Treasurer's Monthly INVESTMENT REPORT

NOVEMBER 2020

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

COUNTY OF ORANGE

TREASURER'S INVESTMENT REPORT
For November 30, 2020

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

INTERDEPARTMENTAL COMMUNICATION

Date: December 16, 2020

To: Michelle Steel, Chairwoman
Andrew Do, Vice Chairman
Supervisor Doug Chaffee
Supervisor Donald P. Wagner
Supervisor Lisa A. Bartlett

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

Subject: Treasurer's Investment Report for the Month Ended November 30, 2020

The Treasurer's Investment Report for the month ended November 30, 2020 is attached, is online at ocgov.com/ocinvestments and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information.

INVESTMENT POOL COMPOSITION

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

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

The maximum maturity of investments for the OCMMF and the OCEMMF is 13 months, with a maximum weighted average maturity (WAM) of 60 days, and they have a current WAM of 19 and 9, 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 65. The maximum maturity of the Extended Fund is five years, with duration not to exceed 1.5 years, and the duration is currently at 0.74. The investments in all of the funds are marked to market daily to calculate the daily fair value of the funds. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required.

ECONOMIC UPDATE

In November 2020, the job market added 245,000 new jobs, and October's job numbers were revised downward by 28,000 to 610,000. The U.S. unemployment rate for November decreased to 6.7% from 6.9% in October. The Empire State Manufacturing Index decreased to 6.3 in November from 10.5 in October. The Philadelphia Fed Index decreased to 26.3 in November from 32.3 in October. The Federal Reserve uses these indexes as regional economic gauges, and a reading above zero signals economic expansion. The index for pending home sales increased 19.5% on a year-over-year basis in October, down from 22.2% (revised) in September.

The 10-year Treasury rate decreased from 0.88% in October to 0.84% in November. The short-term 90-day T-bill rate decreased from 0.09% in October to 0.08% at the end of November. The rate on the 2-year Treasury note was 0.16% at the end of November, up from the October rate of 0.14%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net year-to-date yields for fiscal year 2020/2021 are 1.05% and 0.99% for both OCIP and OCEIP respectively. The current gross and net yields forecast for fiscal year 2020/2021 for both OCIP and OCEIP are 0.86% and 0.80% respectively.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for September 2020, October 2020 and November 2020 interest apportionments are expected to be paid in December 2020, January 2021 and February 2021 respectively. The investment administrative fee for fiscal year 2020/2021 is estimated at 5.9 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 $40 million and will be repaid by January 29, 2021.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "AA" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement. The Investment Pools may invest no more than 5% of individual pool assets in any one issuer, with the exception of the County of Orange which has a 10% limit. The Investment Pools have a total market value of $231.9 million in County of Orange debt, which represents approximately 2.3% of total pooled assets. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had no IPS compliance exceptions in the month of November, 2020.

CREDIT UPDATE

During November, there were no changes to the Treasurer's Approved Issuer List. An ongoing credit analysis of all issuers owned is reviewed on a daily, monthly, quarterly and annual basis.

I certify that this report includes all pooled and non-pooled investments as of November 30, 2020 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on November 19, 2019. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	NOVEMBER 2020	OCTOBER 2020	INCREASE (DECREASE)	NET CHANGE %	NOVEMBER 2019	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value[1,2]	$ 5,186,612,681	$ 5,318,822,328	$ (132,209,647)	-2.486%	$4,451,712,839	$ 734,899,842	16.508%
End Of Month Book Value[2]	$ 5,157,909,275	$ 5,286,855,995	$ (128,946,720)	-2.439%	$4,432,886,066	$ 725,023,209	16.356%
Monthly Average Balance[2]	$ 5,274,661,709	$ 4,943,327,961	$ 331,333,748	6.703%	$4,495,891,987	$ 778,769,722	17.322%
Year-To-Date Average Balance[2]	$ 4,825,496,011	$ 4,788,164,488	$ 37,331,523	0.780%	$4,039,500,446	$ 785,995,565	19.458%
Monthly Accrued Earnings[3]	$ 3,969,109	$ 4,053,737	$ (84,628)	-2.088%	$7,800,487	$ (3,831,378)	-49.117%
Monthly Net Yield[3]	0.840%	0.897%	-0.057%	-6.355%	2.014%	-1.174%	-58.292%
Year-To-Date Net Yield[3]	0.993%	1.035%	-0.042%	-4.080%	2.176%	-1.183%	-54.363%
Annual Estimated Gross Yield[3,4]	0.860%	0.860%	0.000%	0.000%	1.868%	-1.008%	-53.958%
Weighted Average Maturity (WAM)[5]	248	251	(3)	-1.131%	271	(23)	-8.428%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value[1]	$ 4,943,293,328	$ 4,789,762,983	$ 153,530,345	3.205%	$4,708,367,206	$ 234,926,122	4.990%
End Of Month Book Value	$ 4,915,473,437	$ 4,760,024,357	$ 155,449,080	3.266%	$4,686,453,731	$ 229,019,706	4.887%
Monthly Average Balance	$ 4,867,429,933	$ 4,950,168,537	$ (82,738,604)	-1.671%	$4,570,058,655	$ 297,371,278	6.507%
Year-To-Date Average Balance	$ 5,074,860,103	$ 5,098,402,955	$ (23,542,852)	-0.462%	$4,897,444,782	$ 177,415,321	3.623%
Monthly Accrued Earnings[3]	$ 3,651,659	$ 4,170,384	$ (518,725)	-12.438%	$8,136,863	$ (4,485,204)	-55.122%
Monthly Net Yield[3]	0.838%	0.918%	-0.080%	-8.715%	2.074%	-1.236%	-59.595%
Year-To-Date Net Yield[3]	0.992%	1.027%	-0.036%	-3.489%	2.194%	-1.203%	-54.809%
Annual Estimated Gross Yield[3,4]	0.860%	0.860%	0.000%	0.000%	1.928%	-1.068%	-55.396%
Weighted Average Maturity (WAM)[5]	251	258	(7)	-2.620%	296	(45)	-15.122%

[1] Market values provided by Bloomberg and Northern Trust.

[2] The OCIP End of Month Market Values, End of Month Book Values, Monthly Average Balances and Year-to-Date Average Balance were higher than the prior year due to higher property tax receipts and some unspent funds from the $554 million CARES Act funds from the Federal Government received in March 2020.

[3] The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yield, Year-To-Date Net Yield and Annual Estimated Gross Yield were lower then the prior year primarily due to the five Federal Reserve short-term rate cuts totaling 2.25% since June 2019. The OCEIP Monthly Accrued Earnings were lower than the prior month due to investment maturities being replaced with lower yielding and shorter-term investments.

[4] The OCIP and OCEIP Annual Estimated Gross Yields for November 2019 are reported at the actual annual adjusted gross yields for FY 19-20.

[5] In November 2020, the OCEIP Weighted Average Maturity (WAM) declined from the prior year primarily due to the investment strategy put in place in March 2020 to increase liquidity in the pooled funds.

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS

FOR THE MONTH ENDED: November 30, 2020

INVESTMENT STATISTICS - By Investment Pool

DESCRIPTION	CURRENT BALANCES		Average Days to Maturity	Daily Yield as of 11/30/2020	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value	$ 5,186,612,681	248	0.861%	0.899%	1.0056
	COST (Capital)	$ 5,156,921,970				
	MONTHLY AVG Balance	$ 5,274,661,709				
	BOOK Value	$ 5,157,909,275				
Orange County Educational Investment Pool (OCEIP)	MARKET Value	$ 4,943,293,328	251	0.883%	0.897%	1.0057
	COST (Capital)	$ 4,914,515,811				
	MONTHLY AVG Balance	$ 4,867,429,933				
	BOOK Value	$ 4,915,473,437				

INVESTMENT STATISTICS - Non-Pooled Investments (1)

DESCRIPTION	CURRENT BALANCE		INVESTMENT BALANCES AT COST	
Specific Investment Funds:	MARKET Value	$ 113,302,447	John Wayne Airport Investment Fund	$ 53,320,663
283, FVSD, CCCD	COST (Capital)	$ 109,973,780	Fountain Valley School District Fund 40	34,680,246
	MONTHLY AVG Balance	$ 109,940,250	CCCD Series 2017E Bonds	21,972,871
	BOOK Value	$ 109,596,242		
				$ 109,973,780

MONTH END TOTALS

INVESTMENTS & CASH		INVESTMENTS & CASH	
COUNTY MONEY MARKET FUND (OCMMF)			
County Money Market Fund	$ 504,103,429	OCIP	$ 5,386,843,448
County Cash & Cash Equivalent	229,921,478	OCEIP	4,916,793,617
EXTENDED FUND	9,162,571,491	Specific Investment Funds	109,973,780
EDUCATIONAL MONEY MARKET FUND (OCEMMF)		Non-Pooled Cash & Cash Equivalent	29,866,789
Educational Money Market Fund	404,762,861		
Educational Cash & Cash Equivalent	2,277,806		
NON-POOLED INVESTMENTS			
Non-Pooled Investments @ Cost	109,973,780		
Non-Pooled Cash & Cash Equivalent	29,866,789		
	$ 10,443,477,634		$ 10,443,477,634

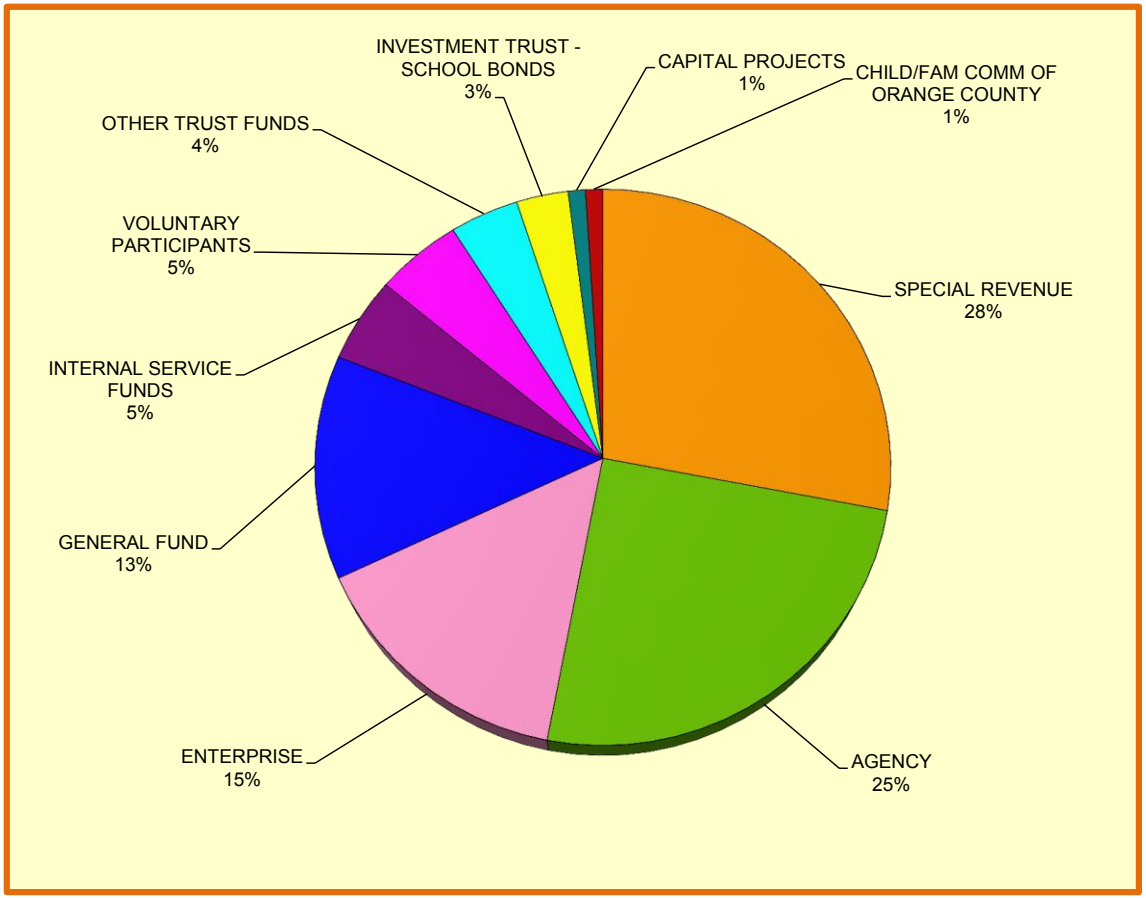
KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.114%	OCIP	248
OCIP - YTD NET YIELD	0.993%	OCEIP	251
OCEIP - YTD NET YIELD	0.992%	JOHN WAYNE AIRPORT WAM	65
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.081%	LGIP WAM (Standard & Poors)	46

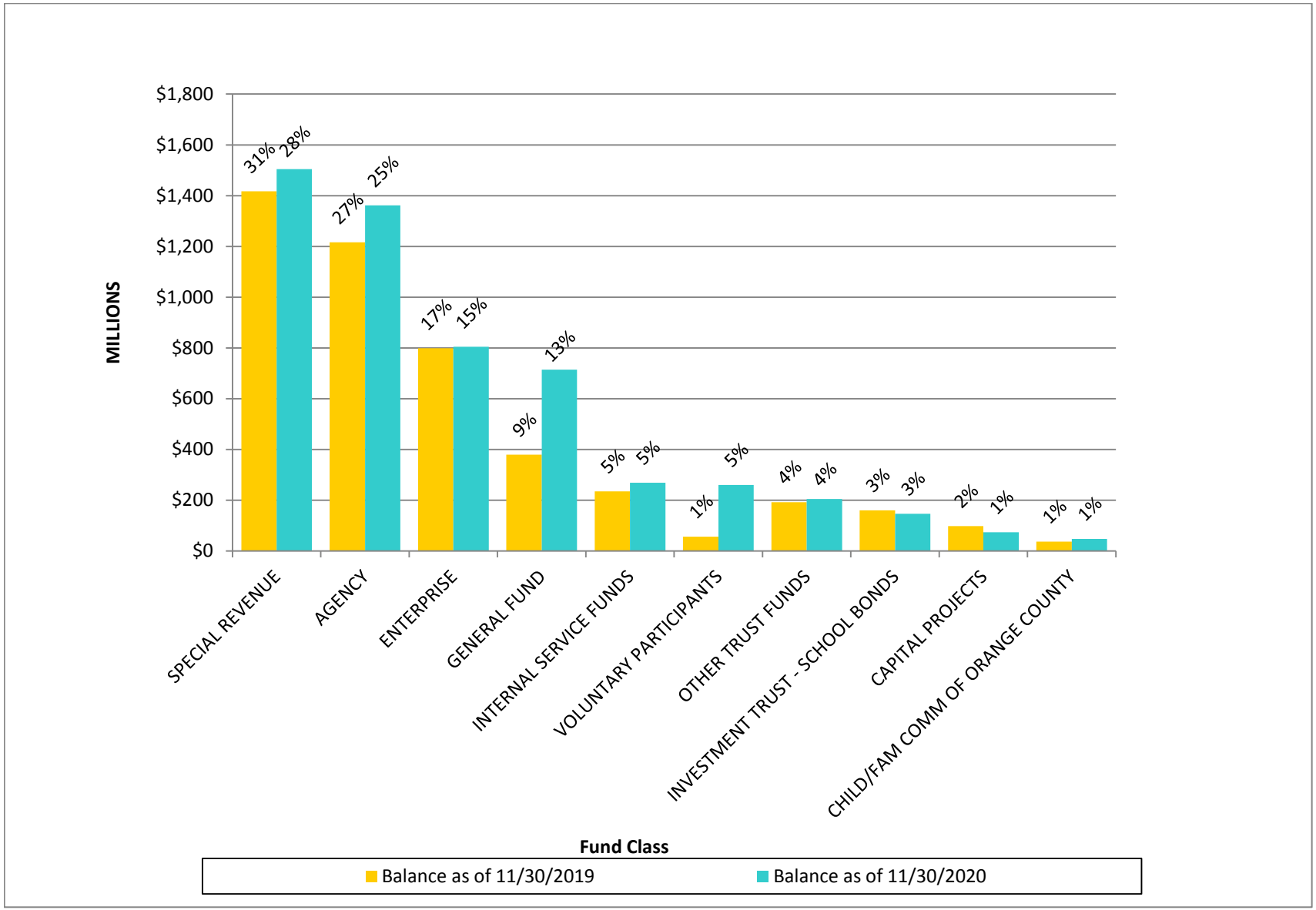
(1) Specific non-pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing.

ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF NOVEMBER 30, 2020

FUNDS		BALANCE
SPECIAL REVENUE	$	1,504,458,753
AGENCY		1,362,181,223
ENTERPRISE		804,205,515
GENERAL FUND		714,614,989
INTERNAL SERVICE FUNDS		268,691,804
VOLUNTARY PARTICIPANTS		260,103,916
OTHER TRUST FUNDS		205,048,861
INVESTMENT TRUST - SCHOOL BONDS		146,714,258
CAPITAL PROJECTS		73,506,891
CHILD/FAM COMM OF ORANGE COUNTY		47,317,238
TOTAL	**$**	**5,386,843,448**

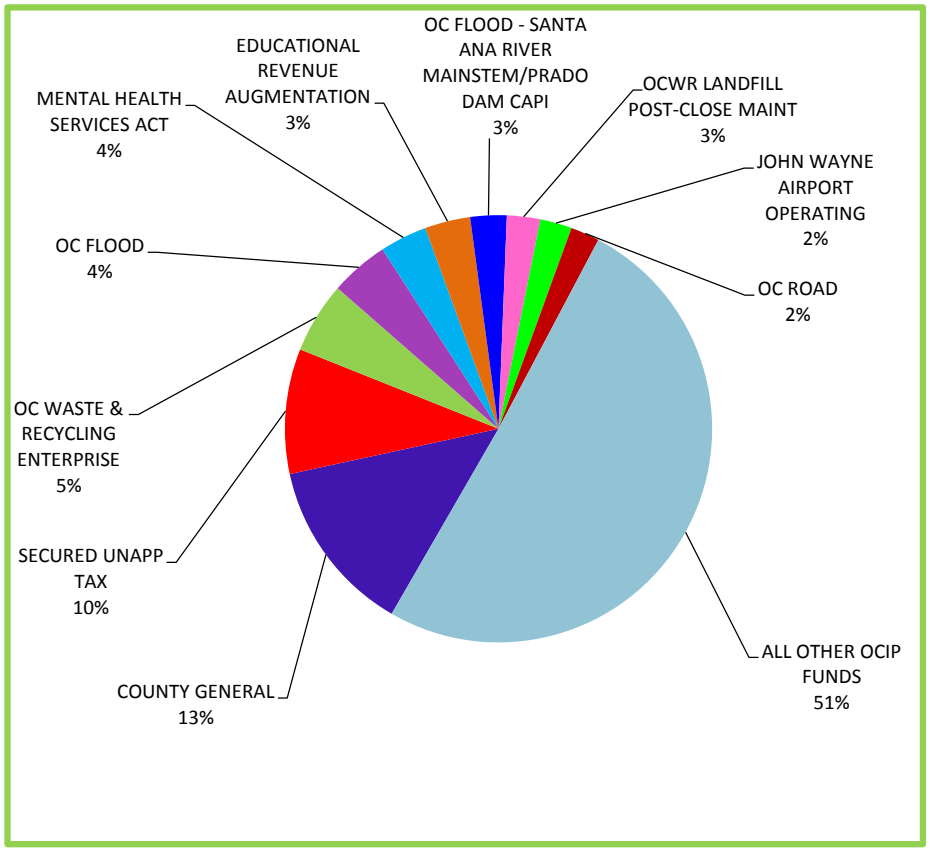


ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF NOVEMBER 30



ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF NOVEMBER 30, 2020

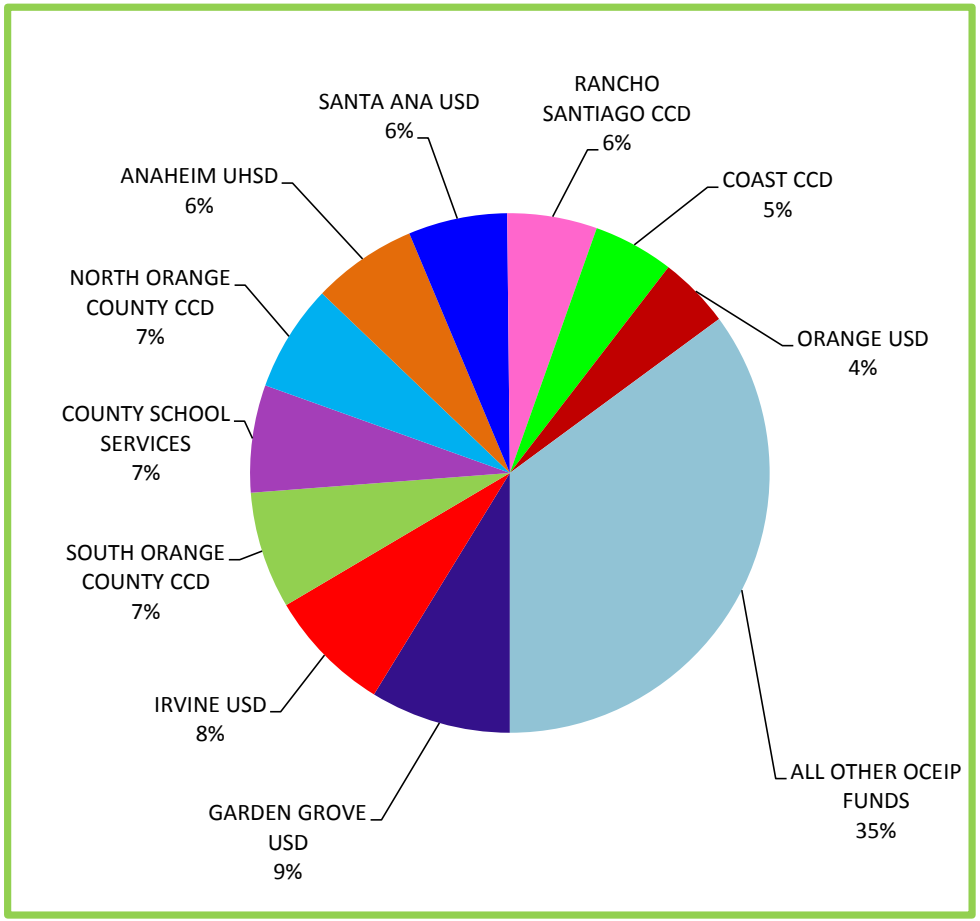
FUND #	FUND NAME		BALANCE
100	COUNTY GENERAL	$	714,572,763
673	SECURED UNAPP TAX	$	509,386,749
299	OC WASTE & RECYCLING ENTERPRISE	$	289,474,055
400	OC FLOOD	$	238,929,804
13Y	MENTAL HEALTH SERVICES ACT	$	192,262,503
664	EDUCATIONAL REVENUE AUGMENTATION	$	185,408,257
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	$	148,069,581
279	OCWR LANDFILL POST-CLOSE MAINT	$	135,896,330
280	JOHN WAYNE AIRPORT OPERATING	$	129,517,384
115	OC ROAD	$	118,084,543
	ALL OTHER OCIP FUNDS	$	2,725,241,479
	TOTAL OCIP	**$**	**5,386,843,448**



ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF NOVEMBER 30, 2020

DISTRICT #	SCHOOL DISTRICT	BALANCE [1]	
72	GARDEN GROVE USD	$ 430,674,466	(1)
75	IRVINE USD	381,039,237	(1)
96	SOUTH ORANGE COUNTY CCD	357,728,311	
94	COUNTY SCHOOL SERVICES	328,961,071	
88	NORTH ORANGE COUNTY CCD	328,009,138	(1)
64	ANAHEIM UHSD	321,018,370	(1)
84	SANTA ANA USD	302,964,759	(1)
92	RANCHO SANTIAGO CCD	274,927,287	(1)
90	COAST CCD	246,829,637	(1)
80	ORANGE USD	219,000,172	(1)
	ALL OTHER OCEIP FUNDS	1,725,641,169	
	TOTAL	**$ 4,916,793,617**	

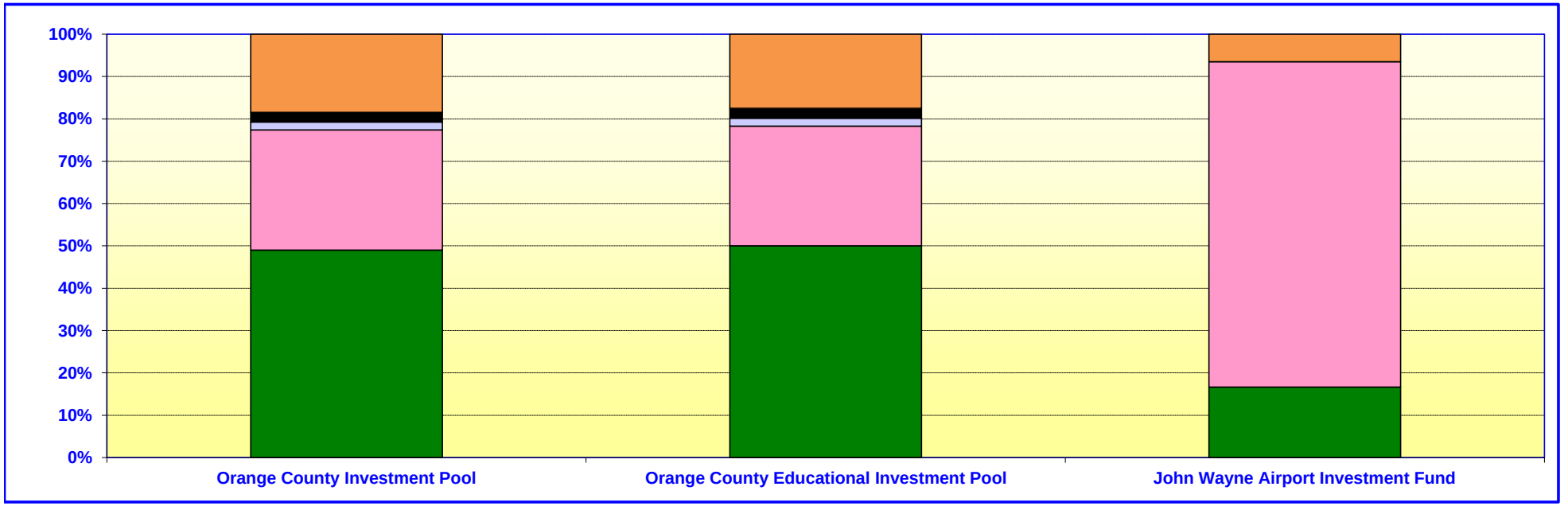
(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR

BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings

November 30, 2020



Orange County Investment Pool

	In Thousands	%
U. S. GOVERNMENT AGENCIES	$ 2,523,151	48.65%
U. S. TREASURIES	1,460,839	28.16%
MEDIUM-TERM NOTES	95,741	1.85%
MUNICIPAL DEBT	117,784	2.27%
MONEY MARKET MUTUAL FUNDS	951,578	18.35%
LOCAL AGENCY INVESTMENT FUND	37,520	0.72%
	$ 5,186,613	100.00%

Orange County Educational Investment Pool

	In Thousands	%
U. S. GOVERNMENT AGENCIES	$ 2,454,737	49.66%
U. S. TREASURIES	1,386,122	28.04%
MEDIUM-TERM NOTES	92,797	1.88%
MUNICIPAL DEBT	114,163	2.31%
MONEY MARKET MUTUAL FUNDS	859,108	17.38%
LOCAL AGENCY INVESTMENT FUND	36,366	0.73%
	$ 4,943,293	100.00%

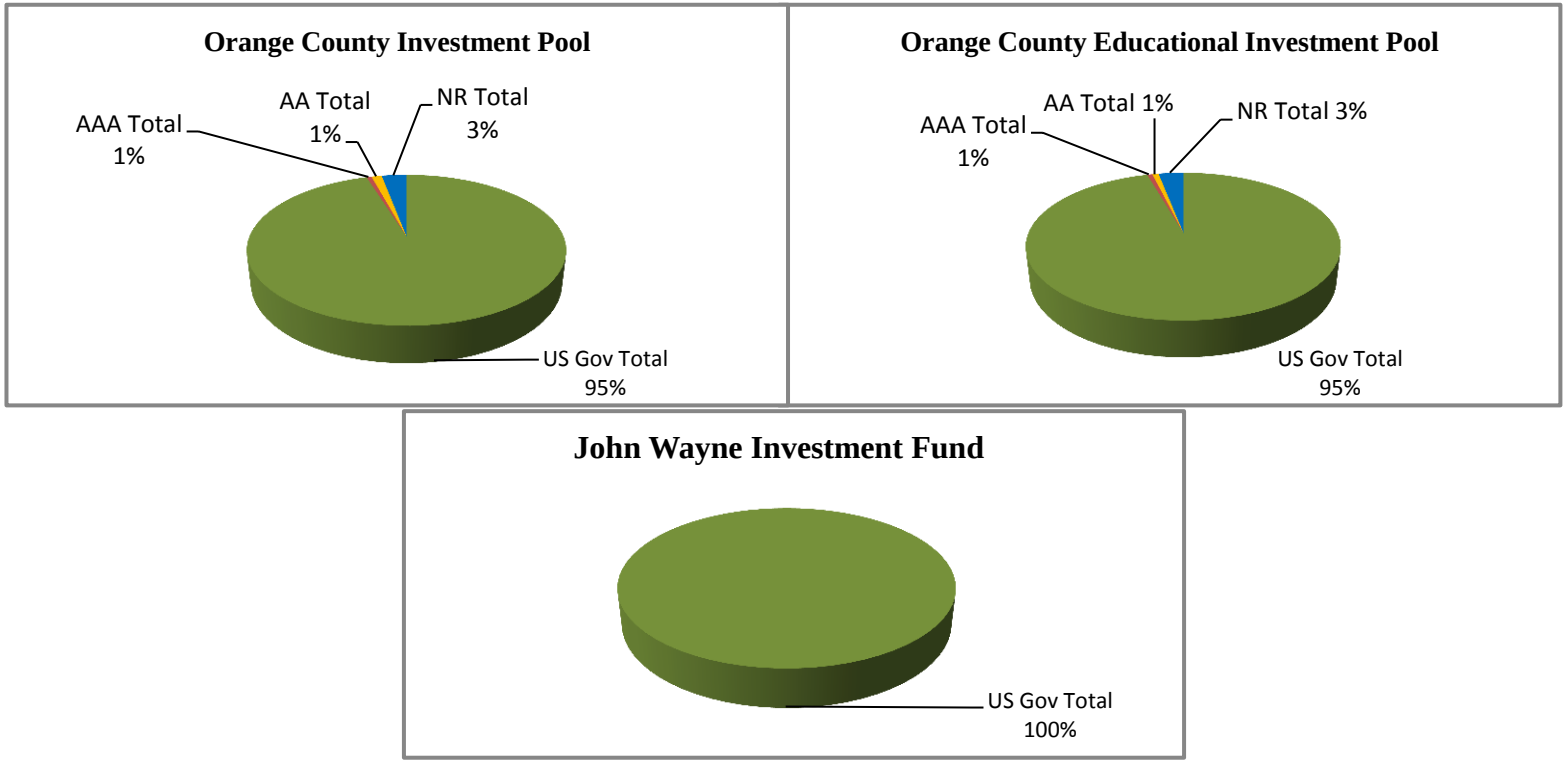
John Wayne Airport Investment Fund

	In Thousands	%
U. S. GOVERNMENT AGENCIES	$ 8,872	16.64%
U. S. TREASURIES	$ 40,995	76.86%
MONEY MARKET MUTUAL FUNDS	$ 3,466	6.50%
	$ 53,333	100.00%

