

Treasurer's Monthly **INVESTMENT REPORT**

July 2021

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



COUNTY OF ORANGE

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

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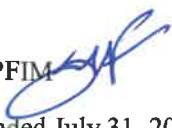
OFFICE OF THE TREASURER-TAX COLLECTOR
SHARI L. FREIDENRICH, CPA, CCMT, CPFA, ACPFIM



INTERDEPARTMENTAL COMMUNICATION

Date: August 18, 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 July 31, 2021

The Treasurer's Investment Report for the month ended July 31, 2021 is attached, is online at octreasurer.com/publicfunds 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 20 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 68 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 1.24 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 July 2021, the job market added 943,000 jobs, and June's job numbers were revised upward by 88,000 to 938,000. The U.S. unemployment rate for July decreased to 5.4% from 5.9% in June. The U.S. Gross Domestic Product second quarter rate increased to 6.5% compared to the prior quarter's revised rate of 6.3%. The Empire State Manufacturing Index increased to 43.0 in July from 17.4 in June. The Philadelphia Fed Index decreased to 21.9 in July from 30.7 in June. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals

economic expansion. The index for pending home sales decreased 3.3% on a year-over-year basis in June, down from 14.2% (revised) in May.

The 10-year Treasury rate decreased from 1.45% in June to 1.24% in July. The short-term 90-day T-bill rate increased from 0.05% in June to 0.06% in July. The rate on the 2-year Treasury note decreased from 0.25% in June to 0.19% at the end of July.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net year-to-date yields for fiscal year 2021/2022 are 0.59% and 0.54% for OCIP and 0.56% and 0.50% for OCEIP. The forecast for the OCIP and OCEIP gross and net yields for fiscal year 2021/2022 is 0.36% and 0.30 % respectively.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for May 2021, June 2021 and July 2021 interest apportionments are expected to be paid August 2021, September 2021 and October 2021 respectively. The investment administrative fee for fiscal year 2021/2022 is estimated at 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 \$363.6 million in County of Orange debt, which represents approximately 3.6% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had one IPS compliance exception in the month of July, 2021. On July 15, 2021 the OCIP (in its short-term investment pool OCMMF) had 21.33% invested in Money Market Mutual Funds, exceeding the IPS limit of 20%. On the next business day, this violation was cured and the OCIP was back in compliance. This compliance exception was self-identified on July 16, 2021, by the County Treasurer. The County Treasurer has taken steps to strengthen the system so that this does not happen again.

CREDIT UPDATE

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

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	JULY 2021	JUNE 2021	INCREASE (DECREASE)	NET CHANGE %	JULY 2020	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ^{1,2}	\$ 4,866,572,965	\$ 5,395,664,847	\$ (529,091,882)	-9.806%	\$4,530,678,411	\$ 335,894,554	7.414%
End Of Month Book Value ²	\$ 4,849,549,194	\$ 5,384,072,643	\$ (534,523,449)	-9.928%	\$4,492,752,114	\$ 356,797,080	7.942%
Monthly Average Balance	\$ 5,284,900,498	\$ 5,535,624,812	\$ (250,724,314)	-4.529%	\$4,831,097,893	\$ 453,802,605	9.393%
Year-To-Date Average Balance	\$ 5,284,900,499	\$ 5,336,992,533	\$ (52,092,034)	-0.976%	\$4,831,097,893	\$ 453,802,606	9.393%
Monthly Accrued Earnings ³	\$ 2,689,522	\$ 2,798,503	\$ (108,981)	-3.894%	\$5,025,408	\$ (2,335,886)	-46.482%
Monthly Net Yield ³	0.535%	0.588%	-0.053%	-9.014%	1.164%	-0.629%	-54.038%
Year-To-Date Net Yield ³	0.535%	0.747%	-0.212%	-28.398%	1.164%	-0.629%	-54.022%
Annual Estimated Gross Yield ³	0.800%	0.802%	-0.002%	-0.245%	0.802%	-0.002%	-0.245%
Weighted Average Maturity (WAM) ⁴	409	400	9	2.212%	282	127	45.035%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 5,253,814,782	\$ 5,343,699,918	\$ (89,885,136)	-1.682%	\$5,314,569,195	\$ (60,754,413)	-1.143%
End Of Month Book Value	\$ 5,235,978,573	\$ 5,332,968,197	\$ (96,989,624)	-1.819%	\$5,272,493,869	\$ (36,515,296)	-0.693%
Monthly Average Balance	\$ 5,186,187,204	\$ 5,280,522,445	\$ (94,335,241)	-1.786%	\$5,185,150,101	\$ 1,037,103	0.020%
Year-To-Date Average Balance	\$ 5,186,187,204	\$ 5,235,851,642	\$ (49,664,438)	-0.949%	\$5,185,150,101	\$ 1,037,103	0.020%
Monthly Accrued Earnings ³	\$ 2,505,158	\$ 2,616,460	\$ (111,302)	-4.254%	\$5,079,517	\$ (2,574,359)	-50.681%
Monthly Net Yield ³	0.500%	0.579%	-0.079%	-13.644%	1.090%	-0.590%	-54.128%
Year-To-Date Net Yield ³	0.500%	0.771%	-0.271%	-35.174%	1.090%	-0.590%	-54.135%
Annual Estimated Gross Yield ³	0.830%	0.826%	0.004%	0.460%	0.826%	0.004%	0.460%
Weighted Average Maturity (WAM) ⁴	398	375	23	6.054%	269	129	47.955%

¹ Market values provided by Bloomberg and Northern Trust.

² The OCIP End Of Month Market Value and End Of Month Book Value were lower than the previous month primarily due to Educational District Debt Service payments.

³ The OCEIP Monthly Net Yields and the OCIP and OCEIP Year-To-Date Net Yields were lower than the previous month due higher yield securities maturing and replaced with lower yielding securities due to the five Federal Reserve short-term rate cuts totaling 2.25% since June 2019. The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields and Year-To-Date Net 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 July 2020 are reported at the actual annual adjusted gross yields for FY 20-21.

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 ENDED: July 31, 2021

INVESTMENT STATISTICS - By Investment Pool

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 7/31/2021	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 4,866,572,965	409	0.631%	0.593%	1.0035
	COST (Capital) \$ 4,850,742,537				
	MONTHLY AVG Balance \$ 5,284,900,498				
	BOOK Value \$ 4,849,549,194				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 5,253,814,782	398	0.605%	0.558%	1.0034
	COST (Capital) \$ 5,237,228,015				
	MONTHLY AVG Balance \$ 5,186,187,204				
	BOOK Value \$ 5,235,978,573				

INVESTMENT STATISTICS - Non-Pooled Investments⁽¹⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment		
Funds:	MARKET Value \$ 113,668,652	John Wayne Airport Investment Fund \$ 53,351,001
283, FVSD, CCCD	COST (Capital) \$ 110,552,221	Fountain Valley School District Fund 40 34,704,859
	MONTHLY AVG Balance \$ 110,498,105	CCCD Series 2017E Bonds 22,496,361
	BOOK Value \$ 110,033,004	\$ 110,552,221

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 448,748,926	OCIP	\$ 4,982,781,329
County Cash & Cash Equivalent	132,038,792	OCEIP	5,303,297,200
EXTENDED FUND⁽²⁾	9,013,166,287	Specific Investment Funds	110,552,221
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	34,192,043
Educational Money Market Fund	626,055,339		
Educational Cash & Cash Equivalent	66,069,185		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	110,552,221		
Non-Pooled Cash & Cash Equivalent	34,192,043		
	\$ 10,430,822,793		\$ 10,430,822,793

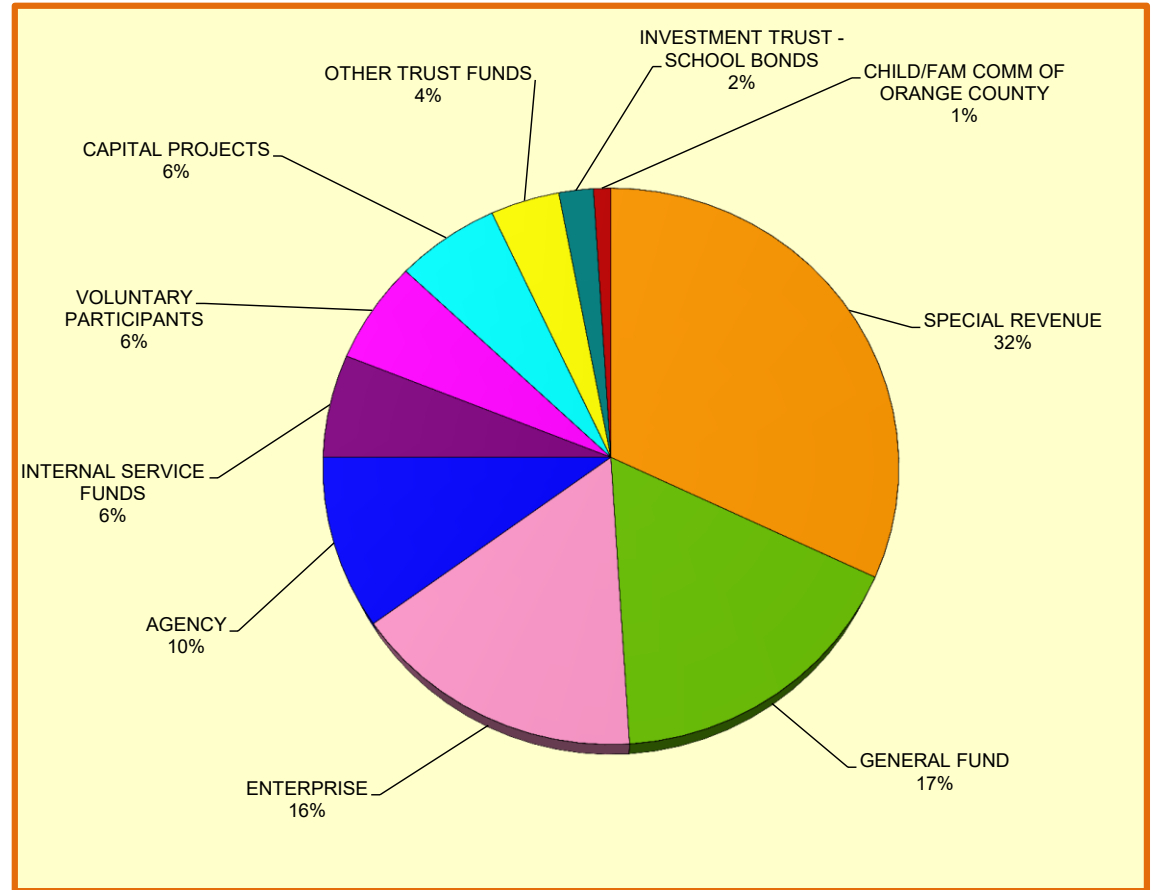
KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.535%	OCIP	409
OCEIP - YTD NET YIELD	0.500%	OCEIP	398
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.041%	JOHN WAYNE AIRPORT WAM	68
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.045%	LGIP WAM (Standard & Poors)	46

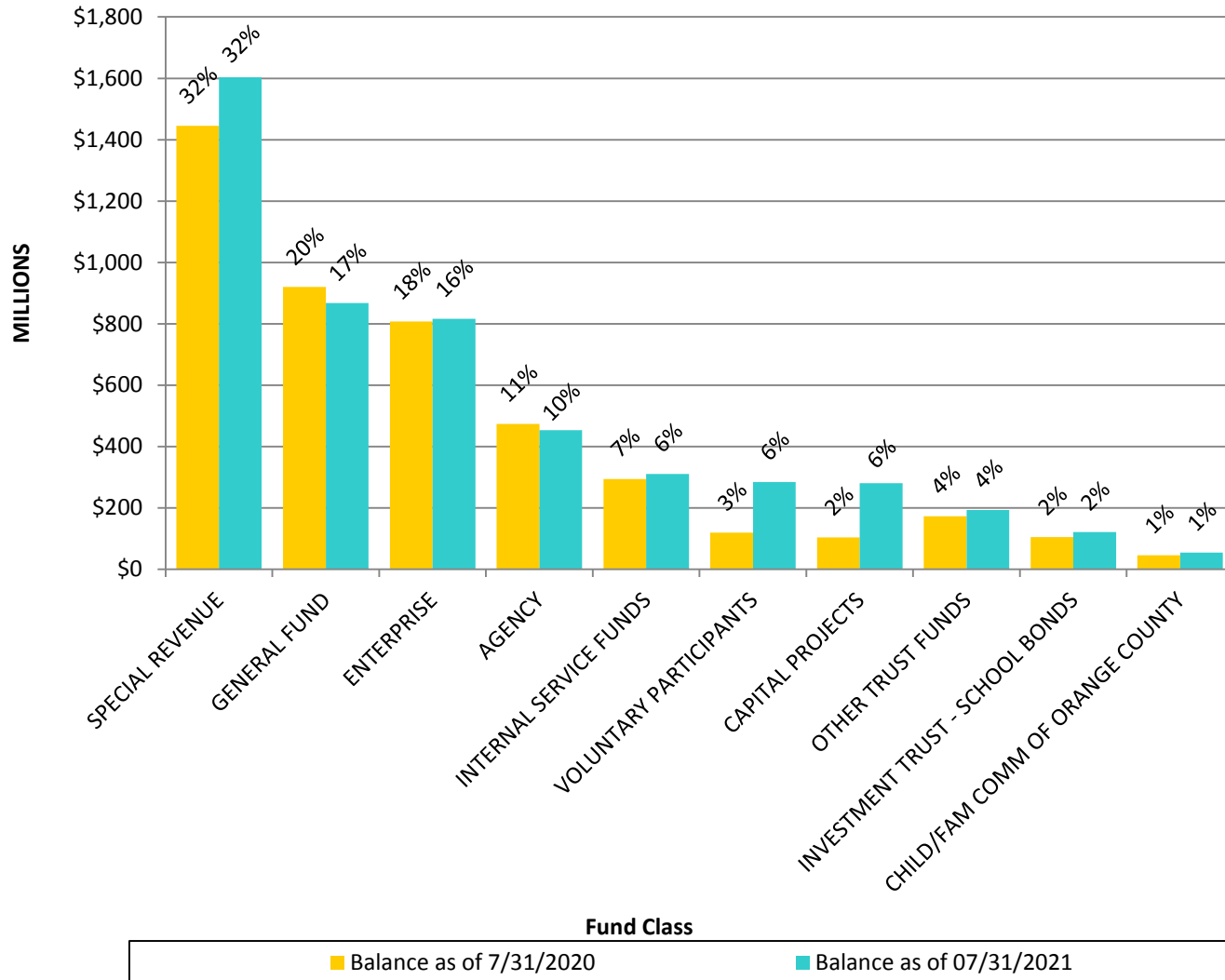
(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.
 (2) Balances include investments that matured on 07/31/2021 (Saturday), cash was not received until 08/02/2021 (Monday). The portfolio investment inventory and the detail transaction reports do not include these matured investments and due to this, the totals above do not match the totals in those reports.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,603,572,232
GENERAL FUND	867,887,475
ENTERPRISE	815,675,654
AGENCY	453,320,613
INTERNAL SERVICE FUNDS	310,662,951
VOLUNTARY PARTICIPANTS	284,039,748
CAPITAL PROJECTS	280,214,017
OTHER TRUST FUNDS	193,003,965
INVESTMENT TRUST - SCHOOL BONDS	120,760,721
CHILD/FAM COMM OF ORANGE COUNTY	53,643,953
TOTAL	\$ 4,982,781,329

