

Treasurer's Monthly
INVESTMENT
May 2021 **REPORT**



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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: June 16, 2021

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

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

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

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

INVESTMENT POOL COMPOSITION

The Investment Pool Statistics summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors: the Orange County Investment Pool (OCIP) that includes the Voluntary Participants' funds, the Orange County Educational Investment Pool (OCEIP), the John Wayne Airport Investment Fund and various other specific non-pooled investment funds. Investment of these public funds by the County Treasurer is based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner that will provide for maximum security of principal invested with secondary emphasis on providing adequate liquidity to pool participants and lastly to achieve a market rate of return within the parameters of prudent risk management while conforming to all statutes and resolutions governing the investment of public funds.

The County Treasurer currently maintains four funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), the John Wayne Airport Investment Fund and the Extended Fund. Standard & Poor's, on December 16, 2020 reaffirmed their highest rating of AAAM on the OCMMF and the OCEMMF. The OCIP is comprised of the OCMMF and portions of the Extended Fund. The OCEIP is comprised of the OCMMF and portions of the Extended Fund.

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 20 and 12 respectively. The maximum maturity of investments for the John Wayne Airport Investment Fund is 15 months, with a maximum WAM of 90 days, and a current WAM of 52. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 1.00. 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 May 2021, the job market added 559,000 jobs, and April's job numbers were revised upward by 12,000 to 278,000. The U.S. unemployment rate for May decreased to 5.8% from 6.1% in April. The Empire State Manufacturing Index decreased to 24.3 in May from 26.3 in April. The Philadelphia Fed Index decreased to 31.5 in May from 50.2 in April. 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 53.5% on a year-over-year basis in April, up from 25.0% (revised) in March.

The 10-year Treasury rate decreased from 1.65% in April to 1.58% in May. The short-term 90-day T-bill rate remained at 0.01% for both April and May. The rate on the 2-year Treasury note decreased from 0.16% in April to 0.14% at the end of May.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net year-to-date yields for fiscal year 2020/2021 are 0.82% and 0.76% for OCIP and 0.85% and 0.79% for OCEIP. The revised gross and net yields forecast for fiscal year 2020/2021 for both OCIP and OCEIP is 0.79% and 0.73% respectively, slightly lower than the original yield forecasts of 0.86% and 0.80% respectively. We expect to provide our updated forecasted gross and net yields for fiscal year 2021/2022 next month.

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 March 2021, April 2021 and May 2021 interest apportionments are expected to be paid June 2021, July 2021 and August 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 \$484.4 million in County of Orange debt, which represents approximately 4.4% 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 May, 2021. On May 18, 2021, the Auditor-Controller – Internal Audit (AC-IA) issued their Review of the Schedule of Assets Held by the County Treasury as of December 31, 2020. The report noted one internal control matter that will be reported to the Board of Supervisors in a separate management letter. On May 19, 2021, the AC-IA issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended December 31, 2020 with no compliance exceptions identified. However, the Treasurer did self-identify three compliance exceptions in December 2020 that were not noted in this AC-IA report and were properly reported in December 2020. The Treasurer and the custodial bank, Northern Trust, reported these monies as overnight investments in a Northern Trust Money Market Mutual Fund and in the compliance monitoring report, the AC-IA considered these monies as cash in a demand account for compliance testing.

CREDIT UPDATE

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

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	MAY 2021	APRIL 2021	INCREASE (DECREASE)	NET CHANGE %	MAY 2020	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 5,784,285,020	\$ 6,065,659,272	\$ (281,374,252)	-4.639%	\$5,320,352,184	\$ 463,932,836	8.720%
End Of Month Book Value	\$ 5,766,782,484	\$ 6,047,503,315	\$ (280,720,831)	-4.642%	\$5,274,140,372	\$ 492,642,112	9.341%
Monthly Average Balance ²	\$ 5,816,097,137	\$ 6,214,394,488	\$ (398,297,351)	-6.409%	\$5,272,070,842	\$ 544,026,295	10.319%
Year-To-Date Average Balance ²	\$ 5,318,935,053	\$ 5,269,218,844	\$ 49,716,208	0.944%	\$4,693,016,794	\$ 625,918,259	13.337%
Monthly Accrued Earnings ³	\$ 2,815,465	\$ 2,957,989	\$ (142,524)	-4.818%	\$6,103,911	\$ (3,288,446)	-53.874%
Monthly Net Yield ³	0.503%	0.480%	0.023%	4.792%	1.217%	-0.714%	-58.669%
Year-To-Date Net Yield ³	0.762%	0.791%	-0.029%	-3.666%	1.867%	-1.105%	-59.191%
Annual Estimated Gross Yield ³	0.860%	0.860%	0.000%	0.000%	1.868%	-1.008%	-53.958%
Weighted Average Maturity (WAM) ⁴	391	270	121	44.815%	282	109	38.652%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 5,304,435,174	\$ 5,516,068,746	\$ (211,633,572)	-3.837%	\$5,465,009,374	\$ (160,574,200)	-2.938%
End Of Month Book Value	\$ 5,288,393,671	\$ 5,497,509,647	\$ (209,115,976)	-3.804%	\$5,421,308,808	\$ (132,915,137)	-2.452%
Monthly Average Balance	\$ 5,525,235,448	\$ 5,469,877,983	\$ 55,357,465	1.012%	\$5,477,243,099	\$ 47,992,349	0.876%
Year-To-Date Average Balance	\$ 5,231,790,660	\$ 5,202,446,181	\$ 29,344,479	0.564%	\$5,133,473,982	\$ 98,316,678	1.915%
Monthly Accrued Earnings ³	\$ 2,762,842	\$ 2,721,231	\$ 41,611	1.529%	\$5,834,935	\$ (3,072,093)	-52.650%
Monthly Net Yield ³	0.518%	0.572%	-0.054%	-9.441%	1.190%	-0.672%	-56.471%
Year-To-Date Net Yield ³	0.789%	0.818%	-0.029%	-3.545%	1.933%	-1.144%	-59.191%
Annual Estimated Gross Yield ³	0.860%	0.860%	0.000%	0.000%	1.928%	-1.068%	-55.396%
Weighted Average Maturity (WAM) ⁴	390	301	89	29.568%	263	127	48.289%

¹ Market values provided by Bloomberg and Northern Trust.

² The OCIP Monthly Average Balance and the Year-To-Date Average Balance were higher than the prior year primarily due to slightly higher property tax receipts, higher voluntary pool participants balances and higher special revenue balances.

³ The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields, Year-To-Date Net Yields and Annual Estimated Gross Yields were lower than the prior year primarily due to the five Federal Reserve short-term rate cuts totaling 2.25% since June 2019. The OCIP and OCEIP Annual Estimated Gross Yields for April 2020 are reported at the actual annual adjusted gross yields for FY 19-20.

⁴ The OCIP and OCEIP WAMs increased from the prior month and 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: May 31, 2021

INVESTMENT STATISTICS - By Investment Pool

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 5/31/2021	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,784,285,020	391	0.609%	0.562%	1.0030
	COST (Capital) \$ 5,768,831,423				
	MONTHLY AVG Balance \$ 5,816,097,137				
	BOOK Value \$ 5,766,782,484				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 5,304,435,174	390	0.637%	0.577%	1.0030
	COST (Capital) \$ 5,290,271,486				
	MONTHLY AVG Balance \$ 5,525,235,448				
	BOOK Value \$ 5,288,393,671				

INVESTMENT STATISTICS - Non-Pooled Investments⁽¹⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST	
Specific Investment			
Funds:	MARKET Value \$ 112,321,643	John Wayne Airport Investment Fund	\$ 53,343,217
283, FVSD, CCCD	COST (Capital) \$ 110,399,881	Fountain Valley School District Fund 40	34,704,859
	MONTHLY AVG Balance \$ 110,368,643	CCCD Series 2017E Bonds	22,351,805
	BOOK Value \$ 109,909,886		
			\$ 110,399,881

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 603,886,884	OCIP	\$ 5,799,349,744
County Cash & Cash Equivalent	30,518,321	OCEIP	5,509,295,259
EXTENDED FUND	9,899,042,216	Specific Investment Funds	110,399,881
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	28,375,947
Educational Money Market Fund	556,173,809		
Educational Cash & Cash Equivalent	219,023,773		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	110,399,881		
Non-Pooled Cash & Cash Equivalent	28,375,947		
	\$ 11,447,420,831		\$ 11,447,420,831

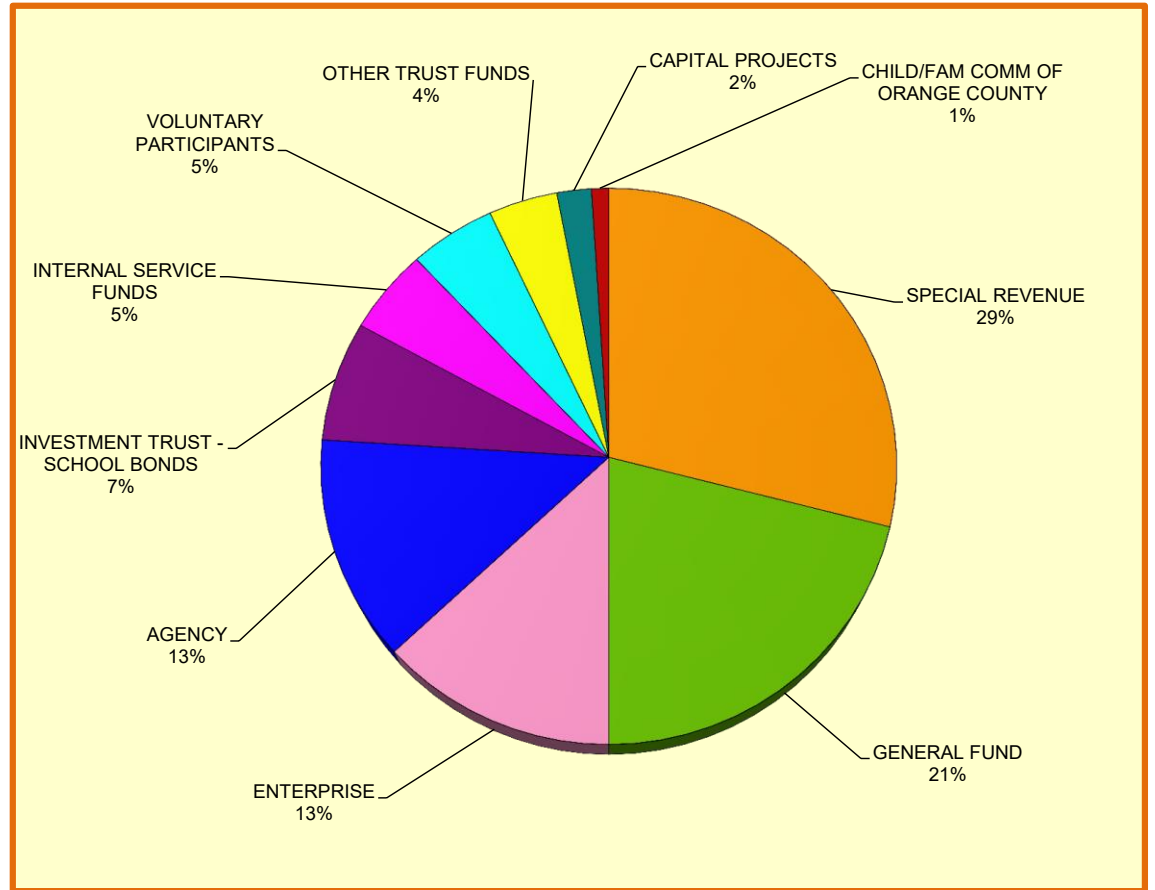
KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.762%	OCIP	391
OCEIP - YTD NET YIELD	0.789%	OCEIP	390
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.052%	JOHN WAYNE AIRPORT WAM	52
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.007%	LGIP WAM (Standard & Poors)	46

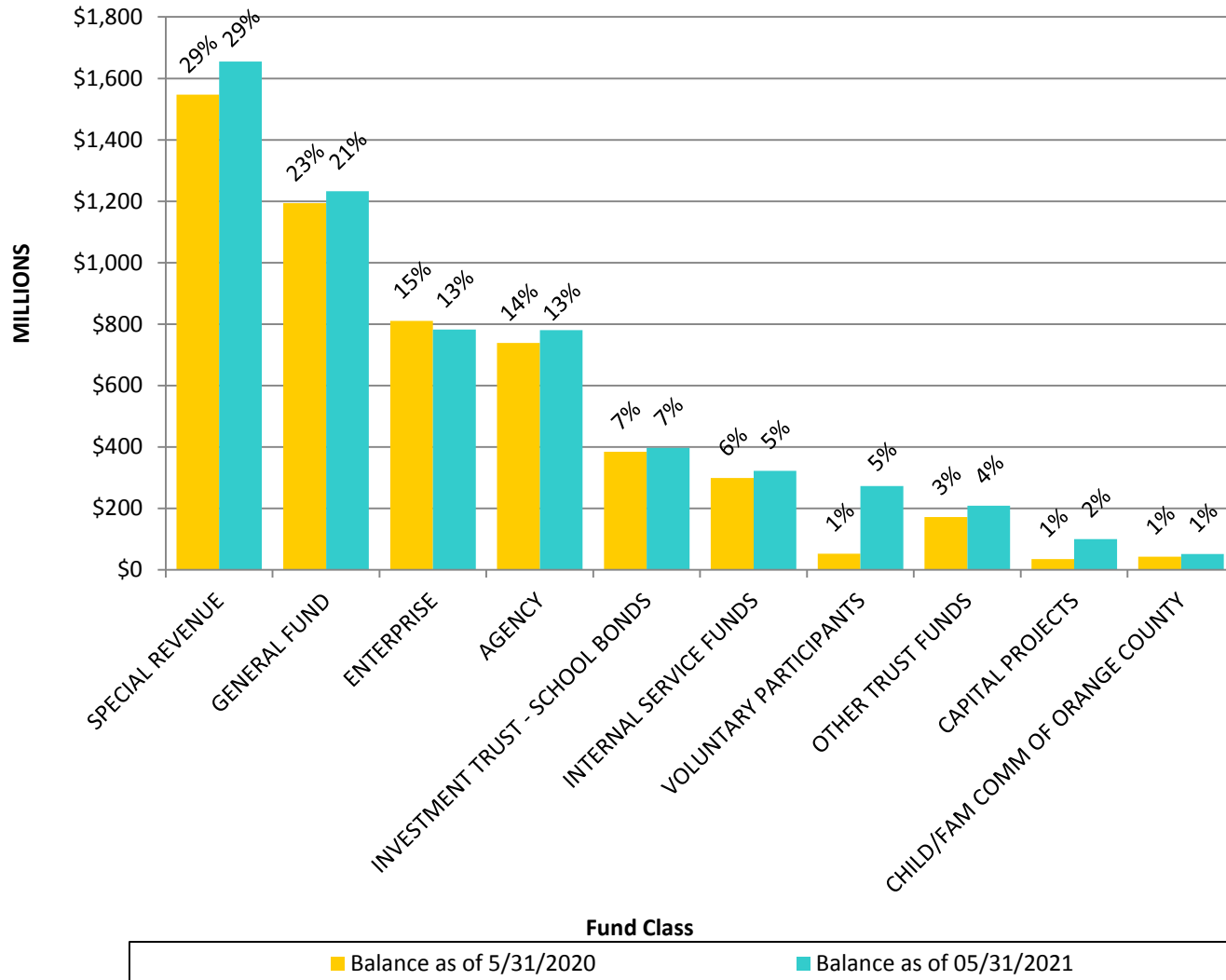
(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,655,122,178
GENERAL FUND	1,232,566,212
ENTERPRISE	781,848,863
AGENCY	780,160,505
INVESTMENT TRUST - SCHOOL BONDS	396,392,234
INTERNAL SERVICE FUNDS	322,212,649
VOLUNTARY PARTICIPANTS	272,303,636
OTHER TRUST FUNDS	208,075,872
CAPITAL PROJECTS	99,746,092
CHILD/FAM COMM OF ORANGE COUNTY	50,921,503
TOTAL	\$ 5,799,349,744

