

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



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



COUNTY OF ORANGE

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

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




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## INTERDEPARTMENTAL COMMUNICATION

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**Date:** October 18, 2021

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

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

**Subject:** Treasurer's Investment Report for the Month Ended September 30, 2021

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The Treasurer's Investment Report for the month ended September 30, 2021 is attached, is online at [octreasurer.com/publicfunds](http://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 46 and 21 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 78 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 1.20 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 September 2021, the job market added 194,000 jobs, and August's job numbers were revised upward by 131,000 to 366,000. The U.S. unemployment rate for September decreased to 4.8% from 5.2% in August. The U.S. Gross Domestic Product second quarter rate was revised up from 6.6% to 6.7%. The Empire State Manufacturing Index increased to 34.3 in September from 18.3 in August. The Philadelphia Fed Index increased to 30.7 in September from 19.4 in August. 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 6.3% on a year-over-year basis in August, up from negative 9.6% (revised) in July.

The 10-year Treasury rate increased from 1.30% in August to 1.52% in September. The short-term 90-day T-bill rate in September was unchanged at 0.04% from August. The rate on the 2-year Treasury note increased from 0.20% in August to 0.28% at the end of September.

#### **INVESTMENT INTEREST YIELDS AND FORECAST**

The current gross and net year-to-date yields for fiscal year 2021/2022 are 0.56% and 0.50% for OCIP and 0.55% and 0.49% for OCEIP. The forecast for the OCIP and OCEIP gross and net yields for fiscal year 2021/2022 is 0.36% and 0.30% respectively.

#### **APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS**

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for July 2021, August 2021 and September 2021 interest apportionments are expected to be paid October 2021, November 2021 and December 2021 respectively. The investment administrative fee for fiscal year 2021/2022 is estimated at 5.8 basis points.

#### **TEMPORARY TRANSFERS**

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

#### **PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS**

Under guidelines outlined in the current IPS, the County Treasurer may invest in "AA" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of \$363.6 million in County of Orange debt, which represents approximately 3.6% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

#### **COMPLIANCE SUMMARY**

The investment portfolios had no IPS compliance exception in the month of September, 2021. On September 23, 2021, Eide Bailly issued their Independent Accountant's Report on Applying Agreed-Upon Procedures Related to Investment Compliance for the Fiscal Year Ended June 30, 2019. The report contained one exception resulting when the withdrawal analysis approval for one voluntary pool participant's transaction was not signed by the County Treasurer or designee. This same exception was noted in the report for the Fiscal Year ended June 30, 2018 and the Treasurer, subsequent to the date of these findings, updated the Voluntary Participant withdrawal process to require signed approvals before processing withdrawals. The report also stated that the annual reconciliation of the investment administrative actual costs vs. estimated costs for the fiscal year ended June 30, 2019 was not reviewed by the auditor as the annual reconciliation had not been completed yet. The Treasurer plans to complete this reconciliation by June 30, 2022.

#### **CREDIT UPDATE**

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

Enclosures  
cc: Distribution List

**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**SUMMARY OF INVESTMENT DATA**

**INVESTMENT TRENDS**

	SEPTEMBER 2021	AUGUST 2021	INCREASE (DECREASE)	NET CHANGE %	SEPTEMBER 2020	INCREASE (DECREASE)	NET CHANGE %
<b><u>Orange County Investment Pool (OCIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 5,041,145,300	\$ 5,105,836,435	\$ (64,691,135)	-1.27%	\$4,689,745,867	\$ 351,399,433	7.49%
End Of Month Book Value	\$ 5,032,600,305	\$ 5,092,069,753	\$ (59,469,448)	-1.17%	\$4,656,800,459	\$ 375,799,846	8.07%
Monthly Average Balance	\$ 4,988,413,528	\$ 4,912,783,512	\$ 75,630,016	1.54%	\$4,583,371,934	\$ 405,041,594	8.84%
Year-To-Date Average Balance	\$ 5,062,032,513	\$ 5,098,842,005	\$ (36,809,493)	-0.72%	\$4,636,496,795	\$ 425,535,718	9.18%
Monthly Accrued Earnings <sup>2</sup>	\$ 2,359,210	\$ 2,458,681	\$ (99,471)	-4.05%	\$3,997,568	\$ (1,638,358)	-40.98%
Monthly Net Yield <sup>2</sup>	0.504%	0.517%	-0.013%	-2.51%	1.001%	-0.497%	-49.65%
Year-To-Date Net Yield <sup>2</sup>	0.519%	0.526%	-0.007%	-1.33%	1.085%	-0.566%	-52.18%
Annual Estimated Gross Yield <sup>2</sup>	0.360%	0.360%	0.000%	0.00%	0.802%	-0.442%	-55.11%
Weighted Average Maturity (WAM) <sup>3</sup>	403	386	17	4.40%	257	146	56.81%
<b><u>Orange County Educational Investment Pool (OCEIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 5,171,503,899	\$ 5,354,009,152	\$ (182,505,253)	-3.41%	\$5,226,135,929	\$ (54,632,030)	-1.05%
End Of Month Book Value	\$ 5,162,888,974	\$ 5,339,607,633	\$ (176,718,659)	-3.31%	\$5,188,963,199	\$ (26,074,225)	-0.50%
Monthly Average Balance	\$ 5,212,568,756	\$ 5,204,292,513	\$ 8,276,243	0.16%	\$5,215,711,729	\$ (3,142,973)	-0.06%
Year-To-Date Average Balance	\$ 5,201,016,158	\$ 5,195,239,859	\$ 5,776,299	0.11%	\$5,185,567,348	\$ 15,448,810	0.30%
Monthly Accrued Earnings <sup>2</sup>	\$ 2,440,612	\$ 2,601,777	\$ (161,165)	-6.19%	\$4,752,319	\$ (2,311,707)	-48.64%
Monthly Net Yield <sup>2</sup>	0.494%	0.520%	-0.026%	-5.00%	1.043%	-0.549%	-52.64%
Year-To-Date Net Yield <sup>2</sup>	0.505%	0.510%	-0.005%	-0.98%	1.063%	-0.558%	-52.50%
Annual Estimated Gross Yield <sup>2</sup>	0.360%	0.360%	0.000%	0.00%	0.826%	-0.466%	-56.43%
Weighted Average Maturity (WAM) <sup>3</sup>	394	386	8	2.07%	260	134	51.54%

<sup>1</sup> Market values provided by Bloomberg and Northern Trust.

<sup>2</sup> 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 September 2020 are reported at the actual annual adjusted gross yields for FY 20-21.

<sup>3</sup> 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 AND QUARTER ENDED: September 30, 2021

**INVESTMENT STATISTICS - By Investment Pool**

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 09/30/2021	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,041,145,300	403	0.571%	0.562%	0.577%	1.0017
	COST (Capital) \$ 5,033,881,506					
	MONTHLY AVG Balance \$ 4,988,413,528					
	QUARTERLY AVG Balance \$ 5,062,032,513					
	BOOK Value \$ 5,032,600,305					
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 5,171,503,899	394	0.564%	0.552%	0.563%	1.0017
	COST (Capital) \$ 5,164,180,825					
	MONTHLY AVG Balance \$ 5,212,568,756					
	QUARTERLY AVG Balance \$ 5,201,016,158					
	BOOK Value \$ 5,162,888,974					

**INVESTMENT STATISTICS - Non-Pooled Investments <sup>(1)</sup>**

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment		
Funds:	MARKET Value \$ 113,133,192	John Wayne Airport Investment Fund 53,354,318
283, FVSD, CCCD	COST (Capital) \$ 110,701,898	Fountain Valley School District Fund 40 34,704,859
	MONTHLY AVG Balance \$ 110,672,222	CCCD Series 2017E Bonds 22,642,721
	QUARTERLY AVG Balance \$ 110,537,038	
	BOOK Value \$ 110,157,208	
		\$ 110,701,898

**MONTH END TOTALS**

INVESTMENTS & CASH		INVESTMENTS & CASH	
<b>COUNTY MONEY MARKET FUND (OCMMF)</b>			
County Money Market Fund	\$ 548,716,969	OCIP	\$ 5,178,653,356
County Cash & Cash Equivalent	144,771,850	OCEIP	5,330,343,138
<b>EXTENDED FUND</b>	9,008,294,714	Specific Investment Funds	110,701,898
<b>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</b>		Non-Pooled Cash & Cash Equivalent	26,015,477
Educational Money Market Fund	641,050,648		
Educational Cash & Cash Equivalent	166,162,313		
<b>NON-POOLED INVESTMENTS</b>			
Non-Pooled Investments @ Cost	110,701,898		
Non-Pooled Cash & Cash Equivalent	26,015,477		
	\$ 10,645,713,869		\$10,645,713,869

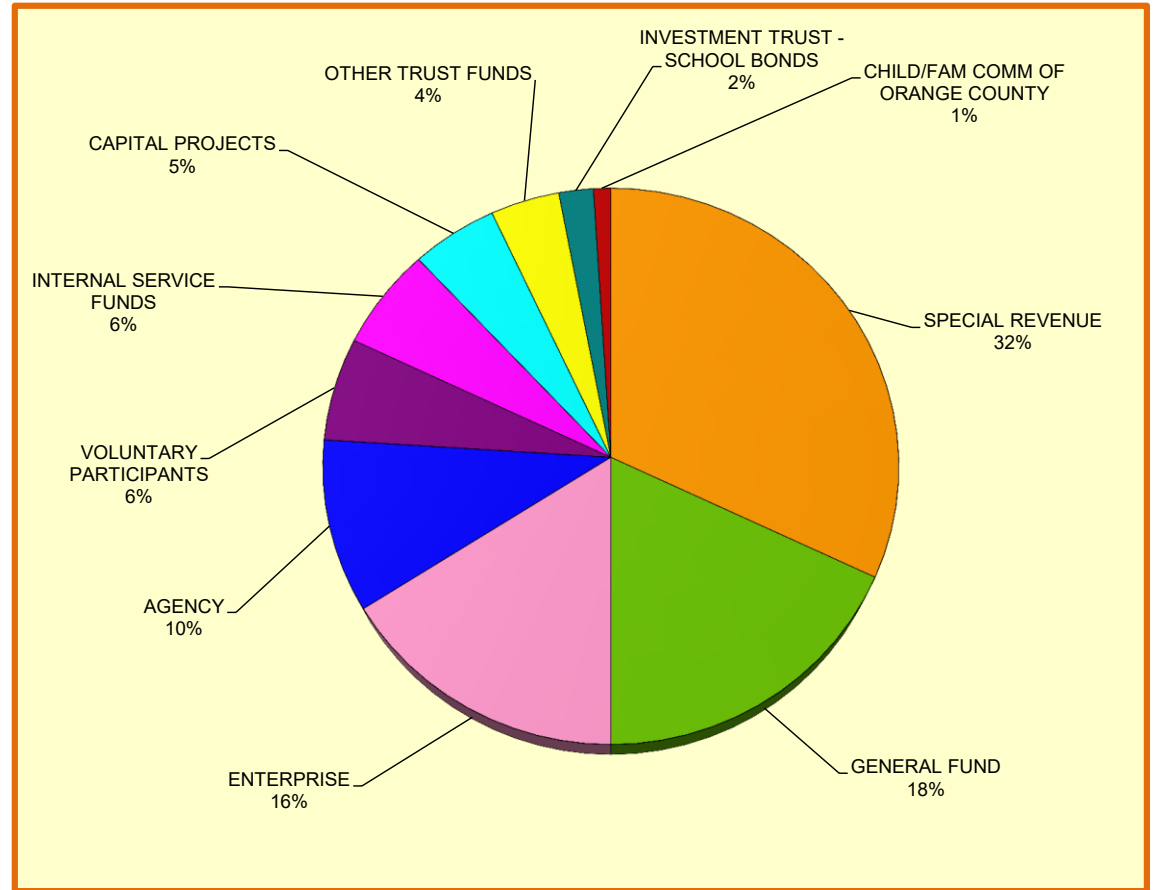
**KEY POOL STATISTICS**

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.519%	OCIP	403
OCEIP - YTD NET YIELD	0.505%	OCEIP	394
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.043%	JOHN WAYNE AIRPORT WAM	76
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.038%	LGIP WAM (Standard & Poors)	45

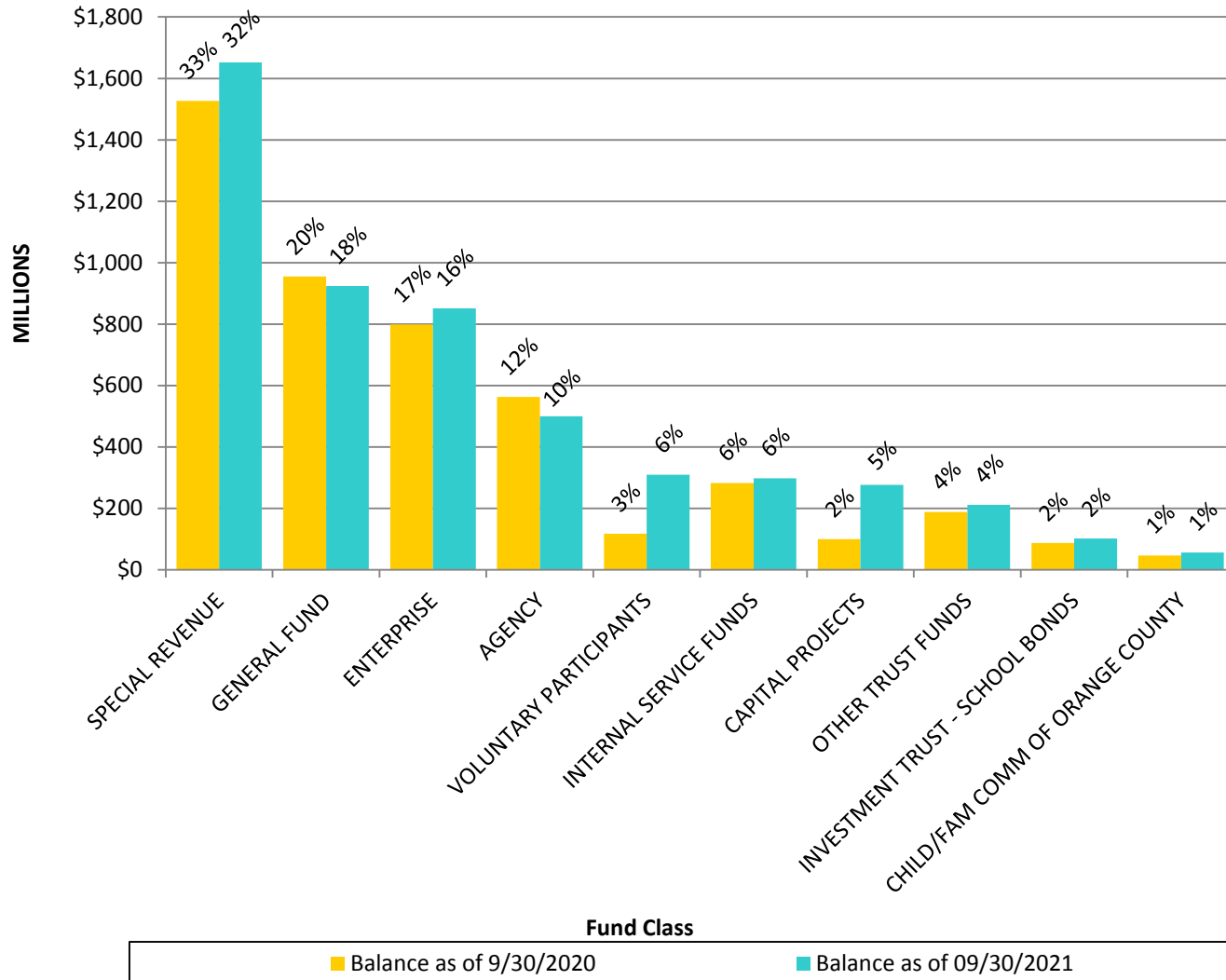
(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.

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

<b>FUNDS</b>	<b>BALANCE</b>
SPECIAL REVENUE	\$ 1,652,436,279
GENERAL FUND	923,716,867
ENTERPRISE	851,482,774
AGENCY	499,704,571
VOLUNTARY PARTICIPANTS	308,996,871
INTERNAL SERVICE FUNDS	297,623,992
CAPITAL PROJECTS	276,137,394
OTHER TRUST FUNDS	211,242,331
INVESTMENT TRUST - SCHOOL BONDS	101,676,259
CHILD/FAM COMM OF ORANGE COUNTY	55,636,018
<b>TOTAL</b>	<b>\$ 5,178,653,356</b>



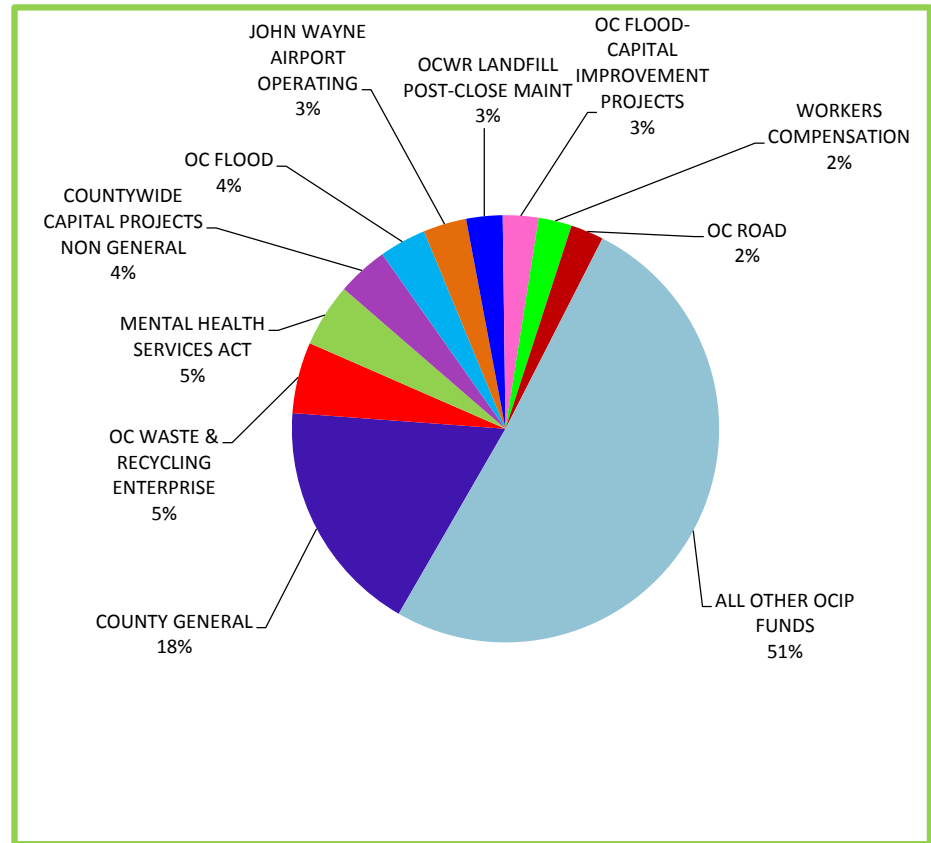
**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF SEPTEMBER 30**