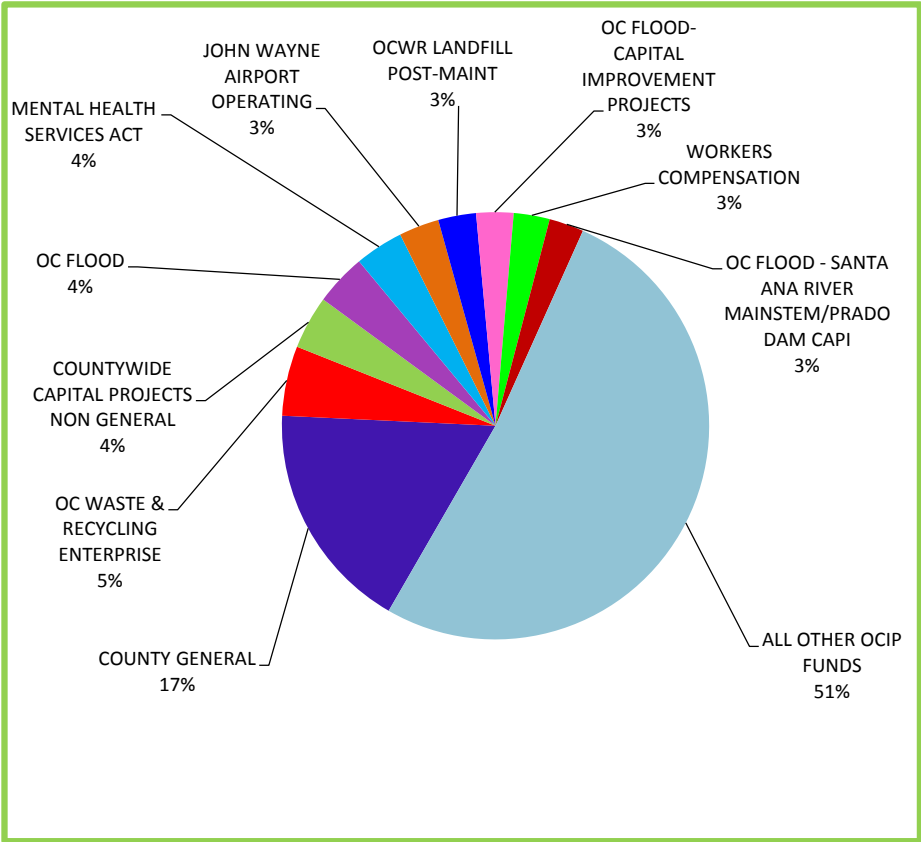


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF JULY 31**



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

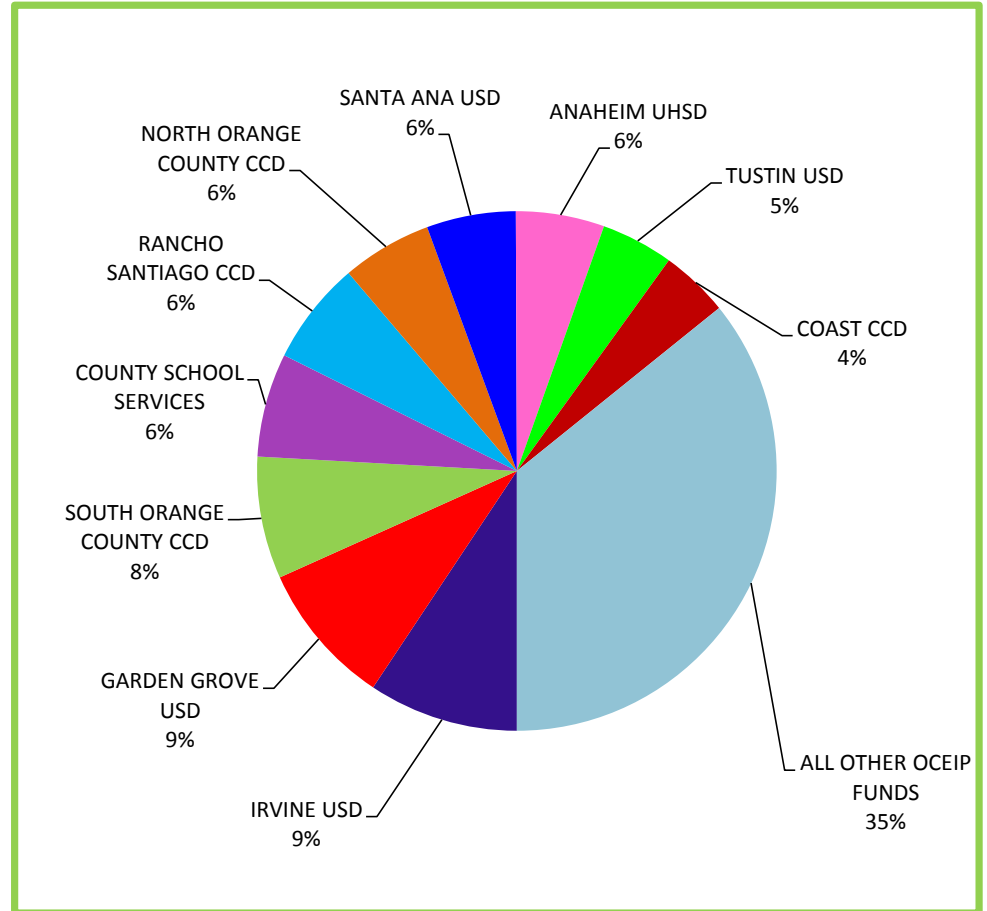
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 867,886,049
299	OC WASTE & RECYCLING ENTERPRISE	\$ 263,139,704
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	\$ 200,994,055
400	OC FLOOD	\$ 194,782,427
13Y	MENTAL HEALTH SERVICES ACT	\$ 182,609,537
280	JOHN WAYNE AIRPORT OPERATING	\$ 151,413,848
279	OCWR LANDFILL POST-CLOSE MAINT	\$ 142,775,729
401	OC FLOOD- CAPITAL IMPROVEMENT PROJECTS	\$ 140,572,411
293	WORKERS COMPENSATION	\$ 135,645,613
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	\$ 130,808,773
	ALL OTHER OCIP FUNDS	\$ 2,572,153,183
TOTAL		\$ 4,982,781,329



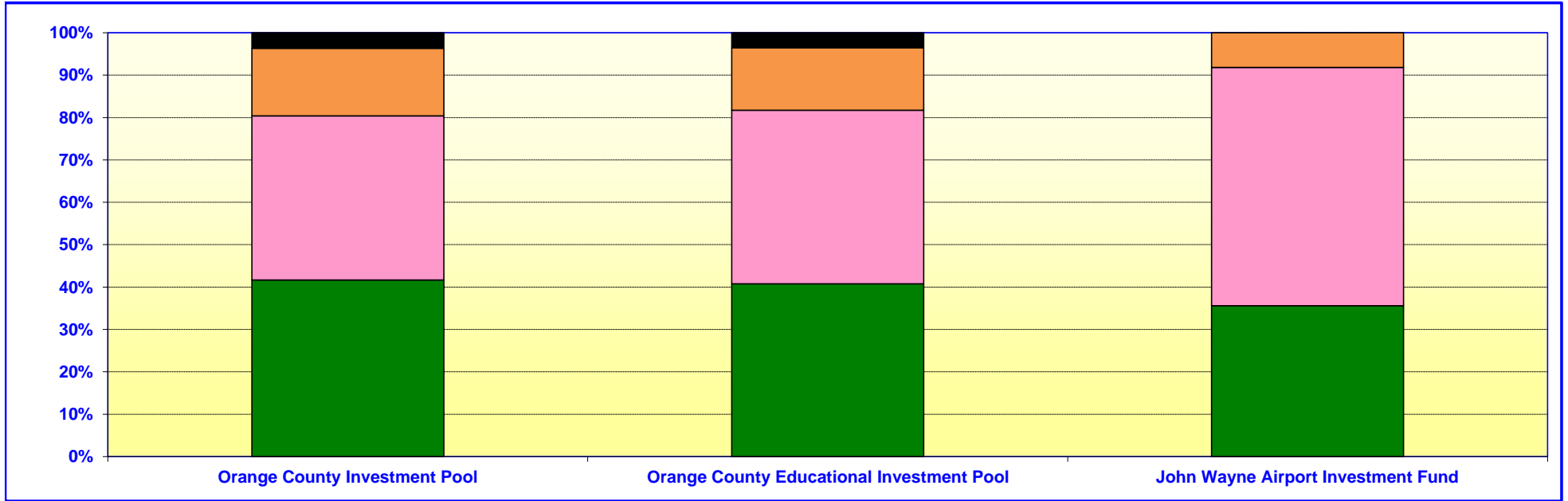
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF JULY 31, 2021**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
75	IRVINE USD	\$ 494,909,085 (1)
72	GARDEN GROVE USD	474,635,357 (1)
96	SOUTH ORANGE COUNTY CCD	403,315,292
94	COUNTY SCHOOL SERVICES	342,403,830
92	RANCHO SANTIAGO CCD	341,634,516 (1)
88	NORTH ORANGE COUNTY CCD	297,135,909 (1)
84	SANTA ANA USD	294,363,527 (1)
64	ANAHEIM UHSD	292,092,402 (1)
87	TUSTIN USD	238,900,366 (1)
90	COAST CCD	225,736,152 (1)
	ALL OTHER OCEIP FUNDS	1,898,170,764 (1)
	TOTAL	<u>\$ 5,303,297,200</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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

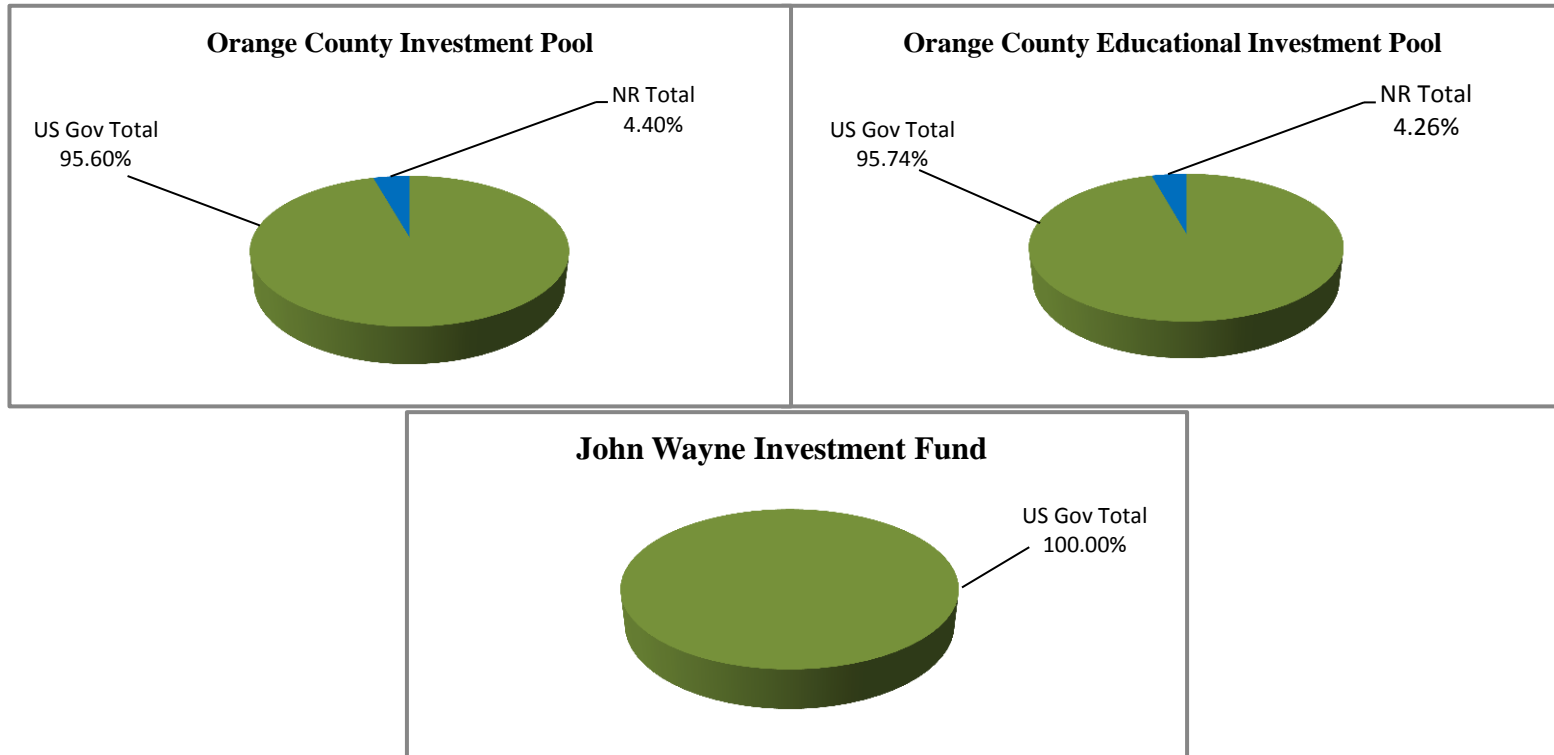


Orange County Investment Pool			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 2,012,017		41.34%
U. S. TREASURIES	1,869,940		38.43%
MONEY MARKET MUTUAL FUNDS	770,824		15.84%
MUNICIPAL DEBT	177,581		3.65%
LOCAL AGENCY INVESTMENT FUND	36,211		0.74%
	<u>\$ 4,866,573</u>		<u>100.00%</u>

Orange County Educational Investment Pool			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 2,125,725		40.46%
U. S. TREASURIES	2,136,921		40.68%
MONEY MARKET MUTUAL FUNDS	767,218		14.60%
MUNICIPAL DEBT	186,019		3.54%
LOCAL AGENCY INVESTMENT FUND	37,932		0.72%
	<u>\$ 5,253,815</u>		<u>100.00%</u>

John Wayne Airport Investment Fund			
	In Thousands		%
U. S. GOVERNMENT AGENCIES	\$ 18,999		35.61%
U. S. TREASURIES	\$ 29,997		56.22%
MONEY MARKET MUTUAL FUNDS	\$ 4,357		8.17%
	<u>\$ 53,353</u>		<u>100.00%</u>

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



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

AA includes AA+, AA-, & AA

NR Includes LAIF and Orange County Pension Obligation Bonds

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

July 31, 2021

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

Legend:

NR = Not Rated

WD = Withdrawn

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

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

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

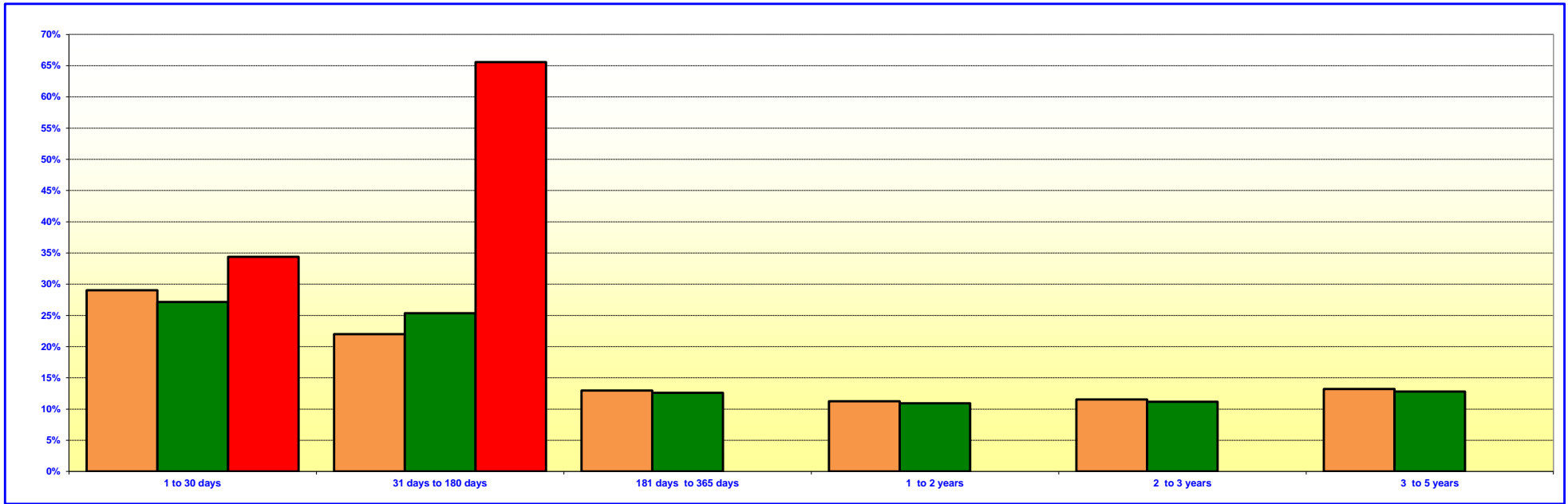
**** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

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

During July, 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**

July 31, 2021



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾		%
1 TO 30 DAYS	\$	1,409,604	29.04%
31 TO 180 DAYS		1,068,161	22.00%
181 TO 365 DAYS		629,763	12.97%
1 YEAR TO 2 YEARS		546,569	11.26%
2 YEARS TO 3 YEARS		559,220	11.52%
3 YEARS TO 5 YEARS		641,315	13.21%
TOTAL	\$	4,854,632	100.00%