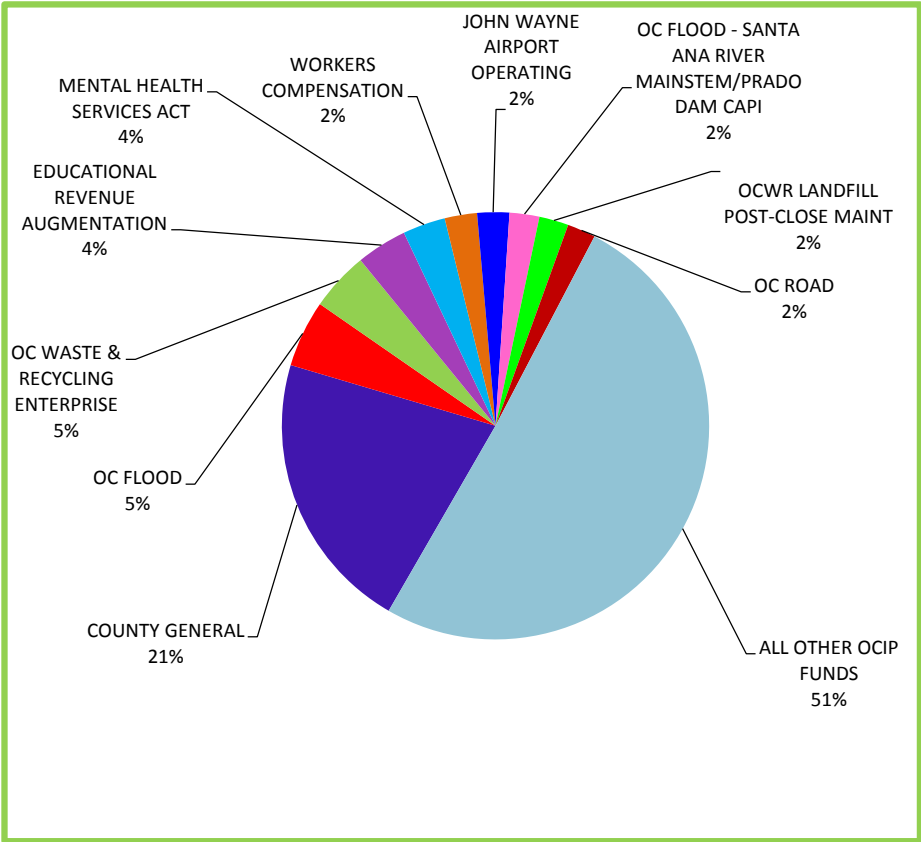


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF MAY 31**



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

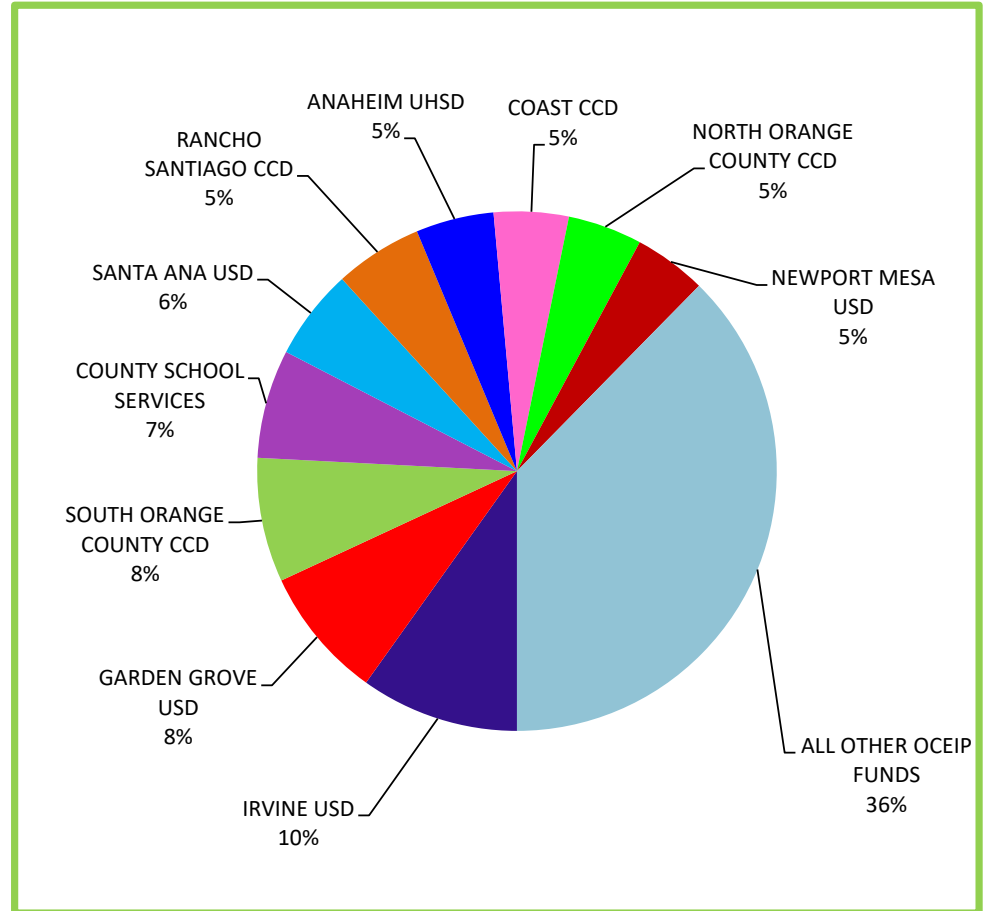
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 1,232,506,349
400	OC FLOOD	\$ 293,494,525
299	OC WASTE & RECYCLING ENTERPRISE	\$ 259,111,677
664	EDUCATIONAL REVENUE AUGMENTATION	\$ 222,223,063
13Y	MENTAL HEALTH SERVICES ACT	\$ 187,220,239
293	WORKERS COMPENSATION	\$ 141,854,912
280	JOHN WAYNE AIRPORT OPERATING	\$ 140,658,041
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	\$ 130,969,643
279	OCWR LANDFILL POST-CLOSE MAINT	\$ 128,865,734
115	OC ROAD	\$ 124,215,966
	ALL OTHER OCIP FUNDS	\$ 2,938,229,595
TOTAL		\$ 5,799,349,744



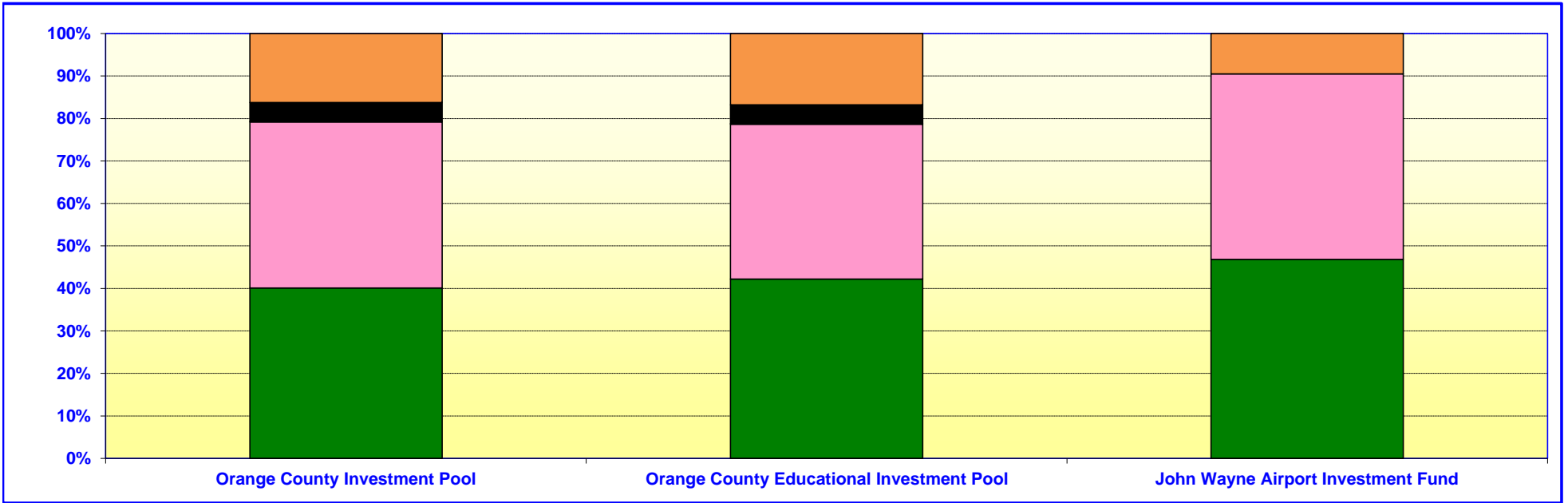
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF MAY 31, 2021**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
75	IRVINE USD	\$ 543,460,511 (1)
72	GARDEN GROVE USD	452,796,887 (1)
96	SOUTH ORANGE COUNTY CCD	426,184,040
94	COUNTY SCHOOL SERVICES	372,734,087
84	SANTA ANA USD	311,895,506 (1)
92	RANCHO SANTIAGO CCD	300,954,474 (1)
64	ANAHEIM UHSD	267,153,643 (1)
90	COAST CCD	256,526,715 (1)
88	NORTH ORANGE COUNTY CCD	254,675,661 (1)
78	NEWPORT MESA USD	249,142,583 (1)
	ALL OTHER OCEIP FUNDS	2,073,771,152
	TOTAL	<u>\$ 5,509,295,259</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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

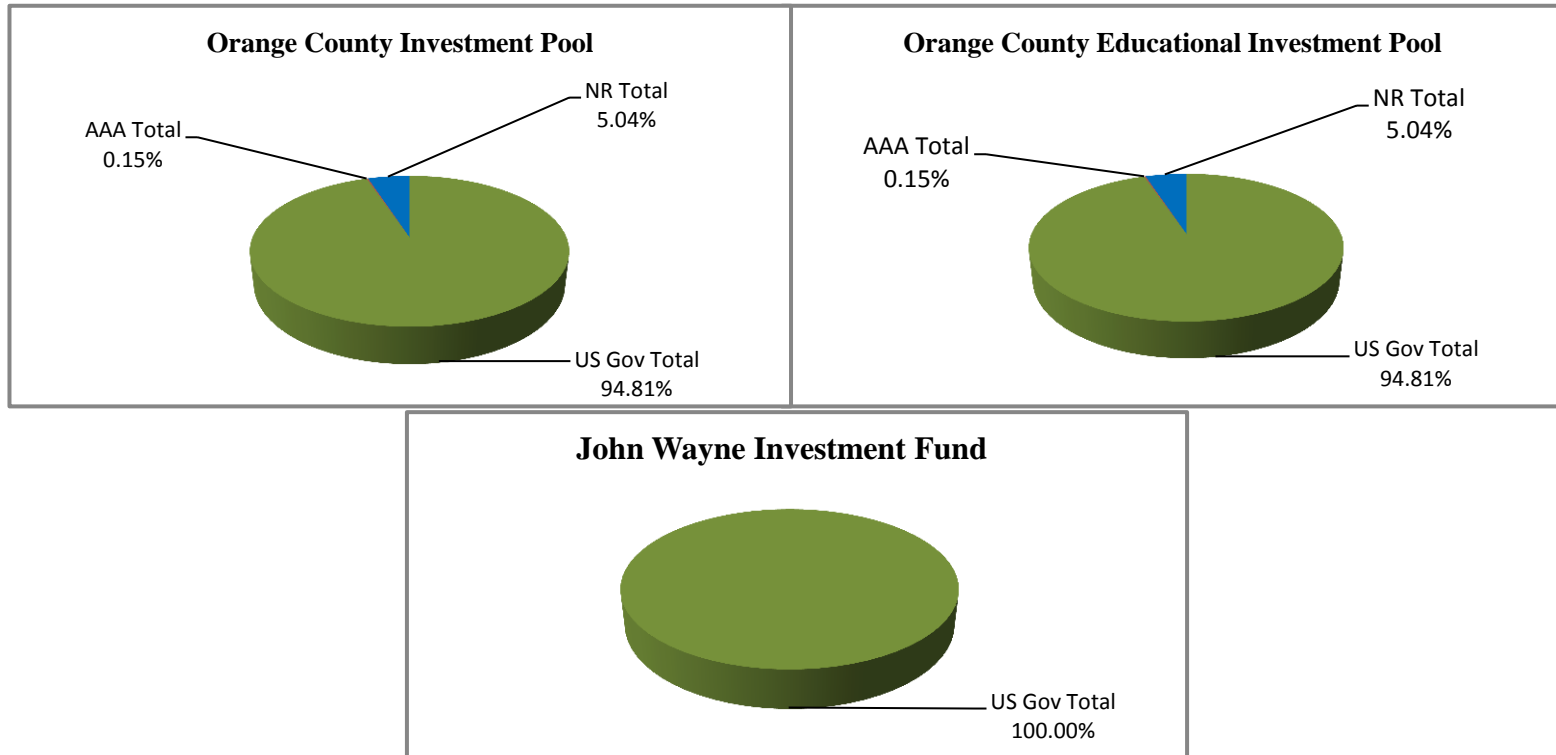


Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,303,747	39.83%
U. S. TREASURIES	2,246,980	38.85%
MEDIUM-TERM NOTES	8,915	0.15%
MUNICIPAL DEBT	252,950	4.37%
MONEY MARKET MUTUAL FUNDS	933,039	16.13%
LOCAL AGENCY INVESTMENT FUND	38,654	0.67%
	<u>\$ 5,784,285</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,223,160	41.91%
U. S. TREASURIES	1,922,085	36.24%
MEDIUM-TERM NOTES	8,171	0.15%
MUNICIPAL DEBT	231,850	4.37%
MONEY MARKET MUTUAL FUNDS	883,740	16.66%
LOCAL AGENCY INVESTMENT FUND	35,429	0.67%
	<u>\$ 5,304,435</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 24,999	46.86%
U. S. TREASURIES	\$ 23,300	43.67%
MONEY MARKET MUTUAL FUNDS	\$ 5,054	9.47%
	<u>\$ 53,353</u>	<u>100.00%</u>

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

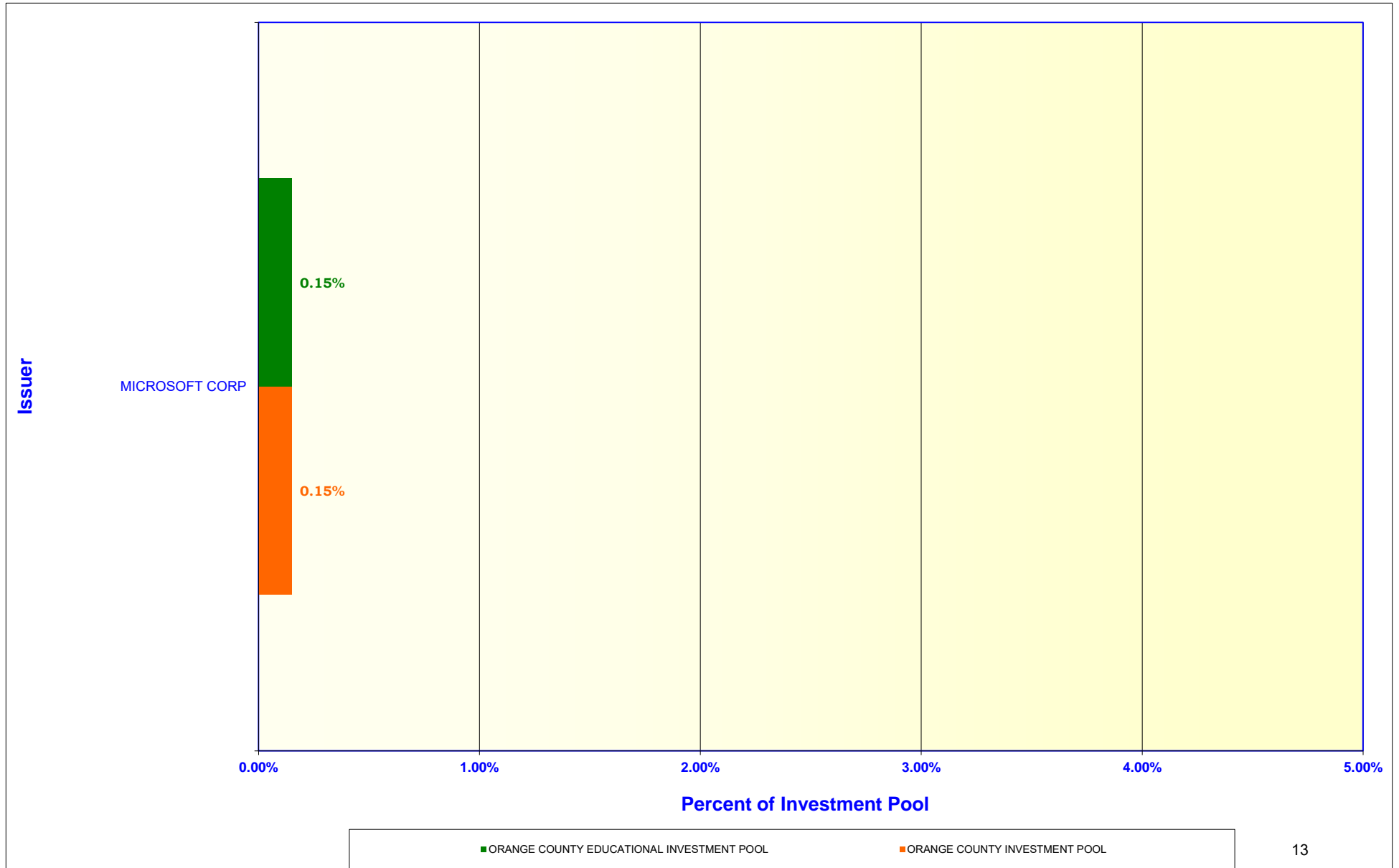


US GOV Includes Agency Debt, Treasury Debt and US Gov. MMMF's

AA includes AA+, AA-, & AA

NR Includes LAIF and Orange County Pension Obligation Bonds

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



ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

May 31, 2021

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

Legend:

