in addition to various individual investment accounts outside of the pooled funds. The County’s Investment Pools are not registered with the Securities and Exchange Commission (SEC) as an investment company, and therefore are exempt from SEC rules. In addition to the pooled fund in the OCIF, the Treasurer separately invests other non-pooled funds (Specific investments), including John Wayne Airport Investment Fund (JWA).

The Treasurer further invests pooled funds from the OCIF into three funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), and the Extended Fund. On December 6, 2019, Standard & Poor’s (S&P) reaffirmed its highest rating of AAAM Principal Stability Fund Rating (AAAm) on the OCMMF and the OCEMMF. The Treasurer will act on a “best efforts” basis to stabilize the Net Asset Value (NAV) of OCMMF and OCEMMF at or above \$0.9975 (in absolute dollar amounts). The pooled funds do not have any legally binding guarantees of share values.

The maximum maturity of investments for the two money market funds is 13 months with a maximum weighted average maturity (WAM) of 60 days. The maximum maturity of the Extended Fund is five years per CGC. The IPS provides that all pools, except short-term pools, shall have a maximum duration of 1.50 years.

Pursuant to CGC Sections 27130-27137, the Board has established a Treasury Oversight Committee (TOC) that monitors and reviews the IPS annually and also ensures that the Treasurer has an audit annually, which includes limited tests of compliance with laws and regulations. The TOC consists of the County Executive Officer, the elected County Auditor-Controller, the County Superintendent of Schools, or their respective designees, and four public members, with at least three having expertise in, or an academic background in, public finance.

The investment practices and policies of the Treasurer are based on compliance with state law and prudent money management. The primary goal is to invest public funds in a manner which will provide maximum security of principal invested with secondary emphasis on providing adequate liquidity to pool participants. The last goal is to achieve a market rate of return within the parameters of prudent risk management while conforming to all applicable statutes and resolutions governing the investment of public funds.

Interest is allocated to individual funds monthly based on the average daily balances on deposit with the Treasurer.

1. Deposits

CGC Section 53652 et. seq. and the IPS prescribe the amount of collateral that is required to secure the deposit of public funds. The pledge to secure deposits is administered by the California Commissioner of Business Oversight. Collateral is required for demand deposits at 110% of all deposits not covered by Federal Depository Insurance Corporation (FDIC) if obligations of the United States and its agencies, or obligations of the State or its municipalities, school districts, and district corporations are pledged. Collateral of 150% is required if a deposit is secured by first mortgages or first trust deeds upon improved residential real property located in California. All such collateral is considered to be held by an agent of depository pursuant to CGC Section 53658. Obligations pledged to secure deposits must be delivered to an institution other than the institution in which the deposit is made; however, the trust department of the same institution may hold them. Written agreements are required to provide, among other things, that the collateral securities are held separately from the assets of the custodial institution. FDIC is available for demand deposits and time saving deposits at any one financial institution up to a maximum of \$250.

Custodial Credit Risk – Deposits

The custodial credit risk for deposits is the risk that the County will not be able to recover deposits that are in the possession of an outside party. Deposits are exposed to custodial credit risk if they are not insured or collateralized. The County's deposits are not exposed to custodial credit risk, since all of its deposits are covered by FDIC or collateralized with securities held by the County or its agent in the County's name in accordance with CGC Section 53652 and 53658.

2. Investments

The CGC Sections 53601 and 53635, Board ordinances and resolutions, the County's IPS, the bond indenture documents, trust agreements, and other contractual agreements govern the investments that may be purchased and may include certain restrictions on investment maturity, maximum portfolio percentages, term, value, credit quality and timing to minimize the risk of loss. The IPS adds further restrictions to permitted investments from the CGC. As of June 30, 2020, the Treasurer was in full compliance with the more restrictive IPS for the OCIF and Specific Investments accounts.

The following table provides a summary listing of the authorized investments as of June 30, 2020.

