

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



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



COUNTY OF ORANGE

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

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




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**INTERDEPARTMENTAL COMMUNICATION**

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**Date:** December 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 November 30, 2021

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

**INVESTMENT POOL COMPOSITION**

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

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

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 19 and 12 days respectively. The maximum maturity of investments for the John Wayne Airport Investment Fund is 15 months, with a maximum WAM of 90 days, and a current WAM of 68 days. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 1.11 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 November 2021, the job market added 210,000 jobs, and October's job numbers were revised upward by 15,000 to 546,000. The U.S. unemployment rate for November decreased to 4.2% from 4.6% in October. The U.S. Gross Domestic Product third quarter rate was revised up from 2.0% to 2.1%. The Empire State Manufacturing Index increased to 30.9 in November from 19.8 in October. The Philadelphia Fed Index increased to 39.0 in November from 23.8 in October. 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 4.7% on a year-over-year basis in October, up from a decrease of 7.3% (revised) in September. On December 14, the Federal Open Markets Committee (FOMC) indicated that they plan to double the pace at which they are scaling back purchases of Treasuries and mortgage-backed securities to \$30 billion a month, putting it on track to conclude the program in early 2022, rather than mid-year as initially planned. The FOMC maintained the benchmark Federal Funds rate at 0.00-0.25%.

The 10-year Treasury rate decreased from 1.55% in October to 1.43% in November. The short-term 90-day T-bill rate was 0.05% at the end of November, unchanged from the October rate of 0.05%. The rate on the 2-year Treasury note increased from 0.48% in October to 0.52% in November.

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

The current gross and net year-to-date yields for fiscal year 2021/2022 are 0.55% and 0.49% for OCIP and 0.54% and 0.48% for OCEIP. The forecast for the OCIP and OCEIP gross and net yields for fiscal year 2021/2022 is 0.36% and 0.30% respectively.

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

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for September 2021, October 2021 and November 2021 interest apportionments are expected to be paid December 2021, January 2022 and February 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 no IPS compliance exceptions in the month of November, 2021. On November 1, 2021 the Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 2021 that stated no compliance exceptions were identified. On November 30, 2021, the Auditor-Controller issued a Second Follow-Up Audit on the Management Letter on Review of the Schedule of Assets Held by the County Treasury as of September 30, 2019. This follow-up audit identified that the upgraded software was live, and that the recommendation was expected to be implemented by February 28, 2022.

#### **CREDIT UPDATE**

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

Enclosures

cc: Distribution List



**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**SUMMARY OF INVESTMENT DATA**

**INVESTMENT TRENDS**

	NOVEMBER 2021	OCTOBER 2021	INCREASE (DECREASE)	NET CHANGE %	NOVEMBER 2020	INCREASE (DECREASE)	NET CHANGE %
<b><u>Orange County Investment Pool (OCIP)</u></b>							
End Of Month Market Value <sup>1,2</sup>	\$ 5,781,308,496	\$ 5,639,683,373	\$ 141,625,123	2.51%	\$5,186,612,681	\$ 594,695,815	11.47%
End Of Month Book Value <sup>2</sup>	\$ 5,787,530,697	\$ 5,642,145,760	\$ 145,384,937	2.58%	\$5,157,909,275	\$ 629,621,422	12.21%
Monthly Average Balance	\$ 5,752,712,568	\$ 5,406,500,814	\$ 346,211,754	6.40%	\$5,274,661,709	\$ 478,050,859	9.06%
Year-To-Date Average Balance	\$ 5,269,062,184	\$ 5,148,149,588	\$ 120,912,596	2.35%	\$4,825,496,011	\$ 443,566,173	9.19%
Monthly Accrued Earnings <sup>3</sup>	\$ 2,483,873	\$ 2,353,774	\$ 130,098	5.53%	\$3,969,109	\$ (1,485,236)	-37.42%
Monthly Net Yield <sup>3</sup>	0.457%	0.456%	0.001%	0.22%	0.840%	-0.383%	-45.60%
Year-To-Date Net Yield <sup>3</sup>	0.493%	0.503%	-0.010%	-1.99%	0.993%	-0.500%	-50.35%
Annual Estimated Gross Yield <sup>3</sup>	0.360%	0.360%	0.000%	0.00%	0.802%	-0.442%	-55.11%
Weighted Average Maturity (WAM) <sup>4</sup>	388	380	8	2.11%	248	140	56.45%
<b><u>Orange County Educational Investment Pool (OCEIP)</u></b>							
End Of Month Market Value <sup>1</sup>	\$ 4,929,657,062	\$ 4,885,699,108	\$ 43,957,954	0.90%	\$4,943,293,328	\$ (13,636,266)	-0.28%
End Of Month Book Value <sup>2</sup>	\$ 4,935,143,389	\$ 4,887,915,139	\$ 47,228,250	0.97%	\$4,915,473,437	\$ 19,669,952	0.40%
Monthly Average Balance	\$ 4,899,720,196	\$ 4,802,024,430	\$ 97,695,766	2.03%	\$4,867,429,933	\$ 32,290,263	0.66%
Year-To-Date Average Balance	\$ 5,060,958,620	\$ 5,101,268,256	\$ (40,309,636)	-0.79%	\$5,074,860,103	\$ (13,901,483)	-0.27%
Monthly Accrued Earnings <sup>3</sup>	\$ 2,014,564	\$ 2,317,447	\$ (302,883)	-13.07%	\$3,651,659	\$ (1,637,095)	-44.83%
Monthly Net Yield <sup>3</sup>	0.418%	0.472%	-0.054%	-11.44%	0.838%	-0.420%	-50.12%
Year-To-Date Net Yield <sup>3</sup>	0.481%	0.497%	-0.016%	-3.22%	0.992%	-0.511%	-51.49%
Annual Estimated Gross Yield <sup>3</sup>	0.360%	0.360%	0.000%	0.00%	0.826%	-0.466%	-56.43%
Weighted Average Maturity (WAM) <sup>4</sup>	399	392	7	1.79%	251	148	58.96%

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

<sup>2</sup> 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. The OCIP End Of Month Market Value and End Of Month Book Value were higher than the prior year due to increases in the capital projects and special revenue funds offset by a decrease in property tax receipts.

<sup>3</sup> The nominal amounts that the OCEIP Monthly Accrued Earnings and Monthly Net Yield are lower than the prior month due to increases in short-term investments. 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 November 2020 are reported at the actual annual adjusted gross yields for FY 20-21.

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**INVESTMENT POOL STATISTICS**  
**FOR THE MONTH ENDED: November 30, 2021**

**INVESTMENT STATISTICS - By Investment Pool**

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 11/30/2021	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,781,308,496	388	0.479%	0.515%	0.9989 <sup>(2)</sup>
	COST (Capital) \$ 5,788,636,909				
	MONTHLY AVG Balance \$ 5,752,712,568				
	BOOK Value \$ 5,787,530,697				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 4,929,657,062	399	0.495%	0.476%	0.9989 <sup>(2)</sup>
	COST (Capital) \$ 4,936,116,965				
	MONTHLY AVG Balance \$ 4,899,720,196				
	BOOK Value \$ 4,935,143,389				

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

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST	
<b>Specific Investment</b>			
<b>Funds:</b>	MARKET Value \$ 112,883,344	John Wayne Airport Investment Fund	\$ 53,358,095
283, FVSD, CCCD	COST (Capital) \$ 110,794,474	Fountain Valley School District Fund 40	34,704,859
	MONTHLY AVG Balance \$ 110,769,778	CCCD Series 2017E Bonds	22,731,520
	BOOK Value \$ 110,223,968		
			\$ 110,794,474

**MONTH END TOTALS**











INVESTMENTS & CASH		INVESTMENTS & CASH	
<b>COUNTY MONEY MARKET FUND (OCMMF)</b>			
County Money Market Fund	\$ 368,733,870	OCIP	\$ 6,008,278,111
County Cash & Cash Equivalent	219,641,202	OCEIP	5,150,019,345
<b>EXTENDED FUND<sup>(2)</sup></b>	10,189,952,149	Specific Investment Funds	110,794,474
<b>EDUCATIONAL MONEY MARKET FUND (OCEMMF)</b>			
Educational Money Market Fund	166,067,855	Non-Pooled Cash & Cash Equivalent	25,840,067
Educational Cash & Cash Equivalent	213,902,380		
<b>NON-POOLED INVESTMENTS</b>			
Non-Pooled Investments @ Cost	110,794,474		
Non-Pooled Cash & Cash Equivalent	25,840,067		
	\$ 11,294,931,997		\$ 11,294,931,997

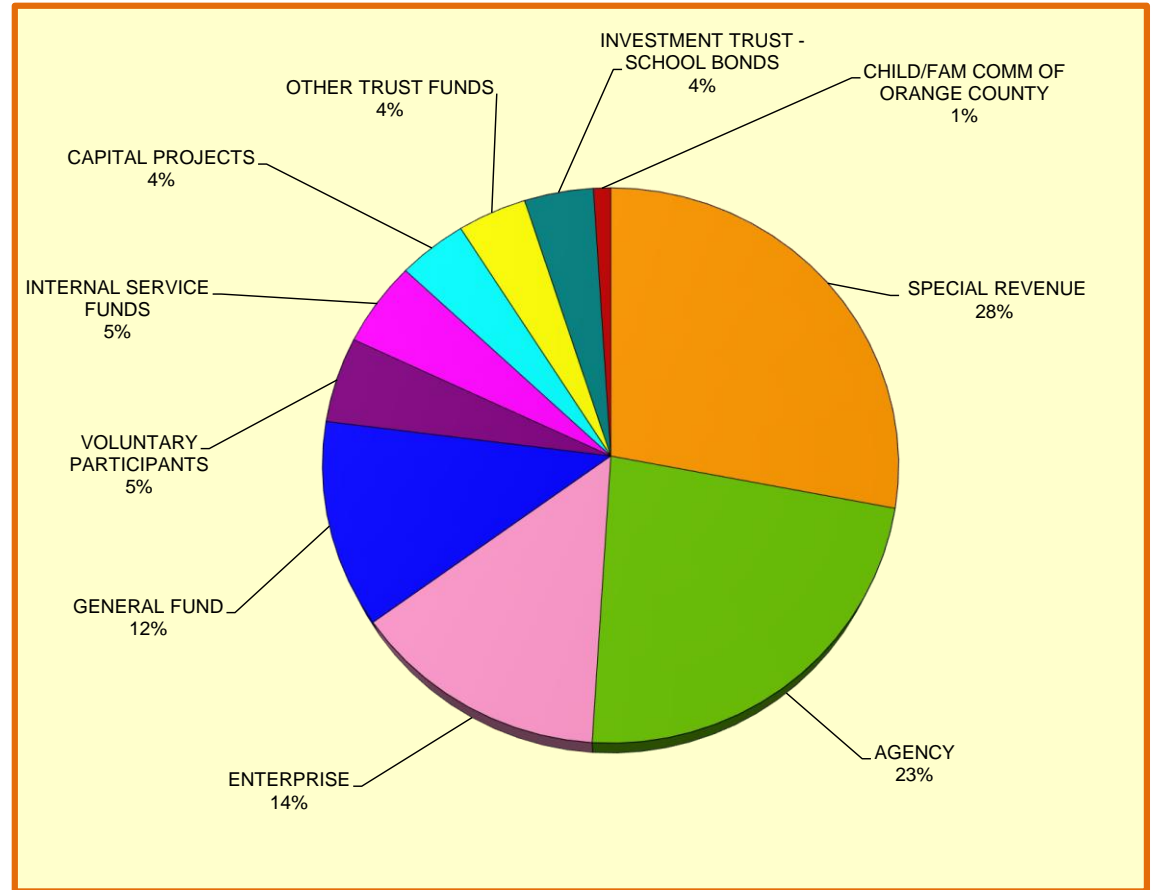
**KEY POOL STATISTICS**

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.493%	OCIP	388
OCEIP - YTD NET YIELD	0.481%	OCEIP	399
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.052%	JOHN WAYNE AIRPORT	68
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.047%	LGIP (Standard & Poors)	46

(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.  
(2) The current NAVs for OCIP and OCEIP have dropped to .9989 and .9989 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.

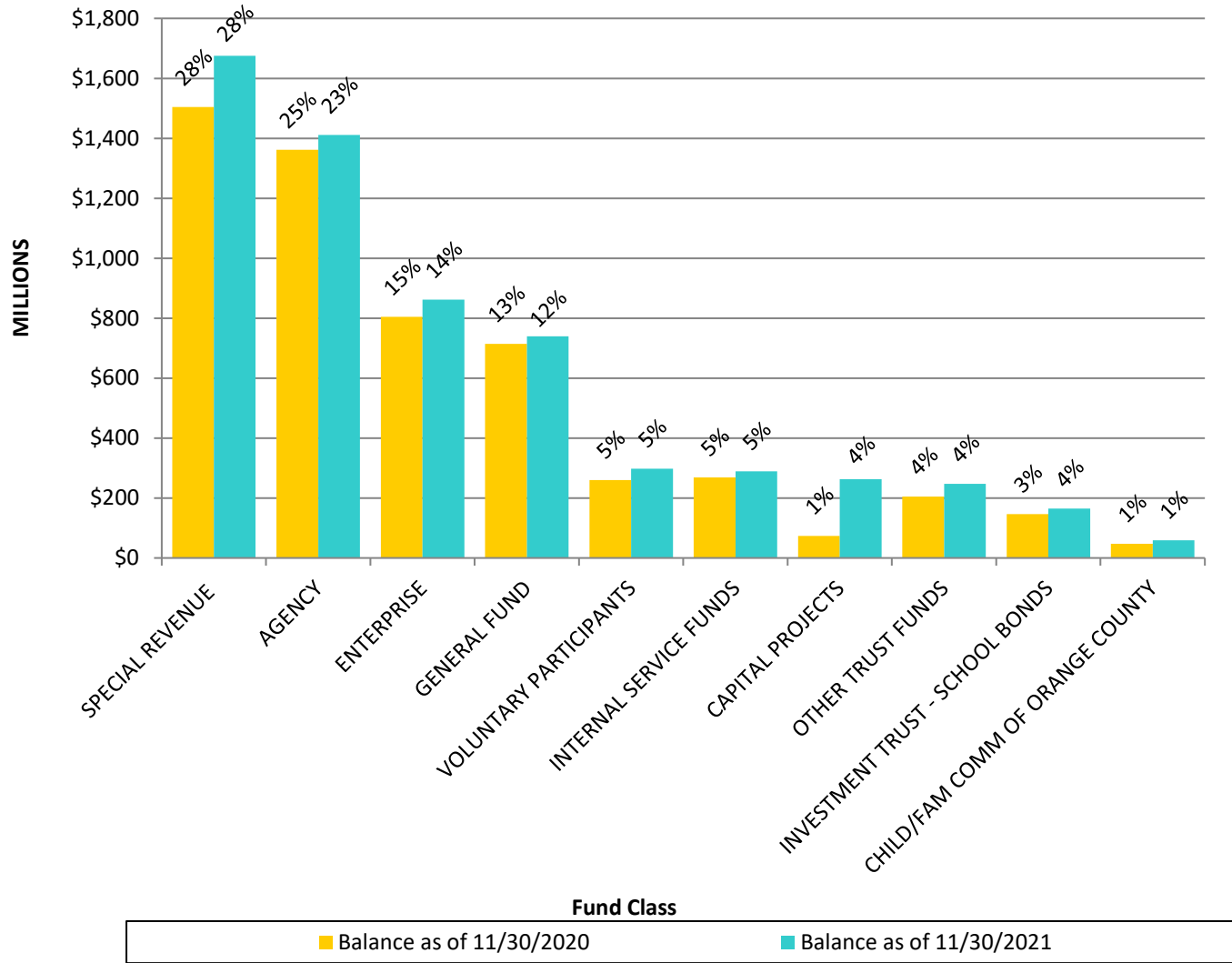
**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF NOVEMBER 30, 2021**

<b>FUNDS</b>	<b>BALANCE</b>
 SPECIAL REVENUE	\$ 1,674,996,378
 AGENCY	1,411,504,199
 ENTERPRISE	861,861,692
 GENERAL FUND	739,718,079
 VOLUNTARY PARTICIPANTS	297,756,393
 INTERNAL SERVICE FUNDS	289,103,305
 CAPITAL PROJECTS	262,815,499
 OTHER TRUST FUNDS	247,064,843
 INVESTMENT TRUST - SCHOOL BONDS	164,530,322
 CHILD/FAM COMM OF ORANGE COUNTY	58,927,401
<b>TOTAL</b>	<b><u>\$ 6,008,278,111</u></b>



