

Treasurer's Monthly **INVESTMENT REPORT**

June 2021

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



COUNTY OF ORANGE

TREASURER'S INVESTMENT REPORT
For K 30, 2021

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INTERDEPARTMENTAL COMMUNICATION

Date: July 19, 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 June 30, 2021

The Treasurer's Investment Report for the month ended June 30, 2021 is attached, is online at ocgov.com/ocinvestments and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information.

INVESTMENT POOL COMPOSITION

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

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

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 12 and 15 days 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 77 days. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 1.04 years. 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 June 2021, the job market added 850,000 jobs, and May's job numbers were revised upward by 24,000 to 583,000. The U.S. unemployment rate for June increased to 5.9% from 5.8% in May. The Empire State Manufacturing Index decreased to 17.4 in June from 24.3 in May. The Philadelphia Fed Index decreased to 30.7 in June from 31.5 in May. 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 13.9% on a year-over-year basis in May, down from 53.7% (revised) in April.

The 10-year Treasury rate decreased from 1.58% in May to 1.45% in June. The short-term 90-day T-bill rate increased from 0.01% in May to 0.05% in June. The rate on the 2-year Treasury note increased from 0.14% in May to 0.25% at the end of June.

INVESTMENT INTEREST YIELDS AND FORECAST

The gross and net year-to-date yields for fiscal year 2020/2021 were 0.80% and 0.75% for OCIP and 0.83% and 0.77% for OCEIP, slightly higher than the revised forecast gross yields of 0.79% for both OCIP and OCEIP. We expect to provide our 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 April 2021, May 2021 and June 2021 interest apportionments are expected to be paid July 2021, August 2021 and September 2021 respectively. The investment administrative fee (Fee) for fiscal year 2020/2021 is estimated at 5.5 basis points. The estimated Fee for fiscal year 2021/2022 will be provided next month and is not expected to be significantly different than the estimated fiscal year 2020/2021 Fee of 5.8 basis points.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. Temporary transfers from the OCEIP total \$10 million and will be repaid by October 31, 2021.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "AA" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$484.8 million in County of Orange debt, which represents approximately 4.5% 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 June, 2021. On June 8, 2021, the Auditor-Controller (A-C) issued a Management Letter on the Review of the Schedule of Assets Held by the County Treasury as of December 31, 2020 that identified a significant deficiency relating to the accounting treatment of an investment. The Treasurer is in the middle of the investment accounting software upgrade and has several bank accounts and money market mutual fund accounts at the County's depository and custodial banks that have minimal transaction activity and are planned to be set-up in the investment accounting system after go-live. These accounts are recorded as reconciling items and included properly in financial and compliance reporting by the Treasurer.

CREDIT UPDATE

During June, 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 June 30, 2021 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 17, 2020. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	JUNE 2021	MAY 2021	INCREASE (DECREASE)	NET CHANGE %	JUNE 2020	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 5,395,664,847	\$ 5,784,285,020	\$ (388,620,173)	-6.719%	\$5,000,216,064	\$ 395,448,783	7.909%
End Of Month Book Value	\$ 5,384,072,643	\$ 5,766,782,484	\$ (382,709,841)	-6.636%	\$4,958,626,803	\$ 425,445,840	8.580%
Monthly Average Balance	\$ 5,535,624,812	\$ 5,816,097,137	\$ (280,472,325)	-4.822%	\$5,141,369,946	\$ 394,254,866	7.668%
Year-To-Date Average Balance ²	\$ 5,336,992,533	\$ 5,318,935,053	\$ 18,057,480	0.339%	\$4,730,379,557	\$ 606,612,976	12.824%
Monthly Accrued Earnings ³	\$ 2,798,503	\$ 2,815,465	\$ (16,962)	-0.602%	\$5,338,738	\$ (2,540,235)	-47.581%
Monthly Net Yield ³	0.588%	0.503%	0.085%	16.899%	1.216%	-0.628%	-51.645%
Year-To-Date Net Yield ³	0.747%	0.762%	-0.015%	-1.944%	1.810%	-1.063%	-58.721%
Annual Estimated Gross Yield ³	0.790%	0.790%	0.000%	0.000%	1.868%	-1.078%	-57.705%
Weighted Average Maturity (WAM) ⁴	400	391	9	2.340%	289	111	38.460%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 5,343,699,918	\$ 5,304,435,174	\$ 39,264,744	0.740%	\$5,199,797,248	\$ 143,902,670	2.767%
End Of Month Book Value	\$ 5,332,968,197	\$ 5,288,393,671	\$ 44,574,526	0.843%	\$5,160,065,306	\$ 172,902,891	3.351%
Monthly Average Balance	\$ 5,280,522,445	\$ 5,525,235,448	\$ (244,713,003)	-4.429%	\$5,237,346,838	\$ 43,175,607	0.824%
Year-To-Date Average Balance	\$ 5,235,851,642	\$ 5,231,790,660	\$ 4,060,982	0.078%	\$5,142,130,053	\$ 93,721,589	1.823%
Monthly Accrued Earnings ³	\$ 2,616,460	\$ 2,762,842	\$ (146,381)	-5.298%	\$5,251,724	\$ (2,635,264)	-50.179%
Monthly Net Yield ³	0.579%	0.518%	0.061%	11.776%	1.169%	-0.590%	-50.470%
Year-To-Date Net Yield ³	0.771%	0.789%	-0.018%	-2.243%	1.870%	-1.099%	-58.759%
Annual Estimated Gross Yield ³	0.790%	0.790%	0.000%	0.000%	1.928%	-1.138%	-59.026%
Weighted Average Maturity (WAM) ⁴	375	390	(15)	-3.774%	266	109	41.083%

¹ Market values provided by Bloomberg and Northern Trust.

² The OCIP Year-To-Date Average Balance was 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 Net Yields were higher than the previous month due increases in duration resulting in increases in yield. 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 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, QUARTER, AND FISCAL YEAR ENDED: JUNE 30, 2021

INVESTMENT STATISTICS - By Investment Pool

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 6/30/2021	MONTHLY Gross Yield	QUARTERLY Average Yield	ANNUAL Average Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,395,664,847	400	0.624%	0.598%	0.566%	0.802%	1.0022
	COST (Capital) \$ 5,385,120,668						
	MONTHLY AVG Balance \$ 5,535,624,812						
	QUARTERLY AVG Balance \$ 5,855,372,147						
	ANNUAL AVG Balance \$ 5,336,992,533						
	BOOK Value \$ 5,384,072,643						
	MARKET Value \$ 5,343,699,918						
Orange County Educational Investment Pool (OCEIP)	COST (Capital) \$ 5,333,938,087	375	0.604%	0.589%	0.599%	0.826%	1.0020
	MONTHLY AVG Balance \$ 5,280,522,445						
	QUARTERLY AVG Balance \$ 5,425,211,958						
	ANNUAL AVG Balance \$ 5,235,851,642						
	BOOK Value \$ 5,332,968,197						

INVESTMENT STATISTICS - Non Pooled Investments⁽¹⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment		
Funds:	MARKET Value \$ 112,334,333	John Wayne Airport Investment Fund \$ 53,347,292
283, FVSD, CCCD	COST (Capital) \$ 110,423,745	Fountain Valley School District Fund 40 34,704,859
	MONTHLY AVG Balance \$ 110,410,094	CCCD Series 2017E Bonds 22,371,594
	QUARTERLY AVG Balance \$ 110,358,442	
	ANNUAL AVG Balance \$ 109,761,332	
	BOOK Value \$ 109,919,643	
		\$ 110,423,745

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 405,187,317	OCIP	\$ 5,497,521,385
County Cash & Cash Equivalent	\$ 112,400,717	OCEIP	5,420,574,799
EXTENDED FUND	\$ 9,591,106,027	Specific Investment Funds	110,423,745
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	17,252,819
Educational Money Market Fund	\$ 722,765,411		
Educational Cash & Cash Equivalent	\$ 86,636,712		
NON-POOLED INVESTMENTS & CASH			
Non-Pooled Investments @ Cost	\$ 110,423,745		
Non-Pooled Cash & Cash Equivalent	\$ 17,252,819		
	\$ 11,045,772,748		\$ 11,045,772,748

KEY POOL STATISTICS

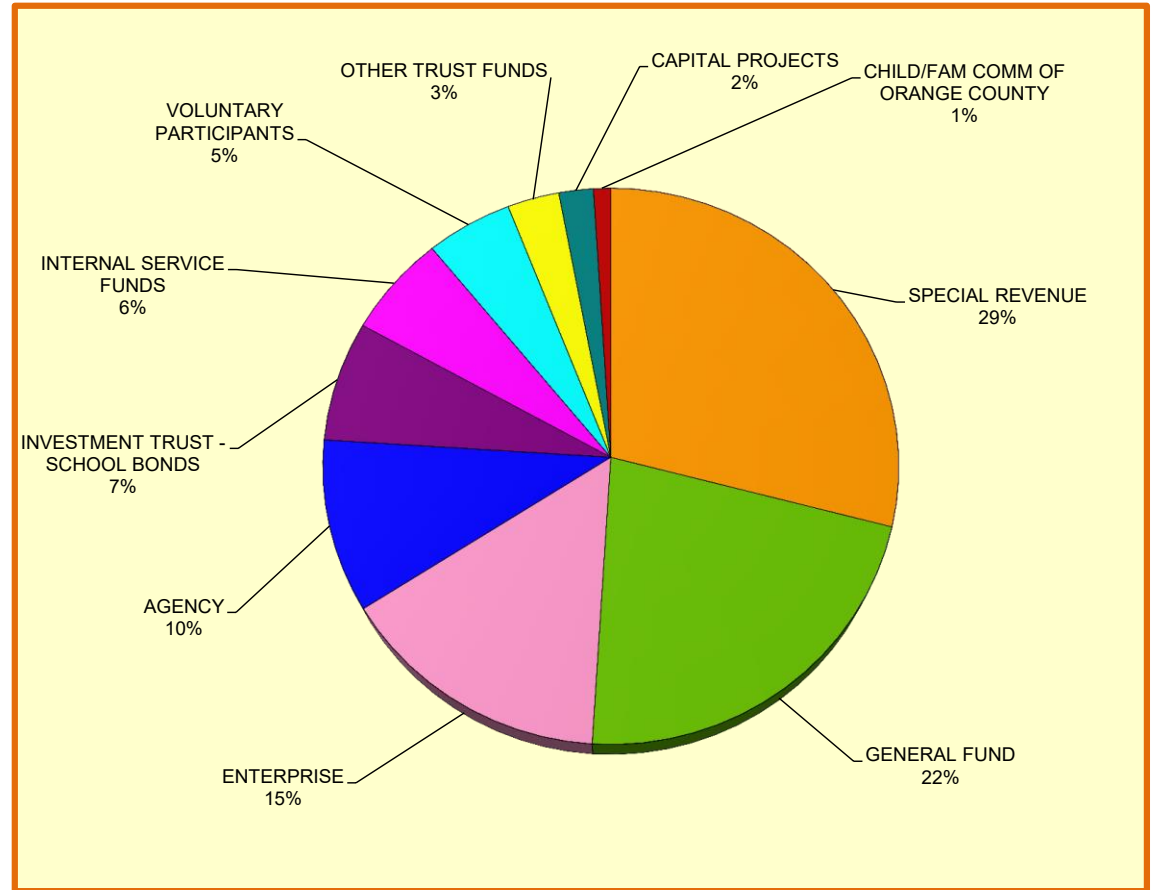
INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - MONTHLY GROSS YIELD	0.008%	OCIP	12
OCEIP - MONTHLY GROSS YIELD	0.011%	OCEIP	15
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.043%	JOHN WAYNE AIRPORT WAM	77
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.031%	LGIP WAM (Standard & Poors)	47
OCIP - YTD NET YIELD ⁽²⁾	0.747%		
OCEIP - YTD NET YIELD ⁽²⁾	0.771%		

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

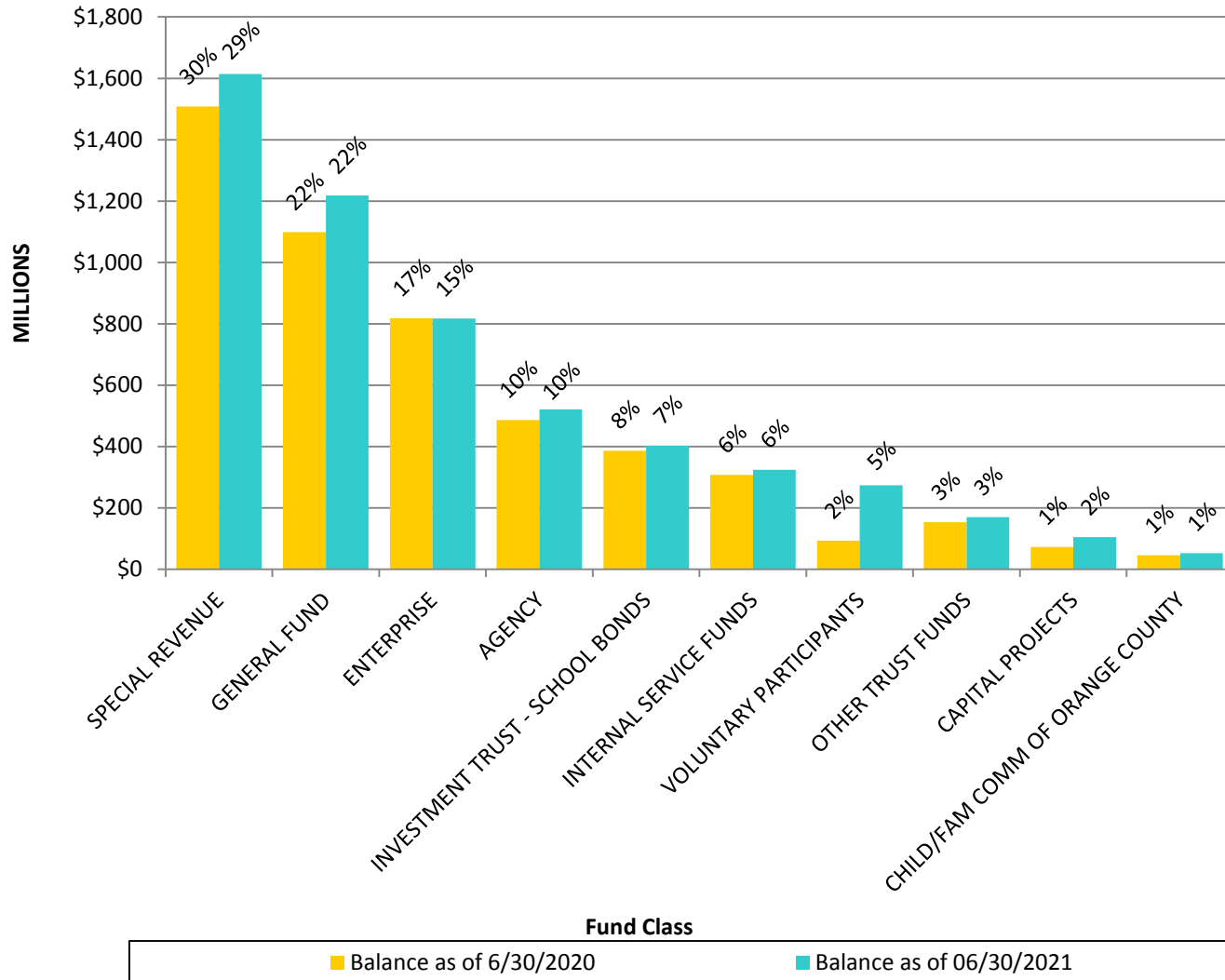
(2) The Net Yield differs from the Monthly Gross Yield as it includes the Treasury Investment administrative fees.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,614,121,068
GENERAL FUND	1,217,739,990
ENTERPRISE	817,198,685
AGENCY	521,192,723
INVESTMENT TRUST - SCHOOL BONDS	402,154,781
INTERNAL SERVICE FUNDS	324,131,842
VOLUNTARY PARTICIPANTS	273,926,945
OTHER TRUST FUNDS	169,400,566
CAPITAL PROJECTS	105,023,379
CHILD/FAM COMM OF ORANGE COUNTY	52,631,406
TOTAL	\$ 5,497,521,385



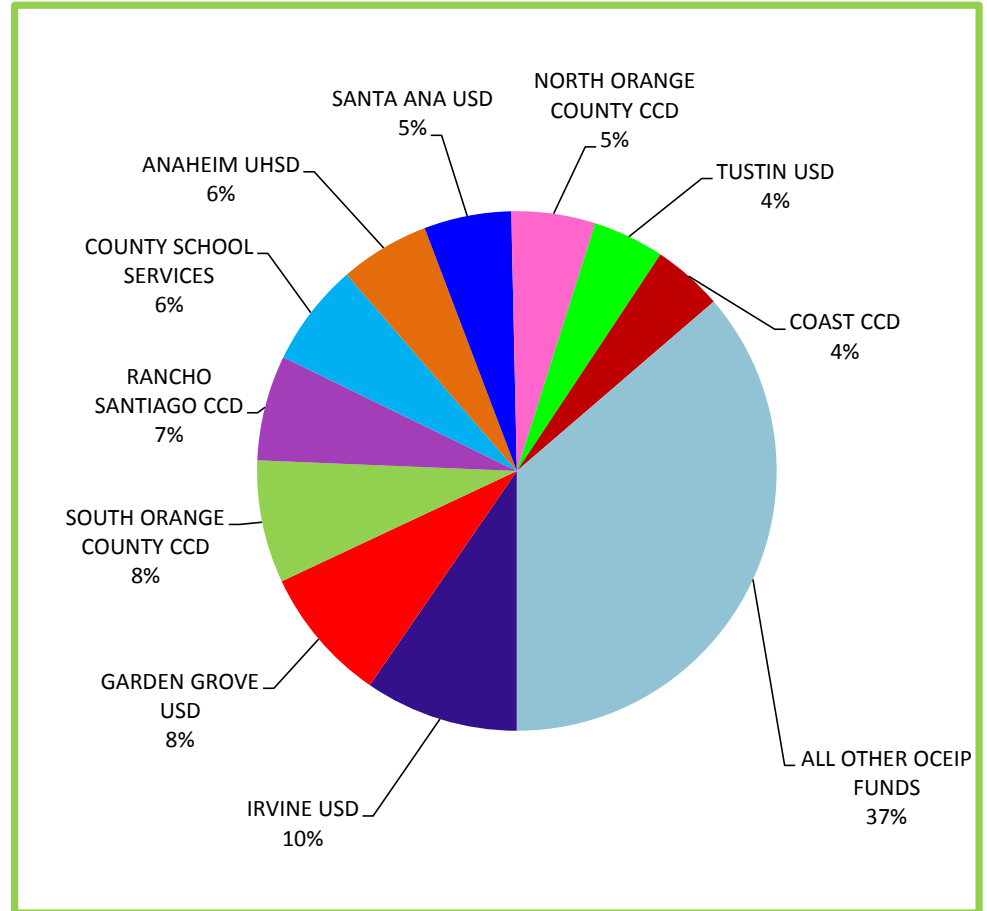
**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JUNE 30**