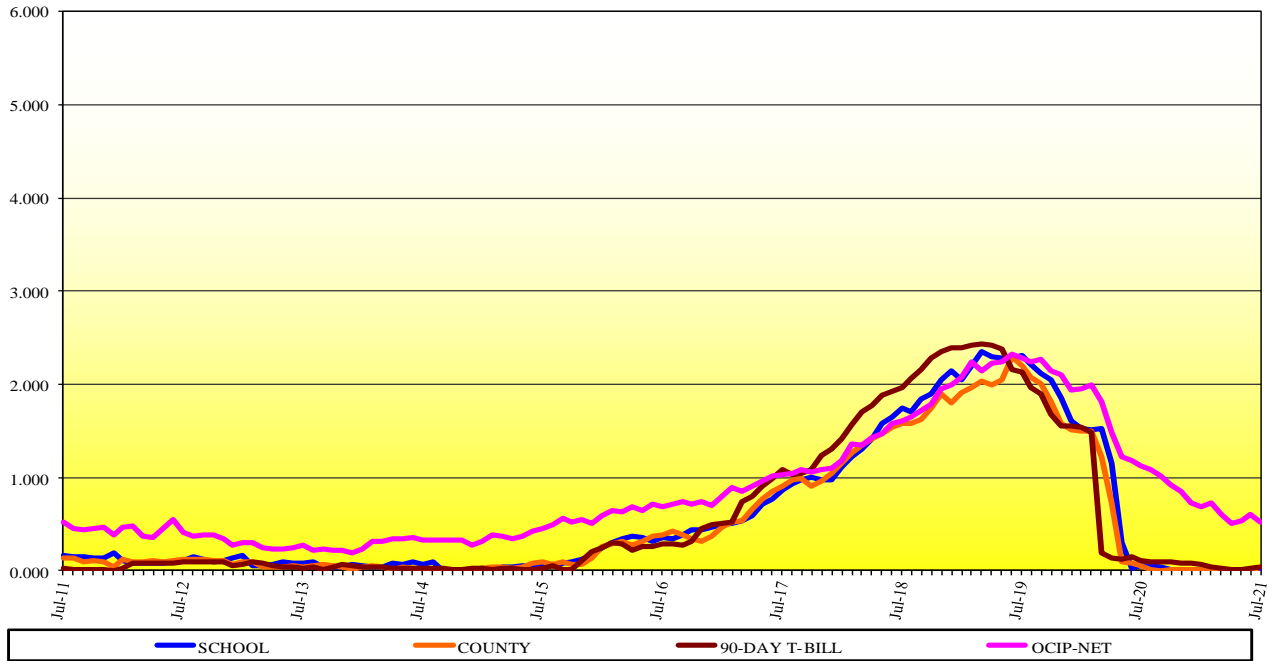
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾		%
1 TO 30 DAYS	\$	1,422,582	27.14%
31 TO 180 DAYS		1,328,919	25.35%
181 TO 365 DAYS		659,689	12.59%
1 YEAR TO 2 YEARS		572,541	10.92%
2 YEARS TO 3 YEARS		585,794	11.18%
3 YEARS TO 5 YEARS		671,790	12.82%
TOTAL	\$	5,241,315	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾		%
1 TO 30 DAYS	\$	18,357	34.40%
31 TO 180 DAYS		35,000	65.60%
TOTAL	\$	53,357	100.00%

(1) Maturity limits are calculated using face value.

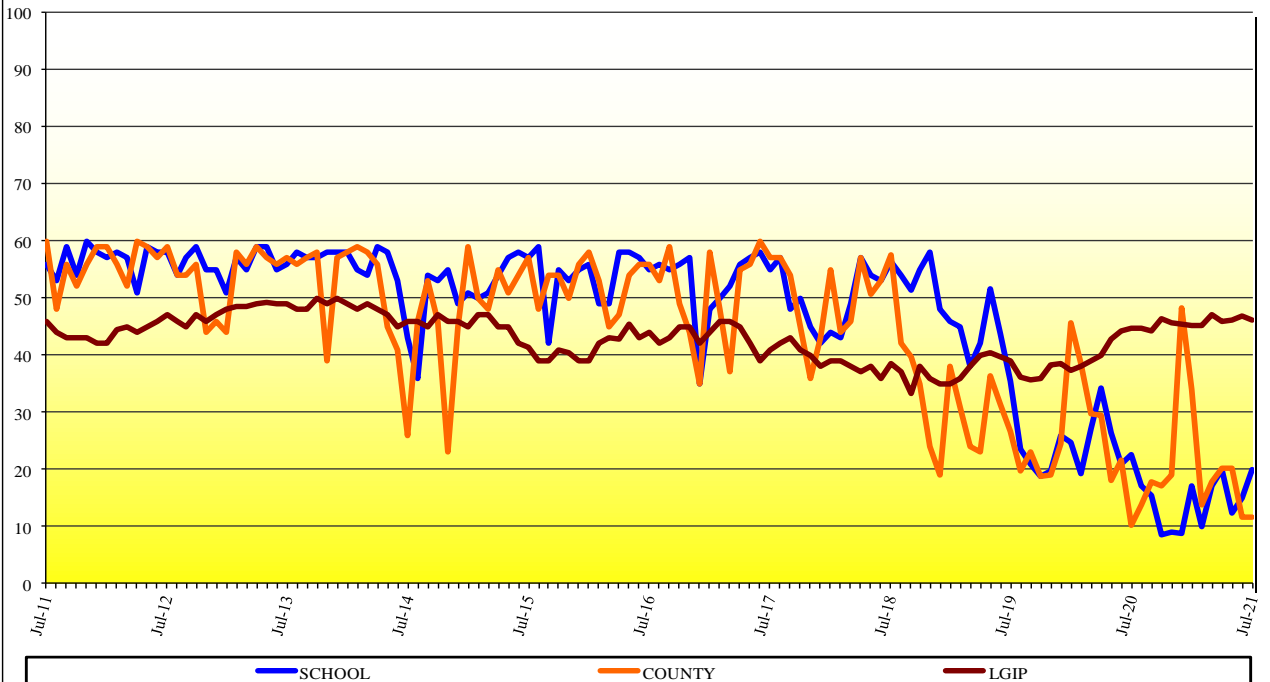
ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)

For The Period July 2011 to July 2021



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

For The Period July 2011 to July 2021



ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

August 1, 2020 - July 31, 2021

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month July 2021</i>				
OCMMF	\$ 448,750,401	\$ 8,311	0.027%	12
OCEMMF	\$ 626,060,974	\$ 12,860	0.026%	20
Extended Fund	\$ 9,045,576,372	\$ 5,173,510	0.639%	449
<i>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
Fiscal Year July 1, 2021 - June 30, 2022	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 4,866,572,965	\$ 2,689,522	0.593%	409
OCEIP	\$ 5,253,814,782	\$ 2,505,158	0.558%	398

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING JANUARY 31, 2022

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 January 31, 2022, 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
July 2021 - Ending Cash				\$ 132,038,792
August	\$ 891,660,244	\$ 533,474,853	\$ 460,731,301	1,096,442,588
September	292,745,367	748,203,370	631,396,223	1,505,995,102
October	211,015,109	1,198,265,640	543,248,935	2,372,026,916
November	187,104,415	1,482,309,919	819,763,908	3,221,677,342
December	170,125,789	2,707,945,038	889,318,097	5,210,430,072
January	240,482,112	557,094,463	869,800,614	5,138,206,033

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
July 2021 - Ending Cash				\$ 66,069,185
August	\$ 931,430,829	\$ 788,349,960	\$ 637,992,013	1,147,857,961
September	366,656,382	269,936,970	734,236,753	1,050,214,560
October	221,042,370	182,637,518	796,109,583	657,784,865
November	195,995,460	121,949,456	694,977,831	280,751,950
December	178,210,024	356,068,226	674,101,512	140,928,688
January	251,909,621	543,146,208	832,998,529	102,985,988

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

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 11,045,772,748
Cash Receipts:	
County	387,022,288
School and Community College Districts	513,818,878
Total Cash Receipts	900,841,166
Cash Disbursements:	
County	901,762,343
School and Community College Districts	631,096,477
Total Cash Disbursements	1,532,858,820
Net Change in Cost Value of Pooled Assets	(632,017,654)
Net Increase in Non-Pooled Investments	128,475
Net Increase in Non-Pooled Cash	16,939,224
Treasurer's Accountability at the End of the Period:	\$ 10,430,822,793
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool ⁽¹⁾	\$ 4,850,742,537
Orange County Educational Investment Pool	5,237,228,015
Total Pooled Investments	10,087,970,552
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	53,351,001
Non-Pooled Investments - Fountain Valley School District Fund 40	34,704,859
Non-Pooled Investments - CCCD Series 2017E Bonds	22,496,361
Total Non-Pooled Investments	110,552,221
Cash and Cash Equivalent:	
Cash in banks - County	132,013,370
Cash in banks - Schools	66,069,185
Cash in banks - OC Sheriff	12,255,711
Cash in banks - John Wayne Airport	21,936,332
Cash - Other	25,422
Total Cash	232,300,020
Total Assets in the Treasury at the End of the Period:	\$ 10,430,822,793

(1) Balances include investments that matured on 07/31/2021 (Saturday), cash was not received until 08/02/2021 (Monday). The portfolio investment inventory and the detail transaction reports do not include these matured investments and due to this, the totals above do not match the totals in those reports.

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

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2019 and June 30, 2020 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	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, FY 19/20 and FY 20/21 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	FY 21/22 identified one compliance exception as of July 31, 2021.
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 except two leaving office filings have not been received yet.

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
July 31, 2021**

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 354,995,724	79.11%	\$ 3,101,877,692	34.29%	\$ 549,987,638	87.85%	\$ 29,997,443	56.22%
100%	U.S. Government Agency Securities	39,999,578	8.91%	4,037,742,149	44.63%	59,999,411	9.58%	18,998,599	35.61%
20%	Municipal Debt	-	0.00%	363,600,000	4.02%	-	0.00%	-	0.00%
20%	Medium-Term Notes	-	0.00%	-	0.00%	-	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%	74,143,507	0.82%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	53,755,099	11.98%	1,468,213,024	16.24%	16,073,925	2.57%	4,356,967	8.17%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 448,750,401	100.00%	\$ 9,045,576,372	100.00%	\$ 626,060,974	100.00%	\$ 53,353,009	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	Yes	Yes	Yes	Yes
20%	Issuer Limit	Yes	Yes	Yes	Yes
20%	MMMFs, JPA, Repurchase Agreements ⁽³⁾	No ⁽³⁾	Yes	Yes	Yes
100%	Government Agencies Issuer	Yes ⁽⁴⁾	Yes	Yes ⁽⁴⁾	Yes
See Above	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits	Yes/11.70	N/A	Yes/19.98	N/A
90 Days	Weighted Average Maturity - Money Market Fund	N/A	N/A	N/A	Yes/67.74
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	N/A
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.24	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/24	N/A	Yes/40	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/145
	Final Maturity - Extended Fund	N/A	Yes/1645	N/A	N/A
A-1/≥ AA ⁽²⁾	Rating Limits	Yes	N/A	Yes	Yes
A-1/≥ AA ⁽²⁾	Money Market Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Approved Issuer List	Extended Fund Short Term/Long Term	Yes	Yes	Yes	Yes
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%. On July 15, 2021 the OCIP had 21.33% invested in its short-term investment pool (OCMMF), exceeding the 20% per investment type limit. This compliance exception was cured and the OCIP was back in compliance on July 16, 2021.
- (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 July 31, 2021

During July, the Orange County Educational Investment Pool (OCEIP) and the John Wayne Airport Investment Fund were free of investment noncompliance incidents. However on July 15, 2021 the Orange County Investment Pool (OCIP) had one compliance deficiency.

Compliance Deficiency

Orange County Investment Pool

07-15-2021 On July 15, 2021 the OCIP had 21.33% invested in its short-term investment pool (OCMMF), exceeding the 20% per investment type limit. This compliance exception was cured and the OCIP was back in compliance on July 16, 2021.

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Jul-2021

Run Date: 10-Aug-2021 11:09 am
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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															
	8/1/21			AAAm	Aaa-mf	NR	12,322,480.33		0.0260	12,322,480.33	0.00	0.00	12,322,480.33	12,322,480.33	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	8/1/21			AAAm	Aaa-mf	AAAmf	14,241,425.39		0.0259	14,241,425.39	0.00	0.00	14,241,425.39	14,241,425.39	0.00
GOLDMAN SACHS - COUNTY MMF															
	8/1/21			AAAm	Aaa-mf	NR	27,191,193.19		0.0261	27,191,193.19	0.00	0.00	27,191,193.19	27,191,193.19	0.00
Subtotal for FUNDS:							53,755,098.91		0.0260	53,755,098.91	0.00	0.00	53,755,098.91	53,755,098.91	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1123119	7/19/21	8/2/21	313385JX5	A-1+	P-1	NR	20,000,000.00		0.0350	19,999,727.78	0.00	252.78	19,999,980.56	19,999,911.20	(69.36)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1122944	7/16/21	8/13/21	313385KJ4	A-1+	P-1	NR	20,000,000.00		0.0400	19,999,377.78	0.00	355.55	19,999,733.33	19,999,666.80	(66.53)
Subtotal for DISCOUNT NOTES:							40,000,000.00	0.0000	0.0375	39,999,105.56	0.00	608.33	39,999,713.89	39,999,578.00	(135.89)
Subtotal for GOVERNMENT AGENCY:							40,000,000.00		0.0375	39,999,105.56	0.00	608.33	39,999,713.89	39,999,578.00	(135.89)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS															
1117657	6/8/21	8/3/21	912796J83	AA+	Aaa	AAA	25,000,000.00		0.0100	24,999,611.11	0.00	375.00	24,999,611.11	24,999,948.00	336.89
US TREASURY N/B / JP MORGAN CHASE & CO															
1124591	7/29/21	8/10/21	912796J91	AA+	Aaa	AAA	50,000,000.00		0.0222	49,999,630.00	0.00	92.50	49,999,630.00	49,999,618.00	(12.00)
US TREASURY N/B / BARCLAYS CAPITAL															
1124803	7/30/21	8/10/21	912796J91	AA+	Aaa	AAA	50,000,000.00		0.0200	49,999,694.44	0.00	55.56	49,999,694.44	49,999,618.00	(76.44)
US TREASURY N/B / BARCLAYS CAPITAL															
1124805	7/30/21	8/10/21	912796J91	AA+	Aaa	AAA	50,000,000.00		0.0200	49,999,694.44	0.00	55.56	49,999,694.44	49,999,618.00	(76.44)
US TREASURY N/B / DEUTSCHE															
1124592	7/29/21	8/12/21	9127964B2	AA+	Aaa	AAA	50,000,000.00		0.0325	49,999,368.06	0.00	135.42	49,999,368.06	49,999,526.00	157.94
US TREASURY N/B / DEUTSCHE															
1122350	7/13/21	8/19/21	912796D48	AA+	Aaa	AAA	30,000,000.00		0.0450	29,998,612.50	0.00	712.50	29,998,612.50	29,999,479.20	866.70
US TREASURY N/B / BARCLAYS CAPITAL															
1124804	7/30/21	8/19/21	912796D48	AA+	Aaa	AAA	50,000,000.00		0.0300	49,999,166.67	0.00	83.33	49,999,166.67	49,999,132.00	(34.67)
US TREASURY N/B / FTN FINANCIAL															
1124590	7/29/21	8/24/21	912796K32	AA+	Aaa	AAA	50,000,000.00		0.0292	49,998,944.44	0.00	121.80	49,998,944.44	49,998,784.50	23 (159.94)

