

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



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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: September 16, 2021

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

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

Subject: Treasurer’s Investment Report for the Month Ended August 31, 2021

The Treasurer’s Investment Report for the month ended August 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 22 and 24 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 60 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 1.22 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 August 2021, the job market added 235,000 jobs, and July’s job numbers were revised upward by 11,000 to 1,053,000. The U.S. unemployment rate for August decreased to 5.2% from 5.4% in July. The U.S. Gross Domestic Product second quarter rate was revised up from 6.5% to 6.6%. The Empire State Manufacturing Index decreased to 18.3 in August from 43.0 in July. The Philadelphia Fed Index decreased to 19.4 in August from 21.9 in July. 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 9.5% on a year-over-year basis in July, down from negative 3.5% (revised) in June.

The 10-year Treasury rate increased from 1.24% in July to 1.30% in August. The short-term 90-day T-bill rate decreased from 0.06% in July to 0.04% in August. The rate on the 2-year Treasury note increased from 0.19% in July to 0.20% at the end of August.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net year-to-date yields for fiscal year 2021/2022 are 0.58% and 0.52% for both OCIP and OCEIP respectively. 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 June 2021, July 2021 and August 2021 interest apportionments are expected to be paid September 2021, October 2021 and November 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 3.5% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had no IPS compliance exceptions in the month of August, 2021. On August 12, 2021 the Auditor Controller issued their Review of the Schedule of Assets Held by the County Treasury (Review) as of March 31, 2021. The report stated that they were not aware of any material modifications, except that management has elected to omit disclosures ordinarily included in a financial schedule prepared on the modified cash-basis of accounting, which is consistent with prior Review reports. On August 31, 2021 the Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended March 31, 2021 that stated no compliance exceptions were identified.

CREDIT UPDATE

During August, 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 August 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

	AUGUST 2021	JULY 2021	INCREASE (DECREASE)	NET CHANGE %	AUGUST 2020	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ^{1,2}	\$ 5,105,836,435	\$ 4,866,572,965	\$ 239,263,470	4.92%	\$4,613,411,344	\$ 492,425,091	10.67%
End Of Month Book Value ²	\$ 5,092,069,753	\$ 4,849,549,194	\$ 242,520,559	5.00%	\$4,578,353,288	\$ 513,716,465	11.22%
Monthly Average Balance	\$ 4,912,783,512	\$ 5,284,900,498	\$ (372,116,986)	-7.04%	\$4,495,020,558	\$ 417,762,954	9.29%
Year-To-Date Average Balance	\$ 5,098,842,005	\$ 5,284,900,499	\$ (186,058,494)	-3.52%	\$4,663,059,226	\$ 435,782,779	9.35%
Monthly Accrued Earnings ³	\$ 2,458,681	\$ 2,689,522	\$ (230,842)	-8.58%	\$4,371,738	\$ (1,913,057)	-43.76%
Monthly Net Yield ³	0.517%	0.535%	-0.018%	-3.36%	1.085%	-0.568%	-52.35%
Year-To-Date Net Yield ³	0.526%	0.535%	-0.009%	-1.68%	1.125%	-0.599%	-53.26%
Annual Estimated Gross Yield ³	0.360%	0.360%	0.000%	0.00%	0.802%	-0.442%	-55.11%
Weighted Average Maturity (WAM) ⁴	386	409	(23)	-5.62%	267	119	44.57%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ¹	\$ 5,354,009,152	\$ 5,253,814,782	\$ 100,194,370	1.91%	\$5,063,143,713	\$ 290,865,439	5.74%
End Of Month Book Value	\$ 5,339,607,633	\$ 5,235,978,573	\$ 103,629,060	1.98%	\$5,024,474,145	\$ 315,133,488	6.27%
Monthly Average Balance	\$ 5,204,292,513	\$ 5,186,187,204	\$ 18,105,309	0.35%	\$5,155,840,216	\$ 48,452,297	0.94%
Year-To-Date Average Balance	\$ 5,195,239,859	\$ 5,186,187,204	\$ 9,052,655	0.17%	\$5,170,495,159	\$ 24,744,700	0.48%
Monthly Accrued Earnings ³	\$ 2,601,177	\$ 2,505,158	\$ 96,019	3.83%	\$4,899,319	\$ (2,298,142)	-46.91%
Monthly Net Yield ³	0.520%	0.500%	0.020%	4.00%	1.055%	-0.535%	-50.71%
Year-To-Date Net Yield ³	0.510%	0.500%	0.010%	2.00%	1.073%	-0.563%	-52.46%
Annual Estimated Gross Yield ³	0.360%	0.360%	0.000%	0.00%	0.826%	-0.466%	-56.43%
Weighted Average Maturity (WAM) ⁴	386	398	(12)	-3.02%	268	118	44.03%

¹ Market values provided by Bloomberg and Northern Trust.

² The OCIP End Of Month Market Value and End Of Month Book Value were higher than the prior year primarily due to higher balances for voluntary pool participants, special revenue and capital projects offset by a lower general fund balance.

³ The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields, Year-To-Date Net Yields and Annual Estimated Gross Yields were lower than the prior year primarily due to the five Federal Reserve short-term rate cuts totaling 2.25% since June 2019. The OCIP and OCEIP Annual Estimated Gross Yields for August 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 liquidity is sufficient to cover expected expenditures.

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
 FOR THE MONTH ENDED: August 31, 2021

INVESTMENT STATISTICS - By Investment Pool

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 8/31/2021	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,105,836,435	386	0.589%	0.575%	1.0027
	COST (Capital) \$ 5,093,326,547				
	MONTHLY AVG Balance \$ 4,912,783,512				
	BOOK Value \$ 5,092,069,753				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 5,354,009,152	386	0.582%	0.578%	1.0027
	COST (Capital) \$ 5,340,922,868				
	MONTHLY AVG Balance \$ 5,204,292,513				
	BOOK Value \$ 5,339,607,633				

INVESTMENT STATISTICS - Non-Pooled Investments⁽¹⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST	
Specific Investment			
Funds:	MARKET Value \$ 113,565,411	John Wayne Airport Investment Fund	\$ 53,353,520
283, FVSD, CCCD	COST (Capital) \$ 110,643,197	Fountain Valley School District Fund 40	34,704,859
	MONTHLY AVG Balance \$ 110,440,788	CCCD Series 2017E Bonds	22,584,818
	BOOK Value \$ 110,111,574		
			\$ 110,643,197

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 686,249,635	OCIP	\$ 5,192,569,402
County Cash & Cash Equivalent	99,242,855	OCEIP	5,439,811,002
EXTENDED FUND⁽²⁾	9,018,249,588	Specific Investment Funds	110,643,197
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	16,799,951
Educational Money Market Fund	729,750,192		
Educational Cash & Cash Equivalent	98,888,134		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	110,643,197		
Non-Pooled Cash & Cash Equivalent	16,799,951		
	\$ 10,759,823,552		\$ 10,759,823,552

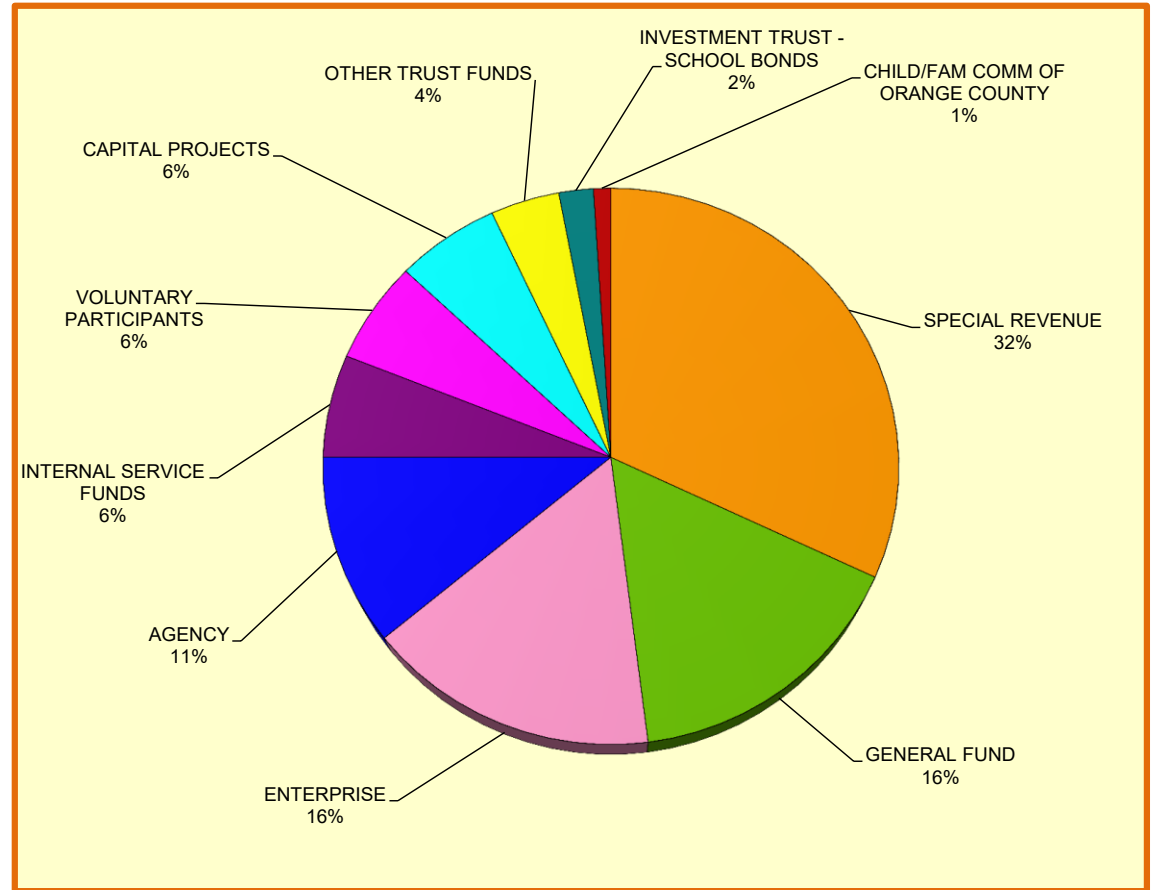
KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.526%	OCIP	386
OCEIP - YTD NET YIELD	0.510%	OCEIP	386
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.041%	JOHN WAYNE AIRPORT WAM	60
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.049%	LGIP WAM (Standard & Poors)	46

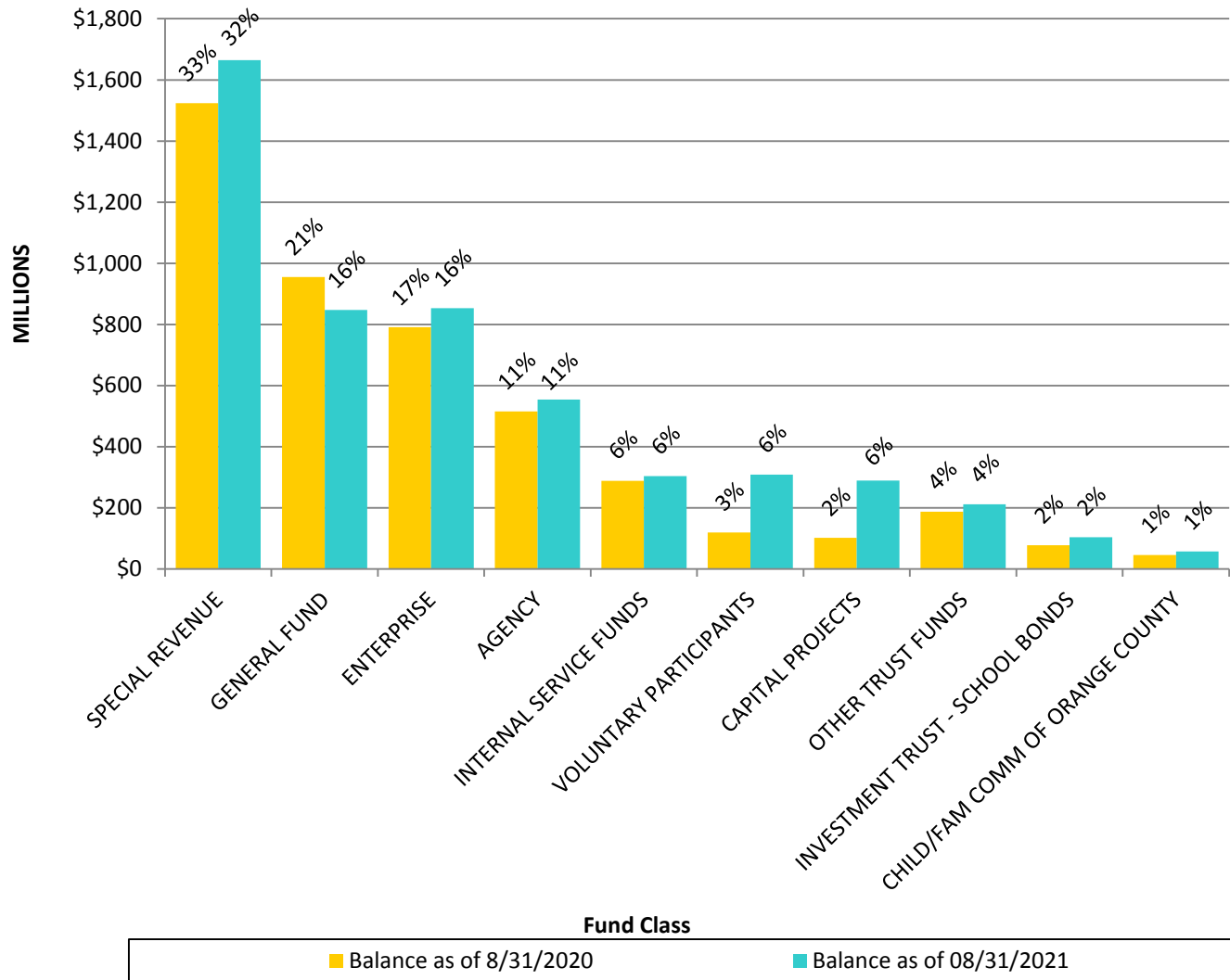
(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,664,417,318
GENERAL FUND	847,391,257
ENTERPRISE	852,686,874
AGENCY	554,297,256
INTERNAL SERVICE FUNDS	303,972,274
VOLUNTARY PARTICIPANTS	308,877,381
CAPITAL PROJECTS	288,978,403
OTHER TRUST FUNDS	211,103,713
INVESTMENT TRUST - SCHOOL BONDS	103,978,016
CHILD/FAM COMM OF ORANGE COUNTY	56,866,910
TOTAL	\$ 5,192,569,402



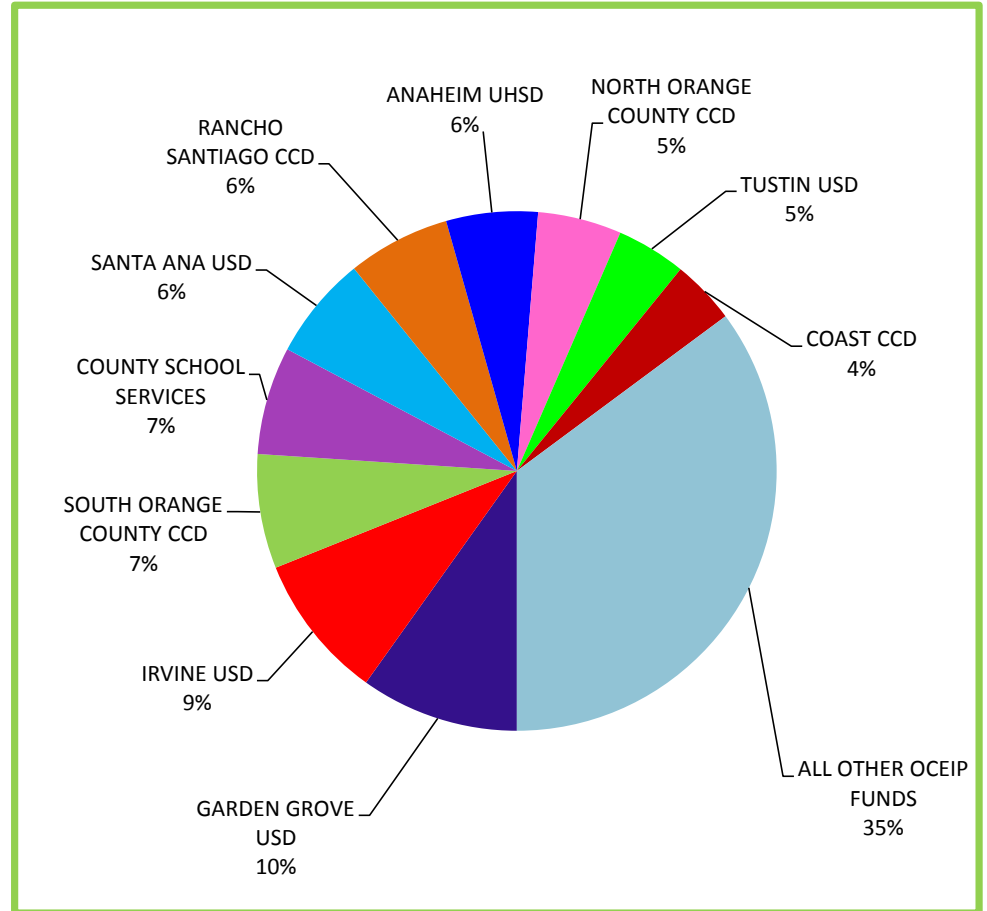
**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF AUGUST 31**