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

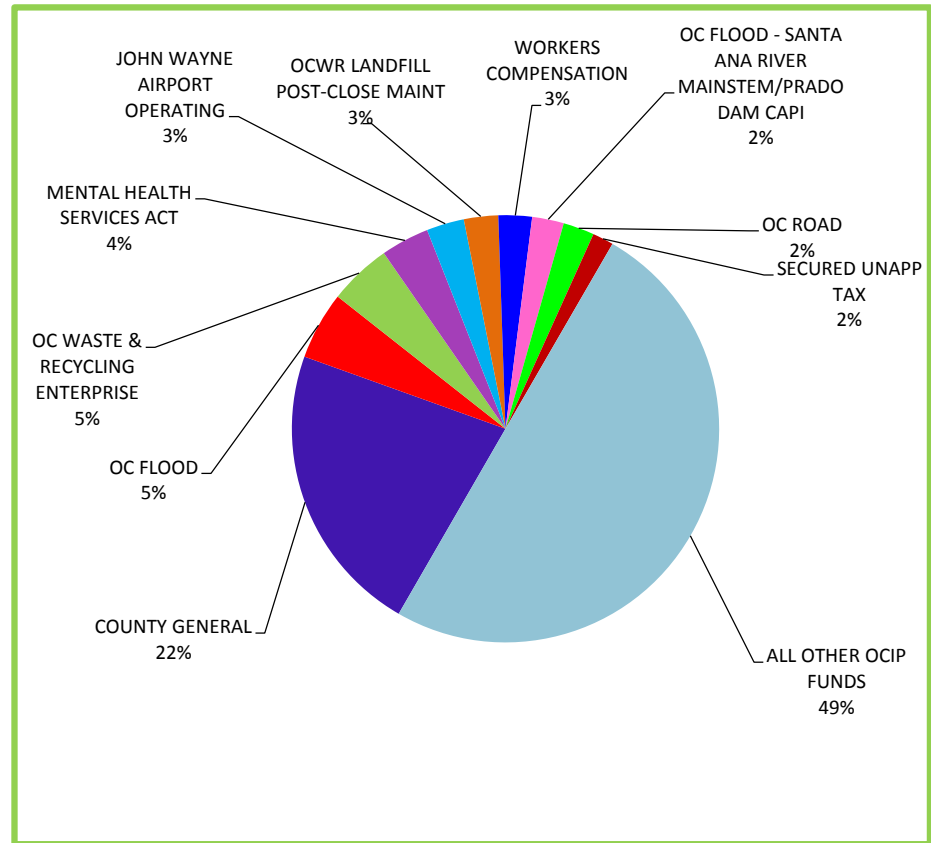
DISTRICT #	SCHOOL DISTRICT	BALANCE (1)
75	IRVINE USD	\$ 519,157,042 (1)
72	GARDEN GROVE USD	457,665,348 (1)
96	SOUTH ORANGE COUNTY CCD	413,769,984
92	RANCHO SANTIAGO CCD	355,659,766 (1)
94	COUNTY SCHOOL SERVICES	348,082,744
64	ANAHEIM UHSD	302,901,634 (1)
84	SANTA ANA USD	294,455,357 (1)
88	NORTH ORANGE COUNTY CCD	283,020,812 (1)
87	TUSTIN USD	240,732,088 (1)
90	COAST CCD	237,276,451 (1)
	ALL OTHER OCEIP FUNDS	1,967,853,573 (1)
	TOTAL	<u>\$ 5,420,574,799</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 1,217,678,638
400	OC FLOOD	\$ 282,370,915
299	OC WASTE & RECYCLING ENTERPRISE	\$ 260,549,822
13Y	MENTAL HEALTH SERVICES ACT	\$ 201,252,429
280	JOHN WAYNE AIRPORT OPERATING	\$ 156,464,248
279	OCWR LANDFILL POST-CLOSE MAINT	\$ 142,754,501
293	WORKERS COMPENSATION	\$ 139,449,439
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	\$ 131,925,892
115	OC ROAD	\$ 129,501,633
673	SECURED UNAPP TAX	\$ 87,686,624
	ALL OTHER OCIP FUNDS	\$ 2,747,887,244
TOTAL		\$ 5,497,521,385

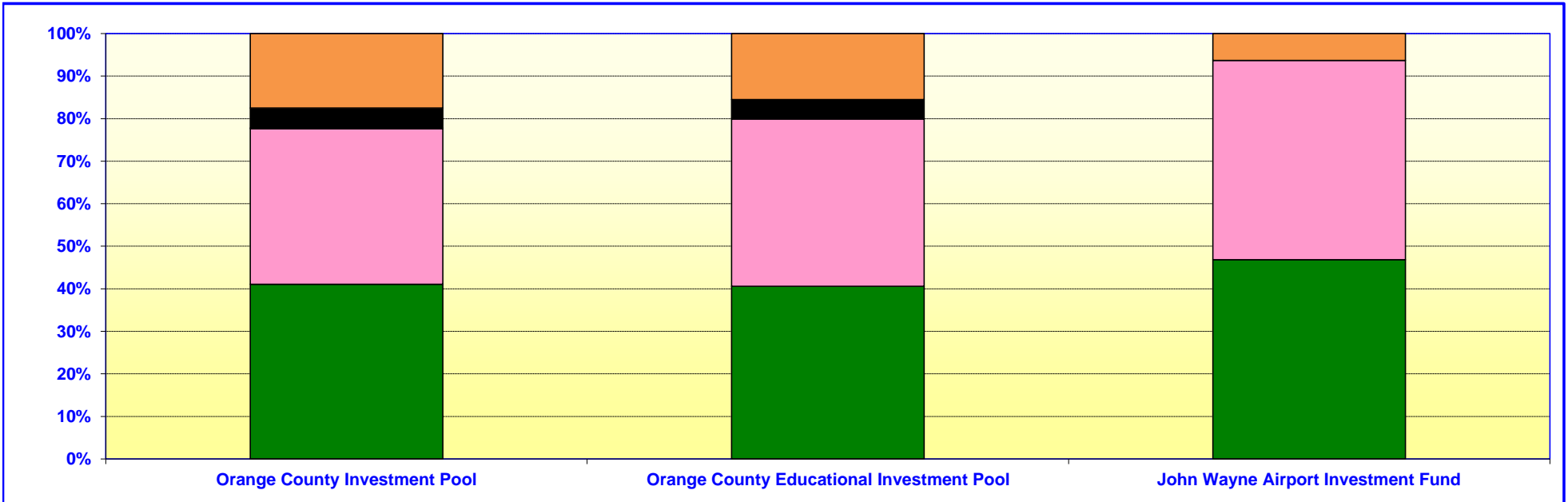


ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH, QUARTER, AND FISCAL YEAR ENDED: JUNE 30, 2021

INVESTMENT STATISTICS - By Investment Fund

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 6/30/2021	MONTHLY Gross Yield	QUARTERLY Average Yield	Annual Average Yield	Current NAV
<u>County Money Market Fund (OCMMF)</u>	MARKET Value \$ 405,185,671	12	0.014%	0.008%	0.010%	0.055%	1.0000
	COST (Capital) \$ 405,187,317						
	MONTHLY AVG Balance \$ 501,290,078						
	QUARTERLY AVG Balance \$ 822,689,214						
	ANNUAL AVG Balance \$ 573,360,699						
	BOOK Value \$ 405,187,612						
<u>Educational Money Market Fund (OCEMMF)</u>	MARKET Value \$ 722,762,328	15	0.019%	0.011%	0.009%	0.054%	1.0000
	COST (Capital) \$ 722,765,411						
	MONTHLY AVG Balance \$ 639,081,435						
	QUARTERLY AVG Balance \$ 496,238,367						
	ANNUAL AVG Balance \$ 510,846,821						
	BOOK Value \$ 722,766,213						
<u>Extended Fund</u>	MARKET Value \$ 9,611,416,767	432	0.684%	0.680%	0.670%	0.928%	1.0023
	COST (Capital) \$ 9,591,106,027						
	MONTHLY AVG Balance \$ 9,675,775,744						
	QUARTERLY AVG Balance \$ 9,961,656,524						
	ANNUAL AVG Balance \$ 9,488,636,655						
	BOOK Value \$ 9,589,087,015						
ALLOCATION OF EXTENDED FUND							
<u>Extended Fund</u> <i>OCIP Share</i>	MARKET Value \$ 4,990,479,176	432	0.684%	0.680%	0.670%	0.928%	1.0023
	COST (Capital) \$ 4,979,933,351						
	MONTHLY AVG Balance \$ 5,034,334,734						
	QUARTERLY AVG Balance \$ 5,032,682,933						
	ANNUAL AVG Balance \$ 4,763,631,834						
	BOOK Value \$ 4,978,885,031						
<i>OCEIP Share</i>	MARKET Value \$ 4,620,937,590	432	0.684%	0.680%	0.670%	0.928%	1.0023
	COST (Capital) \$ 4,611,172,676						
	MONTHLY AVG Balance \$ 4,641,441,010						
	QUARTERLY AVG Balance \$ 4,928,973,591						
	ANNUAL AVG Balance \$ 4,725,004,821						
	BOOK Value \$ 4,610,201,984						
<i>Modified Duration</i>	1.04						

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

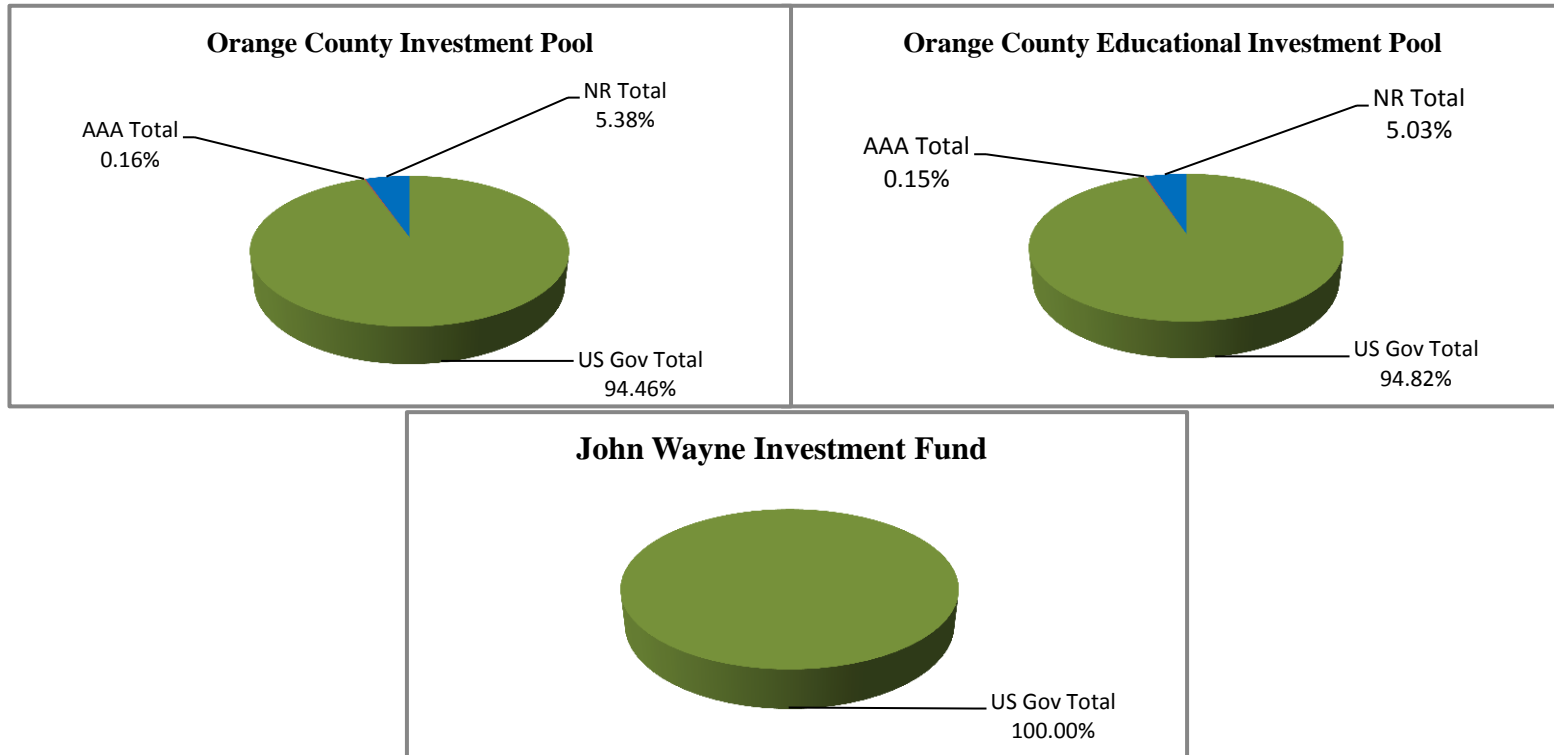


Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,200,271	40.78%
U. S. TREASURIES	1,959,780	36.32%
MEDIUM-TERM NOTES	8,855	0.16%
MUNICIPAL DEBT	251,720	4.67%
MONEY MARKET MUTUAL FUNDS	936,573	17.36%
LOCAL AGENCY INVESTMENT FUND	38,466	0.71%
	<u>\$ 5,395,665</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 2,153,763	40.31%
U. S. TREASURIES	2,087,980	39.07%
MEDIUM-TERM NOTES	8,200	0.15%
MUNICIPAL DEBT	233,080	4.36%
MONEY MARKET MUTUAL FUNDS	825,060	15.44%
LOCAL AGENCY INVESTMENT FUND	35,617	0.67%
	<u>\$ 5,343,700</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 24,997	46.85%
U. S. TREASURIES	\$ 24,998	46.86%
MONEY MARKET MUTUAL FUNDS	\$ 3,356	6.29%
	<u>\$ 53,351</u>	<u>100.00%</u>

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

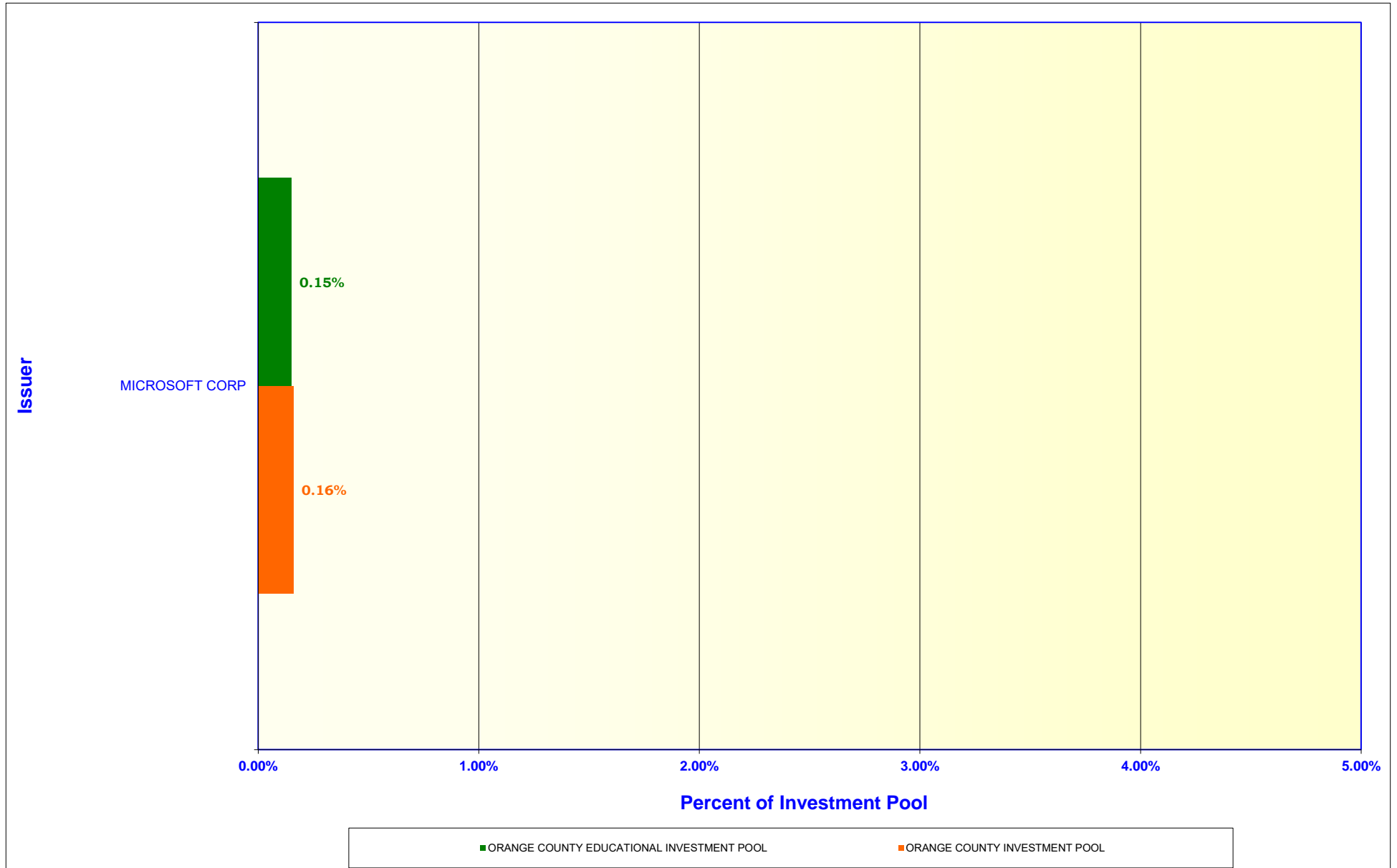


US GOV Includes Agency Debt, Treasury Debt and US Gov. MMMF's

AA includes AA+, AA-, & AA

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR
MEDIUM-TERM NOTES
ISSUER CONCENTRATION-By Investment Pool
June 30, 2021