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-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															
U. S. TREASURIES															
Subtotal for TREASURY BILL:							355,000,000.00	0.0000	0.0262	354,994,721.66	0.00	1,631.67	354,994,721.66	354,995,723.70	1,002.04
Subtotal for U. S. TREASURIES:							355,000,000.00		0.0262	354,994,721.66	0.00	1,631.67	354,994,721.66	354,995,723.70	1,002.04
Total County Money Mkt Fnd :							448,755,098.91		0.0272	448,748,926.13	0.00	2,240.00	448,749,534.46	448,750,400.61	866.15
Net Asset Value (NAV):														1.000002	
Educational Money Mkt Fnd															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	8/1/21			AAAm	Aaa-mf	AAAmf	427,758.09		0.0259	427,758.09	0.00	0.00	427,758.09	427,758.09	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	8/1/21			AAAm	Aaa-mf	NR	2,049,497.03		0.0260	2,049,497.03	0.00	0.00	2,049,497.03	2,049,497.03	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	8/1/21			AAAm	Aaa-mf	NR	13,596,669.84		0.0261	13,596,669.84	0.00	0.00	13,596,669.84	13,596,669.84	0.00
Subtotal for FUNDS:							16,073,924.96		0.0261	16,073,924.96	0.00	0.00	16,073,924.96	16,073,924.96	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / JP MORGAN CHASE & CO															
1122351	7/13/21	8/6/21	313385KB1	A-1+	P-1	NR	50,000,000.00		0.0400	49,998,666.67	0.00	1,055.55	49,999,722.22	49,999,555.50	(166.72)
FHLB DISC CORP / Mizuho Securities USA Inc															
1122760	7/15/21	8/11/21	313385KG0	A-1+	P-1	NR	10,000,000.00		0.0400	9,999,700.00	0.00	188.89	9,999,888.89	9,999,855.60	(33.29)
Subtotal for DISCOUNT NOTES:							60,000,000.00	0.0000	0.0400	59,998,366.67	0.00	1,244.44	59,999,611.11	59,999,411.10	(200.01)
Subtotal for GOVERNMENT AGENCY:							60,000,000.00		0.0400	59,998,366.67	0.00	1,244.44	59,999,611.11	59,999,411.10	(200.01)
U. S. TREASURIES															
TREASURY BILL															
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	450.00	29,999,533.33	29,999,937.60	404.27
US TREASURY N/B / JP MORGAN CHASE & CO															
1122567	7/14/21	8/10/21	912796J91	AA+	Aaa	AAA	40,000,000.00		0.0400	39,998,800.00	0.00	800.00	39,998,800.00	39,999,694.40	894.40
US TREASURY N/B / BNP PARIBAS															
1123277	7/20/21	8/10/21	912796J91	AA+	Aaa	AAA	20,000,000.00		0.0350	19,999,591.67	0.00	233.33	19,999,591.67	19,999,847.20	255.53
US TREASURY N/B / BNP PARIBAS															
1122761	7/15/21	8/12/21	9127964B2	AA+	Aaa	AAA	50,000,000.00		0.0360	49,998,600.00	0.00	850.00	49,998,600.00	49,999,526.00	926.00
US TREASURY N/B / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
1123118	7/19/21	8/17/21	912796K24	AA+	Aaa	AAA	50,000,000.00		0.0400	49,998,388.89	0.00	722.22	49,998,388.89	49,999,250.00	861.11
US TREASURY N/B / BNY Mellon Capital Market															
1123656	7/22/21	8/19/21	912796D48	AA+	Aaa	AAA	50,000,000.00		0.0350	49,998,638.89	0.00	486.11	49,998,638.89	49,999,132.00	493.11
US TREASURY N/B / JEFFERIES & COMPANY															
1124588	7/29/21	8/19/21	912796D48	AA+	Aaa	AAA	50,000,000.00		0.0310	49,999,095.83	0.00	129.17	49,999,095.83	49,999,132.00	36.17
US TREASURY N/B / BNP PARIBAS															
1124172	7/27/21	8/24/21	912796K32	AA+	Aaa	AAA	50,000,000.00		0.0430	49,998,327.78	0.00	298.61	49,998,327.78	49,998,784.50	456.72
US TREASURY N/B / JP MORGAN CHASE & CO															
1123897	7/23/21	8/31/21	912796K40	AA+	Aaa	AAA	50,000,000.00		0.0370	49,997,995.83	0.00	462.50	49,997,995.83	49,998,278.00	282.17
US TREASURY N/B / JP MORGAN CHASE & CO															
1124036	7/26/21	8/31/21	912796K40	AA+	Aaa	AAA	50,000,000.00		0.0375	49,998,125.00	0.00	312.50	49,998,125.00	49,998,278.00	153.00
US TREASURY N/B / BNP PARIBAS															
1124409	7/28/21	8/31/21	912796K40	AA+	Aaa	AAA	50,000,000.00		0.0360	49,998,300.00	0.00	200.00	49,998,300.00	49,998,278.00	(22.00)
US TREASURY N/B / BARCLAYS CAPITAL															
1124411	7/28/21	9/2/21	912796D63	AA+	Aaa	AAA	30,000,000.00		0.0375	29,998,875.00	0.00	125.00	29,998,875.00	29,998,866.60	(8.40)
US TREASURY N/B / BARCLAYS CAPITAL															
1124589	7/29/21	9/9/21	9127964L0	AA+	Aaa	AAA	30,000,000.00		0.0350	29,998,775.00	0.00	87.50	29,998,775.00	29,998,633.20	(141.80)
Subtotal for TREASURY BILL:							550,000,000.00	0.0000	0.0355	549,983,047.22	0.00	5,156.94	549,983,047.22	549,987,637.50	4,590.28
Subtotal for U. S. TREASURIES:							550,000,000.00		0.0355	549,983,047.22	0.00	5,156.94	549,983,047.22	549,987,637.50	4,590.28
Total Educational Money Mkt Fnd :							626,073,924.96		0.0357	626,055,338.85	0.00	6,401.38	626,056,583.29	626,060,973.56	4,390.27
Net Asset Value (NAV):														1.000007	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
		8/1/21				NR	74,143,506.68		0.2210	74,143,506.68	0.00	0.00	74,143,506.68	74,143,506.68	0.00
OC Treasurer X FUND MMF															
		8/1/21				NR	657,199,929.19		0.0259	657,199,929.19	0.00	0.00	657,199,929.19	657,199,929.19	0.00
OC Treasurer Extended Fund															
		8/1/21				NR	806,012,899.75		0.0260	806,012,899.75	0.00	0.00	806,012,899.75	806,012,899.75	0.00
Subtotal for FUNDS:							1,537,356,335.62		0.0354	1,537,356,335.62	0.00	0.00	1,537,356,335.62	1,537,356,335.62	0.00
GOVERNMENT AGENCY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	1,483.33	39,999,750.00	39,999,200.00	(550.00)
FHLB DISC CORP / BNY Mellon Capital Market															
1121188	7/2/21	8/27/21	313385KY1	A-1+	P-1	NR	50,000,000.00		0.0430	49,996,655.56	0.00	1,791.66	49,998,447.22	49,998,389.00	(58.22)
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	11,600.00	49,996,938.89	49,997,722.50	783.61
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	1,562.50	49,998,263.89	49,997,056.00	(1,207.89)
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	2,569.44	49,996,250.00	49,996,834.00	584.00
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	1,000.00	24,998,156.25	24,998,278.25	122.00
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	1,840.00	45,996,607.50	45,996,831.98	224.48
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	728.84	19,291,896.01	19,290,728.25	(1,167.76)
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	7,333.33	19,992,400.00	19,995,168.40	2,768.40
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	13,319.44	49,977,833.33	49,981,114.00	3,280.67
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	5,316.67	39,983,072.23	39,981,645.20	(1,427.03)
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	6,569.45	49,978,763.89	49,976,973.50	(1,790.39)
Subtotal for DISCOUNT NOTES:							490,293,000.00	0.0000	0.0470	490,153,264.55	0.00	55,114.66	490,208,379.21	490,209,941.08	1,561.87
GOVT AGENCY-FIX-30/360															
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	18,702.67	278,444.44	19,999,982.67	20,005,900.00	5,917.33
FED FARM CR BK / BNY Mellon Capital Market															
1029423	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	20,000,000.00	1.5500	1.6355	19,966,471.40	32,830.09	142,083.33	19,999,301.49	20,010,900.00	11,598.51
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	36,718.75	355,208.33	49,999,218.75	50,027,250.00	28,031.25
FED HM LN BK BD / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	2,104.17	30,000,000.00	29,999,177.40	(822.60)
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	(19,241.98)	293,750.00	25,000,758.02	25,077,500.00	76,741.98
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	(63,375.34)	308,271.04	33,143,070.36	33,221,193.00	78,122.64
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	(216,889.50)	135,996.46	14,632,205.90	14,655,819.00	23,613.10
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	30,337.36	173,897.57	28,747,929.50	28,802,468.75	54,539.25
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	30,337.36	173,897.57	28,747,929.50	28,802,468.75	54,539.25
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	16,836.73	13,666.67	1,998,836.73	2,005,420.00	6,583.27
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	(273,752.78)	123,188.08	28,329,176.30	28,361,032.48	31,856.18
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	24,290.74	363,333.33	39,998,290.74	40,229,600.00	231,309.26
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	4,554.51	68,125.00	7,499,679.51	7,543,050.00	43,370.49
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	4,554.51	68,125.00	7,499,679.51	7,543,050.00	43,370.49
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	7,663.44	85,000.00	9,999,403.44	10,063,250.00	63,846.56
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	10,057.11	170,000.00	19,999,217.11	20,126,500.00	127,282.89
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	2,930.45	17,425.00	2,049,771.20	2,062,966.25	13,195.05
FED FARM CR BK / CASTLE OAK SECURITIES															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(57,995.29)	340,000.00	40,004,564.71	40,253,000.00	248,435.29
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	27,111.11	160,972.22	24,997,111.11	25,214,625.00	217,513.89
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	43,720.79	97,500.00	29,992,420.79	30,139,800.00	27 147,379.21

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	34,976.63	78,000.00	23,993,936.63	24,111,840.00	117,903.37
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	30,097.44	66,184.90	16,245,972.44	16,412,581.25	166,608.81
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	25,074.17	40,729.17	9,996,634.17	10,100,050.00	103,415.83
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	36,813.66	56,878.28	13,960,058.31	14,104,719.83	144,661.51
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	51,488.44	81,458.33	19,993,088.44	20,200,100.00	207,011.56
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	(197,224.20)	126,260.42	31,027,835.80	31,310,155.00	282,319.20
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	(64,916.84)	34,616.25	8,154,284.11	8,227,183.05	72,898.94
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	(16,366.89)	18,928.44	5,092,364.31	5,136,013.60	43,649.29
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	(642,978.80)	70,479.17	10,069,688.70	10,122,931.00	53,242.30
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	29,347.04	85,555.56	24,995,772.04	25,251,500.00	255,727.96
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	(57,766.01)	54,755.56	16,008,585.99	16,160,960.00	152,374.01
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	13,072.50	27,760.42	14,996,872.50	15,089,025.00	92,152.50
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	5,229.00	11,104.17	5,998,749.00	6,035,610.00	36,861.00
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	169.18	2,500.00	49,999,332.68	49,995,209.00	(4,123.68)
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	(372,390.06)	43,282.24	28,311,174.60	28,378,544.52	67,369.92
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	(250,227.29)	28,749.95	18,806,359.81	18,850,268.58	43,908.77
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1040769	10/28/19	12/28/21	3133EK3V6	AA+	Aaa	AAA	20,000,000.00	1.6000	1.6220	19,990,800.00	7,466.15	29,333.33	19,998,266.15	20,128,300.00	130,033.85
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	13,482.42	32,083.33	21,997,642.42	22,247,500.00	249,857.58
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	24,079.50	13,144.44	13,995,561.50	14,159,600.00	164,038.50
FED FARM CR BK / BNY Mellon Capital Market															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(1,340.21)	9,952.22	10,600,249.79	10,720,840.00	120,590.21
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	84,706.36	8,038.33	41,971,306.36	42,077,280.00	105,973.64
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	(43,047.62)	22,222.22	50,013,452.38	50,358,750.00	345,297.62
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	(15,884.57)	8,200.00	18,454,963.93	18,582,378.75	127,414.82
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	(5,958.73)	5,833.33	10,001,041.27	10,134,900.00	133,858.73
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	(29,793.64)	29,166.67	50,005,206.36	50,674,500.00	669,293.64
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	5,614.84	5,833.33	9,999,014.84	10,134,900.00	135,885.16
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	3,480.86	3,875.00	29,998,865.36	30,202,050.00	203,184.64
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	(30,728.03)	5,166.67	40,010,071.97	40,269,400.00	259,328.03
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	9,143.46	159,375.00	14,997,792.96	15,211,650.00	213,857.04
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	(64.79)	41,319.44	4,250,015.96	4,313,473.75	63,457.79
FED HM LN BK BD / MORGAN STANLEY															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	5,813.06	243,055.56	24,998,563.06	25,373,375.00	374,811.94
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	2,003.61	97,222.22	9,999,503.61	10,149,350.00	149,846.39
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	(57,845.88)	97,222.22	10,015,114.12	10,149,350.00	29 134,235.88

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / MORGAN STANLEY															
1007768	4/1/19	3/11/22	313378WG2	AA+	Aaa	NR	28,000,000.00	2.5000	2.3559	28,113,960.00	(90,307.92)	272,222.22	28,023,652.08	28,418,180.00	394,527.92
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	(48,355.29)	145,833.33	15,012,694.71	15,224,025.00	211,330.29
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	(32,451.82)	97,562.50	10,043,591.33	10,184,872.73	141,281.40
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	(79,127.21)	243,055.56	25,021,075.04	25,373,375.00	352,299.96
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	(456,501.52)	175,000.00	20,208,794.88	20,266,000.00	57,205.12
FED FARM CR BK / UBS FINANCIAL SERVICES															
1062783	3/18/20	3/18/22	3133ELT27	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6901	24,967,750.00	22,082.29	57,725.69	24,989,832.29	25,084,000.00	94,167.71
FED FARM CR BK / CASTLE OAK SECURITIES															
1063508	3/25/20	3/25/22	3133ELUQ5	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(55,424.25)	73,500.00	30,026,685.75	30,118,350.00	91,664.25
FANNIE MAE / GREAT PACIFIC SECURITIES															
1009770	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	62,942.59	170,312.50	24,980,942.59	25,379,500.00	398,557.41
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	125,885.19	340,625.00	49,961,885.19	50,759,000.00	797,114.81
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	62,942.59	170,312.50	24,980,942.59	25,379,500.00	398,557.41
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	51,631.51	88,562.50	12,984,291.51	13,197,340.00	213,048.49
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	106,997.36	183,937.50	26,967,407.36	27,409,860.00	442,452.64
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	(51,406.11)	32,428.00	4,438,117.83	4,506,813.96	68,696.13
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	11,499.44	10,243.06	24,991,699.44	25,023,750.00	32,050.56
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	805.34	4,027.78	9,999,405.34	10,014,800.00	15,394.66
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	4,026.72	20,138.89	49,997,026.72	50,074,000.00	76,973.28
FED HM LN BK BD / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	21,147.38	21,427.08	5,493,977.38	5,624,217.50	130,240.12
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	(398,025.66)	44,253.13	6,064,090.84	6,209,925.75	145,834.91
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	(9,189.33)	61,470.94	18,273,416.97	18,624,894.75	351,477.78
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	27,374.95	12,537.78	12,391,253.13	12,719,362.00	328,108.87
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	15,923.96	7,810.83	7,719,911.96	7,923,957.38	204,045.42
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	11,519.11	208.33	9,988,919.11	10,004,850.00	15,930.89
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	8,639.34	156.25	7,491,689.34	7,503,637.50	11,948.16
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	8,743.44	145,722.22	9,996,723.44	10,289,400.00	292,676.56
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	13,870.97	15,437.50	24,985,120.97	25,016,125.00	31,004.03
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	16,789.39	10,562.50	17,982,049.39	17,998,290.00	16,240.61
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	23,318.59	14,670.14	24,975,068.59	24,997,625.00	22,556.41
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	55,180.56	138,454.86	24,968,180.56	25,363,750.00	395,569.44
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	33,108.33	83,072.92	14,980,908.33	15,218,250.00	237,341.67
FED HM LN BK BD / MORGAN STANLEY															
979507	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(107,103.82)	403,381.08	32,766,668.94	33,815,724.25	1,049,055.31
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(17,213.36)	64,775.18	5,261,696.89	5,430,149.15	168,452.26
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	(28,376.55)	129,427.08	10,511,407.95	10,849,965.00	338,557.05
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	(231,211.73)	197,222.22	25,132,788.27	25,529,625.00	31 396,836.73