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

November 30, 2020



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

AA includes AA+, AA-, & AA

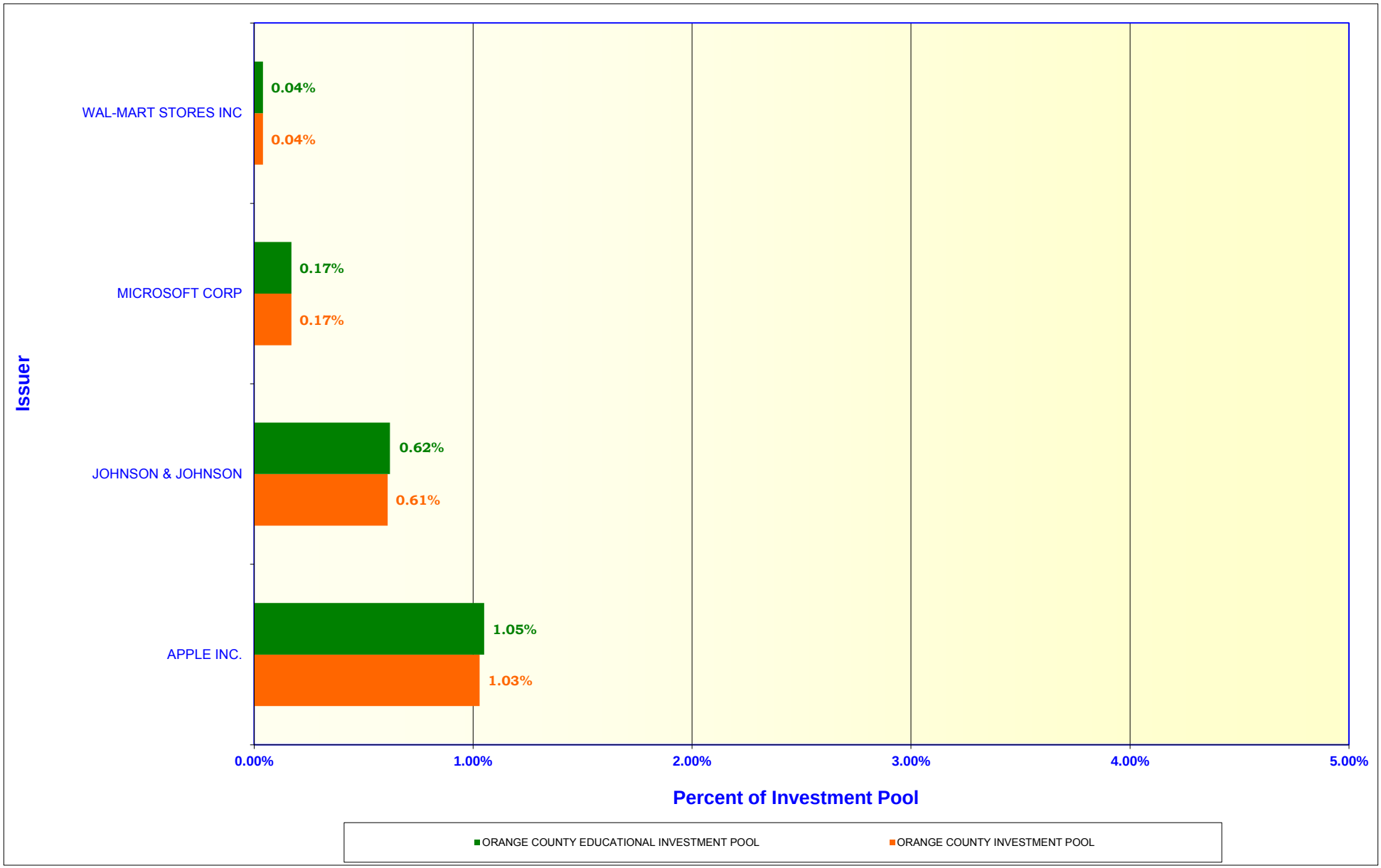
NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER - TAX COLLECTOR

MEDIUM-TERM NOTES

ISSUER CONCENTRATION-By Investment Pool

November 30, 2020



ORANGE COUNTY TREASURER-TAX COLLECTOR
APPROVED ISSUER LIST - OCIP, OCEIP, and JWA
November 30, 2020

ISSUER	S/T RATINGS			L/T RATINGS		
	S&P	Moody's	Fitch	S&P	Moody's	Fitch
U.S. TREASURY SECURITIES						
U.S. GOVERNMENT*	A-1+	P-1	F1+	AA+	Aaa	AAA
U.S. GOVERNMENT AGENCY SECURITIES*						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aaa	AAA
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aaa	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aaa	AAA
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aa1	NR
MICROSOFT CORPORATION	A-1+	P-1	F1+	AAA	Aaa	AA+
ISSUERS ON HOLD						
JOHNSON & JOHNSON (SEPTEMBER, 2019)**	A-1+	P-1	F1+	AAA	Aaa	AAA
WALMART INC (JULY, 2018)***	A-1+	P-1	F1+	AA	Aa2	AA
MUNICIPAL BONDS						
COUNTY OF ORANGE TAXABLE PENSION OBLIGATION BONDS, 2020 SERIES A	NR	NR	NR	NR	NR	NR
STATE POOL - LOCAL AGENCY INVESTMENT FUND						
LOCAL AGENCY INVESTMENT FUND	NR	NR	NR	NR	NR	NR

MONEY MARKET MUTUAL FUNDS ****			
NAME OF FUND	S & P	Moody's	Fitch
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (AIM)	AAAm	Aaa-mf	AAAmmf
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND	AAAm	Aaa-mf	NR
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT	AAAm	Aaa-mf	NR
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO	AAAm	NR	NR

* 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.

*** 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.

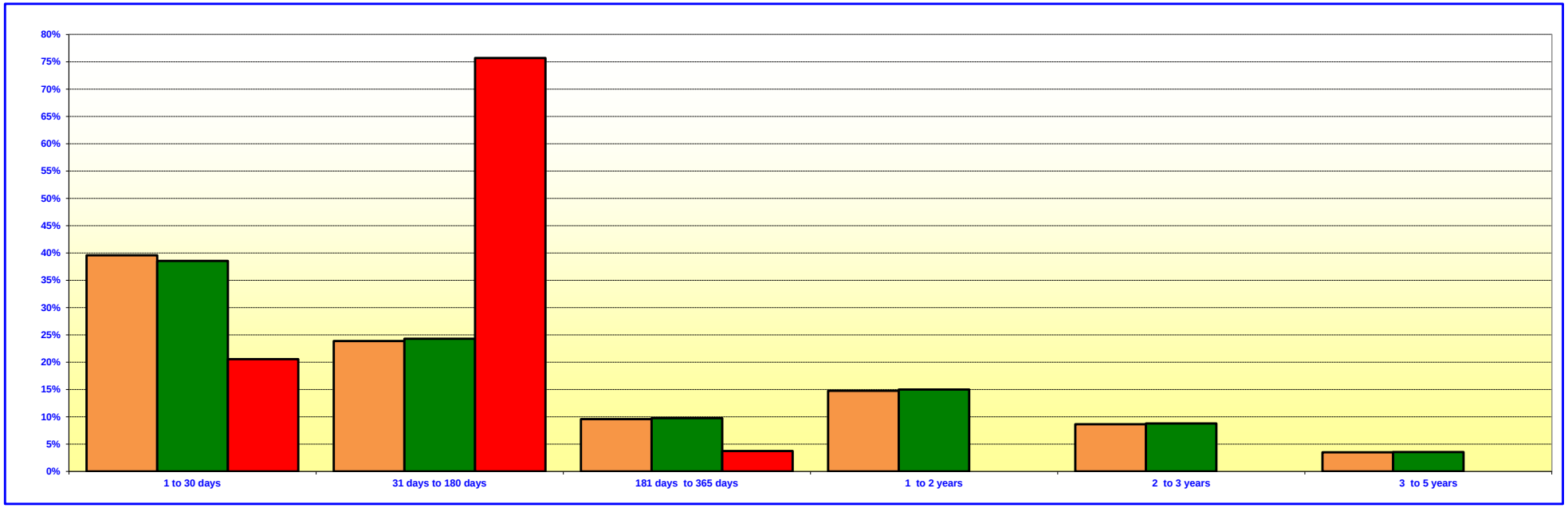
Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended November 30, 2020

During November, there were no changes to the Treasurer's Approved Issuer List. An ongoing credit analysis of all issuers owned in the Investment Pools is reviewed on a daily, monthly, quarterly, and annual basis.

ORANGE COUNTY TREASURER - TAX COLLECTOR

MATURITIES DISTRIBUTION

November 30, 2020



ORANGE COUNTY INVESTMENT POOL

	In Thousands [1][2]	%
1 TO 30 DAYS	$ 2,041,323	39.58%
31 TO 180 DAYS	1,232,770	23.90%
181 TO 365 DAYS	494,498	9.59%
1 YEAR TO 2 YEARS	761,755	14.77%
2 YEARS TO 3 YEARS	446,604	8.66%
3 YEARS TO 5 YEARS	180,325	3.50%
TOTAL	$ 5,157,275	100.00%

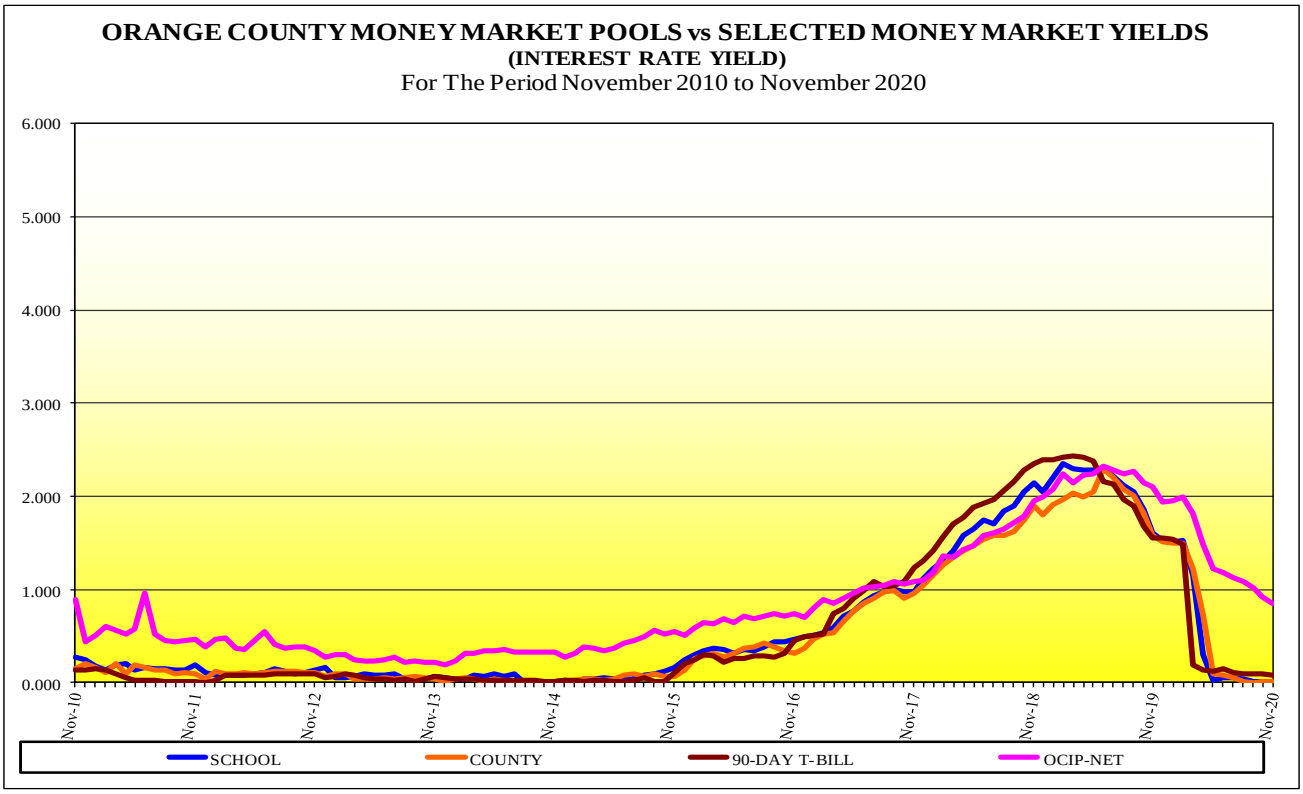
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL

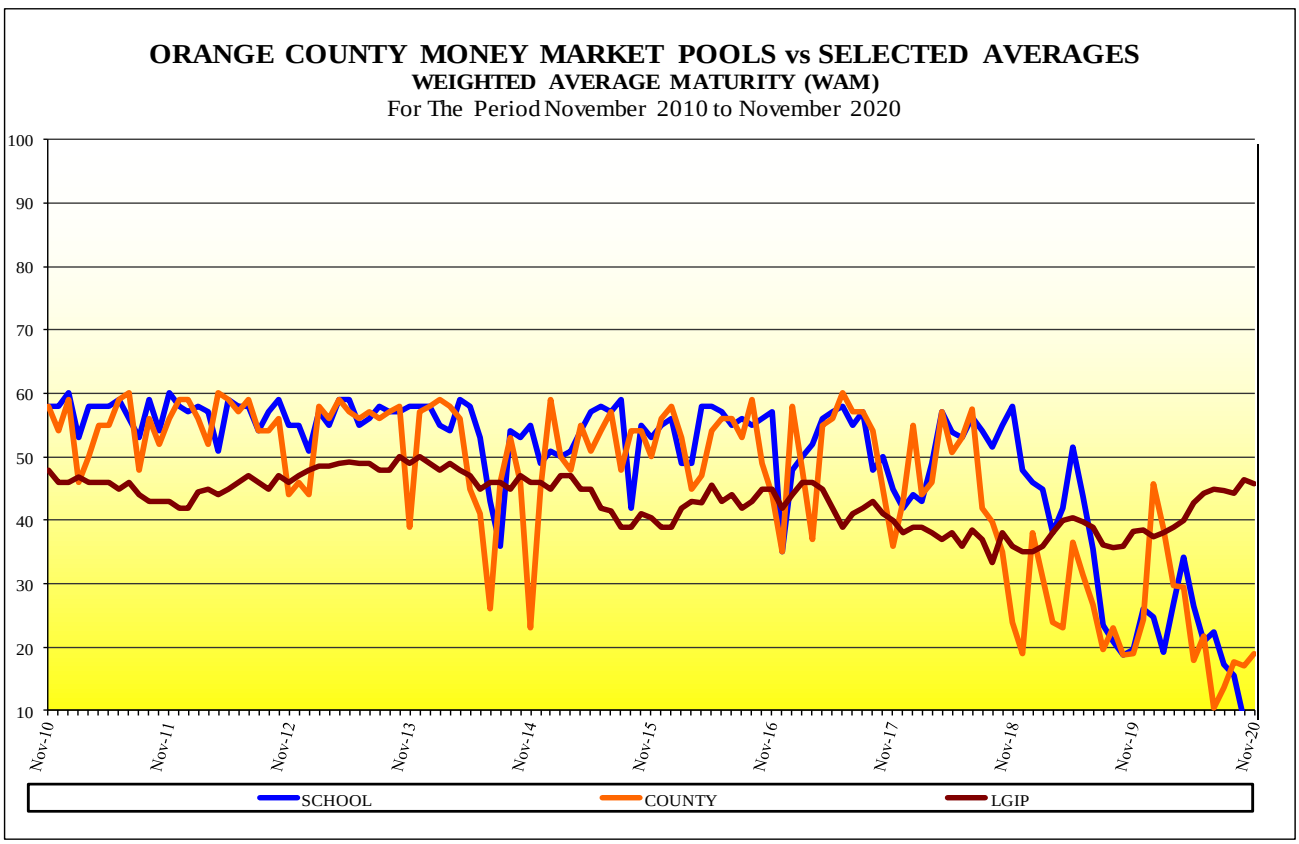
	In Thousands [1][2]	%
1 TO 30 DAYS	$ 1,894,706	38.55%
31 TO 180 DAYS	1,194,865	24.31%
181 TO 365 DAYS	479,293	9.75%
1 YEAR TO 2 YEARS	738,332	15.02%
2 YEARS TO 3 YEARS	432,871	8.81%
3 YEARS TO 5 YEARS	174,780	3.56%
TOTAL	$ 4,914,847	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND

	In Thousands [1][2]	%
1 TO 30 DAYS	$ 10,966	20.56%
31 TO 180 DAYS	40,375	75.69%
181 TO 365 DAYS	2,000	3.75%
TOTAL	$ 53,341	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 11/30/2020, Floating Rate Notes comprise 0.01% and 0.01% of the Orange County Investment Pool and Orange County Educational Investment Pool.