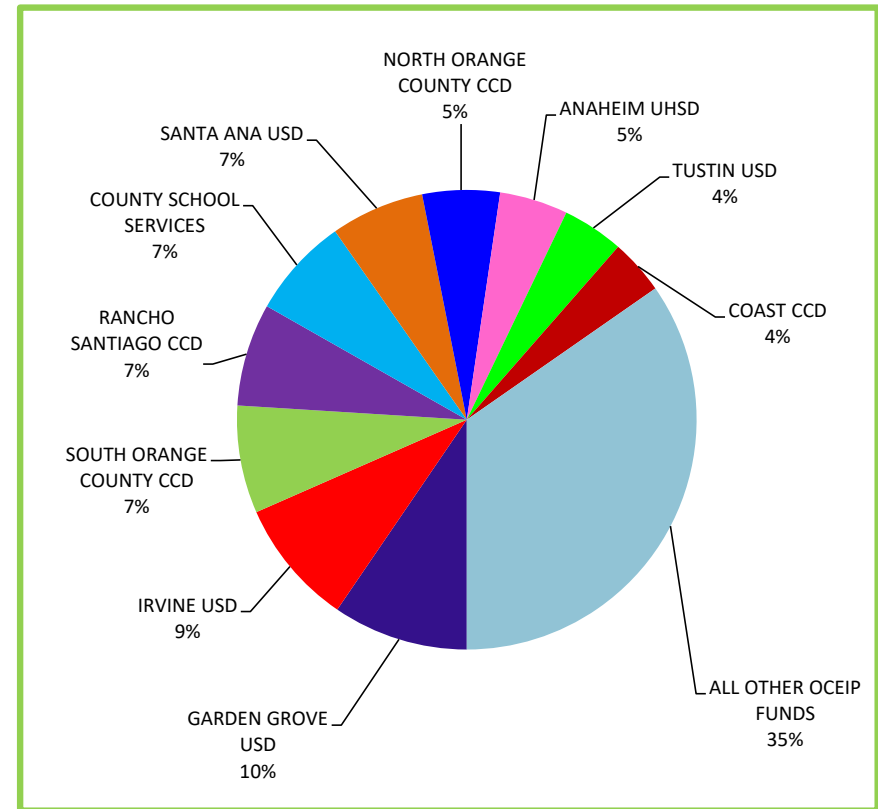


**ORANGE COUNTY INVESTMENT POOL  
COMPOSITION BY FUND  
AS OF NOVEMBER 31**



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

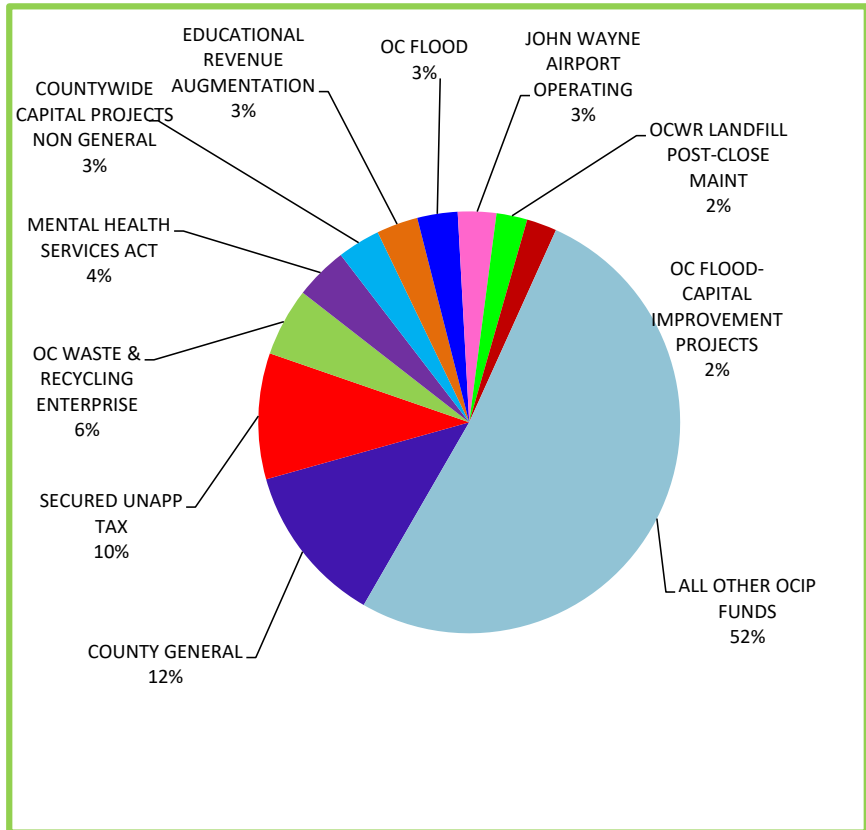
DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
72	GARDEN GROVE USD	\$ 490,598,124 (1)
75	IRVINE USD	457,767,221 (1)
96	SOUTH ORANGE COUNTY CCD	390,168,238
92	RANCHO SANTIAGO CCD	372,314,094 (1)
94	COUNTY SCHOOL SERVICES	364,339,705
84	SANTA ANA USD	339,438,419 (1)
88	NORTH ORANGE COUNTY CCD	280,331,824 (1)
64	ANAHEIM UHSD	247,480,787 (1)
87	TUSTIN USD	222,030,907 (1)
90	COAST CCD	199,529,206 (1)
	ALL OTHER OCEIP FUNDS	1,786,020,820 (1)
	<b>TOTAL</b>	<b><u>\$ 5,150,019,345</u></b>



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

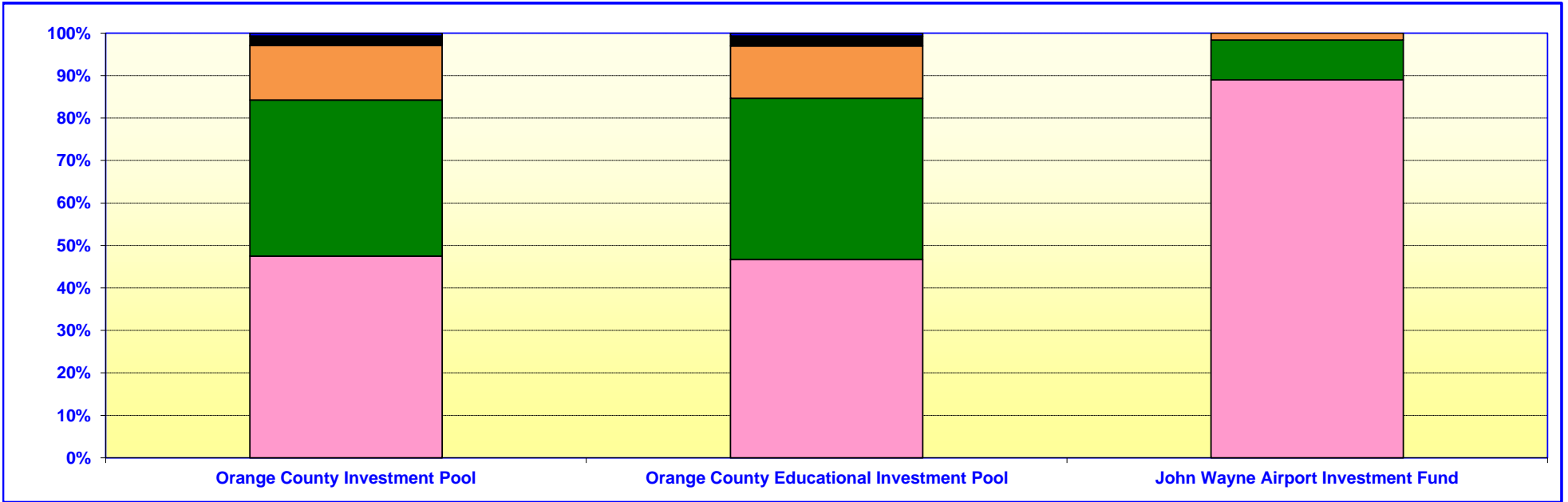
**ORANGE COUNTY INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF NOVEMBER 30, 2021**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 739,711,851
673	SECURED UNAPP TAX	\$ 580,204,227
299	OC WASTE & RECYCLING ENTERPRISE	\$ 314,334,636
13Y	MENTAL HEALTH SERVICES ACT	\$ 243,167,302
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	\$ 196,983,782
664	EDUCATIONAL REVENUE AUGMENTATION	\$ 190,894,014
400	OC FLOOD	\$ 185,878,490
280	JOHN WAYNE AIRPORT OPERATING	\$ 176,936,940
279	OCWR LANDFILL POST-CLOSE MAINT	\$ 142,064,671
401	OC FLOOD- CAPITAL IMPROVEMENT PROJECTS	\$ 138,772,523
	ALL OTHER OCIP FUNDS	\$ 3,099,329,675
<b>TOTAL</b>		<b>\$ 6,008,278,111</b>





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

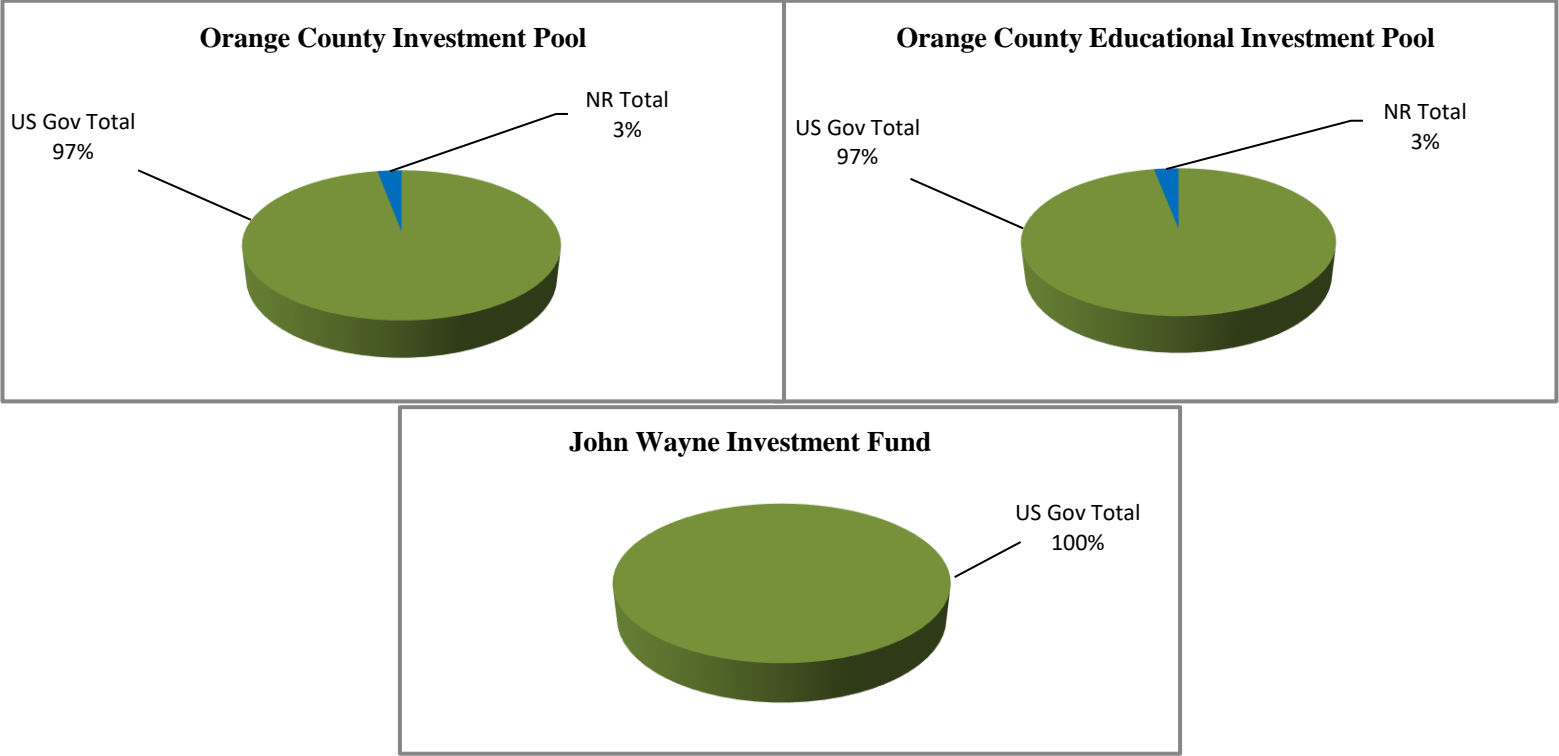


Orange County Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,745,358	47.49%
U. S. GOVERNMENT AGENCIES	2,125,836	36.77%
MONEY MARKET MUTUAL FUNDS	741,725	12.83%
MUNICIPAL DEBT	128,929	2.23%
LOCAL AGENCY INVESTMENT FUND	39,460	0.68%
	<u>\$ 5,781,308</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,302,162	46.70%
U. S. GOVERNMENT AGENCIES	1,870,945	37.95%
MONEY MARKET MUTUAL FUNDS	608,350	12.34%
MUNICIPAL DEBT	113,471	2.30%
LOCAL AGENCY INVESTMENT FUND	34,729	0.71%
	<u>\$ 4,929,657</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. TREASURIES	\$ 47,491	89.00%
U. S. GOVERNMENT AGENCIES	5,000	9.37%
MONEY MARKET MUTUAL FUNDS	867	1.63%
	<u>\$ 53,358</u>	<u>100.00%</u>

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



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

**ORANGE COUNTY TREASURER-TAX COLLECTOR**

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

November 30, 2021

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

<b><u>STATE POOL</u></b>			
NAME OF FUND	S&P	Moody's	Fitch
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR

<b><u>MONEY MARKET MUTUAL FUNDS ****</u></b>				
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.

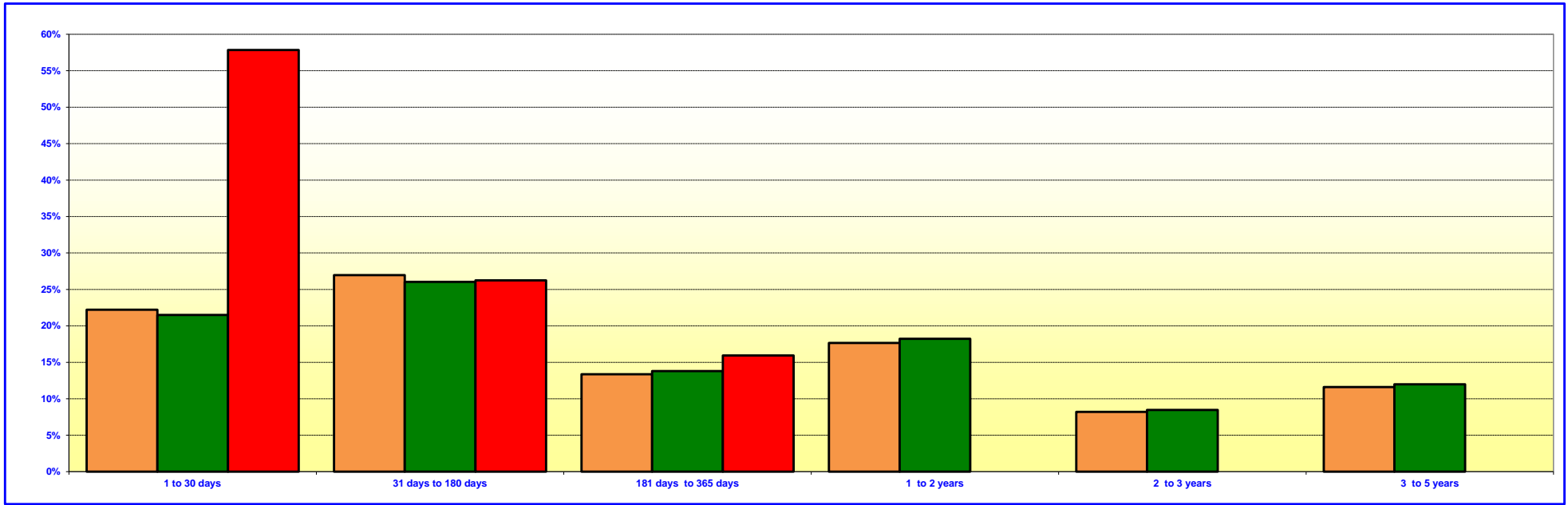
\*\*\* S&P changed its Outlook from Negative back to Stable on June 10, 2019.