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

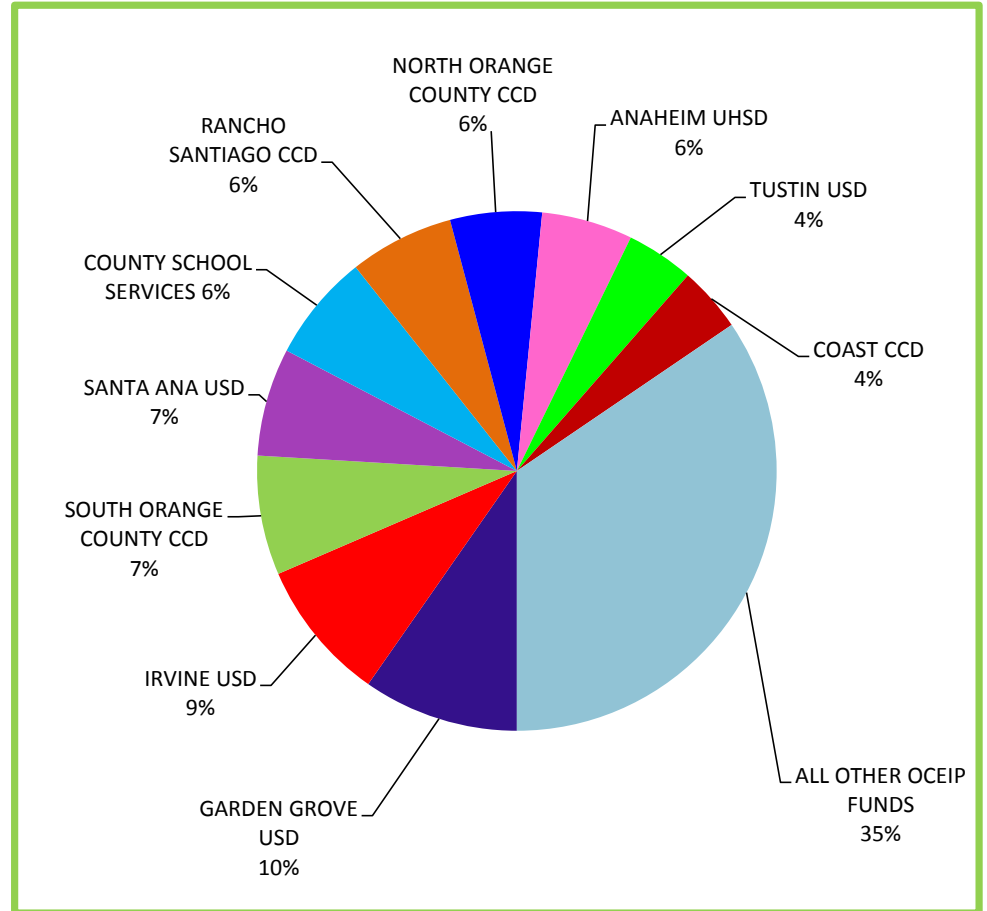
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 923,713,389
299	OC WASTE & RECYCLING ENTERPRISE	\$ 278,960,168
13Y	MENTAL HEALTH SERVICES ACT	\$ 248,196,599
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	\$ 199,976,128
400	OC FLOOD	\$ 184,010,400
280	JOHN WAYNE AIRPORT OPERATING	\$ 169,684,858
279	OCWR LANDFILL POST-CLOSE MAINT	\$ 142,397,317
401	OC FLOOD- CAPITAL IMPROVEMENT PROJECTS	\$ 139,725,596
293	WORKERS COMPENSATION	\$ 130,260,589
115	OC ROAD	\$ 129,364,566
	ALL OTHER OCIP FUNDS	\$ 2,632,363,746
	<b>TOTAL</b>	<b>\$ 5,178,653,356</b>



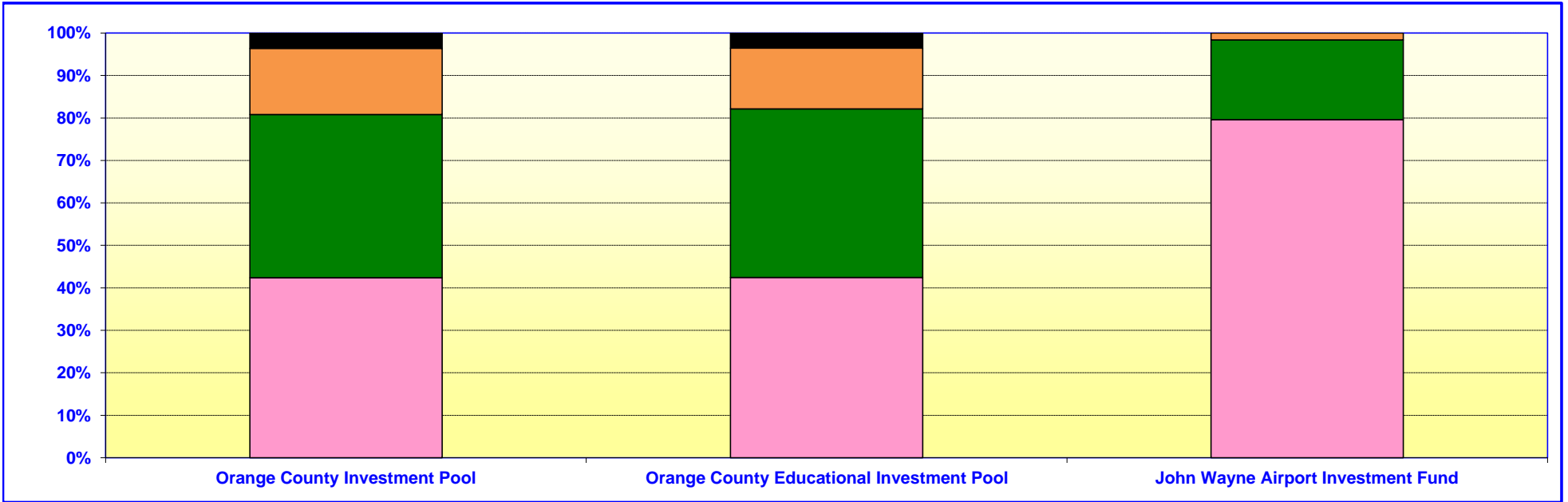
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF SEPTEMBER 30, 2021**

DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
72	GARDEN GROVE USD	\$ 516,602,223 (1)
75	IRVINE USD	470,604,643 (1)
96	SOUTH ORANGE COUNTY CCD	395,834,007
84	SANTA ANA USD	358,318,432 (1)
94	COUNTY SCHOOL SERVICES	356,222,339
92	RANCHO SANTIAGO CCD	346,834,891 (1)
88	NORTH ORANGE COUNTY CCD	303,919,157 (1)
64	ANAHEIM UHSD	302,172,536 (1)
87	TUSTIN USD	224,233,389 (1)
90	COAST CCD	216,366,128 (1)
	ALL OTHER OCEIP FUNDS	1,839,235,393 (1)
	<b>TOTAL</b>	<b><u>\$ 5,330,343,138</u></b>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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

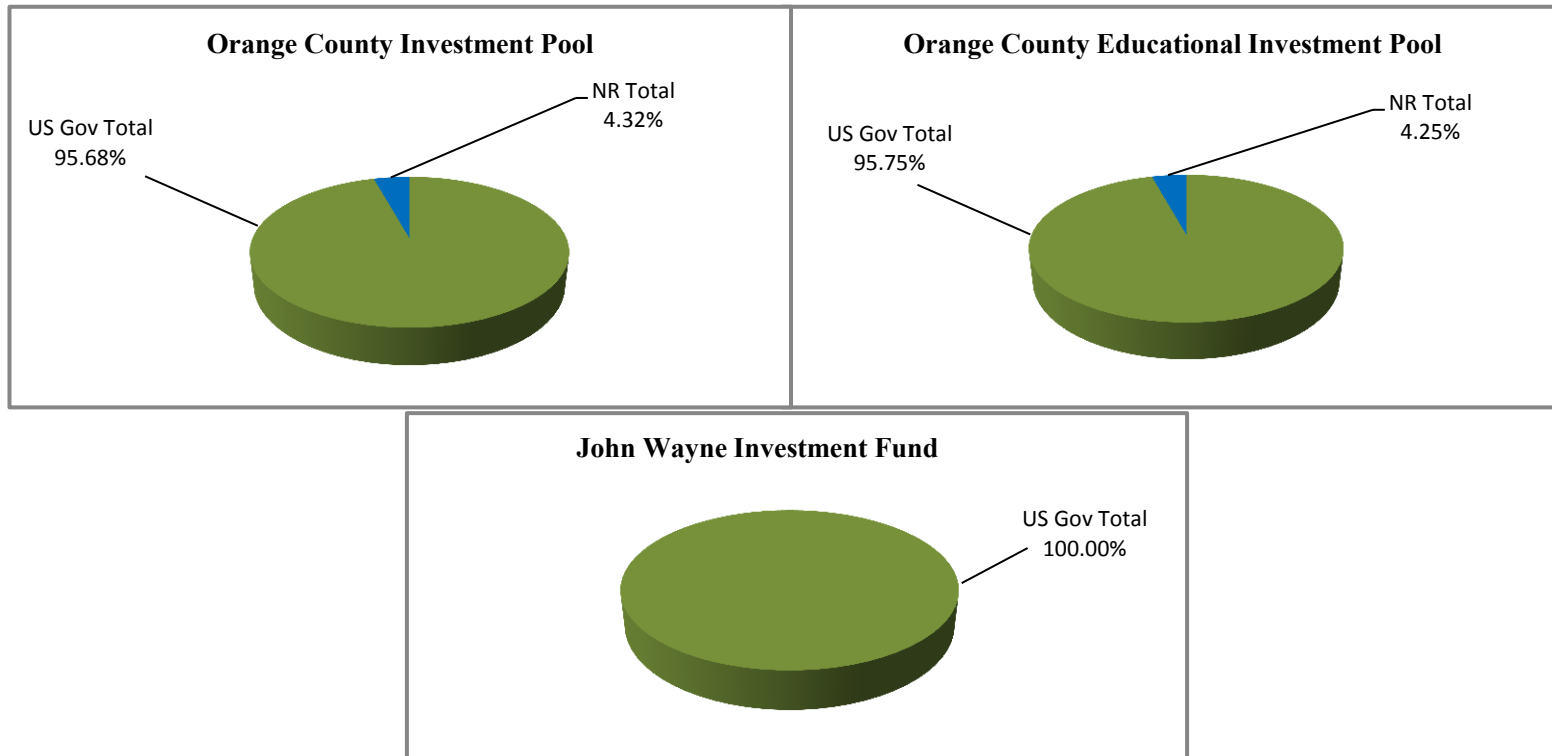


Orange County Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,121,204	42.08%
U. S. GOVERNMENT AGENCIES	1,922,308	38.13%
MONEY MARKET MUTUAL FUNDS	779,684	15.47%
MUNICIPAL DEBT	181,034	3.59%
LOCAL AGENCY INVESTMENT FUND	36,915	0.73%
	<u>\$ 5,041,145</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,180,114	42.16%
U. S. GOVERNMENT AGENCIES	2,038,578	39.42%
MONEY MARKET MUTUAL FUNDS	733,018	14.17%
MUNICIPAL DEBT	182,566	3.53%
LOCAL AGENCY INVESTMENT FUND	37,228	0.72%
	<u>\$ 5,171,504</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. TREASURIES	\$ 42,495	79.64%
U. S. GOVERNMENT AGENCIES	9,999	18.74%
MONEY MARKET MUTUAL FUNDS	863	1.62%
	<u>\$ 53,357</u>	<u>100.00%</u>

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



*US GOV Includes Agency Debt, Treasury Debt and US Gov. MMMF's*  
*NR Includes LAIF and Orange County Pension Obligation Bonds*

**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**APPROVED ISSUER LIST - OCIP, OCEIP, and JWA**

September 30, 2021

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
<b>U.S. TREASURY SECURITIES</b>						
U.S. GOVERNMENT*	A-1+	P-1	F1+	AA+	Aaa	AAA
<b>U.S. GOVERNMENT AGENCY SECURITIES*</b>						
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
<b>MEDIUM-TERM NOTES</b>						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AAA
<b>ISSUERS ON HOLD</b>						
JOHNSON & JOHNSON (SEPTEMBER, 2019)**	A-1+	P-1	WD	AAA	Aaa	WD
WALMART INC (JULY, 2018)***	A-1+	P-1	F1+	AA	Aa2	AA
<b>MUNICIPAL BONDS</b>						
COUNTY OF ORANGE TAXABLE PENSION OBLIGATION BONDS, 2021 SERIES A	NR	NR	NR	NR	NR	NR
<b>STATE POOL - LOCAL AGENCY INVESTMENT FUND</b>						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR
<b>MONEY MARKET MUTUAL FUNDS ****</b>						
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.

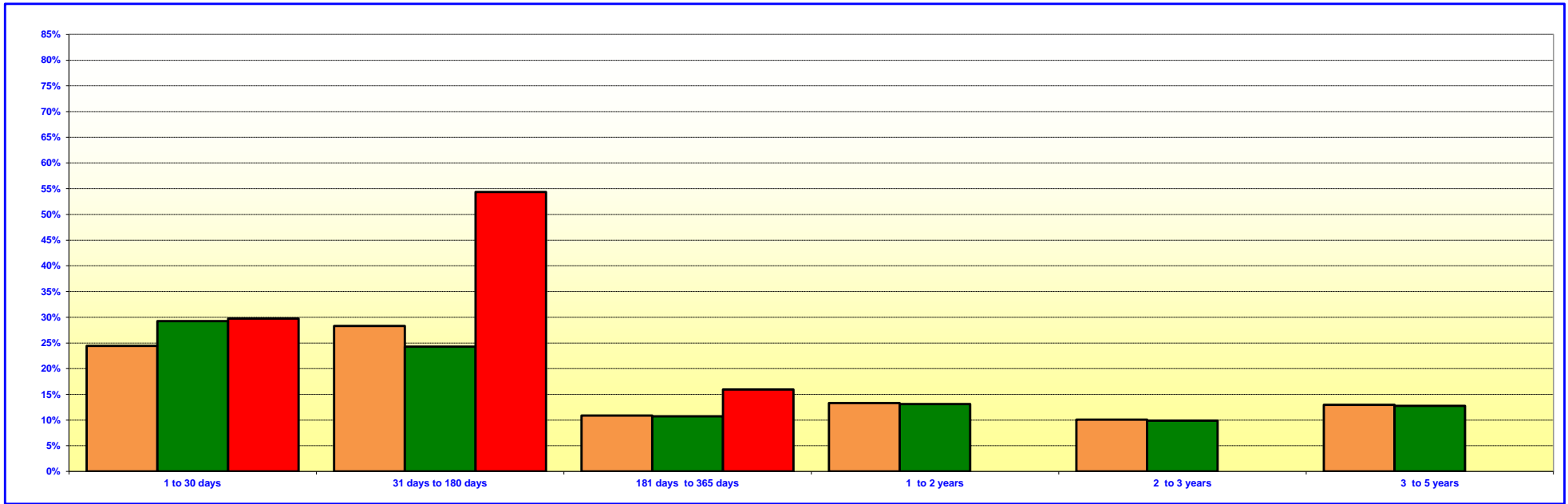
\*\*\*\* All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

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

During September, 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**

**September 30, 2021**



<b>ORANGE COUNTY INVESTMENT POOL</b>			
	In Thousands <sup>(1)(2)</sup>		%
1 TO 30 DAYS	\$	1,228,761	24.41%
31 TO 180 DAYS		1,423,952	28.28%
181 TO 365 DAYS		548,736	10.90%
1 YEAR TO 2 YEARS		671,336	13.34%
2 YEARS TO 3 YEARS		507,661	10.08%
3 YEARS TO 5 YEARS		653,785	12.99%
<b>TOTAL</b>	<b>\$</b>	<b>5,034,231</b>	<b>100.00%</b>

<b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b>			
	In Thousands <sup>(1)(2)</sup>		%
1 TO 30 DAYS	\$	1,509,627	29.23%
31 TO 180 DAYS		1,253,211	24.27%
181 TO 365 DAYS		553,381	10.71%
1 YEAR TO 2 YEARS		677,019	13.11%
2 YEARS TO 3 YEARS		511,959	9.91%
3 YEARS TO 5 YEARS		659,319	12.77%
<b>TOTAL</b>	<b>\$</b>	<b>5,164,516</b>	<b>100.00%</b>

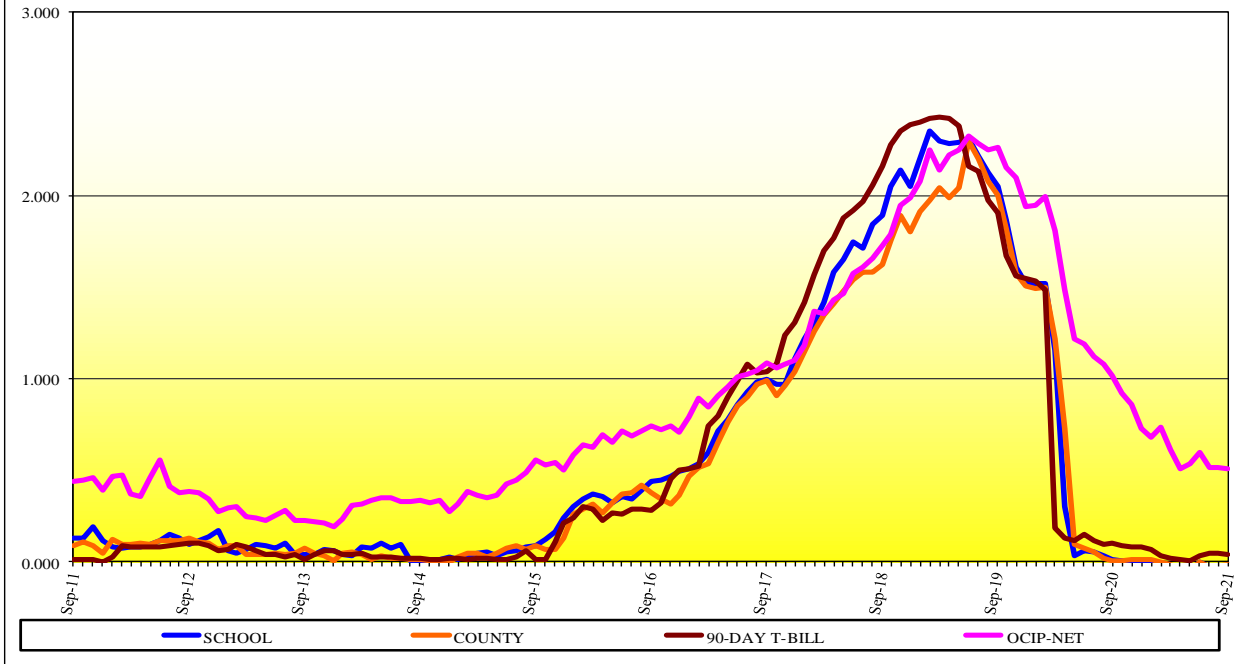
<b>JOHN WAYNE AIRPORT INVESTMENT FUND</b>			
	In Thousands <sup>(1)(2)</sup>		%
1 TO 30 DAYS	\$	15,863	29.73%
31 TO 180 DAYS		29,000	54.34%
181 TO 365 DAYS		8,500	15.93%
<b>TOTAL</b>	<b>\$</b>	<b>53,363</b>	<b>100.00%</b>

(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 09/30/2021, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