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

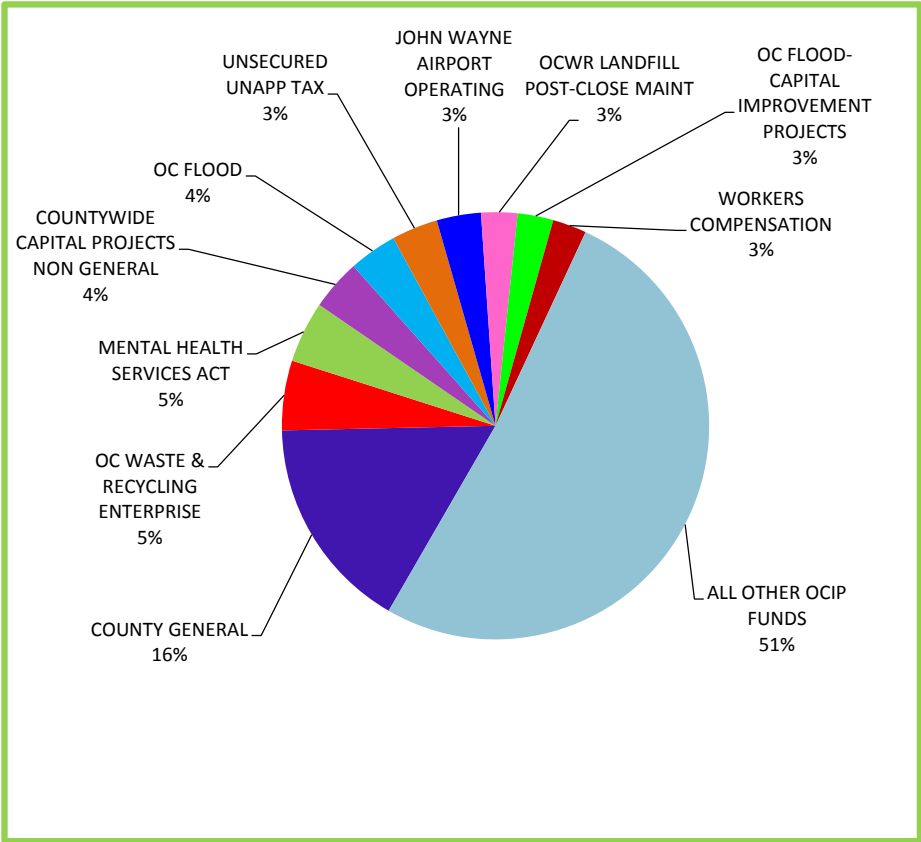
DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 536,299,114 (1)
75	IRVINE USD	493,386,500 (1)
96	SOUTH ORANGE COUNTY CCD	387,000,558
94	COUNTY SCHOOL SERVICES	365,402,032
84	SANTA ANA USD	351,506,324 (1)
92	RANCHO SANTIAGO CCD	347,433,747 (1)
64	ANAHEIM UHSD	310,151,053 (1)
88	NORTH ORANGE COUNTY CCD	283,613,535 (1)
87	TUSTIN USD	235,272,246 (1)
90	COAST CCD	217,390,832 (1)
	ALL OTHER OCEIP FUNDS	1,912,355,061 (1)
	TOTAL	<u>\$ 5,439,811,002</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 847,388,648
299	OC WASTE & RECYCLING ENTERPRISE	\$ 273,997,928
13Y	MENTAL HEALTH SERVICES ACT	\$ 241,002,014
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	\$ 200,297,086
400	OC FLOOD	\$ 188,943,688
674	UNSECURED UNAPP TAX	\$ 181,717,802
280	JOHN WAYNE AIRPORT OPERATING	\$ 173,755,286
279	OCWR LANDFILL POST-CLOSE MAINT	\$ 142,540,708
401	OC FLOOD- CAPITAL IMPROVEMENT PROJECTS	\$ 140,377,164
293	WORKERS COMPENSATION	\$ 133,425,567
	ALL OTHER OCIP FUNDS	\$ 2,669,123,511
TOTAL		\$ 5,192,569,402



ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
 FOR THE MONTH ENDED: August 31, 2021

INVESTMENT STATISTICS - By Investment Pool

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	COST (Capital) \$ 5,340,922,868				
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MONTH END TOTALS

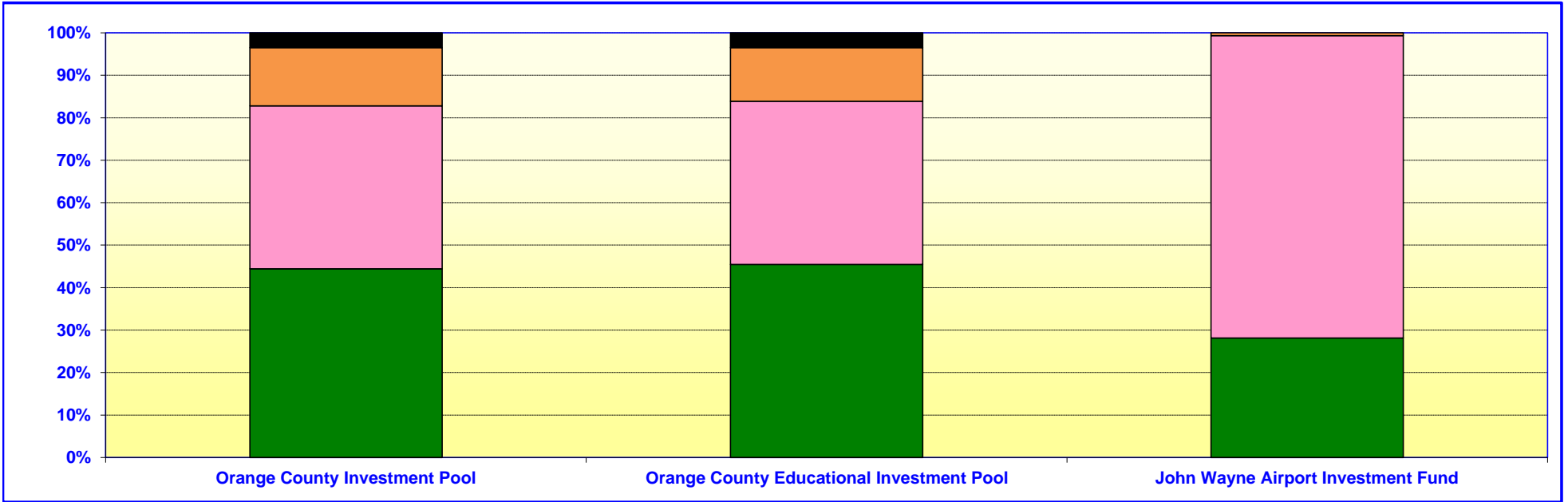
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KEY POOL STATISTICS

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90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.049%	LGIP WAM (Standard & Poors)	46

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

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

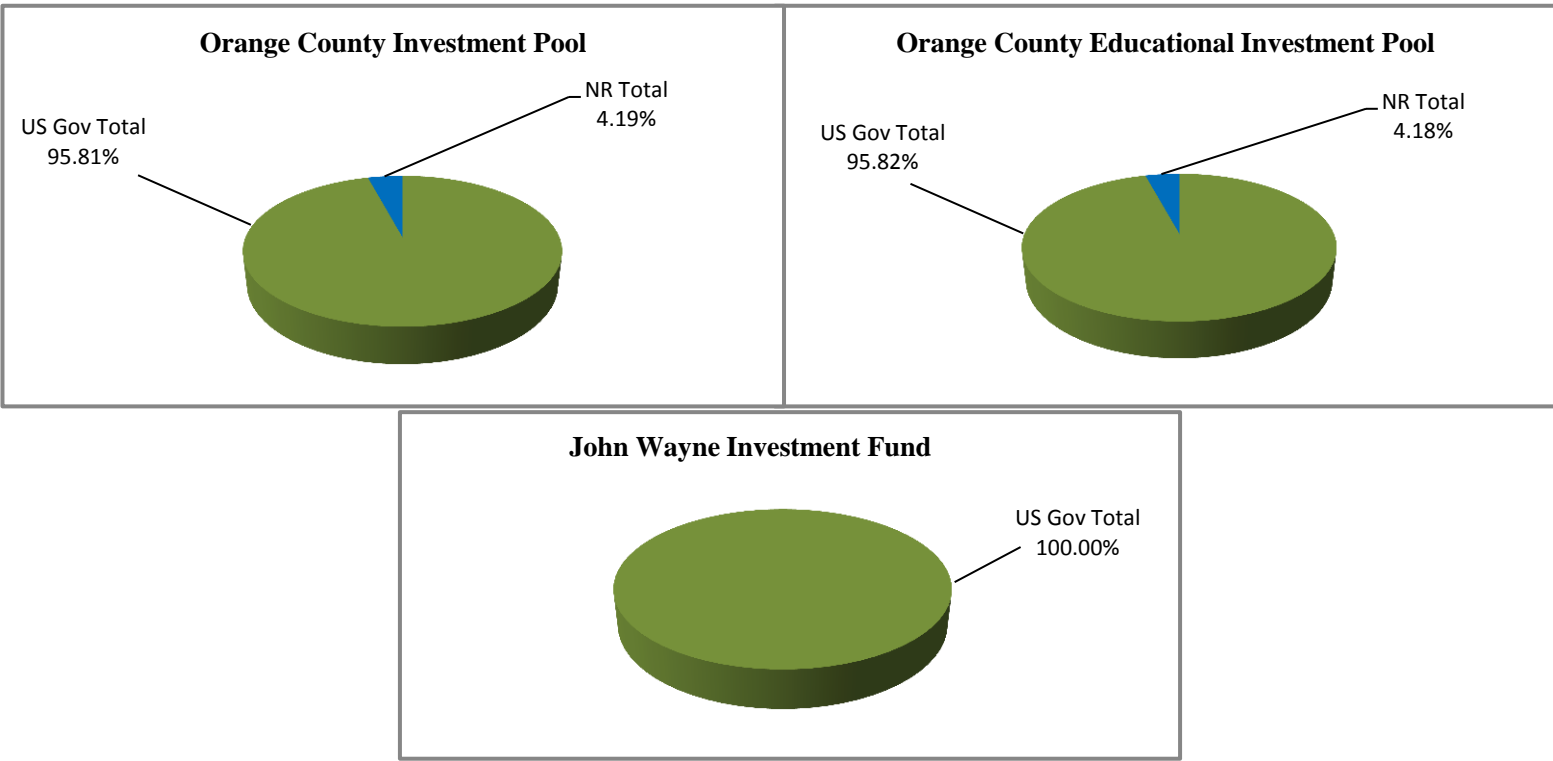


Orange County Investment Pool			
	In Thousands	%	
U. S. GOVERNMENT AGENCIES	\$ 2,252,790	44.12%	
U. S. TREASURIES	1,945,469	38.10%	
MONEY MARKET MUTUAL FUNDS	693,658	13.59%	
MUNICIPAL DEBT	177,686	3.48%	
LOCAL AGENCY INVESTMENT FUND	36,233	0.71%	
	<u>\$ 5,105,836</u>	<u>100.00%</u>	

Orange County Educational Investment Pool			
	In Thousands	%	
U. S. GOVERNMENT AGENCIES	\$ 2,417,759	45.16%	
U. S. TREASURIES	2,042,509	38.15%	
MONEY MARKET MUTUAL FUNDS	669,916	12.51%	
MUNICIPAL DEBT	185,914	3.47%	
LOCAL AGENCY INVESTMENT FUND	37,911	0.71%	
	<u>\$ 5,354,009</u>	<u>100.00%</u>	

John Wayne Airport Investment Fund			
	In Thousands	%	
U. S. GOVERNMENT AGENCIES	\$ 14,999	28.11%	
U. S. TREASURIES	\$ 37,997	71.22%	
MONEY MARKET MUTUAL FUNDS	\$ 359	0.67%	
	<u>\$ 53,355</u>	<u>100.00%</u>	

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE
 August 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

August 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 (AGPXX)	AAAm	Aaa-mf	AAAmf			
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (FGTXX)	AAAm	Aaa-mf	NR			
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (MVRXX)	AAAm	Aaa-mf	AAAmf			
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO (NTPXX)	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.

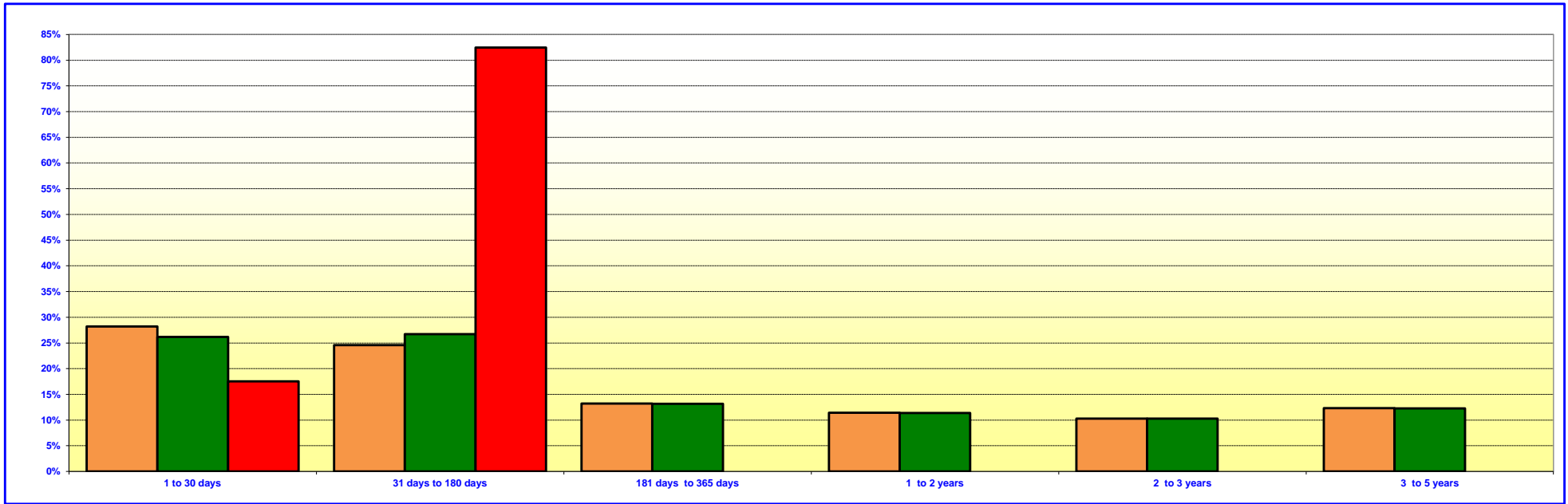
**** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

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

During August, 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**

August 31, 2021



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,436,644	28.18%
31 TO 180 DAYS		1,253,809	24.60%
181 TO 365 DAYS		672,553	13.19%
1 YEAR TO 2 YEARS		582,514	11.43%
2 YEARS TO 3 YEARS		524,906	10.30%
3 YEARS TO 5 YEARS		627,033	12.30%
TOTAL	\$	5,097,459	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,399,154	26.18%
31 TO 180 DAYS		1,427,611	26.72%
181 TO 365 DAYS		703,699	13.16%
1 YEAR TO 2 YEARS		609,491	11.40%
2 YEARS TO 3 YEARS		549,214	10.27%
3 YEARS TO 5 YEARS		656,072	12.27%
TOTAL	\$	5,345,241	100.00%

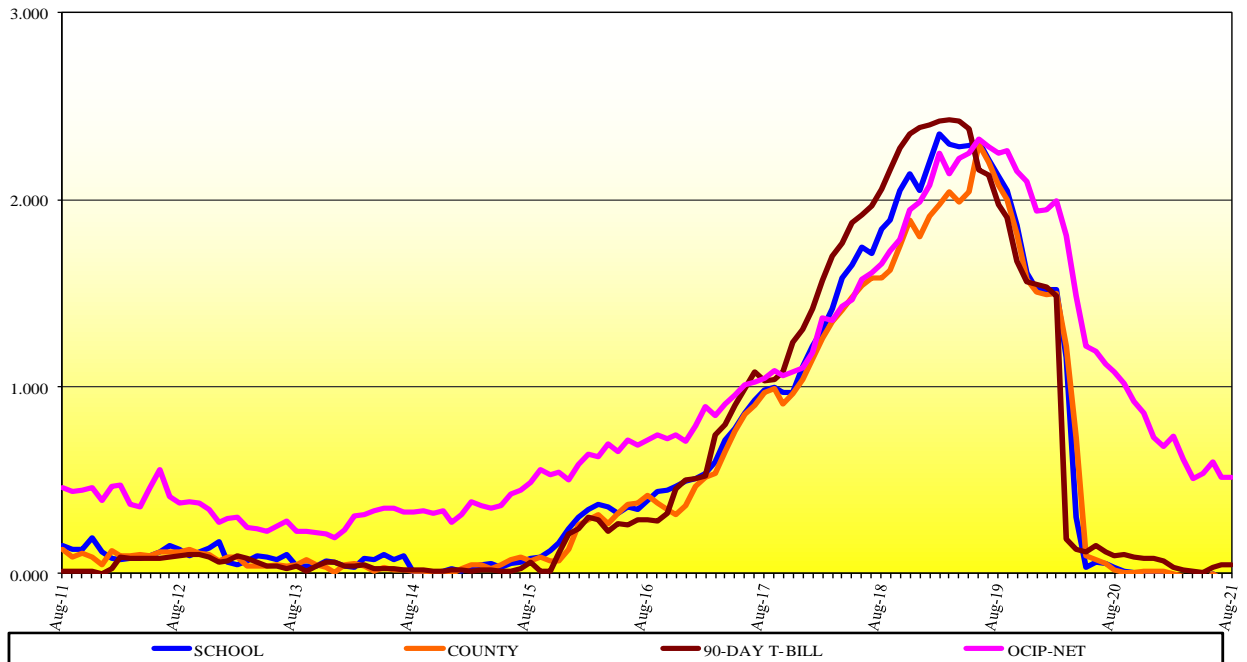
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	9,359	17.54%
31 TO 180 DAYS		44,000	82.46%
TOTAL	\$	53,359	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 08/31/2021, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