•For the Month Ended November 30, 2020, S&P LGIP – .09; S&P LGIP WAM – 45.75; 90-Day T-Bill – 0.08%; OCIP – Net – 0.84%

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

July 1, 2020 - June 30, 2021

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
Current Month November 2020				
OCMMF	$ 504,115,015	$ 31,703	0.070%	19
OCEMMF	$ 404,773,832	$ 20,780	0.065%	9
Extended Fund	$ 9,221,017,162	$ 7,568,285	1.001%	273
October 2020				
OCMMF	$ 716,917,975	$ 39,934	0.066%	17
OCEMMF	$ 507,397,580	$ 29,126	0.066%	8
Extended Fund	$ 8,884,269,756	$ 8,155,061	1.109%	288
September 2020				
OCMMF	$ 590,575,543	$ 26,769	0.062%	18
OCEMMF	$ 601,602,920	$ 34,416	0.075%	16
Extended Fund	$ 8,723,703,333	$ 8,688,702	1.213%	292
August 2020				
OCMMF	$ 524,647,033	$ 29,076	0.076%	14
OCEMMF	$ 556,943,376	$ 55,712	0.095%	17
Extended Fund	$ 8,594,964,648	$ 9,186,269	1.270%	299
July 2020				
OCMMF	$ 449,257,628	$ 41,168	0.116%	10
OCEMMF	$ 790,294,575	$ 75,831	0.112%	23
Extended Fund	$ 8,605,695,403	$ 9,987,925	1.337%	312
June 2020				
OCMMF	$ 461,349,101	$ 44,393	0.123%	22
OCEMMF	$ 866,278,092	$ 68,468	0.103%	21
Extended Fund	$ 8,872,386,119	$ 10,477,600	1.401%	316
May 2020				
OCMMF	$ 436,729,474	$ 88,417	0.152%	18
OCEMMF	$ 846,509,765	$ 49,734	0.091%	26
Extended Fund	$ 9,502,122,319	$ 11,800,694	1.433%	306
April 2020				
OCMMF	$ 908,870,759	$ 869,941	0.786%	29
OCEMMF	$ 657,310,290	$ 175,449	0.362%	34
Extended Fund	$ 10,056,392,307	$ 12,982,264	1.688%	300
March 2020				
OCMMF	$ 1,420,105,093	$ 1,281,232	1.278%	30
OCEMMF	$ 618,980,965	$ 476,770	1.217%	27
Extended Fund	$ 8,123,550,157	$ 14,066,515	2.022%	398
February 2020				
OCMMF	$ 1,153,441,598	$ 1,217,632	1.559%	39
OCEMMF	$ 570,684,000	$ 791,560	1.582%	19
Extended Fund	$ 8,337,429,543	$ 14,325,832	2.158%	383
January 2020				
OCMMF	$ 920,091,028	$ 1,340,951	1.554%	46
OCEMMF	$ 667,603,769	$ 1,047,949	1.576%	25
Extended Fund	$ 8,604,826,998	$ 15,258,645	2.091%	339
December 2019				
OCMMF	$ 1,335,660,236	$ 1,931,330	1.567%	24
OCEMMF	$ 1,019,495,419	$ 1,014,175	1.578%	26
Extended Fund	$ 8,835,394,399	$ 15,281,844	2.113%	289
Fiscal Year July 1, 2020 - June 30, 2021	**Average Month End Market Value Balance**	**YTD Interest Income**	**YTD Gross Yield**	**YTD Average**
OCIP	$ 4,867,854,126	$ 21,417,558	1.052%	261
OCEIP	$ 5,067,381,030	$ 22,553,198	1.051%	261

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING May 31, 2021

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

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

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

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

The Cash Availability Projection for the six months ending May 31, 2021, 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
November 2020 - Ending Cash				$ 229,921,478
December	$ 1,420,550,826	$ 3,052,121,507	$ 2,565,175,894	2,137,417,917
January	652,506,962	537,474,697	921,142,752	2,406,256,824
February	198,453,554	529,107,256	381,224,053	2,752,593,581
March	280,909,340	1,166,765,314	1,273,757,260	2,926,510,975
April	114,386,159	2,825,112,677	2,603,827,063	3,262,182,748
May	32,312,373	296,545,047	1,032,208,260	2,558,831,908

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL

Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
November 2020 - Ending Cash				$ 2,277,806
December	$ 1,058,631,740	$ 1,841,702,968	$ 642,113,692	2,260,498,822
January	632,443,575	474,244,739	982,857,030	2,384,330,106
February	192,351,473	157,669,425	754,821,785	1,979,529,219
March	272,271,896	1,280,640,767	772,621,836	2,759,820,046
April	110,868,995	1,343,327,423	736,588,046	3,477,428,418
May	31,318,828	621,698,322	720,012,002	3,410,433,566

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month Ended November 30, 2020

	Month
Treasurer's Accountability at the Beginning of the Period:	**$ 10,338,277,825**
Cash Receipts:	
County	1,337,424,549
School and Community College Districts	859,519,817
Total Cash Receipts	2,196,944,366
Cash Disbursements:	
County	1,339,559,191
School and Community College Districts	746,877,662
Total Cash Disbursements	2,086,436,853
Net Change in Cost Value of Pooled Assets	110,507,513
Net Increase in Non-Pooled Investments	103,124
Net Decrease in Non-Pooled Cash	(5,410,828)
Treasurer's Accountability at the End of the Period:	**$ 10,443,477,634**
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	$ 5,156,921,970
Orange County Educational Investment Pool	4,914,515,811
Total Pooled Investments	10,071,437,781
Non-Pooled Investments:	
Non-Pooled Investments - John Wayne Airport	53,320,663
Non-Pooled Investments - Fountain Valley School District Fund 40	34,680,246
Non-Pooled Investments - CCCD Series 2017E Bonds	21,972,871
Total Non-Pooled Investments	109,973,780
Cash and Cash Equivalent:	
Cash in banks - County	229,767,955
Cash in banks - Schools	2,277,806
Cash in banks - OC Sheriff	12,435,006
Cash in banks - John Wayne Airport	17,431,783
Cash - Other	153,523
Total Cash	262,066,073
Total Assets in the Treasury at the End of the Period:	**$ 10,443,477,634**

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY
November 30, 2020

Investment Policy (IPS) Guidelines		Orange County Money Market Fund		Extended Fund		Orange County Educational Money Market Fund		John Wayne Airport Investment Fund	
Diversification Limit	Investment Type	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
100%	U.S. Treasuries Securities	$ 298,988,564	59.31%	$ 2,287,976,989	24.81%	$ 259,996,033	64.23%	$ 40,994,723	76.86%
100%	U.S. Government Agency Securities	131,948,161	26.17%	4,708,880,466	51.07%	137,059,880	33.86%	8,872,639	16.64%
20%	Municipal Debt	-	0.00%	231,947,000	2.52%	-	0.00%	-	0.00%
20%	Medium-Term Notes	-	0.00%	188,537,247	2.04%	-	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%	73,885,351	0.80%	-	0.00%	-	0.00%
20%	Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%	-	0.00%
20%	Money Market Mutual Funds (MMMFs)	73,178,290	14.52%	1,729,790,109	18.76%	7,717,919	1.91%	3,465,780	6.50%
20%	JPA Investment Pools (JPA)	-	0.00%	-	0.00%	-	0.00%	-	0.00%
30%	Supranationals	-	0.00%	-	0.00%	-	0.00%	-	0.00%
		$ 504,115,015	100.00%	$ 9,221,017,162	100.00%	$ 404,773,832	100.00%	$ 53,333,142	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
	Percentage Limits				
5%	Issuer Limit	*Yes*	*Yes*	*Yes*	*Yes*
20%	MMMFs, JPA, Repurchase Agreements	*Yes* [3]	*N/A*	*Yes* [3]	*Yes*
100%	Government Agencies Issuer	*Yes* [4]	*Yes*	*Yes* [4]	*Yes*
See Above	Diversification Limit	*Yes*	*Yes*	*Yes*	*Yes*
	Maturity/Duration Limits				
60 Days	Weighted Average Maturity - Money Market Fund	*Yes/18.98*	*N/A*	*Yes/8.92*	*N/A*
90 Days	Weighted Average Maturity - JWA Investment Fund	*N/A*	*N/A*	*N/A*	*Yes/64.85*
1.5 Years	Duration [5]	*N/A*	*Yes/0.74*	*N/A*	*N/A*
13 Months/397 days	Final Maturity - Money Market Fund	*Yes/23*	*N/A*	*Yes/17*	*N/A*
15 Months/458 days	Final Maturity - John Wayne Airport Investment Fund	*N/A*	*N/A*	*N/A*	*Yes/224*
5 Years/1826 days	Final Maturity - Extended Fund	*N/A*	*Yes/1415*	*N/A*	*N/A*
	Rating Limits				
A-1/≥ AA [2]	Money Market Fund Short Term/Long Term	*Yes*	*N/A*	*Yes*	*Yes*
A-1/≥ AA [2]	Extended Fund Short Term/Long Term	*N/A*	*Yes*	*N/A*	*N/A*
Approved Issuer List	Authorized Issuer	*Yes*	*Yes*	*Yes*	*Yes*
Broker/Dealer List	Authorized Financial Dealer/Institution	*Yes*	*Yes*	*Yes*	*Yes*
>0.9975	Net Asset Value - Money Market Fund and JWA	*Yes/1.0000*	*N/A*	*Yes/1.0000*	*Yes/1.0002*

(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 19, 2019 effective on January 1, 2020.
(3) IPS requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.
(4) Rating Agency requirements limit the investments in U.S. Government Agency Securities to 33% for the two Money Market Funds. Securities maturing in less than 30 days are excluded from this calculation.
(5) Duration is a modified duration, which does not take into consideration all embedded options such as callable bonds.

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

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
November 30, 2020

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2019 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	September 30, 2020 in progress.
Annual Statement of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2019 in progress.
Quarterly Statement of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	September 30, 2020 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013	FY 17/18, FY 18/19 and FY 19/20 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2019 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	2020 IPS certifications received for active approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	As of November 30, 2020, two compliance exceptions have been identified (self-identifed), both in August 2020.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made no changes at the October 28, 2020 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 28, 2020 meeting and did not make any additional changes. BOS approved on November 17, 2020.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2019 Annual Report was approved by TOC on January 29, 2020 and approved by the BOS on April 28, 2020.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 28, 2020.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	The TOC members are in compliance for calendar year 2020.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2018.
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 2019.

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

Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended November 30, 2020

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Nov-2020

Run Date: 07-Dec-2020 05:18 pm
Print Date: 07-Dec-2020
As at date: 07-Dec-2020

User: SNong

2915

* 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															
County Money Mkt Fnd															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
		12/1/20		AAAm	Aaa-mf	AAAmmf	168,556.90		0.0102	168,556.90	0.00	0.00	168,556.90	168,556.90	0.00
GOLDMAN SACHS - COUNTY MMF															
		12/1/20		AAAm	Aaa-mf	NR	31,383,287.00		0.0161	31,383,287.00	0.00	0.00	31,383,287.00	31,383,287.00	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
		12/1/20		AAAm	Aaa-mf	NR	41,626,446.51		0.0200	41,626,446.51	0.00	0.00	41,626,446.51	41,626,446.51	0.00
Subtotal for FUNDS:							**73,178,290.41**		**0.0183**	**73,178,290.41**	**0.00**	**0.00**	**73,178,290.41**	**73,178,290.41**	**0.00**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / JP MORGAN CHASE & CO															
1090659	11/5/20	12/23/20	313384U49	A-1+	P-1	NR	50,000,000.00		0.0800	49,994,666.67	0.00	2,888.89	49,997,555.56	49,998,166.50	610.94
FHLB DISC CORP / BNY Mellon Capital Market															
1093100	11/25/20	12/23/20	313384U49	A-1+	P-1	NR	50,000,000.00		0.0650	49,997,472.22	0.00	541.67	49,998,013.89	49,998,166.50	152.61
FHLB DISC CORP / BNY Mellon Capital Market															
1093101	11/25/20	12/23/20	313384U49	A-1+	P-1	NR	31,953,000.00		0.0650	31,951,384.60	0.00	346.16	31,951,730.76	31,951,828.28	97.52
Subtotal for DISCOUNT NOTES:							**131,953,000.00**	**0.0000**	**0.0707**	**131,943,523.49**	**0.00**	**3,776.72**	**131,947,300.21**	**131,948,161.28**	**861.07**
Subtotal for GOVERNMENT AGENCY:							**131,953,000.00**		**0.0707**	**131,943,523.49**	**0.00**	**3,776.72**	**131,947,300.21**	**131,948,161.28**	**861.07**
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS															
1092352	11/19/20	12/17/20	9127963K3	AA+	Aaa	AAA	24,000,000.00		0.0480	23,999,104.00	0.00	384.00	23,999,104.00	23,999,277.60	173.60
US TREASURY N/B / JEFFERIES & COMPANY															
1089516	10/28/20	12/22/20	9127965D7	AA+	Aaa	AAA	50,000,000.00		0.0810	49,993,812.50	0.00	3,825.00	49,993,812.50	49,998,052.00	4,239.50
US TREASURY N/B / BANK OF AMERICA															
1092858	11/24/20	12/22/20	9127965D7	AA+	Aaa	AAA	50,000,000.00		0.0665	49,997,413.89	0.00	646.53	49,997,413.89	49,998,052.00	638.11
US TREASURY N/B / BANK OF AMERICA															
1092859	11/24/20	12/22/20	9127965D7	AA+	Aaa	AAA	25,000,000.00		0.0675	24,998,687.50	0.00	328.13	24,998,687.50	24,999,026.00	338.50
US TREASURY N/B / BNP PARIBAS															
1092867	11/24/20	12/22/20	9127965D7	AA+	Aaa	AAA	50,000,000.00		0.0650	49,997,472.22	0.00	631.95	49,997,472.22	49,998,052.00	579.78
US TREASURY N/B / BNP PARIBAS															
1093105	11/25/20	12/22/20	9127965D7	AA+	Aaa	AAA	50,000,000.00		0.0650	49,997,562.50	0.00	541.67	49,997,562.50	49,998,052.00	489.50
US TREASURY N/B / BNP PARIBAS															
1093109	11/25/20	12/22/20	9127965D7	AA+	Aaa	AAA	50,000,000.00		0.0650	49,997,562.50	0.00	541.67	49,997,562.50	49,998,052.00	489.50

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Nov-2020

* 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															
County Money Mkt Fnd															
U. S. TREASURIES															
Subtotal for TREASURY BILL:							**299,000,000.00**	**0.0000**	**0.0668**	**298,981,615.11**	**0.00**	**6,898.95**	**298,981,615.11**	**298,988,563.60**	**6,948.49**
Subtotal for U. S. TREASURIES:							**299,000,000.00**		**0.0668**	**298,981,615.11**	**0.00**	**6,898.95**	**298,981,615.11**	**298,988,563.60**	**6,948.49**
Total County Money Mkt Fnd :							**504,131,290.41**		**0.0608**	**504,103,429.01**	**0.00**	**10,675.67**	**504,107,205.73**	**504,115,015.29**	**7,809.56**
Net Asset Value (NAV):															**1.000015**
Educational Money Mkt Fnd															
FUNDS															
GOLDMAN SACHS - EDUCATIONAL MMF															
		12/1/20		AAAm	Aaa-mf	NR	6,395.52		0.0161	6,395.52	0.00	0.00	6,395.52	6,395.52	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		12/1/20		AAAm	Aaa-mf	AAAmmf	41,150.09		0.0102	41,150.09	0.00	0.00	41,150.09	41,150.09	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
		12/1/20		AAAm	Aaa-mf	NR	7,670,373.75		0.0200	7,670,373.75	0.00	0.00	7,670,373.75	7,670,373.75	0.00
Subtotal for FUNDS:							**7,717,919.36**		**0.0199**	**7,717,919.36**	**0.00**	**0.00**	**7,717,919.36**	**7,717,919.36**	**0.00**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BANK OF AMERICA															
1091195	11/10/20	12/4/20	313384R92	A-1+	P-1	NR	28,361,000.00		0.0750	28,359,581.95	0.00	1,240.79	28,360,822.74	28,360,858.20	35.46
FHLB DISC CORP / BARCLAYS CAPITAL															
1091196	11/10/20	12/4/20	313384R92	A-1+	P-1	NR	50,000,000.00		0.0750	49,997,500.00	0.00	2,187.50	49,999,687.50	49,999,750.00	62.50
FHLB DISC CORP / BARCLAYS CAPITAL															
1091197	11/10/20	12/4/20	313384R92	A-1+	P-1	NR	10,000,000.00		0.0750	9,999,500.00	0.00	437.50	9,999,937.50	9,999,950.00	12.50
FHLB DISC CORP / MORGAN STANLEY															
1092857	11/24/20	12/9/20	313384S67	A-1+	P-1	NR	39,900,000.00		0.0500	39,899,168.75	0.00	387.92	39,899,556.67	39,899,468.13	(88.54)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1092855	11/24/20	12/11/20	313384S83	A-1+	P-1	NR	3,300,000.00		0.0500	3,299,922.08	0.00	32.08	3,299,954.16	3,299,944.99	(9.17)
FHLB DISC CORP / BNY Mellon Capital Market															
1092856	11/24/20	12/11/20	313384S83	A-1+	P-1	NR	5,500,000.00		0.0500	5,499,870.14	0.00	53.47	5,499,923.61	5,499,908.32	(15.29)
Subtotal for DISCOUNT NOTES:							**137,061,000.00**	**0.0000**	**0.0661**	**137,055,542.92**	**0.00**	**4,339.26**	**137,059,882.18**	**137,059,879.64**	**(2.54)**
Subtotal for GOVERNMENT AGENCY:							**137,061,000.00**		**0.0661**	**137,055,542.92**	**0.00**	**4,339.26**	**137,059,882.18**	**137,059,879.64**	**(2.54)**
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Extended Fund, County and Educational Money Market Funds