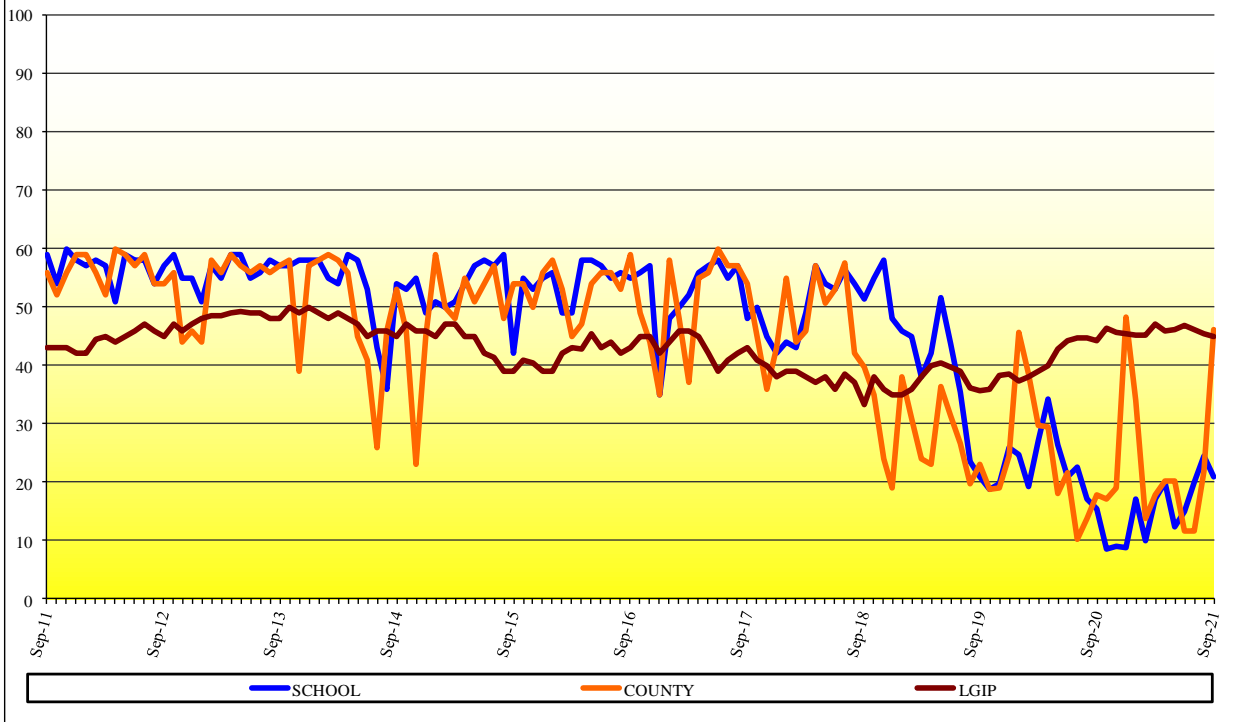
**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS  
(INTEREST RATE YIELD)**

For The Period September 2011 to September 2021



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

For The Period September 2011 to September 2021





**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**INVESTMENT POOL YIELDS**

October 1, 2020 - September 30, 2021

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month September 2021</i>				
OCCMMF	\$ 548,730,759	\$ 18,746	0.043%	46
OCEMMF	\$ 641,062,348	\$ 17,115	0.034%	21
Extended Fund	\$ 9,022,856,092	\$ 4,763,961	0.640%	447
<i>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
<b>Fiscal Year July 1, 2021 - June 30, 2022</b>	<b>Average Month End Market Value Balance</b>	<b>YTD Interest Income</b>	<b>YTD Gross Yield</b>	<b>YTD Average</b>
OCCIP	\$ 5,004,518,233	\$ 7,507,412	0.577%	399
OCEIP	\$ 5,259,775,944	\$ 7,546,948	0.563%	393

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

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

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

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

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

The Cash Availability Projection for the six months ending March 31, 2022, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

<b>ORANGE COUNTY INVESTMENT POOL</b>				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
September 2021 - Ending Cash				\$ 144,771,850
October	\$ 645,184,611	\$ 802,858,159	\$ 578,594,954	1,014,219,666
November	395,855,111	1,396,518,617	1,354,196,366	1,452,397,028
December	223,433,872	2,592,858,380	2,051,902,603	2,216,786,677
January	594,944,833	600,027,265	1,407,684,404	2,004,074,371
February	126,014,708	653,101,022	369,087,357	2,414,102,744
March	160,998,304	1,083,282,630	803,407,034	2,854,976,644

<b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b>				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
September 2021 - Ending Cash				\$ 166,162,313
October	\$ 885,607,994	\$ 346,597,484	\$ 772,534,929	625,832,862
November	417,682,263	860,631,963	764,500,707	1,139,646,381
December	174,901,941	1,665,771,873	528,161,437	2,452,158,758
January	499,134,400	532,027,493	984,628,031	2,498,692,620
February	127,081,387	290,436,397	755,515,422	2,160,694,982
March	162,361,109	629,293,091	851,507,424	2,100,841,758

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**STATEMENT OF ACCOUNTABILITY**  
**For the Month and Quarter Ended September 30, 2021**

	<u>Month</u>	<u>Quarter</u>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b>\$ 10,759,823,552</b>	<b>\$ 11,045,772,748</b>
<b>Cash Receipts:</b>		
County	474,008,966	1,496,515,684
School and Community College Districts	706,585,610	1,992,533,772
<b>Total Cash Receipts</b>	<u>1,180,594,576</u>	<u>3,489,049,456</u>
<b>Cash Disbursements:</b>		
County	487,925,011	1,815,383,712
School and Community College Districts	816,053,475	2,082,765,433
<b>Total Cash Disbursements</b>	<u>1,303,978,486</u>	<u>3,898,149,145</u>
<b>Net Change in Cost Value of Pooled Assets</b>	<u>(123,383,910)</u>	<u>(409,099,689)</u>
<b>Net Increase in Non-Pooled Investments</b>	58,701	278,152
<b>Net Increase in Non-Pooled Cash</b>	<u>9,215,526</u>	<u>8,762,658</u>
<b>Treasurer's Accountability at the End of the Period:</b>	<b><u>\$ 10,645,713,869</u></b>	<b><u>\$ 10,645,713,869</u></b>
<b>Assets in the Treasury at the End of the Period (at Cost Value):</b>		
<b>Pooled Investments:</b>		
Orange County Investment Pool		\$ 5,033,881,506
Orange County Educational Investment Pool		5,164,180,825
<b>Total Pooled Investments</b>		<u>10,198,062,331</u>
<b>Non-Pooled Investments:</b>		
Non-Pooled Investments - John Wayne Airport		53,354,318
Non-Pooled Investments - Fountain Valley School District Fund 40		34,704,859
Non-Pooled Investments - CCCD Series 2017E Bonds		22,642,721
<b>Total Non-Pooled Investments</b>		<u>110,701,898</u>
<b>Cash and Cash Equivalent:</b>		
Cash in banks - County		144,735,599
Cash in banks - Schools		166,162,313
Cash in banks - OC Sheriff		12,084,711
Cash in banks - John Wayne Airport		13,930,766
Cash - Other		36,251
<b>Total Cash</b>		<u>336,949,640</u>
<b>Total Assets in the Treasury at the End of the Period:</b>		<b><u>\$ 10,645,713,869</u></b>

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY  
September 30, 2021**

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 479,972,861	87.47%	\$ 3,296,355,464	36.53%	\$ 524,989,944	81.89%	\$ 42,494,625	79.64%
100%	U.S. Government Agency Securities	-	0.00%	3,860,887,906	42.79%	99,997,779	15.60%	9,999,229	18.74%
20%	Municipal Debt	-	0.00%	363,600,000	4.03%	-	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)	68,757,898	12.53%	1,427,869,215	15.83%	16,074,625	2.51%	863,133	1.62%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 548,730,759	100.00%	\$ 9,022,856,092	100.00%	\$ 641,062,348	100.00%	\$ 53,356,987	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 <sup>(3)</sup>	Yes	Yes	Yes	Yes
See Above	Government Agencies Issuer	Yes <sup>(4)</sup>	Yes	Yes <sup>(4)</sup>	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/46.14	N/A	Yes/20.93	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/76.28
13 Months/397 days	Duration <sup>(5)</sup>	N/A	Yes/1.20	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/112	N/A	Yes/61	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/315
	Final Maturity - Extended Fund	N/A	Yes/1584	N/A	N/A
A-1/≥ AA <sup>(2)</sup>	Rating Limits				
A-1/≥ AA <sup>(2)</sup>	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  
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY  
September 30, 2021**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2019 completed. June 30, 2020 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	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)	June 30, 2021 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI.	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 September 30, 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  
Noncompliance Detail  
For the Month Ended September 30, 2021**

During September, 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

Run Date: 07-Oct-2021 09:59:28 AM  
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 User: SNong

**As of 30-Sep-2021**

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)	
<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b><u>County Money Mkt Fnd</u></b>																
<b>FUNDS</b>																
<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>																
		10/1/21		AAAm	Aaa-mf	NR	12,323,015.39		0.0260	12,323,015.39			12,323,015.39	12,323,015.39	0.00	
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>																
		10/1/21		AAAm	Aaa-mf	AAAmmf	14,242,042.10		0.0259	14,242,042.10			14,242,042.10	14,242,042.10	0.00	
<b>GOLDMAN SACHS - COUNTY MMF</b>																
		10/1/21		AAAm	Aaa-mf	NR	42,192,840.42		0.0261	42,192,840.42			42,192,840.42	42,192,840.42	0.00	
<b>Subtotal for FUNDS:</b>							<b>68,757,897.91</b>		<b>0.0260</b>	<b>68,757,897.91</b>			<b>68,757,897.91</b>	<b>68,757,897.91</b>	<b>0.00</b>	
<b>U. S. TREASURIES</b>																
<b>CASH MANAGEMENT BILL</b>																
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>																
1137392	8/19/21	10/15/21	912796ZB8	AA+	Aaa	AAA	50,000,000.00		0.0500	49,996,041.67	0.00	2,986.11	49,996,041.67	49,999,323.00	3,281.33	
<b>US TREASURY N/B / DEUTSCHE</b>																
1138348	8/26/21	11/1/21	912796ZC6	AA+	Aaa	AAA	50,000,000.00		0.0575	49,994,649.31	0.00	2,875.00	49,994,649.31	49,997,778.00	3,128.69	
<b>US TREASURY N/B / BARCLAY CAPITAL</b>																
1139458	9/3/21	11/9/21	912796N54	AA+	Aaa	AAA	30,000,000.00		0.0500	29,997,208.33	0.00	1,166.67	29,997,208.33	29,998,374.90	1,166.57	
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>130,000,000.00</b>	<b>0.0000</b>	<b>0.0529</b>	<b>129,987,899.31</b>	<b>0.00</b>	<b>7,027.78</b>	<b>129,987,899.31</b>	<b>129,995,475.90</b>	<b>7,576.59</b>	
<b>TREASURY BILL</b>																
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>																
1138761	8/31/21	10/26/21	912796M55	AA+	Aaa	AAA	50,000,000.00		0.0480	49,996,266.67	0.00	2,066.66	49,996,266.67	49,998,104.00	1,837.33	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
1138551	8/30/21	10/28/21	912796G78	AA+	Aaa	AAA	50,000,000.00		0.0500	49,995,902.78	0.00	2,222.22	49,995,902.78	49,997,715.50	1,812.72	
<b>US TREASURY N/B / BNY Mellon Capital Market</b>																
1140602	9/14/21	11/12/21	912796H51	AA+	Aaa	AAA	50,000,000.00		0.0575	49,995,288.19	0.00	1,357.64	49,995,288.19	49,997,163.00	1,874.81	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
1142895	9/30/21	11/12/21	912796H51	AA+	Aaa	AAA	50,000,000.00		0.0420	49,997,491.67	0.00	58.33	49,997,491.67	49,997,163.00	(328.67)	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
1142443	9/28/21	12/23/21	912796J75	AA+	Aaa	AAA	50,000,000.00		0.0255	49,996,954.17	0.00	106.25	49,996,954.17	49,996,208.50	(745.67)	
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>																
1140202	9/10/21	1/6/22	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0365	49,994,018.06	0.00	1,064.58	49,994,018.06	49,996,087.00	2,068.94	
<b>US TREASURY N/B / BARCLAY CAPITAL</b>																
1142444	9/28/21	1/20/22	912796K81	AA+	Aaa	AAA	50,000,000.00		0.0300	49,995,250.00	0.00	125.00	49,995,250.00	49,994,944.50	(305.50)	
<b>Subtotal for TREASURY BILL:</b>							<b>350,000,000.00</b>	<b>0.0000</b>	<b>0.0414</b>	<b>349,971,171.54</b>	<b>0.00</b>	<b>7,000.68</b>	<b>349,971,171.54</b>	<b>349,977,385.50</b>	<b>6,213.96</b>	
<b>Subtotal for U. S. TREASURIES:</b>							<b>480,000,000.00</b>		<b>0.0445</b>	<b>479,959,070.85</b>	<b>0.00</b>	<b>14,028.46</b>	<b>479,959,070.85</b>	<b>479,972,861.40</b>	<b>23</b>	<b>13,790.55</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

**As of 30-Sep-2021**

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Total County Money Mkt Fnd :</b>							548,757,897.91		0.0422	548,716,968.76	0.00	14,028.46	548,716,968.76	548,730,759.31	13,790.55
<b>Net Asset Value (NAV):</b>														1.000025	
<b><u>Educational Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	10/1/21			AAAm	Aaa-mf	AAAmmf	427,776.39		0.0259	427,776.39			427,776.39	427,776.39	0.00
<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>															
	10/1/21			AAAm	Aaa-mf	NR	2,049,586.09		0.0260	2,049,586.09			2,049,586.09	2,049,586.09	0.00
<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>															
	10/1/21			AAAm	Aaa-mf	NR	13,597,262.76		0.0261	13,597,262.76			13,597,262.76	13,597,262.76	0.00
<b>Subtotal for FUNDS:</b>							16,074,625.24		0.0261	16,074,625.24			16,074,625.24	16,074,625.24	0.00
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1142890	9/30/21	11/10/21	313385PB6	A-1+	P-1	NR	50,000,000.00		0.0200	49,998,861.11		27.78	49,998,888.89	49,997,778.50	(1,110.39)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1141963	9/23/21	11/30/21	313385PX8	A-1+	P-1	NR	50,000,000.00		0.0150	49,998,583.33		166.67	49,998,750.00	50,000,000.00	1,250.00
<b>Subtotal for DISCOUNT NOTES:</b>							100,000,000.00	0.0000	0.0175	99,997,444.44	0.00	194.45	99,997,638.89	99,997,778.50	139.61
<b>Subtotal for GOVERNMENT AGENCY:</b>							100,000,000.00		0.0175	99,997,444.44	0.00	194.45	99,997,638.89	99,997,778.50	139.61
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / JP MORGAN CHASE</b>															
1138498	8/27/21	10/15/21	912796ZB8	AA+	Aaa	AAA	50,000,000.00		0.0350	49,997,618.06		1,701.39	49,997,618.06	49,999,323.00	1,704.94
<b>Subtotal for CASH MANAGEMENT BILL:</b>							50,000,000.00	0.0000	0.0350	49,997,618.06	0.00	1,701.39	49,997,618.06	49,999,323.00	1,704.94
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BARCLAY CAPITAL</b>															
1137800	8/24/21	10/5/21	912796M22	AA+	Aaa	AAA	50,000,000.00		0.0350	49,997,958.33		1,847.23	49,997,958.33	49,999,809.00	1,850.67
<b>US TREASURY N/B / BARCLAY CAPITAL</b>															
1138350	8/26/21	10/5/21	912796M22	AA+	Aaa	AAA	50,000,000.00		0.0350	49,998,055.56		1,750.00	49,998,055.56	49,999,809.00	1,753.44
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1137799	8/24/21	10/7/21	9127964V8	AA+	Aaa	AAA	20,000,000.00		0.0335	19,999,181.11		707.22	19,999,181.11	19,999,941.60	760.49
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1137802	8/24/21	10/12/21	912796M30	AA+	Aaa	AAA	30,000,000.00		0.0330	29,998,652.50		1,045.00	29,998,652.50	29,999,825.10	1,172.60
<b>US TREASURY N/B / MORGAN STANLEY</b>															



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
1138351	8/26/21	10/12/21	912796M30	AA+	Aaa	AAA	50,000,000.00		0.0355	49,997,682.64	0.00	1,775.00	49,997,682.64	49,999,708.50	2,025.86
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1138352	8/26/21	10/12/21	912796M30	AA+	Aaa	AAA	25,000,000.00		0.0370	24,998,792.36	0.00	925.00	24,998,792.36	24,999,854.25	1,061.89
<b>US TREASURY N/B / BARCLAY CAPITAL</b>															
1138497	8/27/21	10/12/21	912796M30	AA+	Aaa	AAA	50,000,000.00		0.0350	49,997,763.89	0.00	1,701.39	49,997,763.89	49,999,708.50	1,944.61
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1141961	9/23/21	10/19/21	912796M48	AA+	Aaa	AAA	50,000,000.00		0.0375	49,998,645.83	0.00	416.67	49,998,645.83	49,998,416.50	(229.33)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1141962	9/23/21	10/21/21	912796G60	AA+	Aaa	AAA	50,000,000.00		0.0465	49,998,191.67	0.00	516.67	49,998,191.67	49,998,067.50	(124.17)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1141343	9/20/21	10/28/21	912796G78	AA+	Aaa	AAA	50,000,000.00		0.0460	49,997,572.22	0.00	702.78	49,997,572.22	49,997,715.50	143.28
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1142896	9/30/21	11/2/21	912796M63	AA+	Aaa	AAA	50,000,000.00		0.0335	49,998,464.58	0.00	46.53	49,998,464.58	49,997,765.50	(699.08)
<b>Subtotal for TREASURY BILL:</b>							<b>475,000,000.00</b>	<b>0.0000</b>	<b>0.0374</b>	<b>474,980,960.69</b>	<b>0.00</b>	<b>11,433.49</b>	<b>474,980,960.69</b>	<b>474,990,620.95</b>	<b>9,660.26</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>525,000,000.00</b>		<b>0.0372</b>	<b>524,978,578.75</b>	<b>0.00</b>	<b>13,134.88</b>	<b>524,978,578.75</b>	<b>524,989,943.95</b>	<b>11,365.20</b>
<b>Total Educational Money Mkt Fnd :</b>							<b>641,074,625.24</b>		<b>0.0339</b>	<b>641,050,648.43</b>	<b>0.00</b>	<b>13,329.33</b>	<b>641,050,842.88</b>	<b>641,062,347.69</b>	<b>11,504.81</b>
<b>Net Asset Value (NAV):</b>														<b>1.000018</b>	
<b><u>Extended Fund</u></b>															
<b>FUNDS</b>															
<b>LAIF - EXTENDED FUND</b>															
	10/1/21				NR		74,143,506.68		0.2060	74,143,506.68			74,143,506.68	74,143,506.68	0.00
<b>OC Treasurer X FUND MMF</b>															
	10/1/21				NR		666,141,682.20		0.0259	666,141,682.20			666,141,682.20	666,141,682.20	0.00
<b>OC Treasurer Extended Fund</b>															
	10/1/21				NR		761,727,533.21		0.0260	761,727,533.21			761,727,533.21	761,727,533.21	0.00
<b>Subtotal for FUNDS:</b>							<b>1,502,012,722.09</b>		<b>0.0348</b>	<b>1,502,012,722.09</b>			<b>1,502,012,722.09</b>	<b>1,502,012,722.09</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
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	1,382.66	19,292,549.83	19,292,099.79	(450.04)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
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	2,166.67	49,994,555.56	49,994,557.00	1.44
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	2,166.67	49,994,555.56	49,994,557.00	1.44
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	2,055.56	49,994,388.89	49,994,390.50	1.61
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	2,055.56	49,994,388.89	49,994,390.50	1.61
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
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	2,000.00	49,993,687.50	49,994,390.50	703.00
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
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	2,000.00	49,993,687.50	49,994,390.50	703.00
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1142891	9/30/21	1/13/22	313385RT5	A-1+	P-1	NR	50,000,000.00		0.0300	49,995,625.00	0.00	41.67	49,995,666.67	49,994,223.50	(1,443.17)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1142894	9/30/21	1/13/22	313385RT5	A-1+	P-1	NR	50,000,000.00		0.0300	49,995,625.00	0.00	41.67	49,995,666.67	49,994,223.50	(1,443.17)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
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	10,044.44	19,995,111.11	19,997,556.20	2,445.09
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
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	1,611.11	19,996,555.55	19,996,556.80	1.25
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	19,250.00	49,983,763.89	49,988,407.00	4,643.11
<b>FHLB DISC CORP / FTN FINANCIAL</b>															
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	9,044.44	39,986,800.00	39,985,777.20	(1,022.80)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	11,229.17	49,983,423.61	49,982,139.50	(1,284.11)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>599,293,000.00</b>	<b>0.0000</b>	<b>0.0449</b>	<b>599,129,711.61</b>	<b>0.00</b>	<b>65,089.62</b>	<b>599,194,801.23</b>	<b>599,197,659.49</b>	<b>2,858.26</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1063507	3/25/20	10/7/21	3135G0Q89	AA+	Aaa	AAA	28,292,000.00	1.3750	0.6534	28,602,929.08	(307,549.42)	188,023.92	28,295,379.66	28,298,224.24	2,844.58
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
981584	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	25,735.19	563,333.33	39,999,735.19	40,036,200.00	36,464.81
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
981585	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	4,825.35	105,625.00	7,499,950.35	7,506,787.50	6,837.15

