

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



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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: January 18, 2022

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 December 31, 2021

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

INVESTMENT POOL COMPOSITION

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

The County Treasurer currently maintains four funds, the Orange County Money Market Fund (OCMMF), the Orange County Educational Money Market Fund (OCEMMF), the John Wayne Airport Investment Fund and the Extended Fund. Standard & Poor's, on November 22, 2021 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 32 and 30 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 84 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 1.08 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 December 2021, the job market added only 199,000 jobs, below the survey number of 450,000, and November's job numbers were revised upward by 39,000 to 249,000. The U.S. unemployment rate for December decreased to 3.9% from 4.2% in November, lower than the survey number of 4.1%. The U.S. Gross Domestic Product third quarter rate was revised up from 2.1% to 2.3%. The Empire State Manufacturing Index increased to 31.9 in December from 30.9 in November, higher than the survey number of 25.0. The Philadelphia Fed Index decreased to 15.4 in December from 39.0 in November, lower than the survey estimate of 29.1. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals economic expansion. The index for pending home sales increased

0.2% on a year-over-year basis in November, up from a decrease of 4.7% in October. In December, the Federal Open Market Committee (FOMC) met and maintained the federal funds rate in a target range of 0 to ¼ percent. They also reduced purchases of Treasuries and mortgage-backed securities to \$30 billion a month, putting it on track to conclude the program in early 2022, earlier than planned.

The 10-year Treasury rate increased from 1.43% in November to 1.52% in December. The short-term 90-day T-bill rate increased to 0.06% at the end of December, from the November rate of 0.05%. The rate on the 2-year Treasury note increased from 0.52% in November to 0.73% in December.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net year-to-date yields for fiscal year 2021/2022 are 0.52% and 0.46% for both OCIP and OCEIP respectively. The forecast for the OCIP and OCEIP gross and net yields for fiscal year 2021/2022 is 0.36% and 0.30% respectively.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for October 2021, November 2021 and December 2021 interest apportionments are expected to be paid January 2022, February 2022 and March 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 1.9% of total pooled assets. On January 13, 2022, the Investment Pool purchased, at par value, \$521.8 million of unrated County of Orange Taxable Pension Obligation Bonds 2022 Series A debt in a private placement with coupon interest rates ranging from 0.550% to 0.678%. 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 December, 2021.

CREDIT UPDATE

During December, there was one change to the Treasurer's Approved Issuer List. The Credit Investment Committee approved the addition of the County of Orange Taxable Pension Obligation Bonds 2022 Series A. 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 December 31, 2021 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 17, 2020. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures
cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	DECEMBER 2021	NOVEMBER 2021	INCREASE (DECREASE)	NET CHANGE %	DECEMBER 2020	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value ^{1,2}	\$ 6,188,116,076	\$ 5,781,308,496	\$ 406,807,580	7.04%	\$5,496,853,516	\$ 691,262,560	12.58%
End Of Month Book Value ²	\$ 6,199,174,761	\$ 5,787,530,697	\$ 411,644,064	7.11%	\$5,471,362,174	\$ 727,812,587	13.30%
Monthly Average Balance ²	\$ 6,913,018,256	\$ 5,752,712,568	\$ 1,160,305,688	20.17%	\$6,401,432,470	\$ 511,585,786	7.99%
Year-To-Date Average Balance	\$ 5,543,054,862	\$ 5,269,062,184	\$ 273,992,679	5.20%	\$5,088,152,087	\$ 454,902,775	8.94%
Monthly Accrued Earnings ³	\$ 2,416,877	\$ 2,483,873	\$ (66,996)	-2.70%	\$4,278,266	\$ (1,861,389)	-43.51%
Monthly Net Yield ³	0.338%	0.457%	-0.119%	-26.04%	0.708%	-0.370%	-52.26%
Year-To-Date Net Yield ³	0.460%	0.493%	-0.033%	-6.69%	0.932%	-0.472%	-50.64%
Annual Estimated Gross Yield ³	0.360%	0.360%	0.000%	0.00%	0.802%	-0.442%	-55.11%
Weighted Average Maturity (WAM) ⁴	356	388	(32)	-8.25%	227	129	56.83%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value ¹	\$ 6,444,849,088	\$ 4,929,657,062	\$ 1,515,192,026	30.74%	\$5,636,658,652	\$ 808,190,436	14.34%
End Of Month Book Value ²	\$ 6,456,385,285	\$ 4,935,143,389	\$ 1,521,241,896	30.82%	\$5,610,584,225	\$ 845,801,060	15.08%
Monthly Average Balance	\$ 5,348,961,521	\$ 4,899,720,196	\$ 449,241,325	9.17%	\$5,016,192,090	\$ 332,769,431	6.63%
Year-To-Date Average Balance	\$ 5,108,959,104	\$ 5,060,958,620	\$ 48,000,484	0.95%	\$5,065,082,101	\$ 43,877,003	0.87%
Monthly Accrued Earnings ³	\$ 2,041,514	\$ 2,014,564	\$ 26,951	1.34%	\$3,073,411	\$ (1,031,897)	-33.57%
Monthly Net Yield ³	0.378%	0.418%	-0.040%	-9.57%	0.641%	-0.263%	-41.03%
Year-To-Date Net Yield ³	0.463%	0.481%	-0.018%	-3.74%	0.932%	-0.469%	-50.32%
Annual Estimated Gross Yield ³	0.360%	0.360%	0.000%	0.00%	0.826%	-0.466%	-56.42%
Weighted Average Maturity (WAM) ⁴	356	399	(43)	-10.78%	224	132	58.93%

¹ Market values provided by Bloomberg and Northern Trust.

² 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 and End Of Month Book Values were higher than the prior year and the Monthly Average Balance was higher than the prior month both due to the receipt of more property taxes in early December and a later distribution of property taxes to local agencies. The OCEIP End Of Month Market and Book Values and the Monthly Average Balance were higher than the prior month and the prior year due to higher property tax distributions in December 2021 due to higher receipts in early December.

³ The OCIP Monthly Net Yield was lower than the previous month primarily due to short-term investments purchases to fund the local property tax disbursements. 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 December 2020 are reported at the actual annual adjusted gross yields for FY 20-21.

⁴ The OCEIP WAM decreased from the prior month due to higher short-term liquidity needs. The OCIP and OCEIP WAMs increased from the prior year as portfolio duration is being extended as current liquidity is sufficient to cover expected expenditures.

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

INVESTMENT STATISTICS - By Investment Pool

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 09/30/2021	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 6,188,116,076	356	0.415%	0.396%	0.475%	0.9982 ⁽²⁾
	COST (Capital) \$ 6,199,574,958					
	MONTHLY AVG Balance \$ 6,913,018,256					
	QUARTERLY AVG Balance \$ 6,024,077,212					
	BOOK Value \$ 6,199,174,761					
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 6,444,849,088	356	0.415%	0.436%	0.481%	0.9982 ⁽²⁾
	COST (Capital) \$ 6,456,801,512					
	MONTHLY AVG Balance \$ 5,348,961,521					
	QUARTERLY AVG Balance \$ 5,016,902,049					
	BOOK Value \$ 6,456,385,285					

INVESTMENT STATISTICS - Non-Pooled Investments ⁽¹⁾

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment Funds:	MARKET Value \$ 112,733,247	John Wayne Airport Investment Fund 53,361,920
283, FVSD, CCCD	COST (Capital) \$ 110,818,127	Fountain Valley School District Fund 40 34,704,859
	MONTHLY AVG Balance \$ 110,805,268	CCCD Series 2017E Bonds 22,751,348
	QUARTERLY AVG Balance \$ 110,329,075	
	BOOK Value \$ 110,234,873	
		\$ 110,818,127

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	\$ 579,731,820	OCIP	\$ 6,317,748,905
County Cash & Cash Equivalent	118,173,947	OCEIP	6,725,262,884
EXTENDED FUND	11,476,588,964	Specific Investment Funds	110,818,127
EDUCATIONAL MONEY MARKET FUND (OCEMMF)			
Educational Money Market Fund	600,055,686	Non-Pooled Cash & Cash Equivalent	36,877,076
Educational Cash & Cash Equivalent	268,461,372		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	110,818,127		
Non-Pooled Cash & Cash Equivalent	36,877,076		
	\$ 13,190,706,992		\$13,190,706,992











KEY POOL STATISTICS

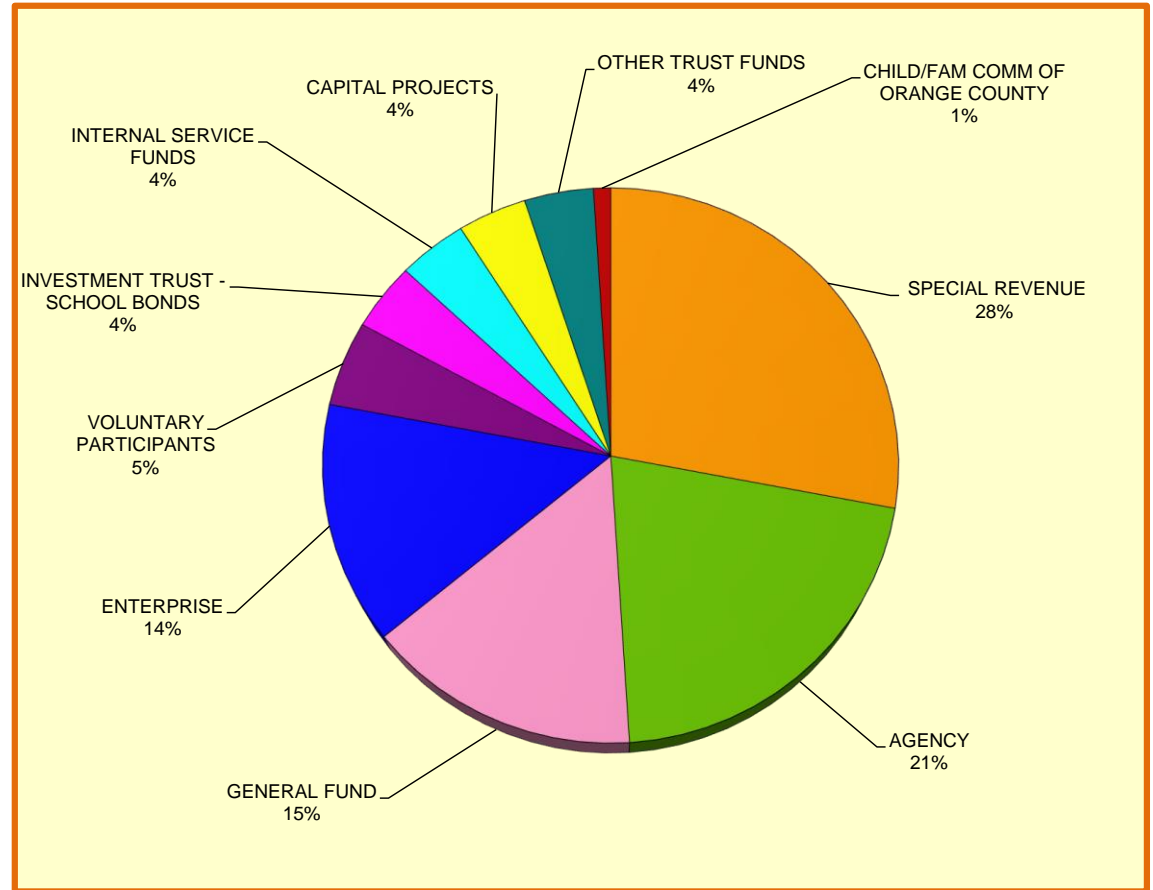
INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.460%	OCIP	356
OCEIP - YTD NET YIELD	0.463%	OCEIP	356
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.055%	JOHN WAYNE AIRPORT WAM	84
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.050%	LGIP WAM (Standard & Poors)	44

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

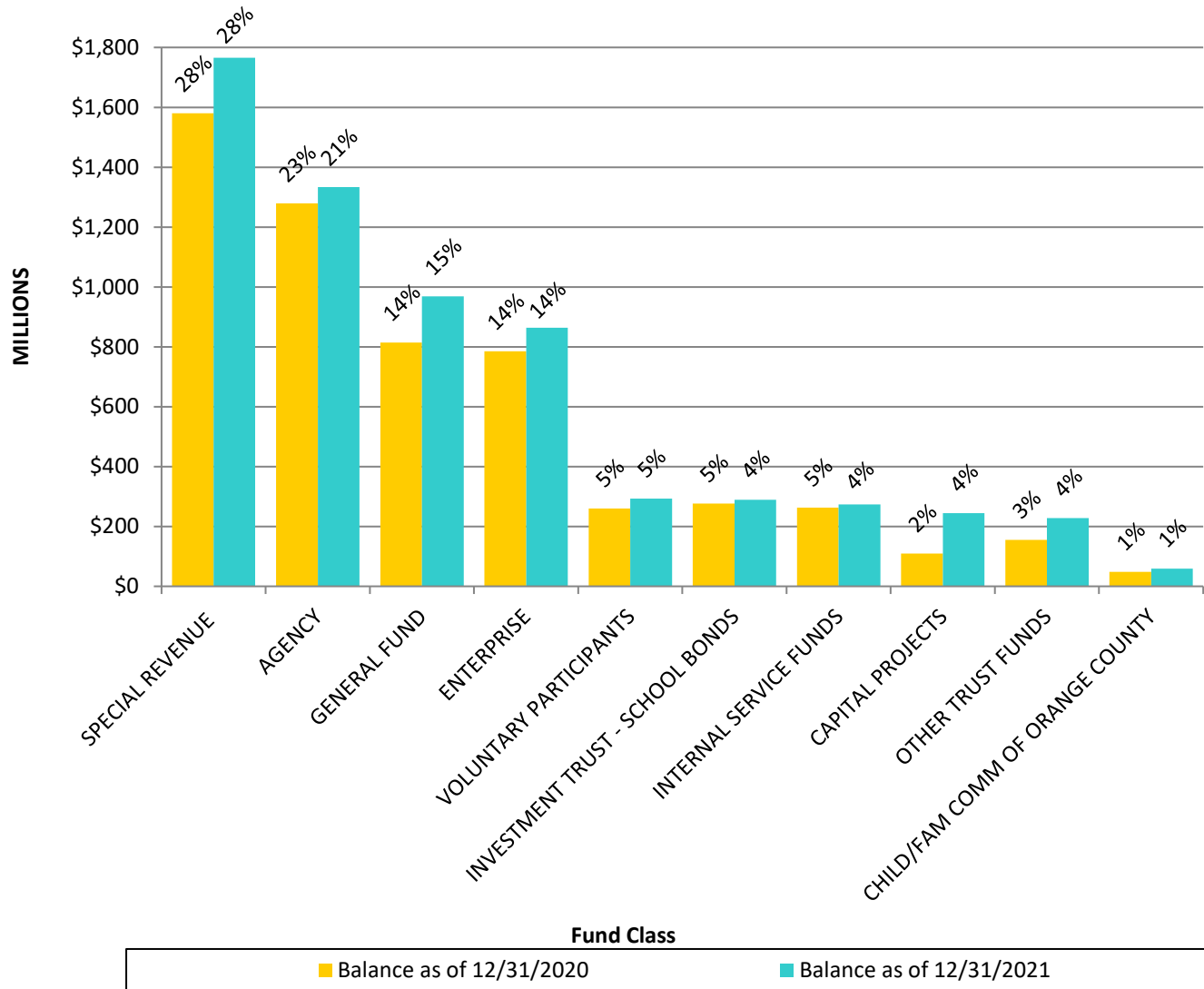
(2) The current NAVs for both OCIP and OCEIP have dropped to 0.9982. Short-term rates have risen slightly causing the market values on OCIP and OCEIP to drop below book values. The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs.

