

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



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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: November 17, 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 October 31, 2021

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

INVESTMENT POOL COMPOSITION

The Investment Pool Statistics summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors: the Orange County Investment Pool (OCIP) that includes the Voluntary Participants' funds, the Orange County Educational Investment Pool (OCEIP), the John Wayne Airport Investment Fund (JWA) 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), JWA 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 29 and 20 days respectively. The maximum maturity of investments for JWA is 15 months, with a maximum WAM of 90 days, and a current WAM of 63 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 1.13 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 October 2021, the job market added 531,000 jobs, and September's job numbers were revised upward by 118,000 to 312,000. The U.S. unemployment rate for October decreased to 4.6% from 4.8% in September. The U.S. Gross Domestic Product third quarter rate decreased to 2.0% from 6.7% in the second quarter. The Empire State Manufacturing Index decreased to 19.8 in October from 34.3 in September. The Philadelphia Fed Index decreased to 23.8 in October from 30.7 in September. 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 7.2% on a year-over-year basis in September, down from a decrease of 6.3% (revised) in August.

The 10-year Treasury rate increased from 1.52% in September to 1.55% in October. The short-term 90-day T-bill rate increased from 0.04% in September to 0.05% in October. The rate on the 2-year Treasury note increased from 0.28% in September to 0.48% at the end of October.

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 both OCIP and OCEIP, respectively. The forecast for the OCIP and OCEIP gross and net yields for fiscal year 2021/2022 is 0.36% and 0.30% respectively.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for August 2021, September 2021 and October 2021 interest apportionments are expected to be paid November 2021, December 2021 and January 2022 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 \$25 million and will be repaid by January 31, 2022.

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 \$242.4 million in County of Orange debt, which represents approximately 2.3% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE

SUMMARY

The investment portfolios had two IPS compliance exceptions in the month of October, 2021. These compliance deficiencies were related to the IPS Money Market Mutual Fund issuer and investment type limits of 10% and 20% respectively for the JWA and were cured on the next business day. These compliance exceptions were self-identified by the County Treasurer. On October 12, 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, 2020. The report contained no exceptions but also stated that the annual reconciliation of the investment administrative actual costs vs. estimated costs for year ended June 30, 2020 was not reviewed by the auditor as the annual reconciliation had not been completed yet. The County Treasurer plans to complete this reconciliation by June 30, 2022.

CREDIT UPDATE

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

Enclosures
cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	OCTOBER 2021	SEPTEMBER 2021	INCREASE (DECREASE)	NET CHANGE %	OCTOBER 2020	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ^{1, 2}	\$ 5,639,683,373	\$ 5,041,145,300	\$ 598,538,073	11.87%	\$5,318,822,328	\$ 320,861,045	6.03%
End Of Month Book Value ²	\$ 5,642,145,760	\$ 5,032,600,305	\$ 609,545,455	12.11%	\$5,286,855,995	\$ 355,289,765	6.72%
Monthly Average Balance	\$ 5,406,500,814	\$ 4,988,413,528	\$ 418,087,286	8.38%	\$4,943,327,961	\$ 463,172,853	9.37%
Year-To-Date Average Balance	\$ 5,148,149,588	\$ 5,062,032,513	\$ 86,117,075	1.70%	\$4,788,164,488	\$ 359,985,100	7.52%
Monthly Accrued Earnings ³	\$ 2,353,774	\$ 2,359,210	\$ (5,435)	-0.23%	\$4,053,737	\$ (1,699,963)	-41.94%
Monthly Net Yield ³	0.456%	0.504%	-0.048%	-9.52%	0.897%	-0.441%	-49.16%
Year-To-Date Net Yield ³	0.503%	0.519%	-0.016%	-3.08%	1.035%	-0.532%	-51.41%
Annual Estimated Gross Yield ³	0.360%	0.360%	0.000%	0.00%	0.802%	-0.442%	-55.11%
Weighted Average Maturity (WAM) ⁴	380	403	(23)	-5.71%	251	129	51.39%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1, 2}	\$ 4,885,699,108	\$ 5,171,503,899	\$ (285,804,791)	-5.53%	\$4,789,762,983	\$ 95,936,125	2.00%
End Of Month Book Value ²	\$ 4,887,915,139	\$ 5,162,888,974	\$ (274,973,835)	-5.33%	\$4,760,024,357	\$ 127,890,782	2.69%
Monthly Average Balance	\$ 4,802,024,430	\$ 5,212,568,756	\$ (410,544,326)	-7.88%	\$4,950,168,537	\$ (148,144,107)	-2.99%
Year-To-Date Average Balance	\$ 5,101,268,256	\$ 5,201,016,158	\$ (99,747,902)	-1.92%	\$5,098,402,955	\$ 2,865,301	0.06%
Monthly Accrued Earnings ³	\$ 2,317,447	\$ 2,440,612	\$ (123,165)	-5.05%	\$4,170,384	\$ (1,852,937)	-44.43%
Monthly Net Yield ³	0.472%	0.494%	-0.022%	-4.45%	0.918%	-0.446%	-48.58%
Year-To-Date Net Yield ³	0.497%	0.505%	-0.008%	-1.58%	1.027%	-0.530%	-51.63%
Annual Estimated Gross Yield ³	0.360%	0.360%	0.000%	0.00%	0.826%	-0.466%	-56.43%
Weighted Average Maturity (WAM) ⁴	392	394	(2)	-0.51%	258	134	51.94%

¹ Market values provided by Bloomberg and Northern Trust.

² The OCIP End Of Month Market Value and End Of Month Book Value were higher than the prior month due to property tax receipts. Market values for OCIP and OCEIP are lower than book values. Short-term rates have risen slightly causing the market values on these pools to drop slightly. The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs.

³ The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields, Year-To-Date Net Yields and Annual Estimated Gross Yields were lower than the prior year primarily due to the five Federal Reserve short-term rate cuts totaling 2.25% since June 2019. The OCIP and OCEIP Annual Estimated Gross Yields for October 2020 are reported at the actual annual adjusted gross yields for FY 20-21.

⁴ The OCIP and OCEIP WAMs increased from the prior year as portfolio duration is being extended as current liquidity is sufficient to cover expected expenditures.

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

INVESTMENT STATISTICS - By Investment Pool

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 10/31/2021	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,639,683,373	380	0.507%	0.514%	0.9996 ⁽²⁾
	COST (Capital) \$ 5,643,572,593				
	MONTHLY AVG Balance \$ 5,406,500,814				
	BOOK Value \$ 5,642,145,760				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,885,699,108	392	0.510%	0.530%	0.9995 ⁽²⁾
	COST (Capital) \$ 4,889,192,546				
	MONTHLY AVG Balance \$ 4,802,024,430				
	BOOK Value \$ 4,887,915,139				

INVESTMENT STATISTICS - Non-Pooled Investments⁽¹⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment		
Funds:	MARKET Value \$ 112,374,129	John Wayne Airport Investment Fund \$ 53,355,842
283, FVSD, CCCD	COST (Capital) \$ 110,702,357	Fountain Valley School District Fund 40 34,704,859
	MONTHLY AVG Balance \$ 109,412,178	CCCD Series 2017E Bonds 22,641,656
	BOOK Value \$ 110,145,037	
		\$ 110,702,357

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 598,717,227	OCIP	\$ 5,812,261,134
County Cash & Cash Equivalent	168,688,541	OCEIP	4,973,845,986
EXTENDED FUND⁽²⁾	9,567,985,542	Specific Investment Funds	110,702,357
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	16,259,505
Educational Money Market Fund	366,062,370		
Educational Cash & Cash Equivalent	84,653,440		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	110,702,357		
Non-Pooled Cash & Cash Equivalent	16,259,505		
	\$ 10,913,068,982		\$ 10,913,068,982

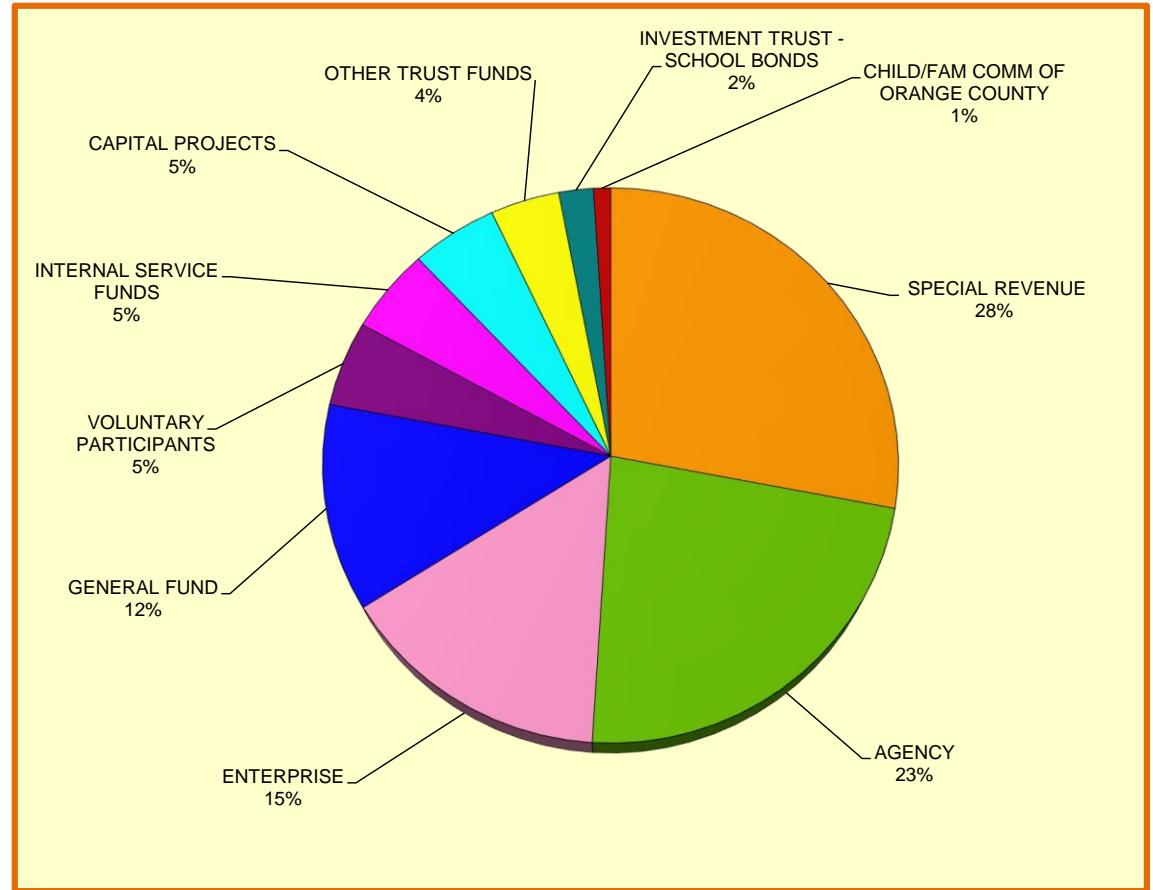
KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.503%	OCIP	380
OCEIP - YTD NET YIELD	0.497%	OCEIP	392
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.049%	JOHN WAYNE AIRPORT WAM	63
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.051%	LGIP WAM (Standard & Poors)	45

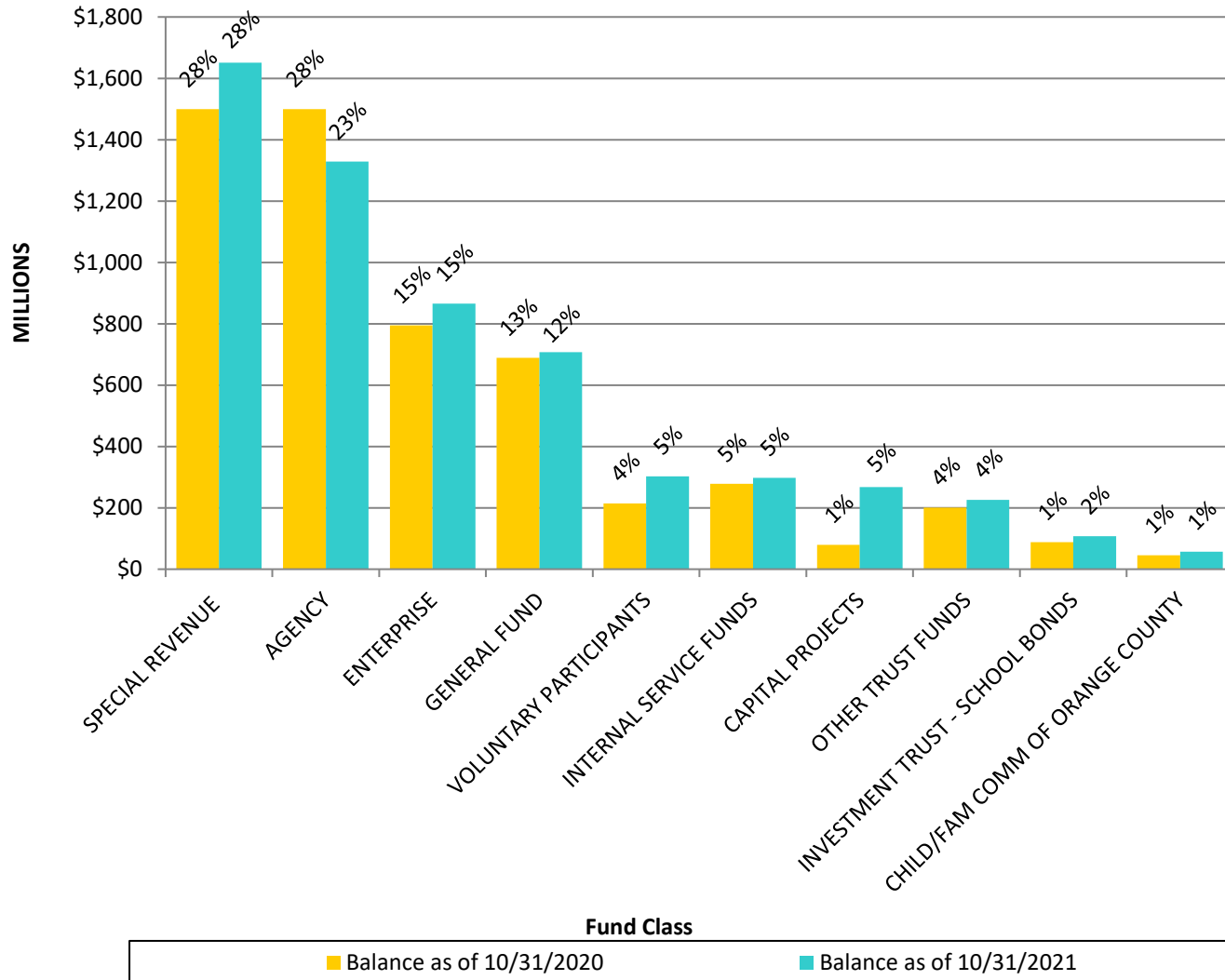
(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.
 (2) The current NAVs for OCIP and OCEIP have dropped to .9996 and .9995 respectively. Short-term rates have risen slightly causing the market values on OCIP and OCEIP to drop below book values. The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,650,530,386
AGENCY	1,328,932,869
ENTERPRISE	866,125,068
GENERAL FUND	707,720,261
VOLUNTARY PARTICIPANTS	302,621,342
INTERNAL SERVICE FUNDS	298,079,077
CAPITAL PROJECTS	267,271,303
OTHER TRUST FUNDS	226,366,240
INVESTMENT TRUST - SCHOOL BONDS	107,878,562
CHILD/FAM COMM OF ORANGE COUNTY	56,736,026
TOTAL	\$ 5,812,261,134