NR = Not Rated

WD = Withdrawn

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

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

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

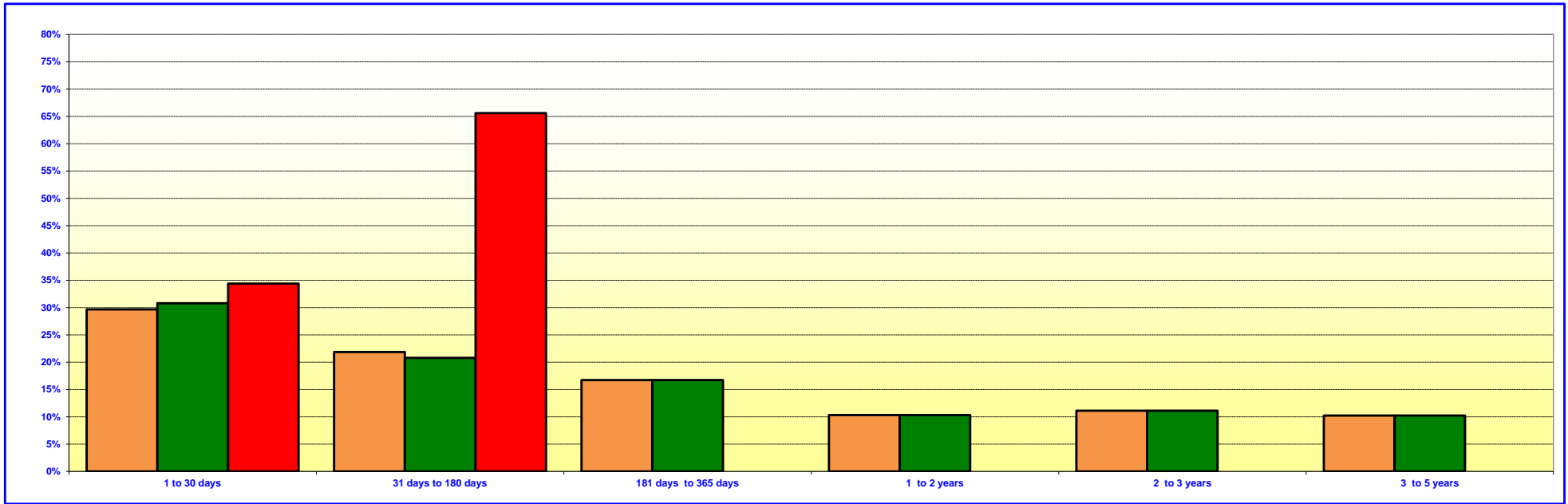
**** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

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

During May, 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**

May 31, 2021



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,712,897	29.68%
31 TO 180 DAYS		1,261,832	21.87%
181 TO 365 DAYS		965,516	16.73%
1 YEAR TO 2 YEARS		596,611	10.34%
2 YEARS TO 3 YEARS		642,819	11.14%
3 YEARS TO 5 YEARS		590,950	10.24%
TOTAL	\$	5,770,625	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,629,325	30.79%
31 TO 180 DAYS		1,099,919	20.79%
181 TO 365 DAYS		884,976	16.72%
1 YEAR TO 2 YEARS		546,844	10.33%
2 YEARS TO 3 YEARS		589,196	11.13%
3 YEARS TO 5 YEARS		541,655	10.24%
TOTAL	\$	5,291,915	100.00%

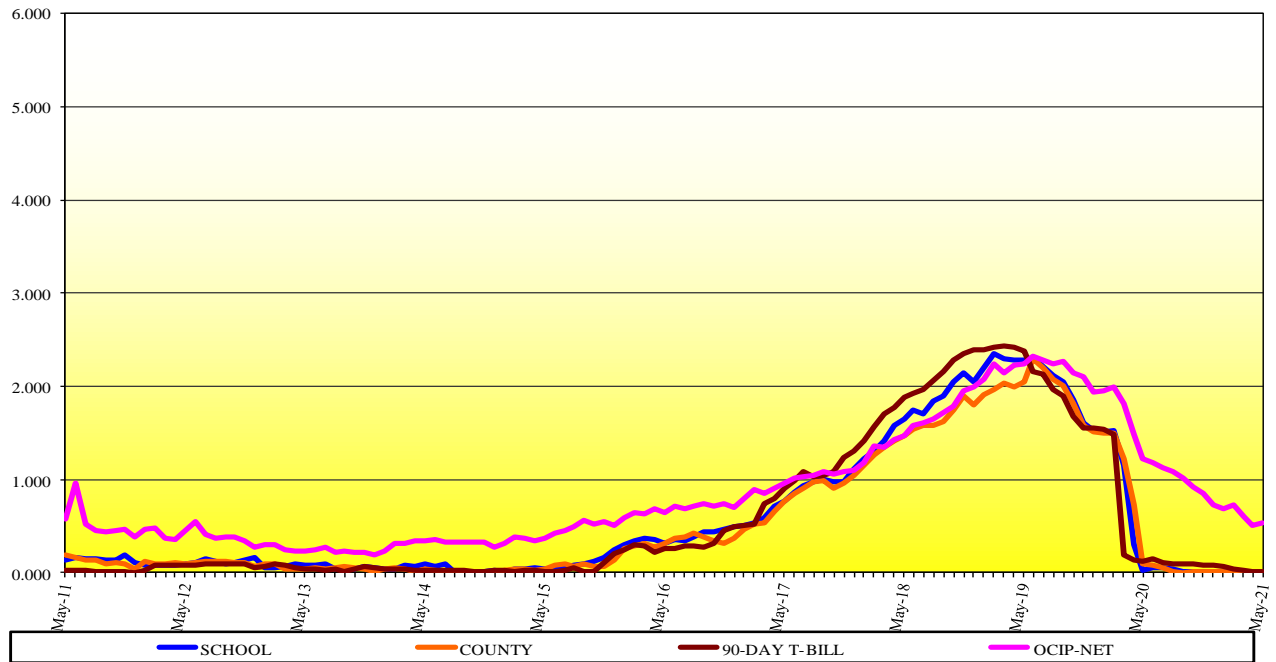
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	18,354	34.40%
31 TO 180 DAYS		35,000	65.60%
181 TO 365 DAYS		-	0.00%
TOTAL	\$	53,354	100.00%

(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 05/31/2021, Floating Rate Notes comprise 0.01% and 0.01% of the Orange County Investment Pool and Orange County Educational Investment Pool.

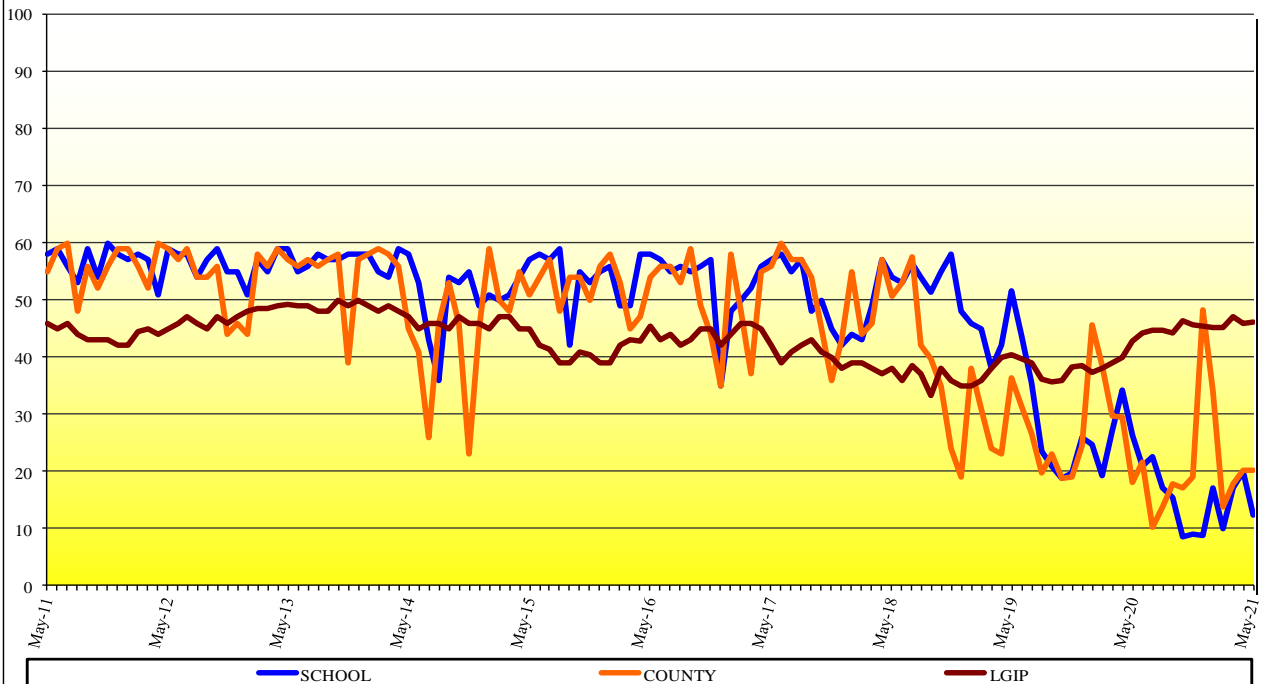
ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)

For The Period May 2011 to May 2021



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

For The Period May 2011 to May 2021



ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

July 1, 2020 - June 30, 2021

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month May 2021</i>				
OCMMF	\$ 603,889,178	\$ 6,157	0.009%	20
OCEMMF	\$ 556,175,103	\$ 2,937	0.006%	12
Extended Fund	\$ 9,928,655,913	\$ 5,569,213	0.663%	435
<i>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
Fiscal Year July 1, 2020 - June 30, 2021	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 5,238,462,195	\$ 40,739,157	0.821%	266
OCEIP	\$ 5,244,226,673	\$ 41,235,242	0.848%	269

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING NOVEMBER 30, 2021

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

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

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

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

The Cash Availability Projection for the six months ending November 30, 2021, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
May 2021 - Ending Cash				\$ 30,518,321
June	\$ 893,629,291	\$ 304,491,453	\$ 713,938,291	514,700,774
July	436,376,970	318,523,637	925,699,160	343,902,221
August	288,152,635	523,723,625	529,916,721	625,861,760
September	223,521,948	2,102,176,489	1,708,382,779	1,243,177,418
October	173,254,990	1,198,265,639	739,248,932	1,875,449,115
November	199,918,132	1,542,309,918	1,244,205,905	2,373,471,260

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
May 2021 - Ending Cash				\$ 219,023,773
June	\$ 1,065,534,391	\$ 406,837,152	\$ 755,288,085	936,107,231
July	373,322,288	863,507,232	575,744,391	1,597,192,360
August	264,115,656	402,766,401	637,986,945	1,626,087,472
September	204,876,302	1,285,436,123	1,411,223,311	1,705,176,586
October	158,802,489	611,949,694	559,256,551	1,916,672,218
November	183,241,458	745,964,815	1,001,353,737	1,844,524,754

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

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 11,699,804,154
Cash Receipts:	
County	764,576,582
School and Community College Districts	743,890,742
Total Cash Receipts	1,508,467,324
Cash Disbursements:	
County	996,656,001
School and Community College Districts	775,615,817
Total Cash Disbursements	1,772,271,818
Net Change in Cost Value of Pooled Assets	(263,804,494)
Net Increase in Non-Pooled Investments	103,738
Net Increase in Non-Pooled Cash	11,317,433
Treasurer's Accountability at the End of the Period:	\$ 11,447,420,831
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 5,768,831,423
Orange County Educational Investment Pool	5,290,271,486
Total Pooled Investments	11,059,102,909
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	53,343,217
Non-Pooled Investments - Fountain Valley School District Fund 40	34,704,859
Non-Pooled Investments - CCCD Series 2017E Bonds	22,351,805
Total Non-Pooled Investments	110,399,881
Cash and Cash Equivalent:	
Cash in banks - County	30,481,543
Cash in banks - Schools	219,023,773
Cash in banks - OC Sheriff	12,629,132
Cash in banks - John Wayne Airport	15,746,815
Cash - Other	36,778
Total Cash	277,918,041
Total Assets in the Treasury at the End of the Period:	\$ 11,447,420,831

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

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2019 and June 30, 2020 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	December 31, 2020 completed. March 31, 2021 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 completed. March 31, 2021 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 May 31, 2021 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	The TOC members are in compliance for calendar year 2020.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 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 POLICY (IPS) COMPLIANCE SUMMARY
May 31, 2021**

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 509,999,887	84.46%	\$ 3,329,066,288	33.53%	\$ 329,999,799	59.34%	\$ 23,299,805	43.67%
100%	U.S. Government Agency Securities	31,000,000	5.13%	\$ 4,355,907,030	43.87%	140,000,000	25.17%	\$ 24,999,096	46.86%
20%	Municipal Debt	-	0.00%	\$ 484,800,000	4.88%	-	0.00%	\$ -	0.00%
20%	Medium-Term Notes	-	0.00%	\$ 17,085,424	0.17%	-	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)	62,889,291	10.41%	\$ 1,667,714,151	16.80%	86,175,304	15.49%	\$ 5,053,661	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%
		\$ 603,889,178	100.00%	\$ 9,928,655,913	100.00%	\$ 556,175,103	100.00%	\$ 53,352,562	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/20.13	N/A	Yes/12.26	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/52.00
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.00	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/57	N/A	Yes/50	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/165
	Final Maturity - Extended Fund	N/A	Yes/1675	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
Noncompliance Detail
For the Month Ended May 31, 2021**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-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															
GOLDMAN SACHS - COUNTY MMF															
	6/1/21			AAAm	Aaa-mf	NR	57,809,480.13		0.0261	57,809,480.13	0.00	0.00	57,809,480.13	57,809,480.13	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	6/1/21			AAAm	Aaa-mf	NR	72,448.82		0.0260	72,448.82	0.00	0.00	72,448.82	72,448.82	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	6/1/21			AAAm	Aaa-mf	AAAmf	5,007,361.67		0.0259	5,007,361.67	0.00	0.00	5,007,361.67	5,007,361.67	0.00
Subtotal for FUNDS:							62,889,290.62		0.0261	62,889,290.62	0.00	0.00	62,889,290.62	62,889,290.62	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BARCLAYS CAPITAL															
1113750	5/10/21	6/2/21	313385GJ9	A-1+	P-1	NR	31,000,000.00		0.0050	30,999,900.97	0.00	94.72	30,999,995.69	31,000,000.00	4.31
Subtotal for DISCOUNT NOTES:							31,000,000.00	0.0000	0.0050	30,999,900.97	0.00	94.72	30,999,995.69	31,000,000.00	4.31
Subtotal for GOVERNMENT AGENCY:							31,000,000.00		0.0050	30,999,900.97	0.00	94.72	30,999,995.69	31,000,000.00	4.31
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / RBC															
1115884	5/25/21	7/27/21	912796J34	AA+	Aaa	AAA	20,000,000.00		0.0040	19,999,860.00	0.00	15.56	19,999,860.00	19,999,727.80	(132.20)
Subtotal for CASH MANAGEMENT BILL:							20,000,000.00	0.0000	0.0040	19,999,860.00	0.00	15.56	19,999,860.00	19,999,727.80	(132.20)
TREASURY BILL															
US TREASURY N/B / BANK OF AMERICA															
1111115	4/21/21	6/1/21	912796G37	AA+	Aaa	AAA	20,000,000.00		0.0055	19,999,874.72	0.00	125.28	19,999,874.72	20,000,016.60	141.88
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	133.33	49,999,829.17	50,000,047.00	217.83
US TREASURY N/B / BNP PARIBAS															
1113248	5/5/21	6/10/21	912796B24	AA+	Aaa	AAA	50,000,000.00		0.0070	49,999,650.00	0.00	262.50	49,999,650.00	50,000,047.00	397.00
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	91.67	49,999,869.44	50,000,073.00	203.56
US TREASURY N/B / BNP PARIBAS															
1113906	5/11/21	6/17/21	9127963H0	AA+	Aaa	AAA	30,000,000.00		0.0060	29,999,815.00	0.00	105.00	29,999,815.00	30,000,016.80	201.80
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	133.33	49,999,779.17	50,000,000.00	220.83
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	133.33	49,999,779.17	50,000,000.00	220.83