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

FUNDS	BALANCE
 SPECIAL REVENUE	\$ 1,765,973,810
 AGENCY	1,333,844,258
 GENERAL FUND	968,217,892
 ENTERPRISE	863,408,416
 VOLUNTARY PARTICIPANTS	292,884,830
 INVESTMENT TRUST - SCHOOL BONDS	289,186,866
 INTERNAL SERVICE FUNDS	273,223,307
 CAPITAL PROJECTS	244,038,322
 OTHER TRUST FUNDS	227,755,871
 CHILD/FAM COMM OF ORANGE COUNTY	59,215,333
TOTAL	<u>\$ 6,317,748,905</u>



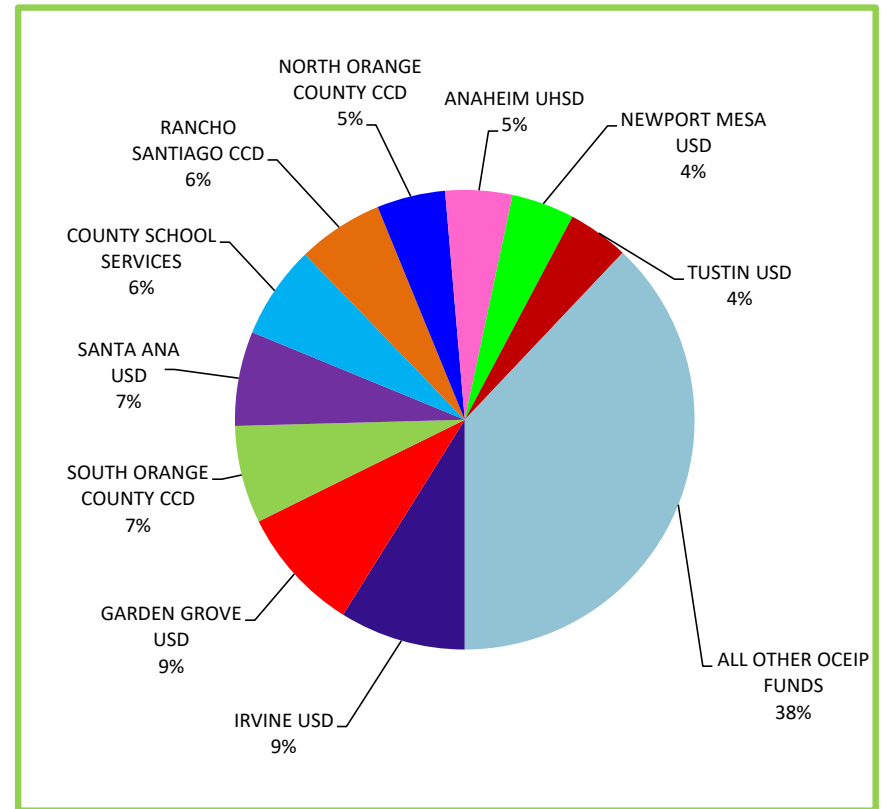
**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF DECEMBER 31**



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

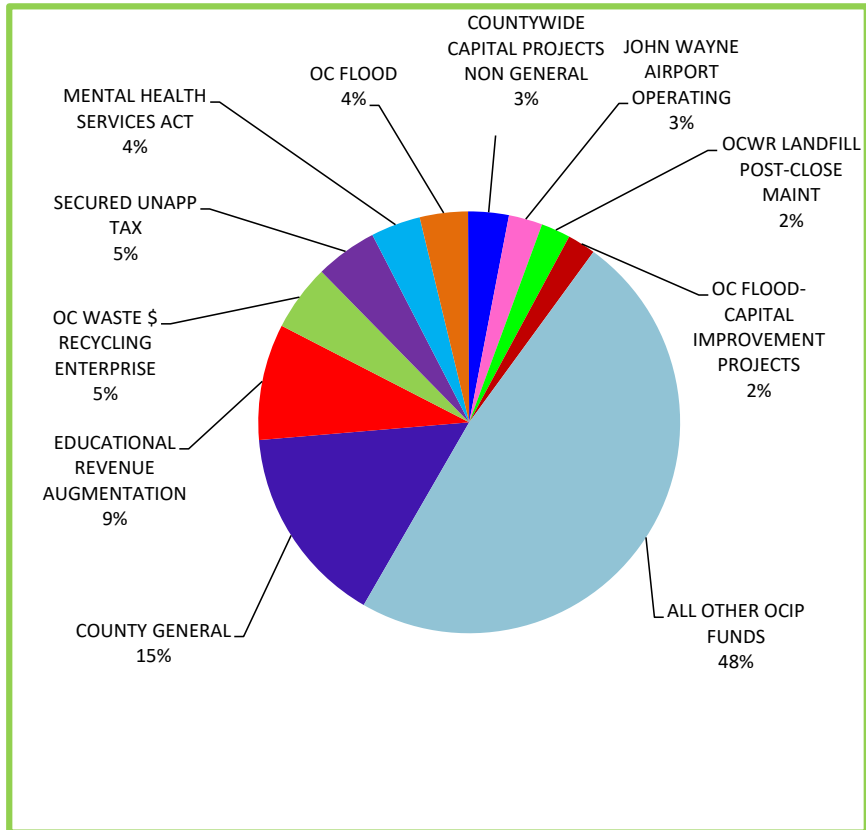
DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
75	IRVINE USD	\$ 597,390,209 (1)
72	GARDEN GROVE USD	593,224,885 (1)
96	SOUTH ORANGE COUNTY CCD	461,672,905
84	SANTA ANA USD	446,831,420 (1)
94	COUNTY SCHOOL SERVICES	441,071,732
92	RANCHO SANTIAGO CCD	406,610,884 (1)
88	NORTH ORANGE COUNTY CCD	323,690,180 (1)
64	ANAHEIM UHSD	316,748,879 (1)
78	NEWPORT MESA USD	297,515,114 (1)
87	TUSTIN USD	288,708,341 (1)
	ALL OTHER OCEIP FUNDS	2,551,798,335 (1)
	TOTAL	<u>\$ 6,725,262,884</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

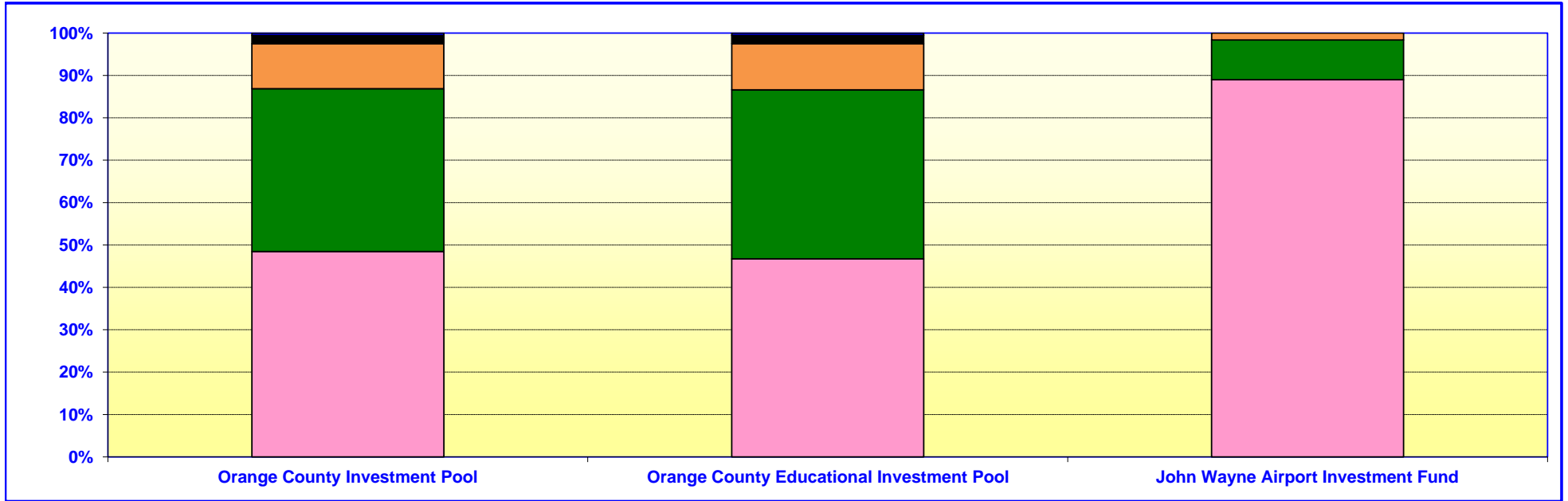


**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF DECEMBER 31, 2021**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 968,209,778
664	EDUCATIONAL REVENUE AUGMENTATION	\$ 562,832,650
299	OC WASTE & RECYCLING ENTERPRISE	\$ 321,618,080
673	SECURED UNAPP TAX	\$ 300,292,458
13Y	MENTAL HEALTH SERVICES ACT	\$ 240,966,348
400	OC FLOOD	\$ 233,181,885
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	\$ 196,508,608
280	JOHN WAYNE AIRPORT OPERATING	\$ 163,561,763
279	OCWR LANDFILL POST-CLOSE MAINT	\$ 141,917,405
401	OC FLOOD- CAPITAL IMPROVEMENT PROJECTS	\$ 136,993,482
	ALL OTHER OCIP FUNDS	\$ 3,051,666,448
TOTAL		\$ 6,317,748,905



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

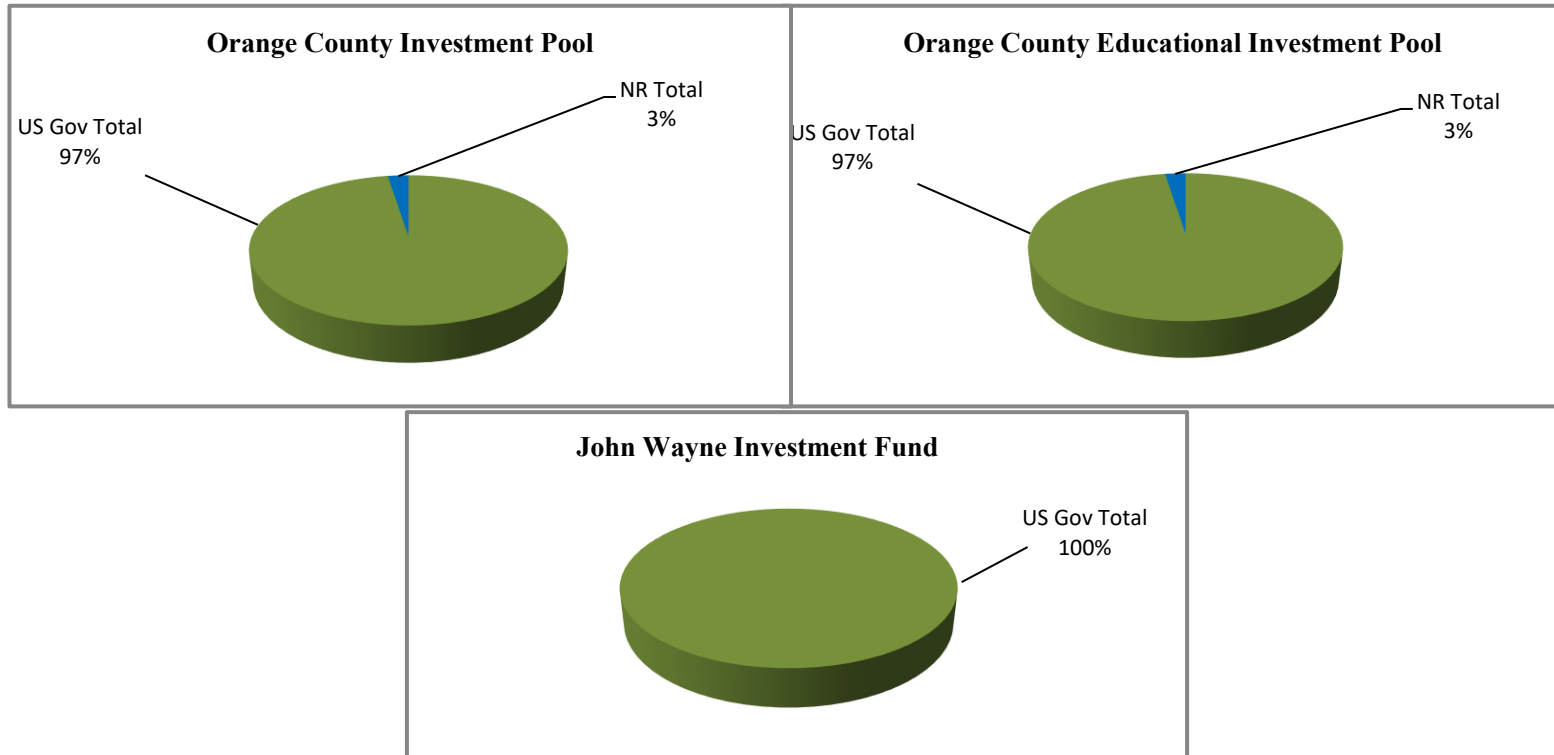


Orange County Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,998,183	48.45%
U. S. GOVERNMENT AGENCIES	2,377,689	38.42%
MONEY MARKET MUTUAL FUNDS	657,217	10.62%
MUNICIPAL DEBT	118,698	1.92%
LOCAL AGENCY INVESTMENT FUND	36,329	0.59%
	<u>\$ 6,188,116</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 3,011,923	46.73%
U. S. GOVERNMENT AGENCIES	2,569,491	39.87%
MONEY MARKET MUTUAL FUNDS	701,873	10.89%
MUNICIPAL DEBT	123,702	1.92%
LOCAL AGENCY INVESTMENT FUND	37,860	0.59%
	<u>\$ 6,444,849</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. TREASURIES	\$ 47,489	88.99%
U. S. GOVERNMENT AGENCIES	5,000	9.37%
MONEY MARKET MUTUAL FUNDS	872	1.64%
	<u>\$ 53,361</u>	<u>100.00%</u>

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



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

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

December 31, 2021

<u>DEBT SECURITIES</u>						
ISSUER	<u>S/T RATINGS</u>			<u>L/T RATINGS</u>		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT*	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES*						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AAA
ISSUERS ON HOLD						
JOHNSON & JOHNSON (SEPTEMBER, 2019)**	A-1+	P-1	WD	AAA	Aaa	WD
WALMART INC (JULY, 2018)***	A-1+	P-1	F1+	AA	Aa2	AA
MUNICIPAL BONDS						
COUNTY OF ORANGE TAXABLE PENSION OBLIGATION BONDS, 2021 SERIES A	NR	NR	NR	NR	NR	NR
COUNTY OF ORANGE TAXABLE PENSION OBLIGATION BONDS, 2022 SERIES A	NR	NR	NR	NR	NR	NR

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

<u>MONEY MARKET MUTUAL FUNDS****</u>				
NAME OF FUND	Ticker	S&P	Moody's	Fitch
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST	AGPXX	AAAm	Aaa-mf	AAAmmf
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	FGTXX	AAAm	Aaa-mf	NR
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	MVRXX	AAAm	Aaa-mf	AAAmmf
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	NTPXX	AAAm	NR	AAAmmf

Legend:

NR = Not Rated

WD = Withdrawn

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

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

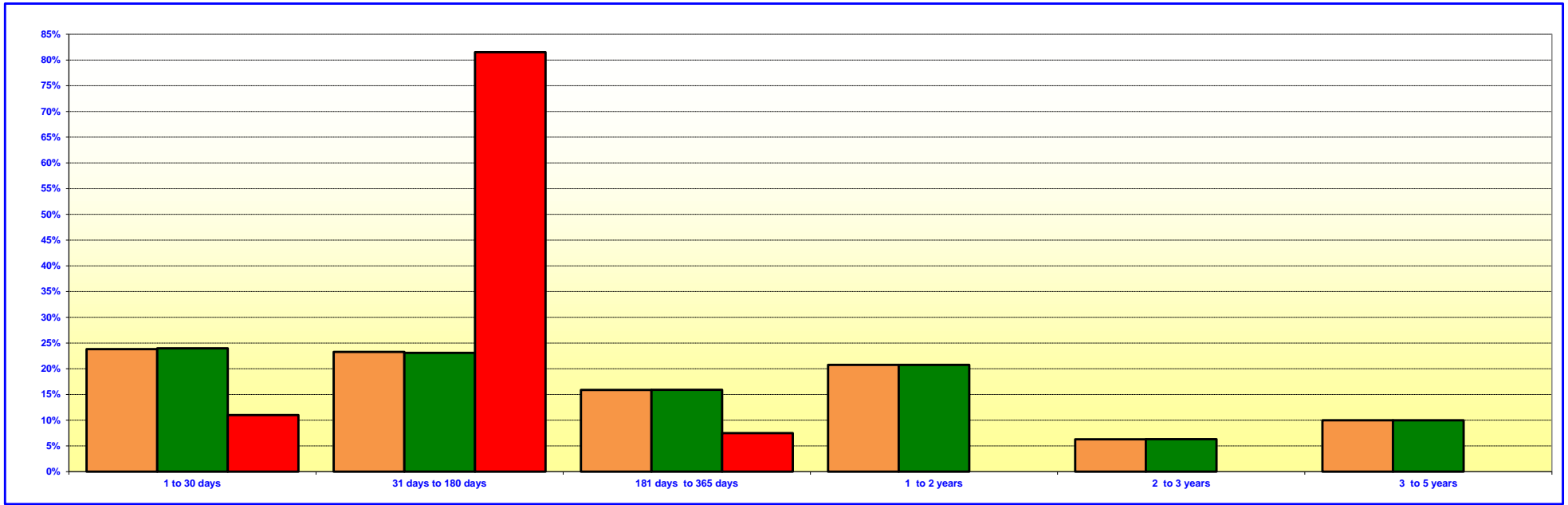
*** S&P changed its Outlook from Negative back to Stable on June 10, 2019.