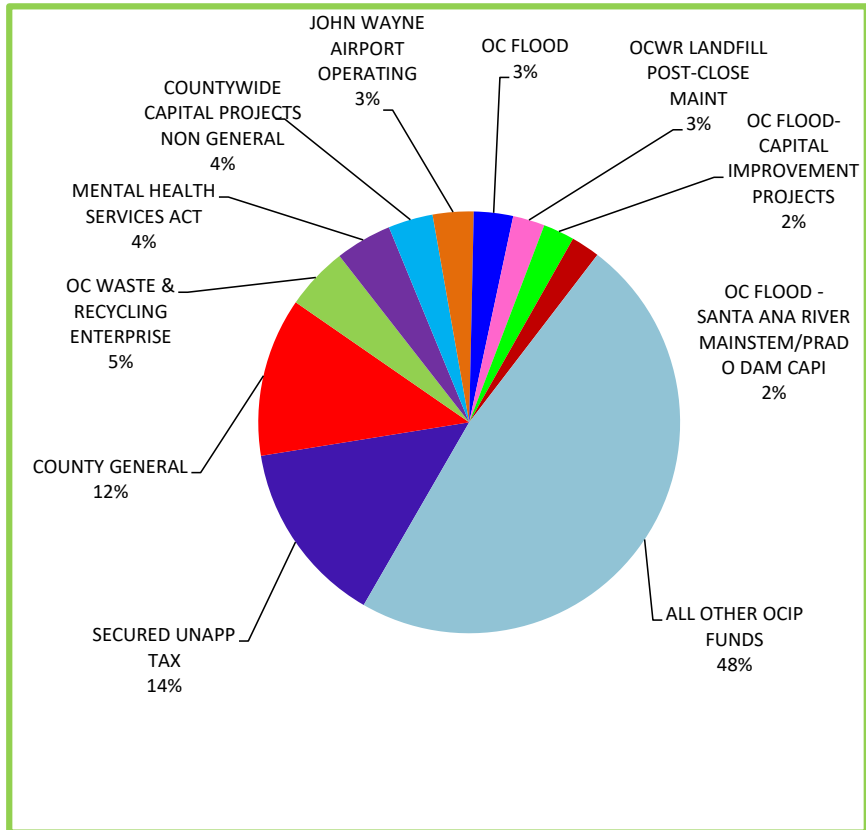


**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF OCTOBER 31**



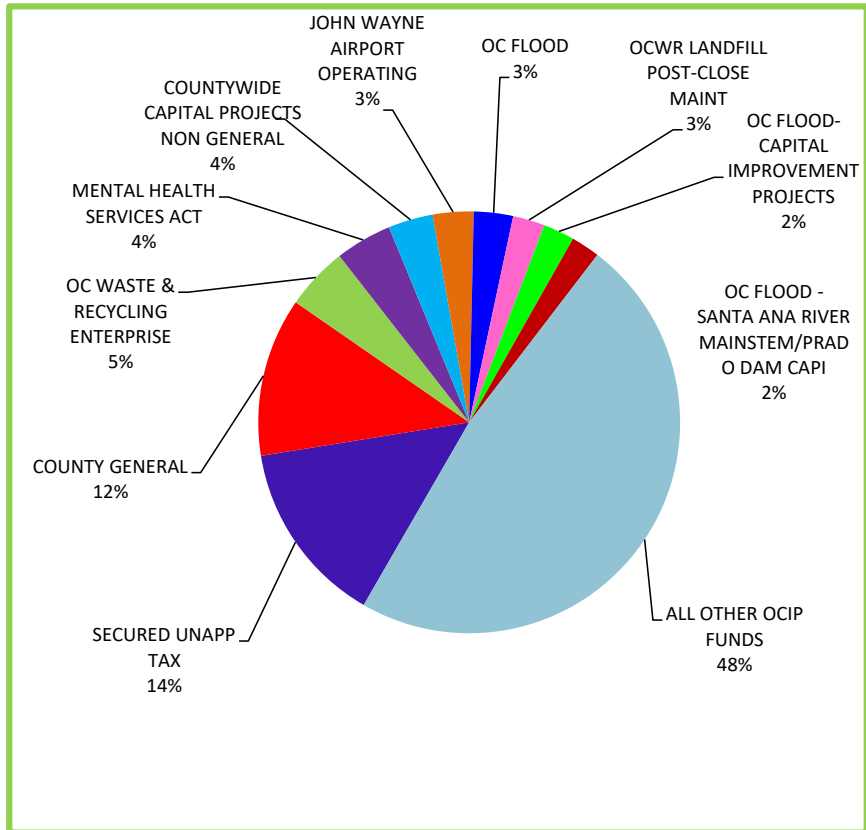
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF OCTOBER 31, 2021**

FUND #	FUND NAME	BALANCE
673	SECURED UNAPP TAX	\$ 820,938,616
100	COUNTY GENERAL	\$ 707,715,374
299	OC WASTE & RECYCLING ENTERPRISE	\$ 280,426,911
13Y	MENTAL HEALTH SERVICES ACT	\$ 251,692,474
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	\$ 199,331,143
280	JOHN WAYNE AIRPORT OPERATING	\$ 181,858,205
400	OC FLOOD	\$ 174,596,024
279	OCWR LANDFILL POST-CLOSE MAINT	\$ 142,181,060
401	OC FLOOD- CAPITAL IMPROVEMENT PROJECTS	\$ 139,242,380
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	\$ 128,328,596
	ALL OTHER OCIP FUNDS	\$ 2,785,950,351
TOTAL		\$ 5,812,261,134

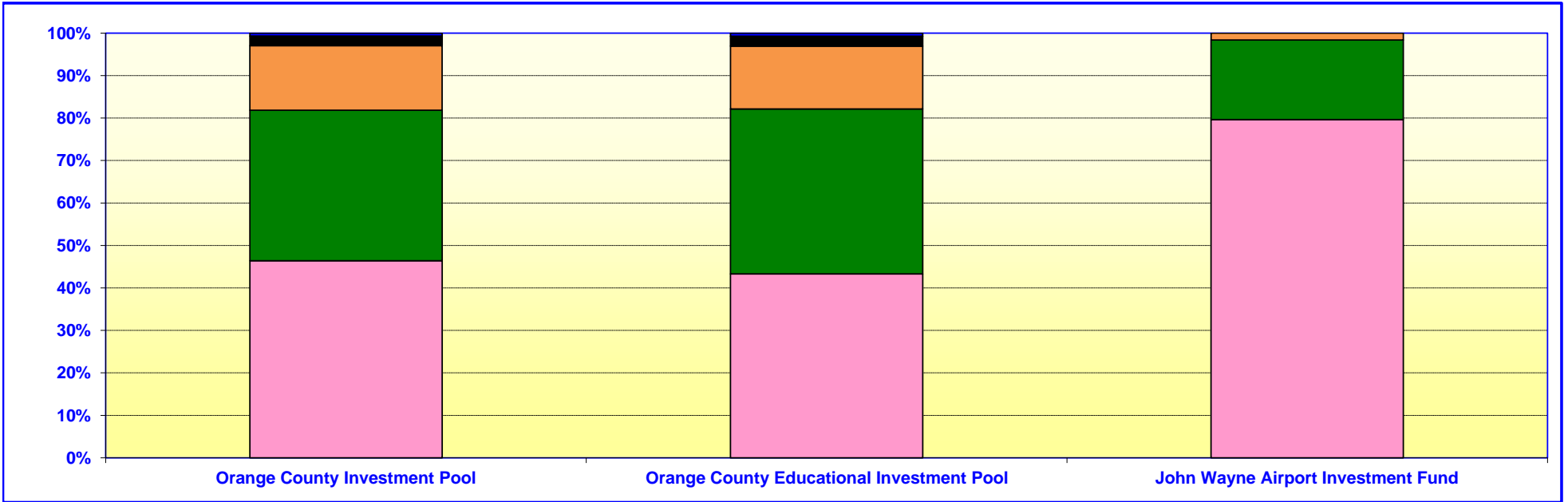


**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
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TOTAL		\$ 5,812,261,134



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

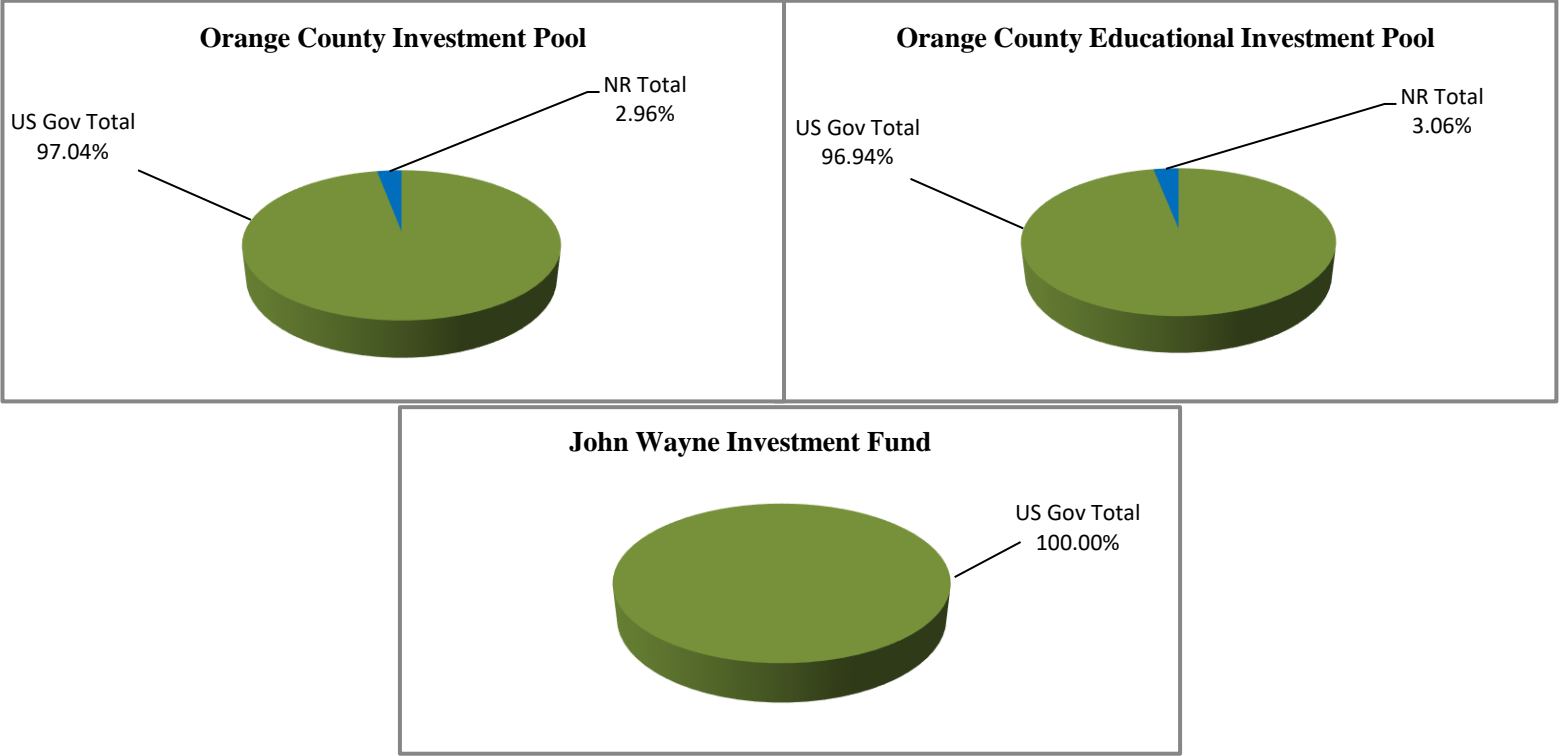


Orange County Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,616,671	46.40%
U. S. GOVERNMENT AGENCIES	1,999,163	35.45%
MONEY MARKET MUTUAL FUNDS	856,923	15.19%
MUNICIPAL DEBT	127,809	2.27%
LOCAL AGENCY INVESTMENT FUND	39,117	0.69%
	<u>\$ 5,639,683</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,115,722	43.30%
U. S. GOVERNMENT AGENCIES	1,897,586	38.84%
MONEY MARKET MUTUAL FUNDS	722,729	14.79%
MUNICIPAL DEBT	114,591	2.35%
LOCAL AGENCY INVESTMENT FUND	35,071	0.72%
	<u>\$ 4,885,699</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. TREASURIES	\$ 42,493	79.64%
U. S. GOVERNMENT AGENCIES	9,999	18.74%
MONEY MARKET MUTUAL FUNDS	865	1.62%
	<u>\$ 53,357</u>	<u>100.00%</u>

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

October 31, 2021

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

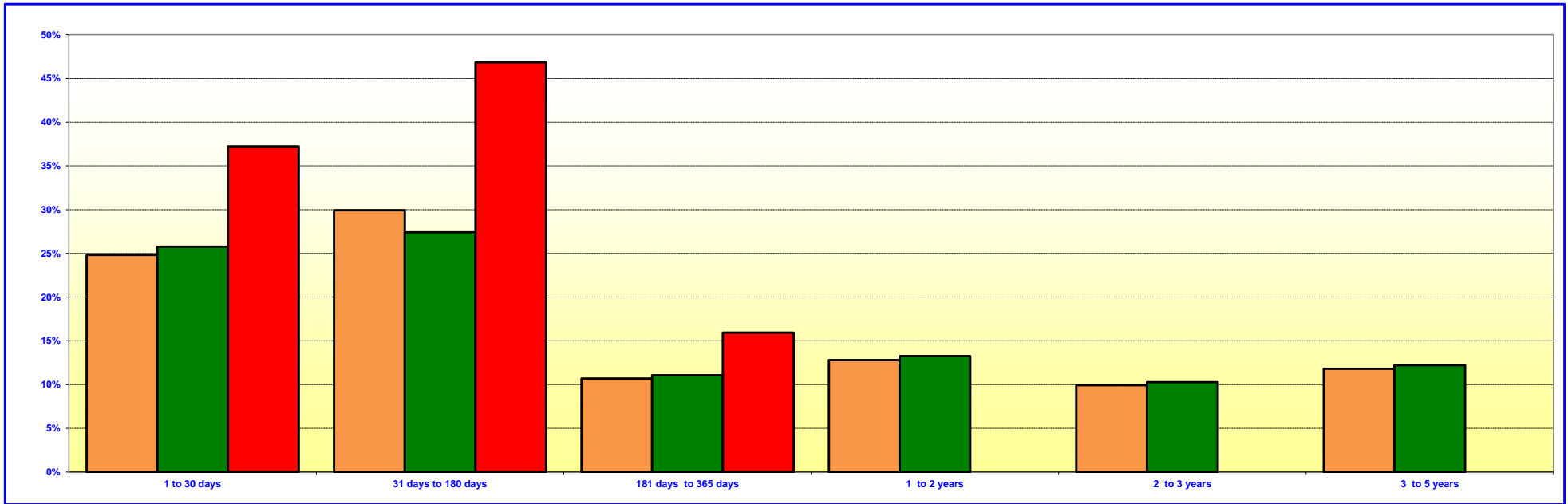
*** S&P changed its Outlook from Negative back to Stable on June 10, 2019.

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

During October, 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**

October 31, 2021



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,401,864	24.83%
31 TO 180 DAYS		1,689,163	29.93%
181 TO 365 DAYS		603,715	10.70%
1 YEAR TO 2 YEARS		722,866	12.81%
2 YEARS TO 3 YEARS		560,537	9.93%
3 YEARS TO 5 YEARS		666,198	11.80%
TOTAL	\$	5,644,343	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,260,270	25.77%
31 TO 180 DAYS		1,340,329	27.41%
181 TO 365 DAYS		541,280	11.07%
1 YEAR TO 2 YEARS		648,109	13.25%
2 YEARS TO 3 YEARS		502,568	10.28%
3 YEARS TO 5 YEARS		597,302	12.22%
TOTAL	\$	4,889,858	100.00%

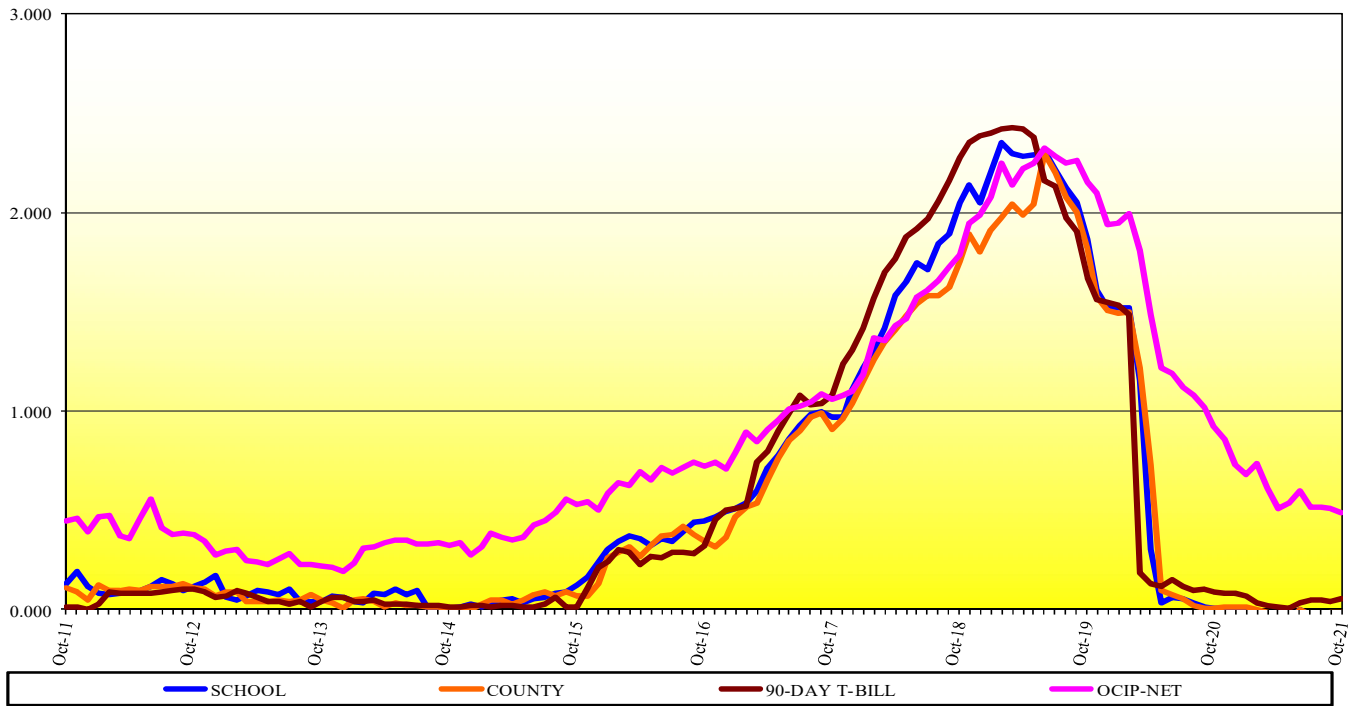
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	19,865	37.22%
31 TO 180 DAYS		25,000	46.85%
181 TO 365 DAYS		8,500	15.93%
TOTAL	\$	53,365	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 10/31/2021, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