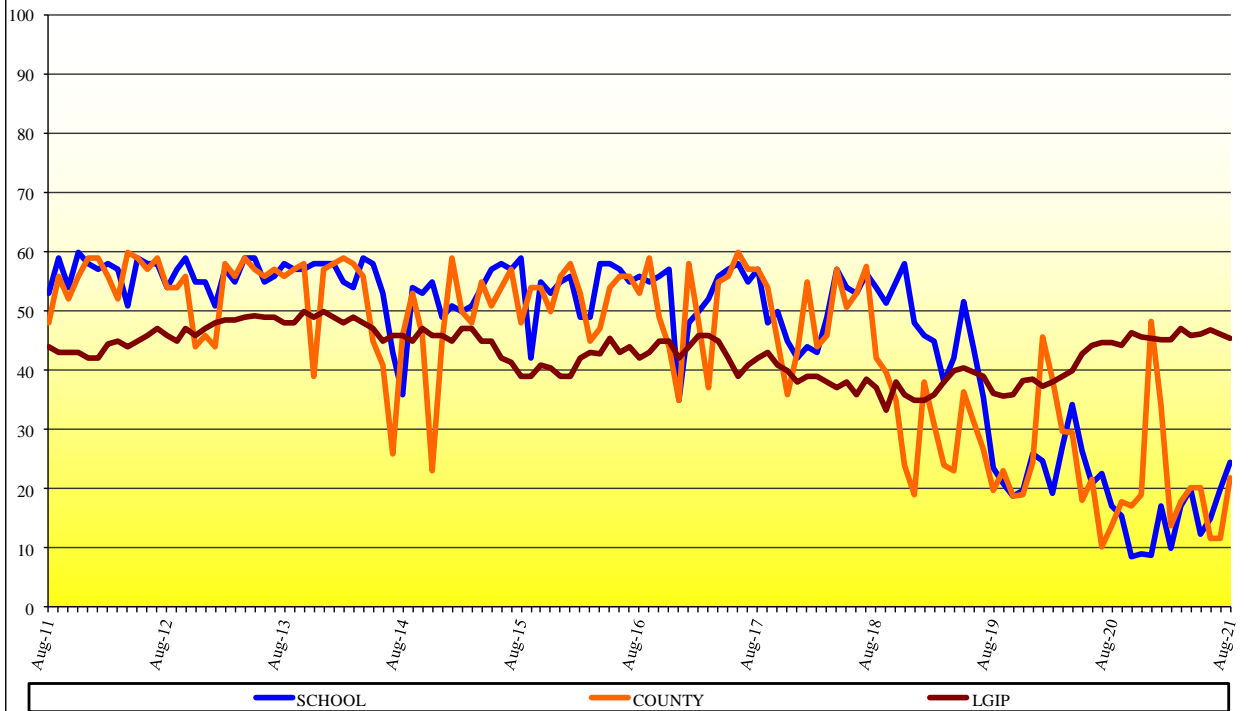
**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)**

For The Period August 2011 to August 2021



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

For The Period August 2011 to August 2021



ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

September 1, 2020 - August 31, 2021

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month August 2021</i>				
OCCMMF	\$ 686,258,831	\$ 14,485	0.034%	22
OCEMMF	\$ 729,756,866	\$ 18,168	0.036%	24
Extended Fund	\$ 9,043,829,890	\$ 5,027,206	0.657%	443
<i>July 2021</i>				
OCCMMF	\$ 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>				
OCCMMF	\$ 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>				
OCCMMF	\$ 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>				
OCCMMF	\$ 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>				
OCCMMF	\$ 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>				
OCCMMF	\$ 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>				
OCCMMF	\$ 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>				
OCCMMF	\$ 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>				
OCCMMF	\$ 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>				
OCCMMF	\$ 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>				
OCCMMF	\$ 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
Fiscal Year July 1, 2021 - June 30, 2022				
	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCCIP	\$ 4,986,204,700	\$ 5,148,203	0.584%	397
OCEIP	\$ 5,303,911,967	\$ 5,106,336	0.568%	392

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING FEBRUARY 28, 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 February 28, 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
August 2021 - Ending Cash				\$ 99,242,855
September	\$ 894,977,283	\$ 669,137,547	\$ 467,931,152	1,195,426,533
October	385,573,917	1,198,265,640	616,771,357	2,162,494,733
November	261,679,648	1,482,309,919	1,351,973,899	2,554,510,401
December	170,226,240	2,707,945,038	1,958,568,857	3,474,112,822
January	436,097,822	557,094,463	1,053,472,213	3,413,832,894
February	84,558,800	735,232,526	719,413,483	3,514,210,737

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
August 2021 - Ending Cash				\$ 98,888,134
September	\$ 812,337,784	\$ 475,291,501	\$ 657,140,572	729,376,847
October	571,483,561	394,637,518	796,109,583	899,388,343
November	221,482,727	874,098,757	694,977,831	1,299,991,996
December	178,109,573	1,629,671,174	454,650,256	2,653,122,487
January	456,293,911	464,508,600	1,083,059,153	2,490,865,845
February	88,474,795	454,462,865	703,605,413	2,330,198,092

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

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 10,430,822,793
Cash Receipts:	
County	635,484,430
School and Community College Districts	772,129,284
Total Cash Receipts	1,407,613,714
Cash Disbursements:	
County	425,696,358
School and Community College Districts	635,615,481
Total Cash Disbursements	1,061,311,839
Net Change in Cost Value of Pooled Assets	346,301,875
Net Increase in Non-Pooled Investments	90,976
Net Decrease in Non-Pooled Cash	(17,392,092)
Treasurer's Accountability at the End of the Period:	\$ 10,759,823,552
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 5,093,326,547
Orange County Educational Investment Pool	5,340,922,868
Total Pooled Investments	10,434,249,415
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	53,353,520
Non-Pooled Investments - Fountain Valley School District Fund 40	34,704,859
Non-Pooled Investments - CCCD Series 2017E Bonds	22,584,818
Total Non-Pooled Investments	110,643,197
Cash and Cash Equivalent:	
Cash in banks - County	99,209,750
Cash in banks - Schools	98,888,134
Cash in banks - OC Sheriff	12,255,711
Cash in banks - John Wayne Airport	4,544,240
Cash - Other	33,105
Total Cash	214,930,940
Total Assets in the Treasury at the End of the Period:	\$ 10,759,823,552

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
August 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 completed and June 30, 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 completed and June 30, 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 active approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	FY 21/22 identified one compliance exception as of August 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
August 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	\$ 389,982,985	56.83%	\$ 3,183,009,076	35.20%	\$ 414,986,493	56.87%	\$ 37,997,414	71.22%
100%	U.S. Government Agency Securities	227,519,420	33.15%	4,144,334,509	45.82%	298,696,092	40.93%	14,999,170	28.11%
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)	68,756,426	10.02%	1,278,742,798	14.14%	16,074,281	2.20%	358,832	0.67%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 686,258,831	100.00%	\$ 9,043,829,890	100.00%	\$ 729,756,866	100.00%	\$ 53,355,416	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits				
20%	Issuer Limit	Yes	Yes	Yes	Yes
100%	MMMFs, JPA, Repurchase Agreements ⁽³⁾	Yes	Yes	Yes	Yes
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes	Yes ⁽⁴⁾	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/21.93	N/A	Yes/24.38	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/59.73
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.22	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/62	N/A	Yes/45	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/114
	Final Maturity - Extended Fund	N/A	Yes/1614	N/A	N/A
A-1/≥ AA ⁽²⁾	Rating Limits				
A-1/≥ AA ⁽²⁾	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
Approved Issuer List	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Broker/Dealer List	Authorized Issuer	Yes	Yes	Yes	Yes
>0.9975	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
	Net Asset Value - Money Market Fund and JWA	Yes/1.0000	N/A	Yes/1.0000	Yes/1.0000

- (1) All investments are marked to market in compliance with the IPS and market values are provided by Bloomberg Professional Services and Northern Trust.
(2) Excludes US Government Debt and municipal debt issued by the County of Orange, California, per the 2020 IPS policy approved by the Board of Supervisors on November 17, 2020 effective on January 1, 2021.
(3) IPS requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.
(4) Rating Agency requirements limit the investments in U.S. Government Agency Securities to 33% for the two Money Market Funds. Securities maturing in less than 30 days are excluded from this calculation.
(5) Duration is a modified duration, which does not take into consideration all embedded options such as callable bonds.

Note: Compliance exceptions, if any, are noted by red shading for the specific IPS guideline and investment pool.

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended August 31, 2021**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds

As of 31-Aug-2021

Run Date: 09-Sep-2021 09:49:46 AM
Print Date: 09-Sep-2021
As at date: 09-Sep-2021

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* Market values provided by Bloomberg & Northern Trust

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															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	9/1/21			AAAm	Aaa-mf	NR	12,322,752.24		0.0260	12,322,752.24			12,322,752.24	12,322,752.24	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	9/1/21			AAAm	Aaa-mf	AAAmf	14,241,738.80		0.0259	14,241,738.80			14,241,738.80	14,241,738.80	0.00
GOLDMAN SACHS - COUNTY MMF															
	9/1/21			AAAm	Aaa-mf	NR	42,191,935.32		0.0261	42,191,935.32			42,191,935.32	42,191,935.32	0.00
Subtotal for FUNDS:							68,756,426.36		0.0260	68,756,426.36			68,756,426.36	68,756,426.36	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1135425	8/6/21	9/3/21	313385LF1	A-1+	P-1	NR	17,000,000.00		0.0350	16,999,537.22	0.00	429.72	16,999,966.94	16,999,962.26	(4.68)
FHLB DISC CORP / BARCLAY CAPITAL															
1136247	8/12/21	9/3/21	313385LF1	A-1+	P-1	NR	50,000,000.00		0.0350	49,998,930.56	0.00	972.22	49,999,902.78	49,999,889.00	(13.78)
FHLB DISC CORP / BNY Mellon Capital Market															
1136628	8/13/21	9/3/21	313385LF1	A-1+	P-1	NR	6,000,000.00		0.0350	5,999,877.50	0.00	110.83	5,999,988.33	5,999,986.68	(1.65)
FHLB DISC CORP / BARCLAY CAPITAL															
1136629	8/13/21	9/3/21	313385LF1	A-1+	P-1	NR	19,716,000.00		0.0350	19,715,597.47	0.00	364.19	19,715,961.66	19,715,956.23	(5.43)
FHLB DISC CORP / FTN FINANCIAL															
1136858	8/17/21	9/7/21	313385LK0	A-1+	P-1	NR	50,000,000.00		0.0250	49,999,270.83	0.00	520.84	49,999,791.67	49,999,666.50	(125.17)
FHLB DISC CORP / BNY Mellon Capital Market															
1136627	8/13/21	9/10/21	313385LN4	A-1+	P-1	NR	50,000,000.00		0.0370	49,998,561.11	0.00	976.39	49,999,537.50	49,999,500.00	(37.50)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1137393	8/19/21	9/15/21	313385LT1	A-1+	P-1	NR	34,805,000.00		0.0330	34,804,138.58	0.00	414.76	34,804,553.34	34,804,458.78	(94.56)
Subtotal for DISCOUNT NOTES:							227,521,000.00	0.0000	0.0329	227,515,913.27	0.00	3,788.95	227,519,702.22	227,519,419.45	(282.77)
Subtotal for GOVERNMENT AGENCY:							227,521,000.00		0.0329	227,515,913.27	0.00	3,788.95	227,519,702.22	227,519,419.45	(282.77)
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1137392	8/19/21	10/15/21	912796ZB8	AA+	Aaa	AAA	50,000,000.00		0.0500	49,996,041.67	0.00	902.78	49,996,041.67	49,997,562.50	1,520.83
US TREASURY N/B / DEUTSCHE															
1138348	8/26/21	11/1/21	912796ZC6	AA+	Aaa	AAA	50,000,000.00		0.0575	49,994,649.31	0.00	479.17	49,994,649.31	49,995,479.00	829.69
Subtotal for CASH MANAGEMENT BILL:							100,000,000.00	0.0000	0.0538	99,990,690.98	0.00	1,381.95	99,990,690.98	99,993,041.50	2,350.52
TREASURY BILL															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds

As of 31-Aug-2021

Run Date: 09-Sep-2021 09:49:46 AM
Print Date: 09-Sep-2021
As at date: 09-Sep-2021

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / MORGAN STANLEY															
1134832	8/2/21	9/2/21	912796D63	AA+	Aaa	AAA	30,000,000.00		0.0355	29,999,082.92	0.00	887.50	29,999,082.92	29,999,962.50	879.58
US TREASURY N/B / BNY Mellon Capital Market															
1135716	8/9/21	9/2/21	912796D63	AA+	Aaa	AAA	30,000,000.00		0.0350	29,999,300.00	0.00	670.83	29,999,300.00	29,999,962.50	662.50
US TREASURY N/B / DEUTSCHE															
1137803	8/24/21	9/7/21	912796L23	AA+	Aaa	AAA	30,000,000.00		0.0245	29,999,714.17	0.00	163.33	29,999,714.17	29,999,839.50	125.33
US TREASURY N/B / DEUTSCHE															
1135888	8/10/21	9/9/21	9127964L0	AA+	Aaa	AAA	50,000,000.00		0.0375	49,998,437.50	0.00	1,145.83	49,998,437.50	49,999,547.00	1,109.50
US TREASURY N/B / BNP PARIBAS															
1137389	8/19/21	9/30/21	912796F61	AA+	Aaa	AAA	50,000,000.00		0.0360	49,997,900.00	0.00	650.00	49,997,900.00	49,998,646.00	746.00
US TREASURY N/B / JEFFERIES & COMPANY															
1138761	8/31/21	10/26/21	912796M55	AA+	Aaa	AAA	50,000,000.00		0.0480	49,996,266.67	0.00	66.67	49,996,266.67	49,996,014.00	(252.67)
US TREASURY N/B / JP MORGAN CHASE & CO															
1138551	8/30/21	10/28/21	912796G78	AA+	Aaa	AAA	50,000,000.00		0.0500	49,995,902.78	0.00	138.89	49,995,902.78	49,995,972.00	69.22
Subtotal for TREASURY BILL:							290,000,000.00	0.0000	0.0394	289,986,604.04	0.00	3,723.05	289,986,604.04	289,989,943.50	3,339.46
Subtotal for U. S. TREASURIES:							390,000,000.00		0.0431	389,977,295.02	0.00	5,105.00	389,977,295.02	389,982,985.00	5,689.98
Total County Money Mkt Fnd :							686,277,426.36		0.0380	686,249,634.65	0.00	8,893.95	686,253,423.60	686,258,830.81	5,407.21
Net Asset Value (NAV):														1.000008	
<u>Educational Money Mkt Fnd</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	9/1/21		AAAm	Aaa-mf	AAAmf		427,767.39		0.0259	427,767.39			427,767.39	427,767.39	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	9/1/21		AAAm	Aaa-mf	NR		2,049,542.29		0.0260	2,049,542.29			2,049,542.29	2,049,542.29	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	9/1/21		AAAm	Aaa-mf	NR		13,596,971.16		0.0261	13,596,971.16			13,596,971.16	13,596,971.16	0.00
Subtotal for FUNDS:							16,074,280.84		0.0261	16,074,280.84			16,074,280.84	16,074,280.84	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
1136246	8/12/21	9/3/21	313385LF1	A-1+	P-1	NR	13,700,000.00		0.0350	13,699,706.97	0.00	266.39	13,699,973.36	13,699,969.59	(3.77)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BARCLAY CAPITAL															
1136217	8/11/21	9/9/21	313385LM6	A-1+	P-1	NR	50,000,000.00		0.0400	49,998,388.89	0.00	1,166.67	49,999,555.56	49,999,555.50	(0.06)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1136857	8/17/21	9/10/21	313385LN4	A-1+	P-1	NR	25,000,000.00		0.0350	24,999,416.67	0.00	364.58	24,999,781.25	24,999,750.00	(31.25)
FHLB DISC CORP / BNY Mellon Capital Market															
1137394	8/19/21	9/10/21	313385LN4	A-1+	P-1	NR	50,000,000.00		0.0300	49,999,083.33	0.00	541.67	49,999,625.00	49,999,500.00	(125.00)
FHLB DISC CORP / BARCLAY CAPITAL															
1138362	8/26/21	9/10/21	313385LN4	A-1+	P-1	NR	25,000,000.00		0.0250	24,999,739.58	0.00	104.17	24,999,843.75	24,999,750.00	(93.75)
FHLB DISC CORP / Mizuho Securities USA Inc															
1137390	8/19/21	9/14/21	313385LS3	A-1+	P-1	NR	50,000,000.00		0.0300	49,998,916.67	0.00	541.67	49,999,458.34	49,999,278.00	(180.34)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1137204	8/18/21	9/15/21	313385LT1	A-1+	P-1	NR	35,000,000.00		0.0330	34,999,101.67	0.00	449.17	34,999,550.84	34,999,455.75	(95.09)
FHLB DISC CORP / Mizuho Securities USA Inc															
1137932	8/25/21	9/22/21	313385MA1	A-1+	P-1	NR	50,000,000.00		0.0300	49,998,833.33	0.00	291.67	49,999,125.00	49,998,833.50	(291.50)
Subtotal for DISCOUNT NOTES:							298,700,000.00	0.0000	0.0323	298,693,187.11	0.00	3,725.99	298,696,913.10	298,696,092.34	(820.76)
Subtotal for GOVERNMENT AGENCY:							298,700,000.00		0.0323	298,693,187.11	0.00	3,725.99	298,696,913.10	298,696,092.34	(820.76)
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / JP MORGAN CHASE															
1138498	8/27/21	10/15/21	912796ZB8	AA+	Aaa	AAA	50,000,000.00		0.0350	49,997,618.06	0.00	243.06	49,997,618.06	49,997,562.50	(55.56)
Subtotal for CASH MANAGEMENT BILL:							50,000,000.00	0.0000	0.0350	49,997,618.06	0.00	243.06	49,997,618.06	49,997,562.50	(55.56)
TREASURY BILL															
US TREASURY N/B / BARCLAY CAPITAL															
1134090	7/28/21	9/2/21	912796D63	AA+	Aaa	AAA	30,000,000.00		0.0375	29,998,875.00	0.00	1,093.75	29,998,875.00	29,999,962.50	1,087.50
US TREASURY N/B / BARCLAY CAPITAL															
1134318	7/29/21	9/9/21	9127964L0	AA+	Aaa	AAA	30,000,000.00		0.0350	29,998,775.00	0.00	991.67	29,998,775.00	29,999,728.20	953.20
US TREASURY N/B / DEUTSCHE															
1137801	8/24/21	9/21/21	912796L49	AA+	Aaa	AAA	30,000,000.00		0.0270	29,999,370.00	0.00	180.00	29,999,370.00	29,999,300.10	(69.90)
US TREASURY N/B / BARCLAY CAPITAL															
1137800	8/24/21	10/5/21	912796M22	AA+	Aaa	AAA	50,000,000.00		0.0350	49,997,958.33	0.00	388.89	49,997,958.33	49,998,481.00	522.67
US TREASURY N/B / BARCLAY CAPITAL															
1138350	8/26/21	10/5/21	912796M22	AA+	Aaa	AAA	50,000,000.00		0.0350	49,998,055.56	0.00	291.67	49,998,055.56	49,998,481.00	425.44