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

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

During December, County of Orange Taxable Pension Obligation Bonds 2022 Series A was added 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
December 31, 2021



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,477,268	23.81%
31 TO 180 DAYS		1,443,805	23.27%
181 TO 365 DAYS		985,398	15.90%
1 YEAR TO 2 YEARS		1,287,324	20.75%
2 YEARS TO 3 YEARS		390,815	6.30%
3 YEARS TO 5 YEARS		618,709	9.97%
TOTAL	\$	6,203,319	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,548,061	23.96%
31 TO 180 DAYS		1,492,022	23.09%
181 TO 365 DAYS		1,026,937	15.90%
1 YEAR TO 2 YEARS		1,341,591	20.77%
2 YEARS TO 3 YEARS		407,290	6.30%
3 YEARS TO 5 YEARS		644,791	9.98%
TOTAL	\$	6,460,692	100.00%

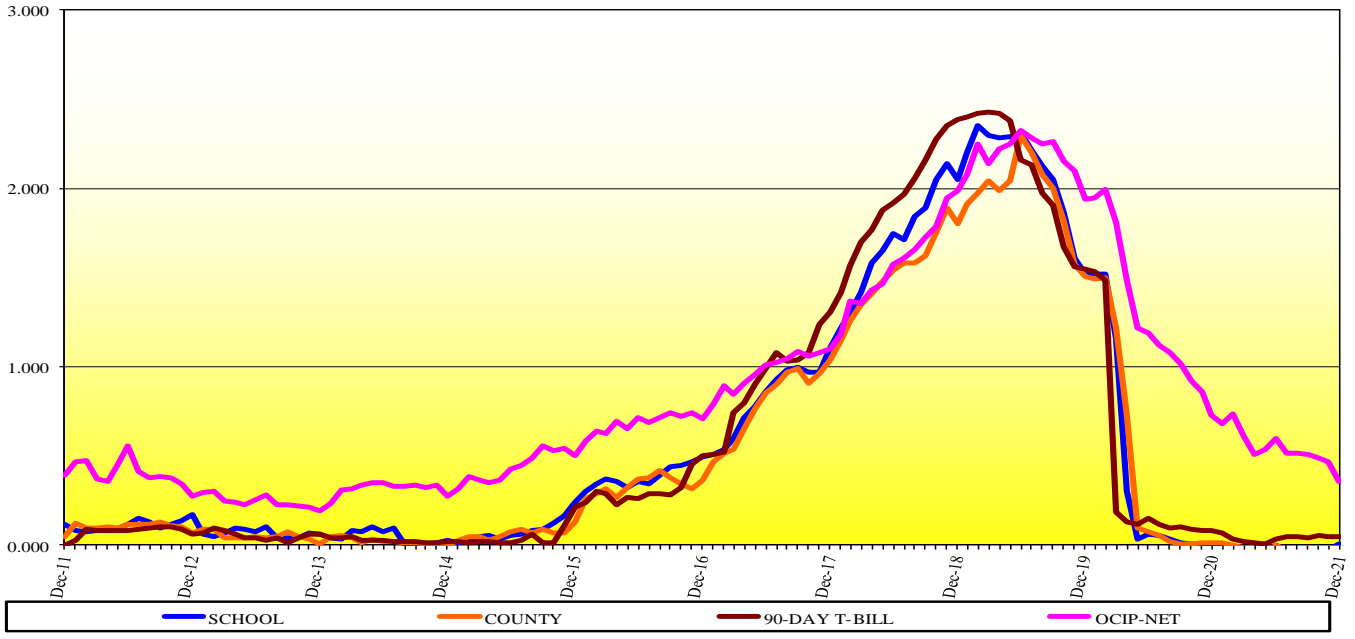
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	5,873	11.00%
31 TO 180 DAYS		43,500	81.50%
181 TO 365 DAYS		4,000	7.50%
TOTAL	\$	53,373	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 12/31/2021, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

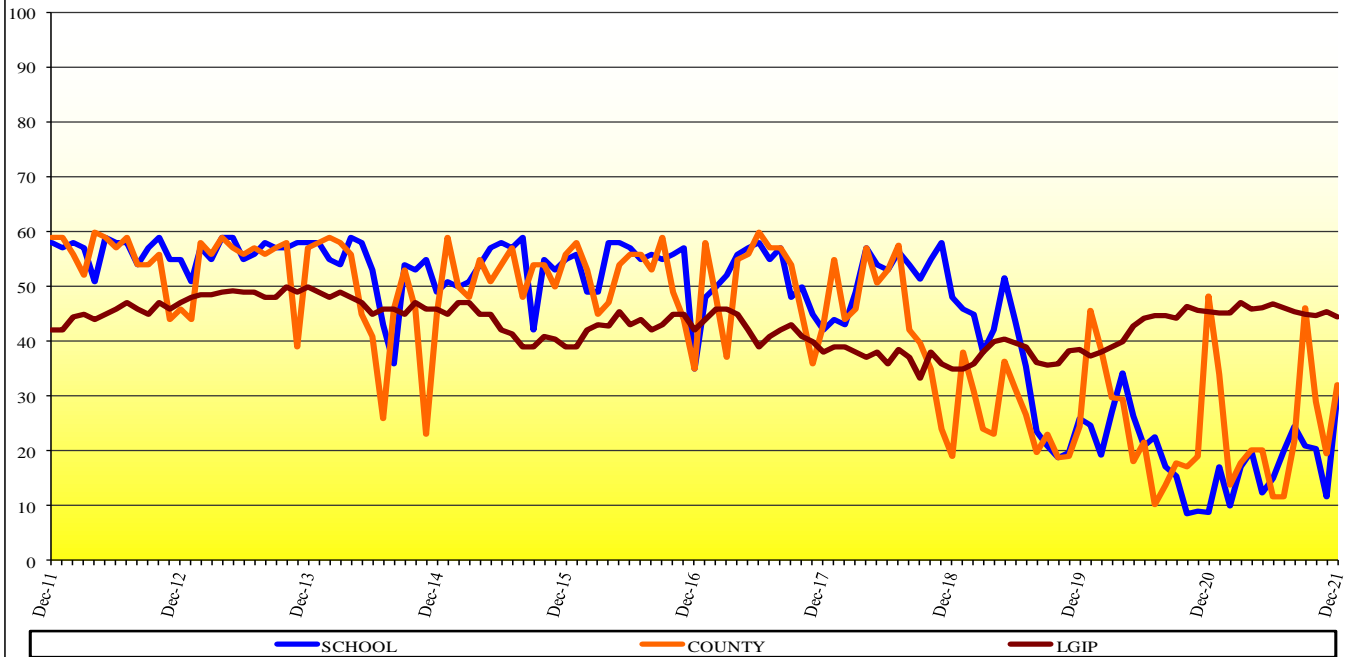
ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS (INTEREST RATE YIELD)

For The Period December 2011 to December 2021



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

For The Period December 2011 to December 2021



•For the Month Ended December 31, 2021, S&P LGIP – .04; S&P LGIP WAM – 44.40; 90-Day T-Bill – 0.050%; OCIP – Net – 0.338%

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

January 1, 2021 - December 31, 2021

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month December 2021</i>				
OCMMF	\$ 579,750,251	\$ 14,955	0.042%	32
OCEMMF	\$ 600,064,397	\$ 18,829	0.067%	30
Extended Fund	\$ 11,453,150,516	\$ 4,424,607	0.453%	389
<i>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
Fiscal Year July 1, 2021 - June 30, 2022				
	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 5,437,110,441	\$ 14,761,936	0.518%	387
OCEIP	\$ 5,339,922,182	\$ 13,920,473	0.521%	387

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING June 30, 2022

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

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

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

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

The Cash Availability Projection for the six months ending June 30, 2022, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
December 2021 - Ending Cash				\$ 118,173,947
January	\$ 1,067,918,862	\$ 595,467,342	\$ 1,614,175,921	167,384,230
February	496,747,884	658,485,535	378,609,220	944,008,429
March	360,249,840	994,784,280	805,634,244	1,493,408,305
April	195,280,370	2,343,196,196	2,173,777,594	1,858,107,277
May	235,094,091	797,619,625	1,301,901,941	1,588,919,052
June	256,422,939	461,471,543	763,134,751	1,543,678,783

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
December 2021 - Ending Cash				\$ 268,461,372
January	\$ 1,317,302,448	\$ 511,031,926	\$ 1,133,469,796	963,325,950
February	407,149,461	194,110,830	785,515,422	779,070,819
March	423,328,323	587,267,841	881,944,634	907,722,349
April	203,512,351	1,414,547,038	825,198,766	1,700,582,972
May	245,004,408	883,804,065	837,240,496	1,992,150,949
June	267,232,365	693,886,066	782,975,858	2,170,293,522

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

	<u>Month</u>	<u>Quarter</u>
Treasurer's Accountability at the Beginning of the Period:	\$ 11,294,931,997	\$ 10,645,713,869
Cash Receipts:		
County	2,954,900,800	5,614,758,156
School and Community College Districts	2,115,533,430	3,594,752,551
Total Cash Receipts	<u>5,070,434,230</u>	<u>9,209,510,707</u>
Cash Disbursements:		
County	2,645,430,006	4,475,662,606
School and Community College Districts	540,289,892	2,199,832,806
Total Cash Disbursements	<u>3,185,719,898</u>	<u>6,675,495,412</u>
Net Change in Cost Value of Pooled Assets	<u>1,884,714,332</u>	<u>2,534,015,295</u>
Net Increase in Non-Pooled Investments	23,654	116,229
Net Increase in Non-Pooled Cash	<u>11,037,009</u>	<u>10,861,599</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 13,190,706,992</u>	<u>\$ 13,190,706,992</u>
Assets in the Treasury at the End of the Period (at Cost Value):		
Pooled Investments:		
Orange County Investment Pool		\$ 6,199,574,958
Orange County Educational Investment Pool		6,456,801,512
Total Pooled Investments		<u>12,656,376,470</u>
Non-Pooled Investments:		
Non-Pooled Investments - John Wayne Airport		53,361,920
Non-Pooled Investments - Fountain Valley School District Fund 40		34,704,859
Non-Pooled Investments - CCCD Series 2017E Bonds		22,751,348
Total Non-Pooled Investments		<u>110,818,127</u>
Cash and Cash Equivalent:		
Cash in banks - County		118,129,863
Cash in banks - Schools		268,461,372
Cash in banks - OC Sheriff		11,833,711
Cash in banks - John Wayne Airport		25,043,365
Cash - Other		44,084
Total Cash		<u>423,512,395</u>
Total Assets in the Treasury at the End of the Period:		<u>\$ 13,190,706,992</u>

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

Investment Policy (IPS) Guidelines	Investment Type	Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
		Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio	Market Value of Investments ⁽¹⁾	Percent of Portfolio
Diversification Limit									
100%	U.S. Treasuries Securities	\$ 299,990,380	51.74%	\$ 5,510,126,021	48.11%	\$ 199,989,304	33.33%	\$ 47,488,673	88.99%
100%	U.S. Government Agency Securities	199,997,455	34.50%	4,447,183,343	38.83%	299,999,292	49.99%	4,999,878	9.37%
20%	Municipal Debt	-	0.00%	242,400,000	2.12%	-	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	0.64%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	79,762,426	13.76%	1,179,252,497	10.30%	100,075,801	16.68%	872,523	1.64%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		\$ 579,750,261	100.00%	\$ 11,453,150,516	100.00%	\$ 600,064,397	100.00%	\$ 53,361,074	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	Orange County Money Market Fund	Extended Fund	Orange County Educational Money Market Fund	John Wayne Airport Investment Fund
5%	Percentage Limits				
20%	Issuer Limit	Yes	Yes	Yes	Yes
100%	MMMFs, JPA, Repurchase Agreements ⁽³⁾	Yes	Yes	Yes	Yes
See Above	Government Agencies Issuer	Yes ⁽⁴⁾	Yes	Yes ⁽⁴⁾	Yes
	Diversification Limit	Yes	Yes	Yes	Yes
60 Days	Maturity/Duration Limits				
90 Days	Weighted Average Maturity - Money Market Fund	Yes/32.13	N/A	Yes/30.25	N/A
1.5 Years	Weighted Average Maturity - JWA Investment Fund	N/A	N/A	N/A	Yes/84.38
13 Months/397 days	Duration ⁽⁵⁾	N/A	Yes/1.08	N/A	N/A
15 Months/458 days	Final Maturity - Money Market Fund	Yes/69	N/A	Yes/69	N/A
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund	N/A	N/A	N/A	Yes/223
	Final Maturity - Extended Fund	N/A	Yes/1492	N/A	N/A
A-1/≥ AA ⁽²⁾	Rating Limits				
A-1/≥ AA ⁽²⁾	Money Market Fund Short Term/Long Term	Yes	N/A	Yes	Yes
Approved Issuer List	Extended Fund Short Term/Long Term	N/A	Yes	N/A	N/A
Broker/Dealer List	Authorized Issuer	Yes	Yes	Yes	Yes
>0.9975	Authorized Financial Dealer/Institution	Yes	Yes	Yes	Yes
	Net Asset Value - Money Market Fund and JWA	Yes/1.0000	N/A	Yes/1.0000	Yes/1.0000

(1) All investments are marked to market in compliance with the IPS and market values are provided by Bloomberg Professional Services and Northern Trust.

(2) Excludes US Government Debt and municipal debt issued by the County of Orange, California, per the 2020 IPS policy approved by the Board of Supervisors on November 17, 2020 effective on January 1, 2021.

(3) IPS requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.

(4) Rating Agency requirements limit the investments in U.S. Government Agency Securities to 33% for the two Money Market Funds. Securities maturing in less than 30 days are excluded from this calculation.

(5) Duration is a modified duration, which does not take into consideration all embedded options such as callable bonds.

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

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

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

During December, 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

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As of 31-Dec-2021

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	01/03/2022			AAAm	Aaa-mf	AAAmf	25,242,987.84		0.0259	25,242,987.84			25,242,987.84	25,242,987.84	0.00
GOLDMAN SACHS - COUNTY MMF															
	01/03/2022			AAAm	Aaa-mf	NR	30,195,266.31		0.0261	30,195,266.31			30,195,266.31	30,195,266.31	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	01/03/2022			AAAm	Aaa-mf	NR	24,324,171.45		0.0260	24,324,171.45			24,324,171.45	24,324,171.45	0.00
Subtotal for FUNDS:							79,762,425.60		0.0260	79,762,425.60			79,762,425.60	79,762,425.60	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / UBS															
1153837	12/23/21	01/21/2022	313385SB3	A-1+	P-1	NR	50,000,000.00		0.0300	49,998,791.67	0.00	375.00	49,999,166.67	49,999,750.00	583.33
FHLB DISC CORP / Mizuho Securities USA Inc															
1153838	12/23/21	02/04/2022	313385SR8	A-1+	P-1	NR	50,000,000.00		0.0350	49,997,909.72	0.00	437.50	49,998,347.22	50,000,000.00	1,652.78
FHLB DISC CORP / JP MORGAN CHASE & CO															
1152605	12/15/21	02/09/2022	313385SW7	A-1+	P-1	NR	50,000,000.00		0.0390	49,996,966.67	0.00	920.83	49,997,887.50	49,998,972.50	1,085.00
FHLB DISC CORP / DEUTSCHE															
1153839	12/23/21	02/18/2022	313385TF3	A-1+	P-1	NR	50,000,000.00		0.0400	49,996,833.33	0.00	500.00	49,997,333.33	49,998,722.50	1,389.17
Subtotal for DISCOUNT NOTES:							200,000,000.00	0.0000	0.0360	199,990,501.39	0.00	2,233.33	199,992,734.72	199,997,445.00	4,710.28
Subtotal for GOVERNMENT AGENCY:							200,000,000.00		0.0360	199,990,501.39	0.00	2,233.33	199,992,734.72	199,997,445.00	4,710.28
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1140202	9/10/21	01/06/2022	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0365	49,994,018.06	0.00	5,728.47	49,994,018.06	49,999,812.50	5,794.44
US TREASURY N/B / BARCLAY CAPITAL															
1142444	9/28/21	01/20/2022	912796K81	AA+	Aaa	AAA	50,000,000.00		0.0300	49,995,250.00	0.00	3,958.33	49,995,250.00	49,999,479.00	4,229.00
US TREASURY N/B / JEFFERIES & COMPANY															
1153853	12/23/21	01/25/2022	912796Q85	AA+	Aaa	AAA	50,000,000.00		0.0100	49,999,541.67	0.00	125.00	49,999,541.67	49,998,915.00	(626.67)
US TREASURY N/B / JP MORGAN CHASE & CO															
1154073	12/27/21	02/22/2022	912796R92	AA+	Aaa	AAA	50,000,000.00		0.0400	49,996,833.33	0.00	277.78	49,996,833.33	49,997,883.50	1,050.17
US TREASURY N/B / BNY Mellon Capital Market															
1154074	12/27/21	02/22/2022	912796R92	AA+	Aaa	AAA	50,000,000.00		0.0300	49,997,625.00	0.00	208.33	49,997,625.00	49,997,883.50	258.50
US TREASURY N/B / DEUTSCHE															
1154596	12/30/21	03/10/2022	912796M97	AA+	Aaa	AAA	50,000,000.00		0.0450	49,995,625.00	0.00	125.00	49,995,625.00	49,996,406.50	781.50

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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As of 31-Dec-2021