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
981586	10/12/18	10/12/21	3130AF589	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	4,825.35	105,625.00	7,499,950.35	7,506,787.50	6,837.15
<b>FED FARM CR BK / FTN FINANCIAL</b>															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	8,122.33	135,000.00	9,999,862.33	10,014,500.00	14,637.67
<b>FED FARM CR BK / FTN FINANCIAL</b>															
982778	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	10,659.33	270,000.00	19,999,819.33	20,029,000.00	29,180.67
<b>FED FARM CR BK / DEUTSCHE</b>															
982999	10/22/18	10/19/21	3133EJK24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	3,106.45	27,675.00	2,049,947.20	2,052,972.50	3,025.30
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(61,506.60)	540,000.00	40,001,053.40	40,058,000.00	56,946.60
<b>FED FARM CR BK / FTN FINANCIAL</b>															
986886	11/15/18	11/15/21	3133EJT74	AA+	Aaa	AAA	25,000,000.00	3.0500	3.0922	24,970,000.00	28,777.78	288,055.56	24,998,777.78	25,090,875.00	92,097.22
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1043058	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	30,000,000.00	1.6250	1.7109	29,948,700.00	47,931.46	178,750.00	29,996,631.46	30,063,600.00	66,968.54
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1043059	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	24,000,000.00	1.6250	1.7109	23,958,960.00	38,345.17	143,000.00	23,997,305.17	24,050,880.00	53,574.83
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
988367	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	31,970.72	144,049.48	16,247,845.72	16,337,993.75	90,148.03
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	26,639.67	88,645.83	9,998,199.67	10,054,150.00	55,950.33
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	39,112.12	123,793.91	13,962,356.77	14,040,620.48	78,263.71
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	54,703.12	177,291.67	19,996,303.12	20,108,300.00	111,996.88
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
996550	1/17/19	12/10/21	3130A0EN6	AA+	Aaa	NR	31,000,000.00	2.8750	2.6126	31,225,060.00	(210,171.08)	274,802.08	31,014,888.92	31,167,865.00	152,976.08
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
998122	1/29/19	12/10/21	3130AFFN2	AA+	Aaa	NR	8,145,000.00	3.0000	2.6660	8,219,200.95	(69,235.03)	75,341.25	8,149,965.92	8,189,308.80	39,342.88
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
999836	2/8/19	12/10/21	313376C94	AA+	Aaa	NR	5,090,000.00	2.6250	2.4893	5,108,731.20	(17,466.57)	41,197.19	5,091,264.63	5,114,890.10	23,625.47
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1031339	8/28/19	12/10/21	3133XHRJ3	AA+	Aaa	NR	9,950,000.00	5.0000	1.5684	10,712,667.50	(698,647.97)	153,395.83	10,014,019.53	10,043,828.50	29,808.97
<b>FED FARM CR BK / FTN FINANCIAL</b>															

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**As of 30-Sep-2021**

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
991703	12/17/18	12/17/21	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	31,212.31	202,222.22	24,997,637.31	25,144,875.00	147,237.69
<b>FED FARM CR BK / FTN FINANCIAL</b>															
996191	1/16/19	12/17/21	3133EJ3B3	AA+	Aaa	AAA	16,000,000.00	2.8000	2.6510	16,066,352.00	(61,553.95)	129,422.22	16,004,798.05	16,092,720.00	87,921.95
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1049268	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	15,000,000.00	1.6250	1.6801	14,983,800.00	14,422.50	68,385.42	14,998,222.50	15,052,575.00	54,352.50
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1049269	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	6,000,000.00	1.6250	1.6801	5,993,520.00	5,769.00	27,354.17	5,999,289.00	6,021,030.00	21,741.00
<b>FED HM LN BK BD / DEUTSCHE</b>															
1120145	6/25/21	12/23/21	3130AM2T2	AA+	Aaa	NR	50,000,000.00	0.0500	0.0525	49,999,163.50	451.15	6,666.67	49,999,614.65	49,994,618.00	(4,996.65)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1062114	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	28,202,000.00	1.6250	0.6630	28,683,564.66	(417,256.34)	119,662.65	28,266,308.32	28,305,783.36	39,475.04
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1062115	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	18,733,000.00	1.6250	0.6520	19,056,587.10	(280,375.16)	79,485.16	18,776,211.94	18,801,937.44	25,725.50
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1040769	10/28/19	12/28/21	3133EK3V6	AA+	Aaa	AAA	20,000,000.00	1.6000	1.6220	19,990,800.00	8,173.85	82,666.67	19,998,973.85	20,075,700.00	76,726.15
<b>FANNIE MAE / CASTLE OAK SECURITIES</b>															
996192	1/16/19	1/11/22	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	14,366.51	128,333.33	21,998,526.51	22,156,090.00	157,563.49
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	25,674.17	73,811.11	13,997,156.17	14,104,650.00	107,493.83
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(1,429.95)	55,885.56	10,600,160.05	10,679,235.00	79,074.95
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1062782	3/18/20	1/18/22	3133ELTN4	AA+	Aaa	AAA	42,000,000.00	0.5300	0.6785	41,886,600.00	95,015.45	45,138.33	41,981,615.45	42,056,070.00	74,454.55
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1054711	1/27/20	1/21/22	3133ELHR8	AA+	Aaa	AAA	50,000,000.00	1.6000	1.5419	50,056,500.00	(47,795.52)	155,555.56	50,008,704.48	50,231,250.00	222,545.52
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1054712	1/27/20	1/21/22	3133ELHR8	AA+	Aaa	AAA	18,450,000.00	1.6000	1.5419	18,470,848.50	(17,636.55)	57,400.00	18,453,211.95	18,535,331.25	82,119.30
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
984598	10/31/18	1/24/22	3133EJ7J5	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(6,319.86)	55,833.33	10,000,680.14	10,088,900.00	88,219.86
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
984604	10/31/18	1/24/22	3133EJ7J5	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(31,599.31)	279,166.67	50,003,400.69	50,444,500.00	441,099.31
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
985277	11/5/18	1/24/22	3133EJ7J5	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	5,956.51	55,833.33	9,999,356.51	10,088,900.00	28 89,543.49

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Sep-2021

Run Date: 07-Oct-2021 09:59:28 AM

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1054908	1/28/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	30,000,000.00	1.5500	1.5578	29,995,384.50	3,865.48	81,375.00	29,999,249.98	30,141,150.00	141,900.02
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1055586	1/31/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	40,000,000.00	1.5500	1.4957	40,040,800.00	(34,142.26)	108,500.00	40,006,657.74	40,188,200.00	181,542.26
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1003100	3/1/19	3/1/22	3133EKBV7	AA+	Aaa	AAA	15,000,000.00	2.5500	2.5764	14,988,649.50	9,774.04	31,875.00	14,998,423.54	15,153,600.00	155,176.46
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
999837	2/8/19	3/11/22	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(69.14)	5,902.78	4,250,011.61	4,295,772.50	45,760.89
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	6,204.95	34,722.22	24,998,954.95	25,269,250.00	270,295.05
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1000489	2/13/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.5081	9,997,500.00	2,138.99	13,888.89	9,999,638.99	10,107,700.00	108,061.01
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1007492	3/29/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.2428	10,072,960.00	(61,967.91)	13,888.89	10,010,992.09	10,107,700.00	96,707.91
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1007768	4/1/19	3/11/22	313378WG2	AA+	Aaa	NR	28,000,000.00	2.5000	2.3559	28,113,960.00	(96,758.49)	38,888.89	28,017,201.51	28,301,560.00	284,358.49
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1008112	4/3/19	3/11/22	313378WG2	AA+	Aaa	NR	15,000,000.00	2.5000	2.3556	15,061,050.00	(51,817.49)	20,833.33	15,009,232.51	15,161,550.00	152,317.49
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1009259	4/10/19	3/11/22	313378WG2	AA+	Aaa	NR	10,035,000.00	2.5000	2.3539	10,076,043.15	(34,794.91)	13,937.50	10,041,248.24	10,143,076.95	101,828.71
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1009950	4/15/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.3561	25,100,202.25	(84,874.95)	34,722.22	25,015,327.30	25,269,250.00	253,922.70
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1063783	3/30/20	3/11/22	313378CR0	AA+	Aaa	NR	20,000,000.00	2.2500	0.5305	20,665,296.40	(513,445.58)	25,000.00	20,151,850.82	20,193,100.00	41,249.18
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1062783	3/18/20	3/18/22	3133ELT77	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6901	24,967,750.00	24,769.79	5,642.36	24,992,519.79	25,065,500.00	72,980.21
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1063508	3/25/20	3/25/22	3133ELUQ5	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(62,266.75)	3,500.00	30,019,843.25	30,092,700.00	72,856.75
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1009770	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	67,498.15	264,062.50	24,985,498.15	25,288,750.00	303,251.85
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1009774	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	50,000,000.00	2.2500	2.3639	49,836,000.00	134,996.30	528,125.00	49,970,996.30	50,577,500.00	606,503.70
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1009775	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	67,498.15	264,062.50	24,985,498.15	25,288,750.00	303,251.85
<b>FANNIE MAE / TD SECURITIES</b>															
1010168	4/16/19	4/12/22	3135G0V59	AA+	Aaa	AAA	13,000,000.00	2.2500	2.4307	12,932,660.00	55,386.52	137,312.50	12,988,046.52	13,150,150.00	162,103.48
<b>FANNIE MAE / TD SECURITIES</b>															
1010410	4/17/19	4/12/22	3135G0V59	AA+	Aaa	AAA	27,000,000.00	2.2500	2.4305	26,860,410.00	114,788.43	285,187.50	26,975,198.43	27,311,850.00	336,651.57
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1007494	3/29/19	4/25/22	3133EJMB2	AA+	Aaa	AAA	4,422,000.00	2.7500	2.2326	4,489,523.94	(55,069.25)	52,695.50	4,434,454.69	4,488,595.32	54,140.63
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1070256	6/4/20	6/2/22	3133ELE75	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2899	24,980,200.00	13,154.04	20,659.72	24,993,354.04	25,025,375.00	32,020.96
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1071329	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	10,000,000.00	0.2500	0.2571	9,998,600.00	923.49	8,194.44	9,999,523.49	10,011,800.00	12,276.51
<b>FED HM LN BK BD / TD SECURITIES</b>															
1071330	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	50,000,000.00	0.2500	0.2571	49,993,000.00	4,617.44	40,972.22	49,997,617.44	50,059,000.00	61,382.56
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	22,316.82	46,635.42	5,495,146.82	5,600,567.50	105,420.68
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
970717	8/3/18	6/10/22	3133XKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(420,179.22)	96,315.63	6,041,937.28	6,162,534.00	120,596.72
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1009257	4/10/19	6/10/22	3130A5P45	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(9,852.82)	133,789.69	18,272,753.48	18,557,204.40	284,450.92
<b>FED FARM CR BK / FTN FINANCIAL</b>															
968916	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	28,887.37	70,404.44	12,392,765.55	12,665,980.00	273,214.45
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	16,803.73	43,860.83	7,720,791.73	7,890,701.25	169,909.52
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1076499	7/23/20	7/25/22	3137EAET2	AA+	Aaa	AAA	10,000,000.00	0.1250	0.2380	9,977,400.00	13,397.23	2,291.67	9,990,797.23	10,004,200.00	13,402.77
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1076500	7/23/20	7/25/22	3137EAET2	AA+	Aaa	AAA	7,500,000.00	0.1250	0.2380	7,483,050.00	10,047.92	1,718.75	7,493,097.92	7,503,150.00	10,052.08
<b>FED FARM CR BK / FTN FINANCIAL</b>															
986241	11/9/18	8/9/22	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	9,277.66	44,055.56	9,997,257.66	10,249,900.00	252,642.34
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1079898	8/17/20	8/10/22	3133EL3G7	AA+	Aaa	AAA	25,000,000.00	0.1300	0.1882	24,971,250.00	16,290.32	4,604.17	24,987,540.32	25,002,875.00	15,334.68
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1079477	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	18,000,000.00	0.1250	0.2220	17,965,260.00	19,692.45	3,062.50	17,984,952.45	18,007,380.00	30 22,427.55

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1079478	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	25,000,000.00	0.1250	0.2220	24,951,750.00	27,350.63	4,253.47	24,979,100.63	25,010,250.00	31,149.37
<b>FANNIE MAE / TD SECURITIES</b>															
1032905	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	25,000,000.00	1.3750	1.4941	24,913,000.00	60,013.89	23,871.53	24,973,013.89	25,303,125.00	330,111.11
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1032907	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	36,008.33	14,322.92	14,983,808.33	15,181,875.00	198,066.67
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
979507	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(113,385.57)	62,495.66	32,760,387.19	33,655,535.38	895,148.19
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(18,222.94)	10,035.59	5,260,687.31	5,404,425.93	143,738.62
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
984867	11/1/18	9/9/22	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(30,096.34)	20,052.08	10,509,688.16	10,798,567.50	288,879.34
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1031342	8/28/19	9/9/22	313380G30	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(251,230.06)	30,555.56	25,112,769.94	25,447,125.00	334,355.06
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1038660	10/15/19	9/9/22	313380G30	AA+	Aaa	NR	29,670,000.00	2.0000	1.6354	29,975,007.60	(206,259.93)	36,263.33	29,768,747.67	30,200,647.95	431,900.28
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1038604	10/11/19	10/11/22	3133EKY91	AA+	Aaa	AAA	10,000,000.00	1.3750	1.4370	9,981,850.00	11,931.94	64,930.56	9,993,781.94	10,129,200.00	135,418.06
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1038605	10/11/19	10/11/22	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	16,435.19	324,652.78	49,991,435.19	50,646,000.00	654,564.81
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1010450	4/18/19	10/18/22	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	13,875.71	237,368.75	22,494,075.71	23,021,887.50	527,811.79
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1088786	10/22/20	10/21/22	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	16,181.47	14,444.44	25,981,861.47	25,995,580.00	13,718.53
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1055581	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(139,104.37)	122,500.00	21,099,227.78	21,432,075.00	332,847.22
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1055582	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(77,656.58)	70,583.33	12,155,395.02	12,348,957.50	193,562.48
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1055585	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(31,178.52)	28,933.33	4,982,240.68	5,062,052.00	79,811.32
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1058400	2/21/20	2/17/23	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	29,754.65	50,416.67	29,974,554.65	30,511,500.00	536,945.35
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1058401	2/21/20	2/17/23	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	19,836.43	33,611.11	19,983,036.43	20,341,000.00	357,963.57
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1058402	2/21/20	2/21/23	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	6,525.21	32,222.22	19,994,374.81	20,349,900.00	355,525.19
<b>FED FARM CR BK / RBC</b>															
1058403	2/21/20	2/21/23	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	9,050.30	62,833.33	38,992,198.01	39,682,305.00	690,106.99
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1063784	3/30/20	3/30/23	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(46,259.76)	1,111.11	50,046,088.74	50,444,500.00	398,411.26
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
1109988	4/13/21	4/13/23	3133EMVP4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1912	49,934,000.00	15,400.00	29,166.67	49,949,400.00	49,944,750.00	(4,650.00)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1067440	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	4,909.09	38,020.83	24,994,409.09	25,063,625.00	69,215.91
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1067441	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	9,818.18	76,041.67	49,988,818.18	50,127,250.00	138,431.82
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1071150	6/11/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	3,996.29	6,629.17	7,394,974.88	7,404,995.00	10,020.12
<b>FANNIE MAE / JEFFERIES &amp; COMPANY</b>															
1071328	6/12/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	13,605.42	22,395.83	24,982,855.42	25,016,875.00	34,019.58
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1117303	6/4/21	6/2/23	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	2,998.33	8,125.00	19,984,598.33	19,968,500.00	(16,098.33)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1117304	6/4/21	6/2/23	3130AMRY0	AA+	Aaa	NR	15,000,000.00	0.1250	0.1712	14,986,200.00	2,248.75	6,093.75	14,988,448.75	14,976,375.00	(12,073.75)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1075019	7/10/20	7/10/23	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	43,895.83	28,125.00	49,936,395.83	50,003,750.00	67,354.17
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1075020	7/10/20	7/10/23	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	43,895.83	28,125.00	49,936,395.83	50,003,750.00	67,354.17
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1056788	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	6,419.36	35,986.35	16,887,766.00	17,241,685.40	353,919.40
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1056789	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	6,536.85	29,820.00	13,992,633.59	14,287,280.00	294,646.41
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1028939	8/14/19	8/14/23	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	9,720.66	52,222.22	24,991,470.66	25,611,500.00	620,029.34
<b>FREDDIE MAC / TD SECURITIES</b>															
1080918	8/21/20	8/24/23	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	7,534.63	5,138.89	19,987,134.63	19,996,700.00	32 9,565.37