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

June 30, 2021

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

Legend:

NR = Not Rated

WD = Withdrawn

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

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

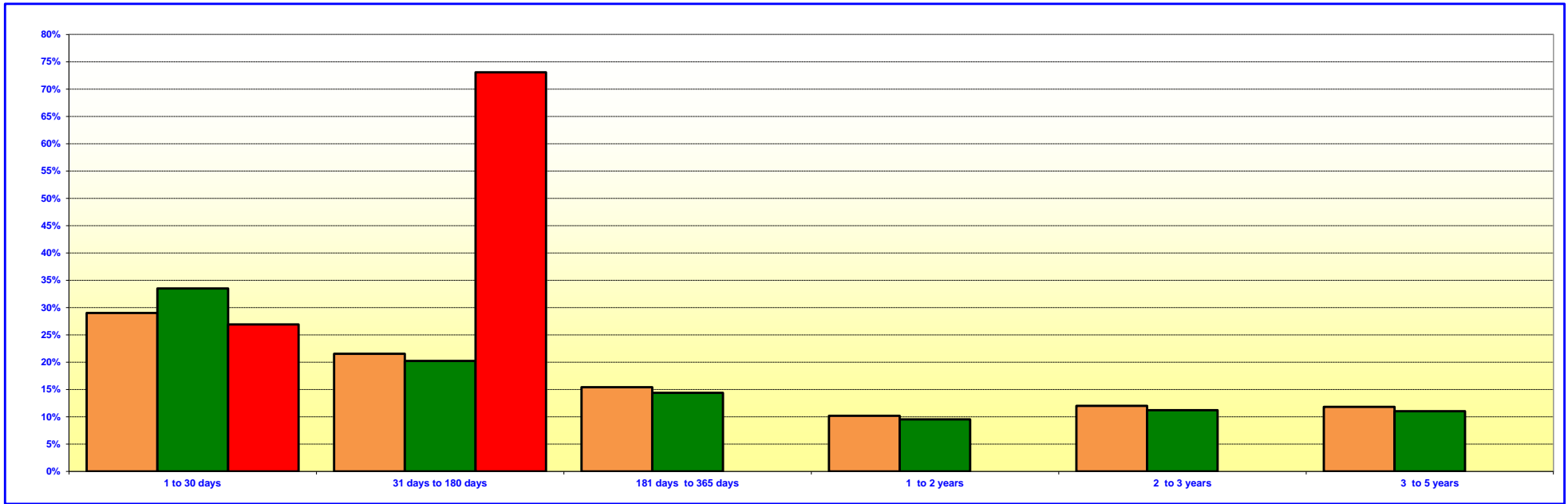
*** S&P changed its Outlook from Negative back to Stable on June 10, 2019.

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

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

During June, 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
June 30, 2021**



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,564,631	29.03%
31 TO 180 DAYS		1,160,577	21.54%
181 TO 365 DAYS		830,176	15.41%
1 YEAR TO 2 YEARS		548,682	10.18%
2 YEARS TO 3 YEARS		647,480	12.01%
3 YEARS TO 5 YEARS		637,402	11.83%
TOTAL	\$	5,388,948	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,789,507	33.53%
31 TO 180 DAYS		1,081,488	20.26%
181 TO 365 DAYS		768,701	14.40%
1 YEAR TO 2 YEARS		508,053	9.52%
2 YEARS TO 3 YEARS		599,535	11.23%
3 YEARS TO 5 YEARS		590,203	11.06%
TOTAL	\$	5,337,487	100.00%

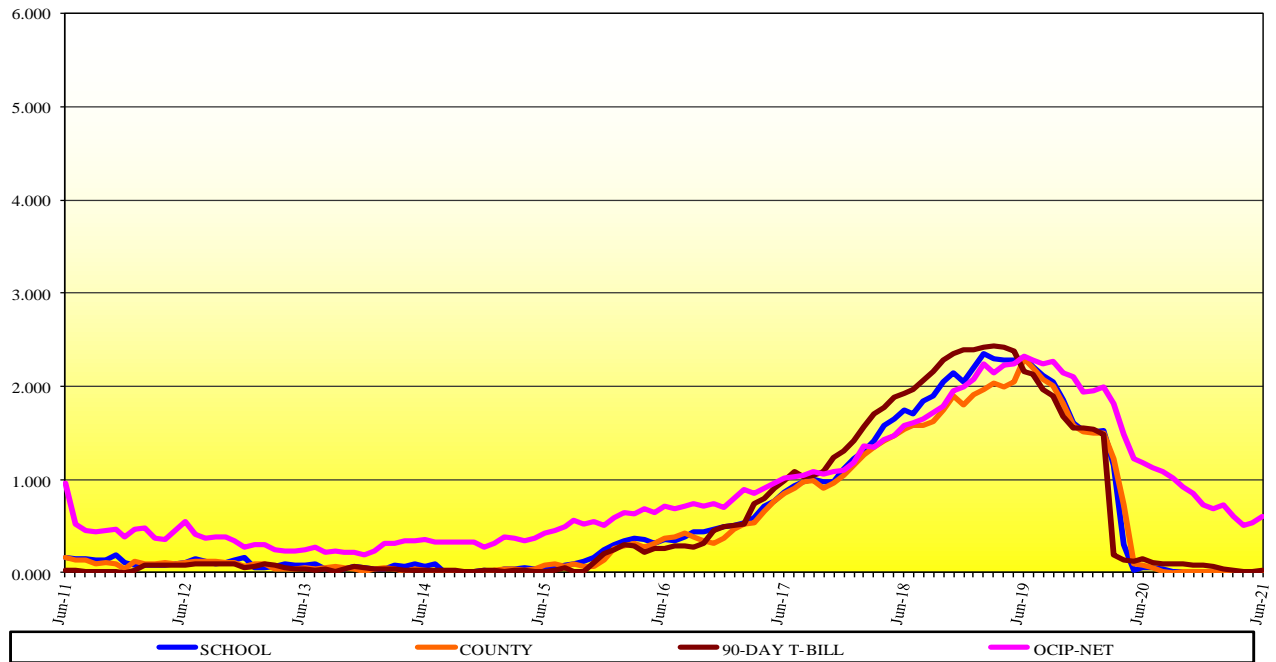
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	14,356	26.91%
31 TO 180 DAYS		39,000	73.09%
181 TO 365 DAYS		-	0.00%
TOTAL	\$	53,356	100.00%

(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 06/30/2021, Floating Rate Notes comprise 0.01% and 0.01% of the Orange County Investment Pool and Orange County Educational Investment Pool.

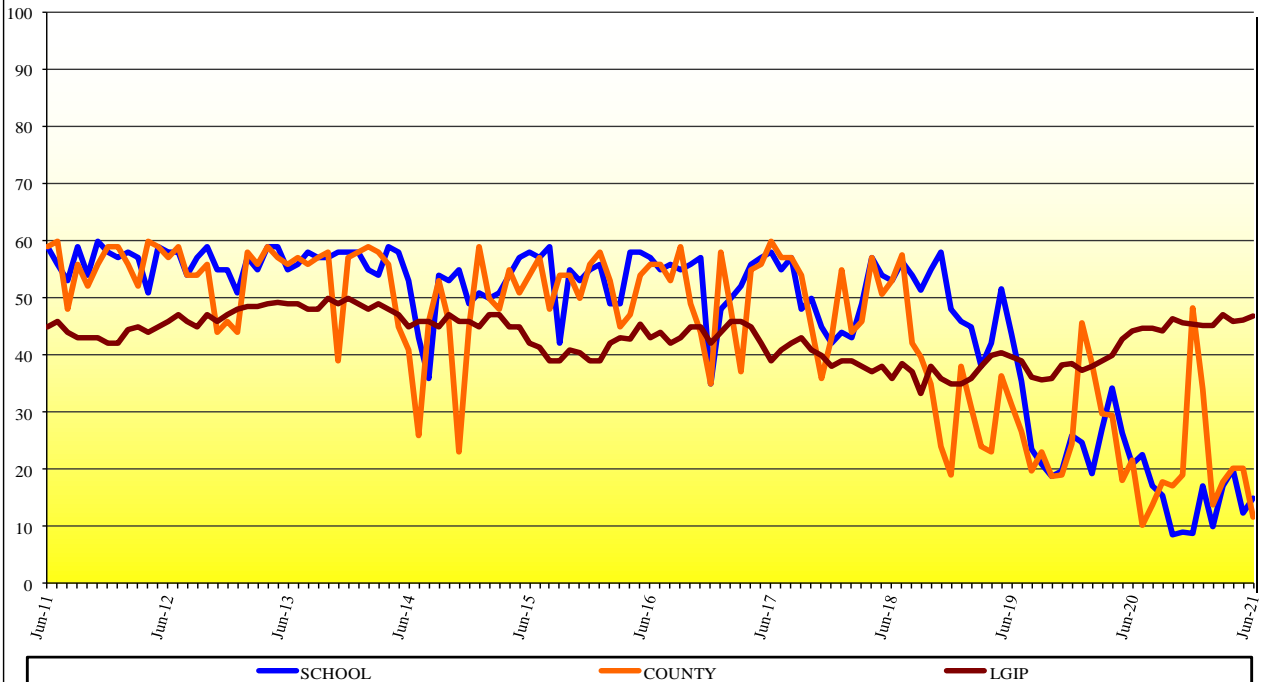
ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS (INTEREST RATE YIELD)

For The Period June 2011 to June 2021



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

For The Period June 2011 to June 2021



•For the Month Ended June 30, 2021, S&P LGIP – .04; S&P LGIP WAM – 46.75; 90-Day T-Bill – 0.031%; OCIP – Net – 0.588%

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 June 2021</i>				
OCMMF	\$ 405,185,671	\$ 3,334	0.008%	12
OCEMMF	\$ 722,762,328	\$ 6,026	0.011%	15
Extended Fund	\$ 9,611,416,767	\$ 5,405,603	0.680%	432
<i>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
Fiscal Year July 1, 2020 - June 30, 2021				
	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 5,251,562,416	\$ 43,537,660	0.802%	277
OCEIP	\$ 5,252,516,110	\$ 43,851,702	0.826%	277

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

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

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

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

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

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

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
June 2021 - Ending Cash				\$ 112,400,717
July	\$ 787,130,091	\$ 302,153,569	\$ 904,015,691	297,668,686
August	311,801,862	523,723,625	514,916,722	618,277,451
September	311,191,380	748,203,371	631,396,223	1,046,275,979
October	172,412,244	1,198,265,640	543,248,935	1,873,704,928
November	198,914,686	1,482,309,919	819,763,908	2,735,165,625
December	180,864,347	2,707,945,038	889,318,097	4,734,656,913

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
June 2021 - Ending Cash				\$ 86,636,712
July	\$ 1,058,053,020	\$ 607,767,188	\$ 581,827,542	1,170,629,378
August	295,564,379	402,766,401	637,986,945	1,230,973,213
September	288,147,870	269,936,969	734,236,753	1,054,821,299
October	159,645,235	182,637,518	796,109,583	600,994,469
November	184,185,189	121,949,456	694,977,831	212,151,283
December	167,471,466	356,068,226	674,101,512	61,589,463

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
FOR THE MONTH, QUARTER AND FISCAL YEAR ENDED JUNE 30, 2021

	<u>Month</u>	<u>Quarter</u>	<u>Year</u>
Treasurer's Accountability at the Beginning of the Period:	<u>11,447,420,831</u>	<u>10,891,635,252</u>	<u>10,271,573,246</u>
Cash Receipts:			
County	473,924,773	3,647,089,639	13,432,326,863
School and Community College Districts	694,489,973	2,745,583,581	9,516,678,616
Total Cash Receipts	<u>1,168,414,746</u>	<u>6,392,673,220</u>	<u>22,949,005,479</u>
Cash Disbursements:			
County	775,753,131	3,902,632,793	12,903,682,575
School and Community College Districts	783,210,434	2,334,224,550	9,266,372,642
Total Cash Disbursements	<u>1,558,963,565</u>	<u>6,236,857,343</u>	<u>22,170,055,217</u>
Net Change in Cost Value of Pooled Assets	<u>(390,548,819)</u>	<u>155,815,877</u>	<u>778,950,262</u>
Net Increase in Non-Pooled Investments	23,864	126,621	953,534
Net Decrease in Non-Pooled Cash	<u>(11,123,128)</u>	<u>(1,805,002)</u>	<u>(5,704,294)</u>
Treasurer's Accountability at the End of the Period:	<u><u>11,045,772,748</u></u>	<u><u>11,045,772,748</u></u>	<u><u>11,045,772,748</u></u>
Assets in the Treasury at the End of the Period (at Cost Value):			
Pooled Investments:			
Orange County Investment Pool			5,385,120,668
Orange County Educational Investment Pool			5,333,938,087
Total Pooled Investments			<u>10,719,058,755</u>
Non Pooled Investments:			
Non-Pooled Investments - John Wayne Airport			53,347,292
Non-Pooled Investments - Fountain Valley School District Fund 40			34,704,859
Non-Pooled Investments - CCCD Series 2017E Bonds			22,371,594
Total Non-Pooled Investments			<u>110,423,745</u>
Cash:			
Cash in Banks - County			112,352,382
Cash in Banks - Schools			86,636,712
Cash in Banks - OC Sheriff			12,643,063
Cash in Banks - John Wayne Airport			4,609,756
Cash - Other			48,335
Total Cash			<u>216,290,248</u>
Total Assets in the Treasury at the End of the Period:			<u><u>11,045,772,748</u></u>

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
June 30, 2021**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2019 and June 30, 2020 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	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)	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 received for all approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	As of June 30, 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	The TOC members are in compliance.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance.
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
June 30, 2021**

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 314,995,388	77.74%	\$ 3,167,773,921	32.96%	\$ 564,990,526	78.17%	\$ 24,997,735	46.86%
100%	U.S. Government Agency Securities	27,299,646	6.74%	4,185,035,396	43.54%	141,698,233	19.61%	24,997,412	46.85%
20%	Municipal Debt	-	0.00%	484,800,000	5.04%	-	0.00%	-	0.00%
20%	Medium-Term Notes	-	0.00%	17,055,272	0.18%	-	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	0.77%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	62,890,637	15.52%	1,682,669,158	17.51%	16,073,569	2.22%	3,355,511	6.29%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 405,185,671	100.00%	\$ 9,611,416,767	100.00%	\$ 722,762,328	100.00%	\$ 53,350,658	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/11.56	N/A	Yes/14.87	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/77.33
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.04	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/34	N/A	Yes/34	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/176
	Final Maturity - Extended Fund	N/A	Yes/1676	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/1.0000

- (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 June 30, 2021**

During June, 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 30-Jun-2021

Run Date: 07-Jul-2021 03:20 pm
 Print Date: 07-Jul-2021
 As at date: 07-Jul-2021

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	7/1/21			AAAm	Aaa-mf	NR	72,450.32		0.0260	72,450.32	0.00	0.00	72,450.32	72,450.32	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	7/1/21			AAAm	Aaa-mf	AAAmf	23,707,667.05		0.0259	23,707,667.05	0.00	0.00	23,707,667.05	23,707,667.05	0.00
GOLDMAN SACHS - COUNTY MMF															
	7/1/21			AAAm	Aaa-mf	NR	39,110,519.96		0.0261	39,110,519.96	0.00	0.00	39,110,519.96	39,110,519.96	0.00
Subtotal for FUNDS:							62,890,637.33		0.0260	62,890,637.33	0.00	0.00	62,890,637.33	62,890,637.33	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
1118239	6/11/21	7/9/21	313385HX7	A-1+	P-1	NR	5,000,000.00		0.0050	4,999,980.56	0.00	13.89	4,999,994.45	4,999,966.65	(27.80)
FHLB DISC CORP / BNY Mellon Capital Market															
1119223	6/18/21	7/16/21	313385JE7	A-1+	P-1	NR	15,000,000.00		0.0400	14,999,533.33	0.00	216.67	14,999,750.00	14,999,812.50	62.50
FHLB DISC CORP / BNY Mellon Capital Market															
1119968	6/24/21	7/23/21	313385JM9	A-1+	P-1	NR	7,300,000.00		0.0450	7,299,735.38	0.00	63.87	7,299,799.25	7,299,866.19	66.94
Subtotal for DISCOUNT NOTES:							27,300,000.00	0.0000	0.0349	27,299,249.27	0.00	294.43	27,299,543.70	27,299,645.34	101.64
Subtotal for GOVERNMENT AGENCY:							27,300,000.00		0.0349	27,299,249.27	0.00	294.43	27,299,543.70	27,299,645.34	101.64
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	82.22	19,999,860.00	19,999,362.60	(497.40)
Subtotal for CASH MANAGEMENT BILL:							20,000,000.00	0.0000	0.0040	19,999,860.00	0.00	82.22	19,999,860.00	19,999,362.60	(497.40)
TREASURY BILL															
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	175.00	49,999,825.00	49,999,969.00	144.00
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	145.83	49,999,836.81	49,999,708.50	(128.31)
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	31.67	19,999,958.33	19,999,720.20	(238.13)
US TREASURY N/B / BNP PARIBAS															
1118019	6/10/21	7/13/21	912796H93	AA+	Aaa	AAA	40,000,000.00		0.0050	39,999,816.67	0.00	116.66	39,999,816.67	39,999,440.40	(376.27)
US TREASURY N/B / DEUTSCHE															
1119969	6/24/21	7/13/21	912796H93	AA+	Aaa	AAA	50,000,000.00		0.0425	49,998,878.47	0.00	413.20	49,998,878.47	49,999,300.50	422.03