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
U. S. TREASURIES															
Subtotal for TREASURY BILL:							300,000,000.00	0.0000	0.0319	299,978,893.06	0.00	10,422.91	299,978,893.06	299,990,380.00	11,486.94
Subtotal for U. S. TREASURIES:							300,000,000.00		0.0319	299,978,893.06	0.00	10,422.91	299,978,893.06	299,990,380.00	11,486.94
Total County Money Mkt Fnd :							579,762,425.60		0.0325	579,731,820.05	0.00	12,656.24	579,734,053.38	579,750,250.60	16,197.22
Net Asset Value (NAV):														1.000028	
<u>Educational Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	01/03/2022		AAAm	Aaa-mf	NR		36,049,768.83		0.0260	36,049,768.83			36,049,768.83	36,049,768.83	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	01/03/2022		AAAm	Aaa-mf	NR		13,598,157.27		0.0261	13,598,157.27			13,598,157.27	13,598,157.27	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	01/03/2022		AAAm	Aaa-mf	AAAmmf		50,427,874.99		0.0259	50,427,874.99			50,427,874.99	50,427,874.99	0.00
Subtotal for FUNDS:							100,075,801.09		0.0260	100,075,801.09			100,075,801.09	100,075,801.09	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / TD SECURITIES															
1152606	12/15/21	01/12/2022	313385RS7	A-1+	P-1	NR	50,000,000.00		0.0300	49,998,833.33	0.00	708.34	49,999,541.67	50,000,000.00	458.33
FHLB DISC CORP / TD SECURITIES															
1152607	12/15/21	01/12/2022	313385RS7	A-1+	P-1	NR	50,000,000.00		0.0300	49,998,833.33	0.00	708.34	49,999,541.67	50,000,000.00	458.33
FHLB DISC CORP / TD SECURITIES															
1152608	12/15/21	01/12/2022	313385RS7	A-1+	P-1	NR	50,000,000.00		0.0300	49,998,833.33	0.00	708.34	49,999,541.67	50,000,000.00	458.33
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1154372	12/29/21	01/26/2022	313385SG2	A-1+	P-1	NR	50,000,000.00		0.0250	49,999,027.78	0.00	104.17	49,999,131.95	49,999,680.50	548.55
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1153845	12/23/21	01/31/2022	313385SM9	A-1+	P-1	NR	50,000,000.00		0.0250	49,998,645.83	0.00	312.50	49,998,958.33	49,999,611.00	652.67
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1153078	12/17/21	02/07/2022	313385SU1	A-1+	P-1	NR	50,000,000.00		0.0300	49,997,833.33	0.00	625.00	49,998,458.33	50,000,000.00	1,541.67
Subtotal for DISCOUNT NOTES:							300,000,000.00	0.0000	0.0283	299,992,006.93	0.00	3,166.69	299,995,173.62	299,999,291.50	4,117.88
Subtotal for GOVERNMENT AGENCY:							300,000,000.00		0.0283	299,992,006.93	0.00	3,166.69	299,995,173.62	299,999,291.50	4,117.88
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
U. S. TREASURIES															
TREASURY BILL															
1153851	12/23/21	02/15/2022	912796R84	AA+	Aaa	AAA	50,000,000.00		0.0300	49,997,750.00	0.00	375.00	49,997,750.00	49,998,243.00	493.00
US TREASURY N/B / Mizuho Securities USA Inc															
1154367	12/29/21	02/22/2022	912796R92	AA+	Aaa	AAA	50,000,000.00		0.0275	49,997,899.31	0.00	114.58	49,997,899.31	49,997,883.50	(15.81)
US TREASURY N/B / JP MORGAN CHASE & CO															
1154366	12/29/21	03/03/2022	912796L98	AA+	Aaa	AAA	50,000,000.00		0.0375	49,996,666.67	0.00	156.25	49,996,666.67	49,996,771.00	104.33
US TREASURY N/B / DEUTSCHE															
1154371	12/29/21	03/10/2022	912796M97	AA+	Aaa	AAA	50,000,000.00		0.0450	49,995,562.50	0.00	187.50	49,995,562.50	49,996,406.50	844.00
Subtotal for TREASURY BILL:							200,000,000.00	0.0000	0.0350	199,987,878.48	0.00	833.33	199,987,878.48	199,989,304.00	1,425.52
Subtotal for U. S. TREASURIES:							200,000,000.00		0.0350	199,987,878.48	0.00	833.33	199,987,878.48	199,989,304.00	1,425.52
Total Educational Money Mkt Fnd :							600,075,801.09		0.0302	600,055,686.50	0.00	4,000.02	600,058,853.19	600,064,396.59	5,543.40
Net Asset Value (NAV):														1.000009	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
		01/03/2022				NR	74,188,654.63		0.2120	74,188,654.63			74,188,654.63	74,188,654.63	0.00
OC Treasurer X FUND MMF															
		01/03/2022				NR	548,612,680.33		0.0259	548,612,680.33			548,612,680.33	548,612,680.33	0.00
OC Treasurer Extended Fund															
		01/03/2022				NR	630,639,816.93		0.0260	630,639,816.93			630,639,816.93	630,639,816.93	0.00
Subtotal for FUNDS:							1,253,441,151.89		0.0370	1,253,441,151.89			1,253,441,151.89	1,253,441,151.89	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1150615	12/1/21	01/03/2022	313385RH1	A-1+	P-1	NR	50,000,000.00		0.0300	49,998,625.00	0.00	1,291.67	49,999,916.67	50,000,000.00	83.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1150616	12/1/21	01/03/2022	313385RH1	A-1+	P-1	NR	50,000,000.00		0.0300	49,998,625.00	0.00	1,291.67	49,999,916.67	50,000,000.00	83.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1151654	12/8/21	01/03/2022	313385RH1	A-1+	P-1	NR	50,000,000.00		0.0300	49,998,916.67	0.00	1,000.00	49,999,916.67	50,000,000.00	83.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1151655	12/8/21	01/03/2022	313385RH1	A-1+	P-1	NR	50,000,000.00		0.0300	49,998,916.67	0.00	1,000.00	49,999,916.67	50,000,000.00	83.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	7,277.78	49,999,666.67	49,999,944.50	277.83
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137642	8/23/21	01/07/2022	313385RM0	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,388.89	0.00	7,277.78	49,999,666.67	49,999,944.50	277.83
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137930	8/25/21	01/10/2022	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,333.33	0.00	7,166.67	49,999,500.00	49,999,903.00	403.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1137931	8/25/21	01/10/2022	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0400	49,992,333.33	0.00	7,166.67	49,999,500.00	49,999,903.00	403.00
FHLB DISC CORP / Mizuho Securities USA Inc															
1138549	8/30/21	01/10/2022	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0450	49,991,687.50	0.00	7,750.00	49,999,437.50	49,999,903.00	465.50
FHLB DISC CORP / Mizuho Securities USA Inc															
1138550	8/30/21	01/10/2022	313385RQ1	A-1+	P-1	NR	50,000,000.00		0.0450	49,991,687.50	0.00	7,750.00	49,999,437.50	49,999,903.00	465.50
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1142891	9/30/21	01/13/2022	313385RT5	A-1+	P-1	NR	50,000,000.00		0.0300	49,995,625.00	0.00	3,875.00	49,999,500.00	49,999,861.00	361.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1142894	9/30/21	01/13/2022	313385RT5	A-1+	P-1	NR	50,000,000.00		0.0300	49,995,625.00	0.00	3,875.00	49,999,500.00	49,999,861.00	361.00
FED FARM CR BK / FTN FINANCIAL															
1102746	2/17/21	01/19/2022	313313RZ3	A-1+	P-1	F1+	20,000,000.00		0.0800	19,985,066.67	0.00	14,133.33	19,999,200.00	19,999,911.20	711.20
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1153849	12/23/21	01/31/2022	313385SM9	A-1+	P-1	NR	50,000,000.00		0.0250	49,998,645.83	0.00	312.50	49,998,958.33	49,999,611.00	652.67
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1135039	8/4/21	02/02/2022	313385SP2	A-1+	P-1	NR	20,000,000.00		0.0500	19,994,944.44	0.00	4,166.67	19,999,111.11	19,999,666.80	555.69
FHLB DISC CORP / TD SECURITIES															
1150613	12/1/21	02/07/2022	313385SU1	A-1+	P-1	NR	50,000,000.00		0.0400	49,996,222.22	0.00	1,722.22	49,997,944.44	50,000,000.00	2,055.56
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1150614	12/1/21	02/07/2022	313385SU1	A-1+	P-1	NR	50,000,000.00		0.0400	49,996,222.22	0.00	1,722.22	49,997,944.44	50,000,000.00	2,055.56
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1152873	12/16/21	02/18/2022	313385TF3	A-1+	P-1	NR	50,000,000.00		0.0250	49,997,777.78	0.00	555.56	49,998,333.34	49,998,722.50	389.16
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1106453	3/17/21	03/17/2022	313385UJ3	A-1+	P-1	NR	50,000,000.00		0.0700	49,964,513.89	0.00	28,194.44	49,992,708.33	49,994,932.00	2,223.67
FHLB DISC CORP / FTN FINANCIAL															
1113404	5/6/21	05/05/2022	313385WK8	A-1+	P-1	NR	40,000,000.00		0.0550	39,977,755.56	0.00	14,666.66	39,992,422.22	39,981,040.00	(11,382.22)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1113587	5/7/21	05/06/2022	313385WL6	A-1+	P-1	NR	50,000,000.00		0.0550	49,972,194.44	0.00	18,256.95	49,990,451.39	49,976,106.00	26 (14,345.39)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BANK OF AMERICA															
1148545	11/15/21	05/06/2022	313385WL6	A-1+	P-1	NR	46,000,000.00		0.0570	45,987,472.67	0.00	3,423.17	45,990,895.84	45,978,017.52	(12,878.32)
FHLB DISC CORP / BANK OF AMERICA															
1148920	11/17/21	05/06/2022	313385WL6	A-1+	P-1	NR	50,000,000.00		0.0570	49,986,541.67	0.00	3,562.50	49,990,104.17	49,976,106.00	(13,998.17)
FHLB DISC CORP / BANK OF AMERICA															
1148921	11/17/21	05/06/2022	313385WL6	A-1+	P-1	NR	25,000,000.00		0.0570	24,993,270.83	0.00	1,781.25	24,995,052.08	24,988,053.00	(6,999.08)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1151902	12/9/21	07/29/2022	313385ZY5	A-1+	P-1	NR	50,000,000.00		0.1100	49,964,555.56	0.00	3,513.89	49,968,069.45	49,937,336.50	(30,732.95)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1151903	12/9/21	07/29/2022	313385ZY5	A-1+	P-1	NR	50,000,000.00		0.1100	49,964,555.56	0.00	3,513.89	49,968,069.45	49,937,336.50	(30,732.95)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1152106	12/10/21	08/05/2022	313385A71	A-1+	P-1	NR	50,000,000.00		0.1500	49,950,416.67	0.00	4,583.33	49,955,000.00	50,000,000.00	45,000.00
FED FARM CR BK / FTN FINANCIAL															
1147472	11/4/21	08/10/2022	313313B49	A-1+	P-1	F1+	50,000,000.00		0.1000	49,961,250.00	0.00	8,055.56	49,969,305.56	50,000,000.00	30,694.44
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1151900	12/9/21	09/07/2022	313385E85	A-1+	P-1	NR	50,000,000.00		0.1400	49,947,111.11	0.00	4,472.22	49,951,583.33	49,908,495.50	(43,087.83)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1151901	12/9/21	09/07/2022	313385E85	A-1+	P-1	NR	50,000,000.00		0.1400	49,947,111.11	0.00	4,472.22	49,951,583.33	49,908,495.50	(43,087.83)
Subtotal for DISCOUNT NOTES:							1,401,000,000.00	0.0000	0.0596	1,400,524,781.01	0.00	177,830.82	1,400,702,611.83	1,400,583,053.02	(119,558.81)
GOVT AGENCY-FIX-30/360															
FANNIE MAE / CASTLE OAK SECURITIES															
996192	1/16/19	01/11/2022	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	15,692.65	272,708.33	21,999,852.65	22,012,430.00	12,577.35
FED FARM CR BK / CASTLE OAK SECURITIES															
997717	1/25/19	01/18/2022	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	28,066.18	164,811.11	13,999,548.18	14,014,280.00	14,731.82
FED FARM CR BK / BNY Mellon Capital Market															
999152	2/5/19	01/18/2022	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(1,564.57)	124,785.56	10,600,025.43	10,610,812.00	10,786.57
FED FARM CR BK / JP MORGAN CHASE & CO															
1062782	3/18/20	01/18/2022	3133ELTN4	AA+	Aaa	AAA	42,000,000.00	0.5300	0.6785	41,886,600.00	110,479.09	100,788.33	41,997,079.09	42,006,510.00	9,430.91
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1054711	1/27/20	01/21/2022	3133ELHR8	AA+	Aaa	AAA	50,000,000.00	1.6000	1.5419	50,056,500.00	(54,917.37)	355,555.56	50,001,582.63	50,035,250.00	33,667.37
FED FARM CR BK / FTN FINANCIAL															
1054712	1/27/20	01/21/2022	3133ELHR8	AA+	Aaa	AAA	18,450,000.00	1.6000	1.5419	18,470,848.50	(20,264.51)	131,200.00	18,450,583.99	18,463,007.25	12,423.26
FED FARM CR BK / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
984598	10/31/18	01/24/2022	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(6,861.56)	130,833.33	10,000,138.44	10,016,500.00	16,361.56
FED FARM CR BK / CASTLE OAK SECURITIES															
984604	10/31/18	01/24/2022	3133EJJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(34,307.82)	654,166.67	50,000,692.18	50,082,500.00	81,807.82
FED FARM CR BK / CASTLE OAK SECURITIES															
985277	11/5/18	01/24/2022	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	6,469.03	130,833.33	9,999,869.03	10,016,500.00	16,630.97
FED FARM CR BK / JP MORGAN CHASE & CO															
1054908	1/28/20	01/28/2022	3133ELKN3	AA+	Aaa	AAA	30,000,000.00	1.5500	1.5578	29,995,384.50	4,442.42	197,625.00	29,999,826.92	30,029,100.00	29,273.08
FED FARM CR BK / JP MORGAN CHASE & CO															
1055586	1/31/20	01/28/2022	3133ELKN3	AA+	Aaa	AAA	40,000,000.00	1.5500	1.4957	40,040,800.00	(39,263.60)	263,500.00	40,001,536.40	40,038,800.00	37,263.60
FED FARM CR BK / BNY Mellon Capital Market															
1003100	3/1/19	03/01/2022	3133EKBV7	AA+	Aaa	AAA	15,000,000.00	2.5500	2.5764	14,988,649.50	10,719.92	127,500.00	14,999,369.42	15,058,500.00	59,130.58
FED HM LN BK BD / Mizuho Securities USA Inc															
999837	2/8/19	03/11/2022	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(75.67)	32,465.28	4,250,005.08	4,269,401.25	19,396.17
FED HM LN BK BD / MORGAN STANLEY _1															
1000283	2/11/19	03/11/2022	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	6,792.79	190,972.22	24,999,542.79	25,114,125.00	114,582.21
FED HM LN BK BD / BNY Mellon Capital Market															
1000489	2/13/19	03/11/2022	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.5081	9,997,500.00	2,342.06	76,388.89	9,999,842.06	10,045,650.00	45,807.94
FED HM LN BK BD / Mizuho Securities USA Inc															
1007492	3/29/19	03/11/2022	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.2428	10,072,960.00	(68,150.96)	76,388.89	10,004,809.04	10,045,650.00	40,840.96
FED HM LN BK BD / MORGAN STANLEY _1															
1007768	4/1/19	03/11/2022	313378WG2	AA+	Aaa	NR	28,000,000.00	2.5000	2.3559	28,113,960.00	(106,434.34)	213,888.89	28,007,525.66	28,127,820.00	120,294.34
FED HM LN BK BD / Mizuho Securities USA Inc															
1008112	4/3/19	03/11/2022	313378WG2	AA+	Aaa	NR	15,000,000.00	2.5000	2.3556	15,061,050.00	(57,010.78)	114,583.33	15,004,039.22	15,068,475.00	64,435.78
FED HM LN BK BD / Mizuho Securities USA Inc															
1009259	4/10/19	03/11/2022	313378WG2	AA+	Aaa	NR	10,035,000.00	2.5000	2.3539	10,076,043.15	(38,309.54)	76,656.25	10,037,733.61	10,080,809.78	43,076.17
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1009950	4/15/19	03/11/2022	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.3561	25,100,202.25	(93,496.55)	190,972.22	25,006,705.70	25,114,125.00	107,419.30
FED HM LN BK BD / MORGAN STANLEY _1															
1063783	3/30/20	03/11/2022	313378CR0	AA+	Aaa	NR	20,000,000.00	2.2500	0.5305	20,665,296.40	(598,861.67)	137,500.00	20,066,434.73	20,080,900.00	14,465.27
FED FARM CR BK / UBS FINANCIAL SERVICES															
1062783	3/18/20	03/18/2022	3133ELT27	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6901	24,967,750.00	28,801.04	44,704.86	24,996,551.04	25,029,500.00	32,948.96
FED FARM CR BK / CASTLE OAK SECURITIES															
1063508	3/25/20	03/25/2022	3133ELUQ5	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(72,530.50)	56,000.00	30,009,579.50	30,045,300.00	28 35,720.50