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



During November, 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**  
**November 30, 2021**



ORANGE COUNTY INVESTMENT POOL		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 1,286,135	22.22%
31 TO 180 DAYS	1,561,177	26.96%
181 TO 365 DAYS	773,893	13.36%
1 YEAR TO 2 YEARS	1,022,273	17.65%
2 YEARS TO 3 YEARS	475,031	8.20%
3 YEARS TO 5 YEARS	672,039	11.61%
<b>TOTAL</b>	<b>\$ 5,790,548</b>	<b>100.00%</b>

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 1,061,464	21.50%
31 TO 180 DAYS	1,285,980	26.04%
181 TO 365 DAYS	681,102	13.79%
1 YEAR TO 2 YEARS	899,702	18.22%
2 YEARS TO 3 YEARS	418,074	8.47%
3 YEARS TO 5 YEARS	591,461	11.98%
<b>TOTAL</b>	<b>\$ 4,937,783</b>	<b>100.00%</b>

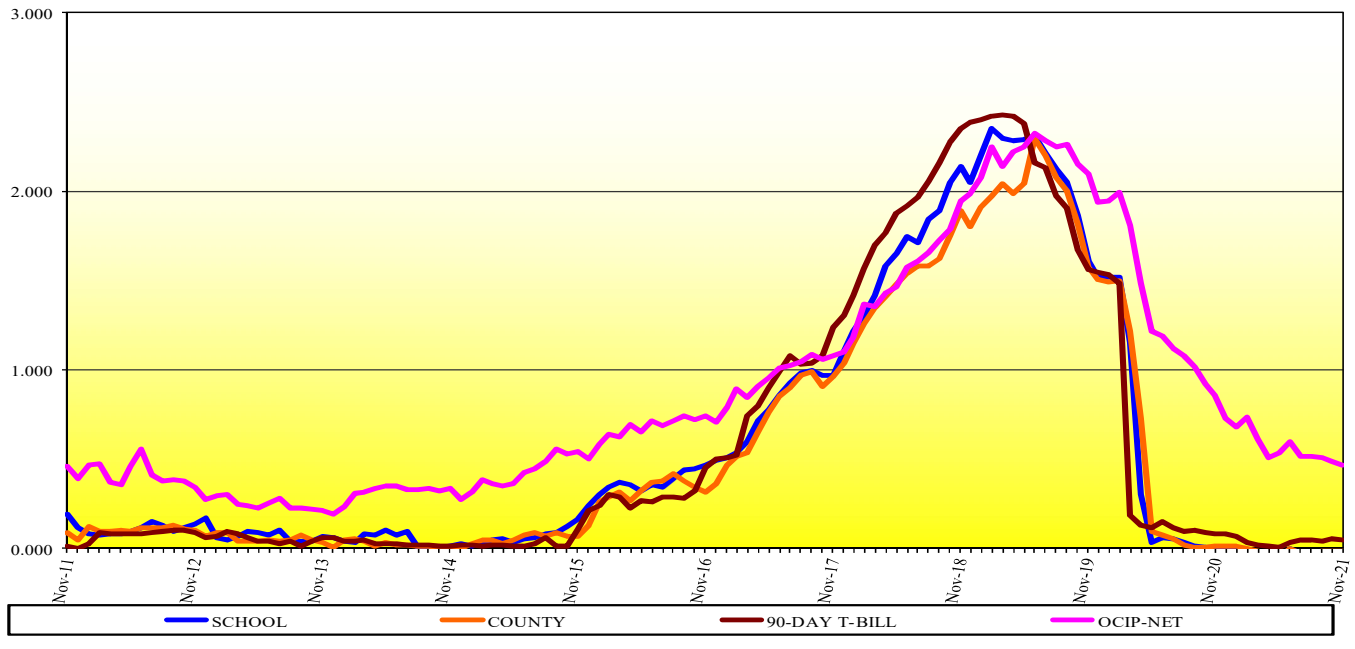
JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands <sup>(1)(2)</sup>	%
1 TO 30 DAYS	\$ 30,867	57.84%
31 TO 180 DAYS	14,000	26.23%
181 TO 365 DAYS	8,500	15.93%
<b>TOTAL</b>	<b>\$ 53,367</b>	<b>100.00%</b>

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 11/30/2021, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

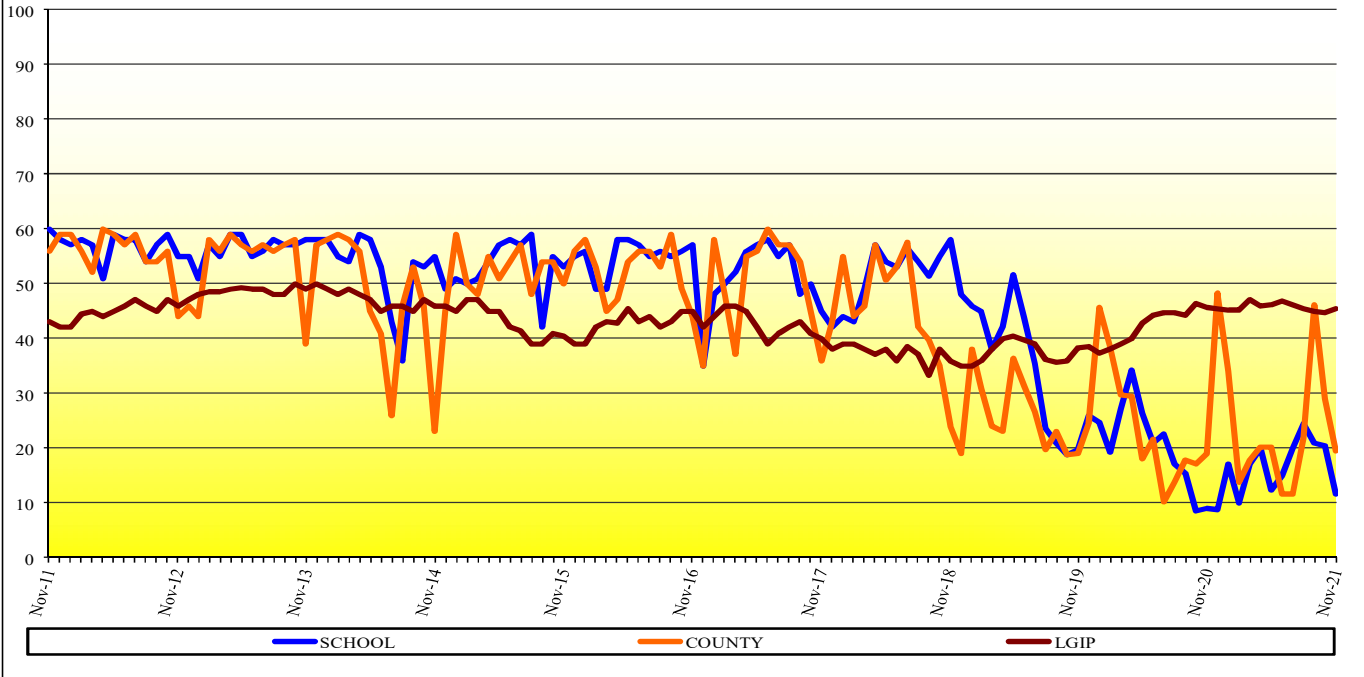
**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS  
(INTEREST RATE YIELD)**

For The Period November 2011 to November 2021



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

For The Period November 2011 to November 2021



For the Month Ended November 30, 2021, S&P LGIP – .03; S&P LGIP WAM – 45.50; 90-Day T-Bill – 0.047%; OCIP – Net – 0.457%

**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**INVESTMENT POOL YIELDS**

December 1, 2020 - November 30, 2021

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month November 2021</i>				
OCMMF	\$ 368,750,232	\$ 17,393	0.046%	19
OCEMMF	\$ 166,072,078	\$ 6,501	0.032%	12
Extended Fund	\$ 10,176,143,248	\$ 4,474,543	0.548%	413
<i>October 2021</i>				
OCMMF	\$ 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>				
OCMMF	\$ 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>				
OCMMF	\$ 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>				
OCMMF	\$ 448,750,401	\$ 8,311	0.027%	12
OCEMMF	\$ 626,060,974	\$ 12,860	0.026%	20
Extended Fund	\$ 9,045,576,372	\$ 5,173,510	0.639%	449
<i>June 2021</i>				
OCMMF	\$ 405,185,671	\$ 3,334	0.008%	12
OCEMMF	\$ 722,762,328	\$ 6,026	0.011%	15
Extended Fund	\$ 9,611,416,767	\$ 5,405,603	0.680%	432
<i>May 2021</i>				
OCMMF	\$ 603,889,178	\$ 6,157	0.009%	20
OCEMMF	\$ 556,175,103	\$ 2,937	0.006%	12
Extended Fund	\$ 9,928,655,913	\$ 5,569,213	0.663%	435
<i>April 2021</i>				
OCMMF	\$ 1,196,005,624	\$ 13,255	0.014%	20
OCEMMF	\$ 537,821,065	\$ 2,108	0.010%	20
Extended Fund	\$ 9,847,901,329	\$ 5,663,857	0.668%	332
<i>March 2021</i>				
OCMMF	\$ 385,061,851	\$ 13,185	0.041%	18
OCEMMF	\$ 266,472,163	\$ 6,644	0.029%	17
Extended Fund	\$ 9,847,219,481	\$ 5,908,054	0.711%	293
<i>February 2021</i>				
OCMMF	\$ 407,057,051	\$ 18,908	0.056%	14
OCEMMF	\$ 363,226,941	\$ 16,238	0.047%	10
Extended Fund	\$ 9,752,200,987	\$ 6,381,356	0.851%	244
<i>January 2021</i>				
OCMMF	\$ 410,469,639	\$ 19,157	0.069%	34
OCEMMF	\$ 612,856,841	\$ 33,222	0.068%	17
Extended Fund	\$ 9,878,198,001	\$ 6,997,674	0.810%	251
<i>December 2020</i>				
OCMMF	\$ 249,657,347	\$ 35,860	0.069%	48
OCEMMF	\$ 311,695,334	\$ 19,757	0.059%	9
Extended Fund	\$ 10,478,837,927	\$ 7,296,060	0.829%	237
<b>Fiscal Year July 1, 2021 - June 30, 2022</b>				
	<b>Average Month End Market Value Balance</b>	<b>YTD Interest Income</b>	<b>YTD Gross Yield</b>	<b>YTD Average</b>
<b>OCIP</b>	\$ 5,286,909,314	\$ 12,345,060	0.551%	393
<b>OCEIP</b>	\$ 5,118,936,801	\$ 11,878,959	0.539%	394

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

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

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

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

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

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

<b>ORANGE COUNTY INVESTMENT POOL</b>				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
November 2021 - Ending Cash				\$ 219,641,202
December	\$ 821,646,741	\$ 3,068,922,436	\$ 2,866,221,935	1,243,988,444
January	695,240,313	600,026,070	1,407,684,404	1,131,570,423
February	188,150,288	653,101,022	378,609,220	1,594,212,513
March	336,908,879	1,130,540,605	801,592,527	2,260,069,470
April	185,518,312	2,343,196,196	2,173,777,594	2,615,006,384
May	228,713,935	797,619,625	1,250,312,893	2,391,027,051

<b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b>				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
November 2021 - Ending Cash				\$ 213,902,380
December	\$ 674,763,367	\$ 1,676,771,873	\$ 563,152,201	2,002,285,419
January	523,870,170	532,027,493	1,014,628,031	2,043,555,051
February	165,590,807	200,436,397	785,515,422	1,624,066,833
March	296,513,034	710,134,217	658,064,285	1,972,649,799
April	163,274,408	1,414,547,038	515,661,091	3,034,810,154
May	201,290,815	1,110,833,065	1,040,673,242	3,306,260,792

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

	<u>Month</u>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b>\$ 10,913,068,982</b>
<b>Cash Receipts:</b>	
County	1,460,552,827
School and Community College Districts	999,416,906
<b>Total Cash Receipts</b>	<u>2,459,969,733</u>
<b>Cash Disbursements:</b>	
County	1,264,535,850
School and Community College Districts	823,243,546
<b>Total Cash Disbursements</b>	<u>2,087,779,396</u>
<b>Net Change in Cost Value of Pooled Assets</b>	<u>372,190,337</u>
<b>Net Increase in Non-Pooled Investments</b>	92,117
<b>Net Increase in Non-Pooled Cash</b>	<u>9,580,561</u>
<b>Treasurer's Accountability at the End of the Period:</b>	<b><u>\$ 11,294,931,997</u></b>
<b>Assets in the Treasury at the End of the Period (at Cost Value):</b>	
<b>Pooled Investments:</b>	
Orange County Investment Pool	\$ 5,788,636,909
Orange County Educational Investment Pool	4,936,116,965
<b>Total Pooled Investments</b>	<u>10,724,753,874</u>
<b>Non-Pooled Investments:</b>	
Non-Pooled Investments - John Wayne Airport	53,358,095
Non-Pooled Investments - Fountain Valley School District Fund 40	34,704,859
Non-Pooled Investments - CCCD Series 2017E Bonds	22,731,520
<b>Total Non-Pooled Investments</b>	<u>110,794,474</u>
<b>Cash and Cash Equivalent:</b>	
Cash in banks - County	219,456,782
Cash in banks - Schools	213,902,380
Cash in banks - OC Sheriff	12,084,711
Cash in banks - John Wayne Airport	13,755,356
Cash - Other	184,420
<b>Total Cash</b>	<u>459,383,649</u>
<b>Total Assets in the Treasury at the End of the Period:</b>	<b><u>\$ 11,294,931,997</u></b>

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

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio	Market Value of Investments <sup>(1)</sup>	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 299,989,342	81.35%	\$ 4,597,534,740	45.18%	\$ 149,996,752	90.32%	\$ 47,490,726	89.00%
100%	U.S. Government Agency Securities	-	0.00%	3,996,780,759	39.28%	-	0.00%	5,000,076	9.37%
20%	Municipal Debt	-	0.00%	242,400,000	2.38%	-	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	0.73%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	68,760,890	18.65%	1,265,239,094	12.43%	16,075,326	9.68%	867,302	1.63%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 368,750,232	100.00%	\$ 10,176,143,248	100.00%	\$ 166,072,078	100.00%	\$ 53,358,104	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits				
20%	Issuer Limit	Yes	Yes	Yes	Yes
100%	MMMFs, JPA, Repurchase Agreements <sup>(3)</sup>	Yes	Yes	Yes	Yes
See Above	Government Agencies Issuer	Yes <sup>(4)</sup>	Yes	Yes <sup>(4)</sup>	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/19.44	N/A	Yes/11.54	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/68.41
13 Months/397 days	Duration <sup>(5)</sup>	N/A	Yes/1.11	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/51	N/A	Yes/16	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/254
	Final Maturity - Extended Fund	N/A	Yes/1523	N/A	N/A
A-1/≥ AA <sup>(2)</sup>	Rating Limits				
A-1/≥ AA <sup>(2)</sup>	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
Approved Issuer List	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Broker/Dealer List	Authorized Issuer	Yes	Yes	Yes	Yes
>0.9975	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
	Net Asset Value - Money Market Fund and JWA	Yes/1.0000	N/A	Yes/1.0000	Yes/1.0000

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

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

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY  
November 30, 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 completed. 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 November 30, 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 for calendar year 2020.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2020.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 2020.

LEGEND	
Auditor-Controller	AC
Board of Supervisors	BOS
Treasury Oversight Committee	TOC
Office of Treasurer-Tax Collector	TTC



**Orange County Treasurer-Tax Collector  
Noncompliance Detail  
For the Month Ended November 30, 2021**

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

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

Run Date: 08-Dec-2021 02:01:36 PM  
 Print Date: 08-Dec-2021  
 As at date: 08-Dec-2021

**As of 30-Nov-2021**

\* Market values provided by Bloomberg & Northern Trust

8909

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>County Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	12/01/2021			AAAm	Aaa-mf	AAAmf	14,242,658.81		0.0259	14,242,658.81			14,242,658.81	14,242,658.81	0.00
<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>															
	12/01/2021			AAAm	Aaa-mf	NR	24,323,634.54		0.0260	24,323,634.54			24,323,634.54	24,323,634.54	0.00
<b>GOLDMAN SACHS - COUNTY MMF</b>															
	12/01/2021			AAAm	Aaa-mf	NR	30,194,596.42		0.0261	30,194,596.42			30,194,596.42	30,194,596.42	0.00
<b>Subtotal for FUNDS:</b>							<b>68,760,889.77</b>		<b>0.0260</b>	<b>68,760,889.77</b>			<b>68,760,889.77</b>	<b>68,760,889.77</b>	<b>0.00</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / BNP PARIBAS</b>															
1146453	10/28/21	12/15/2021	912796Z00	AA+	Aaa	AAA	50,000,000.00		0.0920	49,993,866.67	0.00	4,344.44	49,993,866.67	49,998,281.50	4,414.83
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>50,000,000.00</b>	<b>0.0000</b>	<b>0.0920</b>	<b>49,993,866.67</b>	<b>0.00</b>	<b>4,344.44</b>	<b>49,993,866.67</b>	<b>49,998,281.50</b>	<b>4,414.83</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1144816	10/15/21	12/07/2021	912796P52	AA+	Aaa	AAA	50,000,000.00		0.0600	49,995,583.33	0.00	3,916.67	49,995,583.33	49,999,915.00	4,331.67
<b>US TREASURY N/B / DEUTSCHE</b>															
1146855	11/1/21	12/09/2021	912796J59	AA+	Aaa	AAA	50,000,000.00		0.0510	49,997,308.33	0.00	2,125.00	49,997,308.33	49,999,812.50	2,504.17
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1142443	9/28/21	12/23/2021	912796J75	AA+	Aaa	AAA	50,000,000.00		0.0255	49,996,954.17	0.00	2,266.66	49,996,954.17	49,996,166.50	(787.67)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1140202	9/10/21	01/06/2022	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0365	49,994,018.06	0.00	4,156.94	49,994,018.06	49,998,265.50	4,247.44
<b>US TREASURY N/B / BARCLAY CAPITAL</b>															
1142444	9/28/21	01/20/2022	912796K81	AA+	Aaa	AAA	50,000,000.00		0.0300	49,995,250.00	0.00	2,666.67	49,995,250.00	49,996,901.00	1,651.00
<b>Subtotal for TREASURY BILL:</b>							<b>250,000,000.00</b>	<b>0.0000</b>	<b>0.0406</b>	<b>249,979,113.89</b>	<b>0.00</b>	<b>15,131.94</b>	<b>249,979,113.89</b>	<b>249,991,060.50</b>	<b>11,946.61</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>300,000,000.00</b>		<b>0.0492</b>	<b>299,972,980.56</b>	<b>0.00</b>	<b>19,476.38</b>	<b>299,972,980.56</b>	<b>299,989,342.00</b>	<b>16,361.44</b>
<b>Total County Money Mkt Fnd :</b>							<b>368,760,889.77</b>		<b>0.0449</b>	<b>368,733,870.33</b>	<b>0.00</b>	<b>19,476.38</b>	<b>368,733,870.33</b>	<b>368,750,231.77</b>	<b>16,361.44</b>
<b>Net Asset Value (NAV):</b>														<b>1.000044</b>	

### **Educational Money Mkt Fnd**

#### **FUNDS**

##### **INVESCO STIC GOVERNMENT & AGENCY**

	12/01/2021			AAAm	Aaa-mf	AAAmf	427,794.69		0.0259	427,794.69			427,794.69	427,794.69	0.00
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##### **MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF**