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Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BARCLAYS CAPITAL															
1117872	6/9/21	7/15/21	912796356	AA+	Aaa	AAA	40,000,000.00		0.0050	39,999,800.00	0.00	122.22	39,999,800.00	39,999,333.20	(466.80)
US TREASURY N/B / JEFFERIES & COMPANY															
1115883	5/25/21	7/20/21	912796126	AA+	Aaa	AAA	20,000,000.00		0.0050	19,999,844.44	0.00	102.78	19,999,844.44	19,999,527.80	(316.64)
US TREASURY N/B / BNP PARIBAS															
1117657	6/8/21	8/3/21	912796183	AA+	Aaa	AAA	25,000,000.00		0.0100	24,999,611.11	0.00	159.72	24,999,611.11	24,999,026.00	(585.11)
Subtotal for TREASURY BILL:							295,000,000.00	0.0000	0.0106	294,997,570.83	0.00	1,267.08	294,997,570.83	294,996,025.60	(1,545.23)
Subtotal for U. S. TREASURIES:							315,000,000.00		0.0102	314,997,430.83	0.00	1,349.30	314,997,430.83	314,995,388.20	(2,042.63)
Total County Money Mkt Fnd :							405,190,637.33		0.0143	405,187,317.43	0.00	1,643.73	405,187,611.86	405,185,670.87	(1,940.99)
Net Asset Value (NAV):														0.999995	
Educational Money Mkt Fnd															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	7/1/21			AAAm	Aaa-mf	AAAmmf	427,748.79		0.0259	427,748.79	0.00	0.00	427,748.79	427,748.79	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	7/1/21			AAAm	Aaa-mf	NR	2,049,451.77		0.0260	2,049,451.77	0.00	0.00	2,049,451.77	2,049,451.77	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	7/1/21			AAAm	Aaa-mf	NR	13,596,368.52		0.0261	13,596,368.52	0.00	0.00	13,596,368.52	13,596,368.52	0.00
Subtotal for FUNDS:							16,073,569.08		0.0261	16,073,569.08	0.00	0.00	16,073,569.08	16,073,569.08	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / Mizuho Securities USA Inc															
1117307	6/4/21	7/2/21	313385HQ2	A-1+	P-1	NR	11,000,000.00		0.0010	10,999,991.44	0.00	8.25	10,999,999.69	10,999,990.87	(8.82)
FHLB DISC CORP / Mizuho Securities USA Inc															
1118573	6/15/21	7/7/21	313385HV1	A-1+	P-1	NR	12,200,000.00		0.0050	12,199,962.72	0.00	27.11	12,199,989.83	12,199,939.00	(50.83)
FHLB DISC CORP / BNY Mellon Capital Market															
1118236	6/11/21	7/9/21	313385HX7	A-1+	P-1	NR	6,000,000.00		0.0050	5,999,976.67	0.00	16.66	5,999,993.33	5,999,959.98	(33.35)
FHLB DISC CORP / Mizuho Securities USA Inc															
1118574	6/15/21	7/14/21	313385JC1	A-1+	P-1	NR	13,500,000.00		0.0050	13,499,945.63	0.00	30.00	13,499,975.63	13,499,853.80	(121.83)
FHLB DISC CORP / BNY Mellon Capital Market															
1119222	6/18/21	7/16/21	313385JE7	A-1+	P-1	NR	15,000,000.00		0.0400	14,999,533.33	0.00	216.67	14,999,750.00	14,999,812.50	62.50

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Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DEUTSCHE															
1119795	6/23/21	7/16/21	313385JE7	A-1+	P-1	NR	50,000,000.00		0.0350	49,998,881.94	0.00	388.89	49,999,270.83	49,999,375.00	104.17
FHLB DISC CORP / BNY Mellon Capital Market															
1120329	6/28/21	7/23/21	313385JM9	A-1+	P-1	NR	4,000,000.00		0.0450	3,999,875.00	0.00	15.00	3,999,890.00	3,999,926.68	36.68
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1116692	6/1/21	7/26/21	313385JQ0	A-1+	P-1	NR	30,000,000.00		0.0040	29,999,816.67	0.00	100.00	29,999,916.67	29,999,375.10	(541.57)
Subtotal for DISCOUNT NOTES:							141,700,000.00	0.0000	0.0199	141,697,983.40	0.00	802.58	141,698,785.98	141,698,232.93	(553.05)
Subtotal for GOVERNMENT AGENCY:							141,700,000.00		0.0199	141,697,983.40	0.00	802.58	141,698,785.98	141,698,232.93	(553.05)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															
1118021	6/10/21	7/6/21	912796H85	AA+	Aaa	AAA	15,000,000.00		0.0025	14,999,972.92	0.00	21.87	14,999,972.92	14,999,912.55	(60.37)
US TREASURY N/B / RBC															
1119970	6/24/21	7/6/21	912796H85	AA+	Aaa	AAA	50,000,000.00		0.0330	49,999,450.00	0.00	320.83	49,999,450.00	49,999,708.50	258.50
US TREASURY N/B / JP MORGAN CHASE & CO															
1120328	6/28/21	7/6/21	912796H85	AA+	Aaa	AAA	50,000,000.00		0.0375	49,999,583.33	0.00	156.25	49,999,583.33	49,999,708.50	125.17
US TREASURY N/B / BARCLAYS CAPITAL															
1118238	6/11/21	7/8/21	912796B57	AA+	Aaa	AAA	30,000,000.00		0.0050	29,999,887.50	0.00	83.33	29,999,887.50	29,999,783.40	(104.10)
US TREASURY N/B / JP MORGAN CHASE & CO															
1119794	6/23/21	7/8/21	912796B57	AA+	Aaa	AAA	50,000,000.00		0.0325	49,999,322.92	0.00	361.11	49,999,322.92	49,999,639.00	316.08
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	70.00	19,999,906.67	19,999,720.20	(186.47)
US TREASURY N/B / BANK OF AMERICA															
1118020	6/10/21	7/13/21	912796H93	AA+	Aaa	AAA	50,000,000.00		0.0050	49,999,770.83	0.00	145.84	49,999,770.83	49,999,300.50	(470.33)
US TREASURY N/B / BNP PARIBAS															
1117308	6/4/21	7/15/21	912796356	AA+	Aaa	AAA	20,000,000.00		0.0030	19,999,931.67	0.00	45.00	19,999,931.67	19,999,666.60	(265.07)
US TREASURY N/B / BNP PARIBAS															
1119971	6/24/21	7/15/21	912796356	AA+	Aaa	AAA	50,000,000.00		0.0350	49,998,979.17	0.00	340.28	49,998,979.17	49,999,166.50	187.33
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	30.00	19,999,954.17	19,999,527.80	(426.37)
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	236.11	49,999,631.94	49,998,819.50	(812.44)
US TREASURY N/B / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
1120330	6/28/21	7/20/21	912796J26	AA+	Aaa	AAA	50,000,000.00		0.0380	49,998,838.89	0.00	158.33	49,998,838.89	49,998,819.50	(19.39)
US TREASURY N/B / DEUTSCHE															
1118018	6/10/21	7/22/21	912796C49	AA+	Aaa	AAA	50,000,000.00		0.0120	49,999,300.00	0.00	350.00	49,999,300.00	49,998,701.50	(598.50)
US TREASURY N/B / BNP PARIBAS															
1118237	6/11/21	7/22/21	912796C49	AA+	Aaa	AAA	30,000,000.00		0.0060	29,999,795.00	0.00	100.00	29,999,795.00	29,999,220.90	(574.10)
US TREASURY N/B / BNP PARIBAS															
1117656	6/8/21	8/3/21	912796J83	AA+	Aaa	AAA	30,000,000.00		0.0100	29,999,533.33	0.00	191.67	29,999,533.33	29,998,831.20	(702.13)
Subtotal for TREASURY BILL:							565,000,000.00	0.0000	0.0190	564,993,858.34	0.00	2,610.62	564,993,858.34	564,990,526.15	(3,332.19)
Subtotal for U. S. TREASURIES:							565,000,000.00		0.0190	564,993,858.34	0.00	2,610.62	564,993,858.34	564,990,526.15	(3,332.19)
Total Educational Money Mkt Fnd :							722,773,569.08		0.0193	722,765,410.82	0.00	3,413.20	722,766,213.40	722,762,328.16	(3,885.24)
Net Asset Value (NAV):														0.999995	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
		7/1/21			NR		74,083,020.03		0.2620	74,083,020.03	0.00	0.00	74,083,020.03	74,083,020.03	0.00
OC Treasurer Extended Fund															
		7/1/21			NR		808,102,207.49		0.0260	808,102,207.49	0.00	0.00	808,102,207.49	808,102,207.49	0.00
OC Treasurer X FUND MMF															
		7/1/21			NR		874,566,950.43		0.0259	874,566,950.43	0.00	0.00	874,566,950.43	874,566,950.43	0.00
Subtotal for FUNDS:							1,756,752,177.95		0.0359	1,756,752,177.95	0.00	0.00	1,756,752,177.95	1,756,752,177.95	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	1,708.00	24,399,850.89	24,399,776.25	(74.64)
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	3,500.00	49,999,694.44	49,999,541.50	(152.94)
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	1,792.00	25,599,843.56	25,599,765.25	(78.31)
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	823.34	19,999,862.78	19,999,783.40	(79.38)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1120539	6/30/21	7/23/21	313385JM9	A-1+	P-1	NR	50,000,000.00		0.0350	49,998,881.94	0.00	48.61	49,998,930.55	49,999,083.50	152.95
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	3,562.67	11,176,324.72	11,176,729.85	405.13
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	966.66	39,999,233.33	39,997,955.60	(1,277.73)
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	9,102.78	49,994,441.67	49,995,208.50	766.83
FHLB DISC CORP / BNY Mellon Capital Market															
1119039	6/17/21	9/20/21	313385LY0	A-1+	P-1	NR	50,000,000.00		0.0250	49,996,701.39	0.00	486.11	49,997,187.50	49,994,375.00	(2,812.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1120145	6/25/21	9/24/21	313385MC7	A-1+	P-1	NR	50,000,000.00		0.0500	49,993,680.56	0.00	416.67	49,994,097.23	49,994,097.00	(0.23)
FHLB DISC CORP / BNY Mellon Capital Market															
1120536	6/30/21	9/29/21	313385MH6	A-1+	P-1	NR	25,000,000.00		0.0450	24,997,156.25	0.00	31.25	24,997,187.50	24,996,875.00	(312.50)
FHLB DISC CORP / Mizuho Securities USA Inc															
1120537	6/30/21	9/29/21	313385MH6	A-1+	P-1	NR	46,000,000.00		0.0450	45,994,767.50	0.00	57.50	45,994,825.00	45,994,250.00	(575.00)
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	396.58	19,291,563.75	19,288,691.29	(2,872.46)
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	5,955.55	19,991,022.22	19,994,388.80	3,366.58
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	10,305.56	49,974,819.45	49,978,416.50	3,597.05
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	3,422.22	39,981,177.78	39,976,044.40	(5,133.38)
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	4,201.39	49,976,395.83	49,969,958.50	(6,437.33)
Subtotal for DISCOUNT NOTES:							621,470,000.00	0.0000	0.0416	621,319,681.31	0.00	46,776.89	621,366,458.20	621,354,940.34	(11,517.86)
GOVT AGENCY-FIX-30/360															
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	28,578.32	376,490.70	28,043,973.44	28,044,000.00	26.56
FED FARM CR BK / GREAT PACIFIC SECURITIES															
968919	7/25/18	7/16/21	3133EJUHO	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	41,532.80	309,375.00	24,999,410.05	25,000,000.00	589.95
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	18,182.67	231,777.78	19,999,462.67	20,074,000.00	74,537.33

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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															
1029423	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	20,000,000.00	1.5500	1.6355	19,966,471.40	31,433.06	116,250.00	19,997,904.46	20,036,600.00	38,695.54
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	35,156.25	290,625.00	49,997,656.25	50,091,500.00	93,843.75
FED HM LN BK BD / DEUTSCHE															
1110932	4/20/21	8/20/21	3130AM5B4	AA+	Aaa	NR	30,000,000.00	0.0250	0.0246	30,000,000.00	0.00	1,479.17	30,000,000.00	29,996,526.60	(3,473.40)
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	(18,658.89)	231,250.00	25,001,341.11	25,141,250.00	139,908.89
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	(61,013.53)	242,681.46	33,145,432.17	33,287,804.40	142,372.23
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	(207,500.34)	107,061.04	14,641,595.06	14,685,205.20	43,610.14
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	28,987.03	134,965.28	28,746,579.17	28,923,362.50	176,783.33
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	28,987.03	134,965.28	28,746,579.17	28,923,362.50	176,783.33
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	16,224.49	10,333.33	1,998,224.49	2,010,320.00	12,095.51
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	(256,854.46)	90,770.17	28,346,074.62	28,393,851.20	47,776.58
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	23,568.52	263,333.33	39,997,568.52	40,328,400.00	330,831.48
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	4,419.10	49,375.00	7,499,544.10	7,561,575.00	62,030.90
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	4,419.10	49,375.00	7,499,544.10	7,561,575.00	62,030.90
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	7,434.00	60,000.00	9,999,174.00	10,093,100.00	93,926.00
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	9,756.00	120,000.00	19,998,916.00	20,186,200.00	187,284.00
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	2,842.44	12,300.00	2,049,683.19	2,069,085.50	19,402.31
FED FARM CR BK / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(56,239.63)	240,000.00	40,006,320.37	40,372,400.00	366,079.63
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	26,277.78	97,430.56	24,996,277.78	25,281,000.00	284,722.22
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1043058	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	30,000,000.00	1.6250	1.7109	29,948,700.00	41,615.46	56,875.00	29,990,315.46	30,179,400.00	189,084.54
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	33,292.37	45,500.00	23,992,252.37	24,143,520.00	151,267.63
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	29,160.80	27,252.60	16,245,035.80	16,439,962.50	194,926.70
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	24,291.41	16,770.83	9,995,851.41	10,116,900.00	121,048.59
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	35,664.43	23,420.47	13,958,909.08	14,128,250.85	169,341.77
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	49,881.10	33,541.67	19,991,481.10	20,233,800.00	242,318.90
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	(190,750.76)	51,989.58	31,034,309.24	31,362,390.00	328,080.76
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	(62,757.74)	14,253.75	8,156,443.21	8,273,935.35	117,492.14
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	(15,817.05)	7,794.06	5,092,914.15	5,146,804.40	53,890.25
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	(615,144.22)	29,020.83	10,097,523.28	10,168,104.00	70,580.72
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	28,414.40	27,222.22	24,994,839.40	25,313,750.00	318,910.60
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	(55,872.05)	17,422.22	16,010,479.95	16,200,800.00	190,320.05
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	12,397.50	7,447.92	14,996,197.50	15,110,400.00	114,202.50
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	4,959.00	2,979.17	5,998,479.00	6,044,160.00	45,681.00
FED HM LN BK BD / DEUTSCHE															
1120146	6/25/21	12/23/21	3130AMZT2	AA+	Aaa	NR	50,000,000.00	0.0500	0.0525	49,999,163.50	28.20	416.67	49,999,191.70	49,993,854.00	(5,337.70)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(349,956.93)	5,092.03	28,333,607.73	28,450,177.60	116,569.87
FED FARM CR BK / BNY Mellon Capital Market															
1062115	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	18,733,000.00	1.6250	0.6520	19,056,587.10	(235,153.36)	3,382.35	18,821,433.74	18,897,850.40	76,416.66
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	7,112.31	2,666.67	19,997,912.31	20,156,400.00	158,487.69
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	13,040.37	272,708.33	21,997,200.37	22,308,000.00	310,799.63
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	23,282.17	164,811.11	13,994,764.17	14,196,420.00	201,655.83
FED FARM CR BK / BNY Mellon Capital Market															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(1,295.33)	124,785.56	10,600,294.67	10,748,718.00	148,423.33
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	79,551.82	100,788.33	41,966,151.82	42,126,000.00	159,848.18
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	(40,673.67)	355,555.56	50,015,826.33	50,388,000.00	372,173.67
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	(15,008.58)	131,200.00	18,455,839.92	18,593,172.00	137,332.08
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	(5,778.16)	130,833.33	10,001,221.84	10,000,000.00	(1,221.84)
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	(28,890.80)	654,166.67	50,006,109.20	50,000,000.00	(6,109.20)
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	5,444.00	130,833.33	9,998,844.00	10,000,000.00	1,156.00
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	3,288.54	197,625.00	29,998,673.04	30,254,100.00	255,426.96
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	(29,020.92)	263,500.00	40,011,779.08	40,338,800.00	327,020.92
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	8,828.17	127,500.00	14,997,477.67	15,247,800.00	250,322.33
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	(62.61)	32,465.28	4,250,018.14	4,322,335.00	72,316.86
FED HM LN BK BD / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	5,617.12	190,972.22	24,998,367.12	25,425,500.00	427,132.88
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	1,935.92	76,388.89	9,999,435.92	10,170,200.00	170,764.08
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	(55,784.86)	76,388.89	10,017,175.14	10,170,200.00	153,024.86
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	(87,082.64)	213,888.89	28,026,877.36	28,476,560.00	449,682.64
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	(46,624.20)	114,583.33	15,014,425.80	15,255,300.00	240,874.20
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	(31,280.27)	76,656.25	10,044,762.88	10,205,795.70	161,032.82
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	(76,253.34)	190,972.22	25,023,948.91	25,425,500.00	401,551.09
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	(428,029.50)	137,500.00	20,237,266.90	20,256,600.00	19,333.10
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	20,738.54	44,704.86	24,988,488.54	25,000,000.00	11,511.46
FED FARM CR BK / CASTLE OAK SECURITIES															
1063508	3/25/20	3/25/22	3133ELUQ5	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(52,003.00)	56,000.00	30,030,107.00	30,000,000.00	(30,107.00)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1009770	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	60,664.81	123,437.50	24,978,664.81	25,433,500.00	454,835.19
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	121,329.63	246,875.00	49,957,329.63	50,867,000.00	909,670.37
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	60,664.81	123,437.50	24,978,664.81	25,433,500.00	454,835.19
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	49,754.00	64,187.50	12,982,414.00	13,225,420.00	243,006.00
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	103,101.82	133,312.50	26,963,511.82	27,468,180.00	504,668.18
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	(49,574.54)	22,294.25	4,439,949.40	4,422,000.00	(17,949.40)
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	10,672.14	5,034.72	24,990,872.14	25,054,000.00	63,127.86