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNY Mellon Capital Market															
1137799	8/24/21	10/7/21	9127964V8	AA+	Aaa	AAA	20,000,000.00		0.0335	19,999,181.11	0.00	148.89	19,999,181.11	19,999,306.20	125.09
US TREASURY N/B / BNY Mellon Capital Market															
1137802	8/24/21	10/12/21	912796M30	AA+	Aaa	AAA	30,000,000.00		0.0330	29,998,652.50	0.00	220.00	29,998,652.50	29,998,775.10	122.60
US TREASURY N/B / MORGAN STANLEY															
1138351	8/26/21	10/12/21	912796M30	AA+	Aaa	AAA	50,000,000.00		0.0355	49,997,682.64	0.00	295.83	49,997,682.64	49,997,958.50	275.86
US TREASURY N/B / MORGAN STANLEY															
1138352	8/26/21	10/12/21	912796M30	AA+	Aaa	AAA	25,000,000.00		0.0370	24,998,792.36	0.00	154.17	24,998,792.36	24,998,979.25	186.89
US TREASURY N/B / BARCLAY CAPITAL															
1138497	8/27/21	10/12/21	912796M30	AA+	Aaa	AAA	50,000,000.00		0.0350	49,997,763.89	0.00	243.06	49,997,763.89	49,997,958.50	194.61
Subtotal for TREASURY BILL:							365,000,000.00	0.0000	0.0345	364,985,106.39	0.00	4,007.93	364,985,106.39	364,988,930.35	3,823.96
Subtotal for U. S. TREASURIES:							415,000,000.00		0.0346	414,982,724.45	0.00	4,250.99	414,982,724.45	414,986,492.85	3,768.40
Total Educational Money Mkt Fnd :							729,774,280.84		0.0334	729,750,192.40	0.00	7,976.98	729,753,918.39	729,756,866.03	2,947.64
Net Asset Value (NAV):														1.000004	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
		9/1/21				NR	74,143,506.68		0.2210	74,143,506.68			74,143,506.68	74,143,506.68	0.00
OC Treasurer X FUND MMF															
		9/1/21				NR	517,508,181.64		0.0259	517,508,181.64			517,508,181.64	517,508,181.64	0.00
OC Treasurer Extended Fund															
		9/1/21				NR	761,234,615.93		0.0260	761,234,615.93			761,234,615.93	761,234,615.93	0.00
Subtotal for FUNDS:							1,352,886,304.25		0.0366	1,352,886,304.25			1,352,886,304.25	1,352,886,304.25	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	14,097.22	49,999,436.11	49,999,611.00	174.89
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	2,638.89	49,999,340.28	49,998,944.50	(395.78)
FHLB DISC CORP / BNY Mellon Capital Market															
1120144	6/25/21	9/24/21	313385MC7	A-1+	P-1	NR	50,000,000.00		0.0500	49,993,680.56	0.00	4,722.22	49,998,402.78	49,998,722.50	319.72

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
1120786	6/30/21	9/29/21	313385MH6	A-1+	P-1	NR	25,000,000.00		0.0450	24,997,156.25	0.00	1,968.75	24,999,125.00	24,999,222.50	97.50
FHLB DISC CORP / Mizuho Securities USA Inc															
1120787	6/30/21	9/29/21	313385MH6	A-1+	P-1	NR	46,000,000.00		0.0450	45,994,767.50	0.00	3,622.50	45,998,390.00	45,998,569.40	179.40
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	1,061.11	19,292,228.28	19,291,070.89	(1,157.39)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137641	8/23/21	1/7/22	313385RM0	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,388.89	0.00	500.00	49,992,888.89	49,991,114.00	(1,774.89)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137642	8/23/21	1/7/22	313385RM0	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,388.89	0.00	500.00	49,992,888.89	49,991,114.00	(1,774.89)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137930	8/25/21	1/10/22	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,333.33	0.00	388.89	49,992,722.22	49,990,906.00	(1,816.22)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137931	8/25/21	1/10/22	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,333.33	0.00	388.89	49,992,722.22	49,990,906.00	(1,816.22)
FHLB DISC CORP / Mizuho Securities USA Inc															
1138549	8/30/21	1/10/22	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0450	49,991,687.50	0.00	125.00	49,991,812.50	49,990,906.00	(906.50)
FHLB DISC CORP / Mizuho Securities USA Inc															
1138550	8/30/21	1/10/22	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0450	49,991,687.50	0.00	125.00	49,991,812.50	49,990,906.00	(906.50)
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	8,711.11	19,993,777.78	19,996,112.40	2,334.62
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1135039	8/4/21	2/2/22	313385SP2	A-1+	P-1	NR	20,000,000.00		0.0500	19,994,944.44	0.00	777.78	19,995,722.22	19,995,723.80	1.58
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1106453	3/17/21	3/17/22	313385UJ3	A-1+	P-1	NR	50,000,000.00		0.0700	49,964,513.89	0.00	16,333.33	49,980,847.22	49,986,418.50	5,571.28
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	7,211.11	39,984,966.67	39,983,769.20	(1,197.47)
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	8,937.50	49,981,131.94	49,979,630.00	(1,501.94)
Subtotal for DISCOUNT NOTES:							720,293,000.00	0.0000	0.0469	720,106,106.20	0.00	72,109.30	720,178,215.50	720,173,646.69	(4,568.81)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / MORGAN STANLEY _1															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	(19,825.07)	356,250.00	25,000,174.93	25,018,375.00	18,200.07
FED HM LN BK BD / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1013372	5/6/19	9/10/21	313378JP7	AA+	Aaa	NR	33,140,000.00	2.3750	2.2860	33,206,445.70	(65,737.16)	373,860.63	33,140,708.54	33,158,889.80	18,181.26
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	(226,278.65)	164,931.88	14,622,816.75	14,628,333.40	5,516.65
FED FARM CR BK / RBC															
1034408	9/17/19	9/17/21	3133EK67	AA+	Aaa	AAA	28,750,000.00	1.6250	1.6826	28,717,592.14	31,687.69	212,829.86	28,749,279.83	28,769,262.50	19,982.67
FED FARM CR BK / BNY Mellon Capital Market															
1034409	9/17/19	9/17/21	3133EK67	AA+	Aaa	AAA	28,750,000.00	1.6250	1.6826	28,717,592.14	31,687.69	212,829.86	28,749,279.83	28,769,262.50	19,982.67
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	17,448.98	17,000.00	1,999,448.98	2,003,720.00	4,271.02
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	(290,651.10)	155,606.00	28,312,277.98	28,329,203.98	16,926.00
FED HM LN BK BD / BARCLAYS CAPITAL															
981584	10/12/18	10/12/21	3130AF589	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	25,012.96	463,333.33	39,999,012.96	40,134,800.00	135,787.04
FED HM LN BK BD / CASTLE OAK SECURITIES															
981585	10/12/18	10/12/21	3130AF589	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	4,689.93	86,875.00	7,499,814.93	7,525,275.00	25,460.07
FED HM LN BK BD / JP MORGAN CHASE & CO															
981586	10/12/18	10/12/21	3130AF589	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	4,689.93	86,875.00	7,499,814.93	7,525,275.00	25,460.07
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	7,892.89	110,000.00	9,999,632.89	10,038,300.00	38,667.11
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	10,358.22	220,000.00	19,999,518.22	20,076,600.00	77,081.78
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	3,018.45	22,550.00	2,049,859.20	2,057,851.50	7,992.30
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	(59,750.94)	440,000.00	40,002,809.06	40,153,200.00	150,390.94
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	27,944.44	224,513.89	24,997,944.44	25,151,875.00	153,930.56
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1043058	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	30,000,000.00	1.6250	1.7109	29,948,700.00	45,826.13	138,125.00	29,994,526.13	30,101,850.00	107,323.87
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	36,660.90	110,500.00	23,995,620.90	24,081,480.00	85,859.10
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	31,034.08	105,117.19	16,246,909.08	16,373,662.50	29 126,753.42

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	25,856.92	64,687.50	9,997,416.92	10,076,100.00	78,683.08
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	37,962.89	90,336.10	13,961,207.54	14,071,273.65	110,066.11
FED HM LN BK BD / MORGAN STANLEY _1															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	53,095.78	129,375.00	19,994,695.78	20,152,200.00	157,504.22
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	(203,697.64)	200,531.25	31,021,362.36	31,235,910.00	214,547.64
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	(67,075.93)	54,978.75	8,152,125.02	8,210,852.33	58,727.31
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	(16,916.73)	30,062.81	5,091,814.47	5,125,706.35	33,891.88
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	(670,813.39)	111,937.50	10,041,854.11	10,085,021.50	43,167.39
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	30,279.68	143,888.89	24,996,704.68	25,199,125.00	202,420.32
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	(59,659.98)	92,088.89	16,006,692.02	16,127,440.00	120,747.98
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	13,747.50	48,072.92	14,997,547.50	15,071,925.00	74,377.50
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	5,499.00	19,229.17	5,999,019.00	6,028,770.00	29,751.00
FED HM LN BK BD / DEUTSCHE															
1120145	6/25/21	12/23/21	3130AM2T2	AA+	Aaa	NR	50,000,000.00	0.0500	0.0525	49,999,163.50	310.16	4,583.34	49,999,473.66	49,997,869.00	(1,604.66)
FED FARM CR BK / MORGAN STANLEY _1															
1062114	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	28,202,000.00	1.6250	0.6630	28,683,564.66	(394,823.20)	81,472.44	28,288,741.46	28,341,176.87	52,435.41
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	(265,301.22)	54,117.56	18,791,285.88	18,825,447.36	34,161.48
FED FARM CR BK / FTN FINANCIAL															
1040769	10/28/19	12/28/21	3133EK3V6	AA+	Aaa	AAA	20,000,000.00	1.6000	1.6220	19,990,800.00	7,820.00	56,000.00	19,998,620.00	20,101,600.00	102,980.00
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	13,924.47	80,208.33	21,998,084.47	22,203,170.00	205,085.53
FED FARM CR BK / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	24,876.84	43,477.78	13,996,358.84	14,131,810.00	135,451.16
FED FARM CR BK / BNY Mellon Capital Market															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(1,385.08)	32,918.89	10,600,204.92	10,699,799.00	99,594.08
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	89,860.91	26,588.33	41,976,460.91	42,066,360.00	89,899.09
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	(45,421.57)	88,888.89	50,011,078.43	50,291,750.00	280,671.57
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	(16,760.56)	32,800.00	18,454,087.94	18,557,655.75	103,567.81
FED FARM CR BK / CASTLE OAK SECURITIES															
984598	10/31/18	1/24/22	3133EJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(6,139.29)	30,833.33	10,000,860.71	10,116,550.00	115,689.29
FED FARM CR BK / CASTLE OAK SECURITIES															
984604	10/31/18	1/24/22	3133EJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(30,696.47)	154,166.67	50,004,303.53	50,582,750.00	578,446.47
FED FARM CR BK / CASTLE OAK SECURITIES															
985277	11/5/18	1/24/22	3133EJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	5,785.68	30,833.33	9,999,185.68	10,116,550.00	117,364.32
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	3,673.17	42,625.00	29,999,057.67	30,182,550.00	183,492.33
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	(32,435.15)	56,833.33	40,008,364.85	40,243,400.00	235,035.15
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	9,458.75	0.00	14,998,108.25	15,182,025.00	183,916.75
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	(66.97)	50,173.61	4,250,013.78	4,304,697.50	54,683.72
FED HM LN BK BD / MORGAN STANLEY _1															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	6,009.01	295,138.89	24,998,759.01	25,321,750.00	322,990.99
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	2,071.30	118,055.56	9,999,571.30	10,128,700.00	129,128.70
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	(59,906.89)	118,055.56	10,013,053.11	10,128,700.00	115,646.89
FED HM LN BK BD / MORGAN STANLEY _1															
1007768	4/1/19	3/11/22	313378WG2	AA+	Aaa	NR	28,000,000.00	2.5000	2.3559	28,113,960.00	(93,533.21)	330,555.56	28,020,426.79	28,360,360.00	339,933.21
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	(50,086.39)	177,083.33	15,010,963.61	15,193,050.00	31 182,086.39

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(33,623.36)	118,468.75	10,042,419.79	10,164,150.45	121,730.66
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	(82,001.08)	295,138.89	25,018,201.17	25,321,750.00	303,548.83
FED HM LN BK BD / MORGAN STANLEY _1															
1063783	3/30/20	3/11/22	313378CR0	AA+	Aaa	NR	20,000,000.00	2.2500	0.5305	20,665,296.40	(484,973.55)	212,500.00	20,180,322.85	20,232,100.00	51,777.15
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	23,426.04	70,746.53	24,991,176.04	25,077,000.00	85,823.96
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	(58,845.50)	91,000.00	30,023,264.50	30,104,400.00	81,135.50
FANNIE MAE / GREAT PACIFIC SECURITIES															
1009770	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	65,220.37	217,187.50	24,983,220.37	25,335,125.00	351,904.63
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	130,440.74	434,375.00	49,966,440.74	50,670,250.00	703,809.26
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	65,220.37	217,187.50	24,983,220.37	25,335,125.00	351,904.63
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	53,509.01	112,937.50	12,986,169.01	13,174,265.00	188,095.99
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	110,892.89	234,562.50	26,971,302.89	27,361,935.00	390,632.11
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	(53,237.68)	42,561.75	4,436,286.26	4,496,687.58	60,401.32
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	12,326.74	15,451.39	24,992,526.74	25,025,250.00	32,723.26
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	864.42	6,111.11	9,999,464.42	10,013,300.00	13,835.58
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	4,322.08	30,555.56	49,997,322.08	50,066,500.00	69,177.92
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	21,732.10	34,031.25	5,494,562.10	5,613,602.50	119,040.40
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	(409,102.44)	70,284.38	6,053,014.06	6,186,393.50	133,379.44
FED HM LN BK BD / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1009257	4/10/19	6/10/22	3130A5P45	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(9,521.07)	97,630.31	18,273,085.23	18,592,465.50	319,380.27
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	28,131.16	41,471.11	12,392,009.34	12,693,632.00	301,622.66
FED FARM CR BK / MORGAN STANLEY _1															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	16,363.85	25,835.83	7,720,351.85	7,907,928.00	187,576.15
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	12,458.17	1,250.00	9,989,858.17	10,004,500.00	14,641.83
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	9,343.63	937.50	7,492,393.63	7,503,375.00	10,981.37
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	9,010.55	18,638.89	9,996,990.55	10,275,050.00	278,059.45
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	15,080.65	1,895.83	24,986,330.65	25,012,375.00	26,044.35
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	18,240.92	1,187.50	17,983,500.92	18,011,250.00	27,749.08
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	25,334.61	1,649.31	24,977,084.61	25,015,625.00	38,540.39
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	57,597.22	167,100.69	24,970,597.22	25,333,250.00	362,652.78
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	34,558.33	100,260.42	14,982,358.33	15,199,950.00	217,591.67
FED HM LN BK BD / MORGAN STANLEY _1															
979507	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(110,244.70)	488,602.44	32,763,528.06	33,744,056.50	980,528.44
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	(17,718.15)	78,460.07	5,261,192.10	5,418,640.70	157,448.60
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	(29,236.45)	156,770.83	10,510,548.05	10,826,970.00	316,421.95
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	(241,220.90)	238,888.89	25,122,779.10	25,491,625.00	368,845.90
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	(197,495.34)	283,513.33	29,777,512.26	30,253,460.55	475,948.29
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	11,427.78	53,472.22	9,993,277.78	10,137,900.00	33 144,622.22