As of 30-Nov-2020

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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															
Educational Money Mkt Fnd															
U. S. TREASURIES															
TREASURY BILL															
1091464	11/12/20	12/1/20	9127964U0	AA+	Aaa	AAA	10,000,000.00		0.0750	9,999,604.17	0.00	395.83	9,999,604.17	9,999,993.80	389.63
US TREASURY N/B / JEFFERIES & COMPANY															
1091511	11/13/20	12/3/20	912796TU3	AA+	Aaa	AAA	25,000,000.00		0.0810	24,998,875.00	0.00	1,012.50	24,998,875.00	24,999,929.75	1,054.75
US TREASURY N/B / RBC															
1091514	11/13/20	12/8/20	9127965B1	AA+	Aaa	AAA	50,000,000.00		0.0785	49,997,274.31	0.00	1,962.50	49,997,274.31	49,999,541.50	2,267.19
US TREASURY N/B / BNY Mellon Capital Market															
1092860	11/24/20	12/8/20	9127965B1	AA+	Aaa	AAA	50,000,000.00		0.0490	49,999,047.22	0.00	476.39	49,999,047.22	49,999,541.50	494.28
US TREASURY N/B / BANK OF AMERICA															
1092025	11/17/20	12/10/20	9127963J6	AA+	Aaa	AAA	25,000,000.00		0.0735	24,998,826.04	0.00	714.58	24,998,826.04	24,999,757.00	930.96
US TREASURY N/B / BANK OF AMERICA															
1092028	11/17/20	12/15/20	9127965C9	AA+	Aaa	AAA	20,000,000.00		0.0815	19,998,732.22	0.00	633.89	19,998,732.22	19,999,677.00	944.78
US TREASURY N/B / DEUTSCHE															
1092355	11/19/20	12/17/20	9127963K3	AA+	Aaa	AAA	50,000,000.00		0.0500	49,998,055.56	0.00	833.33	49,998,055.56	49,998,495.00	439.44
US TREASURY N/B / BNY Mellon Capital Market															
1092866	11/24/20	12/17/20	9127963K3	AA+	Aaa	AAA	30,000,000.00		0.0530	29,998,984.17	0.00	309.17	29,998,984.17	29,999,097.00	112.83
Subtotal for TREASURY BILL:							**260,000,000.00**	**0.0000**	**0.0643**	**259,989,398.69**	**0.00**	**6,338.19**	**259,989,398.69**	**259,996,032.55**	**6,633.86**
Subtotal for U. S. TREASURIES:							**260,000,000.00**		**0.0643**	**259,989,398.69**	**0.00**	**6,338.19**	**259,989,398.69**	**259,996,032.55**	**6,633.86**
Total Educational Money Mkt Fnd :							**404,778,919.36**		**0.0640**	**404,762,860.97**	**0.00**	**10,677.45**	**404,767,200.23**	**404,773,831.55**	**6,631.32**
Net Asset Value (NAV):															**1.000016**
Extended Fund															
FUNDS															
LAIF - EXTENDED FUND															
		12/1/20				NR	73,885,351.29		0.5760	73,885,351.29	0.00	0.00	73,885,351.29	73,885,351.29	0.00
OC Treasurer X FUND MMF															
		12/1/20				NR	824,650,429.47		0.0102	824,650,429.47	0.00	0.00	824,650,429.47	824,650,429.47	0.00
OC Treasurer Extended Fund															
		12/1/20				NR	905,139,679.26		0.0200	905,139,679.26	0.00	0.00	905,139,679.26	905,139,679.26	0.00
Subtotal for FUNDS:							**1,803,675,460.02**		**0.0383**	**1,803,675,460.02**	**0.00**	**0.00**	**1,803,675,460.02**	**1,803,675,460.02**	**0.00**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															

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															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1091509	11/13/20	12/8/20	313384S59	A-1+	P-1	NR	30,000,000.00		0.0750	29,998,437.50	0.00	1,125.00	29,999,562.50	29,999,649.90	87.40
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1089919	10/30/20	12/10/20	313384S75	A-1+	P-1	NR	22,560,000.00		0.0900	22,557,687.60	0.00	1,804.80	22,559,492.40	22,559,661.60	169.20
FHLB DISC CORP / BARCLAYS CAPITAL															
1090126	11/2/20	12/10/20	313384S75	A-1+	P-1	NR	41,000,000.00		0.0800	40,996,537.78	0.00	2,642.22	40,999,180.00	40,999,385.00	205.00
FHLB DISC CORP / BARCLAYS CAPITAL															
1090127	11/2/20	12/10/20	313384S75	A-1+	P-1	NR	50,000,000.00		0.0800	49,995,777.78	0.00	3,222.22	49,999,000.00	49,999,250.00	250.00
FHLB DISC CORP / BARCLAYS CAPITAL															
1088180	10/19/20	12/11/20	313384S83	A-1+	P-1	NR	50,000,000.00		0.0900	49,993,375.00	0.00	5,375.00	49,998,750.00	49,999,166.50	416.50
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1089690	10/29/20	12/11/20	313384S83	A-1+	P-1	NR	16,000,000.00		0.0800	15,998,471.11	0.00	1,173.33	15,999,644.44	15,999,733.28	88.84
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1089917	10/30/20	12/28/20	313384U98	A-1+	P-1	NR	40,000,000.00		0.0900	39,994,100.00	0.00	3,200.00	39,997,300.00	39,998,200.00	900.00
FHLB DISC CORP / FTN FINANCIAL															
1087567	10/14/20	1/4/21	313385AD8	A-1+	P-1	NR	41,500,000.00		0.0600	41,494,328.33	0.00	3,320.00	41,497,648.33	41,496,864.26	(784.07)
FHLB DISC CORP / BARCLAYS CAPITAL															
1090498	11/4/20	1/4/21	313385AD8	A-1+	P-1	NR	50,000,000.00		0.0800	49,993,222.22	0.00	3,000.00	49,996,222.22	49,996,222.00	(0.22)
FHLB DISC CORP / BNY Mellon Capital Market															
1090857	11/6/20	1/4/21	313385AD8	A-1+	P-1	NR	45,400,000.00		0.0810	45,393,973.15	0.00	2,553.75	45,396,526.90	45,396,569.58	42.68
FHLB DISC CORP / BNY Mellon Capital Market															
1091005	11/9/20	1/4/21	313385AD8	A-1+	P-1	NR	31,000,000.00		0.0850	30,995,901.11	0.00	1,610.28	30,997,511.39	30,997,657.64	146.25
FHLB DISC CORP / BARCLAYS CAPITAL															
1091006	11/9/20	1/4/21	313385AD8	A-1+	P-1	NR	8,000,000.00		0.0850	7,998,942.22	0.00	415.56	7,999,357.78	7,999,395.52	37.74
FHLB DISC CORP / BNY Mellon Capital Market															
1091201	11/10/20	1/4/21	313385AD8	A-1+	P-1	NR	32,000,000.00		0.0850	31,995,844.44	0.00	1,586.67	31,997,431.11	31,997,582.08	150.97
FHLB DISC CORP / CASTLE OAK SECURITIES															
1090284	11/3/20	1/6/21	313385AF3	A-1+	P-1	NR	11,000,000.00		0.0400	10,999,217.78	0.00	342.22	10,999,560.00	10,999,120.00	(440.00)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1088788	10/22/20	1/8/21	313385AH9	A-1+	P-1	NR	10,000,000.00		0.0600	9,998,700.00	0.00	666.67	9,999,366.67	9,999,155.60	(211.07)
FHLB DISC CORP / DEUTSCHE															
1088956	10/23/20	1/8/21	313385AH9	A-1+	P-1	NR	30,000,000.00		0.0600	29,996,150.00	0.00	1,950.00	29,998,100.00	29,997,466.80	(633.20)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1088784	10/22/20	1/12/21	313385AM8	A-1+	P-1	NR	50,000,000.00		0.0900	49,989,750.00	0.00	5,000.00	49,994,750.00	49,995,333.50	583.50

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / Mizuho Securities USA Inc															
1088785	10/22/20	1/12/21	313385AM8	A-1+	P-1	NR	50,000,000.00		0.0900	49,989,750.00	0.00	5,000.00	49,994,750.00	49,995,333.50	583.50
FHLB DISC CORP / BNY Mellon Capital Market															
1091513	11/13/20	1/12/21	313385AM8	A-1+	P-1	NR	6,369,000.00		0.0850	6,368,097.73	0.00	270.68	6,368,368.41	6,368,405.58	37.17
FHLB DISC CORP / BARCLAYS CAPITAL															
1089133	10/26/20	1/22/21	313385AX4	A-1+	P-1	NR	40,000,000.00		0.0900	39,991,200.00	0.00	3,600.00	39,994,800.00	39,995,377.60	577.60
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1089319	10/27/20	1/22/21	313385AX4	A-1+	P-1	NR	10,000,000.00		0.0600	9,998,550.00	0.00	583.33	9,999,133.33	9,998,844.40	(288.93)
FHLB DISC CORP / BARCLAYS CAPITAL															
1090281	11/3/20	1/29/21	313385BE5	A-1+	P-1	NR	25,000,000.00		0.0900	24,994,562.50	0.00	1,750.00	24,996,312.50	24,996,722.25	409.75
FHLB DISC CORP / UBS															
1090282	11/3/20	1/29/21	313385BE5	A-1+	P-1	NR	22,000,000.00		0.0900	21,995,215.00	0.00	1,540.00	21,996,755.00	21,997,115.58	360.58
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1092171	11/18/20	2/5/21	313385BM7	A-1+	P-1	NR	50,000,000.00		0.0500	49,994,513.89	0.00	902.78	49,995,416.67	49,991,750.00	(3,666.67)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1089318	10/27/20	3/5/21	313385CR5	A-1+	P-1	NR	30,000,000.00		0.0700	29,992,475.00	0.00	2,041.67	29,994,516.67	29,992,950.00	(1,566.67)
FHLB DISC CORP / TD SECURITIES															
1089514	10/28/20	3/5/21	313385CR5	A-1+	P-1	NR	43,000,000.00		0.0900	42,986,240.00	0.00	3,655.00	42,989,895.00	42,989,895.00	0.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1089696	10/29/20	3/5/21	313385CR5	A-1+	P-1	NR	17,000,000.00		0.0900	16,994,602.50	0.00	1,402.50	16,996,005.00	16,996,005.00	0.00
Subtotal for DISCOUNT NOTES:							**851,829,000.00**	**0.0000**	**0.0798**	**851,695,622.64**	**0.00**	**59,733.68**	**851,755,356.32**	**851,752,812.17**	**(2,544.15)**
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / BANK OF AMERICA															
939799	1/25/18	12/11/20	313371U79	AA+	Aaa	NR	7,345,000.00	3.1250	2.2413	7,524,805.60	(178,070.02)	108,389.76	7,346,735.58	7,354,915.75	8,180.17
FED HM LN BK BD / Mizuho Securities USA Inc															
940936	2/1/18	12/11/20	3130AD4X7	AA+	Aaa	NR	5,870,000.00	2.0000	2.3507	5,813,295.80	56,153.67	55,438.89	5,869,449.47	5,875,341.70	5,892.23
FED HM LN BK BD / Mizuho Securities USA Inc															
941167	2/2/18	12/11/20	313371U79	AA+	Aaa	NR	13,000,000.00	3.1250	2.3452	13,278,460.00	(275,753.88)	191,840.28	13,002,706.12	13,017,550.00	14,843.88
FED HM LN BK BD / BNY Mellon Capital Market															
998605	1/31/19	12/11/20	313371U79	AA+	Aaa	NR	15,000,000.00	3.1250	2.5284	15,160,350.00	(157,956.72)	221,354.17	15,002,393.28	15,020,250.00	17,856.72
FED FARM CR BK / BNY Mellon Capital Market															
991453	12/14/18	12/14/20	3133EJ2R9	AA+	Aaa	AAA	16,000,000.00	2.7500	2.8018	15,984,000.00	15,711.11	204,111.11	15,999,711.11	16,024,960.00	25,248.89
FED FARM CR BK / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
991454	12/14/18	12/14/20	3133EJ2R9	AA+	Aaa	AAA	10,000,000.00	2.7500	2.8035	9,989,660.00	10,153.31	127,569.44	9,999,813.31	10,015,600.00	15,786.69
FED FARM CR BK / JEFFERIES & COMPANY															
960140	5/31/18	12/21/20	3133EJPW3	AA+	Aaa	AAA	10,450,000.00	2.7000	2.5705	10,482,598.25	(31,889.59)	125,400.00	10,450,708.66	10,474,348.50	23,639.84
FED FARM CR BK / DEUTSCHE															
968047	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	2,307.07	49,500.00	4,999,870.02	5,038,800.00	38,929.98
FED FARM CR BK / FTN FINANCIAL															
968048	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	5,000,000.00	2.7000	2.7203	4,997,562.95	2,307.07	49,500.00	4,999,870.02	5,038,800.00	38,929.98
FED FARM CR BK / DEUTSCHE															
968049	7/19/18	1/19/21	3133EJUL1	AA+	Aaa	AAA	14,000,000.00	2.7000	2.7369	13,987,615.18	11,724.30	138,600.00	13,999,339.48	14,108,640.00	109,300.52
FED HM LN BK BD / FTN FINANCIAL															
982998	10/22/18	1/22/21	3130AFB63	AA+	Aaa	NR	12,000,000.00	2.9500	2.9700	11,995,128.00	4,565.24	126,850.00	11,999,693.24	12,099,000.00	99,306.76
FED FARM CR BK / BNY Mellon Capital Market															
985276	11/5/18	1/26/21	3133EJM30	AA+	Aaa	AAA	29,400,000.00	3.0000	2.9534	29,429,929.20	(27,874.14)	306,250.00	29,402,055.06	29,400,000.00	(2,055.06)
FED FARM CR BK / CASTLE OAK SECURITIES															
960138	5/31/18	1/29/21	3133EJAW9	AA+	Aaa	AAA	20,000,000.00	2.2500	2.5891	19,824,920.00	164,480.17	152,500.00	19,989,400.17	20,076,800.00	87,399.83
FED FARM CR BK / BNY Mellon Capital Market															
942341	2/12/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	35,000,000.00	2.3500	2.3858	34,963,950.00	33,680.05	249,034.72	34,997,630.05	35,179,550.00	181,919.95
FED FARM CR BK / BNY Mellon Capital Market															
955563	5/2/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	7,000,000.00	2.3500	2.7255	6,930,000.00	65,030.00	49,806.94	6,995,030.00	7,035,910.00	40,880.00
FED FARM CR BK / MORGAN STANLEY															
955812	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	16,190,000.00	2.3500	2.7319	16,025,509.60	152,799.89	115,196.35	16,178,309.49	16,273,054.70	94,745.21
FED FARM CR BK / BNY Mellon Capital Market															
955813	5/3/18	2/12/21	3133EJCE7	AA+	Aaa	AAA	50,000,000.00	2.3500	2.7278	49,497,500.00	466,786.79	355,763.89	49,964,286.79	50,256,500.00	292,213.21
FED FARM CR BK / BNY Mellon Capital Market															
977150	9/14/18	2/23/21	3133EJXV6	AA+	Aaa	AAA	28,838,000.00	2.7000	2.8687	28,723,801.52	103,545.15	211,959.30	28,827,346.67	29,083,699.76	256,353.09
FANNIE MAE / DEUTSCHE															
1059346	2/26/20	2/26/21	3135G0J20	AA+	Aaa	AAA	5,468,000.00	1.3750	1.4183	5,465,659.42	1,787.94	19,840.49	5,467,447.36	5,485,661.64	18,214.28
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
945503	3/2/18	3/12/21	3130A0XD7	AA+	Aaa	NR	9,600,000.00	2.3750	2.5004	9,565,056.00	31,706.07	50,033.33	9,596,762.07	9,661,440.00	64,677.93
FED FARM CR BK / BNY Mellon Capital Market															
990978	12/12/18	3/12/21	3133EJ2S7	AA+	Aaa	AAA	6,825,000.00	2.7700	2.7970	6,821,178.00	3,345.43	41,486.52	6,824,523.43	6,825,000.00	476.57
FED HM LN BK BD / MORGAN STANLEY															
999841	2/8/19	3/12/21	3130AFV61	AA+	Aaa	NR	2,000,000.00	2.5000	2.4971	2,000,080.00	(69.28)	10,972.22	2,000,010.72	2,014,340.00	14,329.28