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-May-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															
County Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
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	133.34	49,999,770.83	50,000,000.00	229.17
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	91.67	49,999,825.00	50,000,000.00	175.00
US TREASURY N/B / JP MORGAN CHASE & CO															
1115355	5/20/21	7/6/21	912796H85	AA+	Aaa	AAA	50,000,000.00		0.0025	49,999,836.81	0.00	41.67	49,999,836.81	50,000,061.00	224.19
US TREASURY N/B / BANK OF AMERICA															
1115692	5/24/21	7/13/21	912796H93	AA+	Aaa	AAA	20,000,000.00		0.0015	19,999,958.33	0.00	6.67	19,999,958.33	20,000,000.00	41.67
US TREASURY N/B / JEFFERIES & COMPANY															
1115883	5/25/21	7/20/21	912796J26	AA+	Aaa	AAA	20,000,000.00		0.0050	19,999,844.44	0.00	19.44	19,999,844.44	19,999,898.00	53.56
Subtotal for TREASURY BILL:							490,000,000.00	0.0000	0.0035	489,997,832.08	0.00	1,277.23	489,997,832.08	490,000,159.40	2,327.32
Subtotal for U. S. TREASURIES:							510,000,000.00		0.0035	509,997,692.08	0.00	1,292.79	509,997,692.08	509,999,887.20	2,195.12
Total County Money Mkt Fnd :							603,889,290.62		0.0059	603,886,883.67	0.00	1,387.51	603,886,978.39	603,889,177.82	2,199.43
Net Asset Value (NAV):														1.000004	
Educational Money Mkt Fnd															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	6/1/21			AAAm	Aaa-mf	AAAmf	36,330,450.02		0.0259	36,330,450.02	0.00	0.00	36,330,450.02	36,330,450.02	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	6/1/21			AAAm	Aaa-mf	NR	49,795,435.86		0.0261	49,795,435.86	0.00	0.00	49,795,435.86	49,795,435.86	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	6/1/21			AAAm	Aaa-mf	NR	49,417.92		0.0260	49,417.92	0.00	0.00	49,417.92	49,417.92	0.00
Subtotal for FUNDS:							86,175,303.80		0.0260	86,175,303.80	0.00	0.00	86,175,303.80	86,175,303.80	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1113585	5/7/21	6/4/21	313385GL4	A-1+	P-1	NR	50,000,000.00		0.0030	49,999,883.33	0.00	104.17	49,999,987.50	50,000,000.00	12.50
FHLB DISC CORP / MORGAN STANLEY															
1113586	5/7/21	6/4/21	313385GL4	A-1+	P-1	NR	40,000,000.00		0.0030	39,999,906.67	0.00	83.33	39,999,990.00	40,000,000.00	10.00
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1113588	5/7/21	6/4/21	313385GL4	A-1+	P-1	NR	50,000,000.00		0.0030	49,999,883.33	0.00	104.17	49,999,987.50	50,000,000.00	12.50

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Issuer / Broker																
UNITED STATES DOLLAR																
Educational Money Mkt Fnd																
GOVERNMENT AGENCY																
Subtotal for DISCOUNT NOTES:							140,000,000.00	0.0000	0.0030	139,999,673.33	0.00	291.67	139,999,965.00	140,000,000.00	35.00	
Subtotal for GOVERNMENT AGENCY:							140,000,000.00		0.0030	139,999,673.33	0.00	291.67	139,999,965.00	140,000,000.00	35.00	
U. S. TREASURIES																
TREASURY BILL																
US TREASURY N/B / RBC																
1113408	5/6/21	6/1/21	912796G37	AA+	Aaa	AAA	20,000,000.00		0.0030	19,999,956.67	0.00	43.33	19,999,956.67	20,000,016.60	59.93	
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	133.34	49,999,858.33	50,000,003.50	145.17	
US TREASURY N/B / BNP PARIBAS																
1113409	5/6/21	6/3/21	912796A41	AA+	Aaa	AAA	50,000,000.00		0.0030	49,999,883.33	0.00	108.34	49,999,883.33	50,000,003.50	120.17	
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	22.22	49,999,972.92	50,000,048.50	75.58	
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	133.34	49,999,808.33	50,000,073.00	264.67	
US TREASURY N/B / BNP PARIBAS																
1113410	5/6/21	6/17/21	9127963H0	AA+	Aaa	AAA	20,000,000.00		0.0060	19,999,860.00	0.00	86.67	19,999,860.00	20,000,011.20	151.20	
US TREASURY N/B / MORGAN STANLEY																
1116049	5/26/21	7/13/21	912796H93	AA+	Aaa	AAA	20,000,000.00		0.0035	19,999,906.67	0.00	11.67	19,999,906.67	20,000,000.00	93.33	
US TREASURY N/B / DEUTSCHE																
1116056	5/26/21	7/20/21	912796J26	AA+	Aaa	AAA	20,000,000.00		0.0015	19,999,954.17	0.00	5.00	19,999,954.17	19,999,898.00	(56.17)	
US TREASURY N/B / MORGAN STANLEY																
1116513	5/28/21	7/20/21	912796J26	AA+	Aaa	AAA	50,000,000.00		0.0050	49,999,631.94	0.00	27.78	49,999,631.94	49,999,745.00	113.06	
Subtotal for TREASURY BILL:							330,000,000.00		0.0000	0.0030	329,998,832.36	0.00	571.69	329,998,832.36	329,999,799.30	966.94
Subtotal for U. S. TREASURIES:							330,000,000.00		0.0030	329,998,832.36	0.00	571.69	329,998,832.36	329,999,799.30	966.94	
Total Educational Money Mkt Fnd :							556,175,303.80		0.0066	556,173,809.49	0.00	863.36	556,174,101.16	556,175,103.10	1,001.94	
Net Asset Value (NAV):														1.000002		
Extended Fund																
FUNDS																
LAIF - EXTENDED FUND																
		6/1/21			NR		74,083,020.03		0.3150	74,083,020.03	0.00	0.00	74,083,020.03	74,083,020.03	0.00	
OC Treasurer X FUND MMF																
		6/1/21			NR		720,947,926.67		0.0259	720,947,926.67	0.00	0.00	720,947,926.67	720,947,926.67	0.00	
OC Treasurer Extended Fund																

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
FUNDS															
		6/1/21				NR	946,766,225.27		0.0260	946,766,225.27	0.00	0.00	946,766,225.27	946,766,225.27	0.00
Subtotal for FUNDS:							1,741,797,171.97		0.0383	1,741,797,171.97	0.00	0.00	1,741,797,171.97	1,741,797,171.97	0.00
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	6,500.00	49,999,500.00	50,000,000.00	500.00
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	3,866.67	39,999,700.00	40,000,000.00	300.00
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	1,712.23	39,999,386.67	40,000,000.00	613.33
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	3,500.00	49,998,791.67	50,000,000.00	1,208.33
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	3,500.00	49,998,791.67	50,000,000.00	1,208.33
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	341.00	10,999,840.50	11,000,000.00	159.50
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	1,550.00	49,999,275.00	50,000,000.00	725.00
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	1,550.00	49,999,275.00	50,000,000.00	725.00
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	1,301.33	24,399,444.22	24,400,000.00	555.78
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	2,666.67	49,998,861.11	50,000,000.00	1,138.89
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	1,365.33	25,599,416.89	25,600,000.00	583.11
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	506.67	19,999,546.11	20,000,000.00	453.89
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
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	2,864.11	11,175,626.16	11,177,000.00	1,373.84
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1112850	5/4/21	8/16/21	313385KM7	A-1+	P-1	NR	40,000,000.00		0.0150	39,998,266.67	0.00	466.67	39,998,733.34	39,999,155.60	422.26
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	6,686.11	49,992,025.00	49,997,250.00	5,225.00

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BANK OF AMERICA															
1115881	5/25/21	11/12/21	313385PD2	A-1+	P-1	NR	19,293,000.00		0.0200	19,291,167.17	0.00	75.03	19,291,242.20	19,290,363.23	(878.97)
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	4,622.22	19,989,688.89	19,996,133.40	6,444.51
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	7,388.89	49,971,902.78	49,983,944.50	12,041.72
FHLB DISC CORP / FTN FINANCIAL															
1113404	5/6/21	5/5/22	313385WK8	A-1+	P-1	NR	40,000,000.00		0.0550	39,977,755.56	0.00	1,588.89	39,979,344.45	39,984,977.60	5,633.15
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1113587	5/7/21	5/6/22	313385WL6	A-1+	P-1	NR	50,000,000.00		0.0550	49,972,194.44	0.00	1,909.72	49,974,104.16	49,981,166.50	7,062.34
Subtotal for DISCOUNT NOTES:							741,470,000.00	0.0000	0.0354	741,310,534.28	0.00	53,961.54	741,364,495.82	741,409,990.83	45,495.01
GOVT AGENCY-FIX-30/360															
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	(374,575.80)	256,770.83	15,003,574.20	15,025,200.00	21,625.80
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	(396,698.44)	275,771.88	16,113,796.16	16,137,064.80	23,268.64
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	(492,487.20)	342,361.11	20,004,712.80	20,033,600.00	28,887.20
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	(208,654.37)	171,180.56	10,002,045.63	10,016,800.00	14,754.37
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	(420,547.19)	342,361.11	20,004,123.01	20,033,600.00	29,476.99
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	(660,736.30)	265,625.00	10,007,066.70	10,015,600.00	8,533.30
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	11,274.93	607,291.67	49,999,774.93	50,122,000.00	122,225.07
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	27,781.53	313,391.70	28,043,176.65	28,044,000.00	823.35
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	40,352.89	253,125.00	24,998,230.14	25,000,000.00	1,769.86
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJVV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	17,662.67	185,111.11	19,998,942.67	20,093,600.00	94,657.33
FED FARM CR BK / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1029423	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	20,000,000.00	1.5500	1.6355	19,966,471.40	30,036.04	90,416.67	19,996,507.44	20,000,000.00	3,492.56
FED FARM CR BK / BNY Mellon Capital Market															
1029424	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5882	49,962,500.00	33,593.75	226,041.67	49,996,093.75	50,000,000.00	3,906.25
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	854.17	30,000,000.00	29,999,296.50	(703.50)
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	(18,075.80)	168,750.00	25,001,924.20	25,202,500.00	200,575.80
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	(58,651.71)	177,091.88	33,147,793.99	33,278,193.80	130,399.81
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	(198,111.19)	78,125.63	14,650,984.21	14,680,965.40	29,981.19
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	27,636.70	96,032.99	28,745,228.84	28,923,362.50	178,133.66
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	27,636.70	96,032.99	28,745,228.84	28,923,362.50	178,133.66
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	15,612.24	7,000.00	1,997,612.24	2,000,000.00	2,387.76
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	(239,956.14)	58,352.25	28,362,972.94	28,436,289.20	73,316.26
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	22,846.30	163,333.33	39,996,846.30	40,456,000.00	459,153.70
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	4,283.68	30,625.00	7,499,408.68	7,585,500.00	86,091.32
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	4,283.68	30,625.00	7,499,408.68	7,585,500.00	86,091.32
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	7,204.56	35,000.00	9,998,944.56	10,114,200.00	115,255.44
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	9,454.89	70,000.00	19,998,614.89	20,228,400.00	229,785.11
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	2,754.44	7,175.00	2,049,595.19	2,073,411.00	23,815.81
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	(54,483.97)	140,000.00	40,008,076.03	40,456,800.00	29 448,723.97

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	25,444.44	33,888.89	24,995,444.44	25,350,000.00	354,555.56
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1043058	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	30,000,000.00	1.6250	1.7109	29,948,700.00	39,510.12	16,250.00	29,988,210.12	30,221,400.00	233,189.88
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1043059	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	24,000,000.00	1.6250	1.7109	23,958,960.00	31,608.10	13,000.00	23,990,568.10	24,177,120.00	186,551.90
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	28,224.15	221,914.06	16,244,099.15	16,496,512.50	252,413.35
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	23,508.66	136,562.50	9,995,068.66	10,151,700.00	156,631.34
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	34,515.20	190,709.54	13,957,759.85	14,176,849.05	219,089.20
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	48,273.76	273,125.00	19,989,873.76	20,303,400.00	313,526.24
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	(184,277.32)	423,343.75	31,040,782.68	31,470,270.00	429,487.32
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	(60,598.64)	116,066.25	8,158,602.31	8,273,935.35	115,333.04
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	(15,267.21)	63,465.94	5,093,463.99	5,163,703.20	70,239.21
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	(587,309.64)	236,312.50	10,125,357.86	10,225,416.00	100,058.14
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	27,481.76	318,888.89	24,993,906.76	25,371,000.00	377,093.24
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	(53,978.08)	204,088.89	16,012,373.92	16,237,440.00	225,066.08
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	11,722.50	109,010.42	14,995,522.50	15,133,950.00	138,427.50
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	4,689.00	43,604.17	5,998,209.00	6,053,580.00	55,371.00
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	(327,523.79)	196,043.07	28,356,040.87	28,481,199.80	125,158.93
FED FARM CR BK / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1062115	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	18,733,000.00	1.6250	0.6520	19,056,587.10	(220,079.43)	130,220.37	18,836,507.67	18,918,456.70	81,949.03
FED FARM CR BK / FTN FINANCIAL															
1040769	10/28/19	12/28/21	3133EK3V6	AA+	Aaa	AAA	20,000,000.00	1.6000	1.6220	19,990,800.00	6,758.46	136,000.00	19,997,558.46	20,189,800.00	192,241.54
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	12,598.33	224,583.33	21,996,758.33	22,352,880.00	356,121.67
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	22,484.84	134,477.78	13,993,966.84	14,237,860.00	243,893.16
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	(1,250.46)	101,818.89	10,600,339.54	10,780,094.00	179,754.46
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	74,397.27	82,238.33	41,960,997.27	42,135,660.00	174,662.73
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	(38,299.72)	288,888.89	50,018,200.28	50,505,000.00	486,799.72
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	(14,132.60)	106,600.00	18,456,715.90	18,636,345.00	179,629.10
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	(5,597.59)	105,833.33	10,001,402.41	10,000,000.00	(1,402.41)
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	(27,987.96)	529,166.67	50,007,012.04	50,000,000.00	(7,012.04)
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	5,273.17	105,833.33	9,998,673.17	10,000,000.00	1,326.83
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	3,096.23	158,875.00	29,998,480.73	30,347,100.00	348,619.27
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	(27,313.81)	211,833.33	40,013,486.19	40,462,800.00	449,313.81
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	8,512.88	95,625.00	14,997,162.38	15,313,050.00	315,887.62
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	(60.44)	23,611.11	4,250,020.31	4,331,132.50	81,112.19
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	5,421.17	138,888.89	24,998,171.17	25,477,250.00	479,078.83
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	1,868.23	55,555.56	9,999,368.23	10,190,900.00	31 191,531.77

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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															
1007492	3/29/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.2428	10,072,960.00	(53,723.84)	55,555.56	10,019,236.16	10,190,900.00	171,663.84
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	(83,857.36)	155,555.56	28,030,102.64	28,534,520.00	504,417.36
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	(44,893.10)	83,333.33	15,016,156.90	15,286,350.00	270,193.10
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	(30,108.72)	55,750.00	10,045,934.43	10,226,568.15	180,633.72
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	(73,379.47)	138,888.89	25,026,822.78	25,477,250.00	450,427.22
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	(399,557.47)	100,000.00	20,265,738.93	20,358,400.00	92,661.07
FED FARM CR BK / UBS FINANCIAL SERVICES															
1062783	3/18/20	3/18/22	3133ELT7	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6901	24,967,750.00	19,394.79	31,684.03	24,987,144.79	25,000,000.00	12,855.21
FED FARM CR BK / CASTLE OAK SECURITIES															
1063508	3/25/20	3/25/22	3133ELUQ5	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(48,581.75)	38,500.00	30,033,528.25	30,000,000.00	(33,528.25)
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	58,387.04	76,562.50	24,976,387.04	25,483,500.00	507,112.96
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	116,774.07	153,125.00	49,952,774.07	50,967,000.00	1,014,225.93
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	58,387.04	76,562.50	24,976,387.04	25,483,500.00	507,112.96
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	47,876.49	39,812.50	12,980,536.49	13,251,420.00	270,883.51
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	99,206.29	82,687.50	26,959,616.29	27,522,180.00	562,563.71
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	(47,742.97)	12,160.50	4,441,780.97	4,422,000.00	(19,780.97)
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	9,844.85	31,076.39	24,990,044.85	25,050,250.00	60,205.15
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	687.20	12,361.11	9,999,287.20	10,020,100.00	20,812.80
FED HM LN BK BD / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1071330	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	50,000,000.00	0.2500	0.2571	49,993,000.00	3,436.01	61,805.56	49,996,436.01	50,100,500.00	104,063.99
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	19,977.94	71,843.75	5,492,807.94	5,657,465.00	164,657.06
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	(375,872.10)	148,378.13	6,086,244.40	6,256,425.00	170,180.60
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	(8,525.84)	206,108.44	18,274,080.46	18,702,450.90	428,370.44
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	25,862.52	128,271.11	12,389,740.70	12,791,096.00	401,355.30
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	15,044.18	79,910.83	7,719,032.18	7,968,646.50	249,614.32
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	9,641.00	4,375.00	9,987,041.00	10,005,300.00	18,259.00
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	7,230.75	3,281.25	7,490,280.75	7,503,975.00	13,694.25
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	8,209.21	94,888.89	9,996,189.21	10,000,000.00	3,810.79
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	11,451.61	10,020.83	24,982,701.61	25,000,000.00	17,298.39
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	13,886.32	6,812.50	17,979,146.32	18,009,900.00	30,753.68
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	19,286.56	9,461.81	24,971,036.56	25,013,750.00	42,713.44
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	50,347.22	81,163.19	24,963,347.22	25,397,250.00	433,902.78
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	30,208.33	48,697.92	14,978,008.33	15,238,350.00	260,341.67
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	(100,822.07)	232,938.37	32,772,950.69	33,939,097.50	1,166,146.81
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	(16,203.78)	37,405.38	5,262,706.47	5,449,960.50	187,254.03
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	(26,656.76)	74,739.58	10,513,127.74	10,889,550.00	33 376,422.26