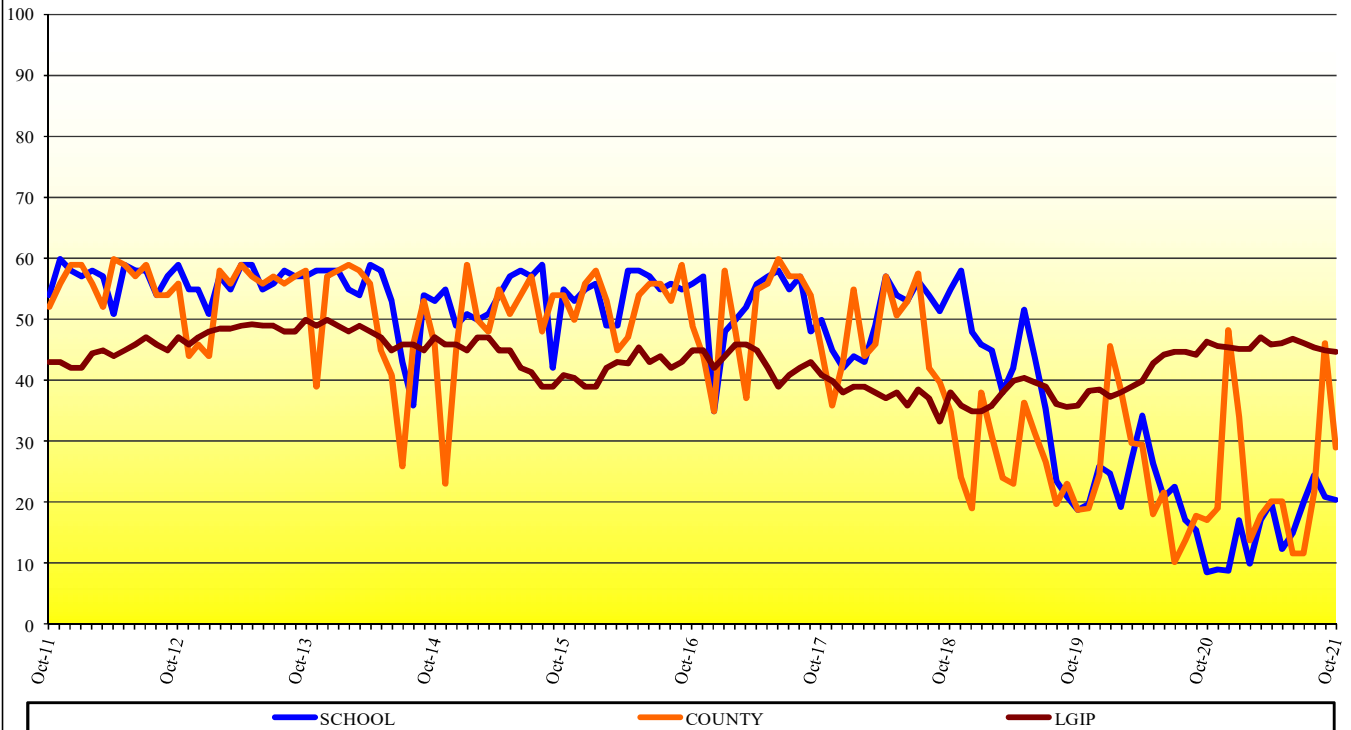
**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)**

For The Period October 2011 to October 2021



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

For The Period October 2011 to October 2021



•For the Month Ended October 31, 2021, S&P LGIP – .03; S&P LGIP WAM – 44.80; 90-Day T-Bill – 0.051%; OCIP – Net – 0.456%

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

November 1, 2020 - October 31, 2021

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month October 2021</i>				
OCCMMF	\$ 598,728,996	\$ 20,700	0.043%	29
OCEMMF	\$ 366,066,491	\$ 13,024	0.033%	20
Extended Fund	\$ 9,560,586,994	\$ 4,637,497	0.595%	422
<i>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
Fiscal Year July 1, 2021 - June 30, 2022				
	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCCIP	\$ 5,163,309,518	\$ 9,861,187	0.561%	395
OCEIP	\$ 5,166,256,735	\$ 9,864,395	0.555%	392

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING April 30, 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 April 30, 2022, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
October 2021 - Ending Cash				\$ 168,688,541
November	\$ 763,299,790	\$ 1,019,866,548	\$ 1,223,070,907	728,783,972
December	383,706,164	3,085,201,652	2,705,072,131	1,492,619,657
January	690,066,791	600,026,070	1,407,684,404	1,375,028,114
February	160,075,324	653,101,022	378,609,220	1,809,595,240
March	333,947,686	1,130,540,605	801,592,527	2,472,491,004
April	183,905,883	2,343,196,196	2,248,777,594	2,750,815,489

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
October 2021 - Ending Cash				\$ 84,653,440
November	\$ 540,314,492	\$ 823,217,832	\$ 702,447,230	745,738,534
December	214,707,774	1,676,771,874	530,709,348	2,106,508,834
January	529,043,692	532,027,493	984,628,031	2,182,951,988
February	143,520,771	290,436,397	755,515,422	1,861,393,734
March	299,411,726	800,134,217	628,064,285	2,332,875,392
April	164,886,838	1,489,547,038	485,661,092	3,501,648,176

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

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 10,645,713,869
Cash Receipts:	
County	1,199,304,529
School and Community College Districts	479,802,215
Total Cash Receipts	1,679,106,744
Cash Disbursements:	
County	565,696,750
School and Community College Districts	836,299,368
Total Cash Disbursements	1,401,996,118
Net Change in Cost Value of Pooled Assets	277,110,626
Net Increase in Non-Pooled Investments	459
Net Decrease in Non-Pooled Cash	(9,755,972)
Treasurer's Accountability at the End of the Period:	\$ 10,913,068,982
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 5,643,572,593
Orange County Educational Investment Pool	4,889,192,546
Total Pooled Investments	10,532,765,139
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	53,355,842
Non-Pooled Investments - Fountain Valley School District Fund 40	34,704,859
Non-Pooled Investments - CCCD Series 2017E Bonds	22,641,656
Total Non-Pooled Investments	110,702,357
Cash and Cash Equivalent:	
Cash in banks - County	168,451,723
Cash in banks - Schools	84,653,440
Cash in banks - OC Sheriff	12,084,711
Cash in banks - John Wayne Airport	4,174,794
Cash - Other	236,818
Total Cash	269,601,486
Total Assets in the Treasury at the End of the Period:	\$ 10,913,068,982

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
October 31, 2021**

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 479,970,077	80.16%	\$ 4,052,430,182	42.39%	\$ 199,992,510	54.63%	\$ 42,493,145	79.64%
100%	U.S. Government Agency Securities	49,999,500	8.35%	3,696,750,803	38.67%	149,999,000	40.98%	9,999,399	18.74%
20%	Municipal Debt	-	0.00%	242,400,000	2.53%	-	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%	74,188,655	0.78%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	68,759,419	11.49%	1,494,817,354	15.63%	16,074,981	4.39%	864,504	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%
		\$ 598,728,996	100.00%	\$ 9,560,586,994	100.00%	\$ 366,066,491	100.00%	\$ 53,357,048	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits				
20%	Issuer Limit	Yes	Yes	Yes	Yes
100%	MMMFs, JPA, Repurchase Agreements ⁽³⁾	Yes	Yes	Yes	No ⁽⁴⁾
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes	Yes ⁽⁵⁾	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/29.04	N/A	Yes/20.39	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/62.74
13 Months/397 days	Duration ⁽⁶⁾	N/A	Yes/1.13	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/81	N/A	Yes/37	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/284
	Final Maturity - Extended Fund	N/A	Yes/1553	N/A	N/A
A-1/≥ AA ⁽²⁾	Rating Limits				
A-1/≥ AA ⁽²⁾	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
Approved Issuer List	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Broker/Dealer List	Authorized Issuer	Yes	Yes	Yes	Yes
>0.9975	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
	Net Asset Value - Money Market Fund and JWA	Yes/1.0000	N/A	Yes/1.0000	Yes/1.0000

- (1) All investments are marked to market in compliance with the IPS and market values are provided by Bloomberg Professional Services and Northern Trust.
(2) Excludes US Government Debt and municipal debt issued by the County of Orange, California, per the 2020 IPS policy approved by the Board of Supervisors on November 17, 2020 effective on January 1, 2021.
(3) IPS requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.
(4) On October 15, 2021 the John Wayne Airport Investment Fund had 20.36% invested in Money Market Mutual Funds (MMMF), exceeding the investment type limit of 20%, and 18.74% invested in a single MMMF, exceeding the issuer limit of 10%. These Compliance deficiencies were both cured on the next business day.
(5) 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.
(6) 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
October 31, 2021**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2020 completed.
Quarterly Compliance Monitoring	TOC	TOC Directive	June 30, 2021 and September 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)	September 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	As of October 31, 2021 three compliance exceptions have been identified for FY 21/22, one in July 2021 and two in October 2021.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed Bylaws changes at the October 28, 2021 meeting and approved the Bylaw changes. BOS approval scheduled for December 14, 2021.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 28, 2021 meeting and provided input on the proposed IPS changes. BOS approval scheduled for December 14, 2021.
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, 2021.
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 and the two leaving office filings have been received.

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 October 31, 2020**

During October, the Orange County Investment Pool and the Orange County Educational Investment Pool were free of investment noncompliance incidents. However, on October 15, 2021 the John Wayne Airport Investment Fund (JWA) had two compliance deficiencies.

Compliance Deficiency

John Wayne Airport Investment Fund

10-15-2021 JWA had 20.36% invested in Money Market Mutual Funds, exceeding the investment type limit of 20%. On the next business day the violation was cured, and JWA was back in compliance with the IPS.

John Wayne Airport Investment Fund

10-15-202 JWA had 18.74% invested in a single Money Market Mutual Fund, exceeding the per issuer limit of 10%. On the next business day the violation was cured, and JWA was back in compliance with the IPS.

Both of these compliance exceptions were self-identified by the County Treasurer. The County Treasurer is reviewing the investment processes to better prevent these incidents on a go-forward basis.

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 31-Oct-2021

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	11/1/21			AAAm	Aaa-mf	NR	12,323,287.32		0.0260	12,323,287.32			12,323,287.32	12,323,287.32	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	11/1/21			AAAm	Aaa-mf	AAAmf	14,242,355.51		0.0259	14,242,355.51			14,242,355.51	14,242,355.51	0.00
GOLDMAN SACHS - COUNTY MMF															
	11/1/21			AAAm	Aaa-mf	NR	42,193,775.69		0.0261	42,193,775.69			42,193,775.69	42,193,775.69	0.00
Subtotal for FUNDS:							68,759,418.52		0.0260	68,759,418.52			68,759,418.52	68,759,418.52	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DEUTSCHE															
1145031	10/18/21	11/10/21	313385PB6	A-1+	P-1	NR	50,000,000.00		0.0150	49,999,520.83	0.00	291.67	49,999,812.50	49,999,500.00	(312.50)
Subtotal for DISCOUNT NOTES:							50,000,000.00	0.0000	0.0150	49,999,520.83	0.00	291.67	49,999,812.50	49,999,500.00	(312.50)
Subtotal for GOVERNMENT AGENCY:							50,000,000.00		0.0150	49,999,520.83	0.00	291.67	49,999,812.50	49,999,500.00	(312.50)
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / DEUTSCHE															
1138348	8/26/21	11/1/21	912796ZC6	AA+	Aaa	AAA	50,000,000.00		0.0575	49,994,649.31	0.00	5,350.69	49,994,649.31	49,999,760.50	5,111.19
US TREASURY N/B / BARCLAY CAPITAL															
1139458	9/3/21	11/9/21	912796N54	AA+	Aaa	AAA	30,000,000.00		0.0500	29,997,208.33	0.00	2,458.34	29,997,208.33	29,999,713.50	2,505.17
US TREASURY N/B / BNP PARIBAS															
1146453	10/28/21	12/15/21	912796ZX0	AA+	Aaa	AAA	50,000,000.00		0.0920	49,993,866.67	0.00	511.11	49,993,866.67	49,994,125.00	258.33
Subtotal for CASH MANAGEMENT BILL:							130,000,000.00	0.0000	0.0690	129,985,724.31	0.00	8,320.14	129,985,724.31	129,993,599.00	7,874.69
TREASURY BILL															
US TREASURY N/B / BNY Mellon Capital Market															
1140602	9/14/21	11/12/21	912796H51	AA+	Aaa	AAA	50,000,000.00		0.0575	49,995,288.19	0.00	3,833.34	49,995,288.19	49,999,295.00	4,006.81
US TREASURY N/B / JP MORGAN CHASE & CO															
1142895	9/30/21	11/12/21	912796H51	AA+	Aaa	AAA	50,000,000.00		0.0420	49,997,491.67	0.00	1,866.66	49,997,491.67	49,999,295.00	1,803.33
US TREASURY N/B / DEUTSCHE															
1146094	10/26/21	11/23/21	912796N70	AA+	Aaa	AAA	50,000,000.00		0.0520	49,997,977.78	0.00	433.33	49,997,977.78	49,998,264.00	286.22
US TREASURY N/B / JP MORGAN CHASE & CO															
1144816	10/15/21	12/7/21	912796P52	AA+	Aaa	AAA	50,000,000.00		0.0600	49,995,583.33	0.00	1,416.67	49,995,583.33	49,997,156.50	1,573.17
US TREASURY N/B / JP MORGAN CHASE & CO															
1142443	9/28/21	12/23/21	912796J75	AA+	Aaa	AAA	50,000,000.00		0.0255	49,996,954.17	0.00	1,204.17	49,996,954.17	49,994,748.50	(2,205.67)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 31-Oct-2021

Run Date: 04-Nov-2021 04:01:06 PM
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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1140202	9/10/21	1/6/22	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0365	49,994,018.06	0.00	2,636.11	49,994,018.06	49,993,771.00	(247.06)
US TREASURY N/B / BARCLAY CAPITAL															
1142444	9/28/21	1/20/22	912796K81	AA+	Aaa	AAA	50,000,000.00		0.0300	49,995,250.00	0.00	1,416.67	49,995,250.00	49,993,948.00	(1,302.00)
Subtotal for TREASURY BILL:							350,000,000.00	0.0000	0.0434	349,972,563.20	0.00	12,806.95	349,972,563.20	349,976,478.00	3,914.80
Subtotal for U. S. TREASURIES:							480,000,000.00		0.0503	479,958,287.51	0.00	21,127.09	479,958,287.51	479,970,077.00	11,789.49
Total County Money Mkt Fnd :							598,759,418.52		0.0446	598,717,226.86	0.00	21,418.76	598,717,518.53	598,728,995.52	11,476.99
Net Asset Value (NAV):														1.000019	
<u>Educational Money Mkt Fnd</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	11/1/21			AAAm	Aaa-mf	AAAmf	427,785.69		0.0259	427,785.69			427,785.69	427,785.69	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	11/1/21			AAAm	Aaa-mf	NR	2,049,631.35		0.0260	2,049,631.35			2,049,631.35	2,049,631.35	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	11/1/21			AAAm	Aaa-mf	NR	13,597,564.08		0.0261	13,597,564.08			13,597,564.08	13,597,564.08	0.00
Subtotal for FUNDS:							16,074,981.12		0.0261	16,074,981.12			16,074,981.12	16,074,981.12	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CASTLE OAK SECURITIES															
1142890	9/30/21	11/10/21	313385PB6	A-1+	P-1	NR	50,000,000.00		0.0200	49,998,861.11	0.00	888.89	49,999,750.00	49,999,500.00	(250.00)
FHLB DISC CORP / BNY Mellon Capital Market															
1145032	10/18/21	11/10/21	313385PB6	A-1+	P-1	NR	50,000,000.00		0.0220	49,999,297.22	0.00	427.78	49,999,725.00	49,999,500.00	(225.00)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1141963	9/23/21	11/30/21	313385PX8	A-1+	P-1	NR	50,000,000.00		0.0150	49,998,583.33	0.00	812.50	49,999,395.83	50,000,000.00	604.17
Subtotal for DISCOUNT NOTES:							150,000,000.00	0.0000	0.0190	149,996,741.66	0.00	2,129.17	149,998,870.83	149,999,000.00	129.17
Subtotal for GOVERNMENT AGENCY:							150,000,000.00		0.0190	149,996,741.66	0.00	2,129.17	149,998,870.83	149,999,000.00	129.17
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
1142896	9/30/21	11/2/21	912796M63	AA+	Aaa	AAA	50,000,000.00		0.0335	49,998,464.58	0.00	1,488.89	49,998,464.58	49,999,909.50	1,444.92