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
		12/01/2021		AAAm	Aaa-mf	NR	2,049,675.15		0.0260	2,049,675.15			2,049,675.15	2,049,675.15	0.00
<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>															
		12/01/2021		AAAm	Aaa-mf	NR	13,597,855.68		0.0261	13,597,855.68			13,597,855.68	13,597,855.68	0.00
<b>Subtotal for FUNDS:</b>							<b>16,075,325.52</b>		<b>0.0261</b>	<b>16,075,325.52</b>			<b>16,075,325.52</b>	<b>16,075,325.52</b>	<b>0.00</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / BNP PARIBAS</b>															
1150332	11/30/21	12/15/2021	9127962X0	AA+	Aaa	AAA	50,000,000.00		0.0860	49,998,208.33	0.00	119.44	49,998,208.33	49,998,281.50	73.17
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>50,000,000.00</b>	<b>0.0000</b>	<b>0.0860</b>	<b>49,998,208.33</b>	<b>0.00</b>	<b>119.44</b>	<b>49,998,208.33</b>	<b>49,998,281.50</b>	<b>73.17</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BNP PARIBAS</b>															
1145198	10/19/21	12/07/2021	912796P52	AA+	Aaa	AAA	50,000,000.00		0.0650	49,995,576.39	0.00	3,881.94	49,995,576.39	49,999,915.00	4,338.61
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1150331	11/30/21	12/16/2021	912796J67	AA+	Aaa	AAA	50,000,000.00		0.0565	49,998,744.44	0.00	78.47	49,998,744.44	49,998,555.50	(188.94)
<b>Subtotal for TREASURY BILL:</b>							<b>100,000,000.00</b>	<b>0.0000</b>	<b>0.0608</b>	<b>99,994,320.83</b>	<b>0.00</b>	<b>3,960.41</b>	<b>99,994,320.83</b>	<b>99,998,470.50</b>	<b>4,149.67</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>150,000,000.00</b>		<b>0.0692</b>	<b>149,992,529.16</b>	<b>0.00</b>	<b>4,079.85</b>	<b>149,992,529.16</b>	<b>149,996,752.00</b>	<b>4,222.84</b>
<b>Total Educational Money Mkt Fnd :</b>							<b>166,075,325.52</b>		<b>0.0650</b>	<b>166,067,854.68</b>	<b>0.00</b>	<b>4,079.85</b>	<b>166,067,854.68</b>	<b>166,072,077.52</b>	<b>4,222.84</b>
<b>Net Asset Value (NAV):</b>														<b>1.000025</b>	
<b><u>Extended Fund</u></b>															
<b>FUNDS</b>															
<b>LAIF - EXTENDED FUND</b>															
		12/01/2021				NR	74,188,654.63		0.2030	74,188,654.63			74,188,654.63	74,188,654.63	0.00
<b>OC Treasurer X FUND MMF</b>															
		12/01/2021				NR	503,375,185.19		0.0259	503,375,185.19			503,375,185.19	503,375,185.19	0.00
<b>OC Treasurer Extended Fund</b>															
		12/01/2021				NR	761,863,909.25		0.0260	761,863,909.25			761,863,909.25	761,863,909.25	0.00
<b>Subtotal for FUNDS:</b>							<b>1,339,427,749.07</b>		<b>0.0358</b>	<b>1,339,427,749.07</b>			<b>1,339,427,749.07</b>	<b>1,339,427,749.07</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1137641	8/23/21	01/07/2022	313385RM0	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,388.89	0.00	5,555.55	49,997,944.44	49,997,945.00	0.56
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
988367	11/27/18	12/10/2021	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	33,844.01	221,914.06	16,249,719.01	16,261,293.75	11,574.74
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
989144	11/30/18	12/10/2021	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	28,205.17	136,562.50	9,999,765.17	10,006,950.00	7,184.83
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
989145	11/30/18	12/10/2021	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	41,410.58	190,709.54	13,964,655.23	13,974,705.68	10,050.45
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
989146	11/30/18	12/10/2021	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	57,917.80	273,125.00	19,999,517.80	20,013,900.00	14,382.20
<b>FED HM LN BK BD / DAIWA CAPITAL MARKETS</b>															
996550	1/17/19	12/10/2021	3130A0EN6	AA+	Aaa	NR	31,000,000.00	2.8750	2.6126	31,225,060.00	(223,117.97)	423,343.75	31,001,942.03	31,021,545.00	19,602.97
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
998122	1/29/19	12/10/2021	3130AFFN2	AA+	Aaa	NR	8,145,000.00	3.0000	2.6660	8,219,200.95	(73,553.22)	116,066.25	8,145,647.73	8,150,782.95	5,135.22
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
999836	2/8/19	12/10/2021	313376C94	AA+	Aaa	NR	5,090,000.00	2.6250	2.4893	5,108,731.20	(18,566.25)	63,465.94	5,090,164.95	5,093,206.70	3,041.75
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1031339	8/28/19	12/10/2021	3133XHRJ3	AA+	Aaa	NR	9,950,000.00	5.0000	1.5684	10,712,667.50	(754,317.13)	236,312.50	9,958,350.37	9,962,139.00	3,788.63
<b>FED FARM CR BK / FTN FINANCIAL</b>															
991703	12/17/18	12/17/2021	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	33,077.59	318,888.89	24,999,502.59	25,042,750.00	43,247.41
<b>FED FARM CR BK / FTN FINANCIAL</b>															
996191	1/16/19	12/17/2021	3133EJ3B3	AA+	Aaa	AAA	16,000,000.00	2.8000	2.6510	16,066,352.00	(65,341.88)	204,088.89	16,001,010.12	16,027,360.00	26,349.88
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1049268	12/20/19	12/20/2021	3130AHSR5	AA+	Aaa	NR	15,000,000.00	1.6250	1.6801	14,983,800.00	15,772.50	109,010.42	14,999,572.50	15,012,825.00	13,252.50
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1049269	12/20/19	12/20/2021	3130AHSR5	AA+	Aaa	NR	6,000,000.00	1.6250	1.6801	5,993,520.00	6,309.00	43,604.17	5,999,829.00	6,005,130.00	5,301.00
<b>FED HM LN BK BD / DEUTSCHE</b>															
1120145	6/25/21	12/23/2021	3130AM2T2	AA+	Aaa	NR	50,000,000.00	0.0500	0.0525	49,999,163.50	733.11	10,833.34	49,999,896.61	50,000,763.00	866.39
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1062114	3/13/20	12/27/2021	3133ELFR0	AA+	Aaa	AAA	28,202,000.00	1.6250	0.6630	28,683,564.66	(462,122.61)	196,043.07	28,221,442.05	28,233,022.20	11,580.15
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1062115	3/13/20	12/27/2021	3133ELFR0	AA+	Aaa	AAA	18,733,000.00	1.6250	0.6520	19,056,587.10	(310,523.02)	130,220.37	18,746,064.08	18,753,606.30	7,542.22
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1040769	10/28/19	12/28/2021	3133EK3V6	AA+	Aaa	AAA	20,000,000.00	1.6000	1.6220	19,990,800.00	8,881.54	136,000.00	19,999,681.54	20,023,000.00	23,318.46
<b>FANNIE MAE / CASTLE OAK SECURITIES</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
996192	1/16/19	01/11/2022	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	15,250.60	224,583.33	21,999,410.60	22,062,590.00	63,179.40
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
997717	1/25/19	01/18/2022	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	27,268.84	134,477.78	13,998,750.84	14,044,380.00	45,629.16
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
999152	2/5/19	01/18/2022	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(1,519.70)	101,818.89	10,600,070.30	10,633,602.00	33,531.70
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1062782	3/18/20	01/18/2022	3133ELTN4	AA+	Aaa	AAA	42,000,000.00	0.5300	0.6785	41,886,600.00	105,324.55	82,238.33	41,991,924.55	42,025,830.00	33,905.45
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1054711	1/27/20	01/21/2022	3133ELHR8	AA+	Aaa	AAA	50,000,000.00	1.6000	1.5419	50,056,500.00	(52,543.42)	288,888.89	50,003,956.58	50,091,250.00	87,293.42
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1054712	1/27/20	01/21/2022	3133ELHR8	AA+	Aaa	AAA	18,450,000.00	1.6000	1.5419	18,470,848.50	(19,388.52)	106,600.00	18,451,459.98	18,483,671.25	32,211.27
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
984598	10/31/18	01/24/2022	3133EJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(6,681.00)	105,833.33	10,000,319.00	10,041,550.00	41,231.00
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
984604	10/31/18	01/24/2022	3133EJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(33,404.99)	529,166.67	50,001,595.01	50,207,750.00	206,154.99
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
985277	11/5/18	01/24/2022	3133EJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	6,298.19	105,833.33	9,999,698.19	10,041,550.00	41,851.81
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1054908	1/28/20	01/28/2022	3133ELKN3	AA+	Aaa	AAA	30,000,000.00	1.5500	1.5578	29,995,384.50	4,250.11	158,875.00	29,999,634.61	30,069,600.00	69,965.39
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1055586	1/31/20	01/28/2022	3133ELKN3	AA+	Aaa	AAA	40,000,000.00	1.5500	1.4957	40,040,800.00	(37,556.49)	211,833.33	40,003,243.51	40,092,800.00	89,556.49
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1003100	3/1/19	03/01/2022	3133EKBV7	AA+	Aaa	AAA	15,000,000.00	2.5500	2.5764	14,988,649.50	10,404.63	95,625.00	14,999,054.13	15,090,375.00	91,320.87
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
999837	2/8/19	03/11/2022	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(73.49)	23,611.11	4,250,007.26	4,278,538.75	28,531.49
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1000283	2/11/19	03/11/2022	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	6,596.85	138,888.89	24,999,346.85	25,167,875.00	168,528.15
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1000489	2/13/19	03/11/2022	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.5081	9,997,500.00	2,274.37	55,555.56	9,999,774.37	10,067,150.00	67,375.63
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1007492	3/29/19	03/11/2022	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.2428	10,072,960.00	(66,089.94)	55,555.56	10,006,870.06	10,067,150.00	60,279.94
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1007768	4/1/19	03/11/2022	313378WG2	AA+	Aaa	NR	28,000,000.00	2.5000	2.3559	28,113,960.00	(103,209.06)	155,555.56	28,010,750.94	28,188,020.00	27 177,269.06

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1008112	4/3/19	03/11/2022	313378WG2	AA+	Aaa	NR	15,000,000.00	2.5000	2.3556	15,061,050.00	(55,279.68)	83,333.33	15,005,770.32	15,100,725.00	94,954.68
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1009259	4/10/19	03/11/2022	313378WG2	AA+	Aaa	NR	10,035,000.00	2.5000	2.3539	10,076,043.15	(37,138.00)	55,750.00	10,038,905.15	10,102,385.03	63,479.88
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1009950	4/15/19	03/11/2022	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.3561	25,100,202.25	(90,622.68)	138,888.89	25,009,579.57	25,167,875.00	158,295.43
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1063783	3/30/20	03/11/2022	313378CR0	AA+	Aaa	NR	20,000,000.00	2.2500	0.5305	20,665,296.40	(570,389.64)	100,000.00	20,094,906.76	20,117,500.00	22,593.24
<b>FED FARM CR BK / UBS FINANCIAL SERVICES</b>															
1062783	3/18/20	03/18/2022	3133ELT27	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6901	24,967,750.00	27,457.29	31,684.03	24,995,207.29	25,038,875.00	43,667.71
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1063508	3/25/20	03/25/2022	3133ELUQ5	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(69,109.25)	38,500.00	30,013,000.75	30,052,650.00	39,649.25
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1009770	4/12/19	04/12/2022	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	72,053.70	76,562.50	24,990,053.70	25,194,375.00	204,321.30
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1009774	4/12/19	04/12/2022	3135G0V59	AA+	Aaa	AAA	50,000,000.00	2.2500	2.3639	49,836,000.00	144,107.41	153,125.00	49,980,107.41	50,388,750.00	408,642.59
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1009775	4/12/19	04/12/2022	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	72,053.70	76,562.50	24,990,053.70	25,194,375.00	204,321.30
<b>FANNIE MAE / TD SECURITIES</b>															
1010168	4/16/19	04/12/2022	3135G0V59	AA+	Aaa	AAA	13,000,000.00	2.2500	2.4307	12,932,660.00	59,141.54	39,812.50	12,991,801.54	13,101,075.00	109,273.46
<b>FANNIE MAE / TD SECURITIES</b>															
1010410	4/17/19	04/12/2022	3135G0V59	AA+	Aaa	AAA	27,000,000.00	2.2500	2.4305	26,860,410.00	122,579.50	82,687.50	26,982,989.50	27,209,925.00	226,935.50
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1007494	3/29/19	04/25/2022	3133EJMB2	AA+	Aaa	AAA	4,422,000.00	2.7500	2.2326	4,489,523.94	(58,732.40)	12,160.50	4,430,791.54	4,467,679.26	36,887.72
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1070256	6/4/20	06/02/2022	3133ELE75	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2899	24,980,200.00	14,808.64	31,076.39	24,995,008.64	25,011,500.00	16,491.36
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1071329	6/12/20	06/03/2022	3130AJPU7	AA+	Aaa	NR	10,000,000.00	0.2500	0.2571	9,998,600.00	1,041.63	12,361.11	9,999,641.63	10,006,250.00	6,608.37
<b>FED HM LN BK BD / TD SECURITIES</b>															
1071330	6/12/20	06/03/2022	3130AJPU7	AA+	Aaa	NR	50,000,000.00	0.2500	0.2571	49,993,000.00	5,208.16	61,805.56	49,998,208.16	50,031,250.00	33,041.84
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
969137	7/26/18	06/10/2022	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	23,486.26	71,843.75	5,496,316.26	5,574,195.00	77,878.74
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
970717	8/3/18	06/10/2022	3133XKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(442,332.78)	148,378.13	6,019,783.72	6,108,597.25	88,813.53
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1009257	4/10/19	06/10/2022	3130A5P45	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(10,516.31)	206,108.44	18,272,089.99	18,482,206.05	210,116.06
<b>FED FARM CR BK / FTN FINANCIAL</b>															
968916	7/25/18	07/18/2022	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	30,399.80	128,271.11	12,394,277.98	12,599,330.00	205,052.02
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
968918	7/25/18	07/18/2022	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	17,683.51	79,910.83	7,721,671.51	7,849,179.38	127,507.87
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1076499	7/23/20	07/25/2022	3137EAET2	AA+	Aaa	AAA	10,000,000.00	0.1250	0.2380	9,977,400.00	15,275.35	4,375.00	9,992,675.35	10,000,000.00	7,324.65
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1076500	7/23/20	07/25/2022	3137EAET2	AA+	Aaa	AAA	7,500,000.00	0.1250	0.2380	7,483,050.00	11,456.51	3,281.25	7,494,506.51	7,500,000.00	5,493.49
<b>FED FARM CR BK / FTN FINANCIAL</b>															
986241	11/9/18	08/09/2022	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	9,811.88	94,888.89	9,997,791.88	10,195,950.00	198,158.12
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1079898	8/17/20	08/10/2022	3133EL3G7	AA+	Aaa	AAA	25,000,000.00	0.1300	0.1882	24,971,250.00	18,709.68	10,020.83	24,989,959.68	24,987,750.00	(2,209.68)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1079477	8/14/20	08/12/2022	3130AJY52	AA+	Aaa	NR	18,000,000.00	0.1250	0.2220	17,965,260.00	22,595.52	6,812.50	17,987,855.52	17,996,760.00	8,904.48
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1079478	8/14/20	08/12/2022	3130AJY52	AA+	Aaa	NR	25,000,000.00	0.1250	0.2220	24,951,750.00	31,382.66	9,461.81	24,983,132.66	24,995,500.00	12,367.34
<b>FANNIE MAE / TD SECURITIES</b>															
1032905	9/6/19	09/06/2022	3135G0W33	AA+	Aaa	AAA	25,000,000.00	1.3750	1.4941	24,913,000.00	64,847.22	81,163.19	24,977,847.22	25,218,000.00	240,152.78
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1032907	9/6/19	09/06/2022	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	38,908.33	48,697.92	14,986,708.33	15,130,800.00	144,091.67
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
979507	9/28/18	09/09/2022	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(119,667.32)	232,938.37	32,754,105.44	33,472,275.38	718,169.94
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
979508	9/28/18	09/09/2022	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(19,232.52)	37,405.38	5,259,677.73	5,374,997.93	115,320.20
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
984867	11/1/18	09/09/2022	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(31,816.13)	74,739.58	10,507,968.37	10,739,767.50	231,799.13
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1031342	8/28/19	09/09/2022	313380GJ0	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(271,248.40)	113,888.89	25,092,751.60	25,345,625.00	252,873.40
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1038660	10/15/19	09/09/2022	313380GJ0	AA+	Aaa	NR	29,670,000.00	2.0000	1.6354	29,975,007.60	(223,789.10)	135,163.33	29,751,218.50	30,080,187.75	29 328,969.25