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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															
1031342	8/28/19	9/9/22	313380GJ0	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(211,193.40)	113,888.89	25,152,806.60	25,622,000.00	469,193.40
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	(171,201.58)	135,163.33	29,803,806.02	30,408,189.60	604,383.58
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	9,915.28	19,097.22	9,991,765.28	10,000,000.00	8,234.72
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	13,657.41	95,486.11	49,988,657.41	50,000,000.00	11,342.59
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	11,990.00	62,618.75	22,492,190.00	22,500,000.00	7,810.00
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	10,453.52	3,611.11	25,976,133.52	25,999,090.00	22,956.48
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	(111,283.49)	188,125.00	21,127,048.66	21,568,050.00	441,001.34
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	(62,125.26)	108,395.83	12,170,926.34	12,427,305.00	256,378.66
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	(24,942.82)	44,433.33	4,988,476.38	5,094,168.00	105,691.62
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	23,598.51	119,166.67	29,968,398.51	30,639,000.00	670,601.49
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	15,732.34	79,444.44	19,978,932.34	20,426,000.00	447,067.66
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	5,175.17	80,555.56	19,993,024.77	20,000,000.00	6,975.23
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	7,177.83	157,083.33	38,990,325.54	39,000,000.00	9,674.46
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	(35,998.81)	67,777.78	50,056,349.69	50,000,000.00	(56,349.69)
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	4,400.00	8,333.33	49,938,400.00	49,976,000.00	37,600.00
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	3,740.26	6,770.83	24,993,240.26	25,107,875.00	114,634.74
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1067441	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	7,480.52	13,541.67	49,986,480.52	50,215,750.00	229,269.48
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	2,975.96	462.50	7,393,954.55	7,414,467.00	20,512.45
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	10,124.29	1,562.50	24,979,374.29	25,048,875.00	69,500.71
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	31,951.39	48,958.33	49,924,451.39	50,063,000.00	138,548.61
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	31,951.39	48,958.33	49,924,451.39	50,063,000.00	138,548.61
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	5,115.94	75,971.18	16,886,462.58	16,895,000.00	8,537.42
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	5,209.57	62,953.33	13,991,306.31	14,000,000.00	8,693.69
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	8,199.83	118,888.89	24,989,949.83	25,704,000.00	714,050.17
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	5,274.24	13,472.22	19,984,874.24	20,027,400.00	42,525.76
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	6,592.80	16,840.28	24,981,092.80	25,034,250.00	53,157.20
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	1,056.67	7,493.06	12,996,766.67	13,016,900.00	20,133.33
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	2,032.06	14,409.72	24,993,782.06	25,032,500.00	38,717.94
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	4,309.19	7,608.33	14,986,459.19	14,971,500.00	(14,959.19)
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	(275,364.21)	157,725.69	25,295,135.79	26,520,125.00	1,224,989.21
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	2,755.21	12,122.92	28,716,817.71	28,754,600.00	37,782.29
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	4,096.88	18,026.25	42,700,659.38	42,756,840.00	56,180.62
FED FARM CR BK / MORGAN STANLEY															
1086372	10/2/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	9,836.70	10,415.14	31,740,386.33	31,713,992.00	35 (26,394.33)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	9,647.17	8,963.08	27,310,621.72	27,292,497.60	(18,124.12)
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	23,312.50	4,687.50	29,911,412.50	29,950,500.00	39,087.50
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	13,210.42	2,656.25	16,949,800.42	16,971,950.00	22,149.58
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	4,287.70	4,340.28	24,981,787.70	25,019,625.00	37,837.30
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	2,572.62	2,604.17	14,989,072.62	15,011,775.00	22,702.38
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	2,572.62	2,604.17	14,989,072.62	15,011,775.00	22,702.38
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	9,798.52	1,388.89	49,952,798.52	50,057,250.00	104,451.48
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	2,939.56	416.67	14,985,839.56	15,017,175.00	31,335.44
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	4,867.50	36,875.00	29,975,167.50	30,027,150.00	51,982.50
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	4,867.50	36,875.00	29,975,167.50	30,027,150.00	51,982.50
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	(11,319.23)	91,062.50	15,022,376.32	15,510,900.00	488,523.68
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	4,815.94	63,754.17	14,989,965.94	15,454,650.00	464,684.06
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	7,640.64	80,755.28	18,984,080.64	19,575,890.00	591,809.36
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	(150,620.60)	93,931.14	22,436,905.40	22,769,851.00	332,945.60
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	253.33	5,277.78	7,997,373.33	7,992,800.00	(4,573.33)
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	633.33	13,194.44	19,993,433.33	19,982,000.00	(11,433.33)
FED FARM CR BK / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1063212	3/23/20	3/4/24	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(99,499.19)	59,450.00	20,230,847.41	20,000,000.00	(230,847.41)
FED HM LN BK BD / MORGAN STANLEY															
1008111	4/3/19	3/8/24	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	1,928.56	54,756.94	9,997,528.56	10,582,700.00	585,171.44
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	(81,387.59)	24,093.06	4,585,258.97	4,656,388.00	71,129.03
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	1,871.20	26,718.75	14,994,161.20	14,988,300.00	(5,861.20)
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	(8,914.49)	9,561.77	4,627,831.64	4,788,601.35	160,769.71
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	(9,783.14)	10,381.94	5,025,056.41	5,199,350.00	174,293.59
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	(52,167.74)	83,055.56	40,133,611.06	41,594,800.00	1,461,188.94
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	21,903.06	21,614.58	24,597,828.06	24,734,250.00	136,421.94
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	8,564.00	7,083.33	9,860,091.20	9,887,800.00	27,708.80
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	25,553.44	16,666.67	49,536,553.44	49,618,250.00	81,696.56
Subtotal for GOVT AGENCY-FIX-30/360:							3,338,923,000.00	1.5448	1.4676	3,345,187,071.22	(5,583,396.32)	14,840,618.91	3,339,603,674.90	3,368,551,958.90	28,948,284.00
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	0.1009	2.5496	998,377.00	1,539.15	44.84	999,916.15	1,000,130.00	213.85
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							1,000,000.00	0.1009	2.5496	998,377.00	1,539.15	44.84	999,916.15	1,000,130.00	213.85
GOV'T AGY - CALLABLE															
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	1,516.71	7,875.00	14,999,266.71	15,006,900.00	7,633.29
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	6,630.56	10,000,000.00	10,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	2,146.99	25,333.33	19,998,146.99	19,964,600.00	(33,546.99)
FREDDIE MAC / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
1086532	10/5/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	5,612.97	19,000.00	14,995,052.97	14,973,450.00	(21,602.97)
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	42,366.67	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	16,187.50	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	17,820.83	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	15,777.78	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	24,277.78	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	12,650.00	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	24,177.78	40,000,000.00	40,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/25	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	2,216.67	15,000,000.00	15,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/25	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	1,645.83	25,000,000.00	25,000,000.00	0.00
Subtotal for GOV'T AGY - CALLABLE:							245,000,000.00	0.5270	0.5292	244,983,190.00	9,276.67	215,959.73	244,992,466.67	244,944,950.00	(47,516.67)
Subtotal for GOVERNMENT AGENCY:							4,326,393,000.00	1.2221	1.1692	4,332,479,172.50	(5,572,580.50)	15,110,585.02	4,326,960,553.54	4,355,907,029.73	28,946,476.19
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
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	45,168.56	82,880.01	17,030,264.02	17,085,423.60	55,159.58
Subtotal for MEDIUM-TERM NOTE:							17,035,000.00	1.5500	1.7024	16,985,095.46	45,168.56	82,880.01	17,030,264.02	17,085,423.60	55,159.58
Subtotal for MEDIUM-TERM NOTES:							17,035,000.00	1.5500	1.7024	16,985,095.46	45,168.56	82,880.01	17,030,264.02	17,085,423.60	55,159.58
MUNICIPAL DEBT															
ORANGE COUNTY POB 2021															
COUNTY OF ORANGE /															
1098789	1/14/21	7/30/21	68428LEJ9	NR	NR	NR	121,200,000.00	0.3740	0.3740	121,200,000.00	0.00	172,501.26	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	172,501.26	121,200,000.00	121,200,000.00	0.00

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MUNICIPAL DEBT															
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	183,570.86	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	192,795.54	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	178,958.54	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	555,324.94	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	727,826.20	484,800,000.00	484,800,000.00	0.00
U. S. TREASURIES															
CASH MANAGEMENT BILL															
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	437.50	29,999,387.50	30,000,000.00	612.50
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	622.22	49,998,988.89	50,000,061.00	1,072.11
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	294.00	17,999,522.25	18,000,021.96	499.71
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	8,170.83	49,988,737.50	50,000,000.00	11,262.50
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	2,673.61	49,995,625.00	49,999,745.00	4,120.00
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	233.33	14,999,358.33	14,999,883.30	524.97
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	777.78	49,997,861.11	49,999,611.00	1,749.89
Subtotal for CASH MANAGEMENT BILL:							263,000,000.00	0.0000	0.0214	262,979,480.58	0.00	13,209.27	262,979,480.58	262,999,322.26	19,841.68
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1109089	4/6/21	6/3/21	912796A41	AA+	Aaa	AAA	28,250,000.00		0.0074	28,249,663.20	0.00	325.19	28,249,663.20	28,250,001.98	338.78
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	6,927.08	49,992,479.17	50,000,047.00	7,567.83
US TREASURY N/B / DEUTSCHE															
1102382	2/16/21	6/10/21	912796B24	AA+	Aaa	AAA	50,000,000.00		0.0475	49,992,479.17	0.00	6,927.08	49,992,479.17	50,000,047.00	7,567.83
US TREASURY N/B / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BILL															
1102747	2/17/21	6/10/21	912796B24	AA+	Aaa	AAA	50,000,000.00		0.0450	49,992,937.50	0.00	6,500.00	49,992,937.50	50,000,047.00	7,109.50
US TREASURY N/B / BANK OF AMERICA															
1102748	2/17/21	6/10/21	912796B24	AA+	Aaa	AAA	44,600,000.00		0.0450	44,593,700.25	0.00	5,798.00	44,593,700.25	44,600,041.92	6,341.67
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	933.33	49,998,100.00	49,999,798.50	1,698.50
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	6,525.00	49,989,818.75	49,999,097.00	9,278.25
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	4,162.50	49,992,137.50	49,999,125.00	6,987.50
US TREASURY N/B / MORGAN STANLEY															
1104242	3/1/21	8/26/21	912796D55	AA+	Aaa	AAA	50,000,000.00		0.0510	49,987,391.67	0.00	6,516.66	49,987,391.67	49,998,805.50	11,413.83
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	2,700.27	49,791,943.47	49,797,489.08	5,545.61
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	2,103.82	38,793,723.02	38,798,043.70	4,320.68
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	2,711.11	49,991,911.11	49,997,479.00	5,567.89
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	1,944.44	49,993,854.17	49,997,479.00	3,624.83
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	2,022.22	49,993,608.33	49,997,479.00	3,870.67
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	1,388.89	49,994,166.67	49,997,333.50	3,166.83
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	10,097.92	49,968,068.75	49,993,750.00	25,681.25
Subtotal for TREASURY BILL:							761,450,000.00	0.0000	0.0364	761,315,982.73	0.00	67,583.51	761,315,982.73	761,426,064.19	110,081.46
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	379,394.53	46,195.65	49,918,457.03	50,450,195.50	531,738.47
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	3,818.99	2,887.23	49,943,272.12	49,988,281.50	45,009.38
US TREASURY N/B / BANK OF AMERICA															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND															
1112320	4/29/21	5/15/23	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	2,246.36	2,887.23	49,951,465.11	49,988,281.50	36,816.39
US TREASURY N/B / JP MORGAN CHASE & CO															
1116284	5/27/21	8/15/23	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	313.46	863.26	49,949,532.21	49,953,125.00	3,592.79
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	9,033.47	10,699.73	49,880,127.22	49,935,547.00	55,419.78
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	10,051.53	25,475.54	49,863,567.16	50,000,000.00	136,432.84
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	7,284.92	21,399.46	49,882,284.92	50,000,000.00	117,715.08
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	7,284.92	21,399.46	49,882,284.92	50,000,000.00	117,715.08
US TREASURY N/B / MORGAN STANLEY															
1115356	5/20/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	523.36	4,076.09	49,955,601.49	50,000,000.00	44,398.51
US TREASURY N/B / DEUTSCHE															
1115357	5/20/21	5/15/24	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	1,288.96	4,076.09	49,884,101.46	49,927,734.50	43,633.04
US TREASURY N/B / BNP PARIBAS															
1116286	5/27/21	5/15/24	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	414.41	1,698.37	49,910,570.66	49,927,734.50	17,163.84
Subtotal for TREASURY BOND:							550,000,000.00	0.3636	0.4609	548,599,609.39	421,654.91	141,658.11	549,021,264.30	550,170,899.50	1,149,635.20
TREASURY BOND - ME															
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	297,116.35	236,187.85	49,982,663.23	50,045,898.50	63,235.27
US TREASURY N/B / MORGAN STANLEY															
980701	10/5/18	7/31/21	912828S76	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	235,252.96	18,801.80	4,985,448.27	5,009,375.00	23,926.73
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	(9,880.12)	189,538.04	50,001,838.63	50,183,594.00	181,755.37
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	(121,875.00)	128,396.74	50,132,031.25	50,136,719.00	4,687.75
US TREASURY N/B / BNP PARIBAS															
1108209	3/30/21	8/31/21	9128282F6	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0234	50,230,468.75	(94,282.67)	96,297.55	50,136,186.08	50,136,719.00	532.92
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	50,196.73	2,049.18	49,981,837.36	50,365,234.50	383,397.14
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	(75,334.82)	1,229.51	30,217,633.93	30,219,140.70	1,506.77

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
1109083	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0477	50,472,656.25	(111,213.24)	2,049.18	50,361,443.01	50,365,234.50	3,791.49
US TREASURY N/B / JP MORGAN CHASE & CO															
1109084	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0477	50,472,656.25	(111,213.24)	2,049.18	50,361,443.01	50,365,234.50	3,791.49
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	(111,672.80)	2,049.18	50,362,936.58	50,365,234.50	2,297.92
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	319,415.45	446,132.60	49,944,415.45	50,604,492.00	660,076.55
US TREASURY N/B / JP MORGAN CHASE & CO															
1111298	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(58,593.75)	61,141.30	50,398,437.50	50,402,344.00	3,906.50
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	(58,593.75)	61,141.30	50,398,437.50	50,402,344.00	3,906.50
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	(58,593.75)	61,141.30	50,398,437.50	50,402,344.00	3,906.50
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	(28,638.81)	31,762.30	50,127,611.19	50,133,789.00	6,177.81
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	803,016.61	81,521.74	49,781,532.24	50,827,148.50	1,045,616.26
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	285,402.32	819.67	15,914,777.32	16,288,437.44	373,660.12
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	(3,449.68)	11,740.33	50,019,987.82	50,027,344.00	7,356.18
US TREASURY N/B / JP MORGAN CHASE & CO															
1107669	3/25/21	6/30/22	912828ZX1	AA+	Aaa	AAA	7,000,000.00	0.1250	0.0911	7,003,007.81	(442.71)	1,643.64	7,002,565.10	7,003,828.16	1,263.06
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	1,003.94	5,697.51	49,981,472.69	50,006,836.00	25,363.31
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	1,003.94	5,697.51	49,981,472.69	50,006,836.00	25,363.31
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	(125,955.33)	127,049.18	51,237,325.92	51,257,812.50	20,486.58
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	15,602.47	42,349.73	49,708,961.85	49,976,562.50	267,600.65
US TREASURY N/B / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
1108213	3/30/21	3/31/25	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	12,792.84	42,349.73	49,715,917.84	49,976,562.50	260,644.66
US TREASURY N/B / DEUTSCHE															
1113751	5/10/21	4/30/25	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	4,412.37	11,209.24	49,713,396.75	49,695,312.50	(18,084.25)
US TREASURY N/B / MORGAN STANLEY															
1115882	5/25/21	4/30/25	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	1,609.02	3,566.58	49,671,530.90	49,695,312.50	23,781.60
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	6/30/25	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	9,491.77	7,596.69	49,357,148.02	49,337,890.50	(19,257.52)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	6/30/25	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	5,338.89	3,798.34	49,276,823.27	49,337,890.50	61,067.23
US TREASURY N/B / MORGAN STANLEY															
1113753	5/10/21	7/31/25	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	10,080.81	7,596.69	49,303,049.56	49,281,250.00	(21,799.56)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	7/31/25	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	2,762.77	2,071.82	49,299,637.77	49,281,250.00	(18,387.77)
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	8/31/25	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	10,810.44	7,472.83	49,237,372.94	49,205,078.00	(32,294.94)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	8/31/25	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	10,810.44	7,472.83	49,237,372.94	49,205,078.00	(32,294.94)
US TREASURY N/B / MORGAN STANLEY															
1116050	5/26/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	3,092.04	2,049.18	49,184,732.67	49,166,015.50	(18,717.17)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	3,092.04	2,049.18	49,184,732.67	49,166,015.50	(18,717.17)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	3,099.42	2,049.18	49,182,786.92	49,166,015.50	(16,771.42)
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/25	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	3,315.13	2,038.04	49,108,783.88	49,089,844.00	(18,939.88)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/25	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	3,315.13	2,038.04	49,108,783.88	49,089,844.00	(18,939.88)
US TREASURY N/B / MORGAN STANLEY															
1116285	5/27/21	12/31/25	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	2,361.43	2,589.78	49,209,392.68	49,244,140.50	34,747.82
Subtotal for TREASURY BOND - ME:							1,758,000,000.00	0.7681	0.6069	1,750,085,703.17	1,124,655.64	1,722,434.47	1,751,210,358.81	1,754,470,001.80	3,259,642.99
Subtotal for U. S. TREASURIES:							3,332,450,000.00	0.4652	0.4063	3,322,980,775.87	1,546,310.55	1,944,885.36	3,324,527,086.42	3,329,066,287.75	4,539,201.33
Total Extended Fund :							9,902,475,171.97	0.7125	0.6747	9,899,042,215.80	(3,981,101.39)	17,866,176.59	9,895,115,075.95	9,928,655,913.05	33,540,837.10