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNY Mellon Capital Market															
1144183	10/12/21	11/30/21	912796N88	AA+	Aaa	AAA	50,000,000.00		0.0250	49,998,298.61	0.00	694.44	49,998,298.61	49,997,722.00	(576.61)
US TREASURY N/B / CITI GLOBAL MARKETS															
1144819	10/15/21	11/30/21	912796N88	AA+	Aaa	AAA	50,000,000.00		0.0265	49,998,306.94	0.00	625.70	49,998,306.94	49,997,722.00	(584.94)
US TREASURY N/B / BNP PARIBAS															
1145198	10/19/21	12/7/21	912796P52	AA+	Aaa	AAA	50,000,000.00		0.0650	49,995,576.39	0.00	1,173.61	49,995,576.39	49,997,156.50	1,580.11
Subtotal for TREASURY BILL:							200,000,000.00	0.0000	0.0375	199,990,646.52	0.00	3,982.64	199,990,646.52	199,992,510.00	1,863.48
Subtotal for U. S. TREASURIES:							200,000,000.00		0.0375	199,990,646.52	0.00	3,982.64	199,990,646.52	199,992,510.00	1,863.48
Total Educational Money Mkt Fnd :							366,074,981.12		0.0294	366,062,369.30	0.00	6,111.81	366,064,498.47	366,066,491.12	1,992.65
Net Asset Value (NAV):														1.000005	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
	11/1/21				NR		74,188,654.63		0.2030	74,188,654.63			74,188,654.63	74,188,654.63	0.00
OC Treasurer X FUND MMF															
	11/1/21				NR		735,683,631.89		0.0259	735,683,631.89			735,683,631.89	735,683,631.89	0.00
OC Treasurer Extended Fund															
	11/1/21				NR		759,133,722.12		0.0260	759,133,722.12			759,133,722.12	759,133,722.12	0.00
Subtotal for FUNDS:							1,569,006,008.64		0.0343	1,569,006,008.64			1,569,006,008.64	1,569,006,008.64	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BANK OF AMERICA															
1115881	5/25/21	11/12/21	313385PD2	A-1+	P-1	NR	19,293,000.00		0.0200	19,291,167.17	0.00	1,714.93	19,292,882.10	19,292,764.24	(117.86)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137641	8/23/21	1/7/22	313385RM0	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,388.89	0.00	3,888.89	49,996,277.78	49,995,348.50	(929.28)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137642	8/23/21	1/7/22	313385RM0	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,388.89	0.00	3,888.89	49,996,277.78	49,995,348.50	(929.28)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137930	8/25/21	1/10/22	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,333.33	0.00	3,777.78	49,996,111.11	49,995,140.50	(970.61)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137931	8/25/21	1/10/22	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,333.33	0.00	3,777.78	49,996,111.11	49,995,140.50	(970.61)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / Mizuho Securities USA Inc															
1138549	8/30/21	1/10/22	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0450	49,991,687.50	0.00	3,937.50	49,995,625.00	49,995,140.50	(484.50)
FHLB DISC CORP / Mizuho Securities USA Inc															
1138550	8/30/21	1/10/22	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0450	49,991,687.50	0.00	3,937.50	49,995,625.00	49,995,140.50	(484.50)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	1,333.33	49,996,958.33	49,994,932.00	(2,026.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	1,333.33	49,996,958.33	49,994,932.00	(2,026.33)
FED FARM CR BK / FTN FINANCIAL															
1102746	2/17/21	1/19/22	313313RZ3	A-1+	P-1	F1+	20,000,000.00		0.0800	19,985,066.67	0.00	11,422.22	19,996,488.89	19,997,806.20	1,317.31
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1135039	8/4/21	2/2/22	313385SP2	A-1+	P-1	NR	20,000,000.00		0.0500	19,994,944.44	0.00	2,472.22	19,997,416.66	19,996,901.20	(515.46)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1106453	3/17/21	3/17/22	313385UJ3	A-1+	P-1	NR	50,000,000.00		0.0700	49,964,513.89	0.00	22,263.89	49,986,777.78	49,988,671.50	1,893.72
FHLB DISC CORP / FTN FINANCIAL															
1113404	5/6/21	5/5/22	313385WK8	A-1+	P-1	NR	40,000,000.00		0.0550	39,977,755.56	0.00	10,938.89	39,988,694.45	39,983,662.00	(5,032.45)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1113587	5/7/21	5/6/22	313385WL6	A-1+	P-1	NR	50,000,000.00		0.0550	49,972,194.44	0.00	13,597.22	49,985,791.66	49,979,469.00	(6,322.66)
Subtotal for DISCOUNT NOTES:							599,293,000.00	0.0000	0.0449	599,129,711.61	0.00	88,284.37	599,217,995.98	599,200,397.14	(17,598.84)
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / FTN FINANCIAL															
986886	11/15/18	11/15/21	3133EJT74	AA+	Aaa	AAA	25,000,000.00	3.0500	3.0922	24,970,000.00	29,611.11	351,597.22	24,999,611.11	25,035,250.00	35,638.89
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1043058	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	30,000,000.00	1.6250	1.7109	29,948,700.00	50,036.80	219,375.00	29,998,736.80	30,027,600.00	28,863.20
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1043059	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	24,000,000.00	1.6250	1.7109	23,958,960.00	40,029.44	175,500.00	23,998,989.44	24,022,080.00	23,090.56
FED HM LN BK BD / Mizuho Securities USA Inc															
988367	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	32,907.37	182,981.77	16,248,782.37	16,310,937.50	62,155.13
FED HM LN BK BD / CASTLE OAK SECURITIES															
989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	27,422.42	112,604.17	9,998,982.42	10,037,500.00	38,517.58
FED HM LN BK BD / JP MORGAN CHASE & CO															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	40,261.35	157,251.72	13,963,506.00	14,017,368.75	53,862.75
FED HM LN BK BD / MORGAN STANLEY_1															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	56,310.46	225,208.33	19,997,910.46	20,075,000.00	77,089.54
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
996550	1/17/19	12/10/21	3130A0EN6	AA+	Aaa	NR	31,000,000.00	2.8750	2.6126	31,225,060.00	(216,644.53)	349,072.92	31,008,415.47	31,116,250.00	107,834.53
FED HM LN BK BD / BNY Mellon Capital Market															
998122	1/29/19	12/10/21	3130AFFN2	AA+	Aaa	NR	8,145,000.00	3.0000	2.6660	8,219,200.95	(71,394.12)	95,703.75	8,147,806.83	8,186,213.70	38,406.87
FED HM LN BK BD / BNY Mellon Capital Market															
999836	2/8/19	12/10/21	313376C94	AA+	Aaa	NR	5,090,000.00	2.6250	2.4893	5,108,731.20	(18,016.41)	52,331.56	5,090,714.79	5,101,198.00	10,483.21
FED HM LN BK BD / Mizuho Securities USA Inc															
1031339	8/28/19	12/10/21	3133XHRJ3	AA+	Aaa	NR	9,950,000.00	5.0000	1.5684	10,712,667.50	(726,482.55)	194,854.17	9,986,184.95	10,002,735.00	16,550.05
FED FARM CR BK / FTN FINANCIAL															
991703	12/17/18	12/17/21	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	32,144.95	260,555.56	24,998,569.95	25,093,250.00	94,680.05
FED FARM CR BK / FTN FINANCIAL															
996191	1/16/19	12/17/21	3133EJ3B3	AA+	Aaa	AAA	16,000,000.00	2.8000	2.6510	16,066,352.00	(63,447.92)	166,755.56	16,002,904.08	16,059,680.00	56,775.92
FED HM LN BK BD / CASTLE OAK SECURITIES															
1049268	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	15,000,000.00	1.6250	1.6801	14,983,800.00	15,097.50	88,697.92	14,998,897.50	15,038,700.00	39,802.50
FED HM LN BK BD / BARCLAYS CAPITAL															
1049269	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	6,000,000.00	1.6250	1.6801	5,993,520.00	6,039.00	35,479.17	5,999,559.00	6,015,480.00	15,921.00
FED HM LN BK BD / DEUTSCHE															
1120145	6/25/21	12/23/21	3130AM2T2	AA+	Aaa	NR	50,000,000.00	0.0500	0.0525	49,999,163.50	592.13	8,750.01	49,999,755.63	49,994,605.50	(5,150.13)
FED FARM CR BK / MORGAN STANLEY _1															
1062114	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	28,202,000.00	1.6250	0.6630	28,683,564.66	(439,689.47)	157,852.86	28,243,875.19	28,292,528.42	48,653.23
FED FARM CR BK / BNY Mellon Capital Market															
1062115	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	18,733,000.00	1.6250	0.6520	19,056,587.10	(295,449.09)	104,852.77	18,761,138.01	18,793,132.93	31,994.92
FED FARM CR BK / FTN FINANCIAL															
1040769	10/28/19	12/28/21	3133EK3V6	AA+	Aaa	AAA	20,000,000.00	1.6000	1.6220	19,990,800.00	8,527.69	109,333.33	19,999,327.69	20,049,200.00	49,872.31
FANNIE MAE / CASTLE OAK SECURITIES															
996192	1/16/19	1/11/22	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	14,808.56	176,458.33	21,998,968.56	22,105,600.00	106,631.44
FED FARM CR BK / CASTLE OAK SECURITIES															
997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	26,471.51	104,144.44	13,997,953.51	14,076,300.00	78,346.49
FED FARM CR BK / BNY Mellon Capital Market															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(1,474.83)	78,852.22	10,600,115.17	10,657,770.00	57,654.83
FED FARM CR BK / JP MORGAN CHASE & CO															
1062782	3/18/20	1/18/22	3133ELTN4	AA+	Aaa	AAA	42,000,000.00	0.5300	0.6785	41,886,600.00	100,170.00	63,688.33	41,986,770.00	42,044,100.00	27 57,330.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1054711	1/27/20	1/21/22	3133ELHR8	AA+	Aaa	AAA	50,000,000.00	1.6000	1.5419	50,056,500.00	(50,169.47)	222,222.22	50,006,330.53	50,185,000.00	178,669.47
FED FARM CR BK / FTN FINANCIAL															
1054712	1/27/20	1/21/22	3133ELHR8	AA+	Aaa	AAA	18,450,000.00	1.6000	1.5419	18,470,848.50	(18,512.53)	82,000.00	18,452,335.97	18,518,265.00	65,929.03
FED FARM CR BK / CASTLE OAK SECURITIES															
984598	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(6,500.43)	80,833.33	10,000,499.57	10,104,100.00	103,600.43
FED FARM CR BK / CASTLE OAK SECURITIES															
984604	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(32,502.15)	404,166.67	50,002,497.85	50,520,500.00	518,002.15
FED FARM CR BK / CASTLE OAK SECURITIES															
985277	11/5/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	6,127.35	80,833.33	9,999,527.35	10,104,100.00	104,572.65
FED FARM CR BK / JP MORGAN CHASE & CO															
1054908	1/28/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	30,000,000.00	1.5500	1.5578	29,995,384.50	4,057.79	120,125.00	29,999,442.29	30,114,600.00	115,157.71
FED FARM CR BK / JP MORGAN CHASE & CO															
1055586	1/31/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	40,000,000.00	1.5500	1.4957	40,040,800.00	(35,849.37)	160,166.67	40,004,950.63	40,152,800.00	147,849.37
FED FARM CR BK / BNY Mellon Capital Market															
1003100	3/1/19	3/1/22	3133EKBV7	AA+	Aaa	AAA	15,000,000.00	2.5500	2.5764	14,988,649.50	10,089.33	63,750.00	14,998,738.83	15,124,350.00	125,611.17
FED HM LN BK BD / Mizuho Securities USA Inc															
999837	2/8/19	3/11/22	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(71.32)	14,756.94	4,250,009.43	4,288,037.50	38,028.07
FED HM LN BK BD / MORGAN STANLEY _1															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	6,400.90	86,805.56	24,999,150.90	25,223,750.00	224,599.10
FED HM LN BK BD / BNY Mellon Capital Market															
1000489	2/13/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.5081	9,997,500.00	2,206.68	34,722.22	9,999,706.68	10,089,500.00	89,793.32
FED HM LN BK BD / Mizuho Securities USA Inc															
1007492	3/29/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.2428	10,072,960.00	(64,028.93)	34,722.22	10,008,931.07	10,089,500.00	80,568.93
FED HM LN BK BD / MORGAN STANLEY _1															
1007768	4/1/19	3/11/22	313378WG2	AA+	Aaa	NR	28,000,000.00	2.5000	2.3559	28,113,960.00	(99,983.77)	97,222.22	28,013,976.23	28,250,600.00	236,623.77
FED HM LN BK BD / Mizuho Securities USA Inc															
1008112	4/3/19	3/11/22	313378WG2	AA+	Aaa	NR	15,000,000.00	2.5000	2.3556	15,061,050.00	(53,548.58)	52,083.33	15,007,501.42	15,134,250.00	126,748.58
FED HM LN BK BD / Mizuho Securities USA Inc															
1009259	4/10/19	3/11/22	313378WG2	AA+	Aaa	NR	10,035,000.00	2.5000	2.3539	10,076,043.15	(35,966.45)	34,843.75	10,040,076.70	10,124,813.25	84,736.55
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1009950	4/15/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.3561	25,100,202.25	(87,748.82)	86,805.56	25,012,453.43	25,223,750.00	211,296.57
FED HM LN BK BD / MORGAN STANLEY _1															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1063783	3/30/20	3/11/22	313378CR0	AA+	Aaa	NR	20,000,000.00	2.2500	0.5305	20,665,296.40	(541,917.61)	62,500.00	20,123,378.79	20,160,200.00	36,821.21
FED FARM CR BK / UBS FINANCIAL SERVICES															
1062783	3/18/20	3/18/22	3133ELT27	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6901	24,967,750.00	26,113.54	18,663.19	24,993,863.54	25,055,000.00	61,136.46
FED FARM CR BK / CASTLE OAK SECURITIES															
1063508	3/25/20	3/25/22	3133ELUQ5	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(65,688.00)	21,000.00	30,016,422.00	30,000,000.00	(16,422.00)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1009770	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	69,775.93	29,687.50	24,987,775.93	25,250,250.00	262,474.07
FANNIE MAE / BARCLAYS CAPITAL															
1009774	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	50,000,000.00	2.2500	2.3639	49,836,000.00	139,551.85	59,375.00	49,975,551.85	50,500,500.00	524,948.15
FANNIE MAE / BARCLAYS CAPITAL															
1009775	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	69,775.93	29,687.50	24,987,775.93	25,250,250.00	262,474.07
FANNIE MAE / TD SECURITIES															
1010168	4/16/19	4/12/22	3135G0V59	AA+	Aaa	AAA	13,000,000.00	2.2500	2.4307	12,932,660.00	57,264.03	15,437.50	12,989,924.03	13,130,130.00	140,205.97
FANNIE MAE / TD SECURITIES															
1010410	4/17/19	4/12/22	3135G0V59	AA+	Aaa	AAA	27,000,000.00	2.2500	2.4305	26,860,410.00	118,683.96	32,062.50	26,979,093.96	27,270,270.00	291,176.04
FED FARM CR BK / BNY Mellon Capital Market															
1007494	3/29/19	4/25/22	3133EJMB2	AA+	Aaa	AAA	4,422,000.00	2.7500	2.2326	4,489,523.94	(56,900.82)	2,026.75	4,432,623.12	4,479,441.78	46,818.66
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1070256	6/4/20	6/2/22	3133ELE75	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2899	24,980,200.00	13,981.34	25,868.06	24,994,181.34	25,018,750.00	24,568.66
FED HM LN BK BD / CASTLE OAK SECURITIES															
1071329	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	10,000,000.00	0.2500	0.2571	9,998,600.00	982.56	10,277.78	9,999,582.56	10,011,700.00	12,117.44
FED HM LN BK BD / TD SECURITIES															
1071330	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	50,000,000.00	0.2500	0.2571	49,993,000.00	4,912.80	51,388.89	49,997,912.80	50,058,500.00	60,587.20
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	22,901.54	59,239.58	5,495,731.54	5,593,335.00	97,603.46
FED HM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	6/10/22	3133XKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(431,256.00)	122,346.88	6,030,860.50	6,147,599.50	116,739.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1009257	4/10/19	6/10/22	3130A5P45	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(10,184.56)	169,949.06	18,272,421.74	18,521,395.20	248,973.46
FED FARM CR BK / FTN FINANCIAL															
968916	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	29,643.59	99,337.78	12,393,521.77	12,647,628.00	254,106.23
FED FARM CR BK / MORGAN STANLEY _1															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	17,243.62	61,885.83	7,721,231.62	7,879,268.25	29 158,036.63