Type of Investment	CGC % of Funds Permitted	Orange County IPS %	CGC Maximum Final Maturity	Orange County IPS Maximum Final Maturity (All Pooled Funds Except Short-Term Funds)	Orange County IPS Maximum Final Maturity (Short-Term Fund)
U.S. Treasury Securities	100%	100%	5 Years	5 Years	397 Days
U.S. Government Agency Securities (GSEs)	100%	100%	5 Years	5 Years	397 Days
Municipal Debt	100%	20% total, no more than 5% in one issuer except 10% County of Orange	5 Years	3 Years	397 Days
Medium-Term Notes	30%	20% total, no more than 5% in one issuer	5 Years	2 Years	397 Days
Bankers Acceptances	40%, 30% of a single issuer	40% total, no more than 5% in one issuer	180 Days	180 Days	180 Days
Commercial Paper	40%, 10% of a single issuer	40% total, no more than 5% in one issuer	270 Days	270 Days	270 Days
Negotiable Certificates of Deposits	30%	20% total, no more than 5% in one issuer	5 Years	18 Months	397 Days
State of California Local Agency Investment Fund	\$65 million per account	State limit (currently \$65 million per pool)	N/A	N/A	N/A
Repurchase Agreements	100%	20% total, no more than 10% in one issuer	1 Year	180 Days	1 Year
Money Market Mutual Funds (MMMF)	20%	20% Total, no more than 10% in one MMMF account	N/A	N/A	N/A
Investment Pools (JPA)	100%	20% total, no more than 10% in one JPA Pool	N/A	N/A	N/A
Supranationals	30%	30% total, no more than 5% in one issuer	5 Years	5 Years	397 Days

The current IPS expressly prohibits leverage, reverse repurchase agreements as defined by CGC Section 53601, structured notes, structured investment vehicles, derivatives and money market mutual funds that do not maintain a constant net asset value. All investments must be United States dollar denominated. No investment may be purchased from an issuer and all related entities, including parent and subsidiaries, that has been placed on “credit watch-negative” by any of the Nationally Recognized Statistical Rating Organizations (NRSROs), or whose credit rating by any of the NRSROs is less than the minimum rating required by the IPS for that class of security unless the issuer has a short-term rating of A-1+ or F1+ or a long-term rating of at least a AA or Aa2; and the Treasurer has approved the purchase in writing prior to purchase.

Investments by the Treasurer are reported at fair value. Investments in the OCIF are marked-to-market on a daily basis.

Unless otherwise required in a trust agreement or other financing document, assessment districts, Superior Courts, public school and community college districts, including certain bond-related funds, are required by legal provisions to deposit their operating and bond financing funds with the County Treasurer. At June 30, 2020, the OCIF includes approximately 55.8% of these involuntary participant deposits.

Investment Disclosures

The following table presents a summary of the County’s investments, the credit quality distribution, and concentration of credit risk by investment type as a percentage of the OCIF’s fair value at June 30, 2020.

With Treasurer: OCIF	Fair Value	Principal	Interest Rate Range (%)	Maturity Range	Weighted Average Maturity (Years)	Ratings ⁽¹⁾	% of Portfolio
U.S. Treasuries	\$ 2,802,207	\$ 2,789,700	0.07-2.98%	7/02/2020-5/31/2022	0.094		27.47%
U.S. Government Agencies	4,764,541	4,697,318	0.07-3.09%	7/02/2020-10/15/2024	0.616	AA	46.71%
Municipal Debt	463,895	463,895	1.49-1.82%	7/31/2020-4/30/2021	0.021	NR	4.55%
Medium-Term Notes	275,557	272,917	1.70-3.12%	9/01/2020-8/08/2021	0.016	AA	2.70%
Local Agency Investment Fund	73,828	73,467	1.22%	7/01/2020	0.000	NR	0.72%
Money Market Mutual Funds	1,820,346	1,820,346	0.04-0.16%	7/01/2020	0.000	AAA	17.85%
	<u>\$ 10,200,374</u>	<u>\$ 10,117,643</u>			<u>0.747</u> ⁽²⁾		<u>100.00%</u>

With Treasurer: Specific Investments	Fair Value	Principal	Interest Rate Range (%)	Maturity Range	Weighted Average Maturity (Years)	Ratings ⁽¹⁾	% of Portfolio
U.S. Treasuries	\$ 32,318	\$ 31,000	0.14-2.90%	8/31/2020-2/15/2036	0.644		28.50%
U.S. Government Agencies	72,687	68,021	0.11-3.48%	7/10/2020-11/02/2035	2.462	AA	64.10%
Money Market Mutual Funds	8,392	8,392	0.04-0.16%	7/01/2020	0.000	AAA	7.40%
	<u>\$ 113,397</u>	<u>\$ 107,413</u>			<u>3.106</u> ⁽²⁾		<u>100.00%</u>