ORANGE COUNTY TREASURER-TAX COLLECTOR
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Issuer / Broker															
UNITED STATES DOLLAR															
Net Asset Value (NAV):															1.003390
Total Investments:							11,062,539,766.39	0.6378	0.6046	11,059,102,908.96	(3,981,101.39)	17,868,427.46	11,055,176,155.50	11,088,720,193.97	33,544,038.47

Report Parameters

Deals [Settlement Date] <= 31-May-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																
INVESCO STIC GOVERNMENT & AGENCY																
	6/1/21			AAAm	Aaa-mf	AAAmf	5,004,818.25		0.0259	5,004,818.25	0.00	0.00	5,004,818.25	5,004,818.25	0.00	
GOLDMAN SACHS - JWA MMF																
	6/1/21			AAAm	Aaa-mf	NR	806.81		0.0261	806.81	0.00	0.00	806.81	806.81	0.00	
MORGAN STANLEY GOVT 8302-JWA MMF																
	6/1/21			AAAm	Aaa-mf	NR	48,035.54		0.0260	48,035.54	0.00	0.00	48,035.54	48,035.54	0.00	
Subtotal for FUNDS:							5,053,660.60		0.0259	5,053,660.60	0.00	0.00	5,053,660.60	5,053,660.60	0.00	
GOVERNMENT AGENCY																
DISCOUNT NOTES																
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	134.16	4,999,957.22	5,000,000.00	42.78	
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	1,767.77	4,999,713.33	5,000,000.00	286.67	
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	1,191.66	1,999,749.44	2,000,000.00	250.56	
FHLB DISC CORP / DAIWA CAPITAL MARKETS																
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	1,025.00	3,999,508.33	4,000,000.00	491.67	
FHLB DISC CORP / BANK OF AMERICA																
1115880	5/25/21	11/12/21	313385PD2	A-1+	P-1	NR	5,000,000.00		0.0200	4,999,525.00	0.00	19.44	4,999,544.44	4,999,316.65	(227.79)	
Subtotal for DISCOUNT NOTES:							21,000,000.00	0.0000	0.0533	20,994,334.73	0.00	4,138.03	20,998,472.76	20,999,316.65	843.89	
GOVT AGENCY-FIX-30/360																
FED HM LN BK BD / DEUTSCHE																
1113247	5/5/21	8/5/21	3130AMCU4	AA+	Aaa	NR	4,000,000.00	0.0200	0.0151	4,000,046.12	(13.32)	57.78	4,000,032.80	3,999,778.88	(253.92)	
Subtotal for GOVT AGENCY-FIX-30/360:							4,000,000.00	0.0200	0.0151	4,000,046.12	(13.32)	57.78	4,000,032.80	3,999,778.88	(253.92)	
Subtotal for GOVERNMENT AGENCY:							25,000,000.00	0.0032	0.0472	24,994,380.85	(13.32)	4,195.81	24,998,505.56	24,999,095.53	589.97	
U. S. TREASURIES																
CASH MANAGEMENT BILL																
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	1,629.17	4,998,288.19	5,000,004.85	1,716.66	
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	466.94	4,999,293.89	5,000,000.00	706.11	
Subtotal for CASH MANAGEMENT BILL:							10,000,000.00	0.0000	0.0630	9,997,582.08	0.00	2,096.11	9,997,582.08	10,000,004.85	45	2,422.77
TREASURY BILL																

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BANK OF AMERICA															
1110397	4/15/21	6/8/21	912796G86	AA+	Aaa	AAA	3,300,000.00		0.0120	3,299,940.60	0.00	51.70	3,299,940.60	3,300,003.20	62.60
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	551.25	4,999,004.38	4,999,917.70	913.32
US TREASURY N/B / BANK OF AMERICA															
1104417	3/2/21	8/26/21	912796D55	AA+	Aaa	AAA	5,000,000.00		0.0550	4,998,647.92	0.00	695.14	4,998,647.92	4,999,880.55	1,232.63
Subtotal for TREASURY BILL:							13,300,000.00	0.0000	0.0389	13,297,592.90	0.00	1,298.09	13,297,592.90	13,299,801.45	2,208.55
Subtotal for U. S. TREASURIES:							23,300,000.00		0.0492	23,295,174.98	0.00	3,394.20	23,295,174.98	23,299,806.30	4,631.32
Total 283-John Wayne Airport :							53,353,660.60	0.0015	0.0461	53,343,216.43	(13.32)	7,590.01	53,347,341.14	53,352,562.43	5,221.29
Net Asset Value (NAV):														1.000098	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	6/1/21			AAAm	NR	NR	1,376,353.45		0.0100	1,376,353.45	0.00	0.00	1,376,353.45	1,376,353.45	0.00
Subtotal for FUNDS:							1,376,353.45		0.0100	1,376,353.45	0.00	0.00	1,376,353.45	1,376,353.45	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	572.41	5,681.43	383,797.56	429,298.10	45,500.54
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	(761.78)	3,242.19	227,017.20	225,000.00	(2,017.20)
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	(250.50)	138.91	94,791.02	94,000.00	(791.02)
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	2,894.38	2,351.25	172,835.72	199,560.60	26,724.88
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	(1,059.40)	1,672.66	140,780.81	149,160.12	8,379.31
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	(2,050.17)	1,004.06	51,127.23	56,376.00	5,248.77
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	815.41	21,243.06	1,998,395.41	2,211,340.00	46 212,944.59

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 31-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															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	214.96	115.10	84,369.21	96,660.73	12,291.52
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	(151,196.27)	4,166.67	1,851,482.23	2,045,602.50	194,120.27
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	972.17	24,502.22	1,997,552.17	2,214,420.00	216,867.83
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	(149,313.20)	21,375.00	1,938,848.80	2,191,927.50	253,078.70
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	(157,640.20)	47,222.22	2,539,479.80	2,916,930.00	377,450.20
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	1,920.92	2,851.75	248,299.37	283,289.70	34,990.33
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	802.18	293.02	144,125.71	168,667.80	24,542.09
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	(5.05)	3,163.89	500,018.69	500,000.00	(18.69)
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	(6,993.70)	4,995.25	290,548.72	263,000.00	(27,548.72)
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	7,440.39	19,980.00	1,970,900.39	2,000,000.00	29,099.61
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	(26,886.52)	6,299.44	2,120,733.48	2,000,000.00	(120,733.48)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(480,523.97)	170,298.12	16,755,103.52	18,045,233.05	1,290,129.53
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(480,523.97)	170,298.12	16,755,103.52	18,045,233.05	1,290,129.53
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	(59,530.56)	19,765.19	1,772,168.66	2,013,164.07	240,995.41
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(59,530.56)	19,765.19	1,772,168.66	2,013,164.07	240,995.41
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	33,720.97	13,176.80	1,941,845.97	2,142,109.38	47 200,263.41

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
U. S. TREASURIES															
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	33,720.97	13,176.80	1,941,845.97	2,142,109.38	200,263.41
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(25,809.59)	32,941.99	3,714,014.63	4,155,273.45	441,258.82
Total 650-CCCD SERIES 2017E :							20,192,353.45	3.8168	2.8773	22,351,805.16	(506,333.56)	203,240.11	21,845,471.60	23,576,859.95	1,731,388.35
Net Asset Value (NAV):														1.079256	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0538	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	8,516.90	28,388.89	3,498,832.40	3,539,480.00	40,647.60
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	(37,926.26)	53,260.28	3,456,146.14	3,644,306.40	188,160.26
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	5,262.95	28,275.00	3,503,820.35	3,723,250.05	219,429.70
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	(12,899.21)	37,006.20	3,484,741.09	3,465,000.00	(19,741.09)
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	434.58	21,450.00	3,298,850.58	3,437,181.00	138,330.42
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	(1,848.43)	7,972.22	3,508,911.66	3,488,257.50	(20,654.16)
Subtotal for GOVT AGENCY-FIX-30/360:							20,705,000.00	2.0053	1.9172	20,789,761.69	(38,459.47)	176,352.59	20,751,302.22	21,297,474.95	546,172.73
Subtotal for GOVERNMENT AGENCY:							20,705,000.00	2.0053	1.9172	20,789,761.69	(38,459.47)	176,352.59	20,751,302.22	21,297,474.95	546,172.73
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	12,172.45	25,718.23	3,496,586.51	3,563,164.08	66,577.57
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	37,884.12	6,086.96	3,484,153.65	3,594,199.21	110,045.56
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	503.42	4,350.83	3,492,847.17	3,442,714.84	(50,132.34)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	113.28	1,854.62	3,492,183.59	3,494,667.96	2,484.37
Subtotal for TREASURY BOND - ME:							14,000,000.00	1.2188	1.3501	13,915,097.65	50,673.27	38,010.64	13,965,770.92	14,094,746.09	48 128,975.17

ORANGE COUNTY TREASURER-TAX COLLECTOR
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John Wayne Airport Investment Fund/Non-Pooled Investments
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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-Fountain Valley SD40															
Subtotal for U. S. TREASURIES:							14,000,000.00	1.2188	1.3501	13,915,097.65	50,673.27	38,010.64	13,965,770.92	14,094,746.09	128,975.17
Total 650-Fountain Valley SD40 :							34,705,000.00	1.6880	1.6884	34,704,859.34	12,213.80	214,363.23	34,717,073.14	35,392,221.04	675,147.90
Net Asset Value (NAV):														1.019447	
Total Investments:							108,251,014.05	1.2539	1.1007	110,399,880.93	(494,133.08)	425,193.35	109,909,885.88	112,321,643.41	2,411,757.53

Report Parameters

Deals [Settlement Date] <= 31-May-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
May 31, 2021

	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
			Aaa-mf	AAAm	AAAmf	0.02%			
2014 NDAPP	U.S. BANK	31846V567					\$ 1,005,174.73	\$ 1,005,174.73	\$ 21.36
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					3,634,886.98	3,634,886.98	77.25
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,664,724.06	6,664,724.06	141.63
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					11,681,018.86	11,681,018.86	247.03
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,357.04	932,357.04	19.81
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,296,668.18	2,296,668.18	48.89
2017-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					21,577,706.81	21,577,706.81	457.51
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,626.05	20,626.05	0.43
2020A PREPAID POBs	U.S. BANK	31846V567					-	-	-
2021A PREPAID POBs	U.S. BANK	31846V567					7,735.40	7,735.40	0.16
NEWPORT COAST - Group 4	U.S. BANK	31846V567					445,708.03	445,708.03	9.47
OBLIGATION NOTES	U.S. BANK	31846V567					74,193.68	74,193.68	0.37
FEDERATED GOVT OBLIGATIONS TAX MGD FUND (MONEY MARKET)									
			Aaa-mf	AAAm	N/R	0.01%			
1997A TAXABLE REFUNDING POB BNY MELLON		608919494					2,413.38	2,413.38	-
FANNIE MAE (GOVT SECURITY) *									
			Aaa	AA+	AAA	0.00%			
1997A TAXABLE REFUNDING POB BNY MELLON		31364KQH6					1,569,354.81	3,321,205.91	-
FED GOVT OBLI FD-IS (MONEY MARKET)									
			Aaa-mf	AAAm	AAAmf	0.01%			
2016 CUF LEASE REVENUE BOND ZIONS BANK		60934N104					28.33	28.33	-
TOTAL OF INVESTMENTS WITH TRUSTEES							<u>\$ 49,912,596.34</u>	<u>\$ 51,664,447.44</u>	<u>\$ 1,023.91</u>

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

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

Prepared by: JWA Accounting
Date: 6/4/2021

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		\$ 9,720,921.10	\$ 9,720,921.10				
		\$ 9,720,921.10	\$ 9,720,921.10				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 2,869,651.61	\$ 2,869,651.61	\$ 646,051.35	\$ 646,051.35
				\$ 2,869,651.61	\$ 2,869,651.61	\$ 646,051.35	\$ 646,051.35
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 7,962,596.27	\$ 7,962,596.27	\$ 850,325.27	\$ 850,325.27
				\$ 7,962,596.27	\$ 7,962,596.27	\$ 850,325.27	\$ 850,325.27

WELLS FARGO BANK

Cash - Checking Accounts
(Interest rate is variable)

N/A \$ 15,746,815.41 \$ 15,746,815.41

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

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

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 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 – 52.18%
Orange County Educational Investment Pool – 47.82%

**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	0.727%	10,000,000	Educational Money Market Fund	-	10,000,000
Ocean View	4/29/2013	8/31/2013	0.380%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.440%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.380%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.560%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.380%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.470%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.760%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				\$ 877,700,000		\$ 867,700,000	10,000,000

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

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

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Fund: County Money Mkt Fnd												
1109672	US TREASURY N/B	/BNP PARIBAS	TBILL	5/4/2021	5/4/2021	MAT	0.0090 / 0.0090	(50,000,000.00)	(49,999,687.50)	0.00	(312.50)	50,000,000.00
1113248	US TREASURY N/B	/BNP PARIBAS	TBILL	6/10/2021	5/5/2021	PURC	0.0070 / 0.0070	50,000,000.00	49,999,650.00	0.00	0.00	(49,999,650.00)
1110400	US TREASURY N/B	/BNP PARIBAS	TBILL	5/6/2021	5/6/2021	MAT	0.0070 / 0.0070	(50,000,000.00)	(49,999,795.83)	0.00	(204.17)	50,000,000.00
1110402	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	5/6/2021	5/6/2021	MAT	0.0050 / 0.0050	(50,000,000.00)	(49,999,854.17)	0.00	(145.83)	50,000,000.00
1113405	US TREASURY N/B	/DEUTSCHE	TBILL	5/25/2021	5/6/2021	PURC	0.0050 / 0.0050	50,000,000.00	49,999,868.05	0.00	0.00	(49,999,868.06)
1109671	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	5/7/2021	5/7/2021	MAT	0.0075 / 0.0075	(25,000,000.00)	(24,999,854.17)	0.00	(145.83)	25,000,000.00
1111931	FHLB DISC CORP	/MORGAN STANLEY	AGDN	5/7/2021	5/7/2021	MAT	0.0020 / 0.0020	(20,000,000.00)	(19,999,988.89)	0.00	(11.11)	20,000,000.00
1113750	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	6/2/2021	5/10/2021	PURC	0.0050 / 0.0050	31,000,000.00	30,999,900.96	0.00	0.00	(30,999,900.97)
1109843	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TBILL	5/11/2021	5/11/2021	MAT	0.0011 / 0.0011	(30,000,000.00)	(29,999,973.42)	0.00	(26.58)	30,000,000.00
1109989	US TREASURY N/B	/BNP PARIBAS	TBILL	5/11/2021	5/11/2021	MAT	0.0100 / 0.0100	(50,000,000.00)	(49,999,611.11)	0.00	(388.89)	50,000,000.00
1109991	US TREASURY N/B	/BNP PARIBAS	TBILL	5/11/2021	5/11/2021	MAT	0.0100 / 0.0100	(50,000,000.00)	(49,999,611.11)	0.00	(388.89)	50,000,000.00
1113906	US TREASURY N/B	/BNP PARIBAS	TBILL	6/17/2021	5/11/2021	PURC	0.0060 / 0.0060	30,000,000.00	29,999,814.99	0.00	0.00	(29,999,815.00)
1109842	US TREASURY N/B	/BNP PARIBAS	TBILL	5/13/2021	5/13/2021	MAT	0.0070 / 0.0070	(50,000,000.00)	(49,999,698.61)	0.00	(301.39)	50,000,000.00
1109990	US TREASURY N/B	/BNP PARIBAS	TBILL	5/13/2021	5/13/2021	MAT	0.0080 / 0.0080	(50,000,000.00)	(49,999,666.67)	0.00	(333.33)	50,000,000.00
1109992	US TREASURY N/B	/BNP PARIBAS	TBILL	5/13/2021	5/13/2021	MAT	0.0080 / 0.0080	(50,000,000.00)	(49,999,666.67)	0.00	(333.33)	50,000,000.00
1110178	US TREASURY N/B	/DEUTSCHE	TBILL	5/13/2021	5/13/2021	MAT	0.0080 / 0.0080	(50,000,000.00)	(49,999,666.67)	0.00	(333.33)	50,000,000.00