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	15,740.74	267,361.11	49,990,740.74	50,689,500.00	698,759.26
FED FARM CR BK / MORGAN STANLEY _1															
1010450	4/18/19	10/18/22	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	13,404.29	193,681.25	22,493,604.29	23,064,525.00	570,920.71
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	14,749.49	11,736.11	25,980,429.49	26,003,770.00	23,340.51
FED HM LN BK BD / Mizuho Securities USA Inc															
1055581	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(132,149.15)	89,687.50	21,106,183.00	21,470,400.00	364,217.00
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	(73,773.75)	51,677.08	12,159,277.85	12,371,040.00	211,762.15
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	(29,619.60)	21,183.33	4,983,799.60	5,071,104.00	87,304.40
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	28,215.61	16,041.67	29,973,015.61	30,560,250.00	587,234.39
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	18,810.41	10,694.44	19,982,010.41	20,373,500.00	391,489.59
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	6,187.70	8,055.56	19,994,037.30	20,381,300.00	387,262.70
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	8,582.18	15,708.33	38,991,729.89	39,743,535.00	751,805.11
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	(43,694.52)	167,777.78	50,048,653.98	50,502,000.00	453,346.02
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	12,650.00	23,958.33	49,946,650.00	49,989,500.00	42,850.00
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	4,616.88	30,208.33	24,994,116.88	25,088,625.00	94,508.12
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	9,233.77	60,416.67	49,988,233.77	50,177,250.00	189,016.23
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	3,741.21	5,087.50	7,394,719.80	7,411,877.00	17,157.20
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	12,735.14	17,187.50	24,981,985.14	25,040,125.00	58,139.86
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1117303	6/4/21	6/2/23	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	2,229.53	6,041.67	19,983,829.53	19,985,200.00	1,370.47
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	1,672.14	4,531.25	14,987,872.14	14,988,900.00	1,027.86
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	40,909.72	17,708.33	49,933,409.72	50,064,500.00	131,090.28
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	40,909.72	17,708.33	49,933,409.72	50,064,500.00	131,090.28
FED FARM CR BK / MORGAN STANLEY _1															
1056788	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	6,093.50	15,993.93	16,887,440.14	17,277,840.70	390,400.56
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	6,205.03	13,253.33	13,992,301.77	14,317,240.00	324,938.23
FED FARM CR BK / MORGAN STANLEY _1															
1028939	8/14/19	8/14/23	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	9,340.45	18,888.89	24,991,090.45	25,667,750.00	676,659.55
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	6,969.53	972.22	19,986,569.53	20,018,100.00	31,530.47
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	8,711.91	1,215.28	24,983,211.91	25,022,625.00	39,413.09
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	1,412.85	15,618.06	12,997,122.85	13,009,880.00	12,757.15
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	2,717.02	30,034.72	24,994,467.02	25,019,000.00	24,532.98
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	5,800.84	15,858.33	14,987,950.84	14,993,850.00	5,899.16
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	(307,717.71)	337,413.19	25,262,782.29	26,348,125.00	1,085,342.71
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	6,348.96	27,935.42	28,720,411.46	28,755,318.75	34,907.29
FED FARM CR BK / MORGAN STANLEY _1															
1107142	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	9,440.63	41,538.75	42,706,003.13	42,757,908.75	51,905.62
FED FARM CR BK / MORGAN STANLEY _1															
1086372	10/2/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	13,540.90	26,302.64	31,744,090.53	31,751,963.13	7,872.60
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	13,326.18	22,635.58	27,314,300.73	27,325,174.88	35 10,874.15

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1087999	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	32,637.50	14,062.50	29,920,737.50	29,941,200.00	20,462.50
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	18,494.58	7,968.75	16,955,084.58	16,966,680.00	11,595.42
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	6,160.96	19,965.28	24,983,660.96	25,009,250.00	25,589.04
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	3,696.58	11,979.17	14,990,196.58	15,005,550.00	15,353.42
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	3,696.58	11,979.17	14,990,196.58	15,005,550.00	15,353.42
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	14,539.74	32,638.89	49,957,539.74	50,021,000.00	63,460.26
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	4,361.92	9,791.67	14,987,261.92	15,006,300.00	19,038.08
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/4/23	3137EAF2A	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	7,342.50	18,125.00	29,977,642.50	30,001,350.00	23,707.50
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1094161	12/4/20	12/4/23	3137EAF2A	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	7,342.50	18,125.00	29,977,642.50	30,001,350.00	23,707.50
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	(13,463.92)	32,937.50	15,020,231.63	15,475,500.00	455,268.37
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	5,744.06	10,129.17	14,990,894.06	15,404,250.00	413,355.94
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	9,113.14	12,830.28	18,985,553.14	19,512,050.00	526,496.86
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	(181,783.49)	14,923.64	22,405,742.51	22,695,595.00	289,852.49
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	493.33	277.78	7,997,613.33	7,991,080.00	(6,533.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	2/26/24	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	1,233.33	694.44	19,994,033.33	19,977,700.00	(16,333.33)
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	(120,421.91)	120,950.00	20,209,924.69	20,465,900.00	255,975.31
FED HM LN BK BD / MORGAN STANLEY _1															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1008111	4/3/19	3/8/24	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	2,151.66	114,131.94	9,997,751.66	10,521,750.00	523,998.34
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	(98,111.07)	50,218.06	4,568,535.49	4,629,570.00	61,034.51
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	2,353.75	12,656.25	14,994,643.75	14,994,375.00	(268.75)
FANNIE MAE / MORGAN STANLEY _1															
1056549	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(10,607.12)	28,269.59	4,626,139.01	4,775,937.60	149,798.59
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	(11,640.70)	30,694.44	5,023,198.85	5,185,600.00	162,401.15
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	(62,073.01)	245,555.56	40,123,705.79	41,484,800.00	1,361,094.21
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	1/27/25	3130AN5P1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	4,684.44	7,750,000.00	7,750,000.00	0.00
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	1/27/25	3130AN5P1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	3,475.56	5,750,000.00	5,750,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	6/16/25	3130AMS55	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	32,812.50	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	45,653.38	1,562.50	24,621,578.38	24,769,250.00	147,671.62
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	9/23/25	3137EAEX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	16,677.27	16,458.33	9,868,204.47	9,895,750.00	27,545.53
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/25	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	14,666.67	20,000,000.00	20,000,000.00	0.00
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/7/25	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	51,687.65	79,166.67	49,562,687.65	49,687,000.00	124,312.35
Subtotal for GOVT AGENCY-FIX-30/360:							3,168,269,000.00	1.3916	1.3387	3,172,092,993.15	(3,597,876.02)	12,928,304.09	3,168,495,117.13	3,194,189,662.56	25,694,545.43
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	2,080.78	19,125.00	14,999,830.78	14,999,550.00	(280.78)
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	14,380.56	10,000,000.00	10,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	2,948.78	10,333.33	19,998,948.78	19,983,800.00	(15,148.78)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
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	7,753.51	7,750.00	14,997,193.51	14,987,850.00	(9,343.51)
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	2,312.50	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	758.33	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	9/20/24	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	35,777.78	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	2/26/25	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	1,277.78	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	4/28/25	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	47,150.00	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	4/29/25	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	92,177.78	40,000,000.00	40,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/25	3130AMH14	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	30,716.67	15,000,000.00	15,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/25	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	51,020.83	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	12,783.07	312,780.56	229,995,973.07	229,971,200.00	(24,773.07)
Subtotal for GOVERNMENT AGENCY:							4,118,562,000.00	1.0996	1.0672	4,122,182,289.35	(3,585,092.95)	13,313,193.95	4,118,669,305.70	4,144,334,509.25	25,665,203.55
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	41,537.93	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	43,625.27	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	40,494.27	121,200,000.00	121,200,000.00	0.00
Subtotal for ORANGE COUNTY POB 2021A:							363,600,000.00	0.4013	0.3512	363,600,000.00	0.00	125,657.47	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	125,657.47	363,600,000.00	363,600,000.00	0.00
U. S. TREASURIES															
CASH MANAGEMENT BILL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / DEUTSCHE															
1138349	8/26/21	11/1/21	912796ZC6	AA+	Aaa	AAA	50,000,000.00		0.0575	49,994,649.31	0.00	479.17	49,994,649.31	49,995,479.00	829.69
Subtotal for CASH MANAGEMENT BILL:							50,000,000.00	0.0000	0.0575	49,994,649.31	0.00	479.17	49,994,649.31	49,995,479.00	829.69
TREASURY BILL															
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	6,772.80	49,791,943.47	49,798,651.42	6,707.95
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	5,276.80	38,793,723.02	38,798,949.30	5,226.28
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	6,800.00	49,991,911.11	49,998,646.00	6,734.89
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	5,138.89	49,993,854.17	49,998,646.00	4,791.83
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	5,344.45	49,993,608.33	49,998,646.00	5,037.67
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	4,583.33	49,994,166.67	49,998,265.50	4,098.83
US TREASURY N/B / JP MORGAN CHASE & CO															
1137643	8/23/21	10/7/21	9127964V8	AA+	Aaa	AAA	50,000,000.00		0.0318	49,998,012.50	0.00	397.50	49,998,012.50	49,998,265.50	253.00
US TREASURY N/B / JP MORGAN CHASE & CO															
1122193	7/12/21	10/28/21	912796G78	AA+	Aaa	AAA	50,000,000.00		0.0430	49,993,550.00	0.00	3,045.83	49,993,550.00	49,995,972.00	2,422.00
US TREASURY N/B / DEUTSCHE															
1122194	7/12/21	10/28/21	912796G78	AA+	Aaa	AAA	50,000,000.00		0.0450	49,993,250.00	0.00	3,187.50	49,993,250.00	49,995,972.00	2,722.00
US TREASURY N/B / DEUTSCHE															
1137203	8/18/21	1/6/22	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0300	49,994,125.00	0.00	583.33	49,994,125.00	49,993,111.00	(1,014.00)
US TREASURY N/B / BNY Mellon Capital Market															
1137592	8/20/21	1/6/22	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0350	49,993,243.06	0.00	583.33	49,993,243.06	49,993,111.00	(132.06)
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	18,467.36	49,968,068.75	49,992,239.50	24,170.75
US TREASURY N/B / BANK OF AMERICA															
1138752	8/31/21	6/16/22	912796J42	AA+	Aaa	AAA	50,000,000.00		0.0585	49,976,518.75	0.00	81.25	49,976,518.75	49,976,920.00	401.25
US TREASURY N/B / JP MORGAN CHASE & CO															
1138754	8/31/21	7/14/22	912796K57	AA+	Aaa	AAA	50,000,000.00		0.0570	49,974,904.17	0.00	79.17	49,974,904.17	49,974,684.00	(220.17)
US TREASURY N/B / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
1138753	8/31/21	8/11/22	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0610	49,970,770.83	0.00	84.72	49,970,770.83	49,968,854.00	(1,916.83)
US TREASURY N/B / BNP PARIBAS															
1138760	8/31/21	8/11/22	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0630	49,969,812.50	0.00	87.50	49,969,812.50	49,968,854.00	(958.50)
Subtotal for TREASURY BILL:							788,600,000.00	0.0000	0.0415	788,391,462.33	0.00	60,513.76	788,391,462.33	788,449,787.21	58,324.88
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	424,316.41	296,195.65	49,963,378.91	50,199,219.00	235,840.09
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	11,138.71	18,512.23	49,950,591.84	49,970,703.00	20,111.16
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	8,508.92	18,512.23	49,957,727.67	49,970,703.00	12,975.33
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	6,081.21	2,887.23	49,955,299.96	49,931,640.50	(23,659.46)
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	22,225.22	26,324.73	49,893,318.97	49,908,203.00	14,884.03
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	22,381.42	56,725.55	49,875,897.05	49,927,734.50	51,837.45
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	17,923.22	52,649.46	49,892,923.22	49,927,734.50	34,811.28
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	17,923.22	52,649.46	49,892,923.22	49,927,734.50	34,811.28
US TREASURY N/B / MORGAN STANLEY _1															
1115356	5/20/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	4,535.80	35,326.09	49,959,613.93	49,927,734.50	(31,879.43)
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	11,170.94	35,326.09	49,893,983.44	49,861,328.00	(32,655.44)
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	8,039.52	32,948.37	49,918,195.77	49,861,328.00	(56,867.77)
US TREASURY N/B / JP MORGAN CHASE & CO															
1136679	8/16/21	5/15/24	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	2,367.90	5,434.78	49,853,930.40	49,861,328.00	7,397.60
Subtotal for TREASURY BOND:							600,000,000.00	0.3542	0.4523	598,451,171.89	556,612.49	633,491.87	599,007,784.38	599,275,390.50	267,606.12
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1053058	1/15/20	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5740	49,931,640.63	59,377.85	190,573.77	49,991,018.48	50,179,687.50	188,669.02
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	(185,347.58)	114,344.26	30,107,621.17	30,107,812.50	191.33
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	(293,920.69)	190,573.77	50,178,735.56	50,179,687.50	951.94
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	(293,920.69)	190,573.77	50,178,735.56	50,179,687.50	951.94
US TREASURY N/B / MORGAN STANLEY _1															
1109085	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0418	50,474,609.38	(295,135.24)	190,573.77	50,179,474.14	50,179,687.50	213.36
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	343,423.80	181,895.38	49,968,423.80	50,341,797.00	373,373.20
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	(193,359.38)	1,553.87	50,263,671.87	50,268,554.50	4,882.63
US TREASURY N/B / MORGAN STANLEY _1															
1111299	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(193,359.38)	1,553.87	50,263,671.87	50,268,554.50	4,882.63
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	(193,359.38)	1,553.87	50,263,671.87	50,268,554.50	4,882.63
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	(67,385.44)	78,893.44	50,088,864.56	50,092,773.50	3,908.94
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	863,374.07	315,896.74	49,841,889.70	50,602,539.00	760,649.30
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	306,942.12	76,229.51	15,936,317.12	16,216,250.08	279,932.96
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	(8,116.88)	10,699.73	50,015,320.62	50,024,414.00	9,093.38
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	(1,041.67)	1,497.96	7,001,966.14	7,003,417.96	1,451.82
US TREASURY N/B / MORGAN STANLEY _1															
1119501	6/22/21	10/31/22	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1394	49,990,234.38	1,397.90	12,058.42	49,991,632.28	50,013,672.00	22,039.72
US TREASURY N/B / MORGAN STANLEY _1															
1112317	4/29/21	1/31/23	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	3,802.81	5,434.78	49,984,271.56	49,996,094.00	11,822.44
US TREASURY N/B / BNP PARIBAS															
1112319	4/29/21	1/31/23	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	3,802.81	5,434.78	49,984,271.56	49,996,094.00	41 11,822.44

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	(296,365.49)	315,573.77	51,066,915.76	51,068,359.50	1,443.74
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	3/31/25	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	34,741.51	105,191.26	49,728,100.89	49,945,312.50	217,211.61
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	31,474.44	105,191.26	49,734,599.44	49,945,312.50	210,713.06
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	22,864.08	58,084.24	49,731,848.46	49,679,687.50	(52,160.96)
US TREASURY N/B / MORGAN STANLEY _1															
1115882	5/25/21	4/30/25	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	22,756.08	50,441.58	49,692,677.96	49,679,687.50	(12,990.46)
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	49,184.65	21,399.46	49,396,840.90	49,359,375.00	(37,465.90)
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	49,991.41	21,399.46	49,321,475.79	49,359,375.00	37,899.21
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	7/31/25	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	52,236.92	10,869.57	49,345,205.67	49,318,359.50	(26,846.17)
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	45,125.25	10,869.57	49,342,000.25	49,318,359.50	(23,640.75)
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	56,017.71	345.30	49,282,580.21	49,263,672.00	(18,908.21)
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	56,017.71	345.30	49,282,580.21	49,263,672.00	(18,908.21)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	50,503.29	33,469.95	49,232,143.92	49,222,656.50	(9,487.42)
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	50,503.29	33,469.95	49,232,143.92	49,222,656.50	(9,487.42)
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	50,623.82	33,469.95	49,230,311.32	49,222,656.50	(7,654.82)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	18,995.10	13,661.20	49,292,432.60	49,222,656.50	(69,776.10)
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	54,147.04	33,288.04	49,159,615.79	49,167,969.00	8,353.21
US TREASURY N/B / DEUTSCHE															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument Extended Fund, County and Educational Money Market Funds

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1116054	5/26/21	10/31/25	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	54,147.04	33,288.04	49,159,615.79	49,167,969.00	8,353.21
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/25	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	45,811.77	32,099.18	49,252,843.02	49,343,750.00	90,906.98
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	34,314.43	16,304.35	49,333,142.56	49,298,828.00	(34,314.56)
US TREASURY N/B / DEUTSCHE															
1120789	6/30/21	1/31/26	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	36,561.66	16,304.35	49,063,905.41	49,298,828.00	234,922.59
Subtotal for TREASURY BOND - ME:							1,753,000,000.00	0.6601	0.5745	1,742,743,710.99	376,826.74	2,514,407.47	1,743,120,537.73	1,745,288,420.04	2,167,882.31
Subtotal for U. S. TREASURIES:							3,191,600,000.00	0.4291	0.4117	3,179,580,994.52	933,439.23	3,208,892.27	3,180,514,433.75	3,183,009,076.75	2,494,643.00
Total Extended Fund :							9,026,648,304.25	0.7877	0.6521	9,018,249,588.12	(2,651,653.72)	16,647,743.69	9,015,670,043.70	9,043,829,890.25	28,159,846.55
Net Asset Value (NAV):														1.003123	
Total Investments:							10,442,700,011.45	0.6712	0.5686	10,434,249,415.17	(2,651,653.72)	16,664,614.62	10,431,677,385.69	10,459,845,587.09	28,168,201.40