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Extended Fund, County and Educational Money Market Funds

As of 30-Nov-2020

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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															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DAIWA CAPITAL MARKETS															
1007758	4/1/19	3/12/21	3130AFV61	AA+	Aaa	NR	1,900,000.00	2.5000	2.3867	1,904,009.00	(3,431.38)	10,423.61	1,900,577.62	1,913,623.00	13,045.38
FED HM LN BK BD / BNY Mellon Capital Market															
1007759	4/1/19	3/12/21	3130AFV61	AA+	Aaa	NR	20,000,000.00	2.5000	2.3056	20,073,000.00	(62,482.17)	109,722.22	20,010,517.83	20,143,400.00	132,882.17
FED HM LN BK BD / Mizuho Securities USA Inc															
1007762	4/1/19	3/12/21	3130A0XD7	AA+	Aaa	NR	14,000,000.00	2.3750	2.3842	13,997,480.00	2,156.92	72,965.28	13,999,636.92	14,089,600.00	89,963.08
FED HM LN BK BD / MORGAN STANLEY															
1007763	4/1/19	3/12/21	3130A0XD7	AA+	Aaa	NR	16,035,000.00	2.3750	2.3842	16,032,113.70	2,470.44	83,571.30	16,034,584.14	16,137,624.00	103,039.86
FED HM LN BK BD / DEUTSCHE															
1012442	4/30/19	3/12/21	3130A0XD7	AA+	Aaa	NR	25,000,000.00	2.3750	2.3603	25,006,325.00	(5,374.37)	130,295.14	25,000,950.63	25,160,000.00	159,049.37
FED FARM CR BK / FTN FINANCIAL															
1008596	4/5/19	4/5/21	3133EKFP6	AA+	Aaa	AAA	27,000,000.00	2.2300	2.3930	26,914,545.00	70,737.75	93,660.00	26,985,282.75	27,217,350.00	232,067.25
FED FARM CR BK / FTN FINANCIAL															
968917	7/25/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	10,980,000.00	2.7000	2.8142	10,947,718.80	28,038.91	42,822.00	10,975,757.71	10,980,000.00	4,242.29
FED FARM CR BK / DAIWA CAPITAL MARKETS															
969725	7/30/18	4/9/21	3133EJUA5	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7852	24,945,500.00	47,300.83	97,500.00	24,992,800.83	25,000,000.00	7,199.17
FED FARM CR BK / RBC															
1038663	10/15/19	4/15/21	3133EKY83	AA+	Aaa	AAA	8,125,000.00	1.5000	1.5068	8,124,187.50	610.88	15,572.92	8,124,798.38	8,173,587.50	48,789.12
FED FARM CR BK / DEUTSCHE															
953988	4/23/18	4/23/21	3133EJLZ0	AA+	Aaa	AAA	5,000,000.00	2.6250	2.6767	4,992,600.00	6,427.04	13,854.17	4,999,027.04	5,072,300.00	73,272.96
FANNIE MAE / FTN FINANCIAL															
990979	12/12/18	4/30/21	3136G0U58	AA+	Aaa	AAA	2,000,000.00	1.7500	2.8418	1,950,000.00	41,317.02	3,013.89	1,991,317.02	2,016,620.00	25,302.98
FREDDIE MAC / Mizuho Securities USA Inc															
1010169	4/16/19	5/17/21	3134G9HB6	AA+	Aaa	AAA	15,550,000.00	1.5700	2.4001	15,288,760.00	203,495.87	9,494.14	15,492,255.87	15,550,000.00	57,744.13
FREDDIE MAC / Mizuho Securities USA Inc															
1010170	4/16/19	5/17/21	3134G9HB6	AA+	Aaa	AAA	10,000,000.00	1.5700	2.3962	9,832,800.00	130,242.34	6,105.56	9,963,042.34	10,000,000.00	36,957.66
FED FARM CR BK / DEUTSCHE															
988366	11/27/18	5/26/21	3133EJW70	AA+	Aaa	AAA	8,500,000.00	2.8750	2.8910	8,496,736.00	2,628.63	3,394.10	8,499,364.63	8,657,930.00	158,565.37
FED FARM CR BK / DEUTSCHE															
989143	11/30/18	5/26/21	3133EJW70	AA+	Aaa	AAA	10,000,000.00	2.8750	2.9425	9,983,900.00	12,955.47	3,993.06	9,996,855.47	10,185,800.00	188,944.53
FED FARM CR BK / Mizuho Securities USA Inc															
1012446	4/30/19	5/26/21	3133EJW70	AA+	Aaa	AAA	12,050,000.00	2.8750	2.3657	12,173,271.50	(94,353.92)	4,811.63	12,078,917.58	12,273,889.00	194,971.42
FED HM LN BK BD / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
965615	7/3/18	6/11/21	313373ZY1	AA+	Aaa	NR	15,000,000.00	3.6250	2.7261	15,378,150.00	(310,240.26)	256,770.83	15,067,909.74	15,280,350.00	212,440.26
FED HM LN BK BD / JP MORGAN CHASE & CO															
965858	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	16,110,000.00	3.6250	2.7359	16,510,494.60	(328,367.61)	275,771.88	16,182,126.99	16,411,095.90	228,968.91
FED HM LN BK BD / MORGAN STANLEY															
965859	7/6/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.7359	20,497,200.00	(407,656.87)	342,361.11	20,089,543.13	20,373,800.00	284,256.87
FED HM LN BK BD / BNY Mellon Capital Market															
969937	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	10,000,000.00	3.6250	2.8490	10,210,700.00	(171,833.01)	171,180.56	10,038,866.99	10,186,900.00	148,033.01
FED HM LN BK BD / DEUTSCHE															
969938	7/31/18	6/11/21	313373ZY1	AA+	Aaa	NR	20,000,000.00	3.6250	2.8431	20,424,670.20	(346,332.98)	342,361.11	20,078,337.22	20,373,800.00	295,462.78
FED HM LN BK BD / DEUTSCHE															
983819	10/26/18	6/11/21	3133XFKF2	AA+	Aaa	NR	10,000,000.00	5.6250	2.9605	10,667,803.00	(533,535.73)	265,625.00	10,134,267.27	10,288,700.00	154,432.73
FANNIE MAE / CASTLE OAK SECURITIES															
965025	6/29/18	6/22/21	3135G0U35	AA+	Aaa	AAA	50,000,000.00	2.7500	2.7581	49,988,500.00	9,345.76	607,291.67	49,997,845.76	50,786,000.00	788,154.24
FED FARM CR BK / MORGAN STANLEY															
965820	7/5/18	7/2/21	3133EJTF6	AA+	Aaa	AAA	28,044,000.00	2.7000	2.7357	28,015,395.12	23,000.77	313,391.70	28,038,395.89	28,044,000.00	5,604.11
FED FARM CR BK / GREAT PACIFIC SECURITIES															
968919	7/25/18	7/16/21	3133EJUH0	AA+	Aaa	AAA	25,000,000.00	2.7000	2.7592	24,957,877.25	33,273.43	253,125.00	24,991,150.68	25,000,000.00	8,849.32
FED FARM CR BK / BNY Mellon Capital Market															
970506	8/2/18	8/2/21	3133EJVV8	AA+	Aaa	AAA	20,000,000.00	2.8000	2.8328	19,981,280.00	14,542.67	185,111.11	19,995,822.67	20,374,800.00	378,977.33
FED FARM CR BK / BNY Mellon Capital Market															
1029423	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	20,000,000.00	1.5500	1.6355	19,966,471.40	21,653.89	90,416.67	19,988,125.29	20,255,200.00	267,074.71
FED FARM CR BK / BNY Mellon Capital Market															
1029424	8/16/19	8/16/21	3133EKZV1	AA+	Aaa	AAA	50,000,000.00	1.5500	1.5882	49,962,500.00	24,218.75	226,041.67	49,986,718.75	50,638,000.00	651,281.25
FED HM LN BK BD / MORGAN STANLEY															
984600	10/31/18	9/10/21	313383ZU8	AA+	Aaa	NR	25,000,000.00	3.0000	2.9668	25,020,000.00	(14,577.26)	168,750.00	25,005,422.74	25,561,250.00	555,827.26
FED HM LN BK BD / Mizuho Securities USA Inc															
1013372	5/6/19	9/10/21	313378JP7	AA+	Aaa	NR	33,140,000.00	2.3750	2.2860	33,206,445.70	(44,480.83)	177,091.88	33,161,964.87	33,719,618.60	557,653.73
FED HM LN BK BD / MORGAN STANLEY															
1031341	8/28/19	9/10/21	313378JP7	AA+	Aaa	NR	14,620,000.00	2.3750	1.5886	14,849,095.40	(141,776.25)	78,125.63	14,707,319.15	14,875,703.80	168,384.65
FED FARM CR BK / RBC															
1034408	9/17/19	9/17/21	3133EKP67	AA+	Aaa	AAA	28,750,000.00	1.6250	1.6826	28,717,592.14	19,534.74	96,032.99	28,737,126.88	28,750,000.00	12,873.12
FED FARM CR BK / BNY Mellon Capital Market															
1034409	9/17/19	9/17/21	3133EKP67	AA+	Aaa	AAA	28,750,000.00	1.6250	1.6826	28,717,592.14	19,534.74	96,032.99	28,737,126.88	28,750,000.00	12,873.12

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / Mizuho Securities USA Inc															
1010171	4/16/19	9/28/21	3136G1HQ5	AA+	Aaa	AAA	2,000,000.00	2.0000	2.3801	1,982,000.00	11,938.78	7,000.00	1,993,938.78	2,028,660.00	34,721.22
FANNIE MAE / JP MORGAN CHASE & CO															
1063507	3/25/20	10/7/21	3135G0Q89	AA+	Aaa	AAA	28,292,000.00	1.3750	0.6534	28,602,929.08	(138,566.22)	58,352.25	28,464,362.86	28,607,455.80	143,092.94
FED HM LN BK BD / BARCLAYS CAPITAL															
981584	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	40,000,000.00	3.0000	3.0228	39,974,000.00	18,512.96	163,333.33	39,992,512.96	41,000,000.00	1,007,487.04
FED HM LN BK BD / CASTLE OAK SECURITIES															
981585	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	3,471.18	30,625.00	7,498,596.18	7,687,500.00	188,903.82
FED HM LN BK BD / JP MORGAN CHASE & CO															
981586	10/12/18	10/12/21	3130AF5B9	AA+	Aaa	NR	7,500,000.00	3.0000	3.0228	7,495,125.00	3,471.18	30,625.00	7,498,596.18	7,687,500.00	188,903.82
FED FARM CR BK / FTN FINANCIAL															
982777	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0290	9,991,740.00	5,827.89	35,000.00	9,997,567.89	10,259,600.00	262,032.11
FED FARM CR BK / FTN FINANCIAL															
982778	10/19/18	10/19/21	3133EJK24	AA+	Aaa	AAA	20,000,000.00	3.0000	3.0190	19,989,160.00	7,648.22	70,000.00	19,996,808.22	20,519,200.00	522,391.78
FED FARM CR BK / DEUTSCHE															
982999	10/22/18	10/19/21	3133EJK24	AA+	Aaa	AAA	2,050,000.00	3.0000	3.0542	2,046,840.75	2,226.44	7,175.00	2,049,067.19	2,103,218.00	54,150.81
FED FARM CR BK / CASTLE OAK SECURITIES															
984265	10/30/18	10/19/21	3133EJK24	AA+	Aaa	AAA	40,000,000.00	3.0000	2.9444	40,062,560.00	(43,950.01)	140,000.00	40,018,609.99	41,038,400.00	1,019,790.01
FED FARM CR BK / FTN FINANCIAL															
986886	11/15/18	11/15/21	3133EJT74	AA+	Aaa	AAA	25,000,000.00	3.0500	3.0922	24,970,000.00	20,444.44	33,888.89	24,990,444.44	25,718,000.00	727,555.56
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1043058	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	30,000,000.00	1.6250	1.7109	29,948,700.00	26,878.11	16,250.00	29,975,578.11	30,441,600.00	466,021.89
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1043059	11/8/19	11/19/21	3130AHJY0	AA+	Aaa	NR	24,000,000.00	1.6250	1.7109	23,958,960.00	21,502.49	13,000.00	23,980,462.49	24,353,280.00	372,817.51
FED HM LN BK BD / Mizuho Securities USA Inc															
988367	11/27/18	12/10/21	3130A0EN6	AA+	Aaa	NR	16,250,000.00	2.8750	2.9476	16,215,875.00	22,604.30	221,914.06	16,238,479.30	16,721,900.00	483,420.70
FED HM LN BK BD / CASTLE OAK SECURITIES															
989144	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	10,000,000.00	2.8750	2.9737	9,971,560.00	18,812.15	136,562.50	9,990,372.15	10,290,400.00	300,027.85
FED HM LN BK BD / JP MORGAN CHASE & CO															
989145	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	13,965,000.00	2.8750	2.9788	13,923,244.65	27,619.82	190,709.54	13,950,864.47	14,370,543.60	419,679.13
FED HM LN BK BD / MORGAN STANLEY															
989146	11/30/18	12/10/21	3130A0EN6	AA+	Aaa	NR	20,000,000.00	2.8750	2.9764	19,941,600.00	38,629.72	273,125.00	19,980,229.72	20,580,800.00	600,570.28
FED HM LN BK BD / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
996550	1/17/19	12/10/21	3130A0EN6	AA+	Aaa	NR	31,000,000.00	2.8750	2.6126	31,225,060.00	(145,436.66)	423,343.75	31,079,623.34	31,900,240.00	820,616.66
FED HM LN BK BD / BNY Mellon Capital Market															
998122	1/29/19	12/10/21	3130AFFN2	AA+	Aaa	NR	8,145,000.00	3.0000	2.6660	8,219,200.95	(47,644.06)	116,066.25	8,171,556.89	8,145,000.00	(26,556.89)
FED HM LN BK BD / BNY Mellon Capital Market															
999836	2/8/19	12/10/21	313376C94	AA+	Aaa	NR	5,090,000.00	2.6250	2.4893	5,108,731.20	(11,968.17)	63,465.94	5,096,763.03	5,224,121.50	127,358.47
FED HM LN BK BD / Mizuho Securities USA Inc															
1031339	8/28/19	12/10/21	3133XHRJ3	AA+	Aaa	NR	9,950,000.00	5.0000	1.5684	10,712,667.50	(420,302.16)	236,312.50	10,292,365.34	10,444,316.00	151,950.66
FED FARM CR BK / FTN FINANCIAL															
991703	12/17/18	12/17/21	3133EJ3B3	AA+	Aaa	AAA	25,000,000.00	2.8000	2.8470	24,966,425.00	21,885.93	318,888.89	24,988,310.93	25,751,500.00	763,189.07
FED FARM CR BK / FTN FINANCIAL															
996191	1/16/19	12/17/21	3133EJ3B3	AA+	Aaa	AAA	16,000,000.00	2.8000	2.6510	16,066,352.00	(42,614.27)	204,088.89	16,023,737.73	16,480,960.00	457,222.27
FED HM LN BK BD / CASTLE OAK SECURITIES															
1049268	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	15,000,000.00	1.6250	1.6801	14,983,800.00	7,672.50	109,010.42	14,991,472.50	15,236,100.00	244,627.50
FED HM LN BK BD / BARCLAYS CAPITAL															
1049269	12/20/19	12/20/21	3130AHSR5	AA+	Aaa	NR	6,000,000.00	1.6250	1.6801	5,993,520.00	3,069.00	43,604.17	5,996,589.00	6,094,440.00	97,851.00
FED FARM CR BK / MORGAN STANLEY															
1062114	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	28,202,000.00	1.6250	0.6630	28,683,564.66	(192,924.97)	196,043.07	28,490,639.69	28,632,080.50	141,440.81
FED FARM CR BK / BNY Mellon Capital Market															
1062115	3/13/20	12/27/21	3133ELFR0	AA+	Aaa	AAA	18,733,000.00	1.6250	0.6520	19,056,587.10	(129,635.83)	130,220.37	18,926,951.27	19,018,678.25	91,726.98
FED FARM CR BK / FTN FINANCIAL															
1040769	10/28/19	12/28/21	3133EK3V6	AA+	Aaa	AAA	20,000,000.00	1.6000	1.6220	19,990,800.00	4,635.38	136,000.00	19,995,435.38	20,335,200.00	339,764.62
FANNIE MAE / CASTLE OAK SECURITIES															
996192	1/16/19	1/11/22	3135G0U92	AA+	Aaa	AAA	22,000,000.00	2.6250	2.6502	21,984,160.00	9,946.05	224,583.33	21,994,106.05	22,610,830.00	616,723.95
FED FARM CR BK / CASTLE OAK SECURITIES															
997717	1/25/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	14,000,000.00	2.6000	2.6714	13,971,482.00	17,700.83	134,477.78	13,989,182.83	14,427,280.00	438,097.17
FED FARM CR BK / BNY Mellon Capital Market															
999152	2/5/19	1/18/22	3133EJ5P0	AA+	Aaa	AAA	10,600,000.00	2.6000	2.5944	10,601,590.00	(981.22)	101,818.89	10,600,608.78	10,923,512.00	322,903.22
FED FARM CR BK / JP MORGAN CHASE & CO															
1062782	3/18/20	1/18/22	3133ELTN4	AA+	Aaa	AAA	42,000,000.00	0.5300	0.6785	41,886,600.00	43,470.00	82,238.33	41,930,070.00	42,000,000.00	69,930.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1054711	1/27/20	1/21/22	3133ELHR8	AA+	Aaa	AAA	50,000,000.00	1.6000	1.5419	50,056,500.00	(24,056.02)	288,888.89	50,032,443.98	50,685,500.00	653,056.02
FED FARM CR BK / FTN FINANCIAL															
1054712	1/27/20	1/21/22	3133ELHR8	AA+	Aaa	AAA	18,450,000.00	1.6000	1.5419	18,470,848.50	(8,876.67)	106,600.00	18,461,971.83	18,702,949.50	240,977.67