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Fund: County Money Mkt Fnd												
				5/13/2021	5/13/2021	MAT		(20,000,000.00)	(19,999,871.11)	0.00	(128.89)	20,000,000.00
1110931	US TREASURY N/B	/RBC	TBILL				0.0060 / 0.0060					
				5/18/2021	5/18/2021	MAT		(44,000,000.00)	(43,999,794.67)	0.00	(205.33)	44,000,000.00
1110177	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0070 / 0.0070					
				5/20/2021	5/20/2021	MAT		(27,000,000.00)	(26,999,811.00)	0.00	(189.00)	27,000,000.00
1115355	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0025 / 0.0025					
				7/6/2021	5/20/2021	PURC		50,000,000.00	49,999,836.80	0.00	0.00	(49,999,836.81)
1111928	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0020 / 0.0020					
				5/21/2021	5/21/2021	MAT		(25,000,000.00)	(24,999,966.67)	0.00	(33.33)	25,000,000.00
1111929	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0040 / 0.0040					
				5/24/2021	5/24/2021	MAT		(39,342,000.00)	(39,341,881.97)	0.00	(118.03)	39,342,000.00
1115692	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0015 / 0.0015					
				7/13/2021	5/24/2021	PURC		20,000,000.00	19,999,958.32	0.00	0.00	(19,999,958.33)
1113405	US TREASURY N/B	/DEUTSCHE	TBILL				0.0050 / 0.0050					
				5/25/2021	5/25/2021	MAT		(50,000,000.00)	(49,999,868.06)	0.00	(131.94)	50,000,000.00
1115883	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0050 / 0.0050					
				7/20/2021	5/25/2021	PURC		20,000,000.00	19,999,844.44	0.00	0.00	(19,999,844.44)
1115884	US TREASURY N/B	/RBC	CMB				0.0040 / 0.0040					
				7/27/2021	5/25/2021	PURC		20,000,000.00	19,999,860.00	0.00	0.00	(19,999,860.00)
1111932	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				5/27/2021	5/27/2021	MAT		(10,600,000.00)	(10,599,955.83)	0.00	(44.17)	10,600,000.00
Sub Total:								(419,942,000.00)	(419,939,823.91)	0.00	(3,442.54)	419,943,266.39
Fund: Extended Fund												
1112850	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0150 / 0.0150					
				8/16/2021	5/4/2021	PURC		40,000,000.00	39,998,266.68	0.00	0.00	(39,998,266.67)
1067440	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.3750 / 0.3891					
				5/5/2023	5/5/2021	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
1067441	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.3750 / 0.3891					
				5/5/2023	5/5/2021	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
965856	APPLE INC.	/UBS FINANCIAL	MTN				2.8500 / 2.9125					

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Fund:		Extended Fund										
				5/6/2021	5/6/2021	INT		0.00	0.00	0.00	(71,250.00)	71,250.00
				5/6/2021	5/6/2021	MAT		(5,000,000.00)	(4,991,450.00)	0.00	(8,550.00)	5,000,000.00
1090664	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2801					
				11/6/2023	5/6/2021	INT		0.00	0.00	0.00	(0.01)	0.01
				11/6/2023	5/6/2021	INT		0.00	0.00	0.00	(31,423.61)	31,423.61
1090665	FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1				0.2500 / 0.2801					
				11/6/2023	5/6/2021	INT		0.00	0.00	0.00	(18,854.17)	18,854.17
1090666	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2801					
				11/6/2023	5/6/2021	INT		0.00	0.00	0.00	(18,854.17)	18,854.17
1113404	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.0550 / 0.0550					
				5/5/2022	5/6/2021	PURC		40,000,000.00	39,977,755.56	0.00	0.00	(39,977,755.56)
1101685	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0400 / 0.0400					
				5/7/2021	5/7/2021	MAT		(6,000,000.00)	(5,999,393.33)	0.00	(606.67)	6,000,000.00
1104586	FANNIE MAE	/MORGAN STANLEY	AGNF1				0.5000 / 0.7129					
				11/7/2025	5/7/2021	INT		0.00	0.00	0.00	(121,527.78)	121,527.78
1113587	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0550 / 0.0550					
				5/6/2022	5/7/2021	PURC		50,000,000.00	49,972,194.45	0.00	0.00	(49,972,194.44)
1099674	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0600 / 0.0600					
				5/10/2021	5/10/2021	MAT		(29,200,000.00)	(29,194,695.33)	0.00	(5,304.67)	29,200,000.00
1099675	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0600 / 0.0600					
				5/10/2021	5/10/2021	MAT		(50,000,000.00)	(49,990,916.67)	0.00	(9,083.33)	50,000,000.00
1113751	US TREASURY N/B	/DEUTSCHE	TRBDME				0.3750 / 0.5232					
				4/30/2025	5/10/2021	PURC		50,000,000.00	49,708,984.35	5,095.14	0.00	(49,714,079.49)
1113752	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.5692					
				6/30/2025	5/10/2021	PURC		50,000,000.00	49,347,656.25	44,889.50	0.00	(49,392,545.75)
1113753	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.2500 / 0.5892					
				7/31/2025	5/10/2021	PURC		50,000,000.00	49,292,968.75	34,185.08	0.00	(49,327,153.83)
1113754	US TREASURY N/B	/BANK OF AMERICA	TRBDME				0.2500 / 0.6145					
				8/31/2025	5/10/2021	PURC		50,000,000.00	49,226,562.50	24,116.85	0.00	(49,250,679.35)

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Fund:	Extended Fund											
1113755	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6145					
				8/31/2025	5/10/2021	PURC		50,000,000.00	49,226,562.50	24,116.85	0.00	(49,250,679.35)
1067885	FREDDIE MAC	/BNY Mellon Capital Market	CALLGOVAGY				0.4200 / 0.4200					
				5/12/2023	5/12/2021	EPAY PRI		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
				5/12/2023	5/12/2021	INT		0.00	0.00	0.00	(42,000.00)	42,000.00
1106272	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0138 / 0.0138					
				5/13/2021	5/13/2021	MAT		(20,000,000.00)	(19,999,555.33)	0.00	(444.67)	20,000,000.00
986886	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0500 / 3.0922					
				11/15/2021	5/15/2021	INT		0.00	0.00	0.00	(381,250.00)	381,250.00
1010167	US TREASURY N/B	/RBC	TRBDI				2.0000 / 2.3701					
				11/15/2021	5/15/2021	INT		0.00	0.00	0.00	(500,000.00)	500,000.00
1110179	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.1250 / 0.1832					
				5/15/2023	5/15/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1112320	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.1250 / 0.1748					
				5/15/2023	5/15/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.4814 / 2.5496					
				7/16/2021	5/16/2021	INT		0.00	0.00	0.00	(96.36)	96.36
1010169	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				1.5700 / 2.4001					
				5/17/2021	5/17/2021	INT		0.00	0.00	0.00	(122,067.50)	122,067.50
				5/17/2021	5/17/2021	MAT		(15,550,000.00)	(15,288,760.00)	0.00	(261,240.00)	15,550,000.00
1010170	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				1.5700 / 2.3962					
				5/17/2021	5/17/2021	INT		0.00	0.00	0.00	(78,500.00)	78,500.00
				5/17/2021	5/17/2021	MAT		(10,000,000.00)	(9,832,800.00)	0.00	(167,200.00)	10,000,000.00
1043058	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.6250 / 1.7109					
				11/19/2021	5/19/2021	INT		0.00	0.00	0.00	(243,750.00)	243,750.00
1043059	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				1.6250 / 1.7109					
				11/19/2021	5/19/2021	INT		0.00	0.00	0.00	(195,000.00)	195,000.00
1068571	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.5900 / 0.5900					
				5/20/2024	5/20/2021	EPAY PRI		(25,000,000.00)	(25,000,000.00)	0.00	0.00	25,000,000.00

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Fund:	Extended Fund											
1115356	US TREASURY N/B	/MORGAN STANLEY	TRBDI	5/20/2024	5/20/2021	INT	0.2500 / 0.2820	0.00	0.00	0.00	(73,750.00)	73,750.00
1115357	US TREASURY N/B	/DEUTSCHE	TRBDI	3/15/2024	5/20/2021	PURC	0.2500 / 0.3289	50,000,000.00	49,955,078.10	22,418.51	0.00	(49,977,496.61)
1115552	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	5/15/2024	5/20/2021	PURC	0.2500 / 0.6095	50,000,000.00	49,882,812.50	1,698.37	0.00	(49,884,510.87)
1071150	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1	6/30/2025	5/21/2021	PURC	0.2500 / 0.2916	50,000,000.00	49,271,484.35	48,687.88	0.00	(49,320,172.23)
1071328	FANNIE MAE	/JEFFERIES & COMPANY	AGNF1	5/22/2023	5/22/2021	INT	0.2500 / 0.2920	0.00	0.00	0.00	(9,250.00)	9,250.00
1115693	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	5/22/2023	5/22/2021	INT	0.7600 / 0.7600	0.00	0.00	0.00	(31,250.00)	31,250.00
1102345	US TREASURY N/B	/BANK OF AMERICA NA	CMB	11/24/2025	5/24/2021	PURC	0.0410 / 0.0410	15,000,000.00	15,000,000.00	0.00	0.00	(15,000,000.00)
1110401	US TREASURY N/B	/BNYC	TBILL	5/25/2021	5/25/2021	MAT	0.0100 / 0.0100	(40,000,000.00)	(39,995,307.78)	0.00	(4,692.22)	40,000,000.00
1115881	FHLB DISC CORP	/BANK OF AMERICA	AGDN	5/25/2021	5/25/2021	MAT	0.0200 / 0.0200	(50,000,000.00)	(49,999,444.44)	0.00	(555.56)	50,000,000.00
1115882	US TREASURY N/B	/MORGAN STANLEY	TRBDME	11/12/2021	5/25/2021	PURC	0.3750 / 0.5449	19,293,000.00	19,291,167.17	0.00	0.00	(19,291,167.17)
988366	FED FARM CR BK	/DEUTSCHE	AGNF1	4/30/2025	5/25/2021	PURC	2.8750 / 2.8910	50,000,000.00	49,669,921.85	12,737.80	0.00	(49,682,659.65)
989143	FED FARM CR BK	/DEUTSCHE	AGNF1	5/26/2021	5/26/2021	INT		0.00	0.00	0.00	(122,187.50)	122,187.50
				5/26/2021	5/26/2021	MAT		(8,500,000.00)	(8,496,736.00)	0.00	(3,264.00)	8,500,000.00
1012446	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1	5/26/2021	5/26/2021	INT	2.8750 / 2.3657	0.00	0.00	0.00	(143,750.00)	143,750.00
				5/26/2021	5/26/2021	MAT		(10,000,000.00)	(9,983,900.00)	0.00	(16,100.00)	10,000,000.00
				5/26/2021	5/26/2021	INT		0.00	0.00	0.00	(173,218.75)	173,218.75
				5/26/2021	5/26/2021	MAT		(12,050,000.00)	(12,173,271.50)	0.00	123,271.50	12,050,000.00

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Fund:	Extended Fund											
1116050	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.2500 / 0.6323					
				9/30/2025	5/26/2021	PURC		50,000,000.00	49,181,640.60	19,125.71	0.00	(49,200,766.31)
1116051	US TREASURY N/B	/BNP PARIBAS	TRBDME				0.2500 / 0.6323					
				9/30/2025	5/26/2021	PURC		50,000,000.00	49,181,640.60	19,125.71	0.00	(49,200,766.31)
1116052	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6332					
				9/30/2025	5/26/2021	PURC		50,000,000.00	49,179,687.50	19,125.68	0.00	(49,198,813.18)
1116053	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6605					
				10/31/2025	5/26/2021	PURC		50,000,000.00	49,105,468.75	8,831.52	0.00	(49,114,300.27)
1116054	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6605					
				10/31/2025	5/26/2021	PURC		50,000,000.00	49,105,468.75	8,831.52	0.00	(49,114,300.27)
1116055	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.2500 / 0.5909					
				7/31/2025	5/26/2021	PURC		50,000,000.00	49,296,875.00	39,709.94	0.00	(49,336,584.94)
1053060	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.3750 / 1.5997					
				5/31/2021	5/27/2021	SALE		(50,000,000.00)	(49,847,656.25)	0.00	(496,351.30)	50,344,007.55
1055126	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TRBDME				1.3750 / 1.5020					
				5/31/2021	5/27/2021	SALE		(50,000,000.00)	(49,916,015.60)	0.00	(427,991.95)	50,344,007.55
1069652	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.5000 / 0.5000					
				11/27/2023	5/27/2021	EPAY PRI		(20,000,000.00)	(20,000,000.00)	0.00	0.00	20,000,000.00
				11/27/2023	5/27/2021	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
1093106	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2881					
				11/27/2023	5/27/2021	INT		0.00	0.00	0.00	(0.01)	0.01
				11/27/2023	5/27/2021	INT		0.00	0.00	0.00	(63,194.44)	63,194.44
1093107	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2881					
				11/27/2023	5/27/2021	INT		0.00	0.00	0.00	(18,958.33)	18,958.33
1101683	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0225 / 0.0225					
				5/27/2021	5/27/2021	MAT		(31,000,000.00)	(30,997,849.38)	0.00	(2,150.62)	31,000,000.00
1105177	US TREASURY N/B	/DEUTSCHE	TBILL				0.0365 / 0.0365					
				5/27/2021	5/27/2021	MAT		(50,000,000.00)	(49,995,944.44)	0.00	(4,055.56)	50,000,000.00
1105593	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0300 / 0.0300					