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / GREAT PACIFIC SECURITIES															
1009770	4/12/19	04/12/2022	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	74,331.48	123,437.50	24,992,331.48	25,147,875.00	155,543.52
FANNIE MAE / BARCLAYS CAPITAL															
1009774	4/12/19	04/12/2022	3135G0V59	AA+	Aaa	AAA	50,000,000.00	2.2500	2.3639	49,836,000.00	148,662.96	246,875.00	49,984,662.96	50,295,750.00	311,087.04
FANNIE MAE / BARCLAYS CAPITAL															
1009775	4/12/19	04/12/2022	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	74,331.48	123,437.50	24,992,331.48	25,147,875.00	155,543.52
FANNIE MAE / TD SECURITIES															
1010168	4/16/19	04/12/2022	3135G0V59	AA+	Aaa	AAA	13,000,000.00	2.2500	2.4307	12,932,660.00	61,019.05	64,187.50	12,993,679.05	13,076,895.00	83,215.95
FANNIE MAE / TD SECURITIES															
1010410	4/17/19	04/12/2022	3135G0V59	AA+	Aaa	AAA	27,000,000.00	2.2500	2.4305	26,860,410.00	126,475.03	133,312.50	26,986,885.03	27,159,705.00	172,819.97
FED FARM CR BK / BNY Mellon Capital Market															
1007494	3/29/19	04/25/2022	3133EJMB2	AA+	Aaa	AAA	4,422,000.00	2.7500	2.2326	4,489,523.94	(60,563.97)	22,294.25	4,428,959.97	4,457,530.77	28,570.80
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1070256	6/4/20	06/02/2022	3133ELE75	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2899	24,980,200.00	15,635.93	5,034.72	24,995,835.93	25,004,500.00	8,664.07
FED HM LN BK BD / CASTLE OAK SECURITIES															
1071329	6/12/20	06/03/2022	3130AJPU7	AA+	Aaa	NR	10,000,000.00	0.2500	0.2571	9,998,600.00	1,100.70	1,944.44	9,999,700.70	10,002,500.00	2,799.30
FED HM LN BK BD / TD SECURITIES															
1071330	6/12/20	06/03/2022	3130AJPU7	AA+	Aaa	NR	50,000,000.00	0.2500	0.2571	49,993,000.00	5,503.52	9,722.22	49,998,503.52	50,012,500.00	13,996.48
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	06/10/2022	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	24,070.98	8,822.92	5,496,900.98	5,560,967.50	64,066.52
FED HM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	06/10/2022	3133XKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(453,409.56)	18,221.88	6,008,706.94	6,081,197.50	72,490.56
FED HM LN BK BD / Mizuho Securities USA Inc															
1009257	4/10/19	06/10/2022	3130A5P45	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(10,848.05)	25,311.56	18,271,758.25	18,442,834.20	171,075.95
FED FARM CR BK / FTN FINANCIAL															
968916	7/25/18	07/18/2022	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	31,156.02	157,204.44	12,395,034.20	12,568,702.00	173,667.80
FED FARM CR BK / MORGAN STANLEY _1															
968918	7/25/18	07/18/2022	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	18,123.40	97,935.83	7,722,111.40	7,830,098.63	107,987.22
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1076499	7/23/20	07/25/2022	3137EAET2	AA+	Aaa	AAA	10,000,000.00	0.1250	0.2380	9,977,400.00	16,214.40	5,416.67	9,993,614.40	9,993,050.00	(564.40)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1076500	7/23/20	07/25/2022	3137EAET2	AA+	Aaa	AAA	7,500,000.00	0.1250	0.2380	7,483,050.00	12,160.80	4,062.50	7,495,210.80	7,494,787.50	(423.30)
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
986241	11/9/18	08/09/2022	3133EJ583	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	10,078.99	120,305.56	9,998,058.99	10,159,300.00	161,241.01
FED FARM CR BK / BNY Mellon Capital Market															
1079898	8/17/20	08/10/2022	3133EL3G7	AA+	Aaa	AAA	25,000,000.00	0.1300	0.1882	24,971,250.00	19,919.35	12,729.17	24,991,169.35	24,970,375.00	(20,794.35)
FED HM LN BK BD / JP MORGAN CHASE & CO															
1079477	8/14/20	08/12/2022	3130AJY52	AA+	Aaa	NR	18,000,000.00	0.1250	0.2220	17,965,260.00	24,047.05	8,687.50	17,989,307.05	17,985,330.00	(3,977.05)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1079478	8/14/20	08/12/2022	3130AJY52	AA+	Aaa	NR	25,000,000.00	0.1250	0.2220	24,951,750.00	33,398.68	12,065.97	24,985,148.68	24,979,625.00	(5,523.68)
FANNIE MAE / TD SECURITIES															
1032905	9/6/19	09/06/2022	3135G0W33	AA+	Aaa	AAA	25,000,000.00	1.3750	1.4941	24,913,000.00	67,263.89	109,809.03	24,980,263.89	25,180,500.00	200,236.11
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	09/06/2022	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	40,358.33	65,885.42	14,988,158.33	15,108,300.00	120,141.67
FED HM LN BK BD / MORGAN STANLEY _1															
979507	9/28/18	09/09/2022	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(122,808.20)	318,159.73	32,750,964.56	33,356,919.75	605,955.19
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	09/09/2022	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(19,737.31)	51,090.28	5,259,172.94	5,356,474.05	97,301.11
FED HM LN BK BD / Mizuho Securities USA Inc															
984867	11/1/18	09/09/2022	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(32,676.03)	102,083.33	10,507,108.47	10,702,755.00	195,646.53
FED HM LN BK BD / MORGAN STANLEY															
1031342	8/28/19	09/09/2022	313380G30	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(281,257.56)	155,555.56	25,082,742.44	25,290,250.00	207,507.56
FED HM LN BK BD / Mizuho Securities USA Inc															
1038660	10/15/19	09/09/2022	313380G30	AA+	Aaa	NR	29,670,000.00	2.0000	1.6354	29,975,007.60	(232,553.69)	184,613.33	29,742,453.91	30,014,468.70	272,014.79
FED FARM CR BK / FTN FINANCIAL															
1038604	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	10,000,000.00	1.3750	1.4370	9,981,850.00	13,444.44	30,555.56	9,995,294.44	10,077,600.00	82,305.56
FED FARM CR BK / FTN FINANCIAL															
1038605	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	18,518.52	152,777.78	49,993,518.52	50,388,000.00	394,481.48
FED FARM CR BK / MORGAN STANLEY _1															
1010450	4/18/19	10/18/2022	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	15,290.00	106,306.25	22,495,490.00	22,849,425.00	353,935.00
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1088786	10/22/20	10/21/2022	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	20,477.44	6,319.44	25,986,157.44	25,955,670.00	(30,487.44)
FED HM LN BK BD / Mizuho Securities USA Inc															
1055581	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(159,970.02)	24,062.50	21,078,362.13	21,288,960.00	210,597.87
FED HM LN BK BD / JP MORGAN CHASE & CO															
1055582	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(89,305.06)	13,864.58	12,143,746.54	12,266,496.00	30 122,749.46

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / Mizuho Securities USA Inc															
1055585	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(35,855.30)	5,683.33	4,977,563.90	5,028,249.60	50,685.70
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1149693	11/23/21	02/10/2023	3133ENDQ0	AA+	Aaa	AAA	50,000,000.00	0.1600	0.3782	49,868,000.00	11,478.26	8,444.44	49,879,478.26	49,817,000.00	(62,478.26)
FED HM LN BK BD / BARCLAYS CAPITAL															
1058400	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	34,371.75	153,541.67	29,979,171.75	30,329,250.00	350,078.25
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1058401	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	22,914.50	102,361.11	19,986,114.50	20,219,500.00	233,385.50
FED FARM CR BK / BNY Mellon Capital Market															
1058402	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	7,537.75	104,722.22	19,995,387.35	20,222,700.00	227,312.65
FED FARM CR BK / RBC															
1058403	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	10,454.66	204,208.33	38,993,602.37	39,434,265.00	440,662.63
FED FARM CR BK / FTN FINANCIAL															
1063784	3/30/20	03/30/2023	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(53,955.47)	101,111.11	50,038,393.03	50,156,500.00	118,106.97
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1109988	4/13/21	04/13/2023	3133EMVP4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1912	49,934,000.00	23,650.00	13,541.67	49,957,650.00	49,767,500.00	(190,150.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1067440	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	5,785.71	14,583.33	24,995,285.71	24,948,125.00	(47,160.71)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	11,571.43	29,166.67	49,990,571.43	49,896,250.00	(94,321.43)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	4,761.54	2,004.17	7,395,740.13	7,369,068.00	(26,672.13)
FANNIE MAE / JEFFERIES & COMPANY															
1071328	6/12/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	16,216.27	6,770.83	24,985,466.27	24,895,500.00	(89,966.27)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1149696	11/23/21	05/23/2023	3133ENEW6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.4085	49,975,000.00	1,759.26	19,791.67	49,976,759.26	49,872,750.00	(104,009.26)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1117303	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	5,304.74	2,013.89	19,986,904.74	19,878,300.00	(108,604.74)
FED HM LN BK BD / BNY Mellon Capital Market															
1117304	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	15,000,000.00	0.1250	0.1712	14,986,200.00	3,978.55	1,510.42	14,990,178.55	14,908,725.00	(81,453.55)
FANNIE MAE / BARCLAYS CAPITAL															
1075019	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	52,854.17	59,375.00	49,945,354.17	49,744,000.00	(201,354.17)
FANNIE MAE / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1075020	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	52,854.17	59,375.00	49,945,354.17	49,744,000.00	(201,354.17)
FED FARM CR BK / MORGAN STANLEY _1															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	7,396.93	95,963.60	16,888,743.57	17,089,883.83	201,140.26
FED FARM CR BK / BNY Mellon Capital Market															
1056789	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	7,532.32	79,520.00	13,993,629.06	14,161,490.00	167,860.94
FED FARM CR BK / MORGAN STANLEY _1															
1028939	8/14/19	08/14/2023	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	10,861.28	152,222.22	24,992,611.28	25,364,000.00	371,388.72
FREDDIE MAC / TD SECURITIES															
1080918	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	9,229.92	17,638.89	19,988,829.92	19,868,600.00	(120,229.92)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1080919	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	11,537.40	22,048.61	24,986,037.40	24,835,750.00	(150,287.40)
FREDDIE MAC / BARCLAYS CAPITAL															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	1,887.76	10,201.39	12,997,597.76	12,911,405.00	(86,192.76)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	3,630.30	19,618.06	24,995,380.30	24,829,625.00	(165,755.30)
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	7,789.69	10,358.33	14,989,939.69	14,875,200.00	(114,739.69)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	09/12/2023	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(350,855.70)	217,621.53	25,219,644.30	25,929,750.00	710,105.70
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	11,140.63	17,393.75	28,725,203.13	28,504,618.75	(220,584.38)
FED FARM CR BK / MORGAN STANLEY _1															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	16,565.63	25,863.75	42,713,128.13	42,385,128.75	(327,999.38)
FED FARM CR BK / MORGAN STANLEY _1															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	18,479.83	15,710.97	31,749,029.46	31,507,613.38	(241,416.09)
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	18,231.52	13,520.58	27,319,206.07	27,114,891.83	(204,314.25)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1087999	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	45,070.83	7,812.50	29,933,170.83	29,704,200.00	(228,970.83)
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	25,540.14	4,427.08	16,962,130.14	16,832,380.00	(129,750.14)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	8,658.65	9,548.61	24,986,158.65	24,791,750.00	32 (194,408.65)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	5,195.19	5,729.17	14,991,695.19	14,875,050.00	(116,645.19)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	5,195.19	5,729.17	14,991,695.19	14,875,050.00	(116,645.19)
FED HM LN BK BD / MORGAN STANLEY															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.5000	0.5232	34,983,900.00	1,100.28	23,819.45	34,985,000.28	34,846,700.00	(138,300.28)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.5000	0.5232	45,978,840.00	1,446.08	31,305.55	45,980,286.08	45,798,520.00	(181,766.08)
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	20,861.37	11,805.56	49,963,861.37	49,577,000.00	(386,861.37)
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	6,258.41	3,541.67	14,989,158.41	14,873,100.00	(116,058.41)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	2,827.30	19,444.44	49,930,327.30	49,793,250.00	(137,077.30)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	2,827.30	19,444.44	49,930,327.30	49,793,250.00	(137,077.30)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	10,642.50	5,625.00	29,980,942.50	29,730,450.00	(250,492.50)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1094161	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	10,642.50	5,625.00	29,980,942.50	29,730,450.00	(250,492.50)
FED FARM CR BK / DEUTSCHE															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(16,323.52)	110,437.50	15,017,372.03	15,258,000.00	240,627.97
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	6,981.56	81,629.17	14,992,131.56	15,186,600.00	194,468.44
FED FARM CR BK / FTN FINANCIAL															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	11,076.47	103,396.94	18,987,516.47	19,236,360.00	248,843.53
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(223,334.00)	120,266.97	22,364,192.00	22,374,924.00	10,732.00
FED FARM CR BK / CASTLE OAK SECURITIES															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	813.33	6,944.44	7,997,933.33	7,915,320.00	(82,613.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	2,033.33	17,361.11	19,994,833.33	19,788,300.00	(206,533.33)
FED FARM CR BK / Mizuho Securities USA Inc															

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>Extended Fund</u>																
GOVERNMENT AGENCY																
GOVT AGENCY-FIX-30/360																
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(148,318.88)	79,950.00	20,182,027.72	20,217,900.00	35,872.28	
FED HM LN BK BD / MORGAN STANLEY _1																
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	2,449.13	74,548.61	9,998,049.13	10,343,650.00	345,600.87	
FED HM LN BK BD / BNY Mellon Capital Market																
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(120,409.04)	32,801.39	4,546,237.52	4,551,206.00	4,968.48	
FED FARM CR BK / DAIWA CAPITAL MARKETS																
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	2,997.14	3,281.25	14,995,287.14	14,810,250.00	(185,037.14)	
FANNIE MAE / MORGAN STANLEY _1																
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(12,863.95)	15,797.71	4,623,882.18	4,691,228.63	67,346.45	
FANNIE MAE / CITIGROUP GLOBAL MARKETS																
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(14,117.45)	17,152.78	5,020,722.10	5,093,625.00	72,902.90	
FANNIE MAE / TD SECURITIES																
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(75,280.04)	137,222.22	40,110,498.76	40,749,000.00	638,501.24	
FED HM LN BK BD / JEFFERIES & COMPANY																
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	21,217.78	7,750,000.00	7,750,000.00	0.00	
FED HM LN BK BD / BNY Mellon Capital Market																
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	15,742.22	5,750,000.00	5,750,000.00	0.00	
FED HM LN BK BD / GREAT PACIFIC SECURITIES																
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	6,562.50	25,000,000.00	25,000,000.00	0.00	
FANNIE MAE / DAIWA CAPITAL MARKETS																
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	77,320.46	32,812.50	24,653,245.46	24,321,875.00	(331,370.46)	
FREDDIE MAC / TD SECURITIES																
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	27,494.96	10,208.33	9,879,022.16	9,723,700.00	(155,322.16)	
FED HM LN BK BD / GREAT PACIFIC SECURITIES																
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	68,000.00	20,000,000.00	20,000,000.00	0.00	
FANNIE MAE / MORGAN STANLEY _1																
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	86,533.25	37,500.00	49,597,533.25	48,755,750.00	(841,783.25)	
FED FARM CR BK / FTN FINANCIAL																
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0900	24,960,963.44	1,192.78	32,083.33	24,962,156.22	24,859,750.00	(102,406.22)	
FED FARM CR BK / GREAT PACIFIC SECURITIES																
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0902	24,960,750.00	1,199.31	32,083.33	24,961,949.31	24,859,750.00	(102,199.31)	
Subtotal for GOVT AGENCY-FIX-30/360:							2,839,332,000.00	1.0916	1.0800	2,840,589,429.82	(1,864,971.19)	9,183,664.73	2,838,724,458.63	2,841,681,139.62	2,956,680.99	
GOV'T AGY - CALLABLE																