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1080919	8/21/20	8/24/23	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	9,418.28	6,423.61	24,983,918.28	24,995,875.00	11,956.72
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
1082617	9/4/20	9/8/23	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	1,531.58	2,076.39	12,997,241.58	12,994,735.00	(2,506.58)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1082618	9/4/20	9/8/23	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	2,945.34	3,993.06	24,994,695.34	24,989,875.00	(4,820.34)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1083373	9/11/20	9/8/23	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	6,298.05	2,108.33	14,988,448.05	14,975,625.00	(12,823.05)
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1009949	4/15/19	9/12/23	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(318,502.21)	37,934.03	25,251,997.79	26,264,000.00	1,012,002.21
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1107141	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	7,546.88	1,581.25	28,721,609.38	28,713,343.75	(8,265.63)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1107142	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	11,221.88	2,351.25	42,707,784.38	42,695,493.75	(12,290.63)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1086372	10/2/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	14,775.63	31,598.47	31,745,325.26	31,708,590.25	(36,735.01)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1086530	10/5/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	14,552.52	27,193.08	27,315,527.07	27,287,848.95	(27,678.12)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1087999	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	35,745.83	17,187.50	29,923,845.83	29,901,000.00	(22,845.83)
<b>FREDDIE MAC / TD SECURITIES</b>															
1088000	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	20,255.97	9,739.58	16,956,845.97	16,943,900.00	(12,945.97)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1090664	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	6,785.38	25,173.61	24,984,285.38	24,975,000.00	(9,285.38)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
1090665	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	4,071.23	15,104.17	14,990,571.23	14,985,000.00	(5,571.23)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1090666	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	4,071.23	15,104.17	14,990,571.23	14,985,000.00	(5,571.23)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093106	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	16,120.15	43,055.56	49,959,120.15	49,958,000.00	(1,120.15)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093107	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	4,836.04	12,916.67	14,987,736.04	14,987,400.00	(336.04)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1094160	12/4/20	12/4/23	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	8,167.50	24,375.00	29,978,467.50	29,946,000.00	(32,467.50)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1094161	12/4/20	12/4/23	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	8,167.50	24,375.00	29,978,467.50	29,946,000.00	(32,467.50)
<b>FED FARM CR BK / DEUTSCHE</b>															
1056506	2/6/20	1/10/24	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(14,178.82)	52,312.50	15,019,516.73	15,430,650.00	411,133.27
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057626	2/14/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	6,053.44	28,004.17	14,991,203.44	15,360,000.00	368,796.56
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057627	2/14/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	9,603.97	35,471.94	18,986,043.97	19,456,000.00	469,956.03
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1062309	3/16/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(192,171.12)	41,259.47	22,395,354.88	22,630,400.00	235,045.12
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1104041	2/26/21	2/26/24	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	573.33	1,944.44	7,997,693.33	7,977,280.00	(20,413.33)
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1104042	2/26/21	2/26/24	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	1,433.33	4,861.11	19,994,233.33	19,943,200.00	(51,033.33)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1063212	3/23/20	3/4/24	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(127,396.16)	18,450.00	20,202,950.44	20,390,200.00	187,249.56
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1008111	4/3/19	3/8/24	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	2,226.03	15,173.61	9,997,826.03	10,485,550.00	487,723.97
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1062112	3/13/20	3/8/24	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(103,685.56)	6,676.39	4,562,961.00	4,613,642.00	50,681.00
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1071327	6/12/20	6/10/24	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	2,514.60	17,343.75	14,994,804.60	14,948,025.00	(46,779.60)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1056549	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(11,171.33)	34,505.53	4,625,574.80	4,758,323.48	132,748.68
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1056550	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(12,259.89)	37,465.28	5,022,579.66	5,166,475.00	143,895.34
<b>FANNIE MAE / TD SECURITIES</b>															
1056551	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(65,374.77)	299,722.22	40,120,404.03	41,331,800.00	1,211,395.97
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1133939	7/27/21	1/27/25	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	8,817.78	7,750,000.00	7,750,000.00	0.00
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1134038	7/27/21	1/27/25	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	6,542.22	5,750,000.00	5,750,000.00	0.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1118839	6/16/21	6/16/25	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	45,937.50	25,000,000.00	25,000,000.00	0.00
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1105176	3/8/21	8/25/25	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	53,570.15	9,375.00	24,629,495.15	24,651,750.00	22,254.85
<b>FREDDIE MAC / TD SECURITIES</b>															
1104040	2/26/21	9/23/25	3137EAX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	19,381.70	833.33	9,870,908.90	9,846,200.00	(24,708.90)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	28,000.00	20,000,000.00	20,000,000.00	0.00
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1104586	3/3/21	11/7/25	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	60,399.05	100,000.00	49,571,399.05	49,393,500.00	(177,899.05)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>3,036,009,000.00</b>	<b>1.3581</b>	<b>1.3065</b>	<b>3,039,600,267.77</b>	<b>(3,493,581.69)</b>	<b>10,433,450.19</b>	<b>3,036,106,686.08</b>	<b>3,056,724,546.66</b>	<b>20,617,860.58</b>
<b>GOV'T AGY - CALLABLE</b>															
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1085837	9/30/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	3,216.04	15,333.33	19,999,216.04	19,980,400.00	(18,816.04)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
1086532	10/5/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	8,467.03	11,500.00	14,997,907.03	14,985,300.00	(12,607.03)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
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	6,937.50	15,000,000.00	15,000,000.00	0.00
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
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	6,445.83	15,000,000.00	15,000,000.00	0.00
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
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	2,444.44	20,000,000.00	20,000,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	8,944.44	20,000,000.00	20,000,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	58,650.00	20,000,000.00	20,000,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	114,844.44	40,000,000.00	40,000,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1115693	5/24/21	11/24/25	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	40,216.67	15,000,000.00	15,000,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	67,479.17	25,000,000.00	25,000,000.00	0.00
<b>Subtotal for GOV'T AGY - CALLABLE:</b>							<b>205,000,000.00</b>	<b>0.5474</b>	<b>0.5496</b>	<b>204,985,440.00</b>	<b>11,683.07</b>	<b>332,795.82</b>	<b>204,997,123.07</b>	<b>204,965,700.00</b>	<b>(31,423.07)</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

**As of 30-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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Extended Fund</b>															
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>3,840,302,000.00</b>	<b>1.1029</b>	<b>1.0692</b>	<b>3,843,715,419.38</b>	<b>(3,481,898.62)</b>	<b>10,831,335.63</b>	<b>3,840,298,610.38</b>	<b>3,860,887,906.15</b>	<b>20,589,295.77</b>
<b>MUNICIPAL DEBT</b>															
<b>ORANGE COUNTY POB 2021A</b>															
<b>COUNTY OF ORANGE /</b>															
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	81,735.94	121,200,000.00	121,200,000.00	0.00
<b>COUNTY OF ORANGE /</b>															
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	85,843.26	121,200,000.00	121,200,000.00	0.00
<b>COUNTY OF ORANGE /</b>															
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	79,682.26	121,200,000.00	121,200,000.00	0.00
<b>Subtotal for ORANGE COUNTY POB 2021A:</b>							<b>363,600,000.00</b>	<b>0.4013</b>	<b>0.3512</b>	<b>363,600,000.00</b>	<b>0.00</b>	<b>247,261.46</b>	<b>363,600,000.00</b>	<b>363,600,000.00</b>	<b>0.00</b>
<b>Subtotal for MUNICIPAL DEBT:</b>							<b>363,600,000.00</b>	<b>0.4013</b>	<b>0.3512</b>	<b>363,600,000.00</b>	<b>0.00</b>	<b>247,261.46</b>	<b>363,600,000.00</b>	<b>363,600,000.00</b>	<b>0.00</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / DEUTSCHE</b>															
1138349	8/26/21	11/1/21	912796ZC6	AA+	Aaa	AAA	50,000,000.00		0.0575	49,994,649.31	0.00	2,875.00	49,994,649.31	49,997,778.00	3,128.69
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>50,000,000.00</b>	<b>0.0000</b>	<b>0.0575</b>	<b>49,994,649.31</b>	<b>0.00</b>	<b>2,875.00</b>	<b>49,994,649.31</b>	<b>49,997,778.00</b>	<b>3,128.69</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1111303	4/22/21	10/7/21	9127964V8	AA+	Aaa	AAA	50,000,000.00		0.0250	49,994,166.67	0.00	5,625.00	49,994,166.67	49,999,854.00	5,687.33
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1137643	8/23/21	10/7/21	9127964V8	AA+	Aaa	AAA	50,000,000.00		0.0318	49,998,012.50	0.00	1,722.50	49,998,012.50	49,999,854.00	1,841.50
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1122193	7/12/21	10/28/21	912796G78	AA+	Aaa	AAA	50,000,000.00		0.0430	49,993,550.00	0.00	4,837.50	49,993,550.00	49,997,715.50	4,165.50
<b>US TREASURY N/B / DEUTSCHE</b>															
1122194	7/12/21	10/28/21	912796G78	AA+	Aaa	AAA	50,000,000.00		0.0450	49,993,250.00	0.00	5,062.50	49,993,250.00	49,997,715.50	4,465.50
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1141342	9/20/21	10/28/21	912796G78	AA+	Aaa	AAA	50,000,000.00		0.0475	49,997,493.06	0.00	725.69	49,997,493.06	49,997,715.50	222.44
<b>US TREASURY N/B / DEUTSCHE</b>															
1137203	8/18/21	1/6/22	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0300	49,994,125.00	0.00	1,833.33	49,994,125.00	49,996,087.00	1,962.00
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1137592	8/20/21	1/6/22	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0350	49,993,243.06	0.00	2,041.67	49,993,243.06	49,996,087.00	2,843.94
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1102162	2/10/21	1/27/22	912796C31	AA+	Aaa	AAA	50,000,000.00		0.0655	49,968,068.75	0.00	21,196.53	49,968,068.75	49,993,182.50	25,113.75
<b>US TREASURY N/B / BANK OF AMERICA</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
1138752	8/31/21	6/16/22	912796J42	AA+	Aaa	AAA	50,000,000.00		0.0585	49,976,518.75	0.00	2,518.75	49,976,518.75	49,979,765.50	3,246.75
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1138754	8/31/21	7/14/22	912796K57	AA+	Aaa	AAA	50,000,000.00		0.0570	49,974,904.17	0.00	2,454.17	49,974,904.17	49,974,588.50	(315.67)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1138753	8/31/21	8/11/22	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0610	49,970,770.83	0.00	2,626.39	49,970,770.83	49,971,015.50	244.67
<b>US TREASURY N/B / BNP PARIBAS</b>															
1138760	8/31/21	8/11/22	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0630	49,969,812.50	0.00	2,712.50	49,969,812.50	49,971,015.50	1,203.00
<b>Subtotal for TREASURY BILL:</b>							<b>600,000,000.00</b>	<b>0.0000</b>	<b>0.0469</b>	<b>599,823,915.29</b>	<b>0.00</b>	<b>53,356.53</b>	<b>599,823,915.29</b>	<b>599,874,596.00</b>	<b>50,680.71</b>
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / RBC</b>															
1010167	4/16/19	11/15/21	912828RR3	AA+	Aaa	AAA	50,000,000.00	2.0000	2.3701	49,539,062.50	438,964.84	377,717.39	49,978,027.34	50,119,140.50	141,113.16
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1110179	4/14/21	5/15/23	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	13,525.58	23,607.34	49,952,978.71	49,943,359.50	(9,619.21)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1112320	4/29/21	5/15/23	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	10,551.06	23,607.34	49,959,769.81	49,943,359.50	(16,410.31)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1116284	5/27/21	8/15/23	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	7,962.00	7,982.34	49,957,180.75	49,890,625.00	(66,555.75)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1108212	3/30/21	9/15/23	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	26,526.87	2,762.43	49,897,620.62	49,866,211.00	(31,409.62)
<b>US TREASURY N/B / DEUTSCHE</b>															
1106792	3/18/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	26,402.03	5,524.86	49,879,917.66	49,849,609.50	(30,308.16)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1108210	3/30/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	21,392.23	5,524.86	49,896,392.23	49,849,609.50	(46,782.73)
<b>US TREASURY N/B / DEUTSCHE</b>															
1108211	3/30/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	21,392.23	5,524.86	49,896,392.23	49,849,609.50	(46,782.73)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115356	5/20/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	5,844.20	5,524.86	49,960,922.33	49,849,609.50	(111,312.83)
<b>US TREASURY N/B / DEUTSCHE</b>															
1115357	5/20/21	5/15/24	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	14,393.33	45,516.30	49,897,205.83	49,771,484.50	(125,721.33)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116286	5/27/21	5/15/24	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	10,525.97	43,138.58	49,920,682.22	49,771,484.50	(149,197.72)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1136679	8/16/21	5/15/24	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	6,807.70	15,625.00	49,858,370.20	49,771,484.50	(86,885.70)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>Subtotal for TREASURY BOND:</b>							<b>600,000,000.00</b>	<b>0.3542</b>	<b>0.4523</b>	<b>598,451,171.89</b>	<b>604,288.04</b>	<b>562,056.16</b>	<b>599,055,459.93</b>	<b>598,475,587.00</b>	<b>(579,872.93)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1053058	1/15/20	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5740	49,931,640.63	62,371.69	252,049.18	49,994,012.32	50,119,140.50	125,128.18
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1108208	3/30/21	11/30/21	912828YT1	AA+	Aaa	AAA	30,000,000.00	1.5000	0.0428	30,292,968.75	(221,221.30)	151,229.51	30,071,747.45	30,071,484.30	(263.15)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1109083	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0477	50,472,656.25	(353,499.21)	252,049.18	50,119,157.04	50,119,140.50	(16.54)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1109084	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0477	50,472,656.25	(353,499.21)	252,049.18	50,119,157.04	50,119,140.50	(16.54)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1109085	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0418	50,474,609.38	(354,959.96)	252,049.18	50,119,649.42	50,119,140.50	(508.92)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	351,252.61	268,512.23	49,976,252.61	50,259,765.50	283,512.89
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1111298	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(237,304.69)	48,169.89	50,219,726.56	50,224,609.50	4,882.94
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1111299	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(237,304.69)	48,169.89	50,219,726.56	50,224,609.50	4,882.94
<b>US TREASURY N/B / DEUTSCHE</b>															
1111302	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(237,304.69)	48,169.89	50,219,726.56	50,224,609.50	4,882.94
<b>US TREASURY N/B / RBC</b>															
1107666	3/25/21	3/31/22	912828ZG8	AA+	Aaa	AAA	50,000,000.00	0.3750	0.0674	50,156,250.00	(80,020.22)	515.11	50,076,229.78	50,081,054.50	4,824.72
<b>US TREASURY N/B / BANK OF AMERICA</b>															
939579	1/24/18	4/30/22	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	883,055.85	392,323.37	49,861,571.48	50,529,297.00	667,725.52
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940195	1/29/18	5/31/22	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	313,965.97	100,819.67	15,943,340.97	16,192,500.00	249,159.03
<b>US TREASURY N/B / DEUTSCHE</b>															
1107668	3/25/21	6/30/22	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0880	50,023,437.50	(9,638.80)	15,794.84	50,013,798.70	50,023,437.50	9,638.80
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1107669	3/25/21	6/30/22	912828ZX1	AA+	Aaa	AAA	7,000,000.00	0.1250	0.0911	7,003,007.81	(1,236.98)	2,211.28	7,001,770.83	7,003,281.25	1,510.42
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1119501	6/22/21	10/31/22	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1394	49,990,234.38	1,988.56	17,153.53	49,992,222.94	50,013,672.00	21,449.06
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1112317	4/29/21	1/31/23	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	4,715.49	10,529.89	49,985,184.24	49,988,281.50	38 3,097.26

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

**As of 30-Sep-2021**

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / BNP PARIBAS</b>															
1112319	4/29/21	1/31/23	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	4,715.49	10,529.89	49,985,184.24	49,988,281.50	3,097.26
<b>US TREASURY N/B / RBC</b>															
1107667	3/25/21	3/31/23	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(351,934.02)	2,060.44	51,011,347.23	50,995,117.00	(16,230.23)
<b>US TREASURY N/B / FTN FINANCIAL</b>															
1142903	9/30/21	8/31/23	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	186.94	172.65	49,869,327.57	49,878,906.50	9,578.93
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1142904	9/30/21	8/31/23	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	184.15	172.65	49,871,277.90	49,878,906.50	7,628.60
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1142901	9/30/21	1/31/24	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(2,912.51)	3,396.74	52,481,462.49	52,500,000.00	18,537.51
<b>US TREASURY N/B / TD SECURITIES</b>															
1142902	9/30/21	1/31/24	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(2,917.09)	3,396.74	52,485,364.16	52,500,000.00	14,635.84
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1142900	9/30/21	7/31/24	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(1,728.56)	2,377.72	51,787,333.94	51,816,406.50	29,072.56
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1142897	9/30/21	10/31/24	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(1,287.64)	2,038.04	51,449,884.24	51,492,187.50	42,303.26
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1106790	3/18/21	3/31/25	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	40,982.50	686.81	49,734,341.88	49,755,859.50	21,517.62
<b>US TREASURY N/B / BNP PARIBAS</b>															
1108213	3/30/21	3/31/25	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	37,566.26	686.81	49,740,691.26	49,755,859.50	15,168.24
<b>US TREASURY N/B / DEUTSCHE</b>															
1113751	5/10/21	4/30/25	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	28,880.94	73,369.56	49,737,865.32	49,482,422.00	(255,443.32)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115882	5/25/21	4/30/25	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	29,651.86	65,726.90	49,699,573.74	49,482,422.00	(217,151.74)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113752	5/10/21	6/30/25	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	62,127.98	31,589.67	49,409,784.23	49,148,437.50	(261,346.73)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1115552	5/21/21	6/30/25	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	64,552.02	31,589.67	49,336,036.40	49,148,437.50	(187,598.90)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1113753	5/10/21	7/31/25	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	65,983.47	21,059.78	49,358,952.22	49,082,031.50	(276,920.72)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1116055	5/26/21	7/31/25	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	58,939.10	21,059.78	49,355,814.10	49,082,031.50	(273,782.60)
<b>US TREASURY N/B / BANK OF AMERICA</b>															

# 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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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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
1113754	5/10/21	8/31/25	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	70,759.21	10,704.42	49,297,321.71	49,019,531.50	(277,790.21)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113755	5/10/21	8/31/25	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	70,759.21	10,704.42	49,297,321.71	49,019,531.50	(277,790.21)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116050	5/26/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	65,963.48	343.41	49,247,604.11	48,972,656.50	(274,947.61)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116051	5/26/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	65,963.48	343.41	49,247,604.11	48,972,656.50	(274,947.61)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116052	5/26/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	66,120.91	343.41	49,245,808.41	48,972,656.50	(273,151.91)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1130485	7/23/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	33,241.42	343.41	49,306,678.92	48,972,656.50	(334,022.42)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116053	5/26/21	10/31/25	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	70,722.67	43,478.26	49,176,191.42	48,898,437.50	(277,753.92)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116054	5/26/21	10/31/25	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	70,722.67	43,478.26	49,176,191.42	48,898,437.50	(277,753.92)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116285	5/27/21	12/31/25	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	59,980.36	47,384.51	49,267,011.61	49,039,062.50	(227,949.11)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1118017	6/10/21	1/31/26	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	46,717.23	31,589.67	49,345,545.36	48,970,703.00	(374,842.36)
<b>US TREASURY N/B / DEUTSCHE</b>															
1120789	6/30/21	1/31/26	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	53,971.98	31,589.67	49,081,315.73	48,970,703.00	(110,612.73)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,053,000,000.00</b>	<b>0.7706</b>	<b>0.5457</b>	<b>2,050,696,836.00</b>	<b>239,273.93</b>	<b>2,602,012.52</b>	<b>2,050,936,109.93</b>	<b>2,048,007,503.05</b>	<b>(2,928,606.88)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,303,000,000.00</b>	<b>0.5433</b>	<b>0.4307</b>	<b>3,298,966,572.49</b>	<b>843,561.97</b>	<b>3,220,300.21</b>	<b>3,299,810,134.46</b>	<b>3,296,355,464.05</b>	<b>(3,454,670.41)</b>
<b>Total Extended Fund :</b>							<b>9,008,914,722.09</b>	<b>0.8227</b>	<b>0.6337</b>	<b>9,008,294,713.96</b>	<b>(2,638,336.65)</b>	<b>14,298,897.30</b>	<b>9,005,721,466.93</b>	<b>9,022,856,092.29</b>	<b>17,134,625.36</b>
<b>Net Asset Value (NAV):</b>														<b>1.001903</b>	
<b>Total Investments:</b>							<b>10,198,747,245.24</b>	<b>0.7171</b>	<b>0.5642</b>	<b>10,198,062,331.15</b>	<b>(2,638,336.65)</b>	<b>14,326,255.09</b>	<b>10,195,489,278.57</b>	<b>10,212,649,199.29</b>	<b>17,159,920.72</b>

Report Parameters



# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

**As of 30-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)
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**Issuer / Broker**

Query: Month End -Pools  
 Settlement Date: not greater than 30 Sep 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 30-Sep-2021