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1116284	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI	5/27/2021	5/27/2021	MAT	0.1250 / 0.1708	(50,000,000.00)	(49,996,791.67)	0.00	(3,208.33)	50,000,000.00
1116285	US TREASURY N/B	/MORGAN STANLEY	TRBDME	8/15/2023	5/27/2021	PURC	0.3750 / 0.7266	50,000,000.00	49,949,218.75	17,437.85	0.00	(49,966,656.60)
1116286	US TREASURY N/B	/BNP PARIBAS	TRBDI	12/31/2025	5/27/2021	PURC	0.2500 / 0.3109	50,000,000.00	49,207,031.25	76,139.50	0.00	(49,283,170.75)
1105230	FHLB DISC CORP	/BANK OF AMERICA	AGDN	5/15/2024	5/27/2021	PURC	0.0350 / 0.0350	50,000,000.00	49,910,156.25	4,076.09	0.00	(49,914,232.34)
1105524	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	5/28/2021	5/28/2021	MAT	0.0200 / 0.0200	(13,029,000.00)	(13,027,986.63)	0.00	(1,013.37)	13,029,000.00
1105832	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	5/28/2021	5/28/2021	MAT	0.0250 / 0.0250	(50,000,000.00)	(49,997,805.56)	0.00	(2,194.44)	50,000,000.00
1108899	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/28/2021	5/28/2021	MAT	0.0150 / 0.0150	(50,000,000.00)	(49,997,326.39)	0.00	(2,673.61)	50,000,000.00
1108901	FHLB DISC CORP	/JP MORGAN CHASE BANK, NA	AGDN	5/28/2021	5/28/2021	MAT	0.0150 / 0.0150	(39,000,000.00)	(38,999,138.75)	0.00	(861.25)	39,000,000.00
1108902	FHLB DISC CORP	/MIZUHO	AGDN	5/28/2021	5/28/2021	MAT	0.0150 / 0.0150	(25,000,000.00)	(24,999,447.92)	0.00	(552.08)	25,000,000.00
1116512	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	5/28/2021	5/28/2021	MAT	0.7900 / 0.7900	(50,000,000.00)	(49,998,895.83)	0.00	(1,104.17)	50,000,000.00
940195	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	11/28/2025	5/28/2021	PURC	1.8750 / 2.4410	25,000,000.00	25,000,000.00	0.00	0.00	(25,000,000.00)
1053058	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	5/31/2022	5/31/2021	INT	1.5000 / 1.5740	0.00	0.00	0.00	(150,000.00)	150,000.00
1108208	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	11/30/2021	5/31/2021	INT	1.5000 / 0.0428	0.00	0.00	0.00	(375,000.00)	375,000.00
1109083	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	11/30/2021	5/31/2021	INT	1.5000 / 0.0477	0.00	0.00	0.00	(225,000.00)	225,000.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
1109084	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	11/30/2021	5/31/2021	INT	1.5000 / 0.0477	0.00	0.00	0.00	(375,000.00)	375,000.00
1109085	US TREASURY N/B	/MORGAN STANLEY	TRBDME	11/30/2021	5/31/2021	INT	1.5000 / 0.0418	0.00	0.00	0.00	(375,000.00)	375,000.00
				11/30/2021	5/31/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
Sub Total:								309,964,000.00	300,217,513.66	430,349.50	(5,884,183.93)	(294,763,679.21)
Fund:		Educational Money Mkt Fnd										
1108205	US TREASURY N/B	/RBC	TBILL				0.0060 / 0.0060					
				5/4/2021	5/4/2021	MAT		(50,000,000.00)	(49,999,708.33)	0.00	(291.67)	50,000,000.00
1110398	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0075 / 0.0075					
				5/6/2021	5/6/2021	MAT		(50,000,000.00)	(49,999,781.25)	0.00	(218.75)	50,000,000.00
1113407	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0050 / 0.0050					
				5/20/2021	5/6/2021	PURC		50,000,000.00	49,999,902.80	0.00	0.00	(49,999,902.78)
1113408	US TREASURY N/B	/RBC	TBILL				0.0030 / 0.0030					
				6/1/2021	5/6/2021	PURC		20,000,000.00	19,999,956.66	0.00	0.00	(19,999,956.67)
1113409	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0030 / 0.0030					
				6/3/2021	5/6/2021	PURC		50,000,000.00	49,999,883.35	0.00	0.00	(49,999,883.33)
1113410	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0060 / 0.0060					
				6/17/2021	5/6/2021	PURC		20,000,000.00	19,999,860.00	0.00	0.00	(19,999,860.00)
1110789	FHLB DISC CORP	/BANK OF AMERICA NA	AGDN				0.0050 / 0.0050					
				5/7/2021	5/7/2021	MAT		(10,000,000.00)	(9,999,975.00)	0.00	(25.00)	10,000,000.00
1113585	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0030 / 0.0030					
				6/4/2021	5/7/2021	PURC		50,000,000.00	49,999,883.35	0.00	0.00	(49,999,883.33)
1113586	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0030 / 0.0030					
				6/4/2021	5/7/2021	PURC		40,000,000.00	39,999,906.68	0.00	0.00	(39,999,906.67)
1113588	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0030 / 0.0030					
				6/4/2021	5/7/2021	PURC		50,000,000.00	49,999,883.35	0.00	0.00	(49,999,883.33)
1110396	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0100 / 0.0100					
				5/10/2021	5/10/2021	MAT		(31,000,000.00)	(30,999,784.72)	0.00	(215.28)	31,000,000.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1113407	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0050 / 0.0050					
				5/20/2021	5/20/2021	MAT		(50,000,000.00)	(49,999,902.78)	0.00	(97.22)	50,000,000.00
1112565	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0020 / 0.0020					
				5/25/2021	5/25/2021	MAT		(50,000,000.00)	(49,999,930.56)	0.00	(69.44)	50,000,000.00
1112570	US TREASURY N/B	/RBC	TBILL				0.0010 / 0.0010					
				5/25/2021	5/25/2021	MAT		(50,000,000.00)	(49,999,965.28)	0.00	(34.72)	50,000,000.00
1116049	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0035 / 0.0035					
				7/13/2021	5/26/2021	PURC		20,000,000.00	19,999,906.66	0.00	0.00	(19,999,906.67)
1116056	US TREASURY N/B	/DEUTSCHE	TBILL				0.0015 / 0.0015					
				7/20/2021	5/26/2021	PURC		20,000,000.00	19,999,954.16	0.00	0.00	(19,999,954.17)
1112572	US TREASURY N/B	/BANK OF AMERICA NA	TBILL				0.0005 / 0.0005					
				5/27/2021	5/27/2021	MAT		(50,000,000.00)	(49,999,981.25)	0.00	(18.75)	50,000,000.00
1116513	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0050 / 0.0050					
				7/20/2021	5/28/2021	PURC		50,000,000.00	49,999,631.95	0.00	0.00	(49,999,631.94)
Sub Total:								29,000,000.00	28,999,739.79	0.00	(970.83)	(28,998,768.89)
Fund: 283-John Wayne Airport												
1105831	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0260 / 0.0260					
				5/5/2021	5/5/2021	MAT		(4,000,000.00)	(3,999,844.00)	0.00	(156.00)	4,000,000.00
1113247	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.0200 / 0.0151					
				8/5/2021	5/5/2021	PURC		4,000,000.00	4,000,046.12	0.00	0.00	(4,000,046.12)
1098394	US TREASURY N/B	/DEUTSCHE	CMB				0.0870 / 0.0870					
				5/25/2021	5/25/2021	MAT		(5,000,000.00)	(4,998,380.83)	0.00	(1,619.17)	5,000,000.00
1115880	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0200 / 0.0200					
				11/12/2021	5/25/2021	PURC		5,000,000.00	4,999,525.00	0.00	0.00	(4,999,525.00)
Sub Total:								0.00	1,346.29	0.00	(1,775.17)	428.88
Fund: 650-Fountain Valley SD40												
846388	FANNIE MAE	/DEUTSCHE	AGNF1				1.2500 / 1.3700					
				5/6/2021	5/6/2021	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
				5/6/2021	5/6/2021	MAT		(3,500,000.00)	(3,480,120.00)	0.00	(19,880.00)	3,500,000.00
1113406	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				0.7500 / 0.7965					
				4/30/2026	5/6/2021	PURC		3,500,000.00	3,492,070.31	427.99	0.00	(3,492,498.30)

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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
Sub Total:								<u>0.00</u>	<u>11,950.31</u>	<u>427.99</u>	<u>(41,755.00)</u>	<u>29,376.70</u>
Fund:	650-CCCD SERIES 2017E											
947691	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				3.9100 / 3.3519					
				11/2/2035	5/2/2021	INT		0.00	0.00	0.00	(39,100.00)	39,100.00
948857	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.1200 / 3.3373					
				11/8/2032	5/8/2021	INT		0.00	0.00	0.00	(2,293.20)	2,293.20
1015241	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.8000 / 2.6533					
				11/12/2027	5/12/2021	INT		0.00	0.00	0.00	(1,316.00)	1,316.00
935871	FANNIE MAE	/TD SECURITIES	AGNF1				6.2500 / 2.7914					
				5/15/2029	5/15/2021	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
987151	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				3.2500 / 3.3680					
				11/16/2028	5/16/2021	INT		0.00	0.00	0.00	(1,381.25)	1,381.25
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(90,965.45)</u>	<u>90,965.45</u>

Grand Total: (80,978,000.00) (90,709,273.86) 430,777.49 (6,023,092.92) 96,301,589.32

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-May-2021 to 31-May-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY				
5/3/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(23,775,875.00)	12803	INVESCO STIC GOVT & AGY PORTFOLIO	1112802
5/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,000.00	12845	INVESCO STIC GOVT & AGY PORTFOLIO	1112844
5/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(25,000,000.00)	14276	INVESCO STIC GOVT & AGY PORTFOLIO	1114275
5/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,000,000.00)	14872	INVESCO STIC GOVT & AGY PORTFOLIO	1114871
5/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,816,732.44)	15875	INVESCO STIC GOVT & AGY PORTFOLIO	1115874
5/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(51,173,520.00)	16498	INVESCO STIC GOVT & AGY PORTFOLIO	1116497
Sub Total Amount Per Account:			(112,766,127.44)			
AIM#51103-694		INVESCO STIC GOVERNMENT & AGENCY				
5/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,670,819.00)	13912	INVESCO STIC GOVT & AGY PORTFOLIO	1113911
5/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(20,000,000.00)	14278	INVESCO STIC GOVT & AGY PORTFOLIO	1114277
5/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,700,686.00)	14732	INVESCO STIC GOVT & AGY PORTFOLIO	1114731
5/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,000,000.00	14868	INVESCO STIC GOVT & AGY PORTFOLIO	1114867
5/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,700,000.00	15871	INVESCO STIC GOVT & AGY PORTFOLIO	1115870
5/27/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,000,000.00	16277	INVESCO STIC GOVT & AGY PORTFOLIO	1116276
Sub Total Amount Per Account:			(6,671,505.00)			
GS283		GOLDMAN SACHS - JWA MMF				
5/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	475.00		GOLDMAN SACHS FINL SQ GOVT	1115879
Sub Total Amount Per Account:			475.00			
GS692		GOLDMAN SACHS - COUNTY MMF				
5/3/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1112807
5/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1112848
5/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(22,414,350.00)		GOLDMAN SACHS FINL SQ GOVT	1113246
5/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(15,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1114281
5/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1114877
5/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1115877
Sub Total Amount Per Account:			(59,414,350.00)			
GS694		GOLDMAN SACHS - EDUCATIONAL MMF				
5/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1112849
5/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(23,093,156.00)		GOLDMAN SACHS FINL SQ GOVT	1113749
5/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(24,678,000.00)		GOLDMAN SACHS FINL SQ GOVT	1113913
5/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	57,494,130.00		GOLDMAN SACHS FINL SQ GOVT	1114878
5/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,700,000.00)		GOLDMAN SACHS FINL SQ GOVT	1115878
5/27/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	64 1116283

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-May-2021 to 31-May-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
Sub Total Amount Per Account:			(2,977,026.00)			
Invesco Acct# 51105		OC Treasurer X FUND MMF				
5/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	140,638.88		INVESCO STIC GOVT & AGY PORTFOLIO	1113245
5/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	438,750.00		INVESCO STIC GOVT & AGY PORTFOLIO	1115121
5/20/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(74,788,257.48)		INVESCO STIC GOVT & AGY PORTFOLIO	1115354
5/24/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,959,500.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1115691
5/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	21,026,173.18		INVESCO STIC GOVT & AGY PORTFOLIO	1115876
5/26/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(264,176,375.28)		INVESCO STIC GOVT & AGY PORTFOLIO	1116044
5/27/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	102,656,108.19		INVESCO STIC GOVT & AGY PORTFOLIO	1116280
Sub Total Amount Per Account:			(229,662,462.51)			
MORGAN 283		MORGAN STANLEY GOVT 8302-JWA MMF				
5/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(46.12)	13242	MORGAN STANLEY INST LIQUIDITY FUND	1113241
Sub Total Amount Per Account:			(46.12)			
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF				
5/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,000,000.00	12841	MORGAN STANLEY INST LIQUIDITY FUND	1112840
5/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,000,000.00)	13745	MORGAN STANLEY INST LIQUIDITY FUND	1113744
Sub Total Amount Per Account:			(1,000,000.00)			
MS 740200618		OC Treasurer Extended Fund				
5/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(39,998,266.67)	12847	MORGAN STANLEY INST LIQUIDITY FUND	1112846
5/6/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(34,837,373.62)	13401	MORGAN STANLEY INST LIQUIDITY FUND	1113400
5/7/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(43,850,666.66)	13438	MORGAN STANLEY INST LIQUIDITY FUND	1113437
5/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(167,735,137.77)	13747	MORGAN STANLEY INST LIQUIDITY FUND	1113746
5/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	20,042,000.00	14095	MORGAN STANLEY INST LIQUIDITY FUND	1114094
5/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	20,000,000.00	14280	MORGAN STANLEY INST LIQUIDITY FUND	1114279
5/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	26,694,413.86	14734	MORGAN STANLEY INST LIQUIDITY FUND	1114733
5/21/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	259,100,299.27	15551	MORGAN STANLEY INST LIQUIDITY FUND	1115550
5/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(25,000,000.00)	16500	MORGAN STANLEY INST LIQUIDITY FUND	1116499
Sub Total Amount Per Account:			14,415,268.41			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
5/3/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	39,100.00		NORTHERN TRUST COMPANY	1112804
5/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,293.20		NORTHERN TRUST COMPANY	1113748
5/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,316.00		NORTHERN TRUST COMPANY	1114096
5/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	46,875.00		NORTHERN TRUST COMPANY	1114727
5/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,381.25		NORTHERN TRUST COMPANY	1114728

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-May-2021 to 31-May-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
5/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,079.58)		NORTHERN TRUST COMPANY	1115122
		Sub Total Amount Per Account:	<u>89,885.87</u>			
		Total Amount :	<u>(397,985,887.79)</u>			



Frank Davies, CPA
Orange County Auditor-Controller



Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended December 31, 2020

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

Audit Number 2003
Report Date: May 19, 2021

Internal Audit



OFFICE OF THE
ORANGE COUNTY AUDITOR-CONTROLLER

FRANK DAVIES, CPA
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2003

May 19, 2021

TO: Members, Treasury Oversight Committee

SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended December 31, 2020

At the request of the Treasury Oversight Committee, we have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended December 31, 2020. Our final report is attached for your review.

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

Frank Davies, CPA
Auditor-Controller

Other recipients of this report:

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



Internal Auditor's Report

Alisa Backstrom, CCMT, CPFIM, Chair
Treasury Oversight Committee

We have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended December 31, 2020. The purpose of our engagement was to determine whether the pooled and non-pooled funds complied with the Treasurer's Investment Policy Statement (IPS) and compliance exceptions were reported in the Treasurer's Monthly Investment Report. The funds covered by this engagement include those of the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and John Wayne Airport (JWA) Investment Fund. The Treasurer invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund and the Orange County Educational Money Market Fund (collectively referred to as Money Market Funds), and the Extended Fund.

We performed our compliance monitoring of the Treasurer's investment portfolio at the request of the Treasury Oversight Committee. It is designed to provide limited assurance to the Treasury Oversight Committee and the Office of the Treasurer-Tax Collector that the Treasurer's investment portfolio complies with the IPS and the Treasurer reports all compliance exceptions.

Our procedures included judgmentally selecting 15 business days for testing and importing the selected electronic downloads from the Treasurer's Quantum system into TeamMate Analytics, an Excel-based data analytics software, to perform calculations and determine whether investment purchases complied with the IPS.

Based on the procedures performed, no compliance exceptions were identified.

The following lists the procedures performed and the results achieved:

1. Authorized Investments (IPS Sections VI, VII, VIII, IX, and XI): We judgmentally selected 15 investments purchased during the quarter (one investment for each of the 15 business days selected for testing). We confirmed that the investments conformed to the investment requirements at the time of purchase and were purchased from issuers or brokers on the Treasurer's authorized lists per the IPS.

Results: We found no exceptions.

2. Diversification Limits (IPS Section VIII.1): We confirmed that the investments did not exceed the diversification limits for investment types per the IPS.

Results: We found no exceptions.

3. Weighted Average Maturity (WAM) Limits (IPS Section VIII.2): We confirmed that WAM did not exceed 60 days for the Money Market Funds per the IPS, and that WAM did not exceed 90 days for the JWA Investment Fund.

Results: We found no exceptions.



Internal Auditor's Report

4. Maximum Maturity Limits (IPS Section VIII.2): We confirmed that the maximum maturity of any investment purchased did not exceed 397 days for the Money Market Funds and five years for the Extended Fund per the IPS, and that the maximum maturity did not exceed 15 months for the JWA Investment Fund.

Results: We found no exceptions.

5. Investment Type Maximum Maturity Limits (IPS Section VIII.1): We confirmed that the maximum maturity of investment types purchased that have lower limits than those covered by IPS Section VIII.2 did not exceed 180 days for repurchase agreements in the Extended Fund and bankers' acceptances, 270 days for commercial paper, 18 months for negotiable certificates of deposit, and two years for medium-term notes in accordance with the IPS.

Results: We found no exceptions.

6. Issuer Concentration Limits (IPS Section VIII.1): We confirmed that the investments did not exceed the issuer concentration limits per the IPS.

Results: We found no exceptions.

7. Financial Reporting (IPS Section XXI): We confirmed that any compliance exceptions identified during our testing were reported in the Treasurer's Monthly Investment Report per the IPS.

Results: We found that T-TC reported compliance exceptions for 12/29/20 and 12/31/20 in the Treasurer's December 2020 Investment Report. We selected 12/29/20 and 12/31/20 for testing and did not note any compliance exceptions. The reason for the difference is because T-TC considers certain amounts held by Northern Trust in demand accounts to be investments; however, we agree with Northern Trust that those amounts are cash. Regardless of whether the amounts are investments or cash, they are not recorded in Quantum. We recommend that T-TC management ensure that all amounts included in the Treasurer's investment portfolio are recorded in Quantum.

This report is intended solely for the information and use of the Treasury Oversight Committee and the Office of the Treasurer-Tax Collector; however, this report is a matter of public record and its distribution is not limited.

Frank Davies, CPA
Auditor-Controller
May 19, 2021

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
Orange County Public Law Library
Orange County Employees Retirement System
Orange County Cemetery District
Orange County Housing Finance Trust
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 Orange County (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)