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1076499	7/23/20	7/25/22	3137EAET2	AA+	Aaa	AAA	10,000,000.00	0.1250	0.2380	9,977,400.00	14,336.29	3,333.33	9,991,736.29	10,001,800.00	10,063.71
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1076500	7/23/20	7/25/22	3137EAET2	AA+	Aaa	AAA	7,500,000.00	0.1250	0.2380	7,483,050.00	10,752.22	2,500.00	7,493,802.22	7,501,350.00	7,547.78
FED FARM CR BK / FTN FINANCIAL															
986241	11/9/18	8/9/22	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	9,544.77	69,472.22	9,997,524.77	10,225,200.00	227,675.23
FED FARM CR BK / BNY Mellon Capital Market															
1079898	8/17/20	8/10/22	3133EL3G7	AA+	Aaa	AAA	25,000,000.00	0.1300	0.1882	24,971,250.00	17,500.00	7,312.50	24,988,750.00	25,012,000.00	23,250.00
FED HM LN BK BD / JP MORGAN CHASE & CO															
1079477	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	18,000,000.00	0.1250	0.2220	17,965,260.00	21,143.98	4,937.50	17,986,403.98	18,000,180.00	13,776.02
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1079478	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	25,000,000.00	0.1250	0.2220	24,951,750.00	29,366.64	6,857.64	24,981,116.64	25,000,250.00	19,133.36
FANNIE MAE / TD SECURITIES															
1032905	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	25,000,000.00	1.3750	1.4941	24,913,000.00	62,430.56	52,517.36	24,975,430.56	25,267,750.00	292,319.44
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	37,458.33	31,510.42	14,985,258.33	15,160,650.00	175,391.67
FED HM LN BK BD / MORGAN STANLEY _1															
979507	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(116,526.45)	147,717.02	32,757,246.31	33,556,869.50	799,623.19
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(18,727.73)	23,720.49	5,260,182.52	5,388,582.10	128,399.58
FED HM LN BK BD / Mizuho Securities USA Inc															
984867	11/1/18	9/9/22	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(30,956.24)	47,395.83	10,508,828.26	10,766,910.00	258,081.74
FED HM LN BK BD / MORGAN STANLEY															
1031342	8/28/19	9/9/22	313380GJ0	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(261,239.23)	72,222.22	25,102,760.77	25,401,750.00	298,989.23
FED HM LN BK BD / Mizuho Securities USA Inc															
1038660	10/15/19	9/9/22	313380GJ0	AA+	Aaa	NR	29,670,000.00	2.0000	1.6354	29,975,007.60	(215,024.51)	85,713.33	29,759,983.09	30,146,796.90	386,813.81
FED FARM CR BK / FTN FINANCIAL															
1038604	10/11/19	10/11/22	3133EKY91	AA+	Aaa	AAA	10,000,000.00	1.3750	1.4370	9,981,850.00	12,436.11	7,638.89	9,994,286.11	10,119,200.00	124,913.89
FED FARM CR BK / FTN FINANCIAL															
1038605	10/11/19	10/11/22	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	17,129.63	38,194.44	49,992,129.63	50,596,000.00	603,870.37
FED FARM CR BK / MORGAN STANLEY _1															
1010450	4/18/19	10/18/22	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	14,347.14	18,931.25	22,494,547.14	22,500,000.00	5,452.86
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1088786	10/22/20	10/21/22	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	17,613.46	902.78	25,983,293.46	25,995,320.00	12,026.54
FED HM LN BK BD / Mizuho Securities USA Inc															
1055581	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(146,059.59)	155,312.50	21,092,272.56	21,393,330.00	301,057.44
FED HM LN BK BD / JP MORGAN CHASE & CO															
1055582	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(81,539.40)	89,489.58	12,151,512.20	12,326,633.00	175,120.80
FED HM LN BK BD / Mizuho Securities USA Inc															
1055585	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(32,737.45)	36,683.33	4,980,681.75	5,052,900.80	72,219.05
FED HM LN BK BD / BARCLAYS CAPITAL															
1058400	2/21/20	2/17/23	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	31,293.68	84,791.67	29,976,093.68	30,423,300.00	447,206.32
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1058401	2/21/20	2/17/23	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	20,862.45	56,527.78	19,984,062.45	20,282,200.00	298,137.55
FED FARM CR BK / BNY Mellon Capital Market															
1058402	2/21/20	2/21/23	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	6,862.73	56,388.89	19,994,712.33	20,000,000.00	5,287.67
FED FARM CR BK / RBC															
1058403	2/21/20	2/21/23	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	9,518.42	109,958.33	38,992,666.13	39,000,000.00	7,333.87
FED FARM CR BK / FTN FINANCIAL															
1063784	3/30/20	3/30/23	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(48,824.99)	34,444.44	50,043,523.51	50,000,000.00	(43,523.51)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1109988	4/13/21	4/13/23	3133EMVP4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1912	49,934,000.00	18,150.00	3,125.00	49,952,150.00	49,848,500.00	(103,650.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1067440	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	5,201.30	45,833.33	24,994,701.30	25,000,250.00	5,548.70
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	10,402.60	91,666.67	49,989,402.60	50,000,500.00	11,097.40
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	4,251.37	8,170.83	7,395,229.96	7,385,015.00	(10,214.96)
FANNIE MAE / JEFFERIES & COMPANY															
1071328	6/12/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	14,475.71	27,604.17	24,983,725.71	24,949,375.00	(34,350.71)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1117303	6/4/21	6/2/23	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	3,767.13	10,208.33	19,985,367.13	19,911,500.00	(73,867.13)
FED HM LN BK BD / BNY Mellon Capital Market															
1117304	6/4/21	6/2/23	3130AMRY0	AA+	Aaa	NR	15,000,000.00	0.1250	0.1712	14,986,200.00	2,825.35	7,656.25	14,989,025.35	14,933,625.00	(55,400.35)
FANNIE MAE / BARCLAYS CAPITAL															
1075019	7/10/20	7/10/23	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	46,881.94	38,541.67	49,939,381.94	49,922,000.00	31 (17,381.94)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / BARCLAYS CAPITAL															
1075020	7/10/20	7/10/23	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	46,881.94	38,541.67	49,939,381.94	49,922,000.00	(17,381.94)
FED FARM CR BK / MORGAN STANLEY _1															
1056788	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	6,745.22	55,978.77	16,888,091.86	16,895,000.00	6,908.14
FED FARM CR BK / BNY Mellon Capital Market															
1056789	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	6,868.67	46,386.67	13,992,965.41	14,000,000.00	7,034.59
FED FARM CR BK / MORGAN STANLEY _1															
1028939	8/14/19	8/14/23	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	10,100.87	85,555.56	24,991,850.87	25,496,000.00	504,149.13
FREDDIE MAC / TD SECURITIES															
1080918	8/21/20	8/24/23	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	8,099.72	9,305.56	19,987,699.72	19,926,000.00	(61,699.72)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1080919	8/21/20	8/24/23	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	10,124.65	11,631.94	24,984,624.65	24,907,500.00	(77,124.65)
FREDDIE MAC / BARCLAYS CAPITAL															
1082617	9/4/20	9/8/23	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	1,650.30	4,784.72	12,997,360.30	12,947,740.00	(49,620.30)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	9/8/23	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	3,173.66	9,201.39	24,994,923.66	24,899,500.00	(95,423.66)
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	9/8/23	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	6,795.26	4,858.33	14,988,945.26	14,973,600.00	(15,345.26)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	9/12/23	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(329,286.70)	97,829.86	25,241,213.30	26,115,875.00	874,661.70
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	8,744.79	6,852.08	28,722,807.29	28,715,500.00	(7,307.29)
FED FARM CR BK / MORGAN STANLEY _1															
1107142	3/22/21	9/22/23	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	13,003.13	10,188.75	42,709,565.63	42,698,700.00	(10,865.63)
FED FARM CR BK / MORGAN STANLEY _1															
1086372	10/2/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	16,010.36	5,119.31	31,746,559.99	31,576,406.25	(170,153.74)
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	15,778.85	4,405.58	27,316,753.40	27,174,093.75	(142,659.65)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1087999	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	38,854.17	1,562.50	29,926,954.17	29,791,350.00	(135,604.17)
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	22,017.36	885.42	16,958,607.36	16,881,765.00	(76,842.36)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1090664	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	7,409.81	30,381.94	24,984,909.81	24,873,250.00	(111,659.81)
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	4,445.88	18,229.17	14,990,945.88	14,923,950.00	(66,995.88)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1090666	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	4,445.88	18,229.17	14,990,945.88	14,923,950.00	(66,995.88)
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	17,700.55	53,472.22	49,960,700.55	49,753,750.00	(206,950.55)
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	5,310.17	16,041.67	14,988,210.17	14,926,125.00	(62,085.17)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/4/23	3137EAF2A	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	8,992.50	30,625.00	29,979,292.50	29,818,050.00	(161,242.50)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1094161	12/4/20	12/4/23	3137EAF2A	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	8,992.50	30,625.00	29,979,292.50	29,818,050.00	(161,242.50)
FED FARM CR BK / DEUTSCHE															
1056506	2/6/20	1/10/24	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(14,893.72)	71,687.50	15,018,801.83	15,000,000.00	(18,801.83)
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	6,362.81	45,879.17	14,991,512.81	15,354,150.00	362,637.19
FED FARM CR BK / FTN FINANCIAL															
1057627	2/14/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	10,094.81	58,113.61	18,986,534.81	19,448,590.00	462,055.19
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1062309	3/16/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(202,558.74)	67,595.31	22,384,967.26	22,621,781.00	236,813.74
FED FARM CR BK / CASTLE OAK SECURITIES															
1104041	2/26/21	2/26/24	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	653.33	3,611.11	7,997,773.33	7,945,280.00	(52,493.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	2/26/24	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	1,633.33	9,027.78	19,994,433.33	19,863,200.00	(131,233.33)
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	3/4/24	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(134,370.40)	38,950.00	20,195,976.20	20,412,800.00	216,823.80
FED HM LN BK BD / MORGAN STANLEY _1															
1008111	4/3/19	3/8/24	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	2,300.39	34,965.28	9,997,900.39	10,398,000.00	400,099.61
FED HM LN BK BD / BNY Mellon Capital Market															
1062112	3/13/20	3/8/24	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(109,260.05)	15,384.72	4,557,386.51	4,575,120.00	17,733.49
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1071327	6/12/20	6/10/24	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	2,675.45	22,031.25	14,994,965.45	14,979,300.00	33 (15,665.45)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / MORGAN STANLEY _1															
1056549	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(11,735.54)	3,325.83	4,625,010.59	4,725,604.95	100,594.36
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1056550	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(12,879.08)	3,611.11	5,021,960.47	5,130,950.00	108,989.53
FANNIE MAE / TD SECURITIES															
1056551	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(68,676.52)	28,888.89	40,117,102.28	41,047,600.00	930,497.72
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	1/27/25	3130AN5P1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	12,951.11	7,750,000.00	7,750,000.00	0.00
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	1/27/25	3130AN5P1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	9,608.89	5,750,000.00	5,750,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	6/16/25	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	59,062.50	25,000,000.00	25,000,000.00	0.00
FANNIE MAE / DAIWA CAPITAL MARKETS															
1105176	3/8/21	8/25/25	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	61,486.92	17,187.50	24,637,411.92	24,441,625.00	(195,786.92)
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	9/23/25	3137EAEX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	22,086.12	3,958.33	9,873,613.32	9,766,900.00	(106,713.32)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/25	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	41,333.33	20,000,000.00	20,000,000.00	0.00
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/7/25	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	69,110.45	120,833.33	49,580,110.45	48,968,500.00	(611,610.45)
Subtotal for GOVT AGENCY-FIX-30/360:							2,880,667,000.00	1.2855	1.2383	2,883,942,787.94	(3,291,479.38)	8,734,672.75	2,880,651,308.56	2,892,581,906.53	11,930,597.97
GOV'T AGY - CALLABLE															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	3,483.30	20,333.33	19,999,483.30	19,982,000.00	(17,483.30)
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	9,180.54	15,250.00	14,998,620.54	14,986,500.00	(12,120.54)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1091737	11/16/20	8/16/24	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	11,562.50	15,000,000.00	15,000,000.00	0.00
FANNIE MAE / GREAT PACIFIC SECURITIES															
1081425	8/27/20	8/27/24	31364Y72	AA+	Aaa	AAA	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	12,133.33	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	9/20/24	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	9,111.11	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
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	16,611.11	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	4/28/25	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	1,150.00	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	4/29/25	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	1,511.11	40,000,000.00	40,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/25	3130AMH14	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	49,716.67	15,000,000.00	15,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/25	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	83,937.50	25,000,000.00	25,000,000.00	0.00
Subtotal for GOV'T AGY - CALLABLE:							205,000,000.00	0.5474	0.5496	204,985,440.00	12,663.84	221,316.66	204,998,103.84	204,968,500.00	(29,603.84)
Subtotal for GOVERNMENT AGENCY:							3,684,960,000.00	1.0354	1.0059	3,688,057,939.55	(3,278,815.54)	9,044,273.78	3,684,867,408.38	3,696,750,803.67	11,883,395.29
MUNICIPAL DEBT															
ORANGE COUNTY POB 2021A															
COUNTY OF ORANGE /															
1098791	1/14/21	1/31/22	68428LEL4	NR	NR	NR	121,200,000.00	0.4180	0.3520	121,200,000.00	0.00	2,814.53	121,200,000.00	121,200,000.00	0.00
COUNTY OF ORANGE /															
1098792	1/14/21	4/29/22	68428LEM2	NR	NR	NR	121,200,000.00	0.3880	0.3035	121,200,000.00	0.00	2,612.53	121,200,000.00	121,200,000.00	0.00
Subtotal for ORANGE COUNTY POB 2021A:							242,400,000.00	0.4030	0.3277	242,400,000.00	0.00	5,427.06	242,400,000.00	242,400,000.00	0.00
Subtotal for MUNICIPAL DEBT:							242,400,000.00	0.4030	0.3277	242,400,000.00	0.00	5,427.06	242,400,000.00	242,400,000.00	0.00
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / DEUTSCHE															
1138349	8/26/21	11/1/21	912796ZC6	AA+	Aaa	AAA	50,000,000.00		0.0575	49,994,649.31	0.00	5,350.69	49,994,649.31	49,999,760.50	5,111.19
Subtotal for CASH MANAGEMENT BILL:							50,000,000.00	0.0000	0.0575	49,994,649.31	0.00	5,350.69	49,994,649.31	49,999,760.50	5,111.19
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															
1137203	8/18/21	1/6/22	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0300	49,994,125.00	0.00	3,125.00	49,994,125.00	49,993,771.00	(354.00)
US TREASURY N/B / BNY Mellon Capital Market															