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	4,000.00	333.33	20,000,000.00	19,953,800.00	(46,200.00)
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	10,560.00	250.00	15,000,000.00	14,965,350.00	(34,650.00)
FANNIE MAE / GREAT PACIFIC SECURITIES															
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	20,812.50	15,000,000.00	15,000,000.00	0.00
FANNIE MAE / GREAT PACIFIC SECURITIES															
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	23,508.33	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
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	22,444.44	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
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	31,944.44	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
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	24,150.00	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
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	46,844.44	40,000,000.00	40,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/2025	3130AMH14	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	11,716.67	15,000,000.00	15,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	18,104.17	25,000,000.00	25,000,000.00	0.00
Subtotal for GOV'T AGY - CALLABLE:							205,000,000.00	0.5474	0.5496	204,985,440.00	14,560.00	200,108.32	205,000,000.00	204,919,150.00	(80,850.00)
Subtotal for GOVERNMENT AGENCY:							4,445,332,000.00	0.7225	0.7339	4,446,099,650.83	(1,850,411.19)	9,561,603.87	4,444,427,070.46	4,447,183,342.64	2,756,272.18
MUNICIPAL DEBT															
ORANGE COUNTY POB 2021A															
COUNTY OF ORANGE /															
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	87,250.53	121,200,000.00	121,200,000.00	0.00
COUNTY OF ORANGE /															
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	80,988.53	121,200,000.00	121,200,000.00	0.00
Subtotal for ORANGE COUNTY POB 2021A:							242,400,000.00	0.4030	0.3277	242,400,000.00	0.00	168,239.06	242,400,000.00	242,400,000.00	0.00
Subtotal for MUNICIPAL DEBT:							242,400,000.00	0.4030	0.3277	242,400,000.00	0.00	168,239.06	242,400,000.00	242,400,000.00	0.00
U. S. TREASURIES															
TREASURY BILL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															
1137203	8/18/21	01/06/2022	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0300	49,994,125.00	0.00	5,666.67	49,994,125.00	49,999,812.50	5,687.50
US TREASURY N/B / BNY Mellon Capital Market															
1137592	8/20/21	01/06/2022	912796K65	AA+	Aaa	AAA	50,000,000.00		0.0350	49,993,243.06	0.00	6,513.88	49,993,243.06	49,999,812.50	6,569.44
US TREASURY N/B / MORGAN STANLEY															
1145782	10/22/21	01/13/2022	912796K73	AA+	Aaa	AAA	50,000,000.00		0.0500	49,994,236.11	0.00	4,930.56	49,994,236.11	49,999,571.00	5,334.89
US TREASURY N/B / BNP PARIBAS															
1145783	10/22/21	01/13/2022	912796K73	AA+	Aaa	AAA	50,000,000.00		0.0510	49,994,120.83	0.00	5,029.17	49,994,120.83	49,999,571.00	5,450.17
US TREASURY N/B / BNP PARIBAS															
1145784	10/22/21	01/13/2022	912796K73	AA+	Aaa	AAA	25,000,000.00		0.0470	24,997,290.97	0.00	2,317.36	24,997,290.97	24,999,785.50	2,494.53
US TREASURY N/B / JP MORGAN CHASE & CO															
1102162	2/10/21	01/27/2022	912796C31	AA+	Aaa	AAA	50,000,000.00		0.0655	49,968,068.75	0.00	29,565.97	49,968,068.75	49,999,531.00	31,462.25
US TREASURY N/B / JP MORGAN CHASE & CO															
1144181	10/12/21	02/10/2022	912796L72	AA+	Aaa	AAA	30,000,000.00		0.0475	29,995,210.42	0.00	3,206.25	29,995,210.42	29,999,402.10	4,191.68
US TREASURY N/B / BNP PARIBAS															
1144182	10/12/21	02/10/2022	912796L72	AA+	Aaa	AAA	50,000,000.00		0.0480	49,991,933.33	0.00	5,400.00	49,991,933.33	49,999,003.50	7,070.17
US TREASURY N/B / JEFFERIES & COMPANY															
1148547	11/15/21	02/10/2022	912796L72	AA+	Aaa	AAA	50,000,000.00		0.0460	49,994,441.67	0.00	3,002.78	49,994,441.67	49,999,003.50	4,561.83
US TREASURY N/B / BARCLAY CAPITAL															
1144818	10/15/21	03/10/2022	912796M97	AA+	Aaa	AAA	50,000,000.00		0.0490	49,990,063.89	0.00	5,308.33	49,990,063.89	49,996,406.50	6,342.61
US TREASURY N/B / JP MORGAN CHASE & CO															
1145195	10/19/21	03/10/2022	912796M97	AA+	Aaa	AAA	30,000,000.00		0.0486	29,994,249.00	0.00	2,997.00	29,994,249.00	29,997,843.90	3,594.90
US TREASURY N/B / BNP PARIBAS															
1145197	10/19/21	03/31/2022	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0490	49,988,906.94	0.00	5,036.11	49,988,906.94	49,994,531.50	5,624.56
US TREASURY N/B / BNY Mellon Capital Market															
1146092	10/26/21	03/31/2022	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0500	49,989,166.67	0.00	4,652.78	49,989,166.67	49,994,531.50	5,364.83
US TREASURY N/B / BANK OF AMERICA															
1146093	10/26/21	03/31/2022	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0510	49,988,950.00	0.00	4,745.83	49,988,950.00	49,994,531.50	5,581.50
US TREASURY N/B / JP MORGAN CHASE & CO															
1146242	10/27/21	03/31/2022	912796N39	AA+	Aaa	AAA	50,000,000.00		0.0465	49,989,989.58	0.00	4,262.50	49,989,989.58	49,994,531.50	4,541.92
US TREASURY N/B / MORGAN STANLEY															
1146243	10/27/21	03/31/2022	912796N39	AA+	Aaa	AAA	30,000,000.00		0.0465	29,993,993.75	0.00	2,557.50	29,993,993.75	29,996,718.90	2,725.15
US TREASURY N/B / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
1145030	10/18/21	04/07/2022	912796N47	AA+	Aaa	AAA	50,000,000.00		0.0510	49,987,887.50	0.00	5,312.50	49,987,887.50	49,992,253.50	4,366.00
US TREASURY N/B / DEUTSCHE															
1145196	10/19/21	04/07/2022	912796N47	AA+	Aaa	AAA	30,000,000.00		0.0500	29,992,916.67	0.00	3,083.33	29,992,916.67	29,995,352.10	2,435.43
US TREASURY N/B / Mizuho Securities USA Inc															
1152609	12/15/21	04/07/2022	912796N47	AA+	Aaa	AAA	50,000,000.00		0.0450	49,992,937.50	0.00	1,062.50	49,992,937.50	49,992,253.50	(684.00)
US TREASURY N/B / BANK OF AMERICA															
1138752	8/31/21	06/16/2022	912796J42	AA+	Aaa	AAA	50,000,000.00		0.0585	49,976,518.75	0.00	9,993.75	49,976,518.75	49,972,166.50	(4,352.25)
US TREASURY N/B / JP MORGAN CHASE & CO															
1138754	8/31/21	07/14/2022	912796K57	AA+	Aaa	AAA	50,000,000.00		0.0570	49,974,904.17	0.00	9,737.50	49,974,904.17	49,954,297.00	(20,607.17)
US TREASURY N/B / JP MORGAN CHASE & CO															
1138753	8/31/21	08/11/2022	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0610	49,970,770.83	0.00	10,420.83	49,970,770.83	49,943,088.50	(27,682.33)
US TREASURY N/B / BNP PARIBAS															
1138760	8/31/21	08/11/2022	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0630	49,969,812.50	0.00	10,762.50	49,969,812.50	49,943,088.50	(26,724.00)
US TREASURY N/B / BNY Mellon Capital Market															
1152871	12/16/21	09/08/2022	912796M71	AA+	Aaa	AAA	50,000,000.00		0.1600	49,940,888.89	0.00	3,555.56	49,940,888.89	49,927,227.50	(13,661.39)
US TREASURY N/B / BNY Mellon Capital Market															
1152872	12/16/21	09/08/2022	912796M71	AA+	Aaa	AAA	50,000,000.00		0.1650	49,939,041.67	0.00	3,666.67	49,939,041.67	49,927,227.50	(11,814.17)
Subtotal for TREASURY BILL:							1,145,000,000.00	0.0000	0.0598	1,144,603,668.45	0.00	152,787.83	1,144,603,668.45	1,144,611,542.50	7,874.05
TREASURY BOND															
US TREASURY N/B / BANK OF AMERICA															
1110179	4/14/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	20,845.31	8,114.64	49,960,298.44	49,718,750.00	(241,548.44)
US TREASURY N/B / BANK OF AMERICA															
1112320	4/29/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	16,813.63	8,114.64	49,966,032.38	49,718,750.00	(247,282.38)
US TREASURY N/B / JP MORGAN CHASE & CO															
1116284	5/27/21	08/15/2023	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	13,729.75	23,607.34	49,962,948.50	49,598,633.00	(364,315.50)
US TREASURY N/B / BARCLAYS CAPITAL															
1108212	3/30/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	39,718.61	18,646.41	49,910,812.36	49,547,851.50	(362,960.86)
US TREASURY N/B / BANK OF AMERICA															
1152111	12/10/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5846	49,597,656.25	13,744.66	3,798.34	49,611,400.91	49,547,851.50	(63,549.41)
US TREASURY N/B / BANK OF AMERICA															
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,046.88	21,894.32	16,229.28	49,769,941.20	49,593,750.00	(176,191.20)
US TREASURY N/B / RBC															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	21,894.31	16,229.28	49,769,941.31	49,593,750.00	(176,191.31)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / DEUTSCHE															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	38,731.91	37,292.82	49,892,247.54	49,412,109.50	(480,138.04)
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	32,030.53	37,292.82	49,907,030.53	49,412,109.50	(494,921.03)
US TREASURY N/B / DEUTSCHE															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	32,030.53	37,292.82	49,907,030.53	49,412,109.50	(494,921.03)
US TREASURY N/B / MORGAN STANLEY _1															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	9,856.64	37,292.82	49,964,934.77	49,412,109.50	(552,825.27)
US TREASURY N/B / DEUTSCHE															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	24,275.32	16,229.28	49,907,087.82	49,328,125.00	(578,962.82)
US TREASURY N/B / BNP PARIBAS															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	18,151.09	16,229.28	49,928,307.34	49,328,125.00	(600,182.34)
US TREASURY N/B / JP MORGAN CHASE & CO															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	20,423.11	16,229.28	49,871,985.61	49,328,125.00	(543,860.61)
Subtotal for TREASURY BOND:							700,000,000.00	0.2054	0.3313	698,005,859.52	324,139.72	292,599.05	698,329,999.24	692,952,149.00	(5,377,850.24)
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
1111298	4/22/21	02/28/2022	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(372,070.31)	191,125.69	50,084,960.94	50,082,031.50	(2,929.44)
US TREASURY N/B / MORGAN STANLEY _1															
1111299	4/22/21	02/28/2022	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(372,070.31)	191,125.69	50,084,960.94	50,082,031.50	(2,929.44)
US TREASURY N/B / DEUTSCHE															
1111302	4/22/21	02/28/2022	912828ZA1	AA+	Aaa	AAA	50,000,000.00	1.1250	0.0567	50,457,031.25	(372,070.31)	191,125.69	50,084,960.94	50,082,031.50	(2,929.44)
US TREASURY N/B / JP MORGAN CHASE & CO															
1146090	10/26/21	02/28/2022	912828W55	AA+	Aaa	AAA	50,000,000.00	1.8750	0.0532	50,314,453.13	(168,546.88)	173,515.20	50,145,906.25	50,140,625.00	(5,281.25)
US TREASURY N/B / RBC															
1107666	3/25/21	03/31/2022	912828ZG8	AA+	Aaa	AAA	50,000,000.00	0.3750	0.0674	50,156,250.00	(118,766.85)	47,905.22	50,037,483.15	50,037,109.50	(373.65)
US TREASURY N/B / BANK OF AMERICA															
939579	1/24/18	04/30/2022	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	943,413.31	160,566.30	49,921,928.94	50,289,062.50	367,133.56
US TREASURY N/B / BNY Mellon Capital Market															
940195	1/29/18	05/31/2022	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	335,505.76	26,373.63	15,964,880.76	16,113,124.96	148,244.20
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1145199	10/19/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0678	50,017,578.13	(5,807.06)	5,494.51	50,011,771.07	49,997,070.50	(14,700.57)
US TREASURY N/B / CITI GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1146244	10/27/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0723	50,015,625.00	(4,774.31)	5,494.51	50,010,850.69	49,997,070.50	(13,780.19)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1146452	10/28/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0720	50,015,625.00	(4,723.84)	5,494.51	50,010,901.16	49,997,070.50	(13,830.66)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1150663	12/2/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0776	50,011,718.75	(1,953.13)	5,151.10	50,009,765.62	49,997,070.50	(12,695.12)
US TREASURY N/B / DEUTSCHE															
1107668	3/25/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0880	50,023,437.50	(14,306.01)	172.65	50,009,131.49	49,982,422.00	(26,709.49)
US TREASURY N/B / JP MORGAN CHASE & CO															
1107669	3/25/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	7,000,000.00	0.1250	0.0911	7,003,007.81	(1,835.94)	24.17	7,001,171.87	6,997,539.08	(3,632.79)
US TREASURY N/B / JP MORGAN CHASE & CO															
1148544	11/15/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0812	50,013,671.88	(2,830.74)	172.65	50,010,841.14	49,982,422.00	(28,419.14)
US TREASURY N/B / FTN FINANCIAL															
1148546	11/15/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0750	50,015,625.00	(3,235.13)	172.65	50,012,389.87	49,982,422.00	(29,967.87)
US TREASURY N/B / DEUTSCHE															
1150664	12/2/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1115	50,003,906.25	(558.04)	172.65	50,003,348.21	49,982,422.00	(20,926.21)
US TREASURY N/B / CITI GLOBAL MARKETS															
1151217	12/6/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1112	50,003,906.25	(493.02)	172.65	50,003,413.23	49,982,422.00	(20,991.23)
US TREASURY N/B / JP MORGAN CHASE & CO															
1152310	12/13/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1464	49,994,140.63	559.44	172.65	49,994,700.07	49,982,422.00	(12,278.07)
US TREASURY N/B / JEFFERIES & COMPANY															
1152311	12/13/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1321	49,998,046.88	186.48	172.65	49,998,233.36	49,982,422.00	(15,811.36)
US TREASURY N/B / DEUTSCHE															
1149694	11/23/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1352	49,996,093.75	542.15	6,733.43	49,996,635.90	49,961,914.00	(34,721.90)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1149695	11/23/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1352	49,996,093.75	542.15	6,733.43	49,996,635.90	49,961,914.00	(34,721.90)
US TREASURY N/B / BNP PARIBAS															
1150327	11/30/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1511	49,990,234.38	1,140.51	5,524.86	49,991,374.89	49,961,914.00	(29,460.89)
US TREASURY N/B / MORGAN STANLEY															
1150328	11/30/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1511	49,990,234.38	1,140.51	5,524.86	49,991,374.89	49,961,914.00	(29,460.89)
US TREASURY N/B / MORGAN STANLEY															
1151216	12/6/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1944	49,974,609.38	2,463.27	4,488.95	49,977,072.65	49,961,914.00	(15,158.65)
US TREASURY N/B / MORGAN STANLEY															
1150329	11/30/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1767	49,978,515.63	2,261.51	5,494.51	49,980,777.14	49,940,429.50	39 (40,347.64)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
1150330	11/30/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1767	49,978,515.63	2,261.51	5,494.51	49,980,777.14	49,940,429.50	(40,347.64)
US TREASURY N/B / Mizuho Securities USA Inc															
1151078	12/3/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2104	49,964,843.75	3,387.15	4,979.40	49,968,230.90	49,940,429.50	(27,801.40)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1151079	12/3/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2104	49,964,843.75	3,387.15	4,979.40	49,968,230.90	49,940,429.50	(27,801.40)
US TREASURY N/B / BNY Mellon Capital Market															
1152107	12/10/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2027	49,968,750.00	2,338.44	3,777.47	49,971,088.44	49,940,429.50	(30,658.94)
US TREASURY N/B / MORGAN STANLEY _1															
1119501	6/22/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1394	49,990,234.38	3,799.93	10,704.42	49,994,034.31	49,923,828.00	(70,206.31)
US TREASURY N/B / JP MORGAN CHASE & CO															
1146665	10/29/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1367	49,994,140.63	1,021.80	10,704.42	49,995,162.43	49,923,828.00	(71,334.43)
US TREASURY N/B / Mizuho Securities USA Inc															
1152452	12/14/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2363	49,951,171.88	2,738.03	3,107.73	49,953,909.91	49,923,828.00	(30,081.91)
US TREASURY N/B / DEUTSCHE															
1152453	12/14/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2363	49,951,171.88	2,738.03	3,107.73	49,953,909.91	49,923,828.00	(30,081.91)
US TREASURY N/B / MORGAN STANLEY _1															
1112317	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	7,514.36	26,154.89	49,987,983.11	49,833,984.50	(153,998.61)
US TREASURY N/B / BNP PARIBAS															
1112319	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	7,514.36	26,154.89	49,987,983.11	49,833,984.50	(153,998.61)
US TREASURY N/B / Mizuho Securities USA Inc															
1153075	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	4,501.71	2,547.55	49,881,454.84	49,833,984.50	(47,470.34)
US TREASURY N/B / JEFFERIES & COMPANY															
1153076	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	4,501.71	2,547.55	49,881,454.84	49,833,984.50	(47,470.34)
US TREASURY N/B / Mizuho Securities USA Inc															
1153077	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	4,501.71	2,547.55	49,881,454.84	49,833,984.50	(47,470.34)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1153209	12/20/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3430	49,878,906.25	3,570.33	2,038.04	49,882,476.58	49,833,984.50	(48,492.08)
US TREASURY N/B / MORGAN STANLEY															
1153840	12/23/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3943	49,851,562.50	3,306.78	1,528.53	49,854,869.28	49,833,984.50	(20,884.78)
US TREASURY N/B / BANK OF AMERICA															
1146666	10/29/21	02/28/2023	91282CBNO	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2773	49,898,437.50	13,347.02	11,049.73	49,911,784.52	49,803,711.00	(108,073.52)
US TREASURY N/B / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1153841	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	3,743.49	1,553.87	49,824,055.99	49,803,711.00	(20,344.99)
US TREASURY N/B / Mizuho Securities USA Inc															
1153842	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	3,743.49	1,553.87	49,824,055.99	49,803,711.00	(20,344.99)
US TREASURY N/B / JP MORGAN CHASE & CO															
1154072	12/27/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4590	49,804,687.50	2,281.69	863.26	49,806,969.19	49,803,711.00	(3,258.19)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1154201	12/28/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4463	49,812,500.00	1,756.44	690.61	49,814,256.44	49,803,711.00	(10,545.44)
US TREASURY N/B / RBC															
1107667	3/25/21	03/31/2023	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(522,344.17)	191,620.88	50,840,937.08	50,616,211.00	(224,726.08)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1152110	12/10/21	03/31/2023	91282CBU4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4345	49,798,828.13	9,297.86	3,777.47	49,808,125.99	49,763,672.00	(44,453.99)
US TREASURY N/B / BANK OF AMERICA															
1146667	10/29/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	25,000,000.00	0.1250	0.3879	24,890,625.00	11,494.25	86.33	24,902,119.25	24,832,519.50	(69,599.75)
US TREASURY N/B / CITI GLOBAL MARKETS															
1147247	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	20,604.82	172.65	49,809,667.32	49,665,039.00	(144,628.32)
US TREASURY N/B / CITI GLOBAL MARKETS															
1147248	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	20,604.82	172.65	49,809,667.32	49,665,039.00	(144,628.32)
US TREASURY N/B / BARCLAY CAPITAL															
1146854	11/1/21	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4440	49,722,656.25	26,558.82	10,360.05	49,749,215.07	49,609,375.00	(139,840.07)
US TREASURY N/B / FTN FINANCIAL															
1142903	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	17,385.60	16,056.63	49,886,526.23	49,566,406.50	(320,119.73)
US TREASURY N/B / JP MORGAN CHASE & CO															
1142904	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	17,126.12	16,056.63	49,888,219.87	49,566,406.50	(321,813.37)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(270,863.86)	315,896.74	52,213,511.14	51,796,875.00	(416,636.14)
US TREASURY N/B / TD SECURITIES															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(271,289.75)	315,896.74	52,216,991.50	51,796,875.00	(420,116.50)
US TREASURY N/B / BNY Mellon Capital Market															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(160,756.34)	221,127.72	51,628,306.16	51,132,812.50	(495,493.66)
US TREASURY N/B / BANK OF AMERICA															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(119,750.65)	128,453.04	51,331,421.23	50,794,922.00	(536,499.23)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	60,121.53	63,873.63	49,753,480.91	49,183,594.00	41 (569,886.91)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	56,247.86	63,873.63	49,759,372.86	49,183,594.00	(575,778.86)
US TREASURY N/B / DEUTSCHE															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	47,332.66	32,113.26	49,756,317.04	48,910,156.50	(846,160.54)
US TREASURY N/B / MORGAN STANLEY _1															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	50,798.93	32,113.26	49,720,720.81	48,910,156.50	(810,564.31)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	101,820.85	345.30	49,449,477.10	48,589,844.00	(859,633.10)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	109,204.54	345.30	49,380,688.92	48,589,844.00	(790,844.92)
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	108,139.58	52,309.78	49,401,108.33	48,513,672.00	(887,436.33)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	101,301.57	52,309.78	49,398,176.57	48,513,672.00	(884,504.57)
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	115,966.49	42,472.38	49,342,528.99	48,453,125.00	(889,403.99)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	115,966.49	42,472.38	49,342,528.99	48,453,125.00	(889,403.99)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	113,374.72	31,936.81	49,295,015.35	48,433,594.00	(861,421.35)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	113,374.72	31,936.81	49,295,015.35	48,433,594.00	(861,421.35)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	113,645.31	31,936.81	49,293,332.81	48,433,594.00	(859,738.81)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	76,930.15	31,936.81	49,350,367.65	48,433,594.00	(916,773.65)
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	121,554.59	21,408.84	49,227,023.34	48,347,656.50	(879,366.84)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	121,554.59	21,408.84	49,227,023.34	48,347,656.50	(879,366.84)
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	103,430.71	517.96	49,310,461.96	48,476,562.50	(833,899.46)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	84,752.50	78,464.67	49,383,580.63	48,398,437.50	(985,143.13)
US TREASURY N/B / DEUTSCHE															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	107,363.61	78,464.67	49,134,707.36	48,398,437.50	(736,269.86)
Subtotal for TREASURY BOND - ME:							3,698,000,000.00	0.3945	0.3697	3,692,038,632.95	526,617.26	3,095,108.68	3,692,565,250.21	3,672,562,330.04	(20,002,920.17)
Subtotal for U. S. TREASURIES:							5,543,000,000.00	0.2891	0.3009	5,534,648,160.92	850,756.98	3,540,495.56	5,535,498,917.90	5,510,126,021.54	(25,372,896.36)
Total Extended Fund :							11,484,173,151.89	0.4801	0.4403	11,476,588,963.64	(999,654.21)	13,270,338.49	11,475,767,140.25	11,453,150,516.07	(22,616,624.18)
Net Asset Value (NAV):														0.998029	
Total Investments:							12,664,011,378.58	0.4374	0.4022	12,656,376,470.19	(999,654.21)	13,286,994.75	12,655,560,046.82	12,632,965,163.26	(22,594,883.56)