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / CASTLE OAK SECURITIES															
984598	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	2.9752	10,007,000.00	(4,514.19)	105,833.33	10,002,485.81	10,000,000.00	(2,485.81)
FED FARM CR BK / CASTLE OAK SECURITIES															
984604	10/31/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	50,000,000.00	3.0000	2.9752	50,035,000.00	(22,570.94)	529,166.67	50,012,429.06	50,000,000.00	(12,429.06)
FED FARM CR BK / CASTLE OAK SECURITIES															
985277	11/5/18	1/24/22	3133EJJ75	AA+	Aaa	AAA	10,000,000.00	3.0000	3.0224	9,993,400.00	4,248.14	105,833.33	9,997,648.14	10,000,000.00	2,351.86
FED FARM CR BK / JP MORGAN CHASE & CO															
1054908	1/28/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	30,000,000.00	1.5500	1.5578	29,995,384.50	1,942.36	158,875.00	29,997,326.86	30,502,800.00	505,473.14
FED FARM CR BK / JP MORGAN CHASE & CO															
1055586	1/31/20	1/28/22	3133ELKN3	AA+	Aaa	AAA	40,000,000.00	1.5500	1.4957	40,040,800.00	(17,071.13)	211,833.33	40,023,728.87	40,670,400.00	646,671.13
FED FARM CR BK / BNY Mellon Capital Market															
1003100	3/1/19	3/1/22	3133EKBV7	AA+	Aaa	AAA	15,000,000.00	2.5500	2.5764	14,988,649.50	6,621.13	95,625.00	14,995,270.63	15,504,000.00	508,729.37
FED HM LN BK BD / Mizuho Securities USA Inc															
999837	2/8/19	3/11/22	313378WG2	AA+	Aaa	NR	4,250,000.00	2.5000	2.4990	4,250,080.75	(47.38)	23,611.11	4,250,033.37	4,375,502.50	125,469.13
FED HM LN BK BD / MORGAN STANLEY															
1000283	2/11/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.5095	24,992,750.00	4,245.50	138,888.89	24,996,995.50	25,738,250.00	741,254.50
FED HM LN BK BD / BNY Mellon Capital Market															
1000489	2/13/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.5081	9,997,500.00	1,462.09	55,555.56	9,998,962.09	10,295,300.00	296,337.91
FED HM LN BK BD / Mizuho Securities USA Inc															
1007492	3/29/19	3/11/22	313378WG2	AA+	Aaa	NR	10,000,000.00	2.5000	2.2428	10,072,960.00	(41,357.74)	55,555.56	10,031,602.26	10,295,300.00	263,697.74
FED HM LN BK BD / MORGAN STANLEY															
1007768	4/1/19	3/11/22	313378WG2	AA+	Aaa	NR	28,000,000.00	2.5000	2.3559	28,113,960.00	(64,505.66)	155,555.56	28,049,454.34	28,826,840.00	777,385.66
FED HM LN BK BD / Mizuho Securities USA Inc															
1008112	4/3/19	3/11/22	313378WG2	AA+	Aaa	NR	15,000,000.00	2.5000	2.3556	15,061,050.00	(34,506.52)	83,333.33	15,026,543.48	15,442,950.00	416,406.52
FED HM LN BK BD / Mizuho Securities USA Inc															
1009259	4/10/19	3/11/22	313378WG2	AA+	Aaa	NR	10,035,000.00	2.5000	2.3539	10,076,043.15	(23,079.45)	55,750.00	10,052,963.70	10,331,333.55	278,369.85
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1009950	4/15/19	3/11/22	313378WG2	AA+	Aaa	NR	25,000,000.00	2.5000	2.3561	25,100,202.25	(56,136.25)	138,888.89	25,044,066.00	25,738,250.00	694,184.00
FED HM LN BK BD / MORGAN STANLEY															
1063783	3/30/20	3/11/22	313378CR0	AA+	Aaa	NR	20,000,000.00	2.2500	0.5305	20,665,296.40	(228,725.30)	100,000.00	20,436,571.10	20,533,200.00	96,628.90
FED FARM CR BK / UBS FINANCIAL SERVICES															
1062783	3/18/20	3/18/22	3133ELTZ7	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6901	24,967,750.00	11,332.29	31,684.03	24,979,082.29	25,000,000.00	20,917.71
FED FARM CR BK / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1063508	3/25/20	3/25/22	3133ELUQ5	AA+	Aaa	AAA	30,000,000.00	0.7000	0.5622	30,082,110.00	(28,054.25)	38,500.00	30,054,055.75	30,000,000.00	(54,055.75)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1009770	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	44,720.37	76,562.50	24,962,720.37	25,732,500.00	769,779.63
FANNIE MAE / BARCLAYS CAPITAL															
1009774	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	50,000,000.00	2.2500	2.3639	49,836,000.00	89,440.74	153,125.00	49,925,440.74	51,465,000.00	1,539,559.26
FANNIE MAE / BARCLAYS CAPITAL															
1009775	4/12/19	4/12/22	3135G0V59	AA+	Aaa	AAA	25,000,000.00	2.2500	2.3639	24,918,000.00	44,720.37	76,562.50	24,962,720.37	25,732,500.00	769,779.63
FANNIE MAE / TD SECURITIES															
1010168	4/16/19	4/12/22	3135G0V59	AA+	Aaa	AAA	13,000,000.00	2.2500	2.4307	12,932,660.00	36,611.43	39,812.50	12,969,271.43	13,380,900.00	411,628.57
FANNIE MAE / TD SECURITIES															
1010410	4/17/19	4/12/22	3135G0V59	AA+	Aaa	AAA	27,000,000.00	2.2500	2.4305	26,860,410.00	75,833.08	82,687.50	26,936,243.08	27,791,100.00	854,856.92
FED FARM CR BK / BNY Mellon Capital Market															
1007494	3/29/19	4/25/22	3133EJMB2	AA+	Aaa	AAA	4,422,000.00	2.7500	2.2326	4,489,523.94	(36,753.54)	12,160.50	4,452,770.40	4,603,478.88	150,708.48
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1070256	6/4/20	6/2/22	3133ELE75	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2899	24,980,200.00	4,881.06	30,729.17	24,985,081.06	25,037,250.00	52,168.94
FED HM LN BK BD / CASTLE OAK SECURITIES															
1071329	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	10,000,000.00	0.2500	0.2571	9,998,600.00	332.77	11,736.11	9,998,932.77	10,014,400.00	15,467.23
FED HM LN BK BD / TD SECURITIES															
1071330	6/12/20	6/3/22	3130AJPU7	AA+	Aaa	NR	50,000,000.00	0.2500	0.2571	49,993,000.00	1,663.85	58,680.56	49,994,663.85	50,072,000.00	77,336.15
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	6/10/22	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	16,469.62	71,843.75	5,489,299.62	5,719,230.00	229,930.38
FED HM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	6/10/22	3133XKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(309,411.41)	148,378.13	6,152,705.09	6,419,276.50	266,571.41
FED HM LN BK BD / Mizuho Securities USA Inc															
1009257	4/10/19	6/10/22	3130A5P45	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(6,535.37)	206,108.44	18,276,070.93	18,891,180.00	615,109.07
FED FARM CR BK / FTN FINANCIAL															
968916	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	21,325.23	128,271.11	12,385,203.41	12,400,000.00	14,796.59
FED FARM CR BK / MORGAN STANLEY															
968918	7/25/18	7/18/22	3133EJUJ6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	12,404.85	79,910.83	7,716,392.85	7,725,000.00	8,607.15
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1076499	7/23/20	7/25/22	3137EAET2	AA+	Aaa	AAA	10,000,000.00	0.1250	0.2380	9,977,400.00	4,006.65	4,444.44	9,981,406.65	9,996,150.00	14,743.35
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1076500	7/23/20	7/25/22	3137EAET2	AA+	Aaa	AAA	7,500,000.00	0.1250	0.2380	7,483,050.00	3,004.99	3,333.33	7,486,054.99	7,497,112.50	11,057.51

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / FTN FINANCIAL															
986241	11/9/18	8/9/22	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	6,606.55	94,888.89	9,994,586.55	10,473,500.00	478,913.45
FED FARM CR BK / BNY Mellon Capital Market															
1079898	8/17/20	8/10/22	3133EL3G7	AA+	Aaa	AAA	25,000,000.00	0.1300	0.1882	24,971,250.00	4,193.55	9,388.89	24,975,443.55	24,974,500.00	(943.55)
FED HM LN BK BD / JP MORGAN CHASE & CO															
1079477	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	18,000,000.00	0.1250	0.2220	17,965,260.00	5,177.13	6,687.50	17,970,437.13	17,981,100.00	10,662.87
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1079478	8/14/20	8/12/22	3130AJY52	AA+	Aaa	NR	25,000,000.00	0.1250	0.2220	24,951,750.00	7,190.46	9,288.20	24,958,940.46	24,973,750.00	14,809.54
FANNIE MAE / TD SECURITIES															
1032905	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	25,000,000.00	1.3750	1.4941	24,913,000.00	35,847.22	81,163.19	24,948,847.22	25,542,500.00	593,652.78
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	9/6/22	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	21,508.33	48,697.92	14,969,308.33	15,325,500.00	356,191.67
FED HM LN BK BD / MORGAN STANLEY															
979507	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(81,976.83)	232,938.37	32,791,795.93	34,449,280.25	1,657,484.32
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	9/9/22	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(13,175.04)	37,405.38	5,265,735.21	5,531,885.95	266,150.74
FED HM LN BK BD / Mizuho Securities USA Inc															
984867	11/1/18	9/9/22	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(21,497.39)	74,739.58	10,518,287.11	11,053,245.00	534,957.89
FED HM LN BK BD / MORGAN STANLEY															
1031342	8/28/19	9/9/22	313380GJ0	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(151,138.41)	113,888.89	25,212,861.59	25,813,250.00	600,388.41
FED HM LN BK BD / Mizuho Securities USA Inc															
1038660	10/15/19	9/9/22	313380GJ0	AA+	Aaa	NR	29,670,000.00	2.0000	1.6354	29,975,007.60	(118,614.07)	135,163.33	29,856,393.53	30,635,165.10	778,771.57
FED FARM CR BK / FTN FINANCIAL															
1038604	10/11/19	10/11/22	3133EKY91	AA+	Aaa	AAA	10,000,000.00	1.3750	1.4370	9,981,850.00	6,890.28	19,097.22	9,988,740.28	10,223,000.00	234,259.72
FED FARM CR BK / FTN FINANCIAL															
1038605	10/11/19	10/11/22	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	9,490.74	95,486.11	49,984,490.74	51,115,000.00	1,130,509.26
FED FARM CR BK / MORGAN STANLEY															
1010450	4/18/19	10/18/22	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	9,161.43	62,618.75	22,489,361.43	22,500,000.00	10,638.57
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1088786	10/22/20	10/21/22	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	1,861.59	3,520.83	25,967,541.59	25,976,470.00	8,928.41
FED HM LN BK BD / Mizuho Securities USA Inc															
1055581	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(69,552.18)	188,125.00	21,168,779.97	21,743,610.00	574,830.03
FED HM LN BK BD / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1055582	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(38,828.29)	108,395.83	12,194,223.31	12,528,461.00	334,237.69
FED HM LN BK BD / Mizuho Securities USA Inc															
1055585	1/31/20	12/9/22	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(15,589.26)	44,433.33	4,997,829.94	5,135,633.60	137,803.66
FED HM LN BK BD / BARCLAYS CAPITAL															
1058400	2/21/20	2/17/23	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	14,364.31	119,166.67	29,959,164.31	30,810,900.00	851,735.69
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1058401	2/21/20	2/17/23	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	9,576.21	79,444.44	19,972,776.21	20,540,600.00	567,823.79
FED FARM CR BK / BNY Mellon Capital Market															
1058402	2/21/20	2/21/23	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	3,150.10	80,555.56	19,990,999.70	20,000,000.00	9,000.30
FED FARM CR BK / RBC															
1058403	2/21/20	2/21/23	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	4,369.11	157,083.33	38,987,516.82	39,000,000.00	12,483.18
FED FARM CR BK / FTN FINANCIAL															
1063784	3/30/20	3/30/23	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(20,607.40)	67,777.78	50,071,741.10	50,000,000.00	(71,741.10)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1067440	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	1,987.01	6,770.83	24,991,487.01	25,104,125.00	112,637.99
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	5/5/23	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	3,974.03	13,541.67	49,982,974.03	50,208,250.00	225,275.97
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	1,445.47	462.50	7,392,424.06	7,408,066.00	15,641.94
FANNIE MAE / JEFFERIES & COMPANY															
1071328	6/12/20	5/22/23	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	4,902.59	1,562.50	24,974,152.59	25,027,250.00	53,097.41
FANNIE MAE / BARCLAYS CAPITAL															
1075019	7/10/20	7/10/23	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	14,034.72	48,958.33	49,906,534.72	50,003,000.00	96,465.28
FANNIE MAE / BARCLAYS CAPITAL															
1075020	7/10/20	7/10/23	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	14,034.72	48,958.33	49,906,534.72	50,003,000.00	96,465.28
FED FARM CR BK / MORGAN STANLEY															
1056788	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	3,160.80	75,971.18	16,884,507.44	16,895,000.00	10,492.56
FED FARM CR BK / BNY Mellon Capital Market															
1056789	2/10/20	8/7/23	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	3,218.65	62,953.33	13,989,315.39	14,000,000.00	10,684.61
FED FARM CR BK / MORGAN STANLEY															
1028939	8/14/19	8/14/23	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	5,918.58	118,888.89	24,987,668.58	25,000,000.00	12,331.42
FREDDIE MAC / TD SECURITIES															
1080918	8/21/20	8/24/23	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	1,883.66	13,888.89	19,981,483.66	20,015,700.00	34,216.34