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / Mizuho Securities USA Inc															
1038660	10/15/19	9/9/22	313380GJ0	AA+	Aaa	NR	29,670,000.00	2.0000	1.6354	29,975,007.60	(188,730.76)	234,063.33	29,786,276.84	30,298,558.95	512,282.11
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	10,923.61	42,013.89	9,992,773.61	10,145,000.00	152,226.39
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	15,046.30	210,069.44	49,990,046.30	50,725,000.00	734,953.70
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	12,932.86	149,993.75	22,493,132.86	23,105,025.00	611,892.14
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	13,317.50	9,027.78	25,978,997.50	26,007,150.00	28,152.50
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	(125,193.93)	56,875.00	21,113,138.22	21,496,335.00	383,196.78
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	(69,890.92)	32,770.83	12,163,160.68	12,385,983.50	222,822.82
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	(28,060.67)	13,433.33	4,985,358.53	5,077,229.60	91,871.07
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	26,676.58	187,916.67	29,971,476.58	30,585,750.00	614,273.42
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	17,784.39	125,277.78	19,980,984.39	20,390,500.00	409,515.61
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	5,850.19	128,888.89	19,993,699.79	20,403,100.00	409,400.21
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	8,114.07	251,333.33	38,991,261.78	39,786,045.00	794,783.22
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	(41,129.29)	134,444.44	50,051,219.21	50,530,000.00	478,780.79
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	9,900.00	18,750.00	49,943,900.00	49,960,750.00	16,850.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1067440	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	4,324.68	22,395.83	24,993,824.68	25,098,000.00	104,175.32
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	8,649.35	44,791.67	49,987,649.35	50,196,000.00	208,350.65
FANNIE MAE / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1071150	6/11/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	3,486.12	3,545.83	7,394,464.71	7,413,764.00	19,299.29
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	11,864.86	11,979.17	24,981,114.86	25,046,500.00	65,385.14
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	1,460.72	3,958.33	19,983,060.72	19,985,900.00	2,839.28
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	1,095.54	2,968.75	14,987,295.54	14,989,425.00	2,129.46
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	37,923.61	7,291.67	49,930,423.61	50,059,000.00	128,576.39
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	37,923.61	7,291.67	49,930,423.61	50,059,000.00	128,576.39
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	5,767.65	115,956.02	16,887,114.29	17,297,185.48	410,071.19
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	5,873.21	96,086.67	13,991,969.95	14,333,270.00	341,300.05
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	8,960.24	185,555.56	24,990,710.24	25,686,625.00	695,914.76
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	6,404.43	21,805.56	19,986,004.43	20,023,300.00	37,295.57
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	8,005.54	27,256.94	24,982,505.54	25,029,125.00	46,619.46
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	1,294.12	12,909.72	12,997,004.12	13,011,505.00	14,500.88
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	2,488.70	24,826.39	24,994,238.70	25,022,125.00	27,886.30
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	5,303.62	13,108.33	14,987,453.62	14,992,125.00	4,671.38
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	9/12/23	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(296,933.21)	277,517.36	25,273,566.79	26,411,000.00	1,137,433.21
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	5,151.04	22,664.58	28,719,213.54	28,757,187.50	37,973.96
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	7,659.38	33,701.25	42,704,221.88	42,760,687.50	33 56,465.62

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	12,306.17	21,006.81	31,742,855.80	31,756,093.88	13,238.07
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	12,099.85	18,078.08	27,313,074.40	27,328,729.73	15,655.32
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	29,529.17	10,937.50	29,917,629.17	29,938,500.00	20,870.83
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	16,733.19	6,197.92	16,953,323.19	16,965,150.00	11,826.81
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	5,536.54	14,756.94	24,983,036.54	25,006,500.00	23,463.46
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	3,321.92	8,854.17	14,989,821.92	15,003,900.00	14,078.08
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	3,321.92	8,854.17	14,989,821.92	15,003,900.00	14,078.08
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	12,959.33	22,222.22	49,955,959.33	50,017,750.00	61,790.67
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	3,887.80	6,666.67	14,986,787.80	15,005,325.00	18,537.20
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	6,517.50	11,875.00	29,976,817.50	30,007,650.00	30,832.50
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	6,517.50	11,875.00	29,976,817.50	30,007,650.00	30,832.50
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	(12,749.02)	13,562.50	15,020,946.53	15,468,075.00	447,128.47
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	5,434.69	99,504.17	14,990,584.69	15,423,150.00	432,565.31
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	8,622.31	126,038.61	18,985,062.31	19,535,990.00	550,927.69
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	(171,395.86)	146,602.81	22,416,130.14	22,723,441.00	307,310.86
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	413.33	8,611.11	7,997,533.33	7,996,040.00	(1,493.33)
FED FARM CR BK / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1104042	2/26/21	2/26/24	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	1,033.33	21,527.78	19,993,833.33	19,990,100.00	(3,733.33)
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	(113,447.67)	100,450.00	20,216,898.93	20,466,000.00	249,101.07
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	2,077.30	94,340.28	9,997,677.30	10,539,250.00	541,572.70
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	(92,536.58)	41,509.72	4,574,109.98	4,637,270.00	63,160.02
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	2,192.90	7,968.75	14,994,482.90	15,001,425.00	6,942.10
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	(10,042.91)	22,033.65	4,626,703.22	4,788,117.83	161,414.61
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	(11,021.52)	23,923.61	5,023,818.03	5,198,825.00	175,006.97
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	(58,771.26)	191,388.89	40,127,007.54	41,590,600.00	1,463,592.46
FED HM LN BK BD / BNY Mellon Capital Market															
1124170	7/27/21	1/27/25	3130ANS5P1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	408.89	5,750,000.00	5,750,000.00	0.00
FED HM LN BK BD / JEFFERIES & COMPANY															
1124171	7/27/21	1/27/25	3130ANS5P1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	551.11	7,750,000.00	7,750,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	6/16/25	3130AMS5D5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	19,687.50	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	37,736.61	37,239.58	24,613,661.61	24,809,000.00	195,338.39
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	9/23/25	3137EAE3X	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	13,972.85	13,333.33	9,865,500.05	9,917,350.00	51,849.95
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1124410	7/28/21	10/28/25	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	1,333.33	20,000,000.00	20,000,000.00	0.00
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	42,976.25	58,333.33	49,553,976.25	49,815,750.00	261,773.75
Subtotal for GOVT AGENCY-FIX-30/360:							3,288,269,000.00	1.3911	1.3414	3,292,003,244.55	(3,373,881.25)	12,145,494.64	3,288,629,363.30	3,317,562,057.87	28,932,694.57
GOV'T AGY - CALLABLE															
FREDDIE MAC / JEFFERIES & COMPANY															
1085613	9/29/20	9/28/23	3134GWTLO	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3050	14,997,750.00	1,892.76	15,375.00	14,999,642.76	14,998,500.00	(1,142.76)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
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	11,797.22	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	2,681.51	5,333.33	19,998,681.51	19,983,800.00	(14,881.51)
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	7,040.00	4,000.00	14,996,480.00	14,987,850.00	(8,630.00)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1091737	11/16/20	8/16/24	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	25,437.50	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	29,195.83	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	9/20/24	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	29,111.11	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	2/26/25	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	39,611.11	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	4/28/25	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	35,650.00	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	4/29/25	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	69,511.11	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	21,216.67	15,000,000.00	15,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/25	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	34,562.50	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	11,614.27	320,801.38	229,994,804.27	229,970,150.00	(24,654.27)
Subtotal for GOVERNMENT AGENCY:							4,008,562,000.00	1.1710	1.1361	4,012,139,699.10	(3,362,266.98)	12,521,410.68	4,008,832,546.78	4,037,742,148.95	28,909,602.17
MUNICIPAL DEBT															
ORANGE COUNTY POB 2021A															
COUNTY OF ORANGE /															
1098790	1/14/21	10/29/21	68428LEK6	NR	NR	NR	121,200,000.00	0.3980	0.3980	121,200,000.00	0.00	1,339.93	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	1,407.27	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	1,306.27	121,200,000.00	121,200,000.00	0.00

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MUNICIPAL DEBT															
Subtotal for ORANGE COUNTY POB 2021A:							363,600,000.00	0.4013	0.3512	363,600,000.00	0.00	4,053.47	363,600,000.00	363,600,000.00	0.00
Subtotal for MUNICIPAL DEBT:							363,600,000.00	0.4013	0.3512	363,600,000.00	0.00	4,053.47	363,600,000.00	363,600,000.00	0.00
U. S. TREASURIES															
CASH MANAGEMENT BILL															
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	589.17	14,999,358.33	14,999,885.40	527.07
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	1,963.89	49,997,861.11	49,999,618.00	1,756.89
Subtotal for CASH MANAGEMENT BILL:							65,000,000.00	0.0000	0.0140	64,997,219.44	0.00	2,553.06	64,997,219.44	64,999,503.40	2,283.96
TREASURY BILL															
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	9,956.25	49,989,818.75	49,999,833.50	10,014.75
US TREASURY N/B / RBC															
1105833	3/12/21	8/12/21	9127964B2	AA+	Aaa	AAA	50,000,000.00		0.0370	49,992,137.50	0.00	7,297.22	49,992,137.50	49,999,526.00	7,388.50
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	10,837.50	49,987,391.67	49,998,640.50	11,248.83
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	5,400.53	49,791,943.47	49,796,462.21	4,518.74
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	4,207.65	38,793,723.02	38,797,243.65	3,520.63
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	5,422.22	49,991,911.11	49,996,448.00	4,536.89
US TREASURY N/B / JEFFERIES & COMPANY															
1109086	4/6/21	9/30/21	912796F61	AA+	Aaa	AAA	50,000,000.00		0.0250	49,993,854.17	0.00	4,062.50	49,993,854.17	49,996,448.00	2,593.83
US TREASURY N/B / BNP PARIBAS															
1109087	4/6/21	9/30/21	912796F61	AA+	Aaa	AAA	50,000,000.00		0.0260	49,993,608.33	0.00	4,225.00	49,993,608.33	49,996,448.00	2,839.67
US TREASURY N/B / BNY Mellon Capital Market															
1111303	4/22/21	10/7/21	9127964V8	AA+	Aaa	AAA	50,000,000.00		0.0250	49,994,166.67	0.00	3,506.94	49,994,166.67	49,995,328.00	1,161.33
US TREASURY N/B / DEUTSCHE															
1122184	7/12/21	10/28/21	912796G78	AA+	Aaa	AAA	50,000,000.00		0.0450	49,993,250.00	0.00	1,250.00	49,993,250.00	49,994,687.50	1,437.50
US TREASURY N/B / JP MORGAN CHASE & CO															
1122185	7/12/21	10/28/21	912796G78	AA+	Aaa	AAA	50,000,000.00		0.0430	49,993,550.00	0.00	1,194.44	49,993,550.00	49,994,687.50	1,137.50
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	15,647.22	49,968,068.75	49,988,059.00	19,990.25

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
Subtotal for TREASURY BILL:							588,600,000.00	0.0000	0.0379	588,483,423.44	0.00	73,007.47	588,483,423.44	588,553,811.86	70,388.42
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	409,179.69	211,956.52	49,948,242.19	50,278,320.50	330,078.31
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	8,672.28	13,247.28	49,948,125.41	49,977,539.00	29,413.59
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	6,398.71	13,247.28	49,955,617.46	49,977,539.00	21,921.54
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	4,137.73	11,395.02	49,953,356.48	49,941,406.50	(11,949.98)
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	17,780.17	21,059.79	49,888,873.92	49,921,875.00	33,001.08
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	18,226.78	46,195.65	49,871,742.41	49,970,703.00	98,960.59
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	14,338.58	42,119.56	49,889,338.58	49,970,703.00	81,364.42
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	14,338.58	42,119.56	49,889,338.58	49,970,703.00	81,364.42
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	3,183.78	24,796.19	49,958,261.91	49,970,703.00	12,441.09
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	7,841.14	24,796.20	49,890,653.64	49,921,875.00	31,221.36
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	5,470.19	22,418.48	49,915,626.44	49,921,875.00	6,248.56
Subtotal for TREASURY BOND:							550,000,000.00	0.3636	0.4609	548,599,609.39	509,567.63	473,351.53	549,109,177.02	549,823,242.00	714,064.98
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
980701	10/5/18	7/31/21	912828S76	AA+	Aaa	AAA	0.00	1.1250	2.9847	0.00	0.00	0.00	0.00	0.00	0.00
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	(11,112.61)	313,858.70	50,000,606.14	50,057,617.00	57,010.86
US TREASURY N/B / MORGAN STANLEY															
1105231	3/9/21	8/31/21	9128282F6	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0568	50,253,906.25	(210,379.46)	221,637.23	50,043,526.79	50,042,969.00	(557.79)
US TREASURY N/B / BNP PARIBAS															
1108209	3/30/21	8/31/21	9128282F6	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0234	50,230,468.75	(185,572.24)	189,538.04	50,044,896.51	50,042,969.00	(1,927.51)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
1053058	1/15/20	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5740	49,931,640.63	56,284.21	127,049.18	49,987,924.84	50,237,304.50	249,379.66
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	(148,278.06)	76,229.51	30,144,690.69	30,142,382.70	(2,307.99)
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	(232,356.22)	127,049.18	50,240,300.03	50,237,304.50	(2,995.53)
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	(232,356.22)	127,049.18	50,240,300.03	50,237,304.50	(2,995.53)
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	(233,316.38)	127,049.18	50,241,293.00	50,237,304.50	(3,988.50)
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	335,334.03	92,391.30	49,960,334.03	50,425,781.50	465,447.47
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	(147,949.22)	154,381.79	50,309,082.03	50,310,547.00	1,464.97
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	(147,949.22)	154,381.79	50,309,082.03	50,310,547.00	1,464.97
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	(147,949.22)	154,381.79	50,309,082.03	50,310,547.00	1,464.97
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	(54,329.51)	63,012.30	50,101,920.49	50,105,469.00	3,548.51
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	843,036.23	236,922.55	49,821,551.86	50,676,758.00	855,206.14
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	299,684.14	50,819.67	15,929,059.14	16,239,687.52	310,628.38
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	(6,544.24)	5,434.78	50,016,893.26	50,027,344.00	10,450.74
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	(839.84)	760.87	7,002,167.97	7,003,828.16	1,660.19
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	787.55	6,793.48	49,991,021.93	50,017,578.00	26,556.07
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	2,859.72	169.84	49,983,328.47	49,997,070.50	13,742.03
US TREASURY N/B / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
1112319	4/29/21	1/31/23	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	2,859.72	169.84	49,983,328.47	49,997,070.50	13,742.03
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	(238,944.68)	252,049.18	51,124,336.57	51,132,812.50	8,475.93
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	28,292.49	84,016.39	49,721,651.87	50,052,734.50	331,082.63
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	25,179.55	84,016.39	49,728,304.55	50,052,734.50	324,429.95
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	16,646.66	42,289.40	49,725,631.04	49,787,109.50	61,478.46
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	15,630.44	34,646.74	49,685,552.32	49,787,109.50	101,557.18
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	35,809.88	10,869.57	49,383,466.13	49,474,609.50	91,143.37
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	6/30/25	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	34,945.45	10,869.57	49,306,429.83	49,474,609.50	168,179.67
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	38,032.14	339.67	49,331,000.89	49,439,453.00	108,452.11
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	30,850.93	339.67	49,327,725.93	49,439,453.00	111,727.07
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	40,784.82	28,192.93	49,267,347.32	49,386,719.00	119,371.68
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	40,784.82	28,192.93	49,267,347.32	49,386,719.00	119,371.68
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	34,527.76	22,882.52	49,216,168.39	49,353,515.50	137,347.11
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	34,527.76	22,882.52	49,216,168.39	49,353,515.50	137,347.11
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	34,610.16	22,882.52	49,214,297.66	49,353,515.50	139,217.84
US TREASURY N/B / MORGAN STANLEY															
1123898	7/23/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	4,273.90	3,073.77	49,277,711.40	49,353,515.50	75,804.10
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	37,018.90	22,758.15	49,142,487.65	49,304,687.50	40 162,199.85