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	746.27	1,944.44	9,999,346.27	10,015,000.00	15,653.73
FED HM LN BK BD / TD SECURITIES															
1071330	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	50,000,000.00	0.2500	0.2571	49,993,000.00	3,731.36	9,722.22	49,996,731.36	50,075,000.00	78,268.64
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	20,562.66	8,822.92	5,493,392.66	5,636,510.00	143,117.34
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	(386,948.88)	18,221.88	6,075,167.62	6,238,634.50	163,466.88
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	(8,857.58)	25,311.56	18,273,748.72	18,660,795.30	387,046.58
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	26,618.73	157,204.44	12,390,496.91	12,763,444.00	372,947.09
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	15,484.07	97,935.83	7,719,472.07	7,951,419.75	231,947.68
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	10,580.06	5,416.67	9,987,980.06	10,002,500.00	14,519.94
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	7,935.04	4,062.50	7,490,985.04	7,501,875.00	10,889.96
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	8,476.33	120,305.56	9,996,456.33	10,000,000.00	3,543.67
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	12,661.29	12,729.17	24,983,911.29	24,992,500.00	8,588.71
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	15,337.86	8,687.50	17,980,597.86	18,003,960.00	23,362.14
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	21,302.58	12,065.97	24,973,052.58	25,005,500.00	32,447.42
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	52,763.89	109,809.03	24,965,763.89	25,374,250.00	408,486.11
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	31,658.33	65,885.42	14,979,458.33	15,224,550.00	245,091.67
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	(103,962.95)	318,159.73	32,769,809.81	33,895,573.25	1,125,763.44
FED HM LN BK BD / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(16,708.57)	51,090.28	5,262,201.68	5,442,971.35	180,769.67
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	(27,516.66)	102,083.33	10,512,267.84	10,875,585.00	363,317.16
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	(221,202.57)	155,555.56	25,142,797.43	25,559,250.00	416,452.57
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	(179,966.17)	184,613.33	29,795,041.43	30,333,717.90	538,676.47
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	10,419.44	30,555.56	9,992,269.44	10,000,000.00	7,730.56
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	14,351.85	152,777.78	49,989,351.85	50,000,000.00	10,648.15
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	12,461.43	106,306.25	22,492,661.43	22,500,000.00	7,338.57
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	11,885.51	6,319.44	25,977,565.51	25,958,140.00	(19,425.51)
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	(118,238.71)	24,062.50	21,120,093.44	21,497,490.00	377,396.56
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	(66,008.09)	13,864.58	12,167,043.51	12,386,649.00	219,605.49
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	(26,501.74)	5,683.33	4,986,917.46	5,077,502.40	90,584.94
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	25,137.55	153,541.67	29,969,937.55	30,572,400.00	602,462.45
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	16,758.36	102,361.11	19,979,958.36	20,381,600.00	401,641.64
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	5,512.68	104,722.22	19,993,362.28	20,389,000.00	395,637.72
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	7,645.95	204,208.33	38,990,793.66	39,758,550.00	767,756.34
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	(38,564.05)	101,111.11	50,053,784.45	50,000,000.00	(53,784.45)
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	7,150.00	13,541.67	49,941,150.00	49,885,000.00	(56,150.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	4,032.47	14,583.33	24,993,532.47	25,063,125.00	69,592.53
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	8,064.94	29,166.67	49,987,064.94	50,126,250.00	139,185.06
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	3,231.04	2,004.17	7,394,209.63	7,401,554.00	7,344.37
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	10,994.58	6,770.83	24,980,244.58	25,005,250.00	25,005.42
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1117303	6/4/21	6/2/23	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	691.92	1,875.00	19,982,291.92	19,945,800.00	(36,491.92)
FED HM LN BK BD / BNY Mellon Capital Market															
1117304	6/4/21	6/2/23	3130AMRY0	AA+	Aaa	NR	15,000,000.00	0.1250	0.1712	14,986,200.00	518.94	1,406.25	14,986,718.94	14,959,350.00	(27,368.94)
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	34,937.50	59,375.00	49,927,437.50	49,984,500.00	57,062.50
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	34,937.50	59,375.00	49,927,437.50	49,984,500.00	57,062.50
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	5,441.79	95,963.60	16,886,788.43	16,895,000.00	8,211.57
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	5,541.39	79,520.00	13,991,638.13	14,000,000.00	8,361.87
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	8,580.03	152,222.22	24,990,330.03	25,697,500.00	707,169.97
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	5,839.34	17,638.89	19,985,439.34	19,994,700.00	9,260.66
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	7,299.17	22,048.61	24,981,799.17	24,993,375.00	11,575.83
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	1,175.40	10,201.39	12,996,885.40	12,991,225.00	(5,660.40)
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	2,260.38	19,618.06	24,994,010.38	24,983,125.00	(10,885.38)
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	4,806.41	10,358.33	14,986,956.41	15,000,000.00	13,043.59
FANNIE MAE / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1009949	4/15/19	9/12/23	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(286,148.71)	217,621.53	25,284,351.29	26,417,500.00	1,133,148.71
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	3,953.13	17,393.75	28,718,015.63	28,754,600.00	36,584.37
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	5,878.13	25,863.75	42,702,440.63	42,756,840.00	54,399.37
FED FARM CR BK / MORGAN STANLEY															
1086372	10/2/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	11,071.43	15,710.97	31,741,621.06	31,676,815.25	(64,805.81)
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	10,873.51	13,520.58	27,311,848.06	27,260,503.95	(51,344.11)
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	26,420.83	7,812.50	29,914,520.83	29,887,200.00	(27,320.83)
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	14,971.81	4,427.08	16,951,561.81	16,936,080.00	(15,481.81)
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	4,912.12	9,548.61	24,982,412.12	24,961,625.00	(20,787.12)
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	2,947.27	5,729.17	14,989,447.27	14,976,975.00	(12,472.27)
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	2,947.27	5,729.17	14,989,447.27	14,976,975.00	(12,472.27)
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	11,378.93	11,805.56	49,954,378.93	49,943,250.00	(11,128.93)
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	3,413.68	3,541.67	14,986,313.68	14,982,975.00	(3,338.68)
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	5,692.50	5,625.00	29,975,992.50	29,949,900.00	(26,092.50)
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	5,692.50	5,625.00	29,975,992.50	29,949,900.00	(26,092.50)
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	(12,034.13)	110,437.50	15,021,661.42	15,000,000.00	(21,661.42)
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	5,125.31	81,629.17	14,990,275.31	15,413,700.00	423,424.69
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	8,131.47	103,396.94	18,984,571.47	19,524,020.00	539,448.53

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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																
Extended Fund																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
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	(161,008.23)	120,266.97	22,426,517.77	22,709,518.00	283,000.23	
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	333.33	6,944.44	7,997,453.33	7,979,200.00	(18,253.33)	
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	833.33	17,361.11	19,993,633.33	19,948,000.00	(45,633.33)	
FED FARM CR BK / Mizuho Securities USA Inc																
1063212	3/23/20	3/4/24	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(106,473.43)	79,950.00	20,223,873.17	20,000,000.00	(223,873.17)	
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	2,002.93	74,548.61	9,997,602.93	10,582,700.00	585,097.07	
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	(86,962.08)	32,801.39	4,579,684.48	4,656,388.00	76,703.52	
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	2,032.05	3,281.25	14,994,322.05	14,988,300.00	(6,022.05)	
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	(9,478.70)	15,797.71	4,627,267.43	4,768,431.45	141,164.02	
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	(10,402.33)	17,152.78	5,024,437.22	5,177,450.00	153,012.78	
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	(55,469.50)	137,222.22	40,130,309.30	41,419,600.00	1,289,290.70	
FED HM LN BK BD / GREAT PACIFIC SECURITIES																
1118839	6/16/21	6/16/25	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	6,562.50	25,000,000.00	25,000,000.00	0.00	
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	29,819.84	29,427.08	24,605,744.84	24,637,750.00	32,005.16	
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	11,268.43	10,208.33	9,862,795.63	9,849,150.00	(13,645.63)	
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	34,264.85	37,500.00	49,545,264.85	49,432,250.00	(113,014.85)	
Subtotal for GOVT AGENCY-FIX-30/360:							3,307,813,000.00	1.4187	1.3700	3,311,476,516.92	(3,171,506.34)	12,431,545.74	3,308,305,010.58	3,332,736,395.80	24,431,385.22	
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	0.0746	2.5496	998,377.00	1,595.05	31.10	999,972.05	1,000,010.00	37.95	
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							1,000,000.00	0.0746	2.5496	998,377.00	1,595.05	31.10	999,972.05	1,000,010.00	38	37.95

ORANGE COUNTY TREASURER-TAX COLLECTOR
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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FREDDIE MAC / JEFFERIES & COMPANY															
1085613	9/29/20	9/28/23	3134GWTL0	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3050	14,997,750.00	1,704.74	11,625.00	14,999,454.74	15,006,000.00	6,545.26
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	9,213.89	10,000,000.00	10,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	2,414.25	333.33	19,998,414.25	19,964,600.00	(33,814.25)
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	6,326.49	250.00	14,995,766.49	14,973,450.00	(22,316.49)
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	20,812.50	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	23,508.33	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	9/20/24	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	22,444.44	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	2/26/25	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	31,944.44	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	24,150.00	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	4/29/25	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	46,844.44	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	11,716.67	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	18,104.17	25,000,000.00	25,000,000.00	0.00
Subtotal for GOV'T AGY - CALLABLE:							230,000,000.00	0.5210	0.5233	229,983,190.00	10,445.48	220,947.21	229,993,635.48	229,944,050.00	(49,585.48)
Subtotal for GOVERNMENT AGENCY:							4,160,283,000.00	1.1568	1.1251	4,163,777,765.23	(3,159,465.81)	12,699,300.94	4,160,665,076.31	4,185,035,396.14	24,370,319.83
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	47,289.15	104,883.55	17,032,384.61	17,055,271.65	22,887.04
Subtotal for MEDIUM-TERM NOTE:							17,035,000.00	1.5500	1.7024	16,985,095.46	47,289.15	104,883.55	17,032,384.61	17,055,271.65	22,887.04
Subtotal for MEDIUM-TERM NOTES:							17,035,000.00	1.5500	1.7024	16,985,095.46	47,289.15	104,883.55	17,032,384.61	17,055,271.65	22,887.04

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
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	210,275.26	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	210,275.26	121,200,000.00	121,200,000.00	0.00
ORANGE COUNTY POB 2021A															
COUNTY OF ORANGE /															
1098790	1/14/21	10/29/21	68428LEK6	NR	NR	NR	121,200,000.00	0.3980	0.3980	121,200,000.00	0.00	223,768.86	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	235,013.54	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	218,146.54	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	676,928.94	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	887,204.20	484,800,000.00	484,800,000.00	0.00
U. S. TREASURIES															
CASH MANAGEMENT BILL															
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	955.55	49,998,988.89	49,999,708.50	719.61
US TREASURY N/B / MORGAN STANLEY															
1109106	4/6/21	7/6/21	912796H85	AA+	Aaa	AAA	18,000,000.00		0.0105	17,999,522.25	0.00	451.50	17,999,522.25	17,999,895.06	372.81
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	10,379.17	49,988,737.50	49,999,300.50	10,563.00
US TREASURY N/B / JP MORGAN CHASE & CO															
1106273	3/16/21	7/20/21	912796J26	AA+	Aaa	AAA	50,000,000.00		0.0250	49,995,625.00	0.00	3,715.28	49,995,625.00	49,998,819.50	3,194.50
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	408.34	14,999,358.33	14,999,295.30	(63.03)
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	1,361.11	49,997,861.11	49,997,651.00	(210.11)
Subtotal for CASH MANAGEMENT BILL:							233,000,000.00	0.0000	0.0232	232,980,093.08	0.00	17,270.95	232,980,093.08	232,994,669.86	14,576.78
TREASURY BILL															
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	1,433.33	49,998,100.00	49,998,590.50	490.50
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	8,212.50	49,989,818.75	49,998,187.50	8,368.75

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BILL															
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	5,704.17	49,992,137.50	49,997,238.00	5,100.50
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	8,641.66	49,987,391.67	49,996,635.50	9,243.83
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	4,028.27	49,791,943.47	49,794,591.22	2,647.75
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	3,138.49	38,793,723.02	38,795,785.93	2,062.91
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	4,044.45	49,991,911.11	49,994,569.50	2,658.39
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	2,986.11	49,993,854.17	49,994,569.50	715.33
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	3,105.56	49,993,608.33	49,994,569.50	961.17
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	2,430.55	49,994,166.67	49,994,500.00	333.33
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	12,827.08	49,968,068.75	49,987,179.00	19,110.25
Subtotal for TREASURY BILL:							538,600,000.00	0.0000	0.0344	538,494,723.44	0.00	56,552.17	538,494,723.44	538,546,416.15	51,692.71
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	394,042.97	127,717.39	49,933,105.47	50,363,281.50	430,176.03
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	6,205.86	7,982.34	49,945,658.99	49,906,250.00	(39,408.99)
US TREASURY N/B / BANK OF AMERICA															
1112320	4/29/21	5/15/23	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	4,288.50	7,982.34	49,953,507.25	49,906,250.00	(47,257.25)
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	2,194.25	6,042.82	49,951,413.00	49,851,562.50	(99,850.50)
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	13,335.13	15,794.84	49,884,428.88	49,820,312.50	(64,116.38)
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	14,072.15	35,665.76	49,867,587.78	49,798,828.00	(68,759.78)
US TREASURY N/B / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND															
1108210	3/30/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	10,753.93	31,589.67	49,885,753.93	49,798,828.00	(86,925.93)
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	10,753.93	31,589.67	49,885,753.93	49,798,828.00	(86,925.93)
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	1,831.77	14,266.30	49,956,909.90	49,798,828.00	(158,081.90)
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	4,511.34	14,266.30	49,887,323.84	49,726,562.50	(160,761.34)
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	2,900.86	11,888.59	49,913,057.11	49,726,562.50	(186,494.61)
Subtotal for TREASURY BOND:							550,000,000.00	0.3636	0.4609	548,599,609.39	464,890.69	304,786.02	549,064,500.08	548,496,093.50	(568,406.58)
TREASURY BOND - ME															
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	242,528.83	23,463.40	4,992,724.14	5,004,492.20	11,768.06
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	(10,486.26)	250,679.35	50,001,232.49	50,122,070.50	120,838.01
US TREASURY N/B / MORGAN STANLEY															
1105231	3/9/21	8/31/21	912828F6	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0568	50,253,906.25	(165,401.79)	174,252.72	50,088,504.46	50,089,844.00	1,339.54
US TREASURY N/B / BNP PARIBAS															
1108209	3/30/21	8/31/21	912828F6	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0234	50,230,468.75	(139,179.18)	142,153.53	50,091,289.57	50,089,844.00	(1,445.57)
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	53,190.58	63,524.59	49,984,831.21	50,298,828.00	313,996.79
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	(111,208.55)	38,114.75	30,181,760.20	30,179,296.80	(2,463.40)
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	(170,791.75)	63,524.59	50,301,864.50	50,298,828.00	(3,036.50)
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	(170,791.75)	63,524.59	50,301,864.50	50,298,828.00	(3,036.50)
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	(171,497.51)	63,524.59	50,303,111.87	50,298,828.00	(4,283.87)
US TREASURY N/B / Mizuho Securities USA Inc															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	327,244.26	2,887.23	49,952,244.26	50,513,672.00	561,427.74
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	(102,539.06)	106,997.28	50,354,492.19	50,352,539.00	(1,953.19)

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
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	(102,539.06)	106,997.28	50,354,492.19	50,352,539.00	(1,953.19)
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	(102,539.06)	106,997.28	50,354,492.19	50,352,539.00	(1,953.19)
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	(41,273.58)	47,131.15	50,114,976.42	50,113,281.50	(1,694.92)
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	822,698.39	157,948.37	49,801,214.02	50,746,094.00	944,879.98
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	292,426.17	25,409.84	15,921,801.17	16,261,562.56	339,761.39
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	(4,971.59)	169.84	50,018,465.91	50,016,601.50	(1,864.41)
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	(638.02)	23.78	7,002,369.79	7,002,324.21	(45.58)
US TREASURY N/B / MORGAN STANLEY															
1119559	6/22/21	10/31/22	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1394	49,990,234.38	177.20	1,528.53	49,990,411.58	49,984,375.00	(6,036.58)
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	1,916.62	10,877.07	49,982,385.37	49,957,031.50	(25,353.87)
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	1,916.62	10,877.07	49,982,385.37	49,957,031.50	(25,353.87)
US TREASURY N/B / RBC															
1107667	3/25/21	3/31/23	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(181,523.86)	188,524.59	51,181,757.39	51,131,836.00	(49,921.39)
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	21,843.46	62,841.53	49,715,202.84	49,748,047.00	32,844.16
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	3/31/25	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	18,884.66	62,841.53	49,722,009.66	49,748,047.00	26,037.34
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	10,429.23	26,494.56	49,719,413.61	49,462,890.50	(256,523.11)
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	8,504.80	18,851.90	49,678,426.68	49,462,890.50	(215,536.18)
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	22,435.10	339.67	49,370,091.35	49,107,422.00	(262,669.35)
US TREASURY N/B / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
1115552	5/21/21	6/30/25	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	19,899.49	339.67	49,291,383.87	49,107,422.00	(183,961.87)
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	23,827.37	17,955.80	49,316,796.12	49,052,734.50	(264,061.62)
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	16,576.62	12,430.94	49,313,451.62	49,052,734.50	(260,717.12)
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	25,551.94	17,663.04	49,252,114.44	48,986,328.00	(265,786.44)
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	25,551.94	17,663.04	49,252,114.44	48,986,328.00	(265,786.44)
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	18,552.23	12,295.08	49,200,192.86	48,941,406.50	(258,786.36)
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	18,552.23	12,295.08	49,200,192.86	48,941,406.50	(258,786.36)
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	18,596.51	12,295.08	49,198,284.01	48,941,406.50	(256,877.51)
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	19,890.75	12,228.26	49,125,359.50	48,878,906.50	(246,453.00)
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	19,890.75	12,228.26	49,125,359.50	48,878,906.50	(246,453.00)
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	16,530.02	509.51	49,223,561.27	49,041,015.50	(182,545.77)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1118017	6/10/21	1/31/26	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	8,681.96	10,877.07	49,307,510.09	48,988,281.50	(319,228.59)
US TREASURY N/B / DEUTSCHE															
1120538	6/30/21	1/31/26	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	580.34	517.96	49,027,924.09	48,988,281.50	(39,642.59)
Subtotal for TREASURY BOND - ME:							1,858,000,000.00	0.7200	0.5759	1,848,716,562.55	581,497.05	1,959,799.40	1,849,298,059.60	1,847,736,741.27	(1,561,318.33)
Subtotal for U. S. TREASURIES:							3,179,600,000.00	0.4836	0.4238	3,168,790,988.46	1,046,387.74	2,338,408.54	3,169,837,376.20	3,167,773,920.78	(2,063,455.42)
Total Extended Fund :							9,598,470,177.95	0.6843	0.6556	9,591,106,027.10	(2,065,788.92)	16,029,797.23	9,589,087,015.07	9,611,416,766.52	22,329,751.45
Net Asset Value (NAV):														1.002329	
Total Investments:							10,726,434,384.36	0.6123	0.5885	10,719,058,755.35	(2,065,788.92)	16,034,854.16	10,717,040,840.33	10,739,364,765.55	22,323,925.22

ORANGE COUNTY TREASURER-TAX COLLECTOR
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Issuer / Broker

Report Parameters

Deals [Settlement Date] <= 30-Jun-2021
 Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund
 Bank Accounts [Account Name] include list GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC...