Run Date: 07-Oct-2021 10:02:02 AM  
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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>283-John Wayne Airport</u></b>															
<b>FUNDS</b>															
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
		10/1/21		AAAm	Aaa-mf	AAAmf	6,090.68		0.0259	6,090.68			6,090.68	6,090.68	0.00
<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>															
		10/1/21		AAAm	Aaa-mf	NR	48,560.50		0.0260	48,560.50			48,560.50	48,560.50	0.00
<b>GOLDMAN SACHS - JWA MMF</b>															
		10/1/21		AAAm	Aaa-mf	NR	808,482.07		0.0261	808,482.07			808,482.07	808,482.07	0.00
<b>Subtotal for FUNDS:</b>							<b>863,133.25</b>		<b>0.0261</b>	<b>863,133.25</b>			<b>863,133.25</b>	<b>863,133.25</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
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	358.33	4,999,883.33	4,999,766.70	(116.63)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>5,000,000.00</b>	<b>0.0000</b>	<b>0.0200</b>	<b>4,999,525.00</b>	<b>0.00</b>	<b>358.33</b>	<b>4,999,883.33</b>	<b>4,999,766.70</b>	<b>(116.63)</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1120147	6/25/21	12/23/21	3130AMZT2	AA+	Aaa	NR	5,000,000.00	0.0500	0.0525	4,999,916.35	45.11	666.67	4,999,961.46	4,999,461.80	(499.66)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>5,000,000.00</b>	<b>0.0500</b>	<b>0.0525</b>	<b>4,999,916.35</b>	<b>45.11</b>	<b>666.67</b>	<b>4,999,961.46</b>	<b>4,999,461.80</b>	<b>(499.66)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>10,000,000.00</b>	<b>0.0250</b>	<b>0.0362</b>	<b>9,999,441.35</b>	<b>45.11</b>	<b>1,025.00</b>	<b>9,999,844.79</b>	<b>9,999,228.50</b>	<b>(616.29)</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1117655	6/8/21	10/5/21	912796M22	AA+	Aaa	AAA	5,000,000.00		0.0250	4,999,586.81	0.00	399.30	4,999,586.81	4,999,980.90	394.09
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1137391	8/19/21	10/15/21	912796Z88	AA+	Aaa	AAA	5,000,000.00		0.0500	4,999,604.17	0.00	298.61	4,999,604.17	4,999,932.30	328.13
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1122591	7/14/21	10/19/21	912796M48	AA+	Aaa	AAA	5,000,000.00		0.0490	4,999,339.86	0.00	537.64	4,999,339.86	4,999,841.65	501.79
<b>US TREASURY N/B / BNP PARIBAS</b>															
1138347	8/26/21	11/1/21	912796ZC6	AA+	Aaa	AAA	5,000,000.00		0.0560	4,999,478.89	0.00	280.00	4,999,478.89	4,999,777.80	298.91
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1122377	7/13/21	11/9/21	912796N54	AA+	Aaa	AAA	5,000,000.00		0.0455	4,999,247.99	0.00	505.55	4,999,247.99	4,999,729.15	481.16
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>25,000,000.00</b>	<b>0.0000</b>	<b>0.0451</b>	<b>24,997,257.72</b>	<b>0.00</b>	<b>2,021.10</b>	<b>24,997,257.72</b>	<b>24,999,261.80</b>	<b>2,004.08</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BARCLAY CAPITAL</b>															
1135426	8/6/21	11/4/21	9127964W6	AA+	Aaa	AAA	4,000,000.00		0.0475	3,999,525.00	0.00	295.56	3,999,525.00	3,999,776.40	251.40

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund / Non-Pooled Investments As of 30-Sep-2021

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>283-John Wayne Airport</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1117654	6/8/21	12/2/21	9127965G0	AA+	Aaa	AAA	5,000,000.00		0.0305	4,999,250.21	0.00	487.15	4,999,250.21	4,999,726.55	476.34
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1141779	9/22/21	6/16/22	912796J42	AA+	Aaa	AAA	4,500,000.00		0.0520	4,498,264.50	0.00	58.50	4,498,264.50	4,498,178.90	(85.60)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1142437	9/28/21	8/11/22	912796L64	AA+	Aaa	AAA	4,000,000.00		0.0725	3,997,446.39	0.00	24.17	3,997,446.39	3,997,681.24	234.85
<b>Subtotal for TREASURY BILL:</b>							<b>17,500,000.00</b>	<b>0.0000</b>	<b>0.0495</b>	<b>17,494,486.10</b>	<b>0.00</b>	<b>865.38</b>	<b>17,494,486.10</b>	<b>17,495,363.09</b>	<b>876.99</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>42,500,000.00</b>		<b>0.0469</b>	<b>42,491,743.82</b>	<b>0.00</b>	<b>2,886.48</b>	<b>42,491,743.82</b>	<b>42,494,624.89</b>	<b>2,881.07</b>
<b>Total 283-John Wayne Airport :</b>							<b>53,363,133.25</b>	<b>0.0048</b>	<b>0.0446</b>	<b>53,354,318.42</b>	<b>45.11</b>	<b>3,911.48</b>	<b>53,354,721.86</b>	<b>53,356,986.64</b>	<b>2,264.78</b>
<b>Net Asset Value (NAV):</b>														<b>1.000042</b>	
<b><u>650-CCCD SERIES 2017E</u></b>															
<b>FUNDS</b>															
<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>															
	10/1/21		AAAm	NR	NR		1,667,268.45		0.0100	1,667,268.45			1,667,268.45	1,667,268.45	0.00
<b>Subtotal for FUNDS:</b>							<b>1,667,268.45</b>		<b>0.0100</b>	<b>1,667,268.45</b>			<b>1,667,268.45</b>	<b>1,667,268.45</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	638.90	3,676.22	383,864.05	426,716.68	42,852.63
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(873.13)	2,070.32	226,905.85	248,775.75	21,869.90
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(291.39)	1,016.24	94,750.13	102,238.16	7,488.03
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	3,260.37	1,526.25	173,201.71	195,761.70	22,559.99
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(1,251.72)	1,049.31	140,588.49	148,614.18	8,025.69
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(2,360.81)	610.31	50,816.59	55,521.23	4,704.64
<b>FED FARM CR BK / DEUTSCHE</b>															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	896.07	11,659.72	1,998,476.07	2,180,080.00	181,603.93

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund / Non-Pooled Investments As of 30-Sep-2021

Run Date: 07-Oct-2021 10:02:02 AM  
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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>650-CCCD SERIES 2017E</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	243.15	1,035.94	84,397.40	96,055.10	11,657.70
<b>FANNIE MAE / TD SECURITIES</b>															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(165,923.18)	35,416.67	1,836,755.32	2,022,090.00	185,334.68
<b>FED FARM CR BK / BANK OF AMERICA</b>															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,067.17	14,568.89	1,997,647.17	2,223,710.00	226,062.83
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(164,256.97)	4,500.00	1,923,905.03	2,178,802.50	254,897.47
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(173,808.43)	26,388.89	2,523,311.57	2,908,060.00	384,748.43
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	2,121.53	1,555.50	248,499.98	287,265.15	38,765.17
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	885.96	1,821.82	144,209.49	166,797.96	22,588.47
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(5.58)	372.22	500,018.16	563,390.00	63,371.84
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(7,724.11)	3,049.05	289,818.31	334,407.13	44,588.82
<b>FED FARM CR BK / FTN FINANCIAL</b>															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	8,204.16	8,880.00	1,971,664.16	2,000,000.00	28,335.84
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(29,677.50)	32,366.11	2,117,942.50	2,454,280.00	336,337.50
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(528,855.51)</b>	<b>151,563.46</b>	<b>16,706,771.98</b>	<b>18,592,565.53</b>	<b>1,885,793.55</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(528,855.51)</b>	<b>151,563.46</b>	<b>16,706,771.98</b>	<b>18,592,565.53</b>	<b>1,885,793.55</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(65,711.61)	8,620.92	1,765,987.61	2,056,171.88	290,184.27
<b>Subtotal for TREASURY BOND:</b>							<b>1,500,000.00</b>	<b>4.5000</b>	<b>2.9081</b>	<b>1,831,699.22</b>	<b>(65,711.61)</b>	<b>8,620.92</b>	<b>1,765,987.61</b>	<b>2,056,171.88</b>	<b>290,184.27</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	37,123.75	5,747.28	1,945,248.75	2,127,343.76	182,095.01

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 30-Sep-2021

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)	
<b>Issuer / Broker</b>																
<b>UNITED STATES DOLLAR</b>																
<b>650-CCCD SERIES 2017E</b>																
<b>U. S. TREASURIES</b>																
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,000,000.00</b>	<b>2.2500</b>	<b>2.8307</b>	<b>1,908,125.00</b>	<b>37,123.75</b>	<b>5,747.28</b>	<b>1,945,248.75</b>	<b>2,127,343.76</b>	<b>182,095.01</b>	
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,500,000.00</b>	<b>3.2143</b>	<b>2.8639</b>	<b>3,739,824.22</b>	<b>(28,587.86)</b>	<b>14,368.20</b>	<b>3,711,236.36</b>	<b>4,183,515.64</b>	<b>472,279.28</b>	
<b>Total 650-CCCD SERIES 2017E :</b>							<b>20,483,268.45</b>	<b>4.0960</b>	<b>2.8366</b>	<b>22,642,720.16</b>	<b>(557,443.37)</b>	<b>165,931.66</b>	<b>22,085,276.79</b>	<b>24,443,349.61</b>	<b>2,358,072.82</b>	
<b>Net Asset Value (NAV):</b>														<b>1.106771</b>		
<b>650-Fountain Valley SD40</b>																
<b>GOVERNMENT AGENCY</b>																
<b>GOVT AGENCY-FIX-30/360</b>																
<b>FANNIE MAE / TD SECURITIES</b>																
882763	1/30/17	1/5/22	3135G0538	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	9,171.63	16,722.22	3,499,487.13	3,517,605.00	18,117.87	
<b>FED HM LN BK BD / FTN FINANCIAL</b>																
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(42,236.07)	34,681.11	3,451,836.33	3,604,038.20	152,201.87	
<b>FANNIE MAE / MORGAN STANLEY _1</b>																
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	6,032.21	13,650.00	3,504,589.61	3,686,570.55	181,980.94	
<b>FED FARM CR BK / MORGAN STANLEY _1</b>																
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(15,088.61)	24,532.20	3,482,551.69	3,615,259.73	132,708.04	
<b>FANNIE MAE / Mizuho Securities USA Inc</b>																
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	541.01	12,512.50	3,298,957.01	3,413,586.00	114,628.99	
<b>FANNIE MAE / MORGAN STANLEY _1</b>																
1077257	7/29/20	6/17/25	3135G0423	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(2,582.91)	5,055.56	3,508,177.18	3,475,220.00	(32,957.18)	
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>20,705,000.00</b>	<b>2.0053</b>	<b>1.9172</b>	<b>20,789,761.69</b>	<b>(44,162.74)</b>	<b>107,153.59</b>	<b>20,745,598.95</b>	<b>21,312,279.48</b>	<b>566,680.53</b>	
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>20,705,000.00</b>	<b>2.0053</b>	<b>1.9172</b>	<b>20,789,761.69</b>	<b>(44,162.74)</b>	<b>107,153.59</b>	<b>20,745,598.95</b>	<b>21,312,279.48</b>	<b>566,680.53</b>	
<b>U. S. TREASURIES</b>																
<b>TREASURY BOND - ME</b>																
<b>US TREASURY N/B / DEUTSCHE</b>																
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	13,229.42	15,478.94	3,497,643.48	3,544,023.46	46,379.98	
<b>US TREASURY N/B / BANK OF AMERICA</b>																
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	41,623.49	29,293.48	3,487,893.02	3,571,982.44	84,089.42	
<b>US TREASURY N/B / DEUTSCHE</b>																
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	1,015.24	2,211.28	3,493,358.99	3,427,949.21	(65,409.78)	
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>																
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	644.83	10,557.06	3,492,715.14	3,476,621.09	(16,094.06)	
<b>Subtotal for TREASURY BOND - ME:</b>							<b>14,000,000.00</b>	<b>1.2188</b>	<b>1.3501</b>	<b>13,915,097.65</b>	<b>56,512.98</b>	<b>57,540.76</b>	<b>13,971,610.63</b>	<b>14,020,576.19</b>	<b>45</b>	<b>48,965.56</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 30-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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-Fountain Valley SD40</u></b>															
<b>Subtotal for U. S. TREASURIES:</b>							14,000,000.00	1.2188	1.3501	13,915,097.65	56,512.98	57,540.76	13,971,610.63	14,020,576.19	48,965.56
<b>Total 650-Fountain Valley SD40 :</b>							34,705,000.00	1.6880	1.6884	34,704,859.34	12,350.24	164,694.35	34,717,209.58	35,332,855.66	615,646.08
<b>Net Asset Value (NAV):</b>														<b>1.017733</b>	
<b>Total Investments:</b>							108,551,401.70	1.2818	1.0970	110,701,897.92	(545,048.02)	334,537.49	110,157,208.23	113,133,191.91	2,975,983.68

**Report Parameters**

Query: Month End Specific  
 Settlement Date: not greater than 30 Sep 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**  
**September 30, 2021**

	TRUSTEE	CUSIP #	Moody's	S&P	Fitch	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)</b>									
			Aaa-mf	AAAm	AAAmmf	0.02%			
2014 NDAPP	U.S. BANK	31846V567					\$ 184.28	\$ 184.28	\$ -
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					2,277,647.51	2,277,647.51	37.44
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,663,283.89	6,663,283.89	109.55
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					8,893,069.56	8,893,069.56	146.21
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,206.82	932,206.82	16.35
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					1,862,133.75	1,862,133.75	30.64
2017-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					15,644,384.65	15,644,384.65	265.27
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,610.71	20,610.71	0.33
2021A PREPAID POBs	U.S. BANK	31846V567					7,719.98	7,719.98	0.12
NEWPORT COAST - Group 4	U.S. BANK	31846V567					445,683.05	445,683.05	7.50
OBLIGATION NOTES	U.S. BANK	31846V567					28,658.78	28,658.78	0.05
<b>FED GOVT OBLI FD-IS (MONEY MARKET)</b>									
			Aaa-mf	AAAm	AAAmmf	0.03%			
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104					1,164,625.00	1,164,625.00	7.18
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>							<b>\$ 37,940,207.98</b>	<b>\$ 37,940,207.98</b>	<b>\$ 620.64</b>

**COUNTY OF ORANGE**  
**CEO / PUBLIC FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**SUMMARY BY INVESTMENT TYPE**  
**September 30, 2021**

10/18/2021

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>MONEY MARKET FUNDS</b>					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	0.02%	\$ 36,775,582.98	\$ 36,775,582.98	\$ 613.46
FED GOVT OBLI FD-IS	60934N104	0.03%	1,164,625.00	1,164,625.00	7.18
<b>SUB-TOTAL MONEY MARKET FUNDS</b>			<u>37,940,207.98</u>	<u>37,940,207.98</u>	<u>620.64</u>
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>			<u>\$ 37,940,207.98</u>	<u>\$ 37,940,207.98</u>	<u>\$ 620.64</u>
			-	-	-



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

Prepared by: **JWA Accounting**  
Date: **10/5/2021**

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<b><u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: <b>0.01%</b> 8AMMF0FP1		\$ 9,721,248.68	\$ 9,721,248.68				
		\$ 9,721,248.68	\$ 9,721,248.68				
<b><u>2019A AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: <b>0.01%</b> 8AMMF0FP1				\$ 822,503.24	\$ 822,503.24	\$ 348,502.09	\$ 348,502.09
				\$ 822,503.24	\$ 822,503.24	\$ 348,502.09	\$ 348,502.09
<b><u>2019B AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: <b>0.01%</b> 8AMMF0FP1				\$ 865,003.40	\$ 865,003.40	\$ 401,627.42	\$ 401,627.42
				\$ 865,003.40	\$ 865,003.40	\$ 401,627.42	\$ 401,627.42

**WELLS FARGO BANK**

Cash - Checking Accounts N/A \$ 13,930,766.19 \$ 13,930,766.19  
(Interest rate is variable)

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

**Orange County Treasurer-Tax Collector  
Portfolio Holdings of Debt Issued by Pool Participants  
For the Month Ended September 30 2021**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&amp;P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
<b>COUNTY OF ORANGE</b>								
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
					<b>\$ 363,600,000</b>		<b>\$ 363,600,000</b>	<b>\$ 363,600,000</b>

\* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 49.79%  
Orange County Educational Investment Pool – 50.21%

\*\*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	0.702%	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	-
<b>Total Temporary Transfers</b>				<b>\$ 877,700,000</b>		<b>\$ 867,700,000</b>	<b>10,000,000</b>

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

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

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

Transaction Date From 01-Sep-2021 To 30-Sep-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
<b>Fund: County Money Mkt Fnd</b>												
1134832	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0355 / 0.0355					
				9/2/2021	9/2/2021	MAT		(30,000,000.00)	(29,999,082.92)	0.00	(917.08)	30,000,000.00
1135716	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0350 / 0.0350					
				9/2/2021	9/2/2021	MAT		(30,000,000.00)	(29,999,300.00)	0.00	(700.00)	30,000,000.00
1139282	US TREASURY N/B	/DEUTSCHE	TBILL				0.0425 / 0.0425					
				9/30/2021	9/2/2021	PURC		45,000,000.00	44,998,512.48	0.00	0.00	(44,998,512.50)
1135425	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0350 / 0.0350					
				9/3/2021	9/3/2021	MAT		(17,000,000.00)	(16,999,537.22)	0.00	(462.78)	17,000,000.00
1136247	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				0.0350 / 0.0350					
				9/3/2021	9/3/2021	MAT		(50,000,000.00)	(49,998,930.56)	0.00	(1,069.44)	50,000,000.00
1136628	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0350 / 0.0350					
				9/3/2021	9/3/2021	MAT		(6,000,000.00)	(5,999,877.50)	0.00	(122.50)	6,000,000.00
1136629	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				0.0350 / 0.0350					
				9/3/2021	9/3/2021	MAT		(19,716,000.00)	(19,715,597.47)	0.00	(402.53)	19,716,000.00
1139458	US TREASURY N/B	/BARCLAY CAPITAL	CMB				0.0500 / 0.0500					
				11/9/2021	9/3/2021	PURC		30,000,000.00	29,997,208.32	0.00	0.00	(29,997,208.33)
1136858	FHLB DISC CORP	/FTN FINANCIAL	AGDN				0.0250 / 0.0250					
				9/7/2021	9/7/2021	MAT		(50,000,000.00)	(49,999,270.83)	0.00	(729.17)	50,000,000.00
1137803	US TREASURY N/B	/DEUTSCHE	TBILL				0.0245 / 0.0245					
				9/7/2021	9/7/2021	MAT		(30,000,000.00)	(29,999,714.17)	0.00	(285.83)	30,000,000.00
1135888	US TREASURY N/B	/DEUTSCHE	TBILL				0.0375 / 0.0375					
				9/9/2021	9/9/2021	MAT		(50,000,000.00)	(49,998,437.50)	0.00	(1,562.50)	50,000,000.00
1136627	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0370 / 0.0370					
				9/10/2021	9/10/2021	MAT		(50,000,000.00)	(49,998,561.11)	0.00	(1,438.89)	50,000,000.00
1140202	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0365 / 0.0365					
				1/6/2022	9/10/2021	PURC		50,000,000.00	49,994,018.05	0.00	0.00	(49,994,018.06)
1140602	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0575 / 0.0575					