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Jul-2021

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	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															
U. S. TREASURIES															
TREASURY BOND - ME															
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	37,018.90	22,758.15	49,142,487.65	49,304,687.50	162,199.85
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	31,170.90	16,304.35	49,238,202.15	49,496,094.00	257,891.85
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	21,498.19	509.51	49,320,326.32	49,455,078.00	134,751.68
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	18,571.00	509.51	49,045,914.75	49,455,078.00	409,163.25
Subtotal for TREASURY BOND - ME:							1,903,000,000.00	0.7066	0.5703	1,893,239,804.74	103,143.13	2,939,463.64	1,893,342,947.87	1,898,501,134.38	5,158,186.51
Subtotal for U. S. TREASURIES:							3,106,600,000.00	0.4972	0.4384	3,095,320,057.01	612,710.76	3,488,375.70	3,095,932,767.77	3,101,877,691.64	5,944,923.87
Total Extended Fund :							9,016,118,335.62	0.7081	0.6764	9,008,416,091.73	(2,749,556.22)	16,013,839.85	9,005,721,650.17	9,040,576,176.20	34,854,526.03
Net Asset Value (NAV):														1.003870	
Total Investments:							10,090,947,359.49	0.6327	0.6078	10,083,220,356.71	(2,749,556.22)	16,022,481.23	10,080,527,767.92	10,115,387,550.37	34,859,782.45

Report Parameters

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	8/1/21			AAAm	Aaa-mf	AAAmf	6,090.68		0.0259	6,090.68	0.00	0.00	6,090.68	6,090.68	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	8/1/21			AAAm	Aaa-mf	NR	48,037.47		0.0260	48,037.47	0.00	0.00	48,037.47	48,037.47	0.00
GOLDMAN SACHS - JWA MMF															
	8/1/21			AAAm	Aaa-mf	NR	4,302,839.04		0.0261	4,302,839.04	0.00	0.00	4,302,839.04	4,302,839.04	0.00
Subtotal for FUNDS:							4,356,967.19		0.0261	4,356,967.19	0.00	0.00	4,356,967.19	4,356,967.19	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	227.50	4,999,696.67	4,999,694.50	(2.17)
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	188.89	4,999,713.89	4,999,411.25	(302.64)
Subtotal for DISCOUNT NOTES:							10,000,000.00	0.0000	0.0310	9,998,994.17	0.00	416.39	9,999,410.56	9,999,105.75	(304.81)
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	(44.07)	191.11	4,000,002.05	3,999,972.52	(29.53)
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	16.92	250.00	4,999,933.27	4,999,520.90	(412.37)
Subtotal for GOVT AGENCY-FIX-30/360:							9,000,000.00	0.0367	0.0359	8,999,962.47	(27.15)	441.11	8,999,935.32	8,999,493.42	(441.90)
Subtotal for GOVERNMENT AGENCY:							19,000,000.00	0.0174	0.0333	18,998,956.64	(27.15)	857.50	18,999,345.88	18,998,599.17	(746.71)
U. S. TREASURIES															
CASH MANAGEMENT BILL															
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	187.50	4,999,586.81	4,999,604.50	17.69
US TREASURY N/B / MORGAN STANLEY															
1122566	7/14/21	10/19/21	912796M48	AA+	Aaa	AAA	5,000,000.00		0.0490	4,999,339.86	0.00	122.50	4,999,339.86	4,999,493.75	153.89
US TREASURY N/B / MORGAN STANLEY															
1122349	7/13/21	11/9/21	912796N54	AA+	Aaa	AAA	5,000,000.00		0.0455	4,999,247.99	0.00	120.07	4,999,247.99	4,999,327.10	79.11
Subtotal for CASH MANAGEMENT BILL:							15,000,000.00	0.0000	0.0398	14,998,174.66	0.00	430.07	14,998,174.66	14,998,425.35	250.69
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	894.37	4,999,004.38	4,999,913.20	908.82

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															
U. S. TREASURIES															
TREASURY BILL															
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	1,161.11	4,998,647.92	4,999,864.05	1,216.13
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	228.75	4,999,250.21	4,999,240.45	(9.76)
Subtotal for TREASURY BILL:							15,000,000.00	0.0000	0.0420	14,996,902.51	0.00	2,284.23	14,996,902.51	14,999,017.70	2,115.19
Subtotal for U. S. TREASURIES:							30,000,000.00		0.0409	29,995,077.17	0.00	2,714.30	29,995,077.17	29,997,443.05	2,365.88
Total 283-John Wayne Airport :							53,356,967.19	0.0062	0.0370	53,351,001.00	(27.15)	3,571.80	53,351,390.24	53,353,009.41	1,619.17
Net Asset Value (NAV):														1.000030	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	8/1/21			AAAm	NR	NR	1,520,908.78		0.0100	1,520,908.78	0.00	0.00	1,520,908.78	1,520,908.78	0.00
Subtotal for FUNDS:							1,520,908.78		0.0100	1,520,908.78	0.00	0.00	1,520,908.78	1,520,908.78	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	605.65	1,671.01	383,830.80	434,043.23	50,212.43
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	(817.46)	898.44	226,961.52	253,102.50	26,140.98
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	(270.95)	577.58	94,770.57	104,134.14	9,363.57
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	3,077.38	701.25	173,018.72	200,088.00	27,069.28
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	(1,155.56)	425.96	140,684.65	151,470.63	10,785.98
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	(2,205.49)	216.56	50,971.91	56,670.30	5,698.39
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	855.74	2,076.39	1,998,435.74	2,225,880.00	227,444.26
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	229.06	575.52	84,383.31	97,912.78	43 13,529.47

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															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(158,559.72)	19,791.67	1,844,118.78	2,071,117.50	226,998.72
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EHSV1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,019.67	4,635.56	1,997,599.67	2,249,700.00	252,100.33
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(156,785.09)	38,250.00	1,931,376.91	2,236,087.50	304,710.59
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	(165,724.31)	5,555.56	2,531,395.69	2,989,660.00	458,264.31
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	2,021.22	259.25	248,399.67	295,274.70	46,875.03
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	844.07	1,057.42	144,167.60	171,859.91	27,692.31
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	(5.31)	5,955.56	500,018.43	579,775.00	79,756.57
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	(7,358.90)	1,102.85	290,183.52	344,345.90	54,162.38
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	7,822.27	31,080.00	1,971,282.27	2,000,000.00	28,717.73
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	(28,282.01)	19,332.78	2,119,337.99	2,520,180.00	400,842.01
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(504,689.74)	134,163.36	16,730,937.75	18,981,302.07	2,250,364.32
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(504,689.74)	134,163.36	16,730,937.75	18,981,302.07	2,250,364.32
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	(62,621.08)	31,139.50	1,769,078.14	2,107,382.82	338,304.68
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(62,621.08)	31,139.50	1,769,078.14	2,107,382.82	338,304.68
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	35,422.36	20,759.67	1,943,547.36	2,160,312.50	216,765.14
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	35,422.36	20,759.67	1,943,547.36	2,160,312.50	216,765.14
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(27,198.72)	51,899.17	3,712,625.50	4,267,695.32	555,069.82

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															
Total 650-CCCD SERIES 2017E :							20,336,908.78	3.7897	2.8569	22,496,360.49	(531,888.46)	186,062.53	21,964,472.03	24,769,906.17	2,805,434.14
Net Asset Value (NAV):														1.127726	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	8,844.27	5,055.56	3,499,159.77	3,528,857.50	29,697.73
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	(40,081.17)	16,101.94	3,453,991.23	3,622,731.70	168,740.47
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	5,647.58	42,900.00	3,504,204.98	3,707,665.65	203,460.67
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	(13,993.91)	12,058.20	3,483,646.39	3,637,695.60	154,049.21
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	487.79	3,575.00	3,298,903.79	3,439,128.00	140,224.21
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	(2,215.67)	2,138.89	3,508,544.42	3,495,292.50	(13,251.92)
Subtotal for GOVT AGENCY-FIX-30/360:							20,705,000.00	2.0053	1.9172	20,789,761.69	(41,311.11)	81,829.59	20,748,450.58	21,431,370.95	682,920.37
Subtotal for GOVERNMENT AGENCY:							20,705,000.00	2.0053	1.9172	20,789,761.69	(41,311.11)	81,829.59	20,748,450.58	21,431,370.95	682,920.37
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	12,700.94	5,326.09	3,497,115.00	3,553,662.11	56,547.11
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	39,753.80	17,690.22	3,486,023.33	3,582,851.58	96,828.25
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	759.33	35.67	3,493,103.08	3,461,855.46	(31,247.62)
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	379.06	6,205.84	3,492,449.37	3,515,996.09	23,546.72
Subtotal for TREASURY BOND - ME:							14,000,000.00	1.2188	1.3501	13,915,097.65	53,593.13	29,257.82	13,968,690.78	14,114,365.23	145,674.45
Subtotal for U. S. TREASURIES:							14,000,000.00	1.2188	1.3501	13,915,097.65	53,593.13	29,257.82	13,968,690.78	14,114,365.23	145,674.45
Total 650-Fountain Valley SD40 :							34,705,000.00	1.6880	1.6884	34,704,859.34	12,282.02	111,087.41	34,717,141.36	35,545,736.18	828,594.82
Net Asset Value (NAV):														1.023867	

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

Run Date: 10-Aug-2021 09:39 am
 Print Date: 10-Aug-2021
 As at date: 10-Aug-2021

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 User: SNong

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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															
Total Investments:							108,398,875.97	1.2545	1.0948	110,552,220.83	(519,633.59)	300,721.74	110,033,003.63	113,668,651.76	3,635,648.13

Report Parameters

Deals [Settlement Date] <= 31-Jul-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
 July 31, 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%	45,799,939.56	45,799,939.56	842.93
FED GOVT OBLI FD-IS	60934N104	0.01%	28.33	28.33	-
SUB-TOTAL MONEY MARKET FUNDS			45,802,381.27	45,802,381.27	842.93
GOVERNMENT SECURITIES					
FANNIE MAE *	31364KQH6	0.00%	1,569,354.81	3,325,665.34	-
SUB-TOTAL US GOVERNMENT SECURITIES			1,569,354.81	3,325,665.34	-
TOTAL OF INVESTMENTS WITH TRUSTEES			\$ 47,371,736.08	\$ 49,128,046.61	\$ 842.93
			\$ -	\$ -	\$ -

* Quoted at cost. Security was purchased on 6/22/2000 at a discount and matures at par on 09/01/2021.

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
July 31, 2021

TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST	
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
2014 NDAPP	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmmf	0.02%	\$ 1,005,212.62	\$ 1,005,212.62	\$ 17.08
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					3,635,023.99	3,635,023.99	61.75
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,664,975.26	6,664,975.26	113.24
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					11,761,340.93	11,761,340.93	198.84
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,392.18	932,392.18	15.84
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,290,379.29	2,290,379.29	38.96
2017-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					19,018,460.37	19,018,460.37	322.14
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,626.81	20,626.81	0.34
2021A PREPAID POBs	U.S. BANK	31846V567					7,652.73	7,652.73	67.12
NEWPORT COAST - Group 4	U.S. BANK	31846V567					445,724.82	445,724.82	7.57
OBLIGATION NOTES	U.S. BANK	31846V567					18,150.56	18,150.56	0.05
FEDERATED GOVT OBLIGATIONS TAX MGD FUND (MONEY MARKET)									
1997A TAXABLE REFUNDING POE BNY MELLON		608919494	Aaa-mf	AAAm	N/R	0.01%	2,413.38	2,413.38	-
FANNIE MAE (GOVT SECURITY) *									
1997A TAXABLE REFUNDING POE BNY MELLON		31364KQH6	Aaa	AA+	AAA	0.00%	1,569,354.81	3,325,665.34	-
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BONC ZIONS BANK		60934N104	Aaa-mf	AAAm	AAAmmf	0.01%	28.33	28.33	-
TOTAL OF INVESTMENTS WITH TRUSTEES							<u>\$ 47,371,736.08</u>	<u>\$ 49,128,046.61</u>	<u>\$ 842.93</u>

* Quoted at cost. Security was purchased on 6/22/2000 at a discount and matures at par on 09/01/2021.

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

Prepared by: JWA Accounting
Date: 8/2/2021

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		\$ 9,721,083.56	\$ 9,721,083.56				
		\$ 9,721,083.56	\$ 9,721,083.56				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 274,166.67	\$ 274,166.67	\$ 116,166.64	\$ 116,166.64
				\$ 274,166.67	\$ 274,166.67	\$ 116,166.64	\$ 116,166.64
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 288,333.33	\$ 288,333.33	\$ 133,875.03	\$ 133,875.03
				\$ 288,333.33	\$ 288,333.33	\$ 133,875.03	\$ 133,875.03

WELLS FARGO BANK

Cash - Checking Accounts N/A \$ 21,936,332.25 \$ 21,936,332.25
(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 July 31 2021**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2021 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
					\$ 363,600,000		\$ 363,600,000	\$ 363,600,000

* Percentage breakdown of Extended Fund ownership:
 Orange County Investment Pool – 48.84%
 Orange County Educational Investment Pool – 51.16%

**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	0.708%	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.

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

Transaction Date From 01-Jul-2021 To 31-Jul-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: County Money Mkt Fnd												
1112316	US TREASURY N/B	/RBC	TBILL				0.0020 / 0.0020					
				7/1/2021	7/1/2021	MAT		(50,000,000.00)	(49,999,825.00)	0.00	(175.00)	50,000,000.00
1121189	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0460 / 0.0460					
				7/8/2021	7/2/2021	PURC		50,000,000.00	49,999,616.65	0.00	0.00	(49,999,616.67)
1121190	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0460 / 0.0460					
				7/8/2021	7/2/2021	PURC		50,000,000.00	49,999,616.65	0.00	0.00	(49,999,616.67)
1115355	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0025 / 0.0025					
				7/6/2021	7/6/2021	MAT		(50,000,000.00)	(49,999,836.81)	0.00	(163.19)	50,000,000.00
1121189	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0460 / 0.0460					
				7/8/2021	7/8/2021	MAT		(50,000,000.00)	(49,999,616.67)	0.00	(383.33)	50,000,000.00
1121190	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0460 / 0.0460					
				7/8/2021	7/8/2021	MAT		(50,000,000.00)	(49,999,616.67)	0.00	(383.33)	50,000,000.00
1121845	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0400 / 0.0400					
				7/22/2021	7/8/2021	PURC		30,000,000.00	29,999,533.32	0.00	0.00	(29,999,533.33)
1121846	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0350 / 0.0350					
				7/16/2021	7/8/2021	PURC		15,000,000.00	14,999,883.33	0.00	0.00	(14,999,883.33)
1121847	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0300 / 0.0300					
				7/14/2021	7/8/2021	PURC		40,758,000.00	40,757,796.21	0.00	0.00	(40,757,796.21)
1118239	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				7/9/2021	7/9/2021	MAT		(5,000,000.00)	(4,999,980.56)	0.00	(19.44)	5,000,000.00
1115692	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0015 / 0.0015					
				7/13/2021	7/13/2021	MAT		(20,000,000.00)	(19,999,958.33)	0.00	(41.67)	20,000,000.00
1118019	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0050 / 0.0050					
				7/13/2021	7/13/2021	MAT		(40,000,000.00)	(39,999,816.67)	0.00	(183.33)	40,000,000.00
1119969	US TREASURY N/B	/DEUTSCHE	TBILL				0.0425 / 0.0425					
				7/13/2021	7/13/2021	MAT		(50,000,000.00)	(49,998,878.47)	0.00	(1,121.53)	50,000,000.00
1122350	US TREASURY N/B	/DEUTSCHE	TBILL				0.0450 / 0.0450					
				8/19/2021	7/13/2021	PURC		30,000,000.00	29,998,612.50	0.00	0.00	(29,998,612.50)
1121847	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0300 / 0.0300					
				7/14/2021	7/14/2021	MAT		(40,758,000.00)	(40,757,796.21)	0.00	(203.79)	40,758,000.00