Report Parameters

Query: Month End -Pools
Settlement Date: not greater than 31 Aug 2021
Entity Name: one of County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund
Account Name: one of GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC GOVERNMENT & AGENCY, LAIF - EXTENDED FUND, MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF, OC Treasurer Extended Fund, OC Treasurer X FUND MMF
Account Number: not one of AIM# 51124, WFB-LAW LIBRARY, TEMPFUND283, GS283, AIM#51104-JWA, MORGAN 283, AIM# 51126, AIM# 51123, AIM# 51121, AIM# 51120, AIM# 51129, AIM# 51127, AIM# 51128, GS FIN TAX FREE-LAD04, GS FIN SQ TX FREE-LAD00, 279138, 4167740661, 26-95598, 4000017830, 276343, 26-95597, 26-95550, 276340

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Aug-2021

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	9/1/21		AAAm	Aaa-mf	AAAmf		6,090.68		0.0259	6,090.68			6,090.68	6,090.68	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	9/1/21		AAAm	Aaa-mf	NR		48,559.55		0.0260	48,559.55			48,559.55	48,559.55	0.00
GOLDMAN SACHS - JWA MMF															
	9/1/21		AAAm	Aaa-mf	NR		304,181.75		0.0261	304,181.75			304,181.75	304,181.75	0.00
Subtotal for FUNDS:							358,831.98		0.0261	358,831.98			358,831.98	358,831.98	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1119789	6/23/21	9/22/21	313385MA1	A-1+	P-1	NR	5,000,000.00		0.0420	4,999,469.17	0.00	408.33	4,999,877.50	4,999,883.35	5.85
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	275.00	4,999,800.00	4,999,500.05	(299.95)
Subtotal for DISCOUNT NOTES:							10,000,000.00	0.0000	0.0310	9,998,994.17	0.00	683.33	9,999,677.50	9,999,383.40	(294.10)
GOVT AGENCY-FIX-30/360															
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	31.02	458.34	4,999,947.37	4,999,786.90	(160.47)
Subtotal for GOVT AGENCY-FIX-30/360:							5,000,000.00	0.0500	0.0525	4,999,916.35	31.02	458.34	4,999,947.37	4,999,786.90	(160.47)
Subtotal for GOVERNMENT AGENCY:							15,000,000.00	0.0167	0.0382	14,998,910.52	31.02	1,141.67	14,999,624.87	14,999,170.30	(454.57)
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / MORGAN STANLEY _1															
1117655	6/8/21	10/5/21	912796M22	AA+	Aaa	AAA	5,000,000.00		0.0250	4,999,586.81	0.00	295.14	4,999,586.81	4,999,848.10	261.29
US TREASURY N/B / JP MORGAN CHASE & CO															
1137391	8/19/21	10/15/21	912796Z88	AA+	Aaa	AAA	5,000,000.00		0.0500	4,999,604.17	0.00	90.28	4,999,604.17	4,999,756.25	152.08
US TREASURY N/B / MORGAN STANLEY															
1122591	7/14/21	10/19/21	912796M48	AA+	Aaa	AAA	5,000,000.00		0.0490	4,999,339.86	0.00	333.47	4,999,339.86	4,999,710.75	370.89
US TREASURY N/B / BNP PARIBAS															
1138347	8/26/21	11/1/21	912796ZC6	AA+	Aaa	AAA	5,000,000.00		0.0560	4,999,478.89	0.00	46.67	4,999,478.89	4,999,547.90	69.01
US TREASURY N/B / MORGAN STANLEY															
1122377	7/13/21	11/9/21	912796N54	AA+	Aaa	AAA	5,000,000.00		0.0455	4,999,247.99	0.00	315.97	4,999,247.99	4,999,504.15	256.16
Subtotal for CASH MANAGEMENT BILL:							25,000,000.00	0.0000	0.0451	24,997,257.72	0.00	1,081.53	24,997,257.72	24,998,367.15	1,109.43
TREASURY BILL															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Aug-2021

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
1134875	8/3/21	9/28/21	912796L56	AA+	Aaa	AAA	4,000,000.00		0.0410	3,999,744.89	0.00	132.11	3,999,744.89	3,999,906.68	161.79
US TREASURY N/B / BARCLAY CAPITAL															
1135426	8/6/21	11/4/21	9127964W6	AA+	Aaa	AAA	4,000,000.00		0.0475	3,999,525.00	0.00	137.22	3,999,525.00	3,999,656.96	131.96
US TREASURY N/B / MORGAN STANLEY _1															
1117654	6/8/21	12/2/21	9127965G0	AA+	Aaa	AAA	5,000,000.00		0.0305	4,999,250.21	0.00	360.07	4,999,250.21	4,999,483.35	233.14
Subtotal for TREASURY BILL:							13,000,000.00	0.0000	0.0390	12,998,520.10	0.00	629.40	12,998,520.10	12,999,046.99	526.89
Subtotal for U. S. TREASURIES:							38,000,000.00		0.0430	37,995,777.82	0.00	1,710.93	37,995,777.82	37,997,414.14	1,636.32
Total 283-John Wayne Airport :							53,358,831.98	0.0047	0.0415	53,353,520.32	31.02	2,852.60	53,354,234.67	53,355,416.42	1,181.75
Net Asset Value (NAV):														1.000022	
<u>650-CCCD SERIES 2017E</u>															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
		9/1/21		AAAm	NR	NR	1,609,365.67		0.0100	1,609,365.67			1,609,365.67	1,609,365.67	0.00
Subtotal for FUNDS:							1,609,365.67		0.0100	1,609,365.67			1,609,365.67	1,609,365.67	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	622.28	2,673.61	383,847.43	431,463.73	47,616.30
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	(845.29)	1,484.38	226,933.69	251,959.50	25,025.81
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(281.17)	796.91	94,760.35	103,679.65	8,919.30
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	3,168.87	1,113.75	173,110.21	198,549.90	25,439.69
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	(1,203.64)	737.63	140,636.57	150,739.05	10,102.48
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(2,283.15)	413.44	50,894.25	56,344.73	5,450.48
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	875.91	6,868.06	1,998,455.91	2,215,070.00	45 216,614.09

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Aug-2021

Run Date: 09-Sep-2021 10:01:41 AM
Print Date: 09-Sep-2021
As at date: 09-Sep-2021

4646

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	236.11	805.73	84,390.36	97,299.93	12,909.57
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	(162,241.45)	27,604.17	1,840,437.05	2,054,917.50	214,480.45
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,043.42	9,602.22	1,997,623.42	2,259,610.00	261,986.58
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(160,521.03)	46,687.50	1,927,640.97	2,215,275.00	287,634.03
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	(169,766.37)	15,972.22	2,527,353.63	2,967,460.00	440,106.37
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	2,071.38	907.38	248,449.83	293,206.65	44,756.82
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	865.01	1,439.62	144,188.54	170,694.93	26,506.39
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	(5.45)	7,351.39	500,018.29	575,400.00	75,381.71
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	(7,541.51)	2,075.95	290,000.91	341,839.51	51,838.60
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	8,013.21	3,330.00	1,971,473.21	2,000,000.00	28,526.79
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	(28,979.76)	25,849.44	2,118,640.24	2,502,900.00	384,259.76
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(516,772.63)	155,713.40	16,718,854.86	18,886,410.06	2,167,555.20
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(516,772.63)	155,713.40	16,718,854.86	18,886,410.06	2,167,555.20
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	(64,191.68)	3,118.21	1,767,507.54	2,096,132.82	328,625.28
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(64,191.68)	3,118.21	1,767,507.54	2,096,132.82	328,625.28
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	36,287.00	2,078.80	1,944,412.00	2,149,765.62	205,353.62

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>650-CCCD SERIES 2017E</u>																
U. S. TREASURIES																
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	36,287.00	2,078.80	1,944,412.00	2,149,765.62	205,353.62	
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(27,904.68)	5,197.01	3,711,919.54	4,245,898.44	533,978.90	
Total 650-CCCD SERIES 2017E :							20,425,365.67	4.0960	2.8446	22,584,817.38	(544,677.31)	160,910.41	22,040,140.07	24,741,674.17	2,701,534.10	
Net Asset Value (NAV):														1.122573		
<u>650-Fountain Valley SD40</u>																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
FANNIE MAE / TD SECURITIES																
882763	1/30/17	1/5/22	3135G0538	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	9,007.95	10,888.89	3,499,323.45	3,523,555.00	24,231.55	
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	(41,158.62)	25,391.53	3,452,913.78	3,614,808.40	161,894.62	
FANNIE MAE / MORGAN STANLEY _1																
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	5,839.89	6,337.50	3,504,397.29	3,698,381.70	193,984.41	
FED FARM CR BK / MORGAN STANLEY _1																
1019609	6/14/19	6/3/24	3133EKX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(14,541.26)	18,295.20	3,483,099.04	3,629,258.33	146,159.28	
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	514.40	8,043.75	3,298,930.40	3,431,455.50	132,525.10	
FANNIE MAE / MORGAN STANLEY _1																
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(2,399.29)	3,597.22	3,508,360.80	3,490,812.50	(17,548.30)	
Subtotal for GOVT AGENCY-FIX-30/360:							20,705,000.00	2.0053	1.9172	20,789,761.69	(42,736.93)	72,554.09	20,747,024.76	21,388,271.43	641,246.66	
Subtotal for GOVERNMENT AGENCY:							20,705,000.00	2.0053	1.9172	20,789,761.69	(42,736.93)	72,554.09	20,747,024.76	21,388,271.43	641,246.66	
U. S. TREASURIES																
TREASURY BOND - ME																
US TREASURY N/B / DEUTSCHE																
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	12,969.51	10,485.73	3,497,383.57	3,548,876.94	51,493.37	
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	40,703.97	23,586.96	3,486,973.50	3,577,109.38	90,135.88	
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	889.38	1,141.30	3,493,233.13	3,450,917.96	(42,315.17)	
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	514.12	8,417.12	3,492,584.43	3,503,144.54	10,560.11	
Subtotal for TREASURY BOND - ME:							14,000,000.00	1.2188	1.3501	13,915,097.65	55,076.98	43,631.11	13,970,174.63	14,080,048.82	47	109,874.19

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
Subtotal for U. S. TREASURIES:							14,000,000.00	1.2188	1.3501	13,915,097.65	55,076.98	43,631.11	13,970,174.63	14,080,048.82	109,874.19
Total 650-Fountain Valley SD40 :							34,705,000.00	1.6880	1.6884	34,704,859.34	12,340.05	116,185.20	34,717,199.39	35,468,320.24	751,120.85
Net Asset Value (NAV):														1.021635	
Total Investments:							108,489,197.65	1.2758	1.0961	110,643,197.04	(532,306.24)	279,948.21	110,111,574.13	113,565,410.83	3,453,836.70

Report Parameters

Query: Month End Specific
 Settlement Date: not greater than 31 Aug 2021
 Entity Name: one of 283-John Wayne Airport, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40
 Instrument Type: not one of NT TREASURY SWEEP - GF100, NT TREASURY SWEEP - JWA
 Account Name: not one of BLACKROCK TEMPFUND - JWA MMF, BLACKROCK TEMPFUND-COUNTY MMF, BLACKROCK TEMPFUND-EDUCATIONAL MMF, GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, GS FIN SQ TX FREE-LAD00, GS FIN TAX FREE-GF 100, MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL M
 Entity: not one of 112-County Infrastructure, 161-Law Library, 480-Ladera CFD 99-1 Const, 482-Spcl Mello Roos Res, 483-Rancho Margarita CFD, 494-Aliso Viejo 88-1 DS, 497-Lomas Laguna 88-2 C, 510-Baker Rnch 87-6 Const, 514-Sta Teresita 87-9 Con, 529-Ladera CFD 04-1 Const, County Money Mkt Fnd, Educational Mone, Extended Fund

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

	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
2014 NDAPP	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf	0.02%	\$ 1,005,229.70	\$ 1,005,229.70	\$ 17.08
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					3,635,085.74	3,635,085.74	61.77
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,663,135.51	6,663,135.51	148.38
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					8,892,894.84	8,892,894.84	174.72
2017-1 NEWPORT COAST	U.S. BANK	31846V567					2,819,627.51	2,819,627.51	29.31
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					1,864,798.54	1,864,798.54	35.21
2017-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					16,627,464.09	16,627,464.09	302.61
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,584.68	20,584.68	26.03
2021A PREPAID POBs	U.S. BANK	31846V567					7,719.85	7,719.85	0.13
NEWPORT COAST - Group 4	U.S. BANK	31846V567					768,170.88	768,170.88	9.87
OBLIGATION NOTES	U.S. BANK	31846V567					28,658.78	28,658.78	0.09
FEDERATED GOVT OBLIGATIONS TAX MGD FUND (MONEY MARKET) *									
1997A TAXABLE REFUNDING POB BNY MELLON		608919494	Aaa-mf	AAAm	N/R	0.02%	2,413.38	2,413.38	-
FANNIE MAE (GOVT SECURITY) *									
1997A TAXABLE REFUNDING POB BNY MELLON		31364KQH6	Aaa	AA+	AAA	0.00%	1,569,354.81	3,327,928.33	-
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BOND ZIONS BANK		60934N104	Aaa-mf	AAAm	AAAmf	0.02%	28.33	28.33	-
TOTAL OF INVESTMENTS WITH TRUSTEES							<u>\$ 43,905,166.64</u>	<u>\$ 45,663,740.16</u>	<u>\$ 805.20</u>

* 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
SUMMARY BY INVESTMENT TYPE
August 31, 2021**

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<u>MONEY MARKET FUNDS</u>					
FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	0.02%	\$ 2,413.38	\$ 2,413.38	\$ -
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	0.02%	42,333,370.12	42,333,370.12	805.20
FED GOVT OBLI FD-IS	60934N104	0.02%	28.33	28.33	-
SUB-TOTAL MONEY MARKET FUNDS			<u>42,335,811.83</u>	<u>42,335,811.83</u>	<u>805.20</u>
<u>GOVERNMENT SECURITIES</u>					
FANNIE MAE *	31364KQH6	0.00%	1,569,354.81	3,327,928.33	-
SUB-TOTAL US GOVERNMENT SECURITIES			<u>1,569,354.81</u>	<u>3,327,928.33</u>	<u>-</u>
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 43,905,166.64</u>	<u>\$ 45,663,740.16</u>	<u>\$ 805.20</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 AUGUST 2021**

Prepared by: JWA Accounting
Date: 9/7/2021

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		\$ 9,721,166.12	\$ 9,721,166.12				
		\$ 9,721,166.12	\$ 9,721,166.12				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 548,333.57	\$ 548,333.57	\$ 232,334.15	\$ 232,334.15
				\$ 548,333.57	\$ 548,333.57	\$ 232,334.15	\$ 232,334.15
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 576,666.91	\$ 576,666.91	\$ 267,750.95	\$ 267,750.95
				\$ 576,666.91	\$ 576,666.91	\$ 267,750.95	\$ 267,750.95

WELLS FARGO BANK

Cash - Checking Accounts
(Interest rate is variable)

N/A \$ 4,544,240.12 \$ 4,544,240.12

(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 August 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 – 48.87%
 Orange County Educational Investment Pool – 51.13%

**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	0.728%	10,000,000	Educational Money Market Fund	-	10,000,000
Ocean View	4/29/2013	8/31/2013	0.380%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.440%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.380%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.560%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.380%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.470%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.760%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				\$ 877,700,000		\$ 867,700,000	10,000,000

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

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

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1129682	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0350 / 0.0350					
				8/2/2021	8/2/2021	MAT		(20,000,000.00)	(19,999,727.78)	0.00	(272.22)	20,000,000.00
1134831	US TREASURY N/B	/DEUTSCHE	TBILL				0.0350 / 0.0350					
				8/19/2021	8/2/2021	PURC		20,000,000.00	19,999,669.44	0.00	0.00	(19,999,669.44)
1134832	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0355 / 0.0355					
				9/2/2021	8/2/2021	PURC		30,000,000.00	29,999,082.93	0.00	0.00	(29,999,082.92)
1117657	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0100 / 0.0100					
				8/3/2021	8/3/2021	MAT		(25,000,000.00)	(24,999,611.11)	0.00	(388.89)	25,000,000.00
1135425	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0350 / 0.0350					
				9/3/2021	8/6/2021	PURC		17,000,000.00	16,999,537.23	0.00	0.00	(16,999,537.22)
1135716	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0350 / 0.0350					
				9/2/2021	8/9/2021	PURC		30,000,000.00	29,999,300.01	0.00	0.00	(29,999,300.00)
1134320	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0222 / 0.0222					
				8/10/2021	8/10/2021	MAT		(50,000,000.00)	(49,999,630.00)	0.00	(370.00)	50,000,000.00
1134504	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0200 / 0.0200					
				8/10/2021	8/10/2021	MAT		(50,000,000.00)	(49,999,694.44)	0.00	(305.56)	50,000,000.00
1134508	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0200 / 0.0200					
				8/10/2021	8/10/2021	MAT		(50,000,000.00)	(49,999,694.44)	0.00	(305.56)	50,000,000.00
1135888	US TREASURY N/B	/DEUTSCHE	TBILL				0.0375 / 0.0375					
				9/9/2021	8/10/2021	PURC		50,000,000.00	49,998,437.50	0.00	0.00	(49,998,437.50)
1134319	US TREASURY N/B	/DEUTSCHE	TBILL				0.0325 / 0.0325					
				8/12/2021	8/12/2021	MAT		(50,000,000.00)	(49,999,368.06)	0.00	(631.94)	50,000,000.00
1136247	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				0.0350 / 0.0350					
				9/3/2021	8/12/2021	PURC		50,000,000.00	49,998,930.55	0.00	0.00	(49,998,930.56)
1129503	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0400 / 0.0400					
				8/13/2021	8/13/2021	MAT		(20,000,000.00)	(19,999,377.78)	0.00	(622.22)	20,000,000.00
1136627	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0370 / 0.0370					