Report Parameters

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

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
		1/3/21		AAAm	Aaa-mf	AAAmf	6,090.68		0.0259	6,090.68			6,090.68	6,090.68	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
		1/3/21		AAAm	Aaa-mf	NR	50,688.49		0.0260	50,688.49			50,688.49	50,688.49	0.00
GOLDMAN SACHS - JWA MMF															
		1/3/21		AAAm	Aaa-mf	NR	815,744.17		0.0261	815,744.17			815,744.17	815,744.17	0.00
Subtotal for FUNDS:							872,523.34		0.0261	872,523.34			872,523.34	872,523.34	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / MORGAN STANLEY															
1153836	12/23/21	2/16/22	313385TD8	A-1+	P-1	NR	5,000,000.00		0.0450	4,999,656.25	0.00	56.25	4,999,712.50	4,999,877.80	165.30
Subtotal for DISCOUNT NOTES:							5,000,000.00	0.0000	0.0450	4,999,656.25	0.00	56.25	4,999,712.50	4,999,877.80	165.30
Subtotal for GOVERNMENT AGENCY:							5,000,000.00		0.0450	4,999,656.25	0.00	56.25	4,999,712.50	4,999,877.80	165.30
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / MORGAN STANLEY															
1147471	11/4/21	3/1/22	912796S26	AA+	Aaa	AAA	4,000,000.00		0.0455	3,999,408.50	0.00	293.22	3,999,408.50	3,999,741.68	333.18
Subtotal for CASH MANAGEMENT BILL:							4,000,000.00	0.0000	0.0455	3,999,408.50	0.00	293.22	3,999,408.50	3,999,741.68	333.18
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															
1147974	11/9/21	1/4/22	912796Q51	AA+	Aaa	AAA	5,000,000.00		0.0500	4,999,611.11	0.00	368.06	4,999,611.11	5,000,010.40	399.29
US TREASURY N/B / JP MORGAN CHASE & CO															
1154597	12/30/21	2/8/22	912796R76	AA+	Aaa	AAA	5,000,000.00		0.0200	4,999,888.89	0.00	5.56	4,999,888.89	4,999,898.45	9.56
US TREASURY N/B / JP MORGAN CHASE & CO															
1154598	12/30/21	2/8/22	912796R76	AA+	Aaa	AAA	5,000,000.00		0.0200	4,999,888.89	0.00	5.56	4,999,888.89	4,999,898.45	9.56
US TREASURY N/B / Mizuho Securities USA Inc															
1152450	12/14/21	2/24/22	912796D30	AA+	Aaa	AAA	5,000,000.00		0.0395	4,999,605.00	0.00	98.75	4,999,605.00	4,999,866.30	261.30
US TREASURY N/B / MORGAN STANLEY															
1151908	12/9/21	3/10/22	912796M97	AA+	Aaa	AAA	5,000,000.00		0.0615	4,999,222.71	0.00	196.46	4,999,222.71	4,999,640.65	417.94
US TREASURY N/B / DEUTSCHE															
1146853	11/1/21	4/28/22	912796P37	AA+	Aaa	AAA	5,000,000.00		0.0575	4,998,578.47	0.00	487.15	4,998,578.47	4,998,852.80	274.33
US TREASURY N/B / JEFFERIES & COMPANY															
1150665	12/2/21	6/2/22	912796Q44	AA+	Aaa	AAA	5,000,000.00		0.0860	4,997,826.11	0.00	358.33	4,997,826.11	4,997,821.90	(4.21)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNY Mellon Capital Market															
1141779	9/22/21	6/16/22	912796J42	AA+	Aaa	AAA	4,500,000.00		0.0520	4,498,264.50	0.00	656.50	4,498,264.50	4,497,494.99	(769.51)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142437	9/28/21	8/11/22	912796L64	AA+	Aaa	AAA	4,000,000.00		0.0725	3,997,446.39	0.00	765.28	3,997,446.39	3,995,447.08	(1,999.31)
Subtotal for TREASURY BILL:							43,500,000.00	0.0000	0.0505	43,490,332.07	0.00	2,941.65	43,490,332.07	43,488,931.02	(1,401.06)
Subtotal for U. S. TREASURIES:							47,500,000.00		0.0501	47,489,740.57	0.00	3,234.87	47,489,740.57	47,488,672.70	(1,067.88)
Total 283-John Wayne Airport :							53,372,523.34		0.0492	53,361,920.16	0.00	3,291.12	53,361,976.41	53,361,073.84	(902.58)
Net Asset Value (NAV):														0.999983	
<u>650-CCCD SERIES 2017E</u>															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	1/3/21			AAAm	NR	NR	1,775,896.13		0.0151	1,775,896.13			1,775,896.13	1,775,896.13	0.00
Subtotal for FUNDS:							1,775,896.13		0.0151	1,775,896.13			1,775,896.13	1,775,896.13	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	688.77	668.40	383,913.92	419,925.28	36,011.36
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(956.64)	312.50	226,822.34	245,589.75	18,767.41
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(322.07)	358.24	94,719.45	100,985.61	6,266.16
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	3,534.87	288.75	173,476.21	192,888.90	19,412.69
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(1,395.97)	114.28	140,444.24	146,787.28	6,343.04
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(2,593.78)	19.69	50,583.62	54,611.55	4,027.93
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	956.57	26,034.72	1,998,536.57	2,152,320.00	153,783.43
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	264.30	345.31	84,418.55	94,836.63	10,418.08

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(176,968.36)	11,979.17	1,825,710.14	1,992,202.50	166,492.36
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,138.42	29,468.89	1,997,718.42	2,205,360.00	207,641.58
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(175,464.80)	29,812.50	1,912,697.20	2,155,470.00	242,772.80
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(185,934.60)	57,638.89	2,511,185.40	2,877,680.00	366,494.60
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	2,272.00	3,499.88	248,650.45	286,811.25	38,160.80
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	948.79	675.22	144,272.32	165,145.68	20,873.36
FED FARM CR BK / MORGAN STANLEY															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(5.97)	4,559.72	500,017.77	567,497.50	67,479.73
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(8,271.92)	129.75	289,270.50	333,436.66	44,166.16
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	8,776.98	25,530.00	1,972,236.98	2,000,000.00	27,763.02
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(31,770.75)	12,816.11	2,115,849.25	2,498,110.00	382,260.75
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(565,104.16)	204,252.02	16,670,523.33	18,489,658.58	1,819,135.25
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(565,104.16)	204,252.02	16,670,523.33	18,489,658.58	1,819,135.25
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(70,372.72)	25,495.92	1,761,326.50	2,062,265.63	300,939.13
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(70,372.72)	25,495.92	1,761,326.50	2,062,265.63	300,939.13
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	39,689.78	16,997.28	1,947,814.78	2,096,328.12	148,513.34
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	39,689.78	16,997.28	1,947,814.78	2,096,328.12	148,513.34
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(30,682.94)	42,493.20	3,709,141.28	4,158,593.75	449,452.47

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Total 650-CCCD SERIES 2017E :							20,591,896.13	4.0960	2.8221	22,751,347.84	(595,787.10)	246,745.22	22,155,560.74	24,424,148.46	2,268,587.72
Net Asset Value (NAV):														1.102394	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0538	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	9,662.68	34,222.22	3,499,978.18	3,500,752.50	774.32
FED HM LN BK BD / FTN FINANCIAL															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(45,468.42)	6,812.36	3,448,603.98	3,558,693.60	110,089.62
FANNIE MAE / MORGAN STANLEY _1															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	6,609.14	35,587.50	3,505,166.54	3,635,903.70	130,737.16
FED FARM CR BK / MORGAN STANLEY _1															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(16,730.66)	5,821.20	3,480,909.64	3,567,408.08	86,498.43
FANNIE MAE / Mizuho Securities USA Inc															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	620.83	25,918.75	3,299,036.83	3,360,175.50	61,138.67
FANNIE MAE / MORGAN STANLEY _1															
1077257	7/29/20	6/17/25	3135G0423	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(3,133.77)	680.56	3,507,626.32	3,430,980.00	(76,646.32)
Subtotal for GOVT AGENCY-FIX-30/360:							20,705,000.00	2.0053	1.9172	20,789,761.69	(48,440.20)	109,042.59	20,741,321.49	21,053,913.38	312,591.88
Subtotal for GOVERNMENT AGENCY:							20,705,000.00	2.0053	1.9172	20,789,761.69	(48,440.20)	109,042.59	20,741,321.49	21,053,913.38	312,591.88
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	14,026.48	169.20	3,498,440.54	3,526,728.52	28,287.98
US TREASURY N/B / BANK OF AMERICA															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	44,443.34	11,988.95	3,490,712.87	3,547,578.13	56,865.26
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	1,401.20	5,492.53	3,493,744.95	3,387,890.63	(105,854.33)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	1,045.67	4,495.86	3,493,115.98	3,431,914.08	(61,201.90)
Subtotal for TREASURY BOND - ME:							14,000,000.00	1.2188	1.3501	13,915,097.65	60,916.69	22,146.54	13,976,014.34	13,894,111.35	(81,902.99)
Subtotal for U. S. TREASURIES:							14,000,000.00	1.2188	1.3501	13,915,097.65	60,916.69	22,146.54	13,976,014.34	13,894,111.35	(81,902.99)
Total 650-Fountain Valley SD40 :							34,705,000.00	1.6880	1.6884	34,704,859.34	12,476.49	131,189.13	34,717,335.83	34,948,024.73	230,688.90
Net Asset Value (NAV):														1.006645	

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
Total Investments:							108,669,419.47	1.2795	1.0982	110,818,127.34	(583,310.61)	381,225.47	110,234,872.98	112,733,247.02	2,498,374.03

Report Parameters

Query: Month End Specific
 Settlement Date: not greater than 31 Dec 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
December 31, 2021

	TRUSTEE	CUSIP #	<u>MOODY'S</u>	<u>S & P</u>	<u>FITCH</u>	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
2014 NDAPP	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmmf	0.02%	\$ 184.28	\$ 184.28	\$ -
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					2,277,769.09	2,277,769.09	38.69
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,663,639.66	6,663,639.66	113.22
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					11,551,776.53	11,551,776.53	167.69
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,257.62	932,257.62	15.84
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,328,791.62	2,328,791.62	33.02
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					16,378,700.91	16,378,700.91	262.47
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,611.78	20,611.78	0.34
2021A PREPAID POBs	U.S. BANK	31846V567					7,720.02	7,720.02	0.13
NEWPORT COAST - Group 4	U.S. BANK	31846V567					445,707.01	445,707.01	7.57
OBLIGATION NOTES	U.S. BANK	31846V567					31,524.77	31,524.77	0.09
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmmf	0.03%	7.18	7.18	-
TOTAL OF INVESTMENTS WITH TRUSTEES							<u>\$ 40,638,690.47</u>	<u>\$ 40,638,690.47</u>	<u>\$ 639.06</u>

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

Prepared by: JWA Accounting
Date: 1/5/2022

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		\$ 9,721,491.04	\$ 9,721,491.04				
		\$ 9,721,491.04	\$ 9,721,491.04				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,645,025.93	\$ 1,645,025.93	\$ 697,011.70	\$ 697,011.70
				\$ 1,645,025.93	\$ 1,645,025.93	\$ 697,011.70	\$ 697,011.70
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,730,027.25	\$ 1,730,027.25	\$ 803,263.49	\$ 803,263.49
				\$ 1,730,027.25	\$ 1,730,027.25	\$ 803,263.49	\$ 803,263.49

WELLS FARGO BANK

Cash - Checking Accounts N/A \$ 25,043,364.76 \$ 25,043,364.76
(Interest rate is variable)

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

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

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

* Percentage breakdown of Extended Fund ownership:

- Orange County Investment Pool – 48.97%
- Orange County Educational Investment Pool – 51.03%

**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	0.586%	25,000,000	Educational Money Market Fund	-	25,000,000
Fullerton Joint Union High	4/30/2012	10/31/2012	0.560%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.380%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.560%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.380%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.470%	2,000,000	Educational Money Market Fund	2,000,000	-
La Habra City	3/15/2021	10/31/2021	0.680%	10,000,000	Educational Money Market Fund	10,000,000	-
Ocean View	4/29/2013	8/31/2013	0.380%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.440%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.380%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.560%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.380%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.470%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.760%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				\$ 902,700,000		\$ 877,700,000	25,000,000

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

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

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

Transaction Date From 01-Dec-2021 To 31-Dec-2021
As at : 12-Jan-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1151369	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				0.0850 / 0.0850					
				12/23/2021	12/7/2021	PURC		50,000,000.00	49,998,111.10	0.00	0.00	(49,998,111.11)
1151909	US TREASURY N/B	/DEUTSCHE	TBILL				0.0650 / 0.0650					
				12/30/2021	12/9/2021	PURC		50,000,000.00	49,998,104.15	0.00	0.00	(49,998,104.17)
1152605	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.0390 / 0.0390					
				2/9/2022	12/15/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,996,966.67)
1153837	FHLB DISC CORP	/UBS	AGDN				0.0300 / 0.0300					
				1/21/2022	12/23/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,998,791.67)
1153838	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0350 / 0.0350					
				2/4/2022	12/23/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,997,909.72)
1153839	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0400 / 0.0400					
				2/18/2022	12/23/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,996,833.33)
1153853	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0100 / 0.0100					
				1/25/2022	12/23/2021	PURC		50,000,000.00	49,999,541.65	0.00	0.00	(49,999,541.67)
1153854	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0300 / 0.0300					
				12/27/2021	12/23/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,999,833.33)
1154073	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0400 / 0.0400					
				2/22/2022	12/27/2021	PURC		50,000,000.00	49,996,833.35	0.00	0.00	(49,996,833.33)
1154074	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0300 / 0.0300					
				2/22/2022	12/27/2021	PURC		50,000,000.00	49,997,625.00	0.00	0.00	(49,997,625.00)
1154596	US TREASURY N/B	/DEUTSCHE	TBILL				0.0450 / 0.0450					
				3/10/2022	12/30/2021	PURC		50,000,000.00	49,995,625.00	0.00	0.00	(49,995,625.00)
Sub Total:								550,000,000.00	299,985,840.25	0.00	0.00	(549,976,175.00)
Fund: Extended Fund												
1150613	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0400 / 0.0400					
				2/7/2022	12/1/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,996,222.22)
1150614	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0400 / 0.0400					
				2/7/2022	12/1/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,996,222.22)