⁽¹⁾ The County obtains credit ratings from S&P, Moody's, and Fitch. The ratings indicative of the greatest degree of risk have been disclosed. NR means not rated. The County is not required to disclose the credit ratings of obligations of the U.S. government or obligations explicitly guaranteed by the U.S. Government, and the ratings for U.S. Treasuries are not disclosed.

⁽²⁾ Portfolio weighted average maturity.

Fair Value Measures

The County categorizes its fair value measurements within the fair value hierarchy established by GASB Statement No. 72. These principles recognize a three-tiered fair value hierarchy, as follows:

- Level 1: Investments reflect prices based on quoted identical assets in an active market.
- Level 2: Investments reflect prices that are based on identical or similar assets in inactive markets or similar assets in active markets. Inputs other than quotes are observable.
- Level 3: Investments reflect prices based on significant unobservable inputs.

Fair value measurement is based on pricing received from the County's third party vendors. Investments in money market mutual funds are priced using amortized cost, which approximates fair value, with a net asset value of \$1.00 (in absolute dollar amounts) per share, and per GASB Statement No. 72 are not subject to the fair value hierarchy. Additionally, the Local Agency Investment Fund (LAIF) is not subject to the fair value hierarchy.

The County uses the market approach method as a valuation technique in the application of GASB Statement No. 72. This method uses prices and other relevant information generated by market transactions involving identical or similar assets or groups of assets.

The following table presents a summary of the County's investments according to the assigned fair value hierarchy level as of June 30, 2020.

	Total	Fair Value Measurement		
		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
<u>OCIF</u>				
U.S. Treasuries	\$ 2,802,207	\$ -	\$ 2,802,207	\$ -
U.S. Government Agencies	4,764,541	-	4,764,541	-
Medium-Term Notes	275,557	-	275,557	-
Municipal Debt	463,895	-	-	463,895
Total	<u>\$ 8,306,200</u>	<u>\$ -</u>	<u>\$ 7,842,305</u>	<u>\$ 463,895</u>
Investments Not Subject to Fair Value Hierarchy:				
Money Market Mutual Funds	\$ 1,820,346			
Local Agency Investment Fund	73,828			
Total	<u>\$ 10,200,374</u>			
<u>Specific Investments</u>				
U.S. Treasuries	\$ 32,318	\$ -	\$ 32,318	\$ -
U.S. Government Agencies	72,687	-	72,687	-
Total	<u>\$ 105,005</u>	<u>\$ -</u>	<u>\$ 105,005</u>	<u>\$ -</u>
Investments Not Subject to Fair Value Hierarchy:				
Money Market Mutual Funds	\$ 8,392			
Total	<u>\$ 113,397</u>			

Investment in County of Orange Taxable Pension Obligation Bonds 2020, Series A

On January 14, 2020, the OCIF purchased the County issued Taxable Pension Obligation Bonds 2020, Series A (2020 POBs) in the principal amount of \$463,895. The 2020 POBs were issued with a fixed coupon rate and with maturities from July 2020 to April 2021 and are solely owned by the OCIF. The obligation of the County to pay principal and interest on the 2020 POBs is an obligation imposed by law and is absolute and unconditional. As of June 30, 2020, the outstanding principal amount of the 2020 POBs is \$463,895. The bonds are not rated by any of the NRSROs. The County's investment in the 2020 POBs is disclosed herein as Municipal Debt.

Interest Rate Risk – Investments

This is the risk that changes in market interest rates will adversely affect the fair value of an investment. Generally, investments of longer maturities are more sensitive to changes in market interest rates. The Treasurer manages its exposure to interest rate risk by carefully matching incoming cash flows and maturing investments and by maintaining a duration of 1.5 years or less. Declines in the fair value of investments are managed by limiting the length of the maturity of the securities. In general, the maximum maturity allowed is five years unless the Board has granted express authority either specifically or as part of an investment policy. Actual weighted average days to maturity by investment type for the funds invested in the Pools are presented in the table in the Investment Disclosures section. The OCIF at June 30, 2020 has 58.3% of investments maturing in six months or less and 41.7% maturing between six months and five years. As of June 30, 2020, the OCIF has no variable-rate notes.