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
FUNDS															
GOLDMAN SACHS - JWA MMF															
	7/1/21			AAAm	Aaa-mf	NR	1,414.35		0.0261	1,414.35	0.00	0.00	1,414.35	1,414.35	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	7/1/21			AAAm	Aaa-mf	NR	48,036.48		0.0260	48,036.48	0.00	0.00	48,036.48	48,036.48	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	7/1/21			AAAm	Aaa-mf	AAAmf	3,306,060.13		0.0259	3,306,060.13	0.00	0.00	3,306,060.13	3,306,060.13	0.00
Subtotal for FUNDS:							3,355,510.96		0.0259	3,355,510.96	0.00	0.00	3,355,510.96	3,355,510.96	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	1,375.00	1,999,932.78	1,999,981.66	48.88
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	1,275.00	3,999,758.33	3,999,903.32	144.99
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1119796	6/23/21	9/22/21	313385MA1	A-1+	P-1	NR	5,000,000.00		0.0420	4,999,469.17	0.00	46.67	4,999,515.84	4,999,423.60	(92.24)
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	102.78	4,999,627.78	4,998,883.35	(744.43)
Subtotal for DISCOUNT NOTES:							16,000,000.00	0.0000	0.0519	15,996,035.28	0.00	2,799.45	15,998,834.73	15,998,191.93	(642.80)
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	(28.70)	124.44	4,000,017.42	3,999,834.72	(182.70)
FED HM LN BK BD / JP MORGAN CHASE & CO															
1120147	6/25/21	12/23/21	3130AMZT2	AA+	Aaa	NR	5,000,000.00	0.0500	0.0525	4,999,916.35	2.82	41.67	4,999,919.17	4,999,385.40	(533.77)
Subtotal for GOVT AGENCY-FIX-30/360:							9,000,000.00	0.0367	0.0359	8,999,962.47	(25.88)	166.11	8,999,936.59	8,999,220.12	(716.47)
Subtotal for GOVERNMENT AGENCY:							25,000,000.00	0.0132	0.0461	24,995,997.75	(25.88)	2,965.56	24,998,771.32	24,997,412.05	(1,359.27)
U. S. TREASURIES															
CASH MANAGEMENT BILL															
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	637.78	4,999,293.89	4,999,930.05	636.16
US TREASURY N/B / MORGAN STANLEY															
1117655	6/8/21	10/5/21	912796M22	AA+	Aaa	AAA	5,000,000.00		0.0250	4,999,586.81	0.00	79.86	4,999,586.81	4,999,440.90	(145.91)
Subtotal for CASH MANAGEMENT BILL:							10,000,000.00	0.0000	0.0330	9,998,880.70	0.00	717.64	9,998,880.70	9,999,370.95	490.25
TREASURY BILL															

ORANGE COUNTY TREASURER-TAX COLLECTOR
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John Wayne Airport Investment Fund/Non-Pooled Investments
As of 30-Jun-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															
283-John Wayne Airport															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / MORGAN STANLEY															
1103328	2/23/21	8/19/21	912796D48	AA+	Aaa	AAA	5,000,000.00		0.0405	4,999,004.38	0.00	720.00	4,999,004.38	4,999,696.20	691.82
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	924.30	4,998,647.92	4,999,663.55	1,015.63
US TREASURY N/B / MORGAN STANLEY															
1117654	6/8/21	12/2/21	9127965G0	AA+	Aaa	AAA	5,000,000.00		0.0305	4,999,250.21	0.00	97.43	4,999,250.21	4,999,004.35	(245.86)
Subtotal for TREASURY BILL:							15,000,000.00	0.0000	0.0420	14,996,902.51	0.00	1,741.73	14,996,902.51	14,998,364.10	1,461.59
Subtotal for U. S. TREASURIES:							25,000,000.00		0.0384	24,995,783.21	0.00	2,459.37	24,995,783.21	24,997,735.05	1,951.84
Total 283-John Wayne Airport :							53,355,510.96	0.0062	0.0412	53,347,291.92	(25.88)	5,424.93	53,350,065.49	53,350,658.06	592.57
Net Asset Value (NAV):														1.000011	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	7/1/21			AAAm	NR	NR	1,396,142.41		0.0100	1,396,142.41	0.00	0.00	1,396,142.41	1,396,142.41	0.00
Subtotal for FUNDS:							1,396,142.41		0.0100	1,396,142.41	0.00	0.00	1,396,142.41	1,396,142.41	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	589.03	668.40	383,814.18	427,330.75	43,516.57
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	(789.62)	312.50	226,989.36	225,000.00	(1,989.36)
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	(260.72)	358.24	94,780.80	103,015.54	8,234.74
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	2,985.88	288.75	172,927.22	196,927.20	23,999.98
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	(1,107.48)	114.28	140,732.73	137,000.00	(3,732.73)
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	(2,127.83)	19.69	51,049.57	56,677.50	5,627.93
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	835.57	26,034.72	1,998,415.57	2,211,200.00	212,784.43

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 30-Jun-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															
<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	222.01	345.31	84,376.26	96,632.25	12,255.99
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	(154,877.99)	11,979.17	1,847,800.51	2,044,080.00	196,279.49
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	995.92	29,468.89	1,997,575.92	2,248,220.00	250,644.08
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(153,049.14)	29,812.50	1,935,112.86	2,205,795.00	270,682.14
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	(161,682.26)	57,638.89	2,535,437.74	2,943,010.00	407,572.26
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	1,971.07	3,499.88	248,349.52	286,607.25	38,257.73
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	823.12	675.22	144,146.65	168,291.48	24,144.83
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	(5.18)	4,559.72	500,018.56	500,000.00	(18.56)
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	(7,176.30)	129.75	290,366.12	263,000.00	(27,366.12)
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	7,631.33	25,530.00	1,971,091.33	2,000,000.00	28,908.67
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	(27,584.26)	12,816.11	2,120,035.74	2,000,000.00	(120,035.74)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(492,606.85)	204,252.02	16,743,020.64	18,112,786.97	1,369,766.33
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(492,606.85)	204,252.02	16,743,020.64	18,112,786.97	1,369,766.33
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	(61,050.49)	25,359.12	1,770,648.73	2,055,351.57	284,702.84
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(61,050.49)	25,359.12	1,770,648.73	2,055,351.57	284,702.84
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	34,557.72	16,906.08	1,942,682.72	2,136,562.50	193,879.78

ORANGE COUNTY TREASURER-TAX COLLECTOR
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John Wayne Airport Investment Fund/Non-Pooled Investments
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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	34,557.72	16,906.08	1,942,682.72	2,136,562.50	193,879.78
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(26,492.77)	42,265.20	3,713,331.45	4,191,914.07	478,582.62
Total 650-CCCD SERIES 2017E :							20,212,142.41	3.8131	2.8745	22,371,594.12	(519,099.62)	246,517.22	21,852,494.50	23,700,843.45	1,848,348.95
Net Asset Value (NAV):														1.084583	
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	8,680.59	34,222.22	3,498,996.09	3,536,190.00	37,193.91
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	(39,003.71)	6,812.36	3,455,068.69	3,633,879.20	178,810.51
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	5,455.27	35,587.50	3,504,012.67	3,702,453.30	198,440.63
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	(13,446.56)	5,821.20	3,484,193.74	3,465,000.00	(19,193.74)
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	461.19	25,918.75	3,298,877.19	3,418,536.00	119,658.81
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	(2,032.05)	680.56	3,508,728.04	3,472,017.50	(36,710.54)
Subtotal for GOVT AGENCY-FIX-30/360:							20,705,000.00	2.0053	1.9172	20,789,761.69	(39,885.27)	109,042.59	20,749,876.42	21,228,076.00	478,199.58
Subtotal for GOVERNMENT AGENCY:							20,705,000.00	2.0053	1.9172	20,789,761.69	(39,885.27)	109,042.59	20,749,876.42	21,228,076.00	478,199.58
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	12,432.36	166.44	3,496,846.42	3,557,900.40	61,053.98
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	38,803.64	11,793.48	3,485,073.17	3,586,406.25	101,333.08
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	629.28	5,438.53	3,492,973.03	3,429,179.71	(63,793.33)
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	243.99	3,994.56	3,492,314.30	3,481,269.54	(11,044.76)
Subtotal for TREASURY BOND - ME:							14,000,000.00	1.2188	1.3501	13,915,097.65	52,109.27	21,393.01	13,967,206.92	14,054,755.89	87,548.97

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 30-Jun-2021

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-Fountain Valley SD40															
Subtotal for U. S. TREASURIES:							14,000,000.00	1.2188	1.3501	13,915,097.65	52,109.27	21,393.01	13,967,206.92	14,054,755.89	87,548.97
Total 650-Fountain Valley SD40 :							34,705,000.00	1.6880	1.6884	34,704,859.34	12,224.00	130,435.60	34,717,083.34	35,282,831.89	565,748.55
Net Asset Value (NAV):														1.016296	
Total Investments:							108,272,653.37	1.2559	1.0981	110,423,745.38	(506,901.50)	382,377.75	109,919,643.33	112,334,333.40	2,414,690.07

Report Parameters

Deals [Settlement Date] <= 30-Jun-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
 SUMMARY BY INVESTMENT TYPE
 June 30, 2021**

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	0.01%	\$ 2,413.38	\$ 2,413.38	\$ -
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	0.02%	45,664,282.14	45,664,282.14	816.63
FED GOVT OBLI FD-IS	60934N104	0.01%	28.33	28.33	-
SUB-TOTAL MONEY MARKET FUNDS			45,666,723.85	45,666,723.85	816.63
GOVERNMENT SECURITIES					
FANNIE MAE *	31364KQH6	0.00%	1,569,354.81	3,323,302.51	-
SUB-TOTAL US GOVERNMENT SECURITIES			1,569,354.81	3,323,302.51	-
TOTAL OF INVESTMENTS WITH TRUSTEES			\$ 47,236,078.66	\$ 48,990,026.36	\$ 816.63

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

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

Prepared by: JWA Accounting
Date: 7/6/2021

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		\$ 9,721,003.66	\$ 9,721,003.66				
		\$ 9,721,003.66	\$ 9,721,003.66				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 3,130,507.90	\$ 3,130,507.90	\$ 775,264.48	\$ 775,264.48
				\$ 3,130,507.90	\$ 3,130,507.90	\$ 775,264.48	\$ 775,264.48
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 8,686,409.93	\$ 8,686,409.93	\$ 1,020,394.06	\$ 1,020,394.06
				\$ 8,686,409.93	\$ 8,686,409.93	\$ 1,020,394.06	\$ 1,020,394.06

WELLS FARGO BANK

Cash - Checking Accounts N/A \$ 4,609,755.69 \$ 4,609,755.69
(Interest rate is variable)

(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 June 30 2021**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2021	1/14/2021	7/30/2021	0.37%	NR	121,200,000	Extended Fund*	121,200,000	121,200,000
Taxable Pension Obligation Bonds, 2021 Series A	1/14/2021	10/29/2021	0.40%	NR	121,200,000	Extended Fund*	121,200,000	121,200,000
Taxable Pension Obligation Bonds, 2021 Series A	1/14/2021	1/31/2022	0.35%	NR	121,200,000	Extended Fund*	121,200,000	121,200,000
Taxable Pension Obligation Bonds, 2021 Series A	1/14/2021	4/29/2022	0.30%	NR	121,200,000	Extended Fund*	121,200,000	121,200,000
					\$ 484,800,000		\$ 484,800,000	\$ 484,800,000

* Percentage breakdown of Extended Fund ownership:
Orange County Investment Pool – 51.92%
Orange County Educational Investment Pool – 48.08%

**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	0.739%	10,000,000	Educational Money Market Fund	-	10,000,000
Ocean View	4/29/2013	8/31/2013	0.380%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.440%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.380%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.560%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.380%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.470%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.760%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				\$ 877,700,000		\$ 867,700,000	10,000,000

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

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

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
111115	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0055 / 0.0055					
				6/1/2021	6/1/2021	MAT		(20,000,000.00)	(19,999,874.72)	0.00	(125.28)	20,000,000.00
1113750	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0050 / 0.0050					
				6/2/2021	6/2/2021	MAT		(31,000,000.00)	(30,999,900.97)	0.00	(99.03)	31,000,000.00
1117657	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0100 / 0.0100					
				8/3/2021	6/8/2021	PURC		25,000,000.00	24,999,611.10	0.00	0.00	(24,999,611.11)
1117872	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0050 / 0.0050					
				7/15/2021	6/9/2021	PURC		40,000,000.00	39,999,800.00	0.00	0.00	(39,999,800.00)
1112568	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0030 / 0.0030					
				6/10/2021	6/10/2021	MAT		(50,000,000.00)	(49,999,829.17)	0.00	(170.83)	50,000,000.00
1113248	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0070 / 0.0070					
				6/10/2021	6/10/2021	MAT		(50,000,000.00)	(49,999,650.00)	0.00	(350.00)	50,000,000.00
1118019	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0050 / 0.0050					
				7/13/2021	6/10/2021	PURC		40,000,000.00	39,999,816.68	0.00	0.00	(39,999,816.67)
1118239	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				7/9/2021	6/11/2021	PURC		5,000,000.00	4,999,980.56	0.00	0.00	(4,999,980.56)
1112318	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0020 / 0.0020					
				6/15/2021	6/15/2021	MAT		(50,000,000.00)	(49,999,869.44)	0.00	(130.56)	50,000,000.00
1113906	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0060 / 0.0060					
				6/17/2021	6/17/2021	MAT		(30,000,000.00)	(29,999,815.00)	0.00	(185.00)	30,000,000.00
1119223	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0400 / 0.0400					
				7/16/2021	6/18/2021	PURC		15,000,000.00	14,999,533.34	0.00	0.00	(14,999,533.33)
1112566	US TREASURY N/B	/RBC	TBILL				0.0030 / 0.0030					
				6/22/2021	6/22/2021	MAT		(50,000,000.00)	(49,999,779.17)	0.00	(220.83)	50,000,000.00
1112567	US TREASURY N/B	/RBC	TBILL				0.0030 / 0.0030					
				6/22/2021	6/22/2021	MAT		(50,000,000.00)	(49,999,779.17)	0.00	(220.83)	50,000,000.00
1112569	US TREASURY N/B	/RBC	TBILL				0.0030 / 0.0030					
				6/24/2021	6/24/2021	MAT		(50,000,000.00)	(49,999,770.83)	0.00	(229.17)	50,000,000.00
1119968	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0450 / 0.0450					
				7/23/2021	6/24/2021	PURC		7,300,000.00	7,299,735.38	0.00	0.00	(7,299,735.38)
1119969	US TREASURY N/B	/DEUTSCHE	TBILL				0.0425 / 0.0425					
				7/13/2021	6/24/2021	PURC		50,000,000.00	49,998,878.45	0.00	0.00	(49,998,878.47)

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Sub Total:								(198,700,000.00)	(198,700,912.96)	0.00	(1,731.53)	198,702,644.48
Fund:	Extended Fund											
1070256	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.2500 / 0.2899					
				6/2/2022	6/2/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1071329	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				0.2500 / 0.2571					
				6/3/2022	6/3/2021	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
1071330	FED HM LN BK BD	/TD SECURITIES	AGNF1				0.2500 / 0.2571					
				6/3/2022	6/3/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1109089	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0074 / 0.0074					
				6/3/2021	6/3/2021	MAT		(28,250,000.00)	(28,249,663.20)	0.00	(336.80)	28,250,000.00
1094160	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2832					
				12/4/2023	6/4/2021	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
1094161	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2832					
				12/4/2023	6/4/2021	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
1117303	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.1712					
				6/2/2023	6/4/2021	PURC		20,000,000.00	19,981,600.00	0.00	0.00	(19,981,600.00)
1117304	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				0.1250 / 0.1712					
				6/2/2023	6/4/2021	PURC		15,000,000.00	14,986,200.00	0.00	0.00	(14,986,200.00)
1055581	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 1.4660					
				12/9/2022	6/9/2021	INT		0.00	0.00	0.00	(196,875.00)	196,875.00
1055582	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.8750 / 1.4786					
				12/9/2022	6/9/2021	INT		0.00	0.00	0.00	(113,437.50)	113,437.50
1055585	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 1.4866					
				12/9/2022	6/9/2021	INT		0.00	0.00	0.00	(46,500.00)	46,500.00
969137	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.7500 / 2.8846					
				6/10/2022	6/10/2021	INT		0.00	0.00	0.00	(75,625.00)	75,625.00
970717	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				5.2500 / 2.8730					