1137592	8/20/21	1/6/22	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0350	49,993,243.06	0.00	3,548.61	49,993,243.06	49,993,771.00	527.94
US TREASURY N/B / MORGAN STANLEY															
1145782	10/22/21	1/13/22	912796K73	AA+	Aaa	AAA	50,000,000.00		0.0500	49,994,236.11	0.00	694.44	49,994,236.11	49,993,798.50	(437.61)
US TREASURY N/B / BNP PARIBAS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
1145783	10/22/21	1/13/22	912796K73	AA+	Aaa	AAA	50,000,000.00		0.0510	49,994,120.83	0.00	708.33	49,994,120.83	49,993,798.50	(322.33)
US TREASURY N/B / BNP PARIBAS															
1145784	10/22/21	1/13/22	912796K73	AA+	Aaa	AAA	25,000,000.00		0.0470	24,997,290.97	0.00	326.39	24,997,290.97	24,996,899.25	(391.72)
US TREASURY N/B / JP MORGAN CHASE & CO															
1102162	2/10/21	1/27/22	912796C31	AA+	Aaa	AAA	50,000,000.00		0.0655	49,968,068.75	0.00	24,016.67	49,968,068.75	49,993,281.50	25,212.75
US TREASURY N/B / JP MORGAN CHASE & CO															
1144181	10/12/21	2/10/22	912796L72	AA+	Aaa	AAA	30,000,000.00		0.0475	29,995,210.42	0.00	791.67	29,995,210.42	29,995,449.90	239.48
US TREASURY N/B / BNP PARIBAS															
1144182	10/12/21	2/10/22	912796L72	AA+	Aaa	AAA	50,000,000.00		0.0480	49,991,933.33	0.00	1,333.33	49,991,933.33	49,992,416.50	483.17
US TREASURY N/B / BARCLAY CAPITAL															
1144818	10/15/21	3/10/22	912796M97	AA+	Aaa	AAA	50,000,000.00		0.0490	49,990,063.89	0.00	1,156.94	49,990,063.89	49,990,375.00	311.11
US TREASURY N/B / JP MORGAN CHASE & CO															
1145195	10/19/21	3/10/22	912796M97	AA+	Aaa	AAA	30,000,000.00		0.0486	29,994,249.00	0.00	526.50	29,994,249.00	29,994,225.00	(24.00)
US TREASURY N/B / BNP PARIBAS															
1145197	10/19/21	3/31/22	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0490	49,988,906.94	0.00	884.72	49,988,906.94	49,988,578.00	(328.94)
US TREASURY N/B / BNY Mellon Capital Market															
1146092	10/26/21	3/31/22	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0500	49,989,166.67	0.00	416.67	49,989,166.67	49,988,578.00	(588.67)
US TREASURY N/B / BANK OF AMERICA															
1146093	10/26/21	3/31/22	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0510	49,988,950.00	0.00	425.00	49,988,950.00	49,988,578.00	(372.00)
US TREASURY N/B / JP MORGAN CHASE & CO															
1146242	10/27/21	3/31/22	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0465	49,989,989.58	0.00	322.92	49,989,989.58	49,988,578.00	(1,411.58)
US TREASURY N/B / MORGAN STANLEY															
1146243	10/27/21	3/31/22	912796N39	AA+	Aaa	AAA	30,000,000.00		0.0465	29,993,993.75	0.00	193.75	29,993,993.75	29,993,146.80	(846.95)
US TREASURY N/B / DEUTSCHE															
1145030	10/18/21	4/7/22	912796N47	AA+	Aaa	AAA	50,000,000.00		0.0510	49,987,887.50	0.00	991.67	49,987,887.50	49,988,889.00	1,001.50
US TREASURY N/B / DEUTSCHE															
1145196	10/19/21	4/7/22	912796N47	AA+	Aaa	AAA	30,000,000.00		0.0500	29,992,916.67	0.00	541.67	29,992,916.67	29,993,333.40	416.73
US TREASURY N/B / BANK OF AMERICA															
1138752	8/31/21	6/16/22	912796J42	AA+	Aaa	AAA	50,000,000.00		0.0585	49,976,518.75	0.00	5,037.50	49,976,518.75	49,976,840.50	321.75
US TREASURY N/B / JP MORGAN CHASE & CO															
1138754	8/31/21	7/14/22	912796K57	AA+	Aaa	AAA	50,000,000.00		0.0570	49,974,904.17	0.00	4,908.33	49,974,904.17	49,968,198.00	(6,706.17)
US TREASURY N/B / JP MORGAN CHASE & CO															
1138753	8/31/21	8/11/22	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0610	49,970,770.83	0.00	5,252.78	49,970,770.83	49,958,291.50	36 (12,479.33)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS															
1138760	8/31/21	8/11/22	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0630	49,969,812.50	0.00	5,425.00	49,969,812.50	49,958,291.50	(11,521.00)
Subtotal for TREASURY BILL:							945,000,000.00	0.0000	0.0505	944,736,358.72	0.00	60,627.89	944,736,358.72	944,729,088.85	(7,269.87)
TREASURY BOND															
US TREASURY N/B / RBC															
1010167	4/16/19	11/15/21	912828RR3	AA+	Aaa	AAA	50,000,000.00	2.0000	2.3701	49,539,062.50	454,101.56	461,956.52	49,993,164.06	50,036,133.00	42,968.94
US TREASURY N/B / BANK OF AMERICA															
1110179	4/14/21	5/15/23	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	15,992.01	28,872.28	49,955,445.14	49,821,289.00	(134,156.14)
US TREASURY N/B / BANK OF AMERICA															
1112320	4/29/21	5/15/23	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	12,661.28	28,872.28	49,961,880.03	49,821,289.00	(140,591.03)
US TREASURY N/B / JP MORGAN CHASE & CO															
1116284	5/27/21	8/15/23	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	9,905.48	13,247.28	49,959,124.23	49,723,633.00	(235,491.23)
US TREASURY N/B / BARCLAYS CAPITAL															
1108212	3/30/21	9/15/23	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	30,971.91	8,114.64	49,902,065.66	49,686,523.50	(215,542.16)
US TREASURY N/B / BANK OF AMERICA															
1146450	10/28/21	11/15/23	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,046.88	1,347.34	1,358.70	49,749,394.22	49,730,469.00	(18,925.22)
US TREASURY N/B / RBC															
1146451	10/28/21	11/15/23	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	1,347.34	1,358.70	49,749,394.34	49,730,469.00	(18,925.34)
US TREASURY N/B / DEUTSCHE															
1106792	3/18/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	30,556.67	16,229.28	49,884,072.30	49,570,312.50	(313,759.80)
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	24,976.87	16,229.28	49,899,976.87	49,570,312.50	(329,664.37)
US TREASURY N/B / DEUTSCHE															
1108211	3/30/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	24,976.87	16,229.28	49,899,976.87	49,570,312.50	(329,664.37)
US TREASURY N/B / MORGAN STANLEY _1															
1115356	5/20/21	3/15/24	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	7,196.22	16,229.28	49,962,274.35	49,570,312.50	(391,961.85)
US TREASURY N/B / DEUTSCHE															
1115357	5/20/21	5/15/24	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	17,723.13	56,046.20	49,900,535.63	49,484,375.00	(416,160.63)
US TREASURY N/B / BNP PARIBAS															
1116286	5/27/21	5/15/24	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	13,095.31	53,668.48	49,923,251.56	49,484,375.00	(438,876.56)
US TREASURY N/B / JP MORGAN CHASE & CO															
1136679	8/16/21	5/15/24	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	11,395.50	26,154.89	49,862,958.00	49,484,375.00	(378,583.00)
Subtotal for TREASURY BOND:							700,000,000.00	0.3393	0.4588	697,947,265.77	656,247.49	744,567.09	698,603,513.26	695,284,180.50	37 (3,319,332.76)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
1053058	1/15/20	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5740	49,931,640.63	65,465.32	315,573.77	49,997,105.95	50,057,617.00	60,511.05
US TREASURY N/B / JP MORGAN CHASE & CO															
1108208	3/30/21	11/30/21	912828YT1	AA+	Aaa	AAA	30,000,000.00	1.5000	0.0428	30,292,968.75	(258,290.82)	189,344.26	30,034,677.93	30,034,570.20	(107.73)
US TREASURY N/B / JP MORGAN CHASE & CO															
1109083	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0477	50,472,656.25	(415,063.68)	315,573.77	50,057,592.57	50,057,617.00	24.43
US TREASURY N/B / JP MORGAN CHASE & CO															
1109084	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0477	50,472,656.25	(415,063.68)	315,573.77	50,057,592.57	50,057,617.00	24.43
US TREASURY N/B / MORGAN STANLEY _1															
1109085	4/6/21	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	0.0418	50,474,609.38	(416,778.83)	315,573.77	50,057,830.55	50,057,617.00	(213.55)
US TREASURY N/B / Mizuho Securities USA Inc															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	359,342.38	358,016.30	49,984,342.38	50,166,015.50	181,673.12
US TREASURY N/B / JP MORGAN CHASE & CO															
1111298	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(282,714.84)	96,339.78	50,174,316.41	50,175,781.50	1,465.09
US TREASURY N/B / MORGAN STANLEY _1															
1111299	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(282,714.84)	96,339.78	50,174,316.41	50,175,781.50	1,465.09
US TREASURY N/B / DEUTSCHE															
1111302	4/22/21	2/28/22	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(282,714.84)	96,339.78	50,174,316.41	50,175,781.50	1,465.09
US TREASURY N/B / JP MORGAN CHASE & CO															
1146090	10/26/21	2/28/22	912828W55	AA+	Aaa	AAA	50,000,000.00	1.8750	0.0532	50,314,453.13	(15,093.75)	15,538.67	50,299,359.38	50,298,828.00	(531.38)
US TREASURY N/B / RBC															
1107666	3/25/21	3/31/22	912828ZG8	AA+	Aaa	AAA	50,000,000.00	0.3750	0.0674	50,156,250.00	(93,076.15)	16,483.52	50,063,173.85	50,066,406.50	3,232.65
US TREASURY N/B / BANK OF AMERICA															
939579	1/24/18	4/30/22	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	903,393.69	2,589.78	49,881,909.32	50,449,219.00	567,309.68
US TREASURY N/B / BNY Mellon Capital Market															
940195	1/29/18	5/31/22	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	321,223.94	126,229.51	15,950,598.94	16,167,500.00	216,901.06
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1145199	10/19/21	5/31/22	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0678	50,017,578.13	(1,020.16)	2,219.95	50,016,557.97	50,013,672.00	(2,885.97)
US TREASURY N/B / CITI GLOBAL MARKETS															
1146244	10/27/21	5/31/22	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0723	50,015,625.00	(361.69)	853.83	50,015,263.31	50,013,672.00	(1,591.31)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1146452	10/28/21	5/31/22	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0720	50,015,625.00	(290.70)	683.06	50,015,334.30	50,013,672.00	(1,662.30)
US TREASURY N/B / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1107668	3/25/21	6/30/22	912828Z1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0880	50,023,437.50	(11,211.44)	21,059.78	50,012,226.06	50,015,625.00	3,398.94
US TREASURY N/B / JP MORGAN CHASE & CO															
1107669	3/25/21	6/30/22	912828Z1	AA+	Aaa	AAA	7,000,000.00	0.1250	0.0911	7,003,007.81	(1,438.80)	2,948.37	7,001,569.01	7,002,187.50	618.49
US TREASURY N/B / MORGAN STANLEY _1															
1119501	6/22/21	10/31/22	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1394	49,990,234.38	2,598.92	172.65	49,992,833.30	49,990,234.50	(2,598.80)
US TREASURY N/B / JP MORGAN CHASE & CO															
1146665	10/29/21	10/31/22	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1367	49,994,140.63	47.90	172.65	49,994,188.53	49,990,234.50	(3,954.03)
US TREASURY N/B / MORGAN STANLEY _1															
1112317	4/29/21	1/31/23	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	5,658.59	15,794.84	49,986,127.34	49,923,828.00	(62,299.34)
US TREASURY N/B / BNP PARIBAS															
1112319	4/29/21	1/31/23	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	5,658.59	15,794.84	49,986,127.34	49,923,828.00	(62,299.34)
US TREASURY N/B / BANK OF AMERICA															
1146666	10/29/21	2/28/23	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2773	49,898,437.50	625.64	517.96	49,899,063.14	49,892,578.00	(6,485.14)
US TREASURY N/B / RBC															
1107667	3/25/21	3/31/23	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(409,354.83)	65,934.07	50,953,926.42	50,834,961.00	(118,965.42)
US TREASURY N/B / BANK OF AMERICA															
1146667	10/29/21	6/30/23	91282CCK5	AA+	Aaa	AAA	25,000,000.00	0.1250	0.3879	24,890,625.00	538.79	254.76	24,891,163.79	24,889,648.50	(1,515.29)
US TREASURY N/B / FTN FINANCIAL															
1142903	9/30/21	8/31/23	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	5,982.14	5,524.86	49,875,122.77	49,707,031.50	(168,091.27)
US TREASURY N/B / JP MORGAN CHASE & CO															
1142904	9/30/21	8/31/23	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	5,892.86	5,524.86	49,876,986.61	49,707,031.50	(169,955.11)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142901	9/30/21	1/31/24	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(93,200.47)	108,695.65	52,391,174.53	52,146,484.50	(244,690.03)
US TREASURY N/B / TD SECURITIES															
1142902	9/30/21	1/31/24	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(93,347.01)	108,695.65	52,394,934.24	52,146,484.50	(248,449.74)
US TREASURY N/B / BNY Mellon Capital Market															
1142900	9/30/21	7/31/24	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(55,314.01)	76,086.96	51,733,748.49	51,441,406.50	(292,341.99)
US TREASURY N/B / BANK OF AMERICA															
1142897	9/30/21	10/31/24	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(41,204.53)	2,071.82	51,409,967.35	51,101,562.50	(308,404.85)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	3/31/25	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	47,431.52	21,978.02	49,740,790.90	49,365,234.50	(375,556.40)
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	3/31/25	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	43,861.15	21,978.02	49,746,986.15	49,365,234.50	39 (381,751.65)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
1113751	5/10/21	4/30/25	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	35,098.37	517.96	49,744,082.75	49,076,172.00	(667,910.75)
US TREASURY N/B / MORGAN STANLEY _1															
1115882	5/25/21	4/30/25	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	36,777.51	517.96	49,706,699.39	49,076,172.00	(630,527.39)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	6/30/25	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	75,502.75	42,119.57	49,423,159.00	48,738,281.50	(684,877.50)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	6/30/25	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	79,597.98	42,119.57	49,351,082.36	48,738,281.50	(612,800.86)
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	7/31/25	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	80,188.25	31,589.67	49,373,157.00	48,677,734.50	(695,422.50)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	7/31/25	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	73,213.41	31,589.67	49,370,088.41	48,677,734.50	(692,353.91)
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	8/31/25	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	85,992.10	21,408.84	49,312,554.60	48,597,656.50	(714,898.10)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	8/31/25	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	85,992.10	21,408.84	49,312,554.60	48,597,656.50	(714,898.10)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	81,939.00	10,989.01	49,263,579.63	48,560,547.00	(703,032.63)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	81,939.00	10,989.01	49,263,579.63	48,560,547.00	(703,032.63)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	82,134.56	10,989.01	49,261,822.06	48,560,547.00	(701,275.06)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	9/30/25	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	47,962.62	10,989.01	49,321,400.12	48,560,547.00	(760,853.12)
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/25	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	87,850.81	345.30	49,193,319.56	48,468,750.00	(724,569.56)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/25	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	87,850.81	345.30	49,193,319.56	48,468,750.00	(724,569.56)
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/25	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	74,621.24	63,179.35	49,281,652.49	48,585,937.50	(695,714.99)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1118017	6/10/21	1/31/26	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	59,533.46	47,384.51	49,358,361.59	48,523,437.50	(834,924.09)
US TREASURY N/B / DEUTSCHE															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1120789	6/30/21	1/31/26	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	71,962.63	47,384.51	49,099,306.38	48,523,437.50	(575,868.88)
Subtotal for TREASURY BOND - ME:							2,378,000,000.00	0.7192	0.4895	2,375,843,320.39	(172,377.04)	3,130,346.15	2,375,670,943.35	2,362,417,152.20	(13,253,791.15)
Subtotal for U. S. TREASURIES:							4,073,000,000.00	0.4782	0.3771	4,068,521,594.19	483,870.45	3,940,891.82	4,069,005,464.64	4,052,430,182.05	(16,575,282.59)
Total Extended Fund :							9,569,366,008.64	0.7326	0.5618	9,567,985,542.38	(2,794,945.09)	12,990,592.66	9,565,278,881.66	9,560,586,994.36	(4,691,887.30)
Net Asset Value (NAV):														0.999509	
Total Investments:							10,534,200,408.28	0.6600	0.5139	10,532,765,138.54	(2,794,945.09)	13,018,123.23	10,530,060,898.66	10,525,382,481.00	(4,678,417.66)