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

Transaction Date From 01-Sep-2021 To 30-Sep-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
<b>Fund: County Money Mkt Fnd</b>												
1137393	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	11/12/2021	9/14/2021	PURC	0.0330 / 0.0330	50,000,000.00	49,995,288.20	0.00	0.00	(49,995,288.19)
1142443	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	9/15/2021	9/15/2021	MAT	0.0255 / 0.0255	(34,805,000.00)	(34,804,138.58)	0.00	(861.42)	34,805,000.00
1142444	US TREASURY N/B	/BARCLAY CAPITAL	TBILL	12/23/2021	9/28/2021	PURC	0.0300 / 0.0300	50,000,000.00	49,996,954.15	0.00	0.00	(49,996,954.17)
1137389	US TREASURY N/B	/BNP PARIBAS	TBILL	1/20/2022	9/28/2021	PURC	0.0360 / 0.0360	50,000,000.00	49,995,250.00	0.00	0.00	(49,995,250.00)
1139282	US TREASURY N/B	/DEUTSCHE	TBILL	9/30/2021	9/30/2021	MAT	0.0425 / 0.0425	(50,000,000.00)	(49,997,900.00)	0.00	(2,100.00)	50,000,000.00
1142895	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	9/30/2021	9/30/2021	MAT	0.0420 / 0.0420	(45,000,000.00)	(44,998,512.50)	0.00	(1,487.50)	45,000,000.00
				11/12/2021	9/30/2021	PURC		50,000,000.00	49,997,491.65	0.00	0.00	(49,997,491.67)
<b>Sub Total:</b>								<b>(137,521,000.00)</b>	<b>(137,534,137.51)</b>	<b>0.00</b>	<b>(12,139.64)</b>	<b>137,546,277.08</b>
<b>Fund: Extended Fund</b>												
1003100	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.5500 / 2.5764					
1063212	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1	3/1/2022	9/1/2021	INT	1.2300 / 0.8040	0.00	0.00	0.00	(191,250.00)	191,250.00
1032905	FANNIE MAE	/TD SECURITIES	AGNF1	3/4/2024	9/4/2021	INT	1.3750 / 1.4941	0.00	0.00	0.00	(123,000.00)	123,000.00
1032907	FANNIE MAE	/GREAT PACIFIC SECURITIES	AGNF1	9/6/2022	9/6/2021	INT	1.3750 / 1.4941	0.00	0.00	0.00	(171,875.00)	171,875.00
1008111	FED HM LN BK BD	/MORGAN STANLEY_1	AGNF1	9/6/2022	9/6/2021	INT	2.3750 / 2.3843	0.00	0.00	0.00	(103,125.00)	103,125.00
1062112	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1	3/8/2024	9/8/2021	INT	2.3750 / 0.8264	0.00	0.00	0.00	(118,750.00)	118,750.00
				3/8/2024	9/8/2021	INT		0.00	0.00	0.00	(52,250.00)	52,250.00

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

Transaction Date From 01-Sep-2021 To 30-Sep-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
<b>Fund:</b>	<b>Extended Fund</b>											
1082617	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				0.2500 / 0.2610					
				9/8/2023	9/8/2021	INT		0.00	0.00	0.00	(16,250.00)	16,250.00
1082618	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2610					
				9/8/2023	9/8/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1083373	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				0.2200 / 0.2600					
				9/8/2023	9/8/2021	INT		0.00	0.00	0.00	(16,500.00)	16,500.00
1105522	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0580 / 0.0580					
				9/8/2021	9/8/2021	MAT		(50,000,000.00)	(49,985,338.89)	0.00	(14,661.11)	50,000,000.00
979507	FED HM LN BK BD	/MORGAN STANLEY_1	AGNF1				3.1250 / 3.0017					
				9/9/2022	9/9/2021	INT		0.00	0.00	0.00	(511,328.13)	511,328.13
979508	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.1250 / 3.0016					
				9/9/2022	9/9/2021	INT		0.00	0.00	0.00	(82,109.38)	82,109.38
984867	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.1250 / 3.0195					
				9/9/2022	9/9/2021	INT		0.00	0.00	0.00	(164,062.50)	164,062.50
1031342	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.0000 / 1.5066					
				9/9/2022	9/9/2021	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
1038660	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.0000 / 1.6354					
				9/9/2022	9/9/2021	INT		0.00	0.00	0.00	(296,700.00)	296,700.00
984600	FED HM LN BK BD	/MORGAN STANLEY_1	AGNF1				3.0000 / 2.9668					
				9/10/2021	9/10/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				9/10/2021	9/10/2021	MAT		(25,000,000.00)	(25,020,000.00)	0.00	20,000.00	25,000,000.00
1013372	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.3750 / 2.2860					
				9/10/2021	9/10/2021	INT		0.00	0.00	0.00	(393,537.50)	393,537.50
				9/10/2021	9/10/2021	MAT		(33,140,000.00)	(33,206,445.70)	0.00	66,445.70	33,140,000.00
1031341	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.3750 / 1.5886					
				9/10/2021	9/10/2021	INT		0.00	0.00	0.00	(173,612.50)	173,612.50
				9/10/2021	9/10/2021	MAT		(14,620,000.00)	(14,849,095.40)	0.00	229,095.40	14,620,000.00

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

Transaction Date From 01-Sep-2021 To 30-Sep-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
<b>Fund:</b>	<b>Extended Fund</b>											
999837	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.4990					
				3/11/2022	9/11/2021	INT		0.00	0.00	0.00	(53,125.00)	53,125.00
1000283	FED HM LN BK BD	/MORGAN STANLEY_1	AGNF1				2.5000 / 2.5095					
				3/11/2022	9/11/2021	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
1000489	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				2.5000 / 2.5081					
				3/11/2022	9/11/2021	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1007492	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.2428					
				3/11/2022	9/11/2021	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1007768	FED HM LN BK BD	/MORGAN STANLEY_1	AGNF1				2.5000 / 2.3559					
				3/11/2022	9/11/2021	INT		0.00	0.00	0.00	(350,000.00)	350,000.00
1008112	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.3556					
				3/11/2022	9/11/2021	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
1009259	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.5000 / 2.3539					
				3/11/2022	9/11/2021	INT		0.00	0.00	0.00	(125,437.50)	125,437.50
1009950	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.5000 / 2.3561					
				3/11/2022	9/11/2021	INT		0.00	0.00	0.00	(312,500.00)	312,500.00
1063783	FED HM LN BK BD	/MORGAN STANLEY_1	AGNF1				2.2500 / 0.5305					
				3/11/2022	9/11/2021	INT		0.00	0.00	0.00	(225,000.00)	225,000.00
1009949	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1				2.8750 / 2.3270					
				9/12/2023	9/12/2021	INT		0.00	0.00	0.00	(359,375.00)	359,375.00
1083526	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.3100 / 0.3100					
				12/14/2023	9/14/2021	EPAY PRI		(10,000,000.00)	(10,000,000.00)	0.00	0.00	10,000,000.00
				12/14/2023	9/14/2021	INT		0.00	0.00	0.00	(15,500.00)	15,500.00
1106792	US TREASURY N/B	/DEUTSCHE	TRBDI				0.2500 / 0.3485					
				3/15/2024	9/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00

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

Transaction Date From 01-Sep-2021 To 30-Sep-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
<b>Fund:</b>	<b>Extended Fund</b>											
1108210	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				0.2500 / 0.3350					
				3/15/2024	9/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1108211	US TREASURY N/B	/DEUTSCHE	TRBDI				0.2500 / 0.3350					
				3/15/2024	9/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1108212	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI				0.1250 / 0.2302					
				9/15/2023	9/15/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1115356	US TREASURY N/B	/MORGAN STANLEY_1	TRBDI				0.2500 / 0.2820					
				3/15/2024	9/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1034408	FED FARM CR BK	/RBC	AGNF1				1.6250 / 1.6826					
				9/17/2021	9/17/2021	INT		0.00	0.00	0.00	(233,593.75)	233,593.75
				9/17/2021	9/17/2021	MAT		(28,750,000.00)	(28,717,592.14)	0.00	(32,407.86)	28,750,000.00
1034409	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.6250 / 1.6826					
				9/17/2021	9/17/2021	INT		0.00	0.00	0.00	(233,593.75)	233,593.75
				9/17/2021	9/17/2021	MAT		(28,750,000.00)	(28,717,592.14)	0.00	(32,407.86)	28,750,000.00
1141182	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0300 / 0.0300					
				9/30/2021	9/17/2021	PURC		50,000,000.00	49,999,458.35	0.00	0.00	(49,999,458.33)
1141183	US TREASURY N/B	/CITI GLOBAL MARKETS	TBILL				0.0260 / 0.0260					
				9/30/2021	9/17/2021	PURC		30,000,000.00	29,999,718.33	0.00	0.00	(29,999,718.33)
1062783	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				0.6250 / 0.6901					
				3/18/2022	9/18/2021	INT		0.00	0.00	0.00	(78,125.00)	78,125.00
1084332	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.4000 / 0.4000					
				9/20/2024	9/20/2021	INT		0.00	0.00	0.00	(40,000.00)	40,000.00
1119039	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0250 / 0.0250					
				9/20/2021	9/20/2021	MAT		(50,000,000.00)	(49,996,701.39)	0.00	(3,298.61)	50,000,000.00
1141342	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0475 / 0.0475					
				10/28/2021	9/20/2021	PURC		50,000,000.00	49,997,493.05	0.00	0.00	(49,997,493.06)
1107141	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				0.2200 / 0.2702					
				9/22/2023	9/22/2021	INT		0.00	0.00	0.00	(31,625.00)	31,625.00



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<b>Fund:</b>	<b>Extended Fund</b>											
1107142	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				0.2200 / 0.2702					
				9/22/2023	9/22/2021	INT		0.00	0.00	0.00	(47,025.00)	47,025.00
1104040	FREDDIE MAC	/TD SECURITIES	AGNF1				0.3750 / 0.7054					
				9/23/2025	9/23/2021	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1120144	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0500 / 0.0500					
				9/24/2021	9/24/2021	MAT		(50,000,000.00)	(49,993,680.56)	0.00	(6,319.44)	50,000,000.00
1063508	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				0.7000 / 0.5622					
				3/25/2022	9/25/2021	INT		0.00	0.00	0.00	(105,000.00)	105,000.00
1010171	FANNIE MAE	/Mizuho Securities USA Inc	AGNF1				2.0000 / 2.3801					
				9/28/2021	9/28/2021	INT		0.00	0.00	0.00	(20,000.00)	20,000.00
				9/28/2021	9/28/2021	MAT		(2,000,000.00)	(1,982,000.00)	0.00	(18,000.00)	2,000,000.00
1085613	FREDDIE MAC	/JEFFERIES & COMPANY	CALLGOVAGY				0.3000 / 0.3050					
				9/28/2023	9/28/2021	EPAY PRI		(15,000,000.00)	(14,997,750.00)	0.00	0.00	14,997,750.00
				9/28/2023	9/28/2021	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
1120786	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0450 / 0.0450					
				9/29/2021	9/29/2021	MAT		(25,000,000.00)	(24,997,156.25)	0.00	(2,843.75)	25,000,000.00
1120787	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0450 / 0.0450					
				9/29/2021	9/29/2021	MAT		(46,000,000.00)	(45,994,767.50)	0.00	(5,232.50)	46,000,000.00
1063784	FED FARM CR BK	/FTN FINANCIAL	AGNF1				0.8000 / 0.7376					
				3/30/2023	9/30/2021	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
1106790	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.5000 / 0.6542					
				3/31/2025	9/30/2021	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1107666	US TREASURY N/B	/RBC	TRBDME				0.3750 / 0.0674					
				3/31/2022	9/30/2021	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1107667	US TREASURY N/B	/RBC	TRBDME				1.5000 / 0.1454					
				3/31/2023	9/30/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
1108213	US TREASURY N/B	/BNP PARIBAS	TRBDME				0.5000 / 0.6505					
				3/31/2025	9/30/2021	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1108607	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0320 / 0.0320					
				9/30/2021	9/30/2021	MAT		(49,800,000.00)	(49,791,943.47)	0.00	(8,056.53)	49,800,000.00

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<b>Fund:</b>	<b>Extended Fund</b>											
1108608	US TREASURY N/B	/BNP PARIBAS	TBILL	9/30/2021	9/30/2021	MAT	0.0320 / 0.0320	(38,800,000.00)	(38,793,723.02)	0.00	(6,276.98)	38,800,000.00
1108609	US TREASURY N/B	/BNP PARIBAS	TBILL	9/30/2021	9/30/2021	MAT	0.0320 / 0.0320	(50,000,000.00)	(49,991,911.11)	0.00	(8,088.89)	50,000,000.00
1109086	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	9/30/2021	9/30/2021	MAT	0.0250 / 0.0250	(50,000,000.00)	(49,993,854.17)	0.00	(6,145.83)	50,000,000.00
1109087	US TREASURY N/B	/BNP PARIBAS	TBILL	9/30/2021	9/30/2021	MAT	0.0260 / 0.0260	(50,000,000.00)	(49,993,608.33)	0.00	(6,391.67)	50,000,000.00
1116050	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME	9/30/2025	9/30/2021	INT	0.2500 / 0.6323	0.00	0.00	0.00	(62,500.00)	62,500.00
1116051	US TREASURY N/B	/BNP PARIBAS	TRBDME	9/30/2025	9/30/2021	INT	0.2500 / 0.6323	0.00	0.00	0.00	(62,500.00)	62,500.00
1116052	US TREASURY N/B	/DEUTSCHE	TRBDME	9/30/2025	9/30/2021	INT	0.2500 / 0.6332	0.00	0.00	0.00	(62,500.00)	62,500.00
1130485	US TREASURY N/B	/MORGAN STANLEY	TRBDME	9/30/2025	9/30/2021	INT	0.2500 / 0.6018	0.00	0.00	0.00	(62,500.00)	62,500.00
1141182	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	9/30/2021	9/30/2021	MAT	0.0300 / 0.0300	(50,000,000.00)	(49,999,458.33)	0.00	(541.67)	50,000,000.00
1141183	US TREASURY N/B	/CITI GLOBAL MARKETS	TBILL	9/30/2021	9/30/2021	MAT	0.0260 / 0.0260	(30,000,000.00)	(29,999,718.33)	0.00	(281.67)	30,000,000.00
1142891	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/13/2022	9/30/2021	PURC	0.0300 / 0.0300	50,000,000.00	49,995,625.00	0.00	0.00	(49,995,625.00)
1142894	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/13/2022	9/30/2021	PURC	0.0300 / 0.0300	50,000,000.00	49,995,625.00	0.00	0.00	(49,995,625.00)
1142897	US TREASURY N/B	/BANK OF AMERICA	TRBDME	10/31/2024	9/30/2021	PURC	1.5000 / 0.5496	50,000,000.00	51,451,171.90	311,820.63	0.00	(51,762,992.53)
1142900	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	7/31/2024	9/30/2021	PURC	1.7500 / 0.4774	50,000,000.00	51,789,062.50	145,040.76	0.00	(51,934,103.26)

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<b>Fund:</b>		<b>Extended Fund</b>										
1142901	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				2.5000 / 0.3604					
				1/31/2024	9/30/2021	PURC		50,000,000.00	52,484,375.00	207,201.09	0.00	(52,691,576.09)
1142902	US TREASURY N/B	/TD SECURITIES	TRBDME				2.5000 / 0.3571					
				1/31/2024	9/30/2021	PURC		50,000,000.00	52,488,281.25	207,201.09	0.00	(52,695,482.34)
1142903	US TREASURY N/B	/FTN FINANCIAL	TRBDME				0.1250 / 0.2619					
				8/31/2023	9/30/2021	PURC		50,000,000.00	49,869,140.65	5,179.54	0.00	(49,874,320.19)
1142904	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.1250 / 0.2599					
				8/31/2023	9/30/2021	PURC		50,000,000.00	49,871,093.75	5,179.56	0.00	(49,876,273.31)
<b>Sub Total:</b>								<b>(166,860,000.00)</b>	<b>(159,081,291.95)</b>	<b>881,622.67</b>	<b>(7,377,163.28)</b>	<b>165,576,832.57</b>
<b>Fund:</b>		<b>Educational Money Mkt Fnd</b>										
1134090	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0375 / 0.0375					
				9/2/2021	9/2/2021	MAT		(30,000,000.00)	(29,998,875.00)	0.00	(1,125.00)	30,000,000.00
1136246	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0350 / 0.0350					
				9/3/2021	9/3/2021	MAT		(13,700,000.00)	(13,699,706.97)	0.00	(293.03)	13,700,000.00
1139459	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0300 / 0.0300					
				9/16/2021	9/3/2021	PURC		35,000,000.00	34,999,620.85	0.00	0.00	(34,999,620.83)
1134318	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0350 / 0.0350					
				9/9/2021	9/9/2021	MAT		(30,000,000.00)	(29,998,775.00)	0.00	(1,225.00)	30,000,000.00
1136217	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				0.0400 / 0.0400					
				9/9/2021	9/9/2021	MAT		(50,000,000.00)	(49,998,388.89)	0.00	(1,611.11)	50,000,000.00
1136857	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0350 / 0.0350					
				9/10/2021	9/10/2021	MAT		(25,000,000.00)	(24,999,416.67)	0.00	(583.33)	25,000,000.00
1137394	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0300 / 0.0300					
				9/10/2021	9/10/2021	MAT		(50,000,000.00)	(49,999,083.33)	0.00	(916.67)	50,000,000.00
1138362	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				0.0250 / 0.0250					
				9/10/2021	9/10/2021	MAT		(25,000,000.00)	(24,999,739.58)	0.00	(260.42)	25,000,000.00

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<b>Fund: Educational Money Mkt Fnd</b>												
1137390	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0300 / 0.0300					
				9/14/2021	9/14/2021	MAT		(50,000,000.00)	(49,998,916.67)	0.00	(1,083.33)	50,000,000.00
1140603	US TREASURY N/B	/DEUTSCHE	TBILL				0.0405 / 0.0405					
				9/30/2021	9/14/2021	PURC		50,000,000.00	49,999,100.00	0.00	0.00	(49,999,100.00)
1137204	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0330 / 0.0330					
				9/15/2021	9/15/2021	MAT		(35,000,000.00)	(34,999,101.67)	0.00	(898.33)	35,000,000.00
1139459	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0300 / 0.0300					
				9/16/2021	9/16/2021	MAT		(35,000,000.00)	(34,999,620.83)	0.00	(379.17)	35,000,000.00
1141343	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0460 / 0.0460					
				10/28/2021	9/20/2021	PURC		50,000,000.00	49,997,572.20	0.00	0.00	(49,997,572.22)
1137801	US TREASURY N/B	/DEUTSCHE	TBILL				0.0270 / 0.0270					
				9/21/2021	9/21/2021	MAT		(30,000,000.00)	(29,999,370.00)	0.00	(630.00)	30,000,000.00
1137932	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0300 / 0.0300					
				9/22/2021	9/22/2021	MAT		(50,000,000.00)	(49,998,833.33)	0.00	(1,166.67)	50,000,000.00
1141781	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0062 / 0.0062					
				9/23/2021	9/22/2021	PURC		15,000,000.00	14,999,997.42	0.00	0.00	(14,999,997.42)
1141781	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0062 / 0.0062					
				9/23/2021	9/23/2021	MAT		(15,000,000.00)	(14,999,997.42)	0.00	(2.58)	15,000,000.00
1141961	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0375 / 0.0375					
				10/19/2021	9/23/2021	PURC		50,000,000.00	49,998,645.85	0.00	0.00	(49,998,645.83)
1141962	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0465 / 0.0465					
				10/21/2021	9/23/2021	PURC		50,000,000.00	49,998,191.65	0.00	0.00	(49,998,191.67)
1141963	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0150 / 0.0150					
				11/30/2021	9/23/2021	PURC		50,000,000.00	49,998,583.35	0.00	0.00	(49,998,583.33)
1142438	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0200 / 0.0200					
				9/30/2021	9/28/2021	PURC		50,000,000.00	49,999,944.45	0.00	0.00	(49,999,944.44)