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1038604	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	10,000,000.00	1.3750	1.4370	9,981,850.00	12,940.28	19,097.22	9,994,790.28	10,095,800.00	101,009.72
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1038605	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	17,824.07	95,486.11	49,992,824.07	50,479,000.00	486,175.93
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1010450	4/18/19	10/18/2022	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	14,818.57	62,618.75	22,495,018.57	22,908,600.00	413,581.43
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1088786	10/22/20	10/21/2022	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	19,045.45	3,611.11	25,984,725.45	25,976,210.00	(8,515.45)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1055581	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(153,014.80)	188,125.00	21,085,317.35	21,337,050.00	251,732.65
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1055582	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(85,422.23)	108,395.83	12,147,629.37	12,294,205.00	146,575.63
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1055585	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(34,296.37)	44,433.33	4,979,122.83	5,039,608.00	60,485.17
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
1149693	11/23/21	02/10/2023	3133ENDQ0	AA+	Aaa	AAA	50,000,000.00	0.1600	0.3782	49,868,000.00	2,416.48	1,777.78	49,870,416.48	49,923,500.00	53,083.52
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1058400	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	32,832.71	119,166.67	29,977,632.71	30,370,950.00	393,317.29
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1058401	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	21,888.48	79,444.44	19,985,088.48	20,247,300.00	262,211.52
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1058402	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	7,200.24	80,555.56	19,995,049.84	20,249,600.00	254,550.16
<b>FED FARM CR BK / RBC</b>															
1058403	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	9,986.54	157,083.33	38,993,134.25	39,486,720.00	493,585.75
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1063784	3/30/20	03/30/2023	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(51,390.23)	67,777.78	50,040,958.27	50,251,750.00	210,791.73
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
1109988	4/13/21	04/13/2023	3133EMVP4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1912	49,934,000.00	20,900.00	8,333.33	49,954,900.00	49,814,750.00	(140,150.00)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1067440	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	5,493.51	6,770.83	24,994,993.51	24,980,500.00	(14,493.51)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1067441	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	10,987.01	13,541.67	49,989,987.01	49,961,000.00	(28,987.01)
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1071150	6/11/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	4,506.45	462.50	7,395,485.04	7,380,205.00	(15,280.04)
<b>FANNIE MAE / JEFFERIES &amp; COMPANY</b>															
1071328	6/12/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	15,345.99	1,562.50	24,984,595.99	24,933,125.00	(51,470.99)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1149696	11/23/21	05/23/2023	3133ENEW6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.4085	49,975,000.00	370.37	4,166.67	49,975,370.37	49,977,000.00	1,629.63
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1117303	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	4,535.93	12,291.67	19,986,135.93	19,916,400.00	(69,735.93)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1117304	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	15,000,000.00	0.1250	0.1712	14,986,200.00	3,401.95	9,218.75	14,989,601.95	14,937,300.00	(52,301.95)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1075019	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	49,868.06	48,958.33	49,942,368.06	49,834,000.00	(108,368.06)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1075020	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	49,868.06	48,958.33	49,942,368.06	49,834,000.00	(108,368.06)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	7,071.07	75,971.18	16,888,417.71	17,145,214.95	256,797.24
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1056789	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	7,200.50	62,953.33	13,993,297.24	14,207,340.00	214,042.76
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1028939	8/14/19	08/14/2023	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	10,481.08	118,888.89	24,992,231.08	25,450,750.00	458,518.92
<b>FREDDIE MAC / TD SECURITIES</b>															
1080918	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	8,664.82	13,472.22	19,988,264.82	19,908,100.00	(80,164.82)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1080919	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	10,831.02	16,840.28	24,985,331.02	24,885,125.00	(100,206.02)
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	1,769.03	7,493.06	12,997,479.03	12,937,925.00	(59,554.03)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	3,401.98	14,409.72	24,995,151.98	24,880,625.00	(114,526.98)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	7,292.48	7,608.33	14,989,442.48	14,907,150.00	(82,292.48)
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1009949	4/15/19	09/12/2023	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(340,071.20)	157,725.69	25,230,428.80	26,039,250.00	808,821.20
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	9,942.71	12,122.92	28,724,005.21	28,583,250.00	31 (140,755.21)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	14,784.38	18,026.25	42,711,346.88	42,502,050.00	(209,296.88)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	17,245.10	10,415.14	31,747,794.73	31,560,995.38	(186,799.36)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	17,005.19	8,963.08	27,317,979.74	27,160,831.43	(157,148.32)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1087999	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	41,962.50	4,687.50	29,930,062.50	29,763,300.00	(166,762.50)
<b>FREDDIE MAC / TD SECURITIES</b>															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	23,778.75	2,656.25	16,960,368.75	16,865,870.00	(94,498.75)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	8,034.23	4,340.28	24,985,534.23	24,846,000.00	(139,534.23)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	4,820.54	2,604.17	14,991,320.54	14,907,600.00	(83,720.54)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	4,820.54	2,604.17	14,991,320.54	14,907,600.00	(83,720.54)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.5000	0.5232	34,983,900.00	426.64	9,236.11	34,984,326.64	34,934,900.00	(49,426.64)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.5000	0.5232	45,978,840.00	560.73	12,138.89	45,979,400.73	45,914,440.00	(64,960.73)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	19,280.96	1,388.89	49,962,280.96	49,686,500.00	(275,780.96)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	5,784.29	416.67	14,988,684.29	14,905,950.00	(82,734.29)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1094160	12/4/20	12/04/2023	3137EAF28	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	9,817.50	36,875.00	29,980,117.50	29,790,600.00	(189,517.50)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1094161	12/4/20	12/04/2023	3137EAF28	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	9,817.50	36,875.00	29,980,117.50	29,790,600.00	(189,517.50)
<b>FED FARM CR BK / DEUTSCHE</b>															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(15,608.62)	91,062.50	15,018,086.93	15,316,275.00	298,188.07
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	6,672.19	63,754.17	14,991,822.19	15,245,475.00	253,652.81
<b>FED FARM CR BK / FTN FINANCIAL</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	10,585.64	80,755.28	18,987,025.64	19,310,935.00	323,909.36
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(212,946.37)	93,931.14	22,374,579.63	22,461,666.50	87,086.87
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	733.33	5,277.78	7,997,853.33	7,931,120.00	(66,733.33)
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	1,833.33	13,194.44	19,994,633.33	19,827,800.00	(166,833.33)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(141,344.64)	59,450.00	20,189,001.96	20,261,500.00	72,498.04
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	2,374.76	54,756.94	9,997,974.76	10,382,350.00	384,375.24
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(114,834.55)	24,093.06	4,551,812.01	4,568,234.00	16,421.99
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	2,836.29	26,718.75	14,995,126.29	14,839,875.00	(155,251.29)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(12,299.74)	9,561.77	4,624,446.39	4,704,560.10	80,113.71
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(13,498.26)	10,381.94	5,021,341.29	5,108,100.00	86,758.71
<b>FANNIE MAE / TD SECURITIES</b>															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(71,978.28)	83,055.56	40,113,800.52	40,864,800.00	750,999.48
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	17,084.44	7,750,000.00	7,750,000.00	0.00
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	12,675.56	5,750,000.00	5,750,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	72,187.50	25,000,000.00	25,000,000.00	0.00
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	69,403.69	25,000.00	24,645,328.69	24,353,625.00	(291,703.69)
<b>FREDDIE MAC / TD SECURITIES</b>															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	24,790.54	7,083.33	9,876,317.74	9,728,200.00	(148,117.74)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	54,666.67	20,000,000.00	20,000,000.00	33 0.00

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	77,821.85	16,666.67	49,588,821.85	48,839,500.00	(749,321.85)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0900	24,960,963.44	379.52	10,208.33	24,961,342.96	24,978,125.00	16,782.04
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0902	24,960,750.00	381.60	10,208.33	24,961,131.60	24,978,125.00	16,993.40
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>3,032,667,000.00</b>	<b>1.2065</b>	<b>1.1652</b>	<b>3,035,792,581.38</b>	<b>(3,520,924.03)</b>	<b>10,529,112.93</b>	<b>3,032,271,657.35</b>	<b>3,040,983,777.44</b>	<b>8,712,120.08</b>
<b>GOV'T AGY - CALLABLE</b>															
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	3,750.56	25,333.33	19,999,750.56	19,953,800.00	(45,950.56)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	9,894.05	19,000.00	14,999,334.05	14,965,350.00	(33,984.05)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	16,187.50	15,000,000.00	15,000,000.00	0.00
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AAA	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	17,820.83	15,000,000.00	15,000,000.00	0.00
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	15,777.78	20,000,000.00	20,000,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	24,277.78	20,000,000.00	20,000,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	12,650.00	20,000,000.00	20,000,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	24,177.78	40,000,000.00	40,000,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	2,216.67	15,000,000.00	15,000,000.00	0.00
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	1,645.83	25,000,000.00	25,000,000.00	0.00
<b>Subtotal for GOV'T AGY - CALLABLE:</b>							<b>205,000,000.00</b>	<b>0.5474</b>	<b>0.5496</b>	<b>204,985,440.00</b>	<b>13,644.61</b>	<b>159,087.50</b>	<b>204,999,084.61</b>	<b>204,919,150.00</b>	<b>(79,934.61)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>3,988,667,000.00</b>	<b>0.9455</b>	<b>0.9238</b>	<b>3,991,545,100.99</b>	<b>(3,507,279.42)</b>	<b>10,803,472.69</b>	<b>3,988,153,093.83</b>	<b>3,996,780,759.02</b>	<b>8,627,665.18</b>
<b>MUNICIPAL DEBT</b>															
<b>ORANGE COUNTY POB 2021A</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>MUNICIPAL DEBT</b>															
<b>ORANGE COUNTY POB 2021A</b>															
<b>COUNTY OF ORANGE /</b>															
1098791	1/14/21	01/31/2022	68428LEL4	NR	NR	NR	121,200,000.00	0.4180	0.3520	121,200,000.00	0.00	45,032.53	121,200,000.00	121,200,000.00	0.00
<b>COUNTY OF ORANGE /</b>															
1098792	1/14/21	04/29/2022	68428LEM2	NR	NR	NR	121,200,000.00	0.3880	0.3035	121,200,000.00	0.00	41,800.53	121,200,000.00	121,200,000.00	0.00
<b>Subtotal for ORANGE COUNTY POB 2021A:</b>							<b>242,400,000.00</b>	<b>0.4030</b>	<b>0.3277</b>	<b>242,400,000.00</b>	<b>0.00</b>	<b>86,833.06</b>	<b>242,400,000.00</b>	<b>242,400,000.00</b>	<b>0.00</b>
<b>Subtotal for MUNICIPAL DEBT:</b>							<b>242,400,000.00</b>	<b>0.4030</b>	<b>0.3277</b>	<b>242,400,000.00</b>	<b>0.00</b>	<b>86,833.06</b>	<b>242,400,000.00</b>	<b>242,400,000.00</b>	<b>0.00</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BNP PARIBAS</b>															
1148169	11/10/21	12/07/2021	912796P52	AA+	Aaa	AAA	50,000,000.00		0.0470	49,998,237.50	0.00	1,370.83	49,998,237.50	49,999,915.00	1,677.50
<b>US TREASURY N/B / BNP PARIBAS</b>															
1148170	11/10/21	12/07/2021	912796P52	AA+	Aaa	AAA	50,000,000.00		0.0480	49,998,200.00	0.00	1,400.00	49,998,200.00	49,999,915.00	1,715.00
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1148548	11/15/21	12/23/2021	912796J75	AA+	Aaa	AAA	30,000,000.00		0.0570	29,998,195.00	0.00	760.00	29,998,195.00	29,997,699.90	(495.10)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1149301	11/19/21	12/23/2021	912796J75	AA+	Aaa	AAA	50,000,000.00		0.0910	49,995,702.78	0.00	1,516.67	49,995,702.78	49,996,166.50	463.72
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1149302	11/19/21	12/23/2021	912796J75	AA+	Aaa	AAA	50,000,000.00		0.0910	49,995,702.78	0.00	1,516.67	49,995,702.78	49,996,166.50	463.72
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1149303	11/19/21	12/23/2021	912796J75	AA+	Aaa	AAA	50,000,000.00		0.0910	49,995,702.78	0.00	1,516.67	49,995,702.78	49,996,166.50	463.72
<b>US TREASURY N/B / DEUTSCHE</b>															
1137203	8/18/21	01/06/2022	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0300	49,994,125.00	0.00	4,375.00	49,994,125.00	49,998,265.50	4,140.50
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1137592	8/20/21	01/06/2022	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0350	49,993,243.06	0.00	5,006.94	49,993,243.06	49,998,265.50	5,022.44
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1145782	10/22/21	01/13/2022	912796K73	AA+	Aaa	AAA	50,000,000.00		0.0500	49,994,236.11	0.00	2,777.78	49,994,236.11	49,998,166.50	3,930.39
<b>US TREASURY N/B / BNP PARIBAS</b>															
1145783	10/22/21	01/13/2022	912796K73	AA+	Aaa	AAA	50,000,000.00		0.0510	49,994,120.83	0.00	2,833.33	49,994,120.83	49,998,166.50	4,045.67
<b>US TREASURY N/B / BNP PARIBAS</b>															
1145784	10/22/21	01/13/2022	912796K73	AA+	Aaa	AAA	25,000,000.00		0.0470	24,997,290.97	0.00	1,305.56	24,997,290.97	24,999,083.25	1,792.28
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1102162	2/10/21	01/27/2022	912796C31	AA+	Aaa	AAA	50,000,000.00		0.0655	49,968,068.75	0.00	26,745.83	49,968,068.75	49,996,576.50	28,507.75
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
1144181	10/12/21	02/10/2022	912796L72	AA+	Aaa	AAA	30,000,000.00		0.0475	29,995,210.42	0.00	1,979.17	29,995,210.42	29,997,150.00	1,939.58
<b>US TREASURY N/B / BNP PARIBAS</b>															
1144182	10/12/21	02/10/2022	912796L72	AA+	Aaa	AAA	50,000,000.00		0.0480	49,991,933.33	0.00	3,333.33	49,991,933.33	49,995,250.00	3,316.67
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1148547	11/15/21	02/10/2022	912796L72	AA+	Aaa	AAA	50,000,000.00		0.0460	49,994,441.67	0.00	1,022.22	49,994,441.67	49,995,250.00	808.33
<b>US TREASURY N/B / BARCLAY CAPITAL</b>															
1144818	10/15/21	03/10/2022	912796M97	AA+	Aaa	AAA	50,000,000.00		0.0490	49,990,063.89	0.00	3,198.61	49,990,063.89	49,992,882.00	2,818.11
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1145195	10/19/21	03/10/2022	912796M97	AA+	Aaa	AAA	30,000,000.00		0.0486	29,994,249.00	0.00	1,741.50	29,994,249.00	29,995,729.20	1,480.20
<b>US TREASURY N/B / BNP PARIBAS</b>															
1145197	10/19/21	03/31/2022	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0490	49,988,906.94	0.00	2,926.39	49,988,906.94	49,988,866.50	(40.44)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1146092	10/26/21	03/31/2022	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0500	49,989,166.67	0.00	2,500.00	49,989,166.67	49,988,866.50	(300.17)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1146093	10/26/21	03/31/2022	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0510	49,988,950.00	0.00	2,550.00	49,988,950.00	49,988,866.50	(83.50)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1146242	10/27/21	03/31/2022	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0465	49,989,989.58	0.00	2,260.42	49,989,989.58	49,988,866.50	(1,123.08)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1146243	10/27/21	03/31/2022	912796N39	AA+	Aaa	AAA	30,000,000.00		0.0465	29,993,993.75	0.00	1,356.25	29,993,993.75	29,993,319.90	(673.85)
<b>US TREASURY N/B / DEUTSCHE</b>															
1145030	10/18/21	04/07/2022	912796N47	AA+	Aaa	AAA	50,000,000.00		0.0510	49,987,887.50	0.00	3,116.67	49,987,887.50	49,989,333.50	1,446.00
<b>US TREASURY N/B / DEUTSCHE</b>															
1145196	10/19/21	04/07/2022	912796N47	AA+	Aaa	AAA	30,000,000.00		0.0500	29,992,916.67	0.00	1,791.67	29,992,916.67	29,993,600.10	683.43
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1138752	8/31/21	06/16/2022	912796J42	AA+	Aaa	AAA	50,000,000.00		0.0585	49,976,518.75	0.00	7,475.00	49,976,518.75	49,969,750.00	(6,768.75)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1138754	8/31/21	07/14/2022	912796K57	AA+	Aaa	AAA	50,000,000.00		0.0570	49,974,904.17	0.00	7,283.33	49,974,904.17	49,963,118.00	(11,786.17)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1138753	8/31/21	08/11/2022	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0610	49,970,770.83	0.00	7,794.45	49,970,770.83	49,951,052.00	(19,718.83)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1138760	8/31/21	08/11/2022	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0630	49,969,812.50	0.00	8,050.00	49,969,812.50	49,951,052.00	(18,760.50)
<b>Subtotal for TREASURY BILL:</b>							<b>1,275,000,000.00</b>	<b>0.0000</b>	<b>0.0550</b>	<b>1,274,712,541.23</b>	<b>0.00</b>	<b>109,504.29</b>	<b>1,274,712,541.23</b>	<b>1,274,717,505.85</b>	<b>4,964.62</b>
<b>TREASURY BOND</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1110179	4/14/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	18,378.88	2,762.43	49,957,832.01	49,790,039.00	(167,793.01)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1112320	4/29/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	14,703.42	2,762.43	49,963,922.17	49,790,039.00	(173,883.17)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1116284	5/27/21	08/15/2023	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	11,786.27	18,342.39	49,961,005.02	49,684,570.50	(276,434.52)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1108212	3/30/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	35,273.57	13,294.20	49,906,367.32	49,646,484.50	(259,882.82)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,046.88	11,452.41	5,524.86	49,759,499.29	49,683,594.00	(75,905.29)
<b>US TREASURY N/B / RBC</b>															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	11,452.41	5,524.86	49,759,499.41	49,683,594.00	(75,905.41)
<b>US TREASURY N/B / DEUTSCHE</b>															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	34,577.28	26,588.40	49,888,092.91	49,507,812.50	(380,280.41)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	28,445.88	26,588.40	49,903,445.88	49,507,812.50	(395,633.38)
<b>US TREASURY N/B / DEUTSCHE</b>															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	28,445.88	26,588.40	49,903,445.88	49,507,812.50	(395,633.38)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	8,504.63	26,588.40	49,963,582.76	49,507,812.50	(455,770.26)
<b>US TREASURY N/B / DEUTSCHE</b>															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	20,945.52	5,524.86	49,903,758.02	49,404,297.00	(499,461.02)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	15,581.76	5,524.86	49,925,738.01	49,404,297.00	(521,441.01)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	15,835.31	5,524.86	49,867,397.81	49,404,297.00	(463,100.81)
<b>Subtotal for TREASURY BOND:</b>							<b>650,000,000.00</b>	<b>0.2115</b>	<b>0.3118</b>	<b>648,408,203.27</b>	<b>255,383.22</b>	<b>171,139.35</b>	<b>648,663,586.49</b>	<b>644,522,462.00</b>	<b>(4,141,124.49)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
939578	1/24/18	12/31/2021	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	367,171.19	444,633.15	49,992,171.19	50,079,101.50	86,930.31
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1111298	4/22/21	02/28/2022	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(326,660.16)	142,955.80	50,130,371.09	50,130,859.50	488.41
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
1111299	4/22/21	02/28/2022	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(326,660.16)	142,955.80	50,130,371.09	50,130,859.50	488.41
<b>US TREASURY N/B / DEUTSCHE</b>															
1111302	4/22/21	02/28/2022	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(326,660.16)	142,955.80	50,130,371.09	50,130,859.50	488.41
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1146090	10/26/21	02/28/2022	912828W55	AA+	Aaa	AAA	50,000,000.00	1.8750	0.0532	50,314,453.13	(90,562.50)	93,232.05	50,223,890.63	50,218,750.00	(5,140.63)
<b>US TREASURY N/B / RBC</b>															
1107666	3/25/21	03/31/2022	912828ZG8	AA+	Aaa	AAA	50,000,000.00	0.3750	0.0674	50,156,250.00	(105,710.92)	31,936.81	50,050,539.08	50,048,828.00	(1,711.08)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
939579	1/24/18	04/30/2022	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	923,075.47	80,283.15	49,901,591.10	50,368,164.00	466,572.90
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
940195	1/29/18	05/31/2022	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	328,247.79	824.18	15,957,622.79	16,140,624.96	183,002.17
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1145199	10/19/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0678	50,017,578.13	(3,374.37)	171.70	50,014,203.76	50,004,883.00	(9,320.76)
<b>US TREASURY N/B / CITI GLOBAL MARKETS</b>															
1146244	10/27/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0723	50,015,625.00	(2,531.83)	171.70	50,013,093.17	50,004,883.00	(8,210.17)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1146452	10/28/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0720	50,015,625.00	(2,470.93)	171.70	50,013,154.07	50,004,883.00	(8,271.07)
<b>US TREASURY N/B / DEUTSCHE</b>															
1107668	3/25/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0880	50,023,437.50	(12,733.36)	26,154.89	50,010,704.14	50,005,859.50	(4,844.64)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1107669	3/25/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	7,000,000.00	0.1250	0.0911	7,003,007.81	(1,634.11)	3,661.68	7,001,373.70	7,000,820.33	(553.37)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1148544	11/15/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0812	50,013,671.88	(963.66)	2,717.39	50,012,708.22	50,005,859.50	(6,848.72)
<b>US TREASURY N/B / FTN FINANCIAL</b>															
1148546	11/15/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0750	50,015,625.00	(1,101.32)	2,717.39	50,014,523.68	50,005,859.50	(8,664.18)
<b>US TREASURY N/B / DEUTSCHE</b>															
1149694	11/23/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1352	49,996,093.75	111.21	1,381.22	49,996,204.96	49,980,469.00	(15,735.96)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1149695	11/23/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1352	49,996,093.75	111.21	1,381.22	49,996,204.96	49,980,469.00	(15,735.96)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1150327	11/30/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1511	49,990,234.38	35.64	172.65	49,990,270.02	49,980,469.00	(9,801.02)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1150328	11/30/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1511	49,990,234.38	35.64	172.65	49,990,270.02	49,980,469.00	<b>38</b> (9,801.02)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1150329	11/30/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1767	49,978,515.63	70.67	171.70	49,978,586.30	49,965,820.50	(12,765.80)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1150330	11/30/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1767	49,978,515.63	70.67	171.70	49,978,586.30	49,965,820.50	(12,765.80)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1119501	6/22/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1394	49,990,234.38	3,189.58	5,352.21	49,993,423.96	49,949,219.00	(44,204.96)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1146665	10/29/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1367	49,994,140.63	526.86	5,352.21	49,994,667.49	49,949,219.00	(45,448.49)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1112317	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	6,571.26	20,889.95	49,987,040.01	49,872,070.50	(114,969.51)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1112319	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	6,571.26	20,889.95	49,987,040.01	49,872,070.50	(114,969.51)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1146666	10/29/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2773	49,898,437.50	6,882.06	5,697.51	49,905,319.56	49,855,469.00	(49,850.56)
<b>US TREASURY N/B / RBC</b>															
1107667	3/25/21	03/31/2023	91282Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(464,923.36)	127,747.25	50,898,357.89	50,742,187.50	(156,170.39)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1146667	10/29/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	25,000,000.00	0.1250	0.3879	24,890,625.00	5,926.72	2,802.31	24,896,551.72	24,874,023.50	(22,528.22)
<b>US TREASURY N/B / CITI GLOBAL MARKETS</b>															
1147247	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	9,778.56	4,755.43	49,798,841.06	49,748,047.00	(50,794.06)
<b>US TREASURY N/B / CITI GLOBAL MARKETS</b>															
1147248	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	9,778.56	4,755.43	49,798,841.06	49,748,047.00	(50,794.06)
<b>US TREASURY N/B / BARCLAY CAPITAL</b>															
1146854	11/1/21	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4440	49,722,656.25	13,061.72	5,095.11	49,735,717.97	49,702,148.50	(33,569.47)
<b>US TREASURY N/B / FTN FINANCIAL</b>															
1142903	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	11,590.40	10,704.42	49,880,731.03	49,666,015.50	(214,715.53)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1142904	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	11,417.41	10,704.42	49,882,511.16	49,666,015.50	(216,495.66)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(180,575.91)	210,597.82	52,303,799.09	51,988,281.50	(315,517.59)
<b>US TREASURY N/B / TD SECURITIES</b>															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(180,859.83)	210,597.82	52,307,421.42	51,988,281.50	(319,139.92)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(107,170.89)	147,418.48	51,681,891.61	51,289,062.50	(392,829.11)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(79,833.77)	64,226.52	51,371,338.11	50,925,781.50	(445,556.61)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	53,672.51	42,582.42	49,747,031.89	49,253,906.50	(493,125.39)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	49,952.98	42,582.42	49,753,077.98	49,253,906.50	(499,171.48)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	41,115.23	16,056.63	49,750,099.61	48,980,469.00	(769,630.61)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	43,673.29	16,056.63	49,713,595.17	48,980,469.00	(733,126.17)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	88,446.08	52,309.78	49,436,102.33	48,660,156.50	(775,945.83)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	94,158.58	52,309.78	49,365,642.96	48,660,156.50	(705,486.46)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	93,934.81	41,779.89	49,386,903.56	48,591,797.00	(795,106.56)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	87,027.26	41,779.89	49,383,902.26	48,591,797.00	(792,105.26)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	100,733.60	31,767.96	49,327,296.10	48,525,390.50	(801,905.60)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	100,733.60	31,767.96	49,327,296.10	48,525,390.50	(801,905.60)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	97,399.19	21,291.21	49,279,039.82	48,494,140.50	(784,899.32)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	97,399.19	21,291.21	49,279,039.82	48,494,140.50	(784,899.32)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	97,631.65	21,291.21	49,277,319.15	48,494,140.50	(783,178.65)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	62,208.95	21,291.21	49,335,646.45	48,494,140.50	(841,505.95)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	104,426.44	10,704.42	49,209,895.19	48,412,109.50	40 (797,785.69)