County of Orange
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Transaction Date From 01-Aug-2021 To 31-Aug-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											
1136628	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	9/10/2021	8/13/2021	PURC	0.0350 / 0.0350	50,000,000.00	49,998,561.10	0.00	0.00	(49,998,561.11)
1136629	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN	9/3/2021	8/13/2021	PURC	0.0350 / 0.0350	6,000,000.00	5,999,877.50	0.00	0.00	(5,999,877.50)
1136858	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/3/2021	8/13/2021	PURC	0.0250 / 0.0250	19,716,000.00	19,715,597.48	0.00	0.00	(19,715,597.47)
1122378	US TREASURY N/B	/DEUTSCHE	TBILL	9/7/2021	8/17/2021	PURC	0.0450 / 0.0450	50,000,000.00	49,999,270.85	0.00	0.00	(49,999,270.83)
1134505	US TREASURY N/B	/BARCLAY CAPITAL	TBILL	8/19/2021	8/19/2021	MAT	0.0300 / 0.0300	(30,000,000.00)	(29,998,612.50)	0.00	(1,387.50)	30,000,000.00
1134831	US TREASURY N/B	/DEUTSCHE	TBILL	8/19/2021	8/19/2021	MAT	0.0350 / 0.0350	(50,000,000.00)	(49,999,166.67)	0.00	(833.33)	50,000,000.00
1137389	US TREASURY N/B	/BNP PARIBAS	TBILL	8/19/2021	8/19/2021	MAT	0.0360 / 0.0360	(20,000,000.00)	(19,999,669.44)	0.00	(330.56)	20,000,000.00
1137392	US TREASURY N/B	/DAIWA CAPITAL MARKETS	CMB	9/30/2021	8/19/2021	PURC	0.0500 / 0.0500	50,000,000.00	49,997,900.00	0.00	0.00	(49,997,900.00)
1137393	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	10/15/2021	8/19/2021	PURC	0.0330 / 0.0330	50,000,000.00	49,996,041.65	0.00	0.00	(49,996,041.67)
1134317	US TREASURY N/B	/FTN FINANCIAL	TBILL	9/15/2021	8/19/2021	PURC	0.0292 / 0.0292	34,805,000.00	34,804,138.58	0.00	0.00	(34,804,138.58)
1137803	US TREASURY N/B	/DEUTSCHE	TBILL	8/24/2021	8/24/2021	MAT	0.0245 / 0.0245	(50,000,000.00)	(49,998,944.44)	0.00	(1,055.56)	50,000,000.00
1138348	US TREASURY N/B	/DEUTSCHE	CMB	9/7/2021	8/24/2021	PURC	0.0575 / 0.0575	30,000,000.00	29,999,714.16	0.00	0.00	(29,999,714.17)
1138551	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	11/1/2021	8/26/2021	PURC	0.0500 / 0.0500	50,000,000.00	49,994,649.30	0.00	0.00	(49,994,649.31)
1138761	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	10/28/2021	8/30/2021	PURC	0.0480 / 0.0480	50,000,000.00	49,995,902.80	0.00	0.00	(49,995,902.78)
				10/26/2021	8/31/2021	PURC		50,000,000.00	49,996,266.65	0.00	0.00	(49,996,266.67)

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Sub Total:								<u>222,521,000.00</u>	<u>222,499,381.06</u>	<u>0.00</u>	<u>(6,503.34)</u>	<u>(222,492,877.73)</u>
Fund:	Extended Fund											
970506	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.8000 / 2.8328					
				8/2/2021	8/2/2021	INT		0.00	0.00	0.00	(280,000.00)	280,000.00
				8/2/2021	8/2/2021	MAT		(20,000,000.00)	(19,981,280.00)	0.00	(18,720.00)	20,000,000.00
1135039	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0500 / 0.0500					
				2/2/2022	8/4/2021	PURC		20,000,000.00	19,994,944.44	0.00	0.00	(19,994,944.44)
1101682	US TREASURY N/B	/MORGAN STANLEY _1	TBILL				0.0405 / 0.0405					
				8/5/2021	8/5/2021	MAT		(50,000,000.00)	(49,989,818.75)	0.00	(10,181.25)	50,000,000.00
1056788	FED FARM CR BK	/MORGAN STANLEY _1	AGNF1				1.4200 / 1.4438					
				8/7/2023	8/7/2021	INT		0.00	0.00	0.00	(119,954.50)	119,954.50
1056789	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.4200 / 1.4493					
				8/7/2023	8/7/2021	INT		0.00	0.00	0.00	(99,400.00)	99,400.00
986241	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0500 / 3.0850					
				8/9/2022	8/9/2021	INT		0.00	0.00	0.00	(152,500.00)	152,500.00
1079898	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				0.1300 / 0.1882					
				8/10/2022	8/10/2021	INT		0.00	0.00	0.00	(16,250.00)	16,250.00
1111300	US TREASURY N/B	/BNY Mellon Capital Market	CMB				0.0140 / 0.0140					
				8/10/2021	8/10/2021	MAT		(15,000,000.00)	(14,999,358.33)	0.00	(641.67)	15,000,000.00
1111301	US TREASURY N/B	/BNP PARIBAS	CMB				0.0140 / 0.0140					
				8/10/2021	8/10/2021	MAT		(50,000,000.00)	(49,997,861.11)	0.00	(2,138.89)	50,000,000.00
1079477	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				0.1250 / 0.2220					
				8/12/2022	8/12/2021	INT		0.00	0.00	0.00	(11,250.00)	11,250.00
1079478	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				0.1250 / 0.2220					
				8/12/2022	8/12/2021	INT		0.00	0.00	0.00	(15,625.00)	15,625.00
1105833	US TREASURY N/B	/RBC	TBILL				0.0370 / 0.0370					
				8/12/2021	8/12/2021	MAT		(50,000,000.00)	(49,992,137.50)	0.00	(7,862.50)	50,000,000.00
1028939	FED FARM CR BK	/MORGAN STANLEY _1	AGNF1				1.6000 / 1.6189					

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Fund:	Extended Fund											
1057626	FED FARM CR BK	/FTN FINANCIAL	AGNF1	8/14/2023	8/14/2021	INT	1.4300 / 1.4556	0.00	0.00	0.00	(200,000.00)	200,000.00
				2/14/2024	8/14/2021	INT		0.00	0.00	0.00	(107,250.00)	107,250.00
1057627	FED FARM CR BK	/FTN FINANCIAL	AGNF1	2/14/2024	8/14/2021	INT	1.4300 / 1.4620	0.00	0.00	0.00	(135,850.00)	135,850.00
1062309	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1	2/14/2024	8/14/2021	INT	1.4300 / 0.8552	0.00	0.00	0.00	(158,015.00)	158,015.00
1116284	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI	8/15/2023	8/15/2021	INT	0.1250 / 0.1708	0.00	0.00	0.00	(31,250.00)	31,250.00
1029423	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	8/16/2021	8/16/2021	INT	1.5500 / 1.6355	0.00	0.00	0.00	(155,000.00)	155,000.00
				8/16/2021	8/16/2021	MAT		(20,000,000.00)	(19,966,471.40)	0.00	(33,528.60)	20,000,000.00
1029424	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	8/16/2021	8/16/2021	INT	1.5500 / 1.5882	0.00	0.00	0.00	(387,500.00)	387,500.00
				8/16/2021	8/16/2021	MAT		(50,000,000.00)	(49,962,500.00)	0.00	(37,500.00)	50,000,000.00
1091737	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY	8/16/2024	8/16/2021	INT	0.3700 / 0.3700	0.00	0.00	0.00	(27,750.00)	27,750.00
1112850	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	8/16/2021	8/16/2021	MAT	0.0150 / 0.0150	(40,000,000.00)	(39,998,266.67)	0.00	(1,733.33)	40,000,000.00
1136679	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI	5/15/2024	8/16/2021	PURC	0.2500 / 0.3587	50,000,000.00	49,851,562.50	31,589.67	0.00	(49,883,152.17)
1058400	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	2/17/2023	8/17/2021	INT	1.3750 / 1.4381	0.00	0.00	0.00	(206,250.00)	206,250.00
1058401	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	2/17/2023	8/17/2021	INT	1.3750 / 1.4381	0.00	0.00	0.00	(137,500.00)	137,500.00
1137203	US TREASURY N/B	/DEUTSCHE	TBILL	1/6/2022	8/18/2021	PURC	0.0300 / 0.0300	50,000,000.00	49,994,125.00	0.00	0.00	(49,994,125.00)
1110932	FED HM LN BK BD	/DEUTSCHE	AGNF1	8/20/2021	8/20/2021	INT	0.0250 / 0.0246	0.00	0.00	0.00	(2,500.00)	2,500.00

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Fund:	Extended Fund											
1137592	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	8/20/2021	8/20/2021	MAT	0.0350 / 0.0350	(30,000,000.00)	(30,000,000.00)	0.00	0.00	30,000,000.00
1058402	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	1/6/2022	8/20/2021	PURC	1.4500 / 1.4708	50,000,000.00	49,993,243.05	0.00	0.00	(49,993,243.06)
1058403	FED FARM CR BK	/RBC	AGNF1	2/21/2023	8/21/2021	INT	1.4500 / 1.4648	0.00	0.00	0.00	(145,000.00)	145,000.00
1137641	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	2/21/2023	8/21/2021	INT	0.0400 / 0.0400	0.00	0.00	0.00	(282,750.00)	282,750.00
1137642	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/7/2022	8/23/2021	PURC	0.0400 / 0.0400	50,000,000.00	49,992,388.90	0.00	0.00	(49,992,388.89)
1137643	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	1/7/2022	8/23/2021	PURC	0.0318 / 0.0318	50,000,000.00	49,992,388.90	0.00	0.00	(49,992,388.89)
1080918	FREDDIE MAC	/TD SECURITIES	AGNF1	10/7/2021	8/23/2021	PURC	0.2500 / 0.2841	50,000,000.00	49,998,012.50	0.00	0.00	(49,998,012.50)
1080919	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1	8/24/2023	8/24/2021	INT	0.2500 / 0.2841	0.00	0.00	0.00	(25,000.00)	25,000.00
1105176	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1	8/24/2023	8/24/2021	INT	0.3750 / 0.7622	0.00	0.00	0.00	(31,250.00)	31,250.00
1137930	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	8/25/2025	8/25/2021	INT	0.0400 / 0.0400	0.00	0.00	0.00	(46,875.00)	46,875.00
1137931	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/10/2022	8/25/2021	PURC	0.0400 / 0.0400	50,000,000.00	49,992,333.35	0.00	0.00	(49,992,333.33)
1104041	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1	1/10/2022	8/25/2021	PURC	0.2500 / 0.2621	50,000,000.00	49,992,333.35	0.00	0.00	(49,992,333.33)
1104042	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1	2/26/2024	8/26/2021	INT	0.2500 / 0.2621	0.00	0.00	0.00	(10,000.00)	10,000.00
				2/26/2024	8/26/2021	INT		0.00	0.00	0.00	(25,000.00)	25,000.00

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Fund:	Extended Fund											
1104043	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.4600 / 0.4600					
				2/26/2025	8/26/2021	INT		0.00	0.00	0.00	(46,000.00)	46,000.00
1104242	US TREASURY N/B	/MORGAN STANLEY_1	TBILL				0.0510 / 0.0510					
				8/26/2021	8/26/2021	MAT		(50,000,000.00)	(49,987,391.67)	0.00	(12,608.33)	50,000,000.00
1138349	US TREASURY N/B	/DEUTSCHE	CMB				0.0575 / 0.0575					
				11/1/2021	8/26/2021	PURC		50,000,000.00	49,994,649.30	0.00	0.00	(49,994,649.31)
1081425	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.4550 / 0.4550					
				8/27/2024	8/27/2021	INT		0.00	0.00	0.00	(34,125.00)	34,125.00
1121195	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0430 / 0.0430					
				8/27/2021	8/27/2021	MAT		(50,000,000.00)	(49,996,655.56)	0.00	(3,344.44)	50,000,000.00
1138549	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0450 / 0.0450					
				1/10/2022	8/30/2021	PURC		50,000,000.00	49,991,687.50	0.00	0.00	(49,991,687.50)
1138550	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0450 / 0.0450					
				1/10/2022	8/30/2021	PURC		50,000,000.00	49,991,687.50	0.00	0.00	(49,991,687.50)
1055127	US TREASURY N/B	/DEUTSCHE	TRBDME				1.5000 / 1.4847					
				8/31/2021	8/31/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				8/31/2021	8/31/2021	MAT		(50,000,000.00)	(50,011,718.75)	0.00	11,718.75	50,000,000.00
1105231	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				1.1250 / 0.0568					
				8/31/2021	8/31/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
				8/31/2021	8/31/2021	MAT		(50,000,000.00)	(50,253,906.25)	0.00	253,906.25	50,000,000.00
1108209	US TREASURY N/B	/BNP PARIBAS	TRBDME				1.1250 / 0.0234					
				8/31/2021	8/31/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
				8/31/2021	8/31/2021	MAT		(50,000,000.00)	(50,230,468.75)	0.00	230,468.75	50,000,000.00
1111298	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.1250 / 0.0567					
				2/28/2022	8/31/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1111299	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				1.1250 / 0.0567					
				2/28/2022	8/31/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1111302	US TREASURY N/B	/DEUTSCHE	TRBDME				1.1250 / 0.0567					
				2/28/2022	8/31/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00

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

Transaction Date From 01-Aug-2021 To 31-Aug-2021

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
1113754	US TREASURY N/B	/BANK OF AMERICA	TRBDME				0.2500 / 0.6145					
				8/31/2025	8/31/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1113755	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6145					
				8/31/2025	8/31/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1138752	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0585 / 0.0585					
				6/16/2022	8/31/2021	PURC		50,000,000.00	49,976,518.75	0.00	0.00	(49,976,518.75)
1138753	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0610 / 0.0610					
				8/11/2022	8/31/2021	PURC		50,000,000.00	49,970,770.85	0.00	0.00	(49,970,770.83)
1138754	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0570 / 0.0570					
				7/14/2022	8/31/2021	PURC		50,000,000.00	49,974,904.15	0.00	0.00	(49,974,904.17)
1138760	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0630 / 0.0630					
				8/11/2022	8/31/2021	PURC		50,000,000.00	49,969,812.50	0.00	0.00	(49,969,812.50)
Sub Total:								195,000,000.00	194,303,527.80	31,589.67	(4,428,259.76)	(189,906,857.67)
Fund:		Educational Money Mkt Fnd										
1117656	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0100 / 0.0100					
				8/3/2021	8/3/2021	MAT		(30,000,000.00)	(29,999,533.33)	0.00	(466.67)	30,000,000.00
1122379	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.0400 / 0.0400					
				8/6/2021	8/6/2021	MAT		(50,000,000.00)	(49,998,666.67)	0.00	(1,333.33)	50,000,000.00
1122592	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0400 / 0.0400					
				8/10/2021	8/10/2021	MAT		(40,000,000.00)	(39,998,800.00)	0.00	(1,200.00)	40,000,000.00
1129838	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0350 / 0.0350					
				8/10/2021	8/10/2021	MAT		(20,000,000.00)	(19,999,591.67)	0.00	(408.33)	20,000,000.00
1129317	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0400 / 0.0400					
				8/11/2021	8/11/2021	MAT		(10,000,000.00)	(9,999,700.00)	0.00	(300.00)	10,000,000.00
1136217	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				0.0400 / 0.0400					
				9/9/2021	8/11/2021	PURC		50,000,000.00	49,998,388.90	0.00	0.00	(49,998,388.89)
1129318	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0360 / 0.0360					
				8/12/2021	8/12/2021	MAT		(50,000,000.00)	(49,998,600.00)	0.00	(1,400.00)	50,000,000.00
1136246	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0350 / 0.0350					

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

Transaction Date From 01-Aug-2021 To 31-Aug-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												
1129681	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	9/3/2021	8/12/2021	PURC	0.0400 / 0.0400	13,700,000.00	13,699,706.97	0.00	0.00	(13,699,706.97)
1136857	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	8/17/2021	8/17/2021	MAT	0.0350 / 0.0350	(50,000,000.00)	(49,998,388.89)	0.00	(1,611.11)	50,000,000.00
1137204	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	9/10/2021	8/17/2021	PURC	0.0330 / 0.0330	25,000,000.00	24,999,416.68	0.00	0.00	(24,999,416.67)
1130244	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	9/15/2021	8/18/2021	PURC	0.0350 / 0.0350	35,000,000.00	34,999,101.66	0.00	0.00	(34,999,101.67)
1134322	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	8/19/2021	8/19/2021	MAT	0.0310 / 0.0310	(50,000,000.00)	(49,998,638.89)	0.00	(1,361.11)	50,000,000.00
1137390	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	8/19/2021	8/19/2021	MAT	0.0300 / 0.0300	(50,000,000.00)	(49,999,095.83)	0.00	(904.17)	50,000,000.00
1137394	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	9/14/2021	8/19/2021	PURC	0.0300 / 0.0300	50,000,000.00	49,998,916.65	0.00	0.00	(49,998,916.67)
1133940	US TREASURY N/B	/BNP PARIBAS	TBILL	9/10/2021	8/19/2021	PURC	0.0430 / 0.0430	50,000,000.00	49,999,083.35	0.00	0.00	(49,999,083.33)
1137799	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	8/24/2021	8/24/2021	MAT	0.0335 / 0.0335	(50,000,000.00)	(49,998,327.78)	0.00	(1,672.22)	50,000,000.00
1137800	US TREASURY N/B	/BARCLAY CAPITAL	TBILL	10/7/2021	8/24/2021	PURC	0.0350 / 0.0350	20,000,000.00	19,999,181.12	0.00	0.00	(19,999,181.11)
1137801	US TREASURY N/B	/DEUTSCHE	TBILL	10/5/2021	8/24/2021	PURC	0.0270 / 0.0270	50,000,000.00	49,997,958.35	0.00	0.00	(49,997,958.33)
1137802	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	9/21/2021	8/24/2021	PURC	0.0330 / 0.0330	30,000,000.00	29,999,370.00	0.00	0.00	(29,999,370.00)
1137932	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/12/2021	8/24/2021	PURC	0.0300 / 0.0300	30,000,000.00	29,998,652.49	0.00	0.00	(29,998,652.50)