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

Transaction Date From 01-Jul-2021 To 31-Jul-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: County Money Mkt Fnd												
1122568	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0400 / 0.0400					
				7/23/2021	7/14/2021	PURC		50,000,000.00	49,999,500.00	0.00	0.00	(49,999,500.00)
1117872	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0050 / 0.0050					
				7/15/2021	7/15/2021	MAT		(40,000,000.00)	(39,999,800.00)	0.00	(200.00)	40,000,000.00
1122762	US TREASURY N/B	/DEUTSCHE	TBILL				0.0360 / 0.0360					
				7/29/2021	7/15/2021	PURC		20,000,000.00	19,999,720.00	0.00	0.00	(19,999,720.00)
1119223	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0400 / 0.0400					
				7/16/2021	7/16/2021	MAT		(15,000,000.00)	(14,999,533.33)	0.00	(466.67)	15,000,000.00
1121846	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0350 / 0.0350					
				7/16/2021	7/16/2021	MAT		(15,000,000.00)	(14,999,883.33)	0.00	(116.67)	15,000,000.00
1122944	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0400 / 0.0400					
				8/13/2021	7/16/2021	PURC		20,000,000.00	19,999,377.78	0.00	0.00	(19,999,377.78)
1123119	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0350 / 0.0350					
				8/2/2021	7/19/2021	PURC		20,000,000.00	19,999,727.78	0.00	0.00	(19,999,727.78)
1115883	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0050 / 0.0050					
				7/20/2021	7/20/2021	MAT		(20,000,000.00)	(19,999,844.44)	0.00	(155.56)	20,000,000.00
1123276	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0320 / 0.0320					
				7/29/2021	7/20/2021	PURC		50,000,000.00	49,999,600.00	0.00	0.00	(49,999,600.00)
1123278	US TREASURY N/B	/DEUTSCHE	TBILL				0.0300 / 0.0300					
				7/29/2021	7/20/2021	PURC		50,000,000.00	49,999,625.00	0.00	0.00	(49,999,625.00)
1121845	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0400 / 0.0400					
				7/22/2021	7/22/2021	MAT		(30,000,000.00)	(29,999,533.33)	0.00	(466.67)	30,000,000.00
1119968	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0450 / 0.0450					
				7/23/2021	7/23/2021	MAT		(7,300,000.00)	(7,299,735.38)	0.00	(264.62)	7,300,000.00
1122568	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0400 / 0.0400					
				7/23/2021	7/23/2021	MAT		(50,000,000.00)	(49,999,500.00)	0.00	(500.00)	50,000,000.00
1123896	US TREASURY N/B	/DEUTSCHE	TBILL				0.0350 / 0.0350					

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Fund: County Money Mkt Fnd												
				7/29/2021	7/23/2021	PURC		50,000,000.00	49,999,708.35	0.00	0.00	(49,999,708.33)
1115884	US TREASURY N/B	/RBC	CMB				0.0040 / 0.0040					
				7/27/2021	7/27/2021	MAT		(20,000,000.00)	(19,999,860.00)	0.00	(140.00)	20,000,000.00
1124173	US TREASURY N/B	/DEUTSCHE	TBILL				0.0310 / 0.0310					
				7/29/2021	7/27/2021	PURC		50,000,000.00	49,999,913.90	0.00	0.00	(49,999,913.89)
1122762	US TREASURY N/B	/DEUTSCHE	TBILL				0.0360 / 0.0360					
				7/29/2021	7/29/2021	MAT		(20,000,000.00)	(19,999,720.00)	0.00	(280.00)	20,000,000.00
1123276	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0320 / 0.0320					
				7/29/2021	7/29/2021	MAT		(50,000,000.00)	(49,999,600.00)	0.00	(400.00)	50,000,000.00
1123278	US TREASURY N/B	/DEUTSCHE	TBILL				0.0300 / 0.0300					
				7/29/2021	7/29/2021	MAT		(50,000,000.00)	(49,999,625.00)	0.00	(375.00)	50,000,000.00
1123896	US TREASURY N/B	/DEUTSCHE	TBILL				0.0350 / 0.0350					
				7/29/2021	7/29/2021	MAT		(50,000,000.00)	(49,999,708.33)	0.00	(291.67)	50,000,000.00
1124173	US TREASURY N/B	/DEUTSCHE	TBILL				0.0310 / 0.0310					
				7/29/2021	7/29/2021	MAT		(50,000,000.00)	(49,999,913.89)	0.00	(86.11)	50,000,000.00
1124590	US TREASURY N/B	/FTN FINANCIAL	TBILL				0.0292 / 0.0292					
				8/24/2021	7/29/2021	PURC		50,000,000.00	49,998,944.45	0.00	0.00	(49,998,944.44)
1124591	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0222 / 0.0222					
				8/10/2021	7/29/2021	PURC		50,000,000.00	49,999,630.00	0.00	0.00	(49,999,630.00)
1124592	US TREASURY N/B	/DEUTSCHE	TBILL				0.0325 / 0.0325					
				8/12/2021	7/29/2021	PURC		50,000,000.00	49,999,368.05	0.00	0.00	(49,999,368.06)
1124803	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0200 / 0.0200					
				8/10/2021	7/30/2021	PURC		50,000,000.00	49,999,694.45	0.00	0.00	(49,999,694.44)
1124804	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0300 / 0.0300					
				8/19/2021	7/30/2021	PURC		50,000,000.00	49,999,166.65	0.00	0.00	(49,999,166.67)
1124805	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0200 / 0.0200					
				8/10/2021	7/30/2021	PURC		50,000,000.00	49,999,694.45	0.00	0.00	(49,999,694.44)
Sub Total:								52,700,000.00	52,697,147.10	0.00	(6,417.58)	(52,690,729.54)
Fund: Extended Fund												
965820	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.7000 / 2.7357					
				7/2/2021	7/2/2021	INT		0.00	0.00	0.00	(378,594.00)	378,594.00
				7/2/2021	7/2/2021	MAT		(28,044,000.00)	(28,015,395.12)	0.00	(28,604.88)	28,044,000.00

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Fund:	Extended Fund											
1121188	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0430 / 0.0430					
				8/27/2021	7/2/2021	PURC		50,000,000.00	49,996,655.55	0.00	0.00	(49,996,655.56)
1109090	US TREASURY N/B	/RBC	CMB				0.0080 / 0.0080					
				7/6/2021	7/6/2021	MAT		(50,000,000.00)	(49,998,988.89)	0.00	(1,011.11)	50,000,000.00
1109106	US TREASURY N/B	/MORGAN STANLEY	CMB				0.0105 / 0.0105					
				7/6/2021	7/6/2021	MAT		(18,000,000.00)	(17,999,522.25)	0.00	(477.75)	18,000,000.00
1121669	MICROSOFT CORP	/TD SECURITIES	CALLMTN				1.5500 / 1.7024					
				8/8/2021	7/8/2021	LL INTERI		(17,035,000.00)	(16,995,363.78)	0.00	0.00	16,995,363.78
				8/8/2021	7/8/2021	EPAY PRI		(17,035,000.00)	(16,995,363.78)	0.00	0.00	16,995,363.78
1056506	FED FARM CR BK	/DEUTSCHE	AGNF1				1.5500 / 1.4908					
				1/10/2024	7/10/2021	INT		0.00	0.00	0.00	(116,250.00)	116,250.00
1075019	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				0.2500 / 0.3221					
				7/10/2023	7/10/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1075020	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				0.2500 / 0.3221					
				7/10/2023	7/10/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
996192	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1				2.6250 / 2.6502					
				1/11/2022	7/11/2021	INT		0.00	0.00	0.00	(288,750.00)	288,750.00
1103833	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0200 / 0.0200					
				7/12/2021	7/12/2021	MAT		(24,400,000.00)	(24,398,142.89)	0.00	(1,857.11)	24,400,000.00
1103834	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0200 / 0.0200					
				7/12/2021	7/12/2021	MAT		(50,000,000.00)	(49,996,194.44)	0.00	(3,805.56)	50,000,000.00
1103835	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0200 / 0.0200					
				7/12/2021	7/12/2021	MAT		(25,600,000.00)	(25,598,051.56)	0.00	(1,948.44)	25,600,000.00
1122184	US TREASURY N/B	/DEUTSCHE	TBILL				0.0450 / 0.0450					
				10/28/2021	7/12/2021	PURC		50,000,000.00	49,993,250.00	0.00	0.00	(49,993,250.00)
1122185	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0430 / 0.0430					
				10/28/2021	7/12/2021	PURC		50,000,000.00	49,993,550.00	0.00	0.00	(49,993,550.00)
1102163	US TREASURY N/B	/BNP PARIBAS	CMB				0.0530 / 0.0530					
				7/13/2021	7/13/2021	MAT		(50,000,000.00)	(49,988,737.50)	0.00	(11,262.50)	50,000,000.00
1122352	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0450 / 0.0450					

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Fund:	Extended Fund											
1122353	US TREASURY N/B	/BNP PARIBAS	TBILL	7/29/2021	7/13/2021	PURC	0.0410 / 0.0410	50,000,000.00	49,999,000.00	0.00	0.00	(49,999,000.00)
1122354	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	7/29/2021	7/13/2021	PURC	0.0420 / 0.0420	50,000,000.00	49,999,088.90	0.00	0.00	(49,999,088.89)
1110176	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	7/29/2021	7/13/2021	PURC	0.0190 / 0.0190	50,000,000.00	49,999,066.65	0.00	0.00	(49,999,066.67)
1122569	US TREASURY N/B	/BNP PARIBAS	TBILL	7/14/2021	7/14/2021	MAT	0.0410 / 0.0410	(20,000,000.00)	(19,999,039.44)	0.00	(960.56)	20,000,000.00
1122570	US TREASURY N/B	/BNP PARIBAS	TBILL	7/29/2021	7/14/2021	PURC	0.0410 / 0.0410	50,000,000.00	49,999,145.85	0.00	0.00	(49,999,145.83)
968919	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1	7/29/2021	7/14/2021	PURC	2.7000 / 2.7592	50,000,000.00	49,999,145.85	0.00	0.00	(49,999,145.83)
				7/16/2021	7/16/2021	INT		0.00	0.00	0.00	(337,500.00)	337,500.00
				7/16/2021	7/16/2021	MAT		(25,000,000.00)	(24,957,877.25)	0.00	(42,122.75)	25,000,000.00
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.4814 / 2.5496					
				7/16/2021	7/16/2021	INT		0.00	0.00	0.00	(62.19)	62.19
				7/16/2021	7/16/2021	MAT		(1,000,000.00)	(998,377.00)	0.00	(1,623.00)	1,000,000.00
968916	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.8000 / 2.8779					
				7/18/2022	7/18/2021	INT		0.00	0.00	0.00	(173,600.00)	173,600.00
968918	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.8000 / 2.8727					
				7/18/2022	7/18/2021	INT		0.00	0.00	0.00	(108,150.00)	108,150.00
997717	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				2.6000 / 2.6714					
				1/18/2022	7/18/2021	INT		0.00	0.00	0.00	(182,000.00)	182,000.00
999152	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.6000 / 2.5944					
				1/18/2022	7/18/2021	INT		0.00	0.00	0.00	(137,800.00)	137,800.00
1062782	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				0.5300 / 0.6785					
				1/18/2022	7/18/2021	INT		0.00	0.00	0.00	(111,300.00)	111,300.00
1106273	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				0.0250 / 0.0250					
				7/20/2021	7/20/2021	MAT		(50,000,000.00)	(49,995,625.00)	0.00	(4,375.00)	50,000,000.00

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Fund:	Extended Fund											
1054711	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				1.6000 / 1.5419					
				1/21/2022	7/21/2021	INT		0.00	0.00	0.00	(400,000.00)	400,000.00
1054712	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.6000 / 1.5419					
				1/21/2022	7/21/2021	INT		0.00	0.00	0.00	(147,600.00)	147,600.00
1120539	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0350 / 0.0350					
				7/23/2021	7/23/2021	MAT		(50,000,000.00)	(49,998,881.94)	0.00	(1,118.06)	50,000,000.00
1123898	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.2500 / 0.6018					
				9/30/2025	7/23/2021	PURC		50,000,000.00	49,273,437.50	38,934.43	0.00	(49,312,371.93)
984598	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 2.9752					
				1/24/2022	7/24/2021	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
984604	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 2.9752					
				1/24/2022	7/24/2021	INT		0.00	0.00	0.00	(750,000.00)	750,000.00
985277	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 3.0224					
				1/24/2022	7/24/2021	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
1076499	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.1250 / 0.2380					
				7/25/2022	7/25/2021	INT		0.00	0.00	0.00	(6,250.00)	6,250.00
1076500	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.2380					
				7/25/2022	7/25/2021	INT		0.00	0.00	0.00	(4,687.50)	4,687.50
1124170	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				0.6400 / 0.6400					
				1/27/2025	7/27/2021	PURC		5,750,000.00	5,750,000.00	0.00	0.00	(5,750,000.00)
1124171	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1				0.6400 / 0.6400					
				1/27/2025	7/27/2021	PURC		7,750,000.00	7,750,000.00	0.00	0.00	(7,750,000.00)
1054908	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				1.5500 / 1.5578					
				1/28/2022	7/28/2021	INT		0.00	0.00	0.00	(232,500.00)	232,500.00
1055586	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1				1.5500 / 1.4957					
				1/28/2022	7/28/2021	INT		0.00	0.00	0.00	(310,000.00)	310,000.00
1124410	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				0.8000 / 0.8000					

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Fund:	Extended Fund											
1109088	US TREASURY N/B	/BNP PARIBAS	TBILL	10/28/2025	7/28/2021	PURC	0.0120 / 0.0120	20,000,000.00	20,000,000.00	0.00	0.00	(20,000,000.00)
1122352	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	7/29/2021	7/29/2021	MAT	0.0450 / 0.0450	(50,000,000.00)	(49,998,100.00)	0.00	(1,900.00)	50,000,000.00
1122353	US TREASURY N/B	/BNP PARIBAS	TBILL	7/29/2021	7/29/2021	MAT	0.0410 / 0.0410	(50,000,000.00)	(49,999,000.00)	0.00	(1,000.00)	50,000,000.00
1122354	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	7/29/2021	7/29/2021	MAT	0.0420 / 0.0420	(50,000,000.00)	(49,999,088.89)	0.00	(911.11)	50,000,000.00
1122569	US TREASURY N/B	/BNP PARIBAS	TBILL	7/29/2021	7/29/2021	MAT	0.0410 / 0.0410	(50,000,000.00)	(49,999,066.67)	0.00	(933.33)	50,000,000.00
1122570	US TREASURY N/B	/BNP PARIBAS	TBILL	7/29/2021	7/29/2021	MAT	0.0410 / 0.0410	(50,000,000.00)	(49,999,145.83)	0.00	(854.17)	50,000,000.00
1098789	COUNTY OF ORANGE	/	OCPOB2021M	7/30/2021	7/30/2021	INT	0.3740 / 0.3740	0.00	0.00	0.00	(246,790.13)	246,790.13
1098790	COUNTY OF ORANGE	/	OCPOB2021A	7/30/2021	7/30/2021	MAT	0.3980 / 0.3980	(121,200,000.00)	(121,200,000.00)	0.00	0.00	121,200,000.00
1098791	COUNTY OF ORANGE	/	OCPOB2021A	10/29/2021	7/30/2021	INT	0.4180 / 0.3520	0.00	0.00	0.00	(262,626.93)	262,626.93
1098792	COUNTY OF ORANGE	/	OCPOB2021A	1/31/2022	7/30/2021	INT	0.3880 / 0.3035	0.00	0.00	0.00	(275,824.27)	275,824.27
1100739	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	4/29/2022	7/30/2021	INT	0.0750 / 0.0750	0.00	0.00	0.00	(256,028.27)	256,028.27
980701	US TREASURY N/B	/MORGAN STANLEY	TRBDME	7/30/2021	7/30/2021	MAT	1.1250 / 2.9847	(11,177,000.00)	(11,172,762.05)	0.00	(4,237.95)	11,177,000.00
1112317	US TREASURY N/B	/MORGAN STANLEY	TRBDME	7/31/2021	7/31/2021	INT	0.1250 / 0.1473	0.00	0.00	0.00	(28,125.00)	28,125.00
1112319	US TREASURY N/B	/BNP PARIBAS	TRBDME	7/31/2021	7/31/2021	MAT	0.1250 / 0.1473	(5,000,000.00)	(4,750,195.31)	0.00	(249,804.69)	5,000,000.00
				1/31/2023	7/31/2021	INT	0.1250 / 0.1473	0.00	0.00	0.00	(31,250.00)	31,250.00