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

Transaction Date From 01-Dec-2021 To 31-Dec-2021
As at : 12-Jan-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
1150615	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0300 / 0.0300					
				1/3/2022	12/1/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,998,625.00)
1150616	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0300 / 0.0300					
				1/3/2022	12/1/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,998,625.00)
1150663	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 0.0776					
				5/31/2022	12/2/2021	PURC		50,000,000.00	50,011,718.75	343.41	0.00	(50,012,062.16)
1150664	US TREASURY N/B	/DEUTSCHE	TRBDME				0.1250 / 0.1115					
				6/30/2022	12/2/2021	PURC		50,000,000.00	50,003,906.25	26,324.73	0.00	(50,030,230.98)
1151076	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.5000 / 0.5732					
				12/1/2023	12/3/2021	PURC		50,000,000.00	49,927,500.00	0.00	0.00	(49,927,500.00)
1151077	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.5000 / 0.5732					
				12/1/2023	12/3/2021	PURC		50,000,000.00	49,927,500.00	0.00	0.00	(49,927,500.00)
1151078	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				0.1250 / 0.2104					
				9/30/2022	12/3/2021	PURC		50,000,000.00	49,964,843.75	10,989.01	0.00	(49,975,832.76)
1151079	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.1250 / 0.2104					
				9/30/2022	12/3/2021	PURC		50,000,000.00	49,964,843.75	10,989.01	0.00	(49,975,832.76)
1151216	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.1250 / 0.1944					
				8/31/2022	12/6/2021	PURC		50,000,000.00	49,974,609.40	16,747.22	0.00	(49,991,356.62)
1151217	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDME				0.1250 / 0.1112					
				6/30/2022	12/6/2021	PURC		50,000,000.00	50,003,906.25	27,004.08	0.00	(50,030,910.33)
1151361	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0810 / 0.0810					
				12/23/2021	12/7/2021	PURC		50,000,000.00	49,998,200.00	0.00	0.00	(49,998,200.00)
1151362	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				0.0900 / 0.0900					

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

Transaction Date From 01-Dec-2021 To 31-Dec-2021
As at : 12-Jan-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1151363	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	12/23/2021	12/7/2021	PURC	0.0800 / 0.0800	50,000,000.00	49,998,000.00	0.00	0.00	(49,998,000.00)
1151366	US TREASURY N/B	/MORGAN STANLEY	TBILL	12/23/2021	12/7/2021	PURC	0.0815 / 0.0815	50,000,000.00	49,998,222.20	0.00	0.00	(49,998,222.22)
1151654	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	12/23/2021	12/7/2021	PURC	0.0300 / 0.0300	50,000,000.00	49,998,188.90	0.00	0.00	(49,998,188.89)
1151655	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/3/2022	12/8/2021	PURC	0.0300 / 0.0300	50,000,000.00	0.00	0.00	0.00	(49,998,916.67)
1151656	US TREASURY N/B	/DEUTSCHE	TBILL	1/3/2022	12/8/2021	PURC	0.0625 / 0.0625	50,000,000.00	0.00	0.00	0.00	(49,998,916.67)
1151657	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	12/23/2021	12/8/2021	PURC	0.0610 / 0.0610	50,000,000.00	49,998,697.90	0.00	0.00	(49,998,697.92)
1151658	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	12/23/2021	12/8/2021	PURC	0.0610 / 0.0610	50,000,000.00	49,998,729.15	0.00	0.00	(49,998,729.17)
1151900	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	12/23/2021	12/8/2021	PURC	0.1400 / 0.1401	50,000,000.00	49,998,729.15	0.00	0.00	(49,998,729.17)
1151901	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	9/7/2022	12/9/2021	PURC	0.1400 / 0.1401	50,000,000.00	0.00	0.00	0.00	(49,947,111.11)
1151902	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/7/2022	12/9/2021	PURC	0.1100 / 0.1101	50,000,000.00	0.00	0.00	0.00	(49,947,111.11)
1151903	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	7/29/2022	12/9/2021	PURC	0.1100 / 0.1101	50,000,000.00	0.00	0.00	0.00	(49,964,555.56)
1151904	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	7/29/2022	12/9/2021	PURC	0.0600 / 0.0600	50,000,000.00	0.00	0.00	0.00	(49,964,555.56)

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

Transaction Date From 01-Dec-2021 To 31-Dec-2021
As at : 12-Jan-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1151905	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	12/23/2021	12/9/2021	PURC	0.0600 / 0.0600	50,000,000.00	49,998,833.35	0.00	0.00	(49,998,833.33)
1151906	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	12/23/2021	12/9/2021	PURC	0.0600 / 0.0600	50,000,000.00	49,998,833.35	0.00	0.00	(49,998,833.33)
1151907	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	12/23/2021	12/9/2021	PURC	0.0600 / 0.0600	50,000,000.00	49,998,833.35	0.00	0.00	(49,998,833.33)
1151910	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	12/23/2021	12/9/2021	PURC	0.0475 / 0.0475	50,000,000.00	49,998,833.35	0.00	0.00	(49,998,833.33)
1151911	US TREASURY N/B	/DEUTSCHE	TBILL	12/30/2021	12/9/2021	PURC	0.0600 / 0.0600	50,000,000.00	49,998,614.60	0.00	0.00	(49,998,614.58)
1151912	US TREASURY N/B	/DEUTSCHE	TBILL	12/23/2021	12/9/2021	PURC	0.0585 / 0.0585	50,000,000.00	49,998,833.35	0.00	0.00	(49,998,833.33)
1151913	US TREASURY N/B	/DEUTSCHE	TBILL	12/30/2021	12/9/2021	PURC	0.0585 / 0.0585	50,000,000.00	49,998,293.75	0.00	0.00	(49,998,293.75)
1152106	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	12/30/2021	12/9/2021	PURC	0.1500 / 0.1501	50,000,000.00	49,998,293.75	0.00	0.00	(49,998,293.75)
1152107	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	8/5/2022	12/10/2021	PURC	0.1250 / 0.2027	50,000,000.00	0.00	0.00	0.00	(49,950,416.67)
1152110	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	9/30/2022	12/10/2021	PURC	0.1250 / 0.4345	50,000,000.00	49,968,750.00	12,190.93	0.00	(49,980,940.93)
1152111	US TREASURY N/B	/BANK OF AMERICA	TRBDI	3/31/2023	12/10/2021	PURC	0.1250 / 0.5846	50,000,000.00	49,798,828.15	12,190.91	0.00	(49,811,019.06)
1152310	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	9/15/2023	12/10/2021	PURC	0.1250 / 0.1464	50,000,000.00	49,597,656.25	14,848.07	0.00	(49,612,504.32)
1152311	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	6/30/2022	12/13/2021	PURC	0.1250 / 0.1321	50,000,000.00	49,994,140.65	28,192.91	0.00	(50,022,333.56)

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

Transaction Date From 01-Dec-2021 To 31-Dec-2021
As at : 12-Jan-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
1152452	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	6/30/2022	12/13/2021	PURC	0.1250 / 0.2363	50,000,000.00	49,998,046.90	28,192.91	0.00	(50,026,239.81)
1152453	US TREASURY N/B	/DEUTSCHE	TRBDME	10/31/2022	12/14/2021	PURC	0.1250 / 0.2363	50,000,000.00	49,951,171.90	7,596.67	0.00	(49,958,768.57)
1152609	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	10/31/2022	12/14/2021	PURC	0.0450 / 0.0450	50,000,000.00	49,951,171.90	7,596.67	0.00	(49,958,768.57)
1152871	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	4/7/2022	12/15/2021	PURC	0.1600 / 0.1602	50,000,000.00	49,992,937.50	0.00	0.00	(49,992,937.50)
1152872	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	9/8/2022	12/16/2021	PURC	0.1650 / 0.1652	50,000,000.00	49,940,888.90	0.00	0.00	(49,940,888.89)
1152873	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	9/8/2022	12/16/2021	PURC	0.0250 / 0.0250	50,000,000.00	49,939,041.65	0.00	0.00	(49,939,041.67)
1153075	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	2/18/2022	12/16/2021	PURC	0.1250 / 0.3449	50,000,000.00	0.00	0.00	0.00	(49,997,777.78)
1153076	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	1/31/2023	12/17/2021	PURC	0.1250 / 0.3449	50,000,000.00	49,876,953.15	23,607.32	0.00	(49,900,560.47)
1153077	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	1/31/2023	12/17/2021	PURC	0.1250 / 0.3449	50,000,000.00	49,876,953.15	23,607.32	0.00	(49,900,560.47)
1153209	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	1/31/2023	12/17/2021	PURC	0.1250 / 0.3430	50,000,000.00	49,876,953.15	23,607.32	0.00	(49,900,560.47)
1153840	US TREASURY N/B	/MORGAN STANLEY	TRBDME	1/31/2023	12/20/2021	PURC	0.1250 / 0.3943	50,000,000.00	49,878,906.25	24,116.85	0.00	(49,903,023.10)
1153841	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	1/31/2023	12/23/2021	PURC	0.1250 / 0.4293	50,000,000.00	49,851,562.50	24,626.36	0.00	(49,876,188.86)
1153842	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	2/28/2023	12/23/2021	PURC	0.1250 / 0.4293	50,000,000.00	49,820,312.50	19,682.32	0.00	(49,839,994.82)

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

Transaction Date From 01-Dec-2021 To 31-Dec-2021
As at : 12-Jan-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
1153849	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	2/28/2023	12/23/2021	PURC	0.0250 / 0.0250	50,000,000.00	49,820,312.50	19,682.32	0.00	(49,839,994.82)
1154072	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	1/31/2022	12/23/2021	PURC	0.1250 / 0.4590	50,000,000.00	0.00	0.00	0.00	(49,998,645.83)
1154200	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL	2/28/2023	12/27/2021	PURC	0.0300 / 0.0300	50,000,000.00	49,804,687.50	20,372.93	0.00	(49,825,060.43)
1154201	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	12/30/2021	12/28/2021	PURC	0.1250 / 0.4463	20,000,000.00	19,999,966.68	0.00	0.00	(19,999,966.67)
				2/28/2023	12/28/2021	PURC		50,000,000.00	49,812,500.00	20,545.58	0.00	(49,833,045.58)
Sub Total:								<u>2,770,000,000.00</u>	<u>2,117,508,705.48</u>	<u>403,054.85</u>	<u>0.00</u>	<u>(2,767,669,461.68)</u>
Fund: Educational Money Mkt Fnd												
1150617	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.1415 / 0.1415					
				12/23/2021	12/1/2021	PURC		50,000,000.00	49,995,676.40	0.00	0.00	(49,995,676.39)
1150618	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.1500 / 0.1500					
				12/23/2021	12/1/2021	PURC		50,000,000.00	49,995,416.65	0.00	0.00	(49,995,416.67)
1151367	US TREASURY N/B	/JEFFERIES & COMPANY	CMB				0.0925 / 0.0925					
				12/15/2021	12/7/2021	PURC		50,000,000.00	49,998,972.20	0.00	0.00	(49,998,972.22)
1151368	US TREASURY N/B	/JEFFERIES & COMPANY	CMB				0.0925 / 0.0925					
				12/15/2021	12/7/2021	PURC		50,000,000.00	49,998,972.20	0.00	0.00	(49,998,972.22)
1152606	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0300 / 0.0300					
				1/12/2022	12/15/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,998,833.33)
1152607	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0300 / 0.0300					
				1/12/2022	12/15/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,998,833.33)
1152608	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0300 / 0.0300					
				1/12/2022	12/15/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,998,833.33)
1153078	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0300 / 0.0300					
				2/7/2022	12/17/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,997,833.33)

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

Transaction Date From 01-Dec-2021 To 31-Dec-2021
As at : 12-Jan-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1153845	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0250 / 0.0250					
				1/31/2022	12/23/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,998,645.83)
1153851	US TREASURY N/B	/DEUTSCHE	TBILL				0.0300 / 0.0300					
				2/15/2022	12/23/2021	PURC		50,000,000.00	49,997,750.00	0.00	0.00	(49,997,750.00)
1154366	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0375 / 0.0375					
				3/3/2022	12/29/2021	PURC		50,000,000.00	49,996,666.65	0.00	0.00	(49,996,666.67)
1154367	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0275 / 0.0275					
				2/22/2022	12/29/2021	PURC		50,000,000.00	49,997,899.30	0.00	0.00	(49,997,899.31)
1154371	US TREASURY N/B	/DEUTSCHE	TBILL				0.0450 / 0.0450					
				3/10/2022	12/29/2021	PURC		50,000,000.00	49,995,562.50	0.00	0.00	(49,995,562.50)
1154372	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0250 / 0.0250					
				1/26/2022	12/29/2021	PURC		50,000,000.00	0.00	0.00	0.00	(49,999,027.78)
Sub Total:								700,000,000.00	399,976,915.90	0.00	0.00	(699,968,922.91)
Fund: 283-John Wayne Airport												
1150665	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0860 / 0.0860					
				6/2/2022	12/2/2021	PURC		5,000,000.00	4,997,826.11	0.00	0.00	(4,997,826.11)
1151908	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0615 / 0.0615					
				3/10/2022	12/9/2021	PURC		5,000,000.00	4,999,222.71	0.00	0.00	(4,999,222.71)
1152450	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0395 / 0.0395					
				2/24/2022	12/14/2021	PURC		5,000,000.00	4,999,605.00	0.00	0.00	(4,999,605.00)
1152451	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0210 / 0.0210					
				12/30/2021	12/14/2021	PURC		5,000,000.00	4,999,953.33	0.00	0.00	(4,999,953.33)
1153836	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0450 / 0.0450					
				2/16/2022	12/23/2021	PURC		5,000,000.00	0.00	0.00	0.00	(4,999,656.25)
1154597	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0200 / 0.0200					
				2/8/2022	12/30/2021	PURC		5,000,000.00	4,999,888.89	0.00	0.00	(4,999,888.89)

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

Transaction Date From 01-Dec-2021 To 31-Dec-2021
As at : 12-Jan-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
1154598	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0200 / 0.0200					
				2/8/2022	12/30/2021	PURC		5,000,000.00	4,999,888.89	0.00	0.00	(4,999,888.89)
Sub Total:								<u>35,000,000.00</u>	<u>29,996,384.93</u>	<u>0.00</u>	<u>0.00</u>	<u>(34,996,041.18)</u>

Grand Total: 4,055,000,000.00 2,847,467,846.56 403,054.85 0.00 (4,052,610,600.77)

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Dec-2021 to 31-Dec-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692		INVESCO STIC GOVERNMENT & AGENCY				
12/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	11,000,000.00	54595	INVESCO STIC GOVT & AGY PORTFOLIO	1154594
Sub Total Amount Per Account:			11,000,000.00			
AIM#51103-694		INVESCO STIC GOVERNMENT & AGENCY				
12/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	50,000,000.00	54591	INVESCO STIC GOVT & AGY PORTFOLIO	1154590
Sub Total Amount Per Account:			50,000,000.00			
GS283		GOLDMAN SACHS - JWA MMF				
12/2/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,173.89		GOLDMAN SACHS FINL SQ GOVT	1150666
12/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,586.81		GOLDMAN SACHS FINL SQ GOVT	1153858
12/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	222.22		GOLDMAN SACHS FINL SQ GOVT	1154599
Sub Total Amount Per Account:			3,982.92			
Invesco Acct# 51105		OC Treasurer X FUND MMF				
12/1/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(139,989,694.44)		INVESCO STIC GOVT & AGY PORTFOLIO	1150619
12/3/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(99,780,000.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1151080
12/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	280,000,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	1151914
12/22/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	100,000,000.00		INVESCO STIC GOVT & AGY PORTFOLIO	1153658
12/23/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(150,000,000.00)		INVESCO STIC GOVT & AGY PORTFOLIO	1153859
12/29/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	52,500.00		INVESCO STIC GOVT & AGY PORTFOLIO	1154373
12/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	54,944,343.90		INVESCO STIC GOVT & AGY PORTFOLIO	1154600
Sub Total Amount Per Account:			45,227,149.46			
MORGAN 283		MORGAN STANLEY GOVT 8302-JWA MMF				
12/9/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	777.29	51897	MORGAN STANLEY INST LIQUIDITY FUND	1151896
12/14/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	441.67	52447	MORGAN STANLEY INST LIQUIDITY FUND	1152446
Sub Total Amount Per Account:			1,218.96			
MORGAN 694		MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF				
12/30/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	34,000,000.00	54593	MORGAN STANLEY INST LIQUIDITY FUND	1154592
Sub Total Amount Per Account:			34,000,000.00			
MS 740200618		OC Treasurer Extended Fund				
12/8/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(99,997,833.34)	51653	MORGAN STANLEY INST LIQUIDITY FUND	1151652
12/20/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(28,732,398.10)	53206	MORGAN STANLEY INST LIQUIDITY FUND	1153205
12/27/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,508,713.55)	54070	MORGAN STANLEY INST LIQUIDITY FUND	1154069
Sub Total Amount Per Account:			(131,238,944.99)			
NORTHERN TRUST		NORTHERN INST U.S. TREASURY PORTFOLIO				
12/10/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,475.00		NORTHERN TRUST COMPANY	1152113
12/13/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	6,015.63		NORTHERN TRUST COMPANY	1152312
12/15/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,515.63		NORTHERN TRUST COMPANY	1152610
12/20/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,870.05		NORTHERN TRUST COMPANY	1153210

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Dec-2021 to 31-Dec-2021

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
12/21/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,082.48)		NORTHERN TRUST COMPANY	1153379
12/27/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,838.60		NORTHERN TRUST COMPANY	1154075
12/28/2021	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,181.25		NORTHERN TRUST COMPANY	1154202
Sub Total Amount Per Account:			19,813.68			
Total Amount :			<u>9,013,220.03</u>			

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

CDIAC
Superior Court

Orange County School Districts

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

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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