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Fund:	Extended Fund											
988367	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	6/10/2022	6/10/2021	INT	2.8750 / 2.9476	0.00	0.00	0.00	(156,187.50)	156,187.50
989144	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	12/10/2021	6/10/2021	INT	2.8750 / 2.9737	0.00	0.00	0.00	(233,593.75)	233,593.75
989145	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	12/10/2021	6/10/2021	INT	2.8750 / 2.9788	0.00	0.00	0.00	(143,750.00)	143,750.00
989146	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	12/10/2021	6/10/2021	INT	2.8750 / 2.9764	0.00	0.00	0.00	(200,746.88)	200,746.88
996550	FED HM LN BK BD	/DAIWA CAPITAL MARKETS	AGNF1	12/10/2021	6/10/2021	INT	2.8750 / 2.6126	0.00	0.00	0.00	(287,500.00)	287,500.00
998122	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	12/10/2021	6/10/2021	INT	3.0000 / 2.6660	0.00	0.00	0.00	(445,625.00)	445,625.00
999836	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	12/10/2021	6/10/2021	INT	2.6250 / 2.4893	0.00	0.00	0.00	(122,175.00)	122,175.00
1009257	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	12/10/2021	6/10/2021	INT	2.3750 / 2.3518	0.00	0.00	0.00	(66,806.25)	66,806.25
1031339	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	6/10/2022	6/10/2021	INT	5.0000 / 1.5684	0.00	0.00	0.00	(216,956.25)	216,956.25
1071327	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1	12/10/2021	6/10/2021	INT	0.3750 / 0.3880	0.00	0.00	0.00	(248,750.00)	248,750.00
1101473	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	6/10/2024	6/10/2021	INT	0.0400 / 0.0400	0.00	0.00	0.00	(28,125.00)	28,125.00
1101681	FHLB DISC CORP	/TD SECURITIES	AGDN	6/10/2021	6/10/2021	MAT	0.0300 / 0.0300	(50,000,000.00)	(49,993,000.00)	0.00	(7,000.00)	50,000,000.00
1102381	US TREASURY N/B	/DEUTSCHE	TBILL	6/10/2021	6/10/2021	MAT	0.0475 / 0.0475	(40,000,000.00)	(39,995,833.33)	0.00	(4,166.67)	40,000,000.00
1102382	US TREASURY N/B	/DEUTSCHE	TBILL	6/10/2021	6/10/2021	MAT	0.0475 / 0.0475	(50,000,000.00)	(49,992,479.17)	0.00	(7,520.83)	50,000,000.00

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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:		Extended Fund										
1102747	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	6/10/2021	6/10/2021	MAT	0.0450 / 0.0450	(50,000,000.00)	(49,992,479.17)	0.00	(7,520.83)	50,000,000.00
1102748	US TREASURY N/B	/BANK OF AMERICA	TBILL	6/10/2021	6/10/2021	MAT	0.0450 / 0.0450	(50,000,000.00)	(49,992,937.50)	0.00	(7,062.50)	50,000,000.00
1118017	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	6/10/2021	6/10/2021	MAT	0.3750 / 0.6825	(44,600,000.00)	(44,593,700.25)	0.00	(6,299.75)	44,600,000.00
965615	FED HM LN BK BD	/FTN FINANCIAL	AGNF1	1/31/2026	6/10/2021	PURC	3.6250 / 2.7261	50,000,000.00	49,298,828.10	67,334.28	0.00	(49,366,162.38)
				6/11/2021	6/11/2021	INT		0.00	0.00	0.00	(271,875.00)	271,875.00
965858	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	6/11/2021	6/11/2021	MAT	3.6250 / 2.7359	(15,000,000.00)	(15,378,150.00)	0.00	378,150.00	15,000,000.00
				6/11/2021	6/11/2021	INT		0.00	0.00	0.00	(291,993.75)	291,993.75
965859	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	6/11/2021	6/11/2021	MAT	3.6250 / 2.7359	(16,110,000.00)	(16,510,494.60)	0.00	400,494.60	16,110,000.00
				6/11/2021	6/11/2021	INT		0.00	0.00	0.00	(362,500.00)	362,500.00
969937	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	6/11/2021	6/11/2021	MAT	3.6250 / 2.8490	(20,000,000.00)	(20,497,200.00)	0.00	497,200.00	20,000,000.00
				6/11/2021	6/11/2021	INT		0.00	0.00	0.00	(181,250.00)	181,250.00
969938	FED HM LN BK BD	/DEUTSCHE	AGNF1	6/11/2021	6/11/2021	MAT	3.6250 / 2.8431	(10,000,000.00)	(10,210,700.00)	0.00	210,700.00	10,000,000.00
				6/11/2021	6/11/2021	INT		0.00	0.00	0.00	(362,500.00)	362,500.00
983819	FED HM LN BK BD	/DEUTSCHE	AGNF1	6/11/2021	6/11/2021	MAT	5.6250 / 2.9605	(20,000,000.00)	(20,424,670.20)	0.00	424,670.20	20,000,000.00
				6/11/2021	6/11/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1	6/11/2021	6/11/2021	MAT	2.4814 / 2.5496	(10,000,000.00)	(10,667,803.00)	0.00	667,803.00	10,000,000.00
				7/16/2021	6/16/2021	INT		0.00	0.00	0.00	(86.87)	86.87
1118839	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				0.6300 / 0.6300					
				6/16/2025	6/16/2021	PURC		25,000,000.00	25,000,000.00	0.00	0.00	(25,000,000.00)
991703	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.8000 / 2.8470					
				12/17/2021	6/17/2021	INT		0.00	0.00	0.00	(350,000.00)	350,000.00

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Fund:	Extended Fund											
996191	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.8000 / 2.6510					
				12/17/2021	6/17/2021	INT		0.00	0.00	0.00	(224,000.00)	224,000.00
1071738	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.6200 / 0.6200					
				6/17/2024	6/17/2021	EPAY PRI		(15,000,000.00)	(15,000,000.00)	0.00	0.00	15,000,000.00
				6/17/2024	6/17/2021	INT		0.00	0.00	0.00	(46,500.00)	46,500.00
1119039	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0250 / 0.0250					
				9/20/2021	6/17/2021	PURC		50,000,000.00	49,996,701.40	0.00	0.00	(49,996,701.39)
1049268	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				1.6250 / 1.6801					
				12/20/2021	6/20/2021	INT		0.00	0.00	0.00	(121,875.00)	121,875.00
1049269	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				1.6250 / 1.6801					
				12/20/2021	6/20/2021	INT		0.00	0.00	0.00	(48,750.00)	48,750.00
965025	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1				2.7500 / 2.7581					
				6/22/2021	6/22/2021	INT		0.00	0.00	0.00	(687,500.00)	687,500.00
				6/22/2021	6/22/2021	MAT		(50,000,000.00)	(49,988,500.00)	0.00	(11,500.00)	50,000,000.00
1119559	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.1250 / 0.1394					
				10/31/2022	6/22/2021	PURC		50,000,000.00	49,990,234.35	9,001.39	0.00	(49,999,235.74)
1107701	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0230 / 0.0230					
				6/25/2021	6/25/2021	MAT		(40,000,000.00)	(39,997,674.44)	0.00	(2,325.56)	40,000,000.00
1120145	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0500 / 0.0500					
				9/24/2021	6/25/2021	PURC		50,000,000.00	49,993,680.55	0.00	0.00	(49,993,680.56)
1120146	FED HM LN BK BD	/DEUTSCHE	AGNF1				0.0500 / 0.0525					
				12/23/2021	6/25/2021	PURC		50,000,000.00	49,999,163.50	69.44	0.00	(49,999,232.94)
1062114	FED FARM CR BK	/MORGAN STANLEY	AGNF1				1.6250 / 0.6630					
				12/27/2021	6/27/2021	INT		0.00	0.00	0.00	(229,141.25)	229,141.25
1062115	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.6250 / 0.6520					
				12/27/2021	6/27/2021	INT		0.00	0.00	0.00	(152,205.63)	152,205.63
1040769	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.6000 / 1.6220					
				12/28/2021	6/28/2021	INT		0.00	0.00	0.00	(160,000.00)	160,000.00
1085837	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.3000 / 0.3062					
				12/29/2023	6/29/2021	INT		0.00	0.00	0.00	(30,000.00)	30,000.00

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Fund: Extended Fund												
1086532	FREDDIE MAC	/CASTLE OAK SECURITIES	CALLGOVAGY				0.3000 / 0.3219					
				12/29/2023	6/29/2021	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
1107305	US TREASURY N/B	/DEUTSCHE	CMB				0.0075 / 0.0075					
				6/29/2021	6/29/2021	MAT		(30,000,000.00)	(29,999,387.50)	0.00	(612.50)	30,000,000.00
939578	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				2.1250 / 2.3254					
				12/31/2021	6/30/2021	INT		0.00	0.00	0.00	(531,250.00)	531,250.00
1053762	US TREASURY N/B	/TD SECURITIES	TRBDME				1.1250 / 1.5675					
				6/30/2021	6/30/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
				6/30/2021	6/30/2021	MAT		(50,000,000.00)	(49,685,546.85)	0.00	(314,453.15)	50,000,000.00
1105223	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0300 / 0.0300					
				6/30/2021	6/30/2021	MAT		(50,000,000.00)	(49,995,291.67)	0.00	(4,708.33)	50,000,000.00
1105228	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0300 / 0.0300					
				6/30/2021	6/30/2021	MAT		(50,000,000.00)	(49,995,291.67)	0.00	(4,708.33)	50,000,000.00
1107668	US TREASURY N/B	/DEUTSCHE	TRBDME				0.1250 / 0.0880					
				6/30/2022	6/30/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1107669	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.1250 / 0.0911					
				6/30/2022	6/30/2021	INT		0.00	0.00	0.00	(4,375.00)	4,375.00
1108423	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0180 / 0.0180					
				6/30/2021	6/30/2021	MAT		(11,000,000.00)	(10,999,499.50)	0.00	(500.50)	11,000,000.00
1108424	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0180 / 0.0180					
				6/30/2021	6/30/2021	MAT		(50,000,000.00)	(49,997,725.00)	0.00	(2,275.00)	50,000,000.00
1108425	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0180 / 0.0180					
				6/30/2021	6/30/2021	MAT		(50,000,000.00)	(49,997,725.00)	0.00	(2,275.00)	50,000,000.00
1113752	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.5692					
				6/30/2025	6/30/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1115552	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				0.2500 / 0.6095					
				6/30/2025	6/30/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116285	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.3750 / 0.7266					
				12/31/2025	6/30/2021	INT		0.00	0.00	0.00	(93,750.00)	93,750.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
1120536	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0450 / 0.0450					
				9/29/2021	6/30/2021	PURC		25,000,000.00	24,997,156.25	0.00	0.00	(24,997,156.25)
1120537	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0450 / 0.0450					
				9/29/2021	6/30/2021	PURC		46,000,000.00	45,994,767.50	0.00	0.00	(45,994,767.50)
1120538	US TREASURY N/B	/DEUTSCHE	TRBDME				0.3750 / 0.8080					
				1/31/2026	6/30/2021	PURC		50,000,000.00	49,027,343.75	77,693.37	0.00	(49,105,037.12)
1120539	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0350 / 0.0350					
				7/23/2021	6/30/2021	PURC		50,000,000.00	49,998,881.95	0.00	0.00	(49,998,881.94)
Sub Total:								(318,960,000.00)	(322,891,194.70)	154,098.48	(5,458,953.58)	328,196,049.81
Fund:		Educational Money Mkt Fnd										
1113408	US TREASURY N/B	/RBC	TBILL				0.0030 / 0.0030					
				6/1/2021	6/1/2021	MAT		(20,000,000.00)	(19,999,956.67)	0.00	(43.33)	20,000,000.00
1116692	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0040 / 0.0040					
				7/26/2021	6/1/2021	PURC		30,000,000.00	29,999,816.67	0.00	0.00	(29,999,816.67)
1116875	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0020 / 0.0020					
				6/30/2021	6/2/2021	PURC		50,000,000.00	49,999,922.20	0.00	0.00	(49,999,922.22)
1116876	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0020 / 0.0020					
				6/30/2021	6/2/2021	PURC		50,000,000.00	49,999,922.20	0.00	0.00	(49,999,922.22)
1112573	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0030 / 0.0030					
				6/3/2021	6/3/2021	MAT		(50,000,000.00)	(49,999,858.33)	0.00	(141.67)	50,000,000.00
1113409	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0030 / 0.0030					
				6/3/2021	6/3/2021	MAT		(50,000,000.00)	(49,999,883.33)	0.00	(116.67)	50,000,000.00
1113585	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0030 / 0.0030					
				6/4/2021	6/4/2021	MAT		(50,000,000.00)	(49,999,883.33)	0.00	(116.67)	50,000,000.00
1113586	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0030 / 0.0030					
				6/4/2021	6/4/2021	MAT		(40,000,000.00)	(39,999,906.67)	0.00	(93.33)	40,000,000.00
1113588	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0030 / 0.0030					
				6/4/2021	6/4/2021	MAT		(50,000,000.00)	(49,999,883.33)	0.00	(116.67)	50,000,000.00

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1117305	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0010 / 0.0010					
				6/30/2021	6/4/2021	PURC		6,015,000.00	6,014,995.66	0.00	0.00	(6,014,995.66)
1117307	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0010 / 0.0010					
				7/2/2021	6/4/2021	PURC		11,000,000.00	10,999,991.44	0.00	0.00	(10,999,991.44)
1117308	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0030 / 0.0030					
				7/15/2021	6/4/2021	PURC		20,000,000.00	19,999,931.66	0.00	0.00	(19,999,931.67)
1112574	US TREASURY N/B	/RBC	TBILL				0.0005 / 0.0005					
				6/8/2021	6/8/2021	MAT		(50,000,000.00)	(49,999,972.92)	0.00	(27.08)	50,000,000.00
1117656	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0100 / 0.0100					
				8/3/2021	6/8/2021	PURC		30,000,000.00	29,999,533.32	0.00	0.00	(29,999,533.33)
1118018	US TREASURY N/B	/DEUTSCHE	TBILL				0.0120 / 0.0120					
				7/22/2021	6/10/2021	PURC		50,000,000.00	49,999,300.00	0.00	0.00	(49,999,300.00)
1118020	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0050 / 0.0050					
				7/13/2021	6/10/2021	PURC		50,000,000.00	49,999,770.85	0.00	0.00	(49,999,770.83)
1118021	US TREASURY N/B	/DEUTSCHE	TBILL				0.0025 / 0.0025					
				7/6/2021	6/10/2021	PURC		15,000,000.00	14,999,972.93	0.00	0.00	(14,999,972.92)
1118236	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				7/9/2021	6/11/2021	PURC		6,000,000.00	5,999,976.67	0.00	0.00	(5,999,976.67)
1118237	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0060 / 0.0060					
				7/22/2021	6/11/2021	PURC		30,000,000.00	29,999,795.01	0.00	0.00	(29,999,795.00)
1118238	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0050 / 0.0050					
				7/8/2021	6/11/2021	PURC		30,000,000.00	29,999,887.50	0.00	0.00	(29,999,887.50)
1112571	US TREASURY N/B	/RBC	TBILL				0.0030 / 0.0030					
				6/15/2021	6/15/2021	MAT		(50,000,000.00)	(49,999,808.33)	0.00	(191.67)	50,000,000.00
1118573	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0050 / 0.0050					
				7/7/2021	6/15/2021	PURC		12,200,000.00	12,199,962.72	0.00	0.00	(12,199,962.72)
1118574	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0050 / 0.0050					
				7/14/2021	6/15/2021	PURC		13,500,000.00	13,499,945.64	0.00	0.00	(13,499,945.63)
1113410	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0060 / 0.0060					
				6/17/2021	6/17/2021	MAT		(20,000,000.00)	(19,999,860.00)	0.00	(140.00)	20,000,000.00
1119222	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0400 / 0.0400					