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / DEUTSCHE</b>															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	104,426.44	10,704.42	49,209,895.19	48,412,109.50	(797,785.69)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	88,789.83	78,464.67	49,295,821.08	48,539,062.50	(756,758.58)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	71,936.26	62,669.84	49,370,764.39	48,480,469.00	(890,295.39)
<b>US TREASURY N/B / DEUTSCHE</b>															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	89,372.95	62,669.84	49,116,716.70	48,480,469.00	(636,247.70)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,698,000,000.00</b>	<b>0.5315</b>	<b>0.4416</b>	<b>2,693,458,554.78</b>	<b>1,056,835.48</b>	<b>2,655,952.56</b>	<b>2,694,515,390.26</b>	<b>2,678,294,771.79</b>	<b>(16,220,618.47)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>4,623,000,000.00</b>	<b>0.3399</b>	<b>0.3167</b>	<b>4,616,579,299.28</b>	<b>1,312,218.70</b>	<b>2,936,596.20</b>	<b>4,617,891,517.98</b>	<b>4,597,534,739.64</b>	<b>(20,356,778.34)</b>
<b>Total Extended Fund :</b>							<b>10,193,494,749.07</b>	<b>0.6144</b>	<b>0.5176</b>	<b>10,189,952,149.34</b>	<b>(2,195,060.72)</b>	<b>13,826,901.95</b>	<b>10,187,872,360.88</b>	<b>10,176,143,247.73</b>	<b>(11,729,113.16)</b>
<b>Net Asset Value (NAV):</b>														<b>0.998849</b>	
<b>Total Investments:</b>							<b>10,728,330,964.36</b>	<b>0.5847</b>	<b>0.4944</b>	<b>10,724,753,874.35</b>	<b>(2,195,060.72)</b>	<b>13,850,458.18</b>	<b>10,722,674,085.89</b>	<b>10,710,965,557.02</b>	<b>(11,708,528.88)</b>

**Report Parameters**

Query: Month End -Pools  
 Settlement Date: not greater than 30 Nov 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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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>283-John Wayne Airport</u></b>															
<b>FUNDS</b>															
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
		12/01/2021		AAAm	Aaa-mf	AAAmf	6,090.68		0.0259	6,090.68			6,090.68	6,090.68	0.00
<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>															
		12/01/2021		AAAm	Aaa-mf	NR	49,468.34		0.0260	49,468.34			49,468.34	49,468.34	0.00
<b>GOLDMAN SACHS - JWA MMF</b>															
		12/01/2021		AAAm	Aaa-mf	NR	811,743.25		0.0261	811,743.25			811,743.25	811,743.25	0.00
<b>Subtotal for FUNDS:</b>							<b>867,302.27</b>		<b>0.0261</b>	<b>867,302.27</b>			<b>867,302.27</b>	<b>867,302.27</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1120147	6/25/21	12/23/21	3130AMZT2	AA+	Aaa	NR	5,000,000.00	0.0500	0.0525	4,999,916.35	73.31	1,083.34	4,999,989.66	5,000,076.30	86.64
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>5,000,000.00</b>	<b>0.0500</b>	<b>0.0525</b>	<b>4,999,916.35</b>	<b>73.31</b>	<b>1,083.34</b>	<b>4,999,989.66</b>	<b>5,000,076.30</b>	<b>86.64</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>5,000,000.00</b>	<b>0.0500</b>	<b>0.0525</b>	<b>4,999,916.35</b>	<b>73.31</b>	<b>1,083.34</b>	<b>4,999,989.66</b>	<b>5,000,076.30</b>	<b>86.64</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1147471	11/4/21	3/1/22	912796S26	AA+	Aaa	AAA	4,000,000.00		0.0455	3,999,408.50	0.00	136.50	3,999,408.50	3,999,595.56	187.06
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>4,000,000.00</b>	<b>0.0000</b>	<b>0.0455</b>	<b>3,999,408.50</b>	<b>0.00</b>	<b>136.50</b>	<b>3,999,408.50</b>	<b>3,999,595.56</b>	<b>187.06</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1117654	6/8/21	12/2/21	912796S00	AA+	Aaa	AAA	5,000,000.00		0.0305	4,999,250.21	0.00	745.55	4,999,250.21	4,999,994.45	744.24
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1145194	10/19/21	12/9/21	912796J59	AA+	Aaa	AAA	5,000,000.00		0.0630	4,999,553.75	0.00	376.25	4,999,553.75	4,999,981.25	427.50
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1144817	10/15/21	12/14/21	912796P60	AA+	Aaa	AAA	10,000,000.00		0.0522	9,999,130.00	0.00	681.50	9,999,130.00	9,999,800.70	670.70
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1148383	11/12/21	12/30/21	912796A90	AA+	Aaa	AAA	5,000,000.00		0.0550	4,999,633.33	0.00	145.14	4,999,633.33	4,999,692.70	59.37
<b>US TREASURY N/B / DEUTSCHE</b>															
1147974	11/9/21	1/4/22	912796Q51	AA+	Aaa	AAA	5,000,000.00		0.0500	4,999,611.11	0.00	152.78	4,999,611.11	4,999,799.50	188.39
<b>US TREASURY N/B / DEUTSCHE</b>															
1146853	11/1/21	4/28/22	912796P37	AA+	Aaa	AAA	5,000,000.00		0.0575	4,998,578.47	0.00	239.58	4,998,578.47	4,998,499.65	(78.82)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1141779	9/22/21	6/16/22	912796J42	AA+	Aaa	AAA	4,500,000.00		0.0520	4,498,264.50	0.00	455.00	4,498,264.50	4,497,277.50	(987.00)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>283-John Wayne Airport</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1142437	9/28/21	8/11/22	912796L64	AA+	Aaa	AAA	4,000,000.00		0.0725	3,997,446.39	0.00	515.56	3,997,446.39	3,996,084.16	(1,362.23)
<b>Subtotal for TREASURY BILL:</b>							<b>43,500,000.00</b>	<b>0.0000</b>	<b>0.0535</b>	<b>43,491,467.76</b>	<b>0.00</b>	<b>3,311.36</b>	<b>43,491,467.76</b>	<b>43,491,129.91</b>	<b>(337.85)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>47,500,000.00</b>		<b>0.0528</b>	<b>47,490,876.26</b>	<b>0.00</b>	<b>3,447.86</b>	<b>47,490,876.26</b>	<b>47,490,725.47</b>	<b>(150.79)</b>
<b>Total 283-John Wayne Airport :</b>							<b>53,367,302.27</b>	<b>0.0048</b>	<b>0.0523</b>	<b>53,358,094.88</b>	<b>73.31</b>	<b>4,531.20</b>	<b>53,358,168.19</b>	<b>53,358,104.04</b>	<b>(64.15)</b>
<b>Net Asset Value (NAV):</b>														<b>0.999999</b>	
<b><u>650-CCCD SERIES 2017E</u></b>															
<b>FUNDS</b>															
<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>															
	12/01/2021			AAAm	NR	NR	1,756,068.21		0.0100	1,756,068.21			1,756,068.21	1,756,068.21	0.00
<b>Subtotal for FUNDS:</b>							<b>1,756,068.21</b>		<b>0.0100</b>	<b>1,756,068.21</b>			<b>1,756,068.21</b>	<b>1,756,068.21</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	672.15	5,681.43	383,897.30	422,318.05	38,420.75
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(928.80)	3,242.19	226,850.18	246,983.63	20,133.45
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(311.84)	138.91	94,729.68	101,408.14	6,678.46
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	3,443.37	2,351.25	173,384.71	193,914.90	20,530.19
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(1,347.89)	1,672.66	140,492.32	147,492.83	7,000.51
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(2,516.12)	1,004.06	50,661.28	54,977.18	4,315.90
<b>FED FARM CR BK / DEUTSCHE</b>															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	936.41	21,243.06	1,998,516.41	2,161,450.00	162,933.59
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	257.25	115.10	84,411.50	95,074.20	10,662.70
<b>FANNIE MAE / TD SECURITIES</b>															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(173,286.63)	4,166.67	1,829,391.87	2,002,522.50	173,130.63