Report Parameters

Query: Month End -Pools
 Settlement Date: not greater than 31 Oct 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

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
		11/1/21		AAAm	Aaa-mf	AAAmmf	6,090.68		0.0259	6,090.68			6,090.68	6,090.68	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
		11/1/21		AAAm	Aaa-mf	NR	49,467.20		0.0260	49,467.20			49,467.20	49,467.20	0.00
GOLDMAN SACHS - JWA MMF															
		11/1/21		AAAm	Aaa-mf	NR	808,946.30		0.0261	808,946.30			808,946.30	808,946.30	0.00
Subtotal for FUNDS:							864,504.18		0.0261	864,504.18			864,504.18	864,504.18	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BANK OF AMERICA															
1115880	5/25/21	11/12/21	313385PD2	A-1+	P-1	NR	5,000,000.00		0.0200	4,999,525.00	0.00	444.44	4,999,969.44	4,999,938.90	(30.54)
Subtotal for DISCOUNT NOTES:							5,000,000.00	0.0000	0.0200	4,999,525.00	0.00	444.44	4,999,969.44	4,999,938.90	(30.54)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / JP MORGAN CHASE & CO															
1120147	6/25/21	12/23/21	3130AMZT2	AA+	Aaa	NR	5,000,000.00	0.0500	0.0525	4,999,916.35	59.21	875.01	4,999,975.56	4,999,460.55	(515.01)
Subtotal for GOVT AGENCY-FIX-30/360:							5,000,000.00	0.0500	0.0525	4,999,916.35	59.21	875.01	4,999,975.56	4,999,460.55	(515.01)
Subtotal for GOVERNMENT AGENCY:							10,000,000.00	0.0250	0.0362	9,999,441.35	59.21	1,319.45	9,999,945.00	9,999,399.45	(545.55)
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / BNP PARIBAS															
1138347	8/26/21	11/1/21	912796ZC6	AA+	Aaa	AAA	5,000,000.00		0.0560	4,999,478.89	0.00	521.11	4,999,478.89	4,999,976.05	497.16
US TREASURY N/B / MORGAN STANLEY															
1122377	7/13/21	11/9/21	912796N54	AA+	Aaa	AAA	5,000,000.00		0.0455	4,999,247.99	0.00	701.45	4,999,247.99	4,999,952.25	704.26
Subtotal for CASH MANAGEMENT BILL:							10,000,000.00	0.0000	0.0508	9,998,726.88	0.00	1,222.56	9,998,726.88	9,999,928.30	1,201.42
TREASURY BILL															
US TREASURY N/B / BARCLAY CAPITAL															
1135426	8/6/21	11/4/21	9127964W6	AA+	Aaa	AAA	4,000,000.00		0.0475	3,999,525.00	0.00	459.17	3,999,525.00	3,999,986.68	461.68
US TREASURY N/B / MORGAN STANLEY _1															
1117654	6/8/21	12/2/21	9127965G0	AA+	Aaa	AAA	5,000,000.00		0.0305	4,999,250.21	0.00	618.47	4,999,250.21	4,999,752.10	501.89
US TREASURY N/B / JP MORGAN CHASE & CO															
1145194	10/19/21	12/9/21	912796J59	AA+	Aaa	AAA	5,000,000.00		0.0630	4,999,553.75	0.00	113.75	4,999,553.75	4,999,665.45	111.70
US TREASURY N/B / JP MORGAN CHASE & CO															
1144817	10/15/21	12/14/21	912796P60	AA+	Aaa	AAA	10,000,000.00		0.0522	9,999,130.00	0.00	246.50	9,999,130.00	9,999,233.30	103.30

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNY Mellon Capital Market															
1141779	9/22/21	6/16/22	912796J42	AA+	Aaa	AAA	4,500,000.00		0.0520	4,498,264.50	0.00	260.00	4,498,264.50	4,497,915.65	(348.86)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142437	9/28/21	8/11/22	912796L64	AA+	Aaa	AAA	4,000,000.00		0.0725	3,997,446.39	0.00	273.89	3,997,446.39	3,996,663.32	(783.07)
Subtotal for TREASURY BILL:							32,500,000.00	0.0000	0.0524	32,493,169.85	0.00	1,971.78	32,493,169.85	32,493,216.50	46.65
Subtotal for U. S. TREASURIES:							42,500,000.00		0.0520	42,491,896.73	0.00	3,194.34	42,491,896.73	42,493,144.80	1,248.07
Total 283-John Wayne Airport :							53,364,504.18	0.0048	0.0486	53,355,842.26	59.21	4,513.79	53,356,345.91	53,357,048.43	702.52
Net Asset Value (NAV):														1.000013	
<u>650-CCCD SERIES 2017E</u>															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	11/1/21			AAAm	NR	NR	1,666,203.87		0.0100	1,666,203.87			1,666,203.87	1,666,203.87	0.00
Subtotal for FUNDS:							1,666,203.87		0.0100	1,666,203.87			1,666,203.87	1,666,203.87	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	655.53	4,678.82	383,880.68	418,699.05	34,818.37
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(900.96)	2,656.25	226,878.02	245,749.50	18,871.48
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(301.62)	1,235.58	94,739.90	103,752.50	9,012.60
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	3,351.87	1,938.75	173,293.21	192,934.80	19,641.59
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(1,299.80)	1,360.98	140,540.41	147,936.71	7,396.30
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(2,438.46)	807.19	50,738.94	55,167.75	4,428.81
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	916.24	16,451.39	1,998,496.24	2,160,360.00	161,863.76
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	250.20	1,266.15	84,404.45	95,092.48	10,688.03

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(169,604.90)	43,229.17	1,833,073.60	1,999,957.50	166,883.90
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,090.92	19,535.56	1,997,670.92	2,000,000.00	2,329.08
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(167,992.92)	12,937.50	1,920,169.08	2,165,010.00	244,840.92
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(177,850.48)	36,805.56	2,519,269.52	2,888,340.00	369,070.48
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	2,171.69	2,203.63	248,550.14	291,044.25	42,494.11
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	906.90	2,204.02	144,230.43	165,029.55	20,799.12
FED FARM CR BK / MORGAN STANLEY															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(5.71)	1,768.06	500,018.03	500,000.00	(18.03)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(7,906.71)	4,022.15	289,635.71	263,000.00	(26,635.71)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	8,395.10	14,430.00	1,971,855.10	2,000,000.00	28,144.90
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(30,375.25)	38,882.78	2,117,244.75	2,486,240.00	368,995.25
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(540,938.36)	206,413.54	16,694,689.13	18,178,314.09	1,483,624.96
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(540,938.36)	206,413.54	16,694,689.13	18,178,314.09	1,483,624.96
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(67,282.20)	14,307.07	1,764,417.02	2,064,492.20	300,075.18
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(67,282.20)	14,307.07	1,764,417.02	2,064,492.20	300,075.18
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	37,988.39	9,538.04	1,946,113.39	2,104,375.00	158,261.61
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	37,988.39	9,538.04	1,946,113.39	2,104,375.00	158,261.61
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(29,293.81)	23,845.11	3,710,530.41	4,168,867.20	458,336.79

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Issuer / Broker															
UNITED STATES DOLLAR															
Total 650-CCCD SERIES 2017E :							20,482,203.87	4.0960	2.8367	22,641,655.58	(570,232.17)	230,258.65	22,071,423.41	24,013,385.15	1,941,961.74
Net Asset Value (NAV):														1.087985	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0538	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	9,335.31	22,555.56	3,499,650.81	3,514,210.00	14,559.19
FED HM LN BK BD / FTN FINANCIAL															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(43,313.52)	43,970.69	3,450,758.88	3,588,328.80	137,569.92
FANNIE MAE / MORGAN STANLEY _1															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	6,224.52	20,962.50	3,504,781.92	3,662,404.20	157,622.28
FED FARM CR BK / MORGAN STANLEY _1															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(15,635.96)	30,769.20	3,482,004.34	3,465,000.00	(17,004.34)
FANNIE MAE / Mizuho Securities USA Inc															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	567.61	16,981.25	3,298,983.61	3,384,810.00	85,826.39
FANNIE MAE / MORGAN STANLEY _1															
1077257	7/29/20	6/17/25	3135G0423	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(2,766.53)	6,513.89	3,507,993.56	3,446,432.50	(61,561.06)
Subtotal for GOVT AGENCY-FIX-30/360:							20,705,000.00	2.0053	1.9172	20,789,761.69	(45,588.57)	141,753.09	20,744,173.12	21,061,185.50	317,012.38
Subtotal for GOVERNMENT AGENCY:							20,705,000.00	2.0053	1.9172	20,789,761.69	(45,588.57)	141,753.09	20,744,173.12	21,061,185.50	317,012.38
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	13,498.00	20,638.59	3,497,912.06	3,538,691.42	40,779.36
US TREASURY N/B / BANK OF AMERICA															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	42,573.66	193.37	3,488,843.19	3,564,736.32	75,893.13
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	1,145.29	3,316.92	3,493,489.04	3,396,640.63	(96,848.42)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	779.90	72.51	3,492,850.21	3,442,441.42	(50,408.80)
Subtotal for TREASURY BOND - ME:							14,000,000.00	1.2188	1.3501	13,915,097.65	57,996.85	24,221.39	13,973,094.50	13,942,509.77	(30,584.73)
Subtotal for U. S. TREASURIES:							14,000,000.00	1.2188	1.3501	13,915,097.65	57,996.85	24,221.39	13,973,094.50	13,942,509.77	(30,584.73)
Total 650-Fountain Valley SD40 :							34,705,000.00	1.6880	1.6884	34,704,859.34	12,408.28	165,974.48	34,717,267.62	35,003,695.27	286,427.65
Net Asset Value (NAV):														1.008250	

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 04-Nov-2021 04:03:34 PM
 Print Date: 04-Nov-2021
 As at date: 04-Nov-2021

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User: SNong

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
Total Investments:							108,551,708.05	1.2818	1.0990	110,702,357.18	(557,764.68)	400,746.92	110,145,036.94	112,374,128.85	2,229,091.91

Report Parameters

Query: Month End Specific
 Settlement Date: not greater than 31 Oct 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
October 31, 2021

	TRUSTEE	CUSIP #	MOODY's	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
2014 NDAPP	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmmf	0.02%	\$ 184.28	\$ 184.28	\$ -
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					2,277,684.95	2,277,684.95	38.69
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,663,393.44	6,663,393.44	113.20
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					8,891,626.27	8,891,626.27	151.07
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,223.17	932,223.17	15.84
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					1,854,990.45	1,854,990.45	31.62
2017-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					15,595,937.40	15,595,937.40	265.17
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,611.04	20,611.04	0.34
2021A PREPAID POBs	U.S. BANK	31846V567					7,652.99	7,652.99	66.75
NEWPORT COAST - Group 4	U.S. BANK	31846V567					445,690.55	445,690.55	7.57
OBLIGATION NOTES	U.S. BANK	31846V567					29,614.08	29,614.08	0.08
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmmf	0.03%	7.18	7.18	-
TOTAL OF INVESTMENTS WITH TRUSTEES							\$ 36,719,615.80	\$ 36,719,615.80	\$ 690.33

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

Prepared by: **JWA Accounting**
 Date: **11/5/2021**

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		\$ 9,721,328.58	\$ 9,721,328.58				
		\$ 9,721,328.58	\$ 9,721,328.58				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,096,675.09	\$ 1,096,675.09	\$ 464,670.96	\$ 464,670.96
				\$ 1,096,675.09	\$ 1,096,675.09	\$ 464,670.96	\$ 464,670.96
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,153,342.18	\$ 1,153,342.18	\$ 535,504.95	\$ 535,504.95
				\$ 1,153,342.18	\$ 1,153,342.18	\$ 535,504.95	\$ 535,504.95

WELLS FARGO BANK

Cash - Checking Accounts N/A \$ 4,174,794.25 \$ 4,174,794.25
 (Interest rate is variable)

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

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

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2021 Series A	1/14/2021	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
					\$ 242,400,000		\$ 242,400,000	\$ 242,400,000

* Percentage breakdown of Extended Fund ownership:

- Orange County Investment Pool – 52.73%
- Orange County Educational Investment Pool – 47.27%

**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	-
Capistrano Unified	10/7/2021	1/31/2022	0.680%	25,000,000	Educational Money Market Fund	-	25,000,000
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	0.680%	10,000,000	Educational Money Market Fund	10,000,000	-
Ocean View	4/29/2013	8/31/2013	0.380%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.440%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.380%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.560%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.380%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.470%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.760%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				\$ 902,700,000		\$ 877,700,000	25,000,000

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

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

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1137392	US TREASURY N/B	/DAIWA CAPITAL MARKETS	CMB				0.0500 / 0.0500					
				10/15/2021	10/15/2021	MAT		(50,000,000.00)	(49,996,041.67)	0.00	(3,958.33)	50,000,000.00
1144816	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0600 / 0.0600					
				12/7/2021	10/15/2021	PURC		50,000,000.00	49,995,583.35	0.00	0.00	(49,995,583.33)
1145031	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0150 / 0.0150					
				11/10/2021	10/18/2021	PURC		50,000,000.00	49,999,520.85	0.00	0.00	(49,999,520.83)
1138761	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0480 / 0.0480					
				10/26/2021	10/26/2021	MAT		(50,000,000.00)	(49,996,266.67)	0.00	(3,733.33)	50,000,000.00
1146094	US TREASURY N/B	/DEUTSCHE	TBILL				0.0520 / 0.0520					
				11/23/2021	10/26/2021	PURC		50,000,000.00	49,997,977.80	0.00	0.00	(49,997,977.78)
1138551	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0500 / 0.0500					
				10/28/2021	10/28/2021	MAT		(50,000,000.00)	(49,995,902.78)	0.00	(4,097.22)	50,000,000.00
1146453	US TREASURY N/B	/BNP PARIBAS	CMB				0.0920 / 0.0920					
				12/15/2021	10/28/2021	PURC		50,000,000.00	49,993,866.65	0.00	0.00	(49,993,866.67)
Sub Total:								50,000,000.00	49,998,737.53	0.00	(11,788.88)	(49,986,948.61)
Fund: Extended Fund												
1086372	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				0.2000 / 0.2468					
				10/2/2023	10/2/2021	INT		0.00	0.00	0.00	(31,775.00)	31,775.00
1086530	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				0.2000 / 0.2541					
				10/2/2023	10/2/2021	INT		0.00	0.00	0.00	(27,345.00)	27,345.00
1063507	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				1.3750 / 0.6534					
				10/7/2021	10/7/2021	INT		0.00	0.00	0.00	(194,507.50)	194,507.50
				10/7/2021	10/7/2021	MAT		(28,292,000.00)	(28,602,929.08)	0.00	310,929.08	28,292,000.00
1111303	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0250 / 0.0250					
				10/7/2021	10/7/2021	MAT		(50,000,000.00)	(49,994,166.67)	0.00	(5,833.33)	50,000,000.00
1137643	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0318 / 0.0318					
				10/7/2021	10/7/2021	MAT		(50,000,000.00)	(49,998,012.50)	0.00	(1,987.50)	50,000,000.00
1038604	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.3750 / 1.4370					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
				10/11/2022	10/11/2021	INT		0.00	0.00	0.00	(68,750.00)	68,750.00
1038605	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.3750 / 1.3921					
				10/11/2022	10/11/2021	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
981584	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				3.0000 / 3.0228					
				10/12/2021	10/12/2021	INT		0.00	0.00	0.00	(600,000.00)	600,000.00
				10/12/2021	10/12/2021	MAT		(40,000,000.00)	(39,974,000.00)	0.00	(26,000.00)	40,000,000.00
981585	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 3.0228					
				10/12/2021	10/12/2021	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
				10/12/2021	10/12/2021	MAT		(7,500,000.00)	(7,495,125.00)	0.00	(4,875.00)	7,500,000.00
981586	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				3.0000 / 3.0228					
				10/12/2021	10/12/2021	INT		0.00	0.00	0.00	(112,500.00)	112,500.00
				10/12/2021	10/12/2021	MAT		(7,500,000.00)	(7,495,125.00)	0.00	(4,875.00)	7,500,000.00
1009770	FANNIE MAE	/GREAT PACIFIC SECURITIES	AGNF1				2.2500 / 2.3639					
				4/12/2022	10/12/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1009774	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				2.2500 / 2.3639					
				4/12/2022	10/12/2021	INT		0.00	0.00	0.00	(562,500.00)	562,500.00
1009775	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				2.2500 / 2.3639					
				4/12/2022	10/12/2021	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1010168	FANNIE MAE	/TD SECURITIES	AGNF1				2.2500 / 2.4307					
				4/12/2022	10/12/2021	INT		0.00	0.00	0.00	(146,250.00)	146,250.00
1010410	FANNIE MAE	/TD SECURITIES	AGNF1				2.2500 / 2.4305					
				4/12/2022	10/12/2021	INT		0.00	0.00	0.00	(303,750.00)	303,750.00
1144181	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0475 / 0.0475					
				2/10/2022	10/12/2021	PURC		30,000,000.00	29,995,210.41	0.00	0.00	(29,995,210.42)
1144182	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0480 / 0.0480					
				2/10/2022	10/12/2021	PURC		50,000,000.00	49,991,933.35	0.00	0.00	(49,991,933.33)
1109988	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.1912					
				4/13/2023	10/13/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1056549	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				1.6250 / 1.4722					
				10/15/2024	10/15/2021	INT		0.00	0.00	0.00	(37,415.63)	37,415.63
1056550	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				1.6250 / 1.4705					
				10/15/2024	10/15/2021	INT		0.00	0.00	0.00	(40,625.00)	40,625.00
1056551	FANNIE MAE	/TD SECURITIES	AGNF1				1.6250 / 1.5218					
				10/15/2024	10/15/2021	INT		0.00	0.00	0.00	(325,000.00)	325,000.00
1144818	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0490 / 0.0490					
				3/10/2022	10/15/2021	PURC		50,000,000.00	49,990,063.90	0.00	0.00	(49,990,063.89)
1087999	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.1250 / 0.2499					
				10/16/2023	10/16/2021	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1088000	FREDDIE MAC	/TD SECURITIES	AGNF1				0.1250 / 0.2499					
				10/16/2023	10/16/2021	INT		0.00	0.00	0.00	(10,625.00)	10,625.00
1010450	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				2.3300 / 2.3563					
				10/18/2022	10/18/2021	INT		0.00	0.00	0.00	(262,125.00)	262,125.00
1145030	US TREASURY N/B	/DEUTSCHE	TBILL				0.0510 / 0.0510					
				4/7/2022	10/18/2021	PURC		50,000,000.00	49,987,887.50	0.00	0.00	(49,987,887.50)
982777	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0000 / 3.0290					
				10/19/2021	10/19/2021	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
				10/19/2021	10/19/2021	MAT		(10,000,000.00)	(9,991,740.00)	0.00	(8,260.00)	10,000,000.00
982778	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0000 / 3.0190					
				10/19/2021	10/19/2021	INT		0.00	0.00	0.00	(300,000.00)	300,000.00
				10/19/2021	10/19/2021	MAT		(20,000,000.00)	(19,989,160.00)	0.00	(10,840.00)	20,000,000.00
982999	FED FARM CR BK	/DEUTSCHE	AGNF1				3.0000 / 3.0542					
				10/19/2021	10/19/2021	INT		0.00	0.00	0.00	(30,750.00)	30,750.00
				10/19/2021	10/19/2021	MAT		(2,050,000.00)	(2,046,840.75)	0.00	(3,159.26)	2,050,000.00
984265	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				3.0000 / 2.9444					
				10/19/2021	10/19/2021	INT		0.00	0.00	0.00	(600,000.00)	600,000.00
				10/19/2021	10/19/2021	MAT		(40,000,000.00)	(40,062,560.00)	0.00	62,560.00	40,000,000.00
1145195	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0486 / 0.0486					
				3/10/2022	10/19/2021	PURC		30,000,000.00	29,994,249.00	0.00	0.00	(29,994,249.00)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1145196	US TREASURY N/B	/DEUTSCHE	TBILL	4/7/2022	10/19/2021	PURC	0.0500 / 0.0500	30,000,000.00	29,992,916.67	0.00	0.00	(29,992,916.67)
1145197	US TREASURY N/B	/BNP PARIBAS	TBILL	3/31/2022	10/19/2021	PURC	0.0490 / 0.0490	50,000,000.00	49,988,906.95	0.00	0.00	(49,988,906.94)
1145199	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	5/31/2022	10/19/2021	PURC	0.1250 / 0.0678	50,000,000.00	50,017,578.15	24,077.85	0.00	(50,041,656.00)
1088786	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1	10/21/2022	10/21/2021	INT	0.1250 / 0.1912	0.00	0.00	0.00	(16,250.00)	16,250.00
1145782	US TREASURY N/B	/MORGAN STANLEY	TBILL	1/13/2022	10/22/2021	PURC	0.0500 / 0.0500	50,000,000.00	49,994,236.10	0.00	0.00	(49,994,236.11)
1145783	US TREASURY N/B	/BNP PARIBAS	TBILL	1/13/2022	10/22/2021	PURC	0.0510 / 0.0510	50,000,000.00	49,994,120.85	0.00	0.00	(49,994,120.83)
1145784	US TREASURY N/B	/BNP PARIBAS	TBILL	1/13/2022	10/22/2021	PURC	0.0470 / 0.0470	25,000,000.00	24,997,290.98	0.00	0.00	(24,997,290.97)
1007494	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	4/25/2022	10/25/2021	INT	2.7500 / 2.2326	0.00	0.00	0.00	(60,802.50)	60,802.50
1146090	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	2/28/2022	10/26/2021	PURC	1.8750 / 0.0532	50,000,000.00	50,314,453.15	145,027.60	0.00	(50,459,480.75)
1146092	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	3/31/2022	10/26/2021	PURC	0.0500 / 0.0500	50,000,000.00	49,989,166.65	0.00	0.00	(49,989,166.67)
1146093	US TREASURY N/B	/BANK OF AMERICA	TBILL	3/31/2022	10/26/2021	PURC	0.0510 / 0.0510	50,000,000.00	49,988,950.00	0.00	0.00	(49,988,950.00)
1146242	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	3/31/2022	10/27/2021	PURC	0.0465 / 0.0465	50,000,000.00	49,989,989.60	0.00	0.00	(49,989,989.58)
1146243	US TREASURY N/B	/MORGAN STANLEY	TBILL	3/31/2022	10/27/2021	PURC	0.0465 / 0.0465	30,000,000.00	29,993,993.76	0.00	0.00	(29,993,993.75)
1146244	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDME				0.1250 / 0.0723					