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

Transaction Date From 01-Aug-2021 To 31-Aug-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												
1138350	US TREASURY N/B	/BARCLAY CAPITAL	TBILL	9/22/2021	8/25/2021	PURC	0.0350 / 0.0350	50,000,000.00	49,998,833.35	0.00	0.00	(49,998,833.33)
1138351	US TREASURY N/B	/MORGAN STANLEY	TBILL	10/5/2021	8/26/2021	PURC	0.0355 / 0.0355	50,000,000.00	49,998,055.55	0.00	0.00	(49,998,055.56)
1138352	US TREASURY N/B	/MORGAN STANLEY	TBILL	10/12/2021	8/26/2021	PURC	0.0370 / 0.0370	50,000,000.00	49,997,682.65	0.00	0.00	(49,997,682.64)
1138362	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN	10/12/2021	8/26/2021	PURC	0.0250 / 0.0250	25,000,000.00	24,998,792.35	0.00	0.00	(24,998,792.36)
1138497	US TREASURY N/B	/BARCLAY CAPITAL	TBILL	9/10/2021	8/26/2021	PURC	0.0350 / 0.0350	25,000,000.00	24,999,739.58	0.00	0.00	(24,999,739.58)
1138498	US TREASURY N/B	/JP MORGAN CHASE	CMB	10/12/2021	8/27/2021	PURC	0.0350 / 0.0350	50,000,000.00	49,997,763.90	0.00	0.00	(49,997,763.89)
1130487	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	10/15/2021	8/27/2021	PURC	0.0370 / 0.0370	50,000,000.00	49,997,618.05	0.00	0.00	(49,997,618.06)
1130632	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	8/31/2021	8/31/2021	MAT	0.0375 / 0.0375	(50,000,000.00)	(49,997,995.83)	0.00	(2,004.17)	50,000,000.00
1134089	US TREASURY N/B	/BNP PARIBAS	TBILL	8/31/2021	8/31/2021	MAT	0.0360 / 0.0360	(50,000,000.00)	(49,998,125.00)	0.00	(1,875.00)	50,000,000.00
				8/31/2021	8/31/2021	MAT		(50,000,000.00)	(49,998,300.00)	0.00	(1,700.00)	50,000,000.00
Sub Total:								103,700,000.00	103,694,497.70	0.00	(16,236.11)	(103,678,261.56)
Fund: 283-John Wayne Airport												
1134875	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0410 / 0.0410					
1113247	FED HM LN BK BD	/DEUTSCHE	AGNF1	9/28/2021	8/3/2021	PURC	0.0200 / 0.0151	4,000,000.00	3,999,744.89	0.00	0.00	(3,999,744.89)
				8/5/2021	8/5/2021	INT		0.00	0.00	0.00	(200.00)	200.00
				8/5/2021	8/5/2021	MAT		(4,000,000.00)	(4,000,046.12)	0.00	46.12	4,000,000.00
1135426	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0475 / 0.0475					
				11/4/2021	8/6/2021	PURC		4,000,000.00	3,999,525.00	0.00	0.00	(3,999,525.00)

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

Transaction Date From 01-Aug-2021 To 31-Aug-2021

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
1103328	US TREASURY N/B	/MORGAN STANLEY_1	TBILL				0.0405 / 0.0405					
				8/19/2021	8/19/2021	MAT		(5,000,000.00)	(4,999,004.38)	0.00	(995.62)	5,000,000.00
1137391	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				0.0500 / 0.0500					
				10/15/2021	8/19/2021	PURC		5,000,000.00	4,999,604.17	0.00	0.00	(4,999,604.17)
1104417	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0550 / 0.0550					
				8/26/2021	8/26/2021	MAT		(5,000,000.00)	(4,998,647.92)	0.00	(1,352.08)	5,000,000.00
1138347	US TREASURY N/B	/BNP PARIBAS	CMB				0.0560 / 0.0560					
				11/1/2021	8/26/2021	PURC		5,000,000.00	4,999,478.89	0.00	0.00	(4,999,478.89)
Sub Total:								<u>4,000,000.00</u>	<u>4,000,654.53</u>	<u>0.00</u>	<u>(2,501.58)</u>	<u>(3,998,152.95)</u>
Fund: 650-Fountain Valley SD40												
1001371	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				2.5000 / 2.5704					
				2/5/2024	8/5/2021	INT		0.00	0.00	0.00	(43,875.00)	43,875.00
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(43,875.00)</u>	<u>43,875.00</u>
Fund: 650-CCCD SERIES 2017E												
945505	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.3300 / 3.4801					
				2/13/2034	8/13/2021	INT		0.00	0.00	0.00	(33,300.00)	33,300.00
942094	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.8307					
				2/15/2027	8/15/2021	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
947405	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				4.5000 / 2.9081					
				2/15/2036	8/15/2021	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(89,550.00)</u>	<u>89,550.00</u>
Grand Total:								<u>525,221,000.00</u>	<u>524,498,061.09</u>	<u>31,589.67</u>	<u>(4,586,925.79)</u>	<u>(519,942,724.91)</u>

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

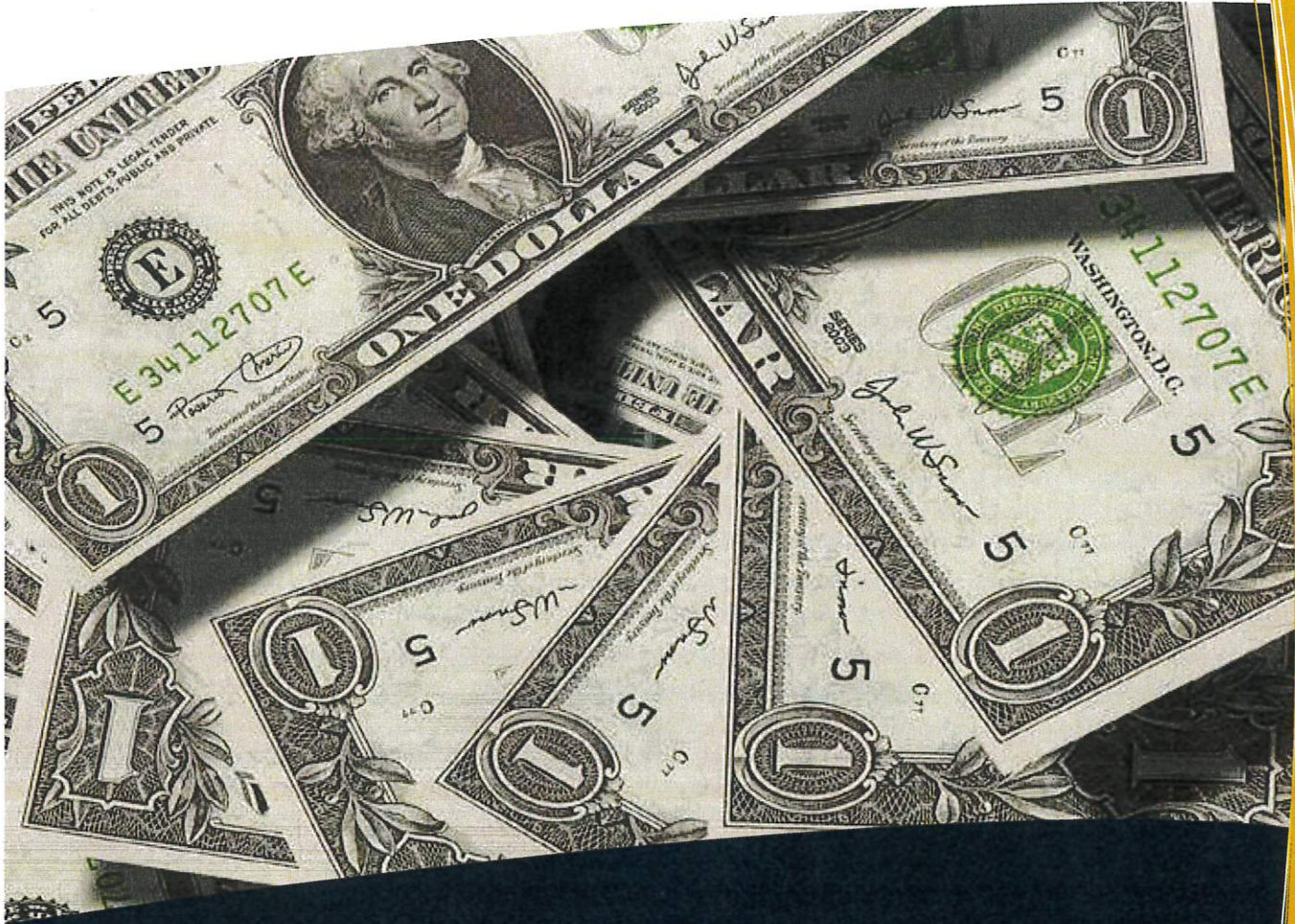
MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Aug-2021 to 31-Aug-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
GS283 GOLDMAN SACHS - JWA MMF						
8/3/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,999,743.52)		GOLDMAN SACHS FINL SQ GOVT	1134874
8/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,000,200.00		GOLDMAN SACHS FINL SQ GOVT	1135219
8/6/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,999,525.00)		GOLDMAN SACHS FINL SQ GOVT	1135429
8/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	395.83		GOLDMAN SACHS FINL SQ GOVT	1137396
Sub Total Amount Per Account:			(3,998,672.69)			
GS692 GOLDMAN SACHS - COUNTY MMF						
8/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	15,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1137395
Sub Total Amount Per Account:			15,000,000.00			
Invesco Acct# 51105 OC Treasurer X FUND MMF						
8/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(19,994,922.52)		INVESCO STIC GOVT & AGY PORTFOLIO	1135186
8/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,000,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	1135218
8/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	65,016,250.00		INVESCO STIC GOVT & AGY PORTFOLIO	1135995
8/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,026,875.00		INVESCO STIC GOVT & AGY PORTFOLIO	1136251
8/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	32,319,462.83		INVESCO STIC GOVT & AGY PORTFOLIO	1136687
8/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	343,750.00		INVESCO STIC GOVT & AGY PORTFOLIO	1136859
8/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(49,994,125.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1137128
8/20/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(19,990,743.06)		INVESCO STIC GOVT & AGY PORTFOLIO	1137597
8/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(149,555,040.28)		INVESCO STIC GOVT & AGY PORTFOLIO	1137644
8/24/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	56,250.00		INVESCO STIC GOVT & AGY PORTFOLIO	1137804
8/27/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,034,125.00		INVESCO STIC GOVT & AGY PORTFOLIO	1138499
8/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(99,983,375.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1138540
8/31/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(47,985,756.25)		INVESCO STIC GOVT & AGY PORTFOLIO	1138884
Sub Total Amount Per Account:			(139,707,249.28)			
MORGAN 283 MORGAN STANLEY GOVT 8302-JWA MMF						
8/26/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	521.11	38341	MORGAN STANLEY INST LIQUIDITY FUND	1138340
Sub Total Amount Per Account:			521.11			
MS 740200618 OC Treasurer Extended Fund						
8/2/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	25,683,125.00	34825	MORGAN STANLEY INST LIQUIDITY FUND	1134824
8/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	371,854.50	35704	MORGAN STANLEY INST LIQUIDITY FUND	1135703
8/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	29,000,000.00	36684	MORGAN STANLEY INST LIQUIDITY FUND	1136683
8/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(99,937,791.66)	37929	MORGAN STANLEY INST LIQUIDITY FUND	1137928
8/26/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	86,350.69	38344	MORGAN STANLEY INST LIQUIDITY FUND	1138343
Sub Total Amount Per Account:			(44,796,461.47)			
NORTHERN TRUST NORTHERN INST U.S. TREASURY PORTFOLIO						
8/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	33,300.00		NORTHERN TRUST COMPANY	1136630
8/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	22,500.00		NORTHERN TRUST COMPANY	1136685
8/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	33,750.00		NORTHERN TRUST COMPANY	1136686
8/20/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,105.62)		NORTHERN TRUST COMPANY	1137596
Sub Total Amount Per Account:			88,444.38			
Total Amount :			(173,413,417.95)			



Frank Davies, CPA
Orange County Auditor-Controller



Review of the Schedule of Assets Held by the County Treasury as of March 31, 2021

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

Internal Audit

Audit Number 2008
Report Date: August 12, 2021



OFFICE OF THE
ORANGE COUNTY AUDITOR-CONTROLLER

FRANK DAVIES, CPA
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2008

August 12, 2021

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

SUBJECT: Review of the Schedule of Assets Held by the County Treasury as of March 31, 2021

We have completed our Review of the Schedule of Assets Held by the County Treasury as of March 31, 2021. Our final report is attached for your review.

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

Frank Davies, CPA
Auditor-Controller

Other recipients of this report:

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

Independent Accountant's Review Report

The Honorable Board of Supervisors
County of Orange, California

We have reviewed the accompanying Schedule of Assets Held by the County Treasury—Modified Cash-Basis (financial schedule) of the County of Orange, California, as of March 31, 2021, pursuant to Government Code Section 26920(a). A review includes primarily applying analytical procedures to management's financial data and making inquiries of department management. A review is substantially less in scope than an audit, the objective of which is the expression of an opinion regarding the financial schedule as a whole. Accordingly, we do not express such an opinion.

Management's Responsibility for the Financial Schedule

Management is responsible for the preparation and fair presentation of this financial schedule in accordance with the modified cash-basis of accounting; this includes determining that the basis of accounting the County Treasury uses for financial reporting is an acceptable basis for the preparation of financial schedules in the circumstances. Management is also responsible for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial schedules that are free from material misstatement, whether due to fraud or error.

Accountant's Responsibility

Our responsibility is to conduct the review engagement in accordance with Statements on Standards for Accounting and Review Services promulgated by the Accounting and Review Services Committee of the AICPA. Those standards require us to perform procedures to obtain limited assurance as a basis for reporting whether we are aware of any material modifications that should be made to the financial schedule for it to be in accordance with the modified cash-basis of accounting. We believe that the results of our procedures provide a reasonable basis for our conclusion.

Accountant's Conclusion

Based on our review, except for the issue noted in the Known Departure from Modified Cash-Basis of Accounting paragraph, we are not aware of any material modifications that should be made to the accompanying financial schedule in order for it to be in accordance with the modified cash-basis of accounting.

Known Departure from Modified Cash-Basis of Accounting

The financial schedule is prepared in accordance with the modified cash-basis of accounting, which is a basis of accounting other than accounting principles generally accepted in the United States of America. Receipts are recognized when received by the Treasurer; disbursements are recognized when paid by the bank; and the value of investments is stated at fair value. The modified cash-basis of accounting requires that financial statements include adequate disclosures. Management has elected to omit all disclosures ordinarily included in a financial schedule prepared on the modified cash-basis of accounting. If the omitted disclosures were included in the financial statement, they might influence the users' conclusions about the County Treasury's assets.

Other Matter

This report is intended solely for the information and use of the Board of Supervisors and the management of the Orange County Auditor-Controller. However, this report is a matter of public record and its distribution is not limited.



Frank Davies, CPA
Auditor-Controller
August 12, 2021

Orange County Treasury
 Schedule of Assets Held by the County Treasury
 (Dollar Amounts in Thousands)
 As of March 31, 2021

	Assets		Total
	Pooled	Non-Pooled	
Cash			
Cash on Hand	\$ 184	\$ -	\$ 184
Cash on Deposit	300,446	19,058	319,504
Total Cash	300,630	19,058	319,688
Investments, stated at fair value	10,498,753	111,991	10,610,744
Total Assets	\$ 10,799,383	\$ 131,049	\$ 10,930,432



Frank Davies, CPA
Orange County Auditor-Controller



Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended March 31, 2021

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

Audit Number 2004
Report Date: August 31, 2021



OFFICE OF THE
ORANGE COUNTY AUDITOR-CONTROLLER

FRANK DAVIES, CPA
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2004

August 31, 2021

TO: Members, Treasury Oversight Committee

SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended March 31, 2021

At the request of the Treasury Oversight Committee, we have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended March 31, 2021. Our final report is attached for your review.

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

Frank Davies, CPA
Auditor-Controller

Other recipients of this report:

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



Internal Auditor's Report

Alisa Backstrom, CCMT, CPFIM, Chair
Treasury Oversight Committee

We have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended March 31, 2021. The purpose of our engagement was to determine whether the pooled and non-pooled funds complied with the Treasurer's Investment Policy Statement (IPS) and compliance exceptions were reported in the Treasurer's Monthly Investment Report. The funds covered by this engagement include those of the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and John Wayne Airport (JWA) Investment Fund. The Treasurer invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund and the Orange County Educational Money Market Fund (collectively referred to as Money Market Funds), and the Extended Fund.

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

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

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

The following lists the procedures performed and the results achieved:

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.



Internal Auditor's Report

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Frank Davies, CPA
Auditor-Controller
August 31, 2021

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

CDIAC
Superior Court

Orange County School Districts

Orange County Department of Education
Anaheim City School District
Anaheim Union High School District

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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