Interest Rate Risk-Weighted Average Maturity

At June 30, 2020, the short-term pools investment fair values amounted to \$1,327,627. In accordance with the Board approved IPS, the Treasurer manages the Pool's short-term exposure to declines in fair value for deposits and investments by limiting the WAM to 60 days. At June 30, 2020, the WAM of the short-term portion of OCIF was less than 60 days. At the same date, the NAV of both short-term pools was \$1.00 (in absolute dollar amounts).

Interest Rate Risk-Duration

At June 30, 2020, the long-term pool investment fair value amounted to \$8,872,747. In accordance with the Board-approved IPS, the Treasurer manages investment related risk for deposits and investments by limiting duration to a maximum of 1.50 years.

As of June 30, 2020, the long-term pool had the following duration by investment type:

<u>Investment Type</u>	<u>Fair Value</u>	<u>Portfolio %</u>	<u>Duration (In Years)</u>
U.S. Treasuries	\$ 1,975,978	22.27%	0.46
U.S. Government Agencies	4,498,436	50.70%	1.40
Medium-Term Notes	275,557	3.11%	0.59
Municipal Debt	463,895	5.23%	0.45
Local Agency Investment Fund	73,828	0.83%	0.00
Money Market Mutual Funds	1,585,053	17.86%	0.00
Total fair value	<u>\$ 8,872,747</u>	<u>100%</u>	
Portfolio Duration			0.85

Custodial Credit Risk

For an investment, custodial credit risk is the risk that in the event of the failure of the counterparty, the County will not be able to recover the value of its investments or collateral securities that are in possession of an outside party. The IPS does not permit investments in uninsured and unregistered securities not held by the County. The Treasurer utilizes third party Delivery Versus Payment (DVP) which mitigates any custodial credit risk. Securities purchased by the Treasurer are held by third party custodians in their trust department to mitigate custodial credit risk. At year-end, in accordance with the IPS, the County’s external investment pools and specific investments did not have any securities exposed to custodial credit risk, and the Treasurer did not have any securities lending during the year (or at year-end).

Credit Risk - Investments

This is the risk that an issuer or other counterparty to an investment may not fulfill its obligations. The IPS sets forth the minimum acceptable credit ratings for investments from at least two of the following NRSROs: S&P, Moody’s, or Fitch. For purchases of short-term debt, the issuer rating must be no less than A-1 or SP-1 (S&P), P-1 or MIG 1/VMIG 1 (Moody’s), or F1 (Fitch) for purchases with remaining maturities less than 397 days, while purchases of long-term debt shall have issuer ratings no less than AA for purchases with remaining maturities longer than 397 days. Municipal debt issued by the County is exempt from the above credit rating requirements. As of June 30, 2020, the County’s investments in OCIF were in compliance with the state law and IPS limits when purchased.

Concentration of Credit Risk

This is the risk of loss attributed to the magnitude of a government’s investment in a single issuer. As of June 30, 2020, all investments were in compliance with state law and the IPS single issuer limits. See the County’s investments table for concentrations of holdings. The following holdings with the Treasurer exceeded five percent of the portfolio at June 30, 2020.

<u>Investment Type</u>	<u>Issuer</u>	<u>Fair Value</u>	<u>Portfolio %</u>
U.S. Government Agencies	Federal Home Loan Bank (FHLB) Bonds	2,034,977	20.00%
	Federal Farm Credit Bank (FFCB)	1,709,804	16.80%
	Federal National Mortgage Association (FNMA)	595,470	5.80%

Foreign Currency Risk

The IPS requires all securities to be U.S. dollar denominated. The OCIF is not exposed to foreign currency risk.

Note 3 - Subsequent Events

Investment Policy Statement (IPS): On November 17, 2020, the Board of Supervisors adopted Resolution 20-156 approving the 2021 IPS that delegated the investment and deposit for safekeeping authority to the Treasurer-Tax Collector for calendar 2021. The main changes to the 2021 IPS were to add new government code language allowing local agencies to invest in U.S. Government Securities that could result in zero or negative interest accruals and yields, add federal regulation updates that government bodies are a qualified institutional buyer (QIB) and add definitions for accredited investors and QIBs.