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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												
1119792	US TREASURY N/B	/DEUTSCHE	TBILL	7/16/2021	6/18/2021	PURC	0.0400 / 0.0400	15,000,000.00	14,999,533.34	0.00	0.00	(14,999,533.33)
1119793	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	6/29/2021	6/23/2021	PURC	0.0388 / 0.0388	50,000,000.00	49,999,666.65	0.00	0.00	(49,999,666.67)
1119794	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	6/29/2021	6/23/2021	PURC	0.0325 / 0.0325	50,000,000.00	49,999,676.65	0.00	0.00	(49,999,676.67)
1119795	FHLB DISC CORP	/DEUTSCHE	AGDN	7/8/2021	6/23/2021	PURC	0.0350 / 0.0350	50,000,000.00	49,999,322.90	0.00	0.00	(49,999,322.92)
1119970	US TREASURY N/B	/RBC	TBILL	7/16/2021	6/23/2021	PURC	0.0330 / 0.0330	50,000,000.00	49,998,881.95	0.00	0.00	(49,998,881.94)
1119971	US TREASURY N/B	/BNP PARIBAS	TBILL	7/6/2021	6/24/2021	PURC	0.0350 / 0.0350	50,000,000.00	49,999,450.00	0.00	0.00	(49,999,450.00)
1120328	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	7/15/2021	6/24/2021	PURC	0.0375 / 0.0375	50,000,000.00	49,998,979.15	0.00	0.00	(49,998,979.17)
1120329	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	7/6/2021	6/28/2021	PURC	0.0450 / 0.0450	50,000,000.00	49,999,583.35	0.00	0.00	(49,999,583.33)
1120330	US TREASURY N/B	/MORGAN STANLEY	TBILL	7/23/2021	6/28/2021	PURC	0.0380 / 0.0380	4,000,000.00	3,999,875.00	0.00	0.00	(3,999,875.00)
1119792	US TREASURY N/B	/DEUTSCHE	TBILL	7/20/2021	6/28/2021	PURC	0.0400 / 0.0400	50,000,000.00	49,998,838.90	0.00	0.00	(49,998,838.89)
1119793	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	6/29/2021	6/29/2021	MAT	0.0388 / 0.0388	(50,000,000.00)	(49,999,666.67)	0.00	(333.33)	50,000,000.00
1116875	FHLB DISC CORP	/BANK OF AMERICA	AGDN	6/29/2021	6/29/2021	MAT	0.0020 / 0.0020	(50,000,000.00)	(49,999,676.67)	0.00	(323.33)	50,000,000.00
1116876	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	6/30/2021	6/30/2021	MAT	0.0020 / 0.0020	(50,000,000.00)	(49,999,922.22)	0.00	(77.78)	50,000,000.00
1117305	FHLB DISC CORP	/BANK OF AMERICA	AGDN	6/30/2021	6/30/2021	MAT	0.0010 / 0.0010	(50,000,000.00)	(49,999,922.22)	0.00	(77.78)	50,000,000.00
				6/30/2021	6/30/2021	MAT		(6,015,000.00)	(6,014,995.66)	0.00	(4.34)	6,015,000.00
Sub Total:								236,700,000.00	236,693,335.99	0.00	(1,803.65)	(236,691,532.40)

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
1098819	US TREASURY N/B	/BNP PARIBAS	CMB				0.0850 / 0.0850					
				6/8/2021	6/8/2021	MAT		(5,000,000.00)	(4,998,288.19)	0.00	(1,711.81)	5,000,000.00
1110397	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0120 / 0.0120					
				6/8/2021	6/8/2021	MAT		(3,300,000.00)	(3,299,940.60)	0.00	(59.40)	3,300,000.00
1117654	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0305 / 0.0305					
				12/2/2021	6/8/2021	PURC		5,000,000.00	4,999,250.21	0.00	0.00	(4,999,250.21)
1117655	US TREASURY N/B	/MORGAN STANLEY	CMB				0.0250 / 0.0250					
				10/5/2021	6/8/2021	PURC		5,000,000.00	4,999,586.81	0.00	0.00	(4,999,586.81)
1107503	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0140 / 0.0140					
				6/23/2021	6/23/2021	MAT		(5,000,000.00)	(4,999,823.06)	0.00	(176.94)	5,000,000.00
1119796	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0420 / 0.0420					
				9/22/2021	6/23/2021	PURC		5,000,000.00	4,999,469.17	0.00	0.00	(4,999,469.17)
1097484	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0860 / 0.0860					
				6/25/2021	6/25/2021	MAT		(5,000,000.00)	(4,997,945.56)	0.00	(2,054.44)	5,000,000.00
1120147	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				0.0500 / 0.0525					
				12/23/2021	6/25/2021	PURC		5,000,000.00	4,999,916.35	6.94	0.00	(4,999,923.29)
Sub Total:								1,700,000.00	1,702,225.13	6.94	(4,002.59)	(1,698,229.48)
Fund: 650-Fountain Valley SD40												
1019609	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.1600 / 1.9601					
				6/3/2024	6/3/2021	INT		0.00	0.00	0.00	(37,422.00)	37,422.00
963950	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				3.2500 / 2.8430					
				6/9/2023	6/9/2021	INT		0.00	0.00	0.00	(55,737.50)	55,737.50
1077257	FANNIE MAE	/MORGAN STANLEY	AGNF1				0.5000 / 0.4363					
				6/17/2025	6/17/2021	INT		0.00	0.00	0.00	(8,750.00)	8,750.00
911416	US TREASURY N/B	/DEUTSCHE	TRBDME				1.7500 / 1.8449					
				6/30/2022	6/30/2021	INT		0.00	0.00	0.00	(30,625.00)	30,625.00
Sub Total:								0.00	0.00	0.00	(132,534.50)	132,534.50
Fund: 650-CCCD SERIES 2017E												

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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: 650-CCCD SERIES 2017E												
981587	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.7500 / 3.4669					
				12/10/2027	6/10/2021	INT		0.00	0.00	0.00	(2,475.00)	2,475.00
967776	FED HM LN BK BD	/DEUTSCHE	AGNF1				3.1250 / 3.1846					
				6/11/2027	6/11/2021	INT		0.00	0.00	0.00	(6,015.63)	6,015.63
1001372	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.1250 / 2.9561					
				6/15/2027	6/15/2021	INT		0.00	0.00	0.00	(3,515.63)	3,515.63
1026648	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7300 / 2.2650					
				12/20/2027	6/20/2021	INT		0.00	0.00	0.00	(1,870.05)	1,870.05
948856	FED FARM CR BK	/MORGAN STANLEY	AGNF1				4.4400 / 3.3596					
				12/27/2033	6/27/2021	INT		0.00	0.00	0.00	(5,838.60)	5,838.60
1005676	FED FARM CR BK	/MORGAN STANLEY	AGNF1				5.2500 / 2.8900					
				12/28/2027	6/28/2021	INT		0.00	0.00	0.00	(1,181.25)	1,181.25
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(20,896.16)</u>	<u>20,896.16</u>

Grand Total: (279,260,000.00) (283,196,546.54) 154,105.42 (5,619,922.01) 288,662,363.07

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jun-2021 to 30-Jun-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY				
6/2/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,500,000.00	16867	INVESCO STIC GOVT & AGY PORTFOLIO	1116866
6/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,800,000.00	18453	INVESCO STIC GOVT & AGY PORTFOLIO	1118452
6/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,000,000.00	19038	INVESCO STIC GOVT & AGY PORTFOLIO	1119037
6/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,400,000.00	19552	INVESCO STIC GOVT & AGY PORTFOLIO	1119551
Sub Total Amount Per Account:			18,700,000.00			
AIM#51103-694		INVESCO STIC GOVERNMENT & AGENCY				
6/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,200,000.00	17294	INVESCO STIC GOVT & AGY PORTFOLIO	1117293
6/21/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,363,635.00)	19367	INVESCO STIC GOVT & AGY PORTFOLIO	1119366
6/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,739,772.00)	19554	INVESCO STIC GOVT & AGY PORTFOLIO	1119553
6/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(20,000,000.00)	20530	INVESCO STIC GOVT & AGY PORTFOLIO	1120529
Sub Total Amount Per Account:			(35,903,407.00)			
AIM#51104-JWA		INVESCO STIC GOVERNMENT & AGENCY				
6/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,698,837.02)	17645	INVESCO STIC GOVT & AGY PORTFOLIO	1117644
Sub Total Amount Per Account:			(1,698,837.02)			
GS283		GOLDMAN SACHS - JWA MMF				
6/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	530.83		GOLDMAN SACHS FINL SQ GOVT	1119800
6/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	76.71		GOLDMAN SACHS FINL SQ GOVT	1120148
Sub Total Amount Per Account:			607.54			
GS692		GOLDMAN SACHS - COUNTY MMF				
6/2/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,500,000.00)		GOLDMAN SACHS FINL SQ GOVT	1116871
6/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,800,000.00)		GOLDMAN SACHS FINL SQ GOVT	1118575
6/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1119040
6/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,400,000.00)		GOLDMAN SACHS FINL SQ GOVT	1119557
Sub Total Amount Per Account:			(18,700,000.00)			
GS694		GOLDMAN SACHS - EDUCATIONAL MMF				
6/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,200,000.00)		GOLDMAN SACHS FINL SQ GOVT	1117300
6/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1117653
6/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(30,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1120800
Sub Total Amount Per Account:			(36,200,000.00)			
Invesco Acct# 51105		OC Treasurer X FUND MMF				
6/1/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,875,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	1116688
6/2/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	31,250.00		INVESCO STIC GOVT & AGY PORTFOLIO	1116870

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jun-2021 to 30-Jun-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
6/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(34,892,800.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1117299
6/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	356,812.50		INVESCO STIC GOVT & AGY PORTFOLIO	1117871
6/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	92,861,368.75		INVESCO STIC GOVT & AGY PORTFOLIO	1118235
6/21/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	170,625.00		INVESCO STIC GOVT & AGY PORTFOLIO	1119368
6/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	688,264.26		INVESCO STIC GOVT & AGY PORTFOLIO	1119558
6/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	541,346.88		INVESCO STIC GOVT & AGY PORTFOLIO	1120325
6/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	91,971,032.19		INVESCO STIC GOVT & AGY PORTFOLIO	1120799
Sub Total Amount Per Account:			<u>153,602,899.58</u>			
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF				
6/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,000,000.00	17649	MORGAN STANLEY INST LIQUIDITY FUND	1117648
Sub Total Amount Per Account:			<u>2,000,000.00</u>			
MS 740200618		OC Treasurer Extended Fund				
6/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(49,366,162.38)	18016	MORGAN STANLEY INST LIQUIDITY FUND	1118015
6/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(24,999,913.13)	18837	MORGAN STANLEY INST LIQUIDITY FUND	1118836
6/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(34,376,201.39)	19034	MORGAN STANLEY INST LIQUIDITY FUND	1119033
6/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(59,992,902.54)	20141	MORGAN STANLEY INST LIQUIDITY FUND	1120140
6/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	30,052,500.00	20477	MORGAN STANLEY INST LIQUIDITY FUND	1120476
Sub Total Amount Per Account:			<u>(138,682,679.44)</u>			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
6/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,475.00		NORTHERN TRUST COMPANY	1118022
6/11/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,015.63		NORTHERN TRUST COMPANY	1118240
6/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,515.63		NORTHERN TRUST COMPANY	1118576
6/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,118.64)		NORTHERN TRUST COMPANY	1118840
6/21/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,870.05		NORTHERN TRUST COMPANY	1119369
6/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,838.60		NORTHERN TRUST COMPANY	1120326
6/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,181.25		NORTHERN TRUST COMPANY	1120327
Sub Total Amount Per Account:			<u>19,777.52</u>			
Total Amount :			<u>(56,861,638.82)</u>			



Frank Davies, CPA
Orange County Auditor-Controller



Management Letter on Review of the Schedule of Assets Held by the County Treasury as of December 31, 2020

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

Audit Number 2007
Report Date: June 8, 2021

Internal Audit



OFFICE OF THE
ORANGE COUNTY AUDITOR-CONTROLLER

FRANK DAVIES, CPA
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2007

June 8, 2021

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

SUBJECT: Management Letter on Review of the Schedule of Assets Held by the County
Treasury as of December 31, 2020

We have completed our Review of the Schedule of Assets Held by the County Treasury as of December 31, 2020, and have issued our report thereon dated May 18, 2021. We identified one finding during our review, which we have documented in the attached Management Letter on Review of the Schedule of Assets held by the County Treasury as of December 31, 2020. Our letter is attached for your review.

The management letter contains one recommendation. Management's response has been included in the management letter and the complete text of the response is included in Attachment B.

Frank Davies, CPA
Auditor-Controller

Other recipients of this report:

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



Management Letter

The Honorable Board of Supervisors
County of Orange, California

We have reviewed, in accordance with the Statements on Standards for Accounting and Review Services promulgated by the Accounting and Review Services Committee of the AICPA, the Schedule of Assets Held by the County Treasury—Modified Cash-Basis (financial schedule) of the County of Orange, California, as of December 31, 2020, pursuant to Government Code Section 26920(a) and have issued our report thereon dated May 18, 2021.

In performing our review, we identified one finding that we determined to be a reportable condition. Reportable conditions involve matters coming to our attention relating to deficiencies in the design or implementation of the internal controls or qualitative aspects of the entity's accounting practices. This includes accounting policies that, in our judgment, could adversely affect the organization's ability to record, process, summarize, and report financial data consistent with the assertions of management in the financial schedule. This letter does not affect our report on the financial schedule dated May 18, 2021.

For reporting our observations and recommendations, we classify report items into three categories: control deficiencies, significant deficiencies, and material weaknesses. See Attachment A for a description of report item classifications.

This letter was discussed with the representatives of the Treasury management and their response has been incorporated into this letter. The Treasury's response was not subject to the review procedures applied in the review of the financial schedule and, accordingly, we express no conclusion on the response. We will follow-up on the status of the response in accordance with our follow-up procedures.

This communication is intended solely for the information and use of the Board of Supervisors, the management of the Treasury, and the management of the Auditor-Controller and is not intended to be, and should not be, used by anyone other than these specified parties. However, this letter is a matter of public record and its distribution is not limited.

Frank Davies, CPA
Auditor-Controller
June 8, 2021



Management Letter

Finding #1: Northern Trust Demand Account was Not Recorded in Quantum **Significant Deficiency**

Criteria

Government Code Section 26920 states that "At least once in each quarter, the county auditor shall perform, or cause to be performed, a review of the treasurer's statement of assets in the county treasury... The review shall include... verifying that the records of the county treasurer and auditor are reconciled pursuant to Section 26905." Government Code Section 26905 states that "...the auditor shall reconcile the cash and investment accounts as stated on the auditor's books [CAPS+] with the cash and investment accounts as stated on the treasurer's books [Quantum]... to determine that the amounts in those accounts as stated on the books of the treasurer are in agreement with the amounts in those accounts as stated on the books of the auditor." Established internal controls require that the financial records of the Treasury accurately reflect the cash and investment accounts.

Condition

During our review of the Treasurer-Tax Collector (T-TC) bank reconciliation as of December 31, 2020, we noted balances from Northern Trust OCMMF of \$42,000,000 and Northern Trust X-Fund of \$51,321,560 totaling \$93,321,560 that were reported in the Schedule of Assets as of December 31, 2020 as investments. However, the reports provided by Northern Trust show that Northern Trust considers these amounts to be cash. Regardless of whether the amounts are cash or investments, they were not recorded in Quantum.

We classify this finding as a significant deficiency when combined with the control deficiency identified in the Management Letter on Review of the Schedule of Assets held by the County Treasury as of September 30, 2016 and again in the Management Letter on Review of the Schedule of Assets held by the County Treasury as of September 30, 2019, for which T-TC's corrective action is still in process.

Cause

T-TC incurred COVID related staff shortages in the office and "the decision was made to minimize any wire transfers during this week and to not transfer the cash from maturities to our Wells Fargo bank account, but instead to leave them invested in the Northern Trust (NT) MMMF linked to each custody account overnight." The MMMF linked to the County's Money Market Fund and Extended Fund are not set up in Quantum and excluded from automated reporting and compliance testing.

Effect

These accounts totaling \$93,321,560 are included in the Schedule of Assets as of December 31, 2020, but cannot be reconciled pursuant to Government Code Section 26905 because they are not stated on the books of the treasurer (Quantum).

Recommendation

We recommend that T-TC management ensure that all accounts included in its Schedule of Assets are recorded in Quantum.



Management Letter

Management's Response

Treasury Management is working with its vendor to add the appropriate Northern Trust MMMFs to Quantum either, prior to, or shortly after the new version of Quantum goes-live.



Attachment A: Report Classifications

For purposes of reporting our findings and recommendations, we will classify report items into three categories:

Control Deficiency

A control deficiency exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent or detect misstatements on a timely basis.

Significant Deficiency

A significant deficiency is a control deficiency, or combination of control deficiencies, that adversely affects the entity's ability to initiate, authorize, record, process, or report financial data reliably in accordance with generally accepting accounting principles such that there is more than a remote likelihood that a misstatement of the entity's financial statements that is more than inconsequential will not be prevented or detected by the entity's internal control.

Material Weakness

A material weakness is a significant deficiency, or combination of significant deficiencies, that results in more than a remote likelihood that material misstatement of the financial statements will not be prevented or detected by the entity's internal control.



Attachment B: Treasurer-Tax Collector Management Response

Steinhaus, Michael [AC]

From: Winn, Brian <BWinn@TTC.OCGOV.com>
Sent: Friday, March 19, 2021 1:28 PM
To: Steinhaus, Michael [AC]
Cc: Nguyen, Tiffanie [TTC]; Lim, John [AC]
Subject: RE: Request for October - December 2020 Data Files for Compliance Monitoring

Categories: Findings

Hello Michael,

Here is the explanation:

In response to resource limitations caused by a COVID related staff shortages in the office, the decision was made to minimize any wires during this week and to not transfer the cash from maturities to our Wells Fargo bank account, but instead to leave them invested in the Northern Trust (NT) MMMF linked to each custody account overnight. As the normal practice is not to leave funds to be invested at Northern Trust primarily due to the fact that the yields on the NT MMMF are lower than the yields at our other MMMF's, this situation rarely occurs. This situation identified that previously any cash not wired to the Wells Fargo Bank was being incorrectly reported as cash when it should have been reported as a MMMF and was not being properly recorded as a trade in the investment accounting system even though it was being reported as a trade on the MMMF trade summary (with the note that no separate wire is required). Therefore, because of this, the Northern Trust MMMF's linked to the County's Extended Fund had not been set up in Quantum, and was therefore excluded from any automated reporting in Quantum and all related compliance reports.

Please note that on a go forward basis, TTC Management has taken the following steps:

- 1) Treasury Management is working with our vendor to add the appropriate Northern Trust MMMFs to Quantum either, prior to, or shortly after the new version of Quantum goes-live;
- 2) Any amounts in these new MMMF accounts would show up in the MMMF trade tickets and would be considered by the Investment Accounting / Compliance staff when they review this daily compliance report to ensure that the 10% and the 20% limits are in compliance; and
- 3) The Investments Division includes trades and balances in the Northern Trust MMMFs in their pre-compliance summary sheet prior to sending the trade packets to Investment Accounting/Compliance. This is reviewed by the Director of Investments prior to submitting these packets to Investment Accounting.

Let me know if you have any questions.

Brian E. Winn
Accounting/Compliance Manager
Office of the Treasurer-Tax Collector
County of Orange

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)