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Fund:		Extended Fund										
1113753	US TREASURY N/B	/MORGAN STANLEY	TRBDME	1/31/2023	7/31/2021	INT	0.2500 / 0.5892	0.00	0.00	0.00	(31,250.00)	31,250.00
1116055	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	7/31/2025	7/31/2021	INT	0.2500 / 0.5909	0.00	0.00	0.00	(62,500.00)	62,500.00
1118017	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	7/31/2025	7/31/2021	INT	0.3750 / 0.6825	0.00	0.00	0.00	(62,500.00)	62,500.00
1120538	US TREASURY N/B	/DEUTSCHE	TRBDME	1/31/2026	7/31/2021	INT	0.3750 / 0.8080	0.00	0.00	0.00	(93,750.00)	93,750.00
				1/31/2026	7/31/2021	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
Sub Total:								(379,991,000.00)	(380,299,725.12)	38,934.43	(5,914,100.43)	386,174,891.14
Fund:		Educational Money Mkt Fnd										
1121143	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0370 / 0.0370					
1117307	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	7/29/2021	7/1/2021	PURC	0.0010 / 0.0010	50,000,000.00	49,998,561.10	0.00	0.00	(49,998,561.11)
1118021	US TREASURY N/B	/DEUTSCHE	TBILL	7/2/2021	7/2/2021	MAT	0.0025 / 0.0025	(11,000,000.00)	(10,999,991.44)	0.00	(8.56)	11,000,000.00
1119970	US TREASURY N/B	/RBC	TBILL	7/6/2021	7/6/2021	MAT	0.0330 / 0.0330	(15,000,000.00)	(14,999,972.92)	0.00	(27.08)	15,000,000.00
1120328	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	7/6/2021	7/6/2021	MAT	0.0375 / 0.0375	(50,000,000.00)	(49,999,450.00)	0.00	(550.00)	50,000,000.00
1121506	US TREASURY N/B	/DEUTSCHE	TBILL	7/6/2021	7/6/2021	MAT	0.0500 / 0.0500	(50,000,000.00)	(49,999,583.33)	0.00	(416.67)	50,000,000.00
1121507	US TREASURY N/B	/DEUTSCHE	TBILL	7/8/2021	7/6/2021	PURC	0.0500 / 0.0500	50,000,000.00	49,999,861.10	0.00	0.00	(49,999,861.11)
1118573	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	7/8/2021	7/6/2021	PURC	0.0050 / 0.0050	50,000,000.00	49,999,861.10	0.00	0.00	(49,999,861.11)
1121661	FHLB DISC CORP	/DEUTSCHE	AGDN	7/7/2021	7/7/2021	MAT	0.0250 / 0.0250	(12,200,000.00)	(12,199,962.72)	0.00	(37.28)	12,200,000.00
1121662	FHLB DISC CORP	/TD SECURITIES	AGDN	7/9/2021	7/7/2021	PURC	0.0250 / 0.0250	9,500,000.00	9,499,986.81	0.00	0.00	(9,499,986.81)

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

Transaction Date From 01-Jul-2021 To 31-Jul-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				7/9/2021	7/7/2021	PURC		6,403,000.00	6,402,991.11	0.00	0.00	(6,402,991.11)
1118238	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0050 / 0.0050					
				7/8/2021	7/8/2021	MAT		(30,000,000.00)	(29,999,887.50)	0.00	(112.50)	30,000,000.00
1119794	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0325 / 0.0325					
				7/8/2021	7/8/2021	MAT		(50,000,000.00)	(49,999,322.92)	0.00	(677.08)	50,000,000.00
1121506	US TREASURY N/B	/DEUTSCHE	TBILL				0.0500 / 0.0500					
				7/8/2021	7/8/2021	MAT		(50,000,000.00)	(49,999,861.11)	0.00	(138.89)	50,000,000.00
1121507	US TREASURY N/B	/DEUTSCHE	TBILL				0.0500 / 0.0500					
				7/8/2021	7/8/2021	MAT		(50,000,000.00)	(49,999,861.11)	0.00	(138.89)	50,000,000.00
1118236	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0050 / 0.0050					
				7/9/2021	7/9/2021	MAT		(6,000,000.00)	(5,999,976.67)	0.00	(23.33)	6,000,000.00
1121661	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0250 / 0.0250					
				7/9/2021	7/9/2021	MAT		(9,500,000.00)	(9,499,986.81)	0.00	(13.19)	9,500,000.00
1121662	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0250 / 0.0250					
				7/9/2021	7/9/2021	MAT		(6,403,000.00)	(6,402,991.11)	0.00	(8.89)	6,403,000.00
1116049	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0035 / 0.0035					
				7/13/2021	7/13/2021	MAT		(20,000,000.00)	(19,999,906.67)	0.00	(93.33)	20,000,000.00
1118020	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0050 / 0.0050					
				7/13/2021	7/13/2021	MAT		(50,000,000.00)	(49,999,770.83)	0.00	(229.17)	50,000,000.00
1122351	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.0400 / 0.0400					
				8/6/2021	7/13/2021	PURC		50,000,000.00	49,998,666.65	0.00	0.00	(49,998,666.67)
1118574	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0050 / 0.0050					
				7/14/2021	7/14/2021	MAT		(13,500,000.00)	(13,499,945.63)	0.00	(54.37)	13,500,000.00
1122567	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0400 / 0.0400					
				8/10/2021	7/14/2021	PURC		40,000,000.00	39,998,800.00	0.00	0.00	(39,998,800.00)
1117308	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0030 / 0.0030					
				7/15/2021	7/15/2021	MAT		(20,000,000.00)	(19,999,931.67)	0.00	(68.33)	20,000,000.00
1119971	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0350 / 0.0350					
				7/15/2021	7/15/2021	MAT		(50,000,000.00)	(49,998,979.17)	0.00	(1,020.83)	50,000,000.00
1122760	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0400 / 0.0400					
				8/11/2021	7/15/2021	PURC		10,000,000.00	9,999,700.00	0.00	0.00	(9,999,700.00)

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1122761	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0360 / 0.0360					
				8/12/2021	7/15/2021	PURC		50,000,000.00	49,998,600.00	0.00	0.00	(49,998,600.00)
1119222	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0400 / 0.0400					
				7/16/2021	7/16/2021	MAT		(15,000,000.00)	(14,999,533.33)	0.00	(466.67)	15,000,000.00
1119795	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0350 / 0.0350					
				7/16/2021	7/16/2021	MAT		(50,000,000.00)	(49,998,881.94)	0.00	(1,118.06)	50,000,000.00
1123118	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0400 / 0.0400					
				8/17/2021	7/19/2021	PURC		50,000,000.00	49,998,388.90	0.00	0.00	(49,998,388.89)
1116056	US TREASURY N/B	/DEUTSCHE	TBILL				0.0015 / 0.0015					
				7/20/2021	7/20/2021	MAT		(20,000,000.00)	(19,999,954.17)	0.00	(45.83)	20,000,000.00
1116513	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0050 / 0.0050					
				7/20/2021	7/20/2021	MAT		(50,000,000.00)	(49,999,631.94)	0.00	(368.06)	50,000,000.00
1120330	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0380 / 0.0380					
				7/20/2021	7/20/2021	MAT		(50,000,000.00)	(49,998,838.89)	0.00	(1,161.11)	50,000,000.00
1123277	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0350 / 0.0350					
				8/10/2021	7/20/2021	PURC		20,000,000.00	19,999,591.66	0.00	0.00	(19,999,591.67)
1118018	US TREASURY N/B	/DEUTSCHE	TBILL				0.0120 / 0.0120					
				7/22/2021	7/22/2021	MAT		(50,000,000.00)	(49,999,300.00)	0.00	(700.00)	50,000,000.00
1118237	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0060 / 0.0060					
				7/22/2021	7/22/2021	MAT		(30,000,000.00)	(29,999,795.00)	0.00	(205.00)	30,000,000.00
1123656	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0350 / 0.0350					
				8/19/2021	7/22/2021	PURC		50,000,000.00	49,998,638.90	0.00	0.00	(49,998,638.89)
1120329	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0450 / 0.0450					
				7/23/2021	7/23/2021	MAT		(4,000,000.00)	(3,999,875.00)	0.00	(125.00)	4,000,000.00
1123897	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0370 / 0.0370					
				8/31/2021	7/23/2021	PURC		50,000,000.00	49,997,995.85	0.00	0.00	(49,997,995.83)
1116692	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0040 / 0.0040					
				7/26/2021	7/26/2021	MAT		(30,000,000.00)	(29,999,816.67)	0.00	(183.33)	30,000,000.00
1124036	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0375 / 0.0375					
				8/31/2021	7/26/2021	PURC		50,000,000.00	49,998,125.00	0.00	0.00	(49,998,125.00)

County of Orange
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Detail Transaction Report

Transaction Date From 01-Jul-2021 To 31-Jul-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												
1124037	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0312 / 0.0312					
				7/29/2021	7/26/2021	PURC		30,000,000.00	29,999,922.00	0.00	0.00	(29,999,922.00)
1124172	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0430 / 0.0430					
				8/24/2021	7/27/2021	PURC		50,000,000.00	49,998,327.80	0.00	0.00	(49,998,327.78)
1124409	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0360 / 0.0360					
				8/31/2021	7/28/2021	PURC		50,000,000.00	49,998,300.00	0.00	0.00	(49,998,300.00)
1124411	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0375 / 0.0375					
				9/2/2021	7/28/2021	PURC		30,000,000.00	29,998,875.00	0.00	0.00	(29,998,875.00)
1121143	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0370 / 0.0370					
				7/29/2021	7/29/2021	MAT		(50,000,000.00)	(49,998,561.11)	0.00	(1,438.89)	50,000,000.00
1124037	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0312 / 0.0312					
				7/29/2021	7/29/2021	MAT		(30,000,000.00)	(29,999,922.00)	0.00	(78.00)	30,000,000.00
1124588	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0310 / 0.0310					
				8/19/2021	7/29/2021	PURC		50,000,000.00	49,999,095.85	0.00	0.00	(49,999,095.83)
1124589	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0350 / 0.0350					
				9/9/2021	7/29/2021	PURC		30,000,000.00	29,998,775.01	0.00	0.00	(29,998,775.00)
Sub Total:								(96,700,000.00)	(96,710,427.81)	0.00	(9,508.34)	96,719,936.19
Fund: 283-John Wayne Airport												
1092172	FED FARM CR BK	/Mizuho Securities USA Inc	AGDN				0.1100 / 0.1101					
				7/12/2021	7/12/2021	MAT		(2,000,000.00)	(1,998,557.78)	0.00	(1,442.22)	2,000,000.00
1105592	US TREASURY N/B	/RBC	CMB				0.0410 / 0.0410					
				7/13/2021	7/13/2021	MAT		(5,000,000.00)	(4,999,293.89)	0.00	(706.11)	5,000,000.00
1122349	US TREASURY N/B	/MORGAN STANLEY	CMB				0.0455 / 0.0455					
				11/9/2021	7/13/2021	PURC		5,000,000.00	4,999,247.99	0.00	0.00	(4,999,247.99)
1122566	US TREASURY N/B	/MORGAN STANLEY	CMB				0.0490 / 0.0490					
				10/19/2021	7/14/2021	PURC		5,000,000.00	4,999,339.86	0.00	0.00	(4,999,339.86)
1100738	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0750 / 0.0750					
				7/30/2021	7/30/2021	MAT		(4,000,000.00)	(3,998,483.33)	0.00	(1,516.67)	4,000,000.00
Sub Total:								(1,000,000.00)	(997,747.15)	0.00	(3,665.00)	1,001,412.15

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Transaction Date From 01-Jul-2021 To 31-Jul-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: 650-Fountain Valley SD40												
882763	FANNIE MAE	/TD SECURITIES	AGNF1				2.0000 / 2.0592					
				1/5/2022	7/5/2021	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
1053766	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				1.6250 / 1.6351					
				1/7/2025	7/7/2021	INT		0.00	0.00	0.00	(26,812.50)	26,812.50
1100898	US TREASURY N/B	/DEUTSCHE	TRBDME				0.3750 / 0.4193					
				1/31/2026	7/31/2021	INT		0.00	0.00	0.00	(6,562.50)	6,562.50
Sub Total:								0.00	0.00	0.00	(68,375.00)	68,375.00
Fund: 650-CCCD SERIES 2017E												
936269	FED FARM CR BK	/BANK OF AMERICA	AGNF1				2.9800 / 2.9971					
				1/3/2030	7/3/2021	INT		0.00	0.00	0.00	(29,800.00)	29,800.00
945319	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				6.2500 / 3.2042					
				7/15/2032	7/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
938650	FED FARM CR BK	/DEUTSCHE	AGNF1				2.8750 / 2.8890					
				1/18/2028	7/18/2021	INT		0.00	0.00	0.00	(28,750.00)	28,750.00
948858	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.0500 / 3.3488					
				7/19/2032	7/19/2021	INT		0.00	0.00	0.00	(3,888.75)	3,888.75
Sub Total:								0.00	0.00	0.00	(124,938.75)	124,938.75

Grand Total: (424,991,000.00) (425,310,752.98) 38,934.43 (6,127,005.10) 431,398,823.69

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jul-2021 to 31-Jul-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY				
7/1/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,200,000.00	21138	INVESCO STIC GOVT & AGY PORTFOLIO	1121137
7/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(21,386,652.00)	22181	INVESCO STIC GOVT & AGY PORTFOLIO	1122180
7/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,700,000.00	22346	INVESCO STIC GOVT & AGY PORTFOLIO	1122345
7/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,020,000.00	22952	INVESCO STIC GOVT & AGY PORTFOLIO	1122950
Sub Total Amount Per Account:			(9,466,652.00)			
AIM#51104-JWA		INVESCO STIC GOVERNMENT & AGENCY				
7/14/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,300,000.00)	22546	INVESCO STIC GOVT & AGY PORTFOLIO	1122545
Sub Total Amount Per Account:			(3,300,000.00)			
GS283		GOLDMAN SACHS - JWA MMF				
7/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1122187
7/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	752.01		GOLDMAN SACHS FINL SQ GOVT	1122358
7/14/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,699,339.86)		GOLDMAN SACHS FINL SQ GOVT	1122549
7/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1124806
Sub Total Amount Per Account:			4,301,412.15			
GS692		GOLDMAN SACHS - COUNTY MMF				
7/1/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,200,000.00)		GOLDMAN SACHS FINF SQ GOVT	1121144
7/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,700,000.00)		GOLDMAN SACHS FINF SQ GOVT	1122357
7/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,020,000.00)		GOLDMAN SACHS FINF SQ GOVT	1122955
Sub Total Amount Per Account:			(11,920,000.00)			
Invesco Acct# 51105		OC Treasurer X FUND MMF				
7/2/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(21,574,061.56)		INVESCO STIC GOVT & AGY PORTFOLIO	1121191
7/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	17,145,017.71		INVESCO STIC GOVT & AGY PORTFOLIO	1121844
7/14/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(79,998,291.66)		INVESCO STIC GOVT & AGY PORTFOLIO	1122552
7/27/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(13,500,000.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1124174
7/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(19,457,500.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1124415
7/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(100,000,000.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1124807
Sub Total Amount Per Account:			(217,384,835.51)			
MORGAN 692		MORGAN STANLEY GOVT 8302-COUNTY MMF				
7/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	12,249,819.13	21843	MORGAN STANLEY INST LIQUIDITY FUND	1121842
Sub Total Amount Per Account:			12,249,819.13			

**County of Orange
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MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Jul-2021 to 31-Jul-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
MS 740200618		OC Treasurer Extended Fund				
7/6/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	68,000,000.00	21500	MORGAN STANLEY INST LIQUIDITY FUND	1121499
7/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	543,200.00	22177	MORGAN STANLEY INST LIQUIDITY FUND	1122176
7/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(99,997,155.56)	22342	MORGAN STANLEY INST LIQUIDITY FUND	1122341
7/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	26,337,562.19	22939	MORGAN STANLEY INST LIQUIDITY FUND	1122938
7/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	712,850.00	23117	MORGAN STANLEY INST LIQUIDITY FUND	1123116
7/21/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	547,600.00	23465	MORGAN STANLEY INST LIQUIDITY FUND	1123464
7/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	687,628.07	23892	MORGAN STANLEY INST LIQUIDITY FUND	1123891
7/26/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,060,937.50	24033	MORGAN STANLEY INST LIQUIDITY FUND	1124032
Sub Total Amount Per Account:			<u>(2,107,377.80)</u>			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
7/6/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,800.00		NORTHERN TRUST COMPANY	1121508
7/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	62,500.00		NORTHERN TRUST COMPANY	1122763
7/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	28,750.00		NORTHERN TRUST COMPANY	1123120
7/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,888.75		NORTHERN TRUST COMPANY	1123121
7/20/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(183.78)		NORTHERN TRUST COMPANY	1123269
Sub Total Amount Per Account:			<u>124,754.97</u>			
Total Amount :			<u>(227,502,879.06)</u>			

County of Orange Elected Officials

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

Treasury Oversight Committee

Gary Capata
Alisa Backstrom
Frank Davies
Frank Kim
Al Mijares
Richard Rohm
Francine Scinto

County of Orange Departments

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

County Agencies

Civic Center Commission
First 5 Orange County, Children & Families Commission
In-Home Supportive Services
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)