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1112120	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	5/31/2022	10/27/2021	PURC	0.6900 / 0.6900	50,000,000.00	50,015,625.00	25,443.99	0.00	(50,041,068.99)
1122193	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	4/28/2025	10/28/2021	INT	0.0430 / 0.0430	0.00	0.00	0.00	(69,000.00)	69,000.00
1122194	US TREASURY N/B	/DEUTSCHE	TBILL	10/28/2021	10/28/2021	MAT	0.0450 / 0.0450	(50,000,000.00)	(49,993,550.00)	0.00	(6,450.00)	50,000,000.00
1141342	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	10/28/2021	10/28/2021	MAT	0.0475 / 0.0475	(50,000,000.00)	(49,993,250.00)	0.00	(6,750.00)	50,000,000.00
1146450	US TREASURY N/B	/BANK OF AMERICA	TRBDI	10/28/2021	10/28/2021	MAT	0.2500 / 0.4975	(50,000,000.00)	(49,997,493.06)	0.00	(2,506.94)	50,000,000.00
1146451	US TREASURY N/B	/RBC	TRBDI	11/15/2023	10/28/2021	PURC	0.2500 / 0.4975	50,000,000.00	49,748,046.90	56,385.85	0.00	(49,804,432.75)
1146452	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	11/15/2023	10/28/2021	PURC	0.1250 / 0.0720	50,000,000.00	49,748,047.00	56,385.87	0.00	(49,804,432.87)
1098790	COUNTY OF ORANGE	/	OCPOB2021A	5/31/2022	10/28/2021	PURC	0.3980 / 0.3980	50,000,000.00	50,015,625.00	25,614.75	0.00	(50,041,239.75)
				10/29/2021	10/29/2021	INT		0.00	0.00	0.00	(119,254.07)	119,254.07
				10/29/2021	10/29/2021	MAT		(121,200,000.00)	(121,200,000.00)	0.00	0.00	121,200,000.00
1098791	COUNTY OF ORANGE	/	OCPOB2021A				0.4180 / 0.3520					
1098792	COUNTY OF ORANGE	/	OCPOB2021A	1/31/2022	10/29/2021	INT	0.3880 / 0.3035	0.00	0.00	0.00	(125,246.73)	125,246.73
1112327	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	4/29/2022	10/29/2021	INT	0.6800 / 0.6800	0.00	0.00	0.00	(116,257.73)	116,257.73
1146665	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	4/29/2025	10/29/2021	INT	0.1250 / 0.1367	0.00	0.00	0.00	(136,000.00)	136,000.00
1146666	US TREASURY N/B	/BANK OF AMERICA	TRBDME	10/31/2022	10/29/2021	PURC	0.1250 / 0.2773	50,000,000.00	49,994,140.65	30,910.31	0.00	(50,025,050.96)

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
				2/28/2023	10/29/2021	PURC		50,000,000.00	49,898,437.50	10,186.46	0.00	(49,908,623.96)
1146667	US TREASURY N/B	/BANK OF AMERICA	TRBDME				0.1250 / 0.3879					
				6/30/2023	10/29/2021	PURC		25,000,000.00	24,890,625.00	10,275.14	0.00	(24,900,900.14)
939579	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.8750 / 2.3812					
				4/30/2022	10/31/2021	INT		0.00	0.00	0.00	(468,750.00)	468,750.00
1113751	US TREASURY N/B	/DEUTSCHE	TRBDME				0.3750 / 0.5232					
				4/30/2025	10/31/2021	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1115882	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.3750 / 0.5449					
				4/30/2025	10/31/2021	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1116053	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6605					
				10/31/2025	10/31/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116054	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6605					
				10/31/2025	10/31/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1119501	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.1250 / 0.1394					
				10/31/2022	10/31/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1142897	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.5000 / 0.5496					
				10/31/2024	10/31/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
1146665	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.1250 / 0.1367					
				10/31/2022	10/31/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00

Sub Total: 493,458,000.00 492,697,542.01 384,307.82 (6,442,277.10) (486,639,572.67)

Fund: Educational Money Mkt Fnd												
							0.0350 / 0.0350					
1137800	US TREASURY N/B	/BARCLAY CAPITAL	TBILL									
				10/5/2021	10/5/2021	MAT		(50,000,000.00)	(49,997,958.33)	0.00	(2,041.67)	50,000,000.00
1138350	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0350 / 0.0350					
				10/5/2021	10/5/2021	MAT		(50,000,000.00)	(49,998,055.56)	0.00	(1,944.44)	50,000,000.00
1137799	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0335 / 0.0335					
				10/7/2021	10/7/2021	MAT		(20,000,000.00)	(19,999,181.11)	0.00	(818.89)	20,000,000.00
1137802	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0330 / 0.0330					

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Treasurer-Tax Collector's Office
Detail Transaction Report

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1138351	US TREASURY N/B	/MORGAN STANLEY	TBILL	10/12/2021	10/12/2021	MAT	0.0355 / 0.0355	(30,000,000.00)	(29,998,652.50)	0.00	(1,347.50)	30,000,000.00
1138352	US TREASURY N/B	/MORGAN STANLEY	TBILL	10/12/2021	10/12/2021	MAT	0.0370 / 0.0370	(50,000,000.00)	(49,997,682.64)	0.00	(2,317.36)	50,000,000.00
1138497	US TREASURY N/B	/BARCLAY CAPITAL	TBILL	10/12/2021	10/12/2021	MAT	0.0350 / 0.0350	(25,000,000.00)	(24,998,792.36)	0.00	(1,207.64)	25,000,000.00
1144183	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	10/12/2021	10/12/2021	MAT	0.0250 / 0.0250	(50,000,000.00)	(49,997,763.89)	0.00	(2,236.11)	50,000,000.00
1138498	US TREASURY N/B	/JP MORGAN CHASE	CMB	11/30/2021	10/12/2021	PURC	0.0350 / 0.0350	50,000,000.00	49,998,298.60	0.00	0.00	(49,998,298.61)
1144819	US TREASURY N/B	/CITI GLOBAL MARKETS	TBILL	10/15/2021	10/15/2021	MAT	0.0265 / 0.0265	(50,000,000.00)	(49,997,618.06)	0.00	(2,381.94)	50,000,000.00
1145032	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/30/2021	10/15/2021	PURC	0.0220 / 0.0220	50,000,000.00	49,998,306.95	0.00	0.00	(49,998,306.94)
1141961	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	11/10/2021	10/18/2021	PURC	0.0375 / 0.0375	50,000,000.00	49,999,297.20	0.00	0.00	(49,999,297.22)
1145198	US TREASURY N/B	/BNP PARIBAS	TBILL	10/19/2021	10/19/2021	MAT	0.0650 / 0.0650	(50,000,000.00)	(49,998,645.83)	0.00	(1,354.17)	50,000,000.00
1141962	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	12/7/2021	10/19/2021	PURC	0.0465 / 0.0465	50,000,000.00	49,995,576.40	0.00	0.00	(49,995,576.39)
1141343	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	10/21/2021	10/21/2021	MAT	0.0460 / 0.0460	(50,000,000.00)	(49,998,191.67)	0.00	(1,808.33)	50,000,000.00
				10/28/2021	10/28/2021	MAT		(50,000,000.00)	(49,997,572.22)	0.00	(2,427.78)	50,000,000.00
Sub Total:								(275,000,000.00)	(274,988,635.02)	0.00	(19,885.83)	275,008,520.84
Fund: 283-John Wayne Airport												
1117655	US TREASURY N/B	/MORGAN STANLEY_1	CMB				0.0250 / 0.0250					
				10/5/2021	10/5/2021	MAT		(5,000,000.00)	(4,999,586.81)	0.00	(413.19)	5,000,000.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
1137391	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				0.0500 / 0.0500					
				10/15/2021	10/15/2021	MAT		(5,000,000.00)	(4,999,604.17)	0.00	(395.83)	5,000,000.00
1144817	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0522 / 0.0522					
				12/14/2021	10/15/2021	PURC		10,000,000.00	9,999,130.00	0.00	0.00	(9,999,130.00)
1122591	US TREASURY N/B	/MORGAN STANLEY	CMB				0.0490 / 0.0490					
				10/19/2021	10/19/2021	MAT		(5,000,000.00)	(4,999,339.86)	0.00	(660.14)	5,000,000.00
1145194	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0630 / 0.0630					
				12/9/2021	10/19/2021	PURC		5,000,000.00	4,999,553.75	0.00	0.00	(4,999,553.75)
Sub Total:								0.00	152.91	0.00	(1,469.16)	1,316.25
Fund: 650-Fountain Valley SD40												
937819	US TREASURY N/B	/BANK OF AMERICA	TRBDME				2.0000 / 2.3398					
				10/31/2022	10/31/2021	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
1113406	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				0.7500 / 0.7965					
				4/30/2026	10/31/2021	INT		0.00	0.00	0.00	(13,125.00)	13,125.00
Sub Total:								0.00	0.00	0.00	(48,125.00)	48,125.00
Grand Total:								268,458,000.00	267,707,797.43	384,307.82	(6,523,545.97)	(261,568,559.19)

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Oct-2021 to 31-Oct-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
GS283 GOLDMAN SACHS - JWA MMF						
10/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	446.25		GOLDMAN SACHS FINL SQ GOVT	1145205
Sub Total Amount Per Account:			446.25			
Invesco Acct# 51105 OC Treasurer X FUND MMF						
10/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	59,120.00		INVESCO STIC GOVT & AGY PORTFOLIO	1143285
10/7/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	128,486,507.50		INVESCO STIC GOVT & AGY PORTFOLIO	1143786
10/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(22,174,643.75)		INVESCO STIC GOVT & AGY PORTFOLIO	1144184
10/19/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(36,845,322.61)		INVESCO STIC GOVT & AGY PORTFOLIO	1145206
Sub Total Amount Per Account:			69,525,661.14			
MORGAN 283 MORGAN STANLEY GOVT 8302-JWA MMF						
10/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,000,000.00	43404	MORGAN STANLEY INST LIQUIDITY FUND	1143403
10/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(4,999,130.00)	44812	MORGAN STANLEY INST LIQUIDITY FUND	1144811
Sub Total Amount Per Account:			870.00			
MS 740200618 OC Treasurer Extended Fund						
10/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	31,250.00	44336	MORGAN STANLEY INST LIQUIDITY FUND	1144335
10/21/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	16,250.00	45596	MORGAN STANLEY INST LIQUIDITY FUND	1145595
10/25/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	60,802.50	45939	MORGAN STANLEY INST LIQUIDITY FUND	1145938
10/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	418,894.75	46444	MORGAN STANLEY INST LIQUIDITY FUND	1146443
10/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,137,816.53)	46662	MORGAN STANLEY INST LIQUIDITY FUND	1146661
Sub Total Amount Per Account:			(2,610,619.28)			
NORTHERN TRUST NORTHERN INST U.S. TREASURY PORTFOLIO						
10/21/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,078.02)		NORTHERN TRUST COMPANY	1145597
Sub Total Amount Per Account:			(1,078.02)			
Total Amount :			66,915,280.09			



Agreed-Upon Procedures
Related to Investment Compliance
Fiscal Year Ended June 30, 2020
County of Orange, California

County of Orange, California
Agreed Upon Procedures Related to Investment Compliance
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June 30, 2020

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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, 2020. 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, 2020, 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
October 12, 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, 2020:
 - (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, 2020.

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, 2020.

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, 2020.

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, 2020.

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

6. Review TOC minutes for the fiscal year ended June 30, 2020, 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, 2020.

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, 2020, 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, 2020, 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, 2019.

Finding – We obtained and inspected the Agreed-Upon Procedures Report dated September 23, 2021, in which procedures were performed over compliance requirements specified in CGC Sections 27130-27137 for the fiscal year ended June 30, 2019.

10. Obtain and review the Annual Review of Investment Administrative Costs vs. Revenue Analysis for the fiscal year ended June 30, 2020, 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, 2020 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, 2020, 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 – No exceptions were found as a result of our procedures.

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, 2020.

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, 2020, 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, 2020 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, 2020, as follows:

- | | |
|----------------------|---------------------|
| 1. July 23, 2019 | 7. January 6, 2020 |
| 2. August 27, 2019 | 8. February 3, 2020 |
| 3. September 5, 2019 | 9. March 3, 2020 |
| 4. October 3, 2019 | 10. April 10, 2020 |
| 5. November 14, 2019 | 11. May 22, 2020 |
| 6. December 30, 2019 | 12. June 3, 2020 |

No exceptions were found as a result of our procedures.

3. Obtain Form 700 Statement of Economic Interests for 2020 covering the period January 1, 2020 through December 31, 2020, 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, 2020 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, 2020, 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, 2020 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, 2020, 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 July 2019, October 2019, March 2020, and May 2020 reports for the fiscal year ended June 30, 2020. No exceptions were found as a result of our procedures.

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)
Orange County Transportation Authority (10-15-21)