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>650-CCCD SERIES 2017E</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / BANK OF AMERICA</b>															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,114.67	24,502.22	1,997,694.67	2,217,400.00	219,705.33
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(171,728.86)	21,375.00	1,916,433.14	2,168,730.00	252,296.86
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(181,892.54)	47,222.22	2,515,227.46	2,898,970.00	383,742.54
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	2,221.84	2,851.75	248,600.29	289,064.18	40,463.89
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	927.84	293.02	144,251.37	166,807.52	22,556.15
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(5.84)	3,163.89	500,017.90	566,022.50	66,004.60
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(8,089.32)	4,995.25	289,453.10	337,073.95	47,620.85
<b>FED FARM CR BK / FTN FINANCIAL</b>															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	8,586.04	19,980.00	1,972,046.04	2,000,000.00	27,953.96
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(31,073.00)	6,299.44	2,116,547.00	2,464,810.00	348,263.00
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(553,021.27)</b>	<b>170,298.12</b>	<b>16,682,606.22</b>	<b>18,535,019.56</b>	<b>1,852,413.34</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(553,021.27)</b>	<b>170,298.12</b>	<b>16,682,606.22</b>	<b>18,535,019.56</b>	<b>1,852,413.34</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(68,802.13)	19,809.78	1,762,897.09	2,086,875.00	323,977.91
<b>Subtotal for TREASURY BOND:</b>							<b>1,500,000.00</b>	<b>4.5000</b>	<b>2.9081</b>	<b>1,831,699.22</b>	<b>(68,802.13)</b>	<b>19,809.78</b>	<b>1,762,897.09</b>	<b>2,086,875.00</b>	<b>323,977.91</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	38,825.14	13,206.52	1,946,950.14	2,104,218.76	157,268.62
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,000,000.00</b>	<b>2.2500</b>	<b>2.8307</b>	<b>1,908,125.00</b>	<b>38,825.14</b>	<b>13,206.52</b>	<b>1,946,950.14</b>	<b>2,104,218.76</b>	<b>157,268.62</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,500,000.00</b>	<b>3.2143</b>	<b>2.8639</b>	<b>3,739,824.22</b>	<b>(29,976.99)</b>	<b>33,016.30</b>	<b>3,709,847.23</b>	<b>4,191,093.76</b>	<b>481,246.53</b>
<b>Total 650-CCCD SERIES 2017E :</b>							<b>20,572,068.21</b>	<b>4.0960</b>	<b>2.8244</b>	<b>22,731,519.92</b>	<b>(582,998.26)</b>	<b>203,314.42</b>	<b>22,148,521.66</b>	<b>24,482,181.53</b>	<b>2,333,659.87</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>Net Asset Value (NAV):</b>															
														<b>1.105364</b>	
<b>650-Fountain Valley SD40</b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FANNIE MAE / TD SECURITIES</b>															
882763	1/30/17	1/5/22	3135G0538	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	9,498.99	28,388.89	3,499,814.49	3,506,335.00	6,520.51
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
963950	6/25/18	6/9/23	313383QRS	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(44,390.97)	53,260.28	3,449,681.43	3,574,763.15	125,081.72
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	6,416.83	28,275.00	3,504,974.23	3,651,172.20	146,197.97
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(16,183.31)	37,006.20	3,481,456.99	3,581,389.35	99,932.36
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	594.22	21,450.00	3,299,010.22	3,370,306.50	71,296.28
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(2,950.15)	7,972.22	3,507,809.94	3,436,475.00	(71,334.94)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>20,705,000.00</b>	<b>2.0053</b>	<b>1.9172</b>	<b>20,789,761.69</b>	<b>(47,014.39)</b>	<b>176,352.59</b>	<b>20,742,747.30</b>	<b>21,120,441.20</b>	<b>377,693.90</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>20,705,000.00</b>	<b>2.0053</b>	<b>1.9172</b>	<b>20,789,761.69</b>	<b>(47,014.39)</b>	<b>176,352.59</b>	<b>20,742,747.30</b>	<b>21,120,441.20</b>	<b>377,693.90</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / DEUTSCHE</b>															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	13,757.91	25,631.79	3,498,171.97	3,533,222.67	35,050.70
<b>US TREASURY N/B / BANK OF AMERICA</b>															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	43,493.18	5,994.48	3,489,762.71	3,555,781.25	66,018.54
<b>US TREASURY N/B / DEUTSCHE</b>															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	1,271.15	4,386.89	3,493,614.90	3,393,632.83	(99,982.07)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	910.61	2,247.93	3,492,980.92	3,439,980.46	(53,000.46)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>14,000,000.00</b>	<b>1.2188</b>	<b>1.3501</b>	<b>13,915,097.65</b>	<b>59,432.85</b>	<b>38,261.09</b>	<b>13,974,530.50</b>	<b>13,922,617.21</b>	<b>(51,913.30)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>14,000,000.00</b>	<b>1.2188</b>	<b>1.3501</b>	<b>13,915,097.65</b>	<b>59,432.85</b>	<b>38,261.09</b>	<b>13,974,530.50</b>	<b>13,922,617.21</b>	<b>(51,913.30)</b>
<b>Total 650-Fountain Valley SD40 :</b>							<b>34,705,000.00</b>	<b>1.6880</b>	<b>1.6884</b>	<b>34,704,859.34</b>	<b>12,418.46</b>	<b>214,613.68</b>	<b>34,717,277.80</b>	<b>35,043,058.41</b>	<b>325,780.60</b>
<b>Net Asset Value (NAV):</b>														<b>1.009384</b>	
<b>Total Investments:</b>							<b>108,644,370.48</b>	<b>1.2818</b>	<b>1.0999</b>	<b>110,794,474.14</b>	<b>(570,506.49)</b>	<b>422,459.30</b>	<b>110,223,967.65</b>	<b>112,883,343.98</b>	<b>2,659,376.32</b>



# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 30-Nov-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)
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Issuer / Broker

**Report Parameters**

Query: Month End Specific  
 Settlement Date: not greater than 30 Nov 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**  
**November 30, 2021**

	TRUSTEE	CUSIP #	MOODY's	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)</b>									
			Aaa-mf	AAAm	AAAmf	0.02%			
2014 NDAPP	U.S. BANK	31846V567					\$ 184.28	\$ 184.28	\$ -
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					2,277,723.64	2,277,723.64	37.44
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,663,506.64	6,663,506.64	109.55
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					9,366,367.38	9,366,367.38	149.83
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,239.01	932,239.01	15.33
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					1,848,506.57	1,848,506.57	30.46
2017-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					15,404,052.93	15,404,052.93	252.75
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,611.38	20,611.38	0.33
2021A PREPAID POBs	U.S. BANK	31846V567					7,719.86	7,719.86	0.13
NEWPORT COAST - Group 4	U.S. BANK	31846V567					445,698.12	445,698.12	7.32
OBLIGATION NOTES	U.S. BANK	31846V567					28,658.78	28,658.78	0.11
<b>FED GOVT OBLI FD-IS (MONEY MARKET)</b>									
			Aaa-mf	AAAm	AAAmf	0.03%			
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104					7.18	7.18	-
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>							<b>\$ 36,995,275.77</b>	<b>\$ 36,995,275.77</b>	<b>\$ 603.25</b>

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

Prepared by: JWA Accounting  
Date: 12/7/2021

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<b><u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		\$ 9,721,411.14	\$ 9,721,411.14				
		\$ 9,721,411.14	\$ 9,721,411.14				
<b><u>2019A AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,370,849.57	\$ 1,370,849.57	\$ 580,840.94	\$ 580,840.94
				\$ 1,370,849.57	\$ 1,370,849.57	\$ 580,840.94	\$ 580,840.94
<b><u>2019B AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,441,683.73	\$ 1,441,683.73	\$ 669,383.76	\$ 669,383.76
				\$ 1,441,683.73	\$ 1,441,683.73	\$ 669,383.76	\$ 669,383.76

**WELLS FARGO BANK**

Cash - Checking Accounts N/A \$ 13,755,355.51 \$ 13,755,355.51  
(Interest rate is variable)

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 November 30, 2021**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&amp;P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
<b>COUNTY OF ORANGE</b>								
Taxable Pension Obligation Bonds, 2021 Series A	1/14/2021	1/31/2022	0.35%	NR	121,200,000	Extended Fund*	121,200,000	121,200,000
Taxable Pension Obligation Bonds, 2021 Series A	1/14/2021	4/29/2022	0.30%	NR	121,200,000	Extended Fund*	121,200,000	121,200,000
					<b>\$ 242,400,000</b>		<b>\$ 242,400,000</b>	<b>\$ 242,400,000</b>

\* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 53.19%  
Orange County Educational Investment Pool - 46.81%

\*\*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	0.626%	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	-
<b>Total Temporary Transfers</b>				<b>\$ 902,700,000</b>		<b>\$ 877,700,000</b>	<b>25,000,000</b>

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

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

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: County Money Mkt Fnd</b>												
1138348	US TREASURY N/B	/DEUTSCHE	CMB				0.0575 / 0.0575					
				11/1/2021	11/1/2021	MAT		(50,000,000.00)	(49,994,649.31)	0.00	(5,350.69)	50,000,000.00
1146855	US TREASURY N/B	/DEUTSCHE	TBILL				0.0510 / 0.0510					
				12/9/2021	11/1/2021	PURC		50,000,000.00	49,997,308.35	0.00	0.00	(49,997,308.33)
1139458	US TREASURY N/B	/BARCLAY CAPITAL	CMB				0.0500 / 0.0500					
				11/9/2021	11/9/2021	MAT		(30,000,000.00)	(29,997,208.33)	0.00	(2,791.67)	30,000,000.00
1145031	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0150 / 0.0150					
				11/10/2021	11/10/2021	MAT		(50,000,000.00)	(49,999,520.83)	0.00	(479.17)	50,000,000.00
1140602	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0575 / 0.0575					
				11/12/2021	11/12/2021	MAT		(50,000,000.00)	(49,995,288.19)	0.00	(4,711.81)	50,000,000.00
1142895	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0420 / 0.0420					
				11/12/2021	11/12/2021	MAT		(50,000,000.00)	(49,997,491.67)	0.00	(2,508.33)	50,000,000.00
1146094	US TREASURY N/B	/DEUTSCHE	TBILL				0.0520 / 0.0520					
				11/23/2021	11/23/2021	MAT		(50,000,000.00)	(49,997,977.78)	0.00	(2,022.22)	50,000,000.00
<b>Sub Total:</b>								<b>(230,000,000.00)</b>	<b>(229,984,827.76)</b>	<b>0.00</b>	<b>(17,863.89)</b>	<b>230,002,691.67</b>
<b>Fund: Extended Fund</b>												
1138349	US TREASURY N/B	/DEUTSCHE	CMB				0.0575 / 0.0575					
				11/1/2021	11/1/2021	MAT		(50,000,000.00)	(49,994,649.31)	0.00	(5,350.69)	50,000,000.00
1146854	US TREASURY N/B	/BARCLAY CAPITAL	TRBDME				0.1250 / 0.4440					
				7/31/2023	11/1/2021	PURC		50,000,000.00	49,722,656.25	15,794.84	0.00	(49,738,451.09)
1147247	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDME				0.1250 / 0.3805					
				6/30/2023	11/3/2021	PURC		50,000,000.00	49,789,062.50	21,399.46	0.00	(49,810,461.96)
1147248	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDME				0.1250 / 0.3805					
				6/30/2023	11/3/2021	PURC		50,000,000.00	49,789,062.50	21,399.46	0.00	(49,810,461.96)
1147472	FED FARM CR BK	/FTN FINANCIAL	AGDN				0.1000 / 0.1001					
				8/10/2022	11/4/2021	PURC		50,000,000.00	49,961,250.00	0.00	0.00	(49,961,250.00)
1067440	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.3750 / 0.3891					
				5/5/2023	11/5/2021	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
1067441	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.3750 / 0.3891					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>			<b>Extended Fund</b>									
				5/5/2023	11/5/2021	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1090664	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/6/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1090665	FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/6/2021	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1090666	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/6/2021	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1104586	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				0.5000 / 0.7129					
				11/7/2025	11/7/2021	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1148169	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0470 / 0.0470					
				12/7/2021	11/10/2021	PURC		50,000,000.00	49,998,237.50	0.00	0.00	(49,998,237.50)
1148170	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0480 / 0.0480					
				12/7/2021	11/10/2021	PURC		50,000,000.00	49,998,200.00	0.00	0.00	(49,998,200.00)
1115881	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0200 / 0.0200					
				11/12/2021	11/12/2021	MAT		(19,293,000.00)	(19,291,167.17)	0.00	(1,832.83)	19,293,000.00
1148381	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				0.5000 / 0.5232					
				11/9/2023	11/12/2021	PURC		35,000,000.00	34,983,900.00	0.00	0.00	(34,983,900.00)
1148382	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				0.5000 / 0.5232					
				11/9/2023	11/12/2021	PURC		46,000,000.00	45,978,840.00	0.00	0.00	(45,978,840.00)
986886	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0500 / 3.0922					
				11/15/2021	11/15/2021	INT		0.00	0.00	0.00	(381,250.00)	381,250.00
				11/15/2021	11/15/2021	MAT		(25,000,000.00)	(24,970,000.00)	0.00	(30,000.00)	25,000,000.00
1010167	US TREASURY N/B	/RBC	TRBDI				2.0000 / 2.3701					
				11/15/2021	11/15/2021	INT		0.00	0.00	0.00	(500,000.00)	500,000.00
				11/15/2021	11/15/2021	MAT		(50,000,000.00)	(49,539,062.50)	0.00	(460,937.50)	50,000,000.00
1110179	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.1250 / 0.1832					
				5/15/2023	11/15/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1112320	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.1250 / 0.1748					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
				5/15/2023	11/15/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1115357	US TREASURY N/B	/DEUTSCHE	TRBDI				0.2500 / 0.3289					
				5/15/2024	11/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116286	US TREASURY N/B	/BNP PARIBAS	TRBDI				0.2500 / 0.3109					
				5/15/2024	11/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1136679	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				0.2500 / 0.3587					
				5/15/2024	11/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1146450	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.2500 / 0.4975					
				11/15/2023	11/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1146451	US TREASURY N/B	/RBC	TRBDI				0.2500 / 0.4975					
				11/15/2023	11/15/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1148544	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.1250 / 0.0812					
				6/30/2022	11/15/2021	PURC		50,000,000.00	50,013,671.90	23,437.48	0.00	(50,037,109.38)
1148545	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0570 / 0.0570					
				5/6/2022	11/15/2021	PURC		46,000,000.00	45,987,472.68	0.00	0.00	(45,987,472.67)
1148546	US TREASURY N/B	/FTN FINANCIAL	TRBDME				0.1250 / 0.0750					
				6/30/2022	11/15/2021	PURC		50,000,000.00	50,015,625.00	23,437.50	0.00	(50,039,062.50)
1148547	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0460 / 0.0460					
				2/10/2022	11/15/2021	PURC		50,000,000.00	49,994,441.65	0.00	0.00	(49,994,441.67)
1148548	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0570 / 0.0570					
				12/23/2021	11/15/2021	PURC		30,000,000.00	29,998,194.99	0.00	0.00	(29,998,195.00)
1148918	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.0500 / 1.0900					
				11/17/2025	11/17/2021	PURC		25,000,000.00	24,960,963.45	(0.01)	0.00	(24,960,963.44)
1148919	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1				1.0500 / 1.0902					
				11/17/2025	11/17/2021	PURC		25,000,000.00	24,960,750.00	0.00	0.00	(24,960,750.00)
1148920	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0570 / 0.0570					
				5/6/2022	11/17/2021	PURC		50,000,000.00	49,986,541.65	0.00	0.00	(49,986,541.67)
1148921	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0570 / 0.0570					
				5/6/2022	11/17/2021	PURC		25,000,000.00	24,993,270.83	0.00	0.00	(24,993,270.83)



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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1043058	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.6250 / 1.7109					
				11/19/2021	11/19/2021	INT		0.00	0.00	0.00	(243,750.00)	243,750.00
				11/19/2021	11/19/2021	MAT		(30,000,000.00)	(29,948,700.00)	0.00	(51,300.00)	30,000,000.00
1043059	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				1.6250 / 1.7109					
				11/19/2021	11/19/2021	INT		0.00	0.00	0.00	(195,000.00)	195,000.00
				11/19/2021	11/19/2021	MAT		(24,000,000.00)	(23,958,960.00)	0.00	(41,040.00)	24,000,000.00
1149301	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0910 / 0.0910					
				12/23/2021	11/19/2021	PURC		50,000,000.00	49,995,702.80	0.00	0.00	(49,995,702.78)
1149302	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0910 / 0.0910					
				12/23/2021	11/19/2021	PURC		50,000,000.00	49,995,702.80	0.00	0.00	(49,995,702.78)
1149303	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0910 / 0.0910					
				12/23/2021	11/19/2021	PURC		50,000,000.00	49,995,702.80	0.00	0.00	(49,995,702.78)
1071150	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2916					
				5/22/2023	11/22/2021	INT		0.00	0.00	0.00	(9,250.00)	9,250.00
1071328	FANNIE MAE	/JEFFERIES & COMPANY	AGNF1				0.2500 / 0.2920					
				5/22/2023	11/22/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1149693	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1600 / 0.3782					
				2/10/2023	11/23/2021	PURC		50,000,000.00	49,868,000.00	2,888.89	0.00	(49,870,888.89)
1149694	US TREASURY N/B	/DEUTSCHE	TRBDME				0.1250 / 0.1352					
				8/31/2022	11/23/2021	PURC		50,000,000.00	49,996,093.75	14,502.76	0.00	(50,010,596.51)
1149695	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 0.1352					
				8/31/2022	11/23/2021	PURC		50,000,000.00	49,996,093.75	14,502.76	0.00	(50,010,596.51)
1149696	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1				0.3750 / 0.4085					
				5/23/2023	11/23/2021	PURC		50,000,000.00	49,975,000.00	0.00	0.00	(49,975,000.00)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>	<b>Extended Fund</b>											
1115693	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.7600 / 0.7600					
				11/24/2025	11/24/2021	INT		0.00	0.00	0.00	(57,000.00)	57,000.00
1093106	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2881					
				11/27/2023	11/27/2021	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1093107	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2881					
				11/27/2023	11/27/2021	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1116512	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.7900 / 0.7900					
				11/28/2025	11/28/2021	INT		0.00	0.00	0.00	(98,750.00)	98,750.00
940195	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.8750 / 2.4410					
				5/31/2022	11/30/2021	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
1053058	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 1.5740					
				11/30/2021	11/30/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				11/30/2021	11/30/2021	MAT		(50,000,000.00)	(49,931,640.65)	0.00	(68,359.35)	50,000,000.00
1108208	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 0.0428					
				11/30/2021	11/30/2021	INT		0.00	0.00	0.00	(225,000.00)	225,000.00
				11/30/2021	11/30/2021	MAT		(30,000,000.00)	(30,292,968.75)	0.00	292,968.75	30,000,000.00
1109083	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 0.0477					
				11/30/2021	11/30/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				11/30/2021	11/30/2021	MAT		(50,000,000.00)	(50,472,656.25)	0.00	472,656.25	50,000,000.00
1109084	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 0.0477					
				11/30/2021	11/30/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				11/30/2021	11/30/2021	MAT		(50,000,000.00)	(50,472,656.25)	0.00	472,656.25	50,000,000.00
1109085	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				1.5000 / 0.0418					
				11/30/2021	11/30/2021	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				11/30/2021	11/30/2021	MAT		(50,000,000.00)	(50,474,609.40)	0.00	474,609.40	50,000,000.00
1145199	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.1250 / 0.0678					
				5/31/2022	11/30/2021	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-Nov-2021 To 30-Nov-2021