Investment in County of Orange Taxable Pension Obligations Bonds 2021, Series A: On January 14, 2021, the OCIF purchased the County issued Taxable Pension Obligations Bonds 2021, Series A (2021 POBs) in the principal amount of \$484,800. The 2021 POBs were issued with a fixed coupon rate and with maturities from July 2021 to April 2022 and are solely owned by OCIP. The obligation of the county to pay principal and interest on the 2021 POBs is an obligation imposed by law and is absolute and unconditional. As of the report date, the outstanding principal amount of the 2021 POBs was \$484,800. The bonds are not rated by any of the NRSROs.

COVID-19: On March 19, 2020, the Governor of the State of California issued a stay at home order that effectively closed all non-essential businesses. The County closed its County Service Center on March 22, 2020, but maintained all essential operations and reopened on June 22, 2020. The County closed the center again on December 11, 2020 and it reopened again on March 1, 2021. For the Fiscal Year 2019-2020, the County secured property tax collection rate was 99.15% of the total amount billed, which has caused slightly less dollars to be invested and apportioned out of the County Treasury during this period. Property taxes fund over 90% of the County's discretionary services. There was no material impact on the investments as they are, with the exception of the POBs, rated AA or higher and primarily invested in U.S. Treasuries and Government Sponsored Enterprises.

Standard & Poor's (S&P's) reaffirmation of "AAAm": On December 16, 2020, S&P reaffirmed its highest Principal Stability Fund Rating of AAAM on the OCMMF and the OCEMMF.



Independent Auditor’s Report on Internal Control Over Financial Reporting and on Compliance and Other Matters Based on an Audit of Financial Statements Performed in Accordance with *Government Auditing Standards*

To the Board of Supervisors
County of Orange, California

We have audited, in accordance with auditing standards generally accepted in the United States of America and the standards applicable to financial audits contained in *Government Auditing Standards*, issued by the Comptroller General of the United States, the Schedule of Assets Held by the County Treasury (Schedule) of the County of Orange, California (County), as of and for the year ended June 30, 2020, and the related notes to the Schedule, and have issued our report thereon dated April 22, 2021.

Internal Control over Financial Reporting

In planning and performing our audit of the Schedule, we considered the County Treasury's internal control over financial reporting (internal control) as a basis for designing audit procedures that are appropriate in the circumstances for the purpose of expressing our opinion on the Schedule, but not for the purpose of expressing an opinion on the effectiveness of the County Treasury's internal control. Accordingly, we do not express an opinion on the effectiveness of the County Treasury's internal control.

A deficiency in internal control exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, misstatements on a timely basis. *A material weakness* is a deficiency, or a combination of deficiencies, in internal control, such that there is a reasonable possibility that a material misstatement of the entity's financial statements will not be prevented, or detected and corrected on a timely basis. *A significant deficiency* is a deficiency, or a combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies. Given these limitations, during our audit we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified.

Compliance and Other Matters

As part of obtaining reasonable assurance about whether the Treasurer's Schedule is free from material misstatement, we performed tests of its compliance with certain provisions of laws, regulations, contracts, and grant agreements, noncompliance with which could have a direct and material effect on the Schedule. However, providing an opinion on compliance with those provisions was not an objective of our audit, and accordingly, we do not express such an opinion. The results of our tests disclosed no instances of noncompliance or other matters that are required to be reported under *Government Auditing Standards*.

Purpose of this Report

The purpose of this report is solely to describe the scope of our testing of internal control and compliance and the results of that testing, and not to provide an opinion on the effectiveness of the entity's internal control or on compliance. This report is an integral part of an audit performed in accordance with *Government Auditing Standards* in considering the entity's internal control and compliance. Accordingly, this communication is not suitable for any other purpose.

A handwritten signature in black ink that reads "Eide Bailly LLP". The signature is written in a cursive, flowing style.

Laguna Hills, California
April 22, 2021

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

CDIAC
Superior Court

Orange County School Districts

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

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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