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<b>Fund: Educational Money Mkt Fnd</b>												
1142439	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0200 / 0.0200					
				9/30/2021	9/28/2021	PURC		50,000,000.00	49,999,944.45	0.00	0.00	(49,999,944.44)
1142440	US TREASURY N/B	/TD SECURITIES	TBILL				0.0200 / 0.0200					
				9/30/2021	9/28/2021	PURC		50,000,000.00	49,999,944.45	0.00	0.00	(49,999,944.44)
1142441	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0300 / 0.0300					
				9/30/2021	9/28/2021	PURC		50,000,000.00	49,999,916.65	0.00	0.00	(49,999,916.67)
1142442	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0300 / 0.0300					
				9/30/2021	9/28/2021	PURC		48,000,000.00	47,999,919.98	0.00	0.00	(47,999,920.00)
1140603	US TREASURY N/B	/DEUTSCHE	TBILL				0.0405 / 0.0405					
				9/30/2021	9/30/2021	MAT		(50,000,000.00)	(49,999,100.00)	0.00	(900.00)	50,000,000.00
1142438	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0200 / 0.0200					
				9/30/2021	9/30/2021	MAT		(50,000,000.00)	(49,999,944.44)	0.00	(55.56)	50,000,000.00
1142439	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0200 / 0.0200					
				9/30/2021	9/30/2021	MAT		(50,000,000.00)	(49,999,944.44)	0.00	(55.56)	50,000,000.00
1142440	US TREASURY N/B	/TD SECURITIES	TBILL				0.0200 / 0.0200					
				9/30/2021	9/30/2021	MAT		(50,000,000.00)	(49,999,944.44)	0.00	(55.56)	50,000,000.00
1142441	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0300 / 0.0300					
				9/30/2021	9/30/2021	MAT		(50,000,000.00)	(49,999,916.67)	0.00	(83.33)	50,000,000.00
1142442	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0300 / 0.0300					
				9/30/2021	9/30/2021	MAT		(48,000,000.00)	(47,999,920.00)	0.00	(80.00)	48,000,000.00
1142890	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0200 / 0.0200					
				11/10/2021	9/30/2021	PURC		50,000,000.00	49,998,861.10	0.00	0.00	(49,998,861.11)
1142896	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0335 / 0.0335					
				11/2/2021	9/30/2021	PURC		50,000,000.00	49,998,464.60	0.00	0.00	(49,998,464.58)
<b>Sub Total:</b>								<b>(88,700,000.00)</b>	<b>(88,699,888.35)</b>	<b>0.00</b>	<b>(11,404.65)</b>	<b>88,711,293.02</b>

<b>Fund: 283-John Wayne Airport</b>												
1119789	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0420 / 0.0420					

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

Transaction Date From 01-Sep-2021 To 30-Sep-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
<b>Fund: 283-John Wayne Airport</b>												
1141779	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	9/22/2021	9/22/2021	MAT	0.0520 / 0.0520	(5,000,000.00)	(4,999,469.17)	0.00	(530.83)	5,000,000.00
1134875	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	6/16/2022	9/22/2021	PURC	0.0410 / 0.0410	4,500,000.00	4,498,264.50	0.00	0.00	(4,498,264.50)
1142437	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	9/28/2021	9/28/2021	MAT	0.0725 / 0.0725	(4,000,000.00)	(3,999,744.89)	0.00	(255.11)	4,000,000.00
				8/11/2022	9/28/2021	PURC		4,000,000.00	3,997,446.39	0.00	0.00	(3,997,446.39)
<b>Sub Total:</b>								<b>(500,000.00)</b>	<b>(503,503.17)</b>	<b>0.00</b>	<b>(785.94)</b>	<b>504,289.11</b>
<b>Fund: 650-CCCD SERIES 2017E</b>												
941166	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				6.7500 / 3.0912					
				3/15/2031	9/15/2021	INT		0.00	0.00	0.00	(50,625.00)	50,625.00
948855	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.3500 / 3.3496					
				3/23/2033	9/23/2021	INT		0.00	0.00	0.00	(8,375.00)	8,375.00
<b>Sub Total:</b>								<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(59,000.00)</b>	<b>59,000.00</b>

**Grand Total:**      (393,581,000.00)      (385,818,820.98)      881,622.67      (7,460,493.51)      392,397,691.78

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

**MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT**

For 01-Sep-2021 to 30-Sep-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
<b>GS283</b>		<b>GOLDMAN SACHS - JWA MMF</b>				
9/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	501,736.87		GOLDMAN SACHS FINL SQ GOVT	1141782
9/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,553.61		GOLDMAN SACHS FINL SQ GOVT	1142445
<b>Sub Total Amount Per Account:</b>			<b>504,290.48</b>			
<b>Invesco Acct# 51105</b>		<b>OC Treasurer X FUND MMF</b>				
9/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,235,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	1139830
9/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	51,304,200.00		INVESCO STIC GOVT & AGY PORTFOLIO	1140024
9/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	73,702,150.00		INVESCO STIC GOVT & AGY PORTFOLIO	1140203
9/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,175,437.50		INVESCO STIC GOVT & AGY PORTFOLIO	1140383
9/14/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,015,500.00		INVESCO STIC GOVT & AGY PORTFOLIO	1140604
9/20/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	120,631.94		INVESCO STIC GOVT & AGY PORTFOLIO	1141344
9/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	18,750.00		INVESCO STIC GOVT & AGY PORTFOLIO	1141964
9/24/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,000,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	1142101
9/27/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	105,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	1142239
9/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(89,057,247.72)		INVESCO STIC GOVT & AGY PORTFOLIO	1142912
<b>Sub Total Amount Per Account:</b>			<b>148,619,421.72</b>			
<b>MS 740200618</b>		<b>OC Treasurer Extended Fund</b>				
9/7/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	398,000.00	39629	MORGAN STANLEY INST LIQUIDITY FUND	1139628
9/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	78,650.00	41775	MORGAN STANLEY INST LIQUIDITY FUND	1141774
<b>Sub Total Amount Per Account:</b>			<b>476,650.00</b>			
<b>NORTHERN TRUST</b>		<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>				
9/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,625.00		NORTHERN TRUST COMPANY	1140773
9/20/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,110.59)		NORTHERN TRUST COMPANY	1141345
9/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,375.00		NORTHERN TRUST COMPANY	1141965
<b>Sub Total Amount Per Account:</b>			<b>57,889.41</b>			
<b>Total Amount :</b>			<b><u>149,658,251.61</u></b>			



Agreed-Upon Procedures  
Related to Investment Compliance  
Fiscal Year Ended June 30, 2019  
**County of Orange, California**



County of Orange, California  
Agreed Upon Procedures Related to Investment Compliance  
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June 30, 2019

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## Independent Accountant's Report

To the Treasury Oversight Committee  
County of Orange, California

We have performed the procedures described in Attachment A, on whether the County of Orange, California (County) is in compliance with the provisions of Article 6, Sections 27130 through 27137 of the California Government Code (CGC) and the County Investment Policy Statements (IPS) for the fiscal year ended June 30, 2019. The County Treasurer-Tax Collector is responsible for the County's compliance with those provisions.

The County Treasurer-Tax Collector has agreed to and acknowledged that the procedures performed are appropriate to meet the intended purpose of assisting the County in determining it has complied with the provisions above for the year ended June 30, 2019, and we will report on findings based on the procedures performed. This report may not be suitable for any other purpose. The procedures performed may not address all the items of interest to a user of this report and may not meet the needs of all users of this report and, as such, users are responsible for determining whether the procedures performed are appropriate for their purposes.

The procedures and associated findings are listed in Attachment A.

We were engaged by the County Treasurer-Tax Collector to perform this agreed-upon procedures engagement and conducted our engagement in accordance with attestation standards established by the American Institute of Certified Public Accountants. We were not engaged to and did not conduct an examination or review, the objective of which would be the expression of an opinion or conclusion, respectively, on the County's compliance with the provisions of Article 6, Sections 27130 through 27137 of the CGC and the IPS. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

We are required to be independent of the County Treasurer-Tax Collector and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements related to our agreed-upon procedures engagement.

This report is intended solely for the information and use of the Treasury Oversight Committee, Audit Oversight Committee, and management of the County, and is not intended to be, and should not be, used by anyone other than those specified parties.

A handwritten signature in black ink that reads "Eide Bailly LLP".

Laguna Hills, California  
September 23, 2021

The procedures and associated findings are as follows:

**Compliance with CGC Article 6, Sections 27130 through 27137:**

1. Review Board of Supervisors (BOS) resolution establishing the Treasury Oversight Committee (TOC), review applicable BOS approved TOC Bylaws and TOC meeting minutes to determine that the local agencies, including school districts, participated in reviewing the policies that guide the pooled investments in accordance with CGC Section 27130, and that the TOC was established in accordance with the criteria stated in CGC Section 27131(a) and consists of members appointed from the following as specified in CGC Section 27132 a) - g) or as further defined in the TOC Bylaws for the fiscal year ended June 30, 2019:
  - (a) The County of Orange (County) Treasurer.
  - (b) The County Auditor-Controller.
  - (c) A representative appointed by the BOS.
  - (d) The County Superintendent of Schools or their designee.
  - (e) A representative selected by the majority of the presiding officers of the governing bodies of the school districts and community colleges in the County.
  - (f) A representative selected by the majority of the presiding officers of the legislative bodies of the special districts in the County that are required or authorized to deposit funds in the County Treasury.
  - (g) Up to five other members of the public.

**Finding** – No exceptions were found as a result of our procedures.

2. Review BOS resolutions, applicable BOS approved TOC Bylaws and applicable Agenda Staff Reports (ASR) nominating/appointing TOC members, job descriptions and background information of TOC members to determine that the TOC members meet the criteria specified in CGC Section 27132(1) and (2) or as alternatively defined in applicable TOC Bylaws and that they or their replacement was properly confirmed by the BOS for the fiscal year ended June 30, 2019.

**Finding** – No exceptions were found as a result of our procedures.

3. Obtain and review signed Certificate of Compliance statements from each TOC member stating the member has not been employed by an entity that has (a) contributed to the campaign of a candidate for the office of local treasurer, or (b) contributed to the campaign of a candidate to be a member of a legislative body of any local agency that has deposited funds in the County Treasury, in the previous three years or during the period that the employee is a member of the TOC, as specified in CGC Section 27132.1 for the fiscal year ended June 30, 2019.

**Finding** – No exceptions were found as a result of our procedures.

4. Obtain and review signed Certificate of Compliance statements from each TOC member stating the member has not directly or indirectly raised money for a candidate for local treasurer or a member of the governing board of any local agency that has deposited funds in the County Treasury while a TOC member as specified in CGC Section 27132.2 for the fiscal year ended June 30, 2019.

**Finding** – No exceptions were found as a result of our procedures.

5. Obtain and review signed Certificate of Compliance statements from each TOC member stating the member did not/will not secure employment with bond underwriters, bond counsel, security brokerages or dealers, or with financial services firms, with whom the Treasurer is doing business with, during the period the person was/is a member of the TOC or for one year after leaving the TOC as specified in CGC Section 27132.3 for the fiscal year ended June 30, 2019.

**Finding** – No exceptions were found as a result of our procedures.

6. Review TOC minutes for the fiscal year ended June 30, 2019, to ensure they are approved and the date, time and location of upcoming meetings are included. Review the TOC agenda to determine that public comments were posted prior to each meeting as required under the Brown Act to comply with CGC Section 27132.4 for the fiscal year ended June 30, 2019.

**Finding** – No exceptions were found as a result of our procedures.

7. Determine that the County Treasurer prepared an IPS for the fiscal year ended June 30, 2019, which is reviewed and monitored by the TOC as specified in CGC Section 27133. For each revision of the respective IPS, determine if the Treasurer properly presented the IPS changes to the TOC and the BOS and if all changes were approved by the TOC and the BOS.

**Finding** – No exceptions were found as a result of our procedures.

8. Obtain the respective Investment Policy Statement for the fiscal year ended June 30, 2019, and determine that it contains the following elements as specified in CGC Section 27133 (a)-(h):
  - (a) authorized investments;
  - (b) maximum security terms;
  - (c) selection criteria for brokers and dealers;
  - (d) limits on the receipt of gifts;
  - (e) investment reporting criteria;
  - (f) cost calculation and apportionment policy;
  - (g) deposit terms and conditions for voluntary participants;
  - (h) criteria for the withdrawal of funds.

**Finding** – No exceptions were found as a result of our procedures.

9. Obtain the annual audit for the previous year as specified by CGC Section 27134 to determine compliance with the compliance requirements specified in CGC Sections 27130-27137 for the fiscal year ended June 30, 2018.

**Finding** – We obtained and inspected the Agreed-Upon Procedures Report dated May 8, 2020, in which procedures were performed over compliance requirements specified in CGC Sections 27130-27137 for the fiscal year ended June 30, 2018.

10. Obtain and review the Annual Review of Investment Administrative Costs vs. Revenue Analysis for the fiscal year ended June 30, 2019, to determine whether the costs of complying with CGC Sections 27130 through 27137 (Article 6) were included as County charges, allowed by CGC 27135.

**Finding** – As of the date of this report, the analysis for the fiscal year ended June 30, 2019 was not completed. Therefore, we were unable to perform the procedure.

11. Select a sample of five (5) withdrawals of voluntary participant funds for the purpose of investing or depositing these funds outside of the County Treasury during the fiscal year ended June 30, 2019, and determine compliance with CGC Section 27136 (a) and (b) and Section XVIII of the IPS and review for the following:

- (a) Withdrawals from pool participants shall require written approval (transaction request) from the pool participant.
- (b) Prior to approving or disapproving the withdrawal request, the County Treasurer or designee shall make a finding of the effect on the stability and predictability of the investments and on the interests of the other depositors in the County Treasury by completing a withdrawal analysis.

**Finding** – As a result of applying procedure 11(b), we identified the withdrawal analysis was not properly signed by the County Treasurer or designee for one (1) out of five (5) samples selected. No exceptions were found as a result of applying procedure 11(a).

12. Obtain and review signed Certificate of Compliance statements from each TOC member stating the member obtained a copy of the TOC Bylaws that state under Rule 30, that the TOC shall not direct individual investment decisions, select individual investment advisors, brokers, or dealers, or impinge on the day-to-day operations of the County Treasury to comply with CGC Section 27137 for the fiscal year ended June 30, 2019.

**Finding** – No exceptions were found as a result of our procedures.

**Compliance with Orange County Investment Policy Statement (IPS)**

1. Review BOS resolution approving the IPS applicable to the fiscal year ended June 30, 2019, per CGC Section 53646(a).

**Finding** – No exceptions were found as a result of our procedures.

2. Select one (1) day per month of transactions which include purchases and/or sales/maturities for the fiscal year ended June 30, 2019 and determine the County's compliance with Sections VI, VII, VIII, IX and XIII of the applicable approved IPS by performing the procedures outlined below:

Purchases

- a. Verify approval signatures on the trade packets.
- b. Verify information in the trade packets agrees with the information in the Daily Investment Worksheets.
- c. Verify approval signatures on the Daily Investment Worksheets.
- d. Verify the purchased investment issuer was listed on the Approved Issuer List and that the purchase complied with IPS restrictions.
- e. Verify the purchased investment was an authorized type of investment per the CGC Section 53601.
- f. Verify the maturity date of the purchased investment meets the required limit of the IPS.
- g. When a repurchase agreements is invested, verify the County is in compliance with the IPS collateralization requirement.
- h. Verify the purchased security agrees with the trade confirmation provided by the brokers/dealers.
- i. Confirm securities are held by third party custodian, and/or safekeeping statement containing pertinent information is issued to the Treasurer.

Sales/Maturities

- a. Verify approval signatures on the trade packets (sales only).
- b. Verify approval signature on the Daily Investment Worksheets.
- c. Verify the sale agrees with the trade confirmation provided by the brokers/dealers.
- d. Trace the proceeds to the custodian statement.

**Finding** – We selected twelve (12) days of transactions during the fiscal year ended June 30, 2019, as follows:

- |                       |                     |
|-----------------------|---------------------|
| 1. July 10, 2018      | 7. January 7, 2019  |
| 2. August 24, 2018    | 8. February 7, 2019 |
| 3. September 24, 2018 | 9. March 14, 2019   |
| 4. October 2, 2018    | 10. April 25, 2019  |
| 5. November 23, 2018  | 11. May 21, 2019    |
| 6. December 3, 2018   | 12. June 24, 2019   |

No exceptions were found as a result of our procedures.

3. Obtain Form 700 Statement of Economic Interests for 2019 covering the period January 1, 2019 through December 31, 2019, filed annually by the Treasurer, Auditor Controller, TOC members and designated County Treasury employees to ensure compliance with Section X of the approved IPS in effect.

**Finding** – No exceptions were found as a result of our procedures.

4. Review the County's Annual Broker Dealer Review packets for the fiscal year ended June 30, 2019 to ensure that the County performed an evaluation of the brokers in accordance with the *Authorized Broker/Dealers and Financial Institutions* as specified in Section XI of the current IPS in effect.

**Finding** – No exceptions were found as a result of our procedures.

5. Determine that the County Treasurer submitted the monthly investment reports to the TOC, the pool participants, the County Executive Officer, the Director of Auditor-Controller Internal Audit, the Auditor Controller, and the BOS, as specified in Section XX.I of the current IPS in effect.

**Finding** – No exceptions were found as a result of our procedures.

6. Verify that the Treasurer reconciled the estimated administrative costs and actual administrative costs incurred and adjusted participant accounts accordingly on an annual basis for the fiscal year ended June 30, 2019, as specified in Section XVI of the current IPS in effect.

**Finding** – Consistent with the finding for Procedure 10 in the previous section, as of the date of this report, the analysis for the fiscal year ended June 30, 2019 was not completed. Therefore, we were unable to perform the procedure.

7. Select a sample of four (4) Treasurer's Monthly Investment Reports (reports) for the fiscal year ended June 30, 2019, and perform the following as specified in the IPS Section XXI:
  - a. Confirm that reports were provided to the BOS, the County Executive Officer, the Chief Financial Officer, the Director of Auditor-Controller Internal Audit, the Auditor Controller, the TOC, the presiding judge of the Superior Court, and Treasurer or other official responsible for the funds of any local agency who has investments in the County Treasury as allowed by CGC Sections 53607, 53646, and 53686.
  - b. Compare the investments listed to the types of investments authorized by CGC Section 53601.
  - c. Recalculate and verify the issuer concentration permitted in the respective IPS' in effect.
  - d. Determine the selected reports include the following information for each investment:
    - i. type of investment;
    - ii. name of issuer;
    - iii. maturity date;
    - iv. par value;
    - v. current market value; and
    - vi. securities' S&P/Moody's rating.

- e. The reports were provided within 30 days following the end of the period of the report.
- f. The reports state compliance of the portfolio with the respective IPS in effect or if not in compliance, states the manner in which the portfolio is not in compliance.
- g. The reports include a statement denoting the ability of the County to meet its pool's expenditure requirements for the next six months, or provide an explanation as to why sufficient money shall or may not be available.

**Finding** – We selected August 2018, November 2018, March 2019, and May 2019 reports for the fiscal year ended June 30, 2019. No exceptions were found as a result of our procedures.



# MONTHLY TREASURER'S INVESTMENT REPORT

## Distribution List

### County of Orange Elected Officials

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

### Treasury Oversight Committee

Gary Capata  
Alisa Backstrom  
Frank Davies  
Frank Kim  
Al Mijares  
Francine Scinto  
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)