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund:</b>		<b>Extended Fund</b>										
1146244	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDME				0.1250 / 0.0723					
				5/31/2022	11/30/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1146452	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.1250 / 0.0720					
				5/31/2022	11/30/2021	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1150327	US TREASURY N/B	/BNP PARIBAS	TRBDME				0.1250 / 0.1511					
				8/31/2022	11/30/2021	PURC		50,000,000.00	49,990,234.40	15,711.31	0.00	(50,005,945.71)
1150328	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.1250 / 0.1511					
				8/31/2022	11/30/2021	PURC		50,000,000.00	49,990,234.40	15,711.31	0.00	(50,005,945.71)
1150329	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.1250 / 0.1767					
				9/30/2022	11/30/2021	PURC		50,000,000.00	49,978,515.65	10,473.88	0.00	(49,988,989.53)
1150330	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.1250 / 0.1767					
				9/30/2022	11/30/2021	PURC		50,000,000.00	49,978,515.65	10,473.88	0.00	(49,988,989.53)
<b>Sub Total:</b>								<b>853,707,000.00</b>	<b>851,544,866.62</b>	<b>189,733.52</b>	<b>(3,221,554.72)</b>	<b>(848,513,045.40)</b>
<b>Fund:</b>		<b>Educational Money Mkt Fnd</b>										
1142896	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0335 / 0.0335					
				11/2/2021	11/2/2021	MAT		(50,000,000.00)	(49,998,464.58)	0.00	(1,535.42)	50,000,000.00
1142890	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0200 / 0.0200					
				11/10/2021	11/10/2021	MAT		(50,000,000.00)	(49,998,861.11)	0.00	(1,138.89)	50,000,000.00
1145032	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0220 / 0.0220					
				11/10/2021	11/10/2021	MAT		(50,000,000.00)	(49,999,297.22)	0.00	(702.78)	50,000,000.00
1141963	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0150 / 0.0150					
				11/30/2021	11/30/2021	MAT		(50,000,000.00)	(49,998,583.33)	0.00	(1,416.67)	50,000,000.00
1144183	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0250 / 0.0250					
				11/30/2021	11/30/2021	MAT		(50,000,000.00)	(49,998,298.61)	0.00	(1,701.39)	50,000,000.00
1144819	US TREASURY N/B	/CITI GLOBAL MARKETS	TBILL				0.0265 / 0.0265					
				11/30/2021	11/30/2021	MAT		(50,000,000.00)	(49,998,306.94)	0.00	(1,693.06)	50,000,000.00

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: Educational Money Mkt Fnd</b>												
1150331	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0565 / 0.0565					
				12/16/2021	11/30/2021	PURC		50,000,000.00	49,998,744.45	0.00	0.00	(49,998,744.44)
1150332	US TREASURY N/B	/BNP PARIBAS	CMB				0.0860 / 0.0860					
				12/15/2021	11/30/2021	PURC		50,000,000.00	49,998,208.35	0.00	0.00	(49,998,208.33)
<b>Sub Total:</b>								<b>(200,000,000.00)</b>	<b>(199,994,858.99)</b>	<b>0.00</b>	<b>(8,188.21)</b>	<b>200,003,047.23</b>
<b>Fund: 283-John Wayne Airport</b>												
1138347	US TREASURY N/B	/BNP PARIBAS	CMB				0.0560 / 0.0560					
				11/1/2021	11/1/2021	MAT		(5,000,000.00)	(4,999,478.89)	0.00	(521.11)	5,000,000.00
1146853	US TREASURY N/B	/DEUTSCHE	TBILL				0.0575 / 0.0575					
				4/28/2022	11/1/2021	PURC		5,000,000.00	4,998,578.47	0.00	0.00	(4,998,578.47)
1135426	US TREASURY N/B	/BARCLAY CAPITAL	TBILL				0.0475 / 0.0475					
				11/4/2021	11/4/2021	MAT		(4,000,000.00)	(3,999,525.00)	0.00	(475.00)	4,000,000.00
1147471	US TREASURY N/B	/MORGAN STANLEY	CMB				0.0455 / 0.0455					
				3/1/2022	11/4/2021	PURC		4,000,000.00	3,999,408.50	0.00	0.00	(3,999,408.50)
1122377	US TREASURY N/B	/MORGAN STANLEY	CMB				0.0455 / 0.0455					
				11/9/2021	11/9/2021	MAT		(5,000,000.00)	(4,999,247.99)	0.00	(752.01)	5,000,000.00
1147974	US TREASURY N/B	/DEUTSCHE	TBILL				0.0500 / 0.0500					
				1/4/2022	11/9/2021	PURC		5,000,000.00	4,999,611.11	0.00	0.00	(4,999,611.11)
1115880	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0200 / 0.0200					
				11/12/2021	11/12/2021	MAT		(5,000,000.00)	(4,999,525.00)	0.00	(475.00)	5,000,000.00
1148383	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0550 / 0.0550					
				12/30/2021	11/12/2021	PURC		5,000,000.00	4,999,633.33	0.00	0.00	(4,999,633.33)
<b>Sub Total:</b>								<b>0.00</b>	<b>(545.47)</b>	<b>0.00</b>	<b>(2,223.12)</b>	<b>2,768.59</b>
<b>Fund: 650-CCCD SERIES 2017E</b>												
947691	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				3.9100 / 3.3519					
				11/2/2035	11/2/2021	INT		0.00	0.00	0.00	(39,100.00)	39,100.00
948857	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.1200 / 3.3373					
				11/8/2032	11/8/2021	INT		0.00	0.00	0.00	(2,293.20)	2,293.20

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
<b>Fund: 650-CCCD SERIES 2017E</b>												
1015241	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				2.8000 / 2.6533					
				11/12/2027	11/12/2021	INT		0.00	0.00	0.00	(1,316.00)	1,316.00
935871	FANNIE MAE	/TD SECURITIES	AGNF1				6.2500 / 2.7914					
				5/15/2029	11/15/2021	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
987151	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				3.2500 / 3.3680					
				11/16/2028	11/16/2021	INT		0.00	0.00	0.00	(1,381.25)	1,381.25
<b>Sub Total:</b>								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(90,965.45)</u>	<u>90,965.45</u>

<b>Grand Total:</b>	<u>423,707,000.00</u>	<u>421,564,634.40</u>	<u>189,733.52</u>	<u>(3,340,795.39)</u>	<u>(418,413,572.46)</u>
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**County of Orange  
Treasurer-Tax Collector's Office**

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

For 01-Nov-2021 to 30-Nov-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
<b>AIM#51102-692</b>		<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>				
11/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	303.30		INVESCO STIC GOVT & AGY PORTFOLIO	1150627
<b>Sub Total Amount Per Account:</b>			<b>303.30</b>			
<b>AIM#51103-694</b>		<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>				
11/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9.00		INVESCO STIC GOVT & AGY PORTFOLIO	1150632
<b>Sub Total Amount Per Account:</b>			<b>9.00</b>			
<b>GS283</b>		<b>GOLDMAN SACHS - JWA MMF</b>				
11/1/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,421.53		GOLDMAN SACHS FINL SQ GOVT	1146852
11/4/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	602.46		GOLDMAN SACHS FINL SQ GOVT	1147473
11/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	388.89		GOLDMAN SACHS FINL SQ GOVT	1147975
11/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	366.67		GOLDMAN SACHS FINL SQ GOVT	1148388
11/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	17.40		GOLDMAN SACHS FINL SQ GOVT	1150634
<b>Sub Total Amount Per Account:</b>			<b>2,796.95</b>			
<b>GS692</b>		<b>GOLDMAN SACHS - COUNTY MMF</b>				
11/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1148390
11/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(10,000,000.00)	49683	GOLDMAN SACHS FINL SQ GOVT	1149682
11/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	820.73		GOLDMAN SACHS FINL SQ GOVT	1150626
<b>Sub Total Amount Per Account:</b>			<b>(11,999,179.27)</b>			
<b>GS694</b>		<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>				
11/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	291.60		GOLDMAN SACHS FINL SQ GOVT	1150631
<b>Sub Total Amount Per Account:</b>			<b>291.60</b>			
<b>Invesco Acct# 51105</b>		<b>OC Treasurer X FUND MMF</b>				
11/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(19,806,250.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1147778
11/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(61,669,740.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1148391
11/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(12,000,000.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1148768
11/17/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(39,000,000.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1148922
11/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(99,845,888.89)	49685	INVESCO STIC GOVT & AGY PORTFOLIO	1149684
11/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	13,432.19		INVESCO STIC GOVT & AGY PORTFOLIO	1150629
<b>Sub Total Amount Per Account:</b>			<b>(232,308,446.70)</b>			
<b>MORGAN 283</b>		<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>				
11/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1.14		MORGAN STANLEY INST LIQUIDITY FUND	1150635
			<b>1.14</b>			

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

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

For 01-Nov-2021 to 30-Nov-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
<b>MORGAN 692</b>		<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>				
11/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,000,000.00	48380	MORGAN STANLEY INST LIQUIDITY FUND	1148379
11/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,000,000.00	49689	MORGAN STANLEY INST LIQUIDITY FUND	1149688
11/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	347.22		MORGAN STANLEY INST LIQUIDITY FUND	1150628
<b>Sub Total Amount Per Account:</b>			<b>12,000,347.22</b>			
<b>MORGAN 694</b>		<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>				
11/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	43.80		MORGAN STANLEY INST LIQUIDITY FUND	1150633
<b>Sub Total Amount Per Account:</b>			<b>43.80</b>			
<b>MS 740200618</b>		<b>OC Treasurer Extended Fund</b>				
11/1/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,480,298.91	46845	MORGAN STANLEY INST LIQUIDITY FUND	1146844
11/5/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	140,625.00	47620	MORGAN STANLEY INST LIQUIDITY FUND	1147619
11/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	270,582.33	48538	MORGAN STANLEY INST LIQUIDITY FUND	1148537
11/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	40,500.00	49499	MORGAN STANLEY INST LIQUIDITY FUND	1149498
11/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	544,924.18	49507	MORGAN STANLEY INST LIQUIDITY FUND	1149506
11/24/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	57,000.00	49884	MORGAN STANLEY INST LIQUIDITY FUND	1149883
11/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	180,000.00	50102	MORGAN STANLEY INST LIQUIDITY FUND	1150101
11/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	16,256.71		MORGAN STANLEY INST LIQUIDITY FUND	1150630
<b>Sub Total Amount Per Account:</b>			<b>2,730,187.13</b>			
<b>NORTHERN TRUST</b>		<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>				
11/1/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	14.26		NORTHERN TRUST COMPANY	1146875
11/2/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	39,100.00		NORTHERN TRUST COMPANY	1147043
11/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,293.20		NORTHERN TRUST COMPANY	1147777
11/12/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,316.00		NORTHERN TRUST COMPANY	1148384
11/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	46,875.00		NORTHERN TRUST COMPANY	1148543
11/16/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,381.25		NORTHERN TRUST COMPANY	1148763
11/18/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,115.37)		NORTHERN TRUST COMPANY	1149097
<b>Sub Total Amount Per Account:</b>			<b>89,864.34</b>			
<b>Total Amount :</b>			<b>(229,483,781.49)</b>			



Frank Davies, CPA  
Orange County Auditor-Controller



## Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 2021

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

Audit Number 2102  
Report Date: November 1, 2021

Internal Audit





OFFICE OF THE  
**ORANGE COUNTY AUDITOR-CONTROLLER**

**FRANK DAVIES, CPA**  
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2102

November 1, 2021

TO: Members, Treasury Oversight Committee

SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 2021

At the request of the Treasury Oversight Committee, we have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended June 30, 2021. Our final report is attached for your review.

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

Frank Davies, CPA  
Auditor-Controller

Other recipients of this report:

Members, Board of Supervisors  
Members, Audit Oversight Committee  
Frank Kim, County Executive Officer  
Shari Freidenrich, Treasurer-Tax Collector  
James Kim, Assistant Treasurer-Tax Collector  
Brian Winn, Accounting/Compliance Manager  
Salvador Lopez, Chief Deputy Auditor-Controller  
Michael Steinhaus, Audit Manager  
Foreperson, Grand Jury  
Robin Stieler, Clerk of the Board of Supervisors  
Eide Bailly LLP, County External Auditors



# Internal Auditor's Report

Alisa Backstrom, CCMT, CPFIM, Chair  
Treasury Oversight Committee

We have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended June 30, 2021. The purpose of our engagement was to determine whether the pooled and non-pooled funds complied with the Treasurer's Investment Policy Statement (IPS) and compliance exceptions were reported in the Treasurer's Monthly Investment Report. The funds covered by this engagement include those of the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and John Wayne Airport (JWA) Investment Fund. The Treasurer invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund and the Orange County Educational Money Market Fund (collectively referred to as Money Market Funds), and the Extended Fund.

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

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

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

The following lists the procedures performed and the results achieved:

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.



# Internal Auditor's Report

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Results: We found no exceptions.

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

Frank Davies, CPA  
Auditor-Controller  
November 1, 2021





Frank Davies, CPA  
Orange County Auditor-Controller



## Second Follow-up Audit: Management Letter on Review of the Schedule of Assets Held by the County Treasury as of September 30, 2019

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

Internal Audit

Audit Number 2110-A  
Report Date: November 30, 2021



OFFICE OF THE  
**ORANGE COUNTY AUDITOR-CONTROLLER**

**FRANK DAVIES, CPA**  
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2110-A

November 30, 2021

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

SUBJECT: Second Follow-Up Audit: Management Letter on Review of the Schedule of Assets Held by the County Treasury as of September 30, 2019, Original Audit No. 1906, Issued March 16, 2020

We have completed our second follow-up audit of Management Letter on Review of the Schedule of Assets Held by the County Treasury as of September 30, 2019. Our final report is attached for your review.

Frank Davies, CPA  
Auditor-Controller

Other recipients of this report:

Members, Audit Oversight Committee  
Frank Kim, County Executive Officer  
Shari Freidenrich, Treasurer-Tax Collector  
James Kim, Assistant Treasurer-Tax Collector  
Brian Winn, Accounting/Compliance Manager, Treasurer-Tax Collector  
Salvador Lopez, Chief Deputy Auditor-Controller  
Michael Steinhaus, Audit Manager  
Foreperson, Grand Jury  
Robin Stieler, Clerk of the Board of Supervisors  
Eide Bailly LLP, County External Auditor





# Internal Auditor's Report

The Honorable Board of Supervisors  
County of Orange, California

## SCOPE

We have completed a follow-up audit of the Management Letter on Review the of Schedule of Assets Held by the County Treasury as of September 30, 2019. Our audit was limited to reviewing actions taken as of September 30, 2021, to implement one outstanding recommendation from the management letter issued on March 16, 2020.

## BACKGROUND

We completed a review of the Schedule of Assets held by the County Treasury as of September 30, 2019; the related management letter identified one control deficiency.

## RESULTS

Our follow-up audit found that the Treasurer-Tax Collector is in the process of implementing our recommendation from the management letter. The following are the details of the recommendation:

### Finding No. 1 – Bank Demand Accounts Not Recorded in Quantum (Control Deficiency)

**Recommendation No. 1:** We recommend that T-TC management ensure that all accounts in its Schedule of Assets are recorded in Quantum.

**Status: In process.** We found that the Treasurer-Tax Collector (T-TC) had gone live with its upgraded version of Quantum, but had not started recording the applicable accounts in Quantum because Phase 1 post go-live work had not started yet. T-TC management expects to get the accounts into Quantum by February 28, 2022.

We appreciate the assistance extended to us by the personnel of the Treasurer-Tax Collector during our follow-up audit. If you have any questions, please contact Michael Steinhaus, Audit Manager, at (714) 834-6106.

Frank Davies, CPA  
Auditor-Controller  
November 30, 2021



# Internal Auditor's Report

## ATTACHMENT A: Follow-Up Audit Implementation Status

For purposes of reporting the implementation status of our audit recommendations, we utilize four distinct categories:

<b>Implemented</b>	<b>In Process</b>	<b>Not Implemented</b>	<b>Closed</b>
The department has implemented our recommendation in all respects as verified by the follow-up audit. No further follow-up is required.	The department is in the process of implementing our recommendation. Additional follow-up may be required.	The department has taken no action to implement our recommendation. Additional follow-up may be required.	Circumstances have changed surrounding our original finding/ recommendation that: (1) make it no longer applicable or (2) the department has implemented and will only implement a portion of our recommendation. No further follow-up is required.

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**County of Orange Elected Officials**

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

**Treasury Oversight Committee**

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

**County of Orange Departments**

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

**County Agencies**

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

**State of California**

CDIAC  
Superior Court

**Orange County School Districts**

Orange County Department of Education  
Anaheim City School District  
Anaheim Union High School District  
12/2021

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)