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1080919	8/21/20	8/24/23	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	2,354.57	17,361.11	24,976,854.57	25,019,625.00	42,770.43
FREDDIE MAC / BARCLAYS CAPITAL															
1082617	9/4/20	9/8/23	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	344.31	7,854.17	12,996,054.31	13,003,510.00	7,455.69
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	9/8/23	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	662.13	15,104.16	24,992,412.13	25,006,750.00	14,337.87
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	9/8/23	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	1,325.91	7,333.33	14,983,475.91	14,999,100.00	15,624.09
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	9/12/23	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(210,657.21)	157,725.69	25,359,842.79	26,835,125.00	1,475,282.21
FED FARM CR BK / MORGAN STANLEY															
1086372	10/2/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	2,428.31	10,415.14	31,732,977.94	31,737,187.75	4,209.81
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/2/23	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	2,289.16	8,507.33	27,303,263.71	27,312,459.45	9,195.74
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1087999	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	4,662.50	4,687.50	29,892,762.50	29,919,600.00	26,837.50
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/23	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	2,642.08	2,656.25	16,939,232.08	16,954,440.00	15,207.92
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1090664	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	541.17	4,513.89	24,978,041.17	25,007,500.00	29,458.83
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	324.70	2,708.33	14,986,824.70	15,004,500.00	17,675.30
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1090666	11/5/20	11/6/23	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	324.70	2,708.33	14,986,824.70	15,004,500.00	17,675.30
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	316.08	2,083.33	49,943,316.08	50,013,000.00	69,683.92
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/23	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	94.82	625.00	14,982,994.82	15,003,900.00	20,905.18
FED FARM CR BK / DEUTSCHE															
1056506	2/6/20	1/10/24	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(7,029.84)	91,062.50	15,026,665.71	15,000,000.00	(26,665.71)
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	2,959.69	63,754.17	14,988,109.69	15,543,300.00	555,190.31
FED FARM CR BK / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1057627	2/14/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	4,695.64	80,755.28	18,981,135.64	19,688,180.00	707,044.36
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1062309	3/16/20	2/14/24	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(88,294.84)	93,931.14	22,499,231.16	22,900,462.00	401,230.84
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	3/4/24	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(57,653.73)	59,450.00	20,272,692.87	20,000,000.00	(272,692.87)
FED HM LN BK BD / MORGAN STANLEY															
1008111	4/3/19	3/8/24	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	1,482.37	54,756.94	9,997,082.37	10,716,900.00	719,817.63
FED HM LN BK BD / BNY Mellon Capital Market															
1062112	3/13/20	3/8/24	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(47,940.64)	24,093.06	4,618,705.92	4,715,436.00	96,730.08
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1071327	6/12/20	6/10/24	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	906.11	26,406.25	14,993,196.11	15,000,000.00	6,803.89
FANNIE MAE / MORGAN STANLEY															
1056549	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(5,529.24)	9,561.77	4,631,216.89	4,845,196.80	213,979.91
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1056550	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(6,068.03)	10,381.94	5,028,771.52	5,260,800.00	232,028.48
FANNIE MAE / TD SECURITIES															
1056551	2/7/20	10/15/24	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(32,357.21)	83,055.56	40,153,421.59	42,086,400.00	1,932,978.41
Subtotal for GOVT AGENCY-FIX-30/360:							**3,549,549,000.00**	**1.8077**	**1.7371**	**3,556,095,042.99**	**(3,417,685.78)**	**18,323,529.84**	**3,552,677,357.21**	**3,599,922,686.83**	**47,245,329.62**
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / BARCLAYS CAPITAL															
999153	2/5/19	12/11/20	3133EH2J1	AA+	Aaa	AAA	1,220,000.00	0.1399	2.5574	1,219,352.45	637.96	94.81	1,219,990.41	1,220,036.60	46.19
FED FARM CR BK / BARCLAYS CAPITAL															
1002359	2/26/19	7/16/21	3133EJUF4	AA+	Aaa	AAA	1,000,000.00	0.1409	2.5496	998,377.00	1,200.01	58.70	999,577.01	1,000,330.00	752.99
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							**2,220,000.00**	**0.1403**	**2.5539**	**2,217,729.45**	**1,837.97**	**153.51**	**2,219,567.42**	**2,220,366.60**	**799.18**
GOV'T AGY - CALLABLE															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1059860	2/28/20	12/7/20	3134GVEP9	AA+	Aaa	AAA	15,000,000.00	1.4900	1.4928	15,000,000.00	0.00	52,150.00	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / BNY Mellon Capital Market															
1067885	5/12/20	5/12/23	3134GVTK4	AA+	Aaa	AAA	20,000,000.00	0.4200	0.4200	20,000,000.00	0.00	4,433.33	20,000,000.00	20,000,000.00	0.00
FREDDIE MAC / JEFFERIES & COMPANY															
1085613	9/29/20	9/28/23	3134GWTL0	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3050	14,997,750.00	388.58	7,750.00	14,998,138.58	15,000,000.00	1,861.42
FREDDIE MAC / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
1069652	5/29/20	11/27/23	3134GVB23	AA+	Aaa	AAA	20,000,000.00	0.5000	0.5000	20,000,000.00	0.00	1,111.11	20,000,000.00	20,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1083526	9/14/20	12/14/23	3134GWN36	AA+	Aaa	AAA	10,000,000.00	0.3100	0.3100	10,000,000.00	0.00	6,630.56	10,000,000.00	10,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	543.43	10,166.66	19,996,543.43	19,991,200.00	(5,343.43)
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/23	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	1,331.89	7,000.00	14,990,771.89	14,993,400.00	2,628.11
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1057360	2/13/20	2/12/24	3134GVBU1	AA+	Aaa	AAA	50,000,000.00	1.6000	1.6000	50,000,000.00	0.00	242,222.22	50,000,000.00	50,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1068571	5/20/20	5/20/24	3134GVXD5	AA+	Aaa	AAA	25,000,000.00	0.5900	0.5900	25,000,000.00	0.00	4,506.94	25,000,000.00	25,000,000.00	0.00
FANNIE MAE / GREAT PACIFIC SECURITIES															
1071738	6/17/20	6/17/24	3136G4WZ2	AA+	Aaa	AAA	15,000,000.00	0.6200	0.6200	15,000,000.00	0.00	42,366.67	15,000,000.00	15,000,000.00	0.00
FANNIE MAE / GREAT PACIFIC SECURITIES															
1091737	11/16/20	8/16/24	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	2,312.50	15,000,000.00	15,000,000.00	0.00
FANNIE MAE / GREAT PACIFIC SECURITIES															
1081425	8/27/20	8/27/24	3136G4Y72	AA+	Aaa	AAA	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	17,820.83	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	9/20/24	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	16,222.22	20,000,000.00	20,000,000.00	0.00
Subtotal for GOV'T AGY - CALLABLE:							**255,000,000.00**	**0.7187**	**0.7210**	**254,983,190.00**	**2,263.90**	**414,693.04**	**254,985,453.90**	**254,984,600.00**	**(853.90)**
Subtotal for GOVERNMENT AGENCY:							**4,658,598,000.00**	**1.4167**	**1.3788**	**4,664,991,585.08**	**(3,413,583.91)**	**18,798,110.07**	**4,661,637,734.85**	**4,708,880,465.60**	**47,242,730.75**
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
APPLE INC. / UBS															
956075	5/4/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.8922	9,828,100.00	157,929.93	61,250.00	9,986,029.93	10,060,100.00	74,070.07
APPLE INC. / JP MORGAN CHASE & CO															
958166	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	25,000,000.00	2.2500	2.9317	24,549,750.00	413,181.22	153,125.00	24,962,931.22	25,150,250.00	187,318.78
APPLE INC. / JP MORGAN CHASE & CO															
958167	5/17/18	2/23/21	037833BS8	AA+	Aa1	NR	5,000,000.00	2.2500	2.9478	4,907,850.00	84,563.35	30,625.00	4,992,413.35	5,030,050.00	37,636.65
APPLE INC. / JP MORGAN CHASE & CO															
958388	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	15,000,000.00	2.2500	2.9481	14,723,700.00	253,529.55	91,875.00	14,977,229.55	15,090,150.00	112,920.45
APPLE INC. / UBS FINANCIAL SERVICES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE															
958389	5/18/18	2/23/21	037833BS8	AA+	Aa1	NR	2,025,000.00	2.2500	2.9481	1,987,699.50	34,226.49	12,403.13	2,021,925.99	2,037,170.25	15,244.26
APPLE INC. / UBS FINANCIAL SERVICES															
960141	5/31/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7000	9,881,500.00	108,604.89	61,250.00	9,990,104.89	10,060,100.00	69,995.11
APPLE INC. / UBS FINANCIAL SERVICES															
960467	6/1/18	2/23/21	037833BS8	AA+	Aa1	NR	10,000,000.00	2.2500	2.7021	9,881,700.00	108,421.59	61,250.00	9,990,121.59	10,060,100.00	69,978.41
APPLE INC. / MORGAN STANLEY															
960888	6/5/18	2/23/21	037833BS8	AA+	Aa1	NR	2,000,000.00	2.2500	2.8000	1,971,380.00	26,220.37	12,250.00	1,997,600.37	2,012,020.00	14,419.63
APPLE INC. / TD SECURITIES															
1002857	2/28/19	2/23/21	037833BS8	AA+	Aa1	NR	5,547,000.00	2.2500	2.6698	5,502,235.71	39,630.48	33,975.38	5,541,866.19	5,580,337.47	38,471.28
APPLE INC. / TD SECURITIES															
1016245	5/23/19	2/23/21	037833BS8	AA+	Aa1	NR	1,800,000.00	2.2500	2.4975	1,792,386.00	6,622.97	11,025.00	1,799,008.97	1,810,818.00	11,809.03
APPLE INC. / MORGAN STANLEY															
1016246	5/23/19	2/23/21	037833BS8	AA+	Aa1	NR	13,250,000.00	2.2500	2.4957	13,194,350.00	48,406.67	81,156.25	13,242,756.67	13,329,632.50	86,875.83
JOHNSON & JOHNSON / GREAT PACIFIC SECURITIES															
948127	3/19/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6200	14,589,450.00	375,757.63	61,875.00	14,965,207.63	15,031,200.00	65,992.37
JOHNSON & JOHNSON / JP MORGAN CHASE & CO															
953261	4/18/18	3/1/21	478160BS2	AAA	Aaa	AAA	15,000,000.00	1.6500	2.6605	14,583,750.00	379,984.27	61,875.00	14,963,734.27	15,031,200.00	67,465.73
JOHNSON & JOHNSON / BNY Mellon Capital Market															
967574	7/17/18	3/1/21	478160BS2	AAA	Aaa	AAA	12,800,000.00	1.6500	2.7704	12,439,552.00	326,083.25	52,800.00	12,765,635.25	12,826,624.00	60,988.75
JOHNSON & JOHNSON / BNP PARIBAS															
985095	11/2/18	3/1/21	478160BS2	AAA	Aaa	AAA	8,335,000.00	1.6500	3.1204	8,061,445.30	244,210.33	34,381.88	8,305,655.63	8,352,336.80	46,681.17
JOHNSON & JOHNSON / TD SECURITIES															
1016452	5/24/19	3/1/21	478160BS2	AAA	Aaa	AAA	200,000.00	1.6500	2.4352	197,294.00	2,323.68	825.00	199,617.68	200,416.00	798.32
JOHNSON & JOHNSON / MORGAN STANLEY															
1024388	7/16/19	3/1/21	478160BS2	AAA	Aaa	AAA	10,500,000.00	1.6500	2.0583	10,431,750.00	57,750.00	43,312.50	10,489,500.00	10,521,840.00	32,340.00
WAL-MART STORES INC / BNY Mellon Capital Market															
967575	7/17/18	4/15/21	931142DD2	AA	Aa2	AA	4,000,000.00	4.2500	2.8664	4,144,920.00	(125,264.86)	21,722.22	4,019,655.14	4,059,520.00	39,864.86
APPLE INC. / UBS FINANCIAL															
965856	7/6/18	5/6/21	037833AR1	AA+	Aa1	NR	5,000,000.00	2.8500	2.9125	4,991,450.00	7,250.74	9,895.83	4,998,700.74	5,077,300.00	78,599.26
MICROSOFT CORP / TD SECURITIES															
1030440	8/22/19	8/8/21	594918BP8	AAA	Aaa	AA+	17,035,000.00	1.5500	1.7024	16,985,095.46	32,445.02	82,880.01	17,017,540.48	17,216,082.05	198,541.57
Subtotal for MEDIUM-TERM NOTE:							**187,492,000.00**	**2.0472**	**2.6505**	**184,645,357.97**	**2,581,877.57**	**979,752.20**	**187,227,235.54**	**188,537,247.07**	**1,310,011.53**
Subtotal for MEDIUM-TERM NOTES:							**187,492,000.00**	**2.0472**	**2.6505**	**184,645,357.97**	**2,581,877.57**	**979,752.20**	**187,227,235.54**	**188,537,247.07**	**1,310,011.53**

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

As of 30-Nov-2020

* 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															
Extended Fund															
MUNICIPAL DEBT															
ORANGE COUNTY POB 2020A															
COUNTY OF ORANGE /															
1052660	1/14/20	1/29/21	68428LEG5	NR	NR	NR	115,973,000.00	1.7700	1.4855	115,973,000.00	0.00	176,762.18	115,973,000.00	115,973,000.00	0.00
COUNTY OF ORANGE /															
1052661	1/14/20	4/30/21	68428LEH3	NR	NR	NR	115,974,000.00	1.8200	1.8231	115,974,000.00	0.00	181,757.03	115,974,000.00	115,974,000.00	0.00
Subtotal for ORANGE COUNTY POB 2020A:							**231,947,000.00**	**1.7950**	**1.6543**	**231,947,000.00**	**0.00**	**358,519.21**	**231,947,000.00**	**231,947,000.00**	**0.00**
Subtotal for MUNICIPAL DEBT:							**231,947,000.00**	**1.7950**	**1.6543**	**231,947,000.00**	**0.00**	**358,519.21**	**231,947,000.00**	**231,947,000.00**	**0.00**
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1073593	6/30/20	12/1/20	9127964U0	AA+	Aaa	AAA	50,000,000.00		0.1480	49,968,344.44	0.00	31,655.56	49,968,344.44	49,999,969.00	31,624.56
US TREASURY N/B / JP MORGAN CHASE & CO															
1073924	7/1/20	12/1/20	9127964U0	AA+	Aaa	AAA	20,000,000.00		0.1506	19,987,199.00	0.00	12,801.00	19,987,199.00	19,999,987.60	12,788.60
US TREASURY N/B / DEUTSCHE															
1079899	8/17/20	1/5/21	912796A58	AA+	Aaa	AAA	50,000,000.00		0.1070	49,979,045.83	0.00	15,752.78	49,979,045.83	49,996,625.00	17,579.17
US TREASURY N/B / BNP PARIBAS															
1081749	8/31/20	1/12/21	912796A66	AA+	Aaa	AAA	50,000,000.00		0.1090	49,979,713.89	0.00	13,927.78	49,979,713.89	49,995,595.50	15,881.61
US TREASURY N/B / BARCLAYS CAPITAL															
1088325	10/20/20	1/12/21	912796A66	AA+	Aaa	AAA	40,000,000.00		0.0900	39,991,600.00	0.00	4,200.00	39,991,600.00	39,996,476.40	4,876.40
US TREASURY N/B / FTN FINANCIAL															
1089132	10/26/20	1/12/21	912796A66	AA+	Aaa	AAA	50,000,000.00		0.0830	49,991,008.33	0.00	4,150.00	49,991,008.33	49,995,595.50	4,587.17
US TREASURY N/B / DEUTSCHE															
1089694	10/29/20	1/12/21	912796A66	AA+	Aaa	AAA	50,000,000.00		0.0800	49,991,666.67	0.00	3,666.67	49,991,666.67	49,995,595.50	3,928.83
US TREASURY N/B / JEFFERIES & COMPANY															
1092865	11/24/20	3/9/21	912796C72	AA+	Aaa	AAA	50,000,000.00		0.0825	49,987,968.75	0.00	802.08	49,987,968.75	49,988,656.50	687.75
US TREASURY N/B / BANK OF AMERICA															
1092864	11/24/20	3/23/21	912796C98	AA+	Aaa	AAA	50,000,000.00		0.0710	49,988,265.28	0.00	690.28	49,988,265.28	49,987,837.00	(428.28)
Subtotal for CASH MANAGEMENT BILL:							**410,000,000.00**	**0.0000**	**0.0991**	**409,864,812.19**	**0.00**	**87,646.15**	**409,864,812.19**	**409,956,338.00**	**91,525.81**
TREASURY BILL															
US TREASURY N/B / BNP PARIBAS															
1074466	7/7/20	12/3/20	912796TU3	AA+	Aaa	AAA	30,000,000.00		0.1460	29,981,871.67	0.00	17,885.00	29,981,871.67	29,999,915.70	18,044.03
US TREASURY N/B / BNP PARIBAS															
1082193	9/2/20	12/3/20	912796TU3	AA+	Aaa	AAA	50,000,000.00		0.1060	49,986,455.56	0.00	13,250.00	49,986,455.56	49,999,859.50	13,403.94
US TREASURY N/B / RBC															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Extended Fund, County and Educational Money Market Funds

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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															
Extended Fund															
U. S. TREASURIES															
TREASURY BILL															
1082194	9/2/20	12/3/20	912796TU3	AA+	Aaa	AAA	50,000,000.00		0.1050	49,986,583.33	0.00	13,125.00	49,986,583.33	49,999,859.50	13,276.17
US TREASURY N/B / BANK OF AMERICA															
1091510	11/13/20	12/3/20	912796TU3	AA+	Aaa	AAA	20,000,000.00		0.0800	19,999,111.11	0.00	800.00	19,999,111.11	19,999,943.80	832.69
US TREASURY N/B / BNP PARIBAS															
1079897	8/17/20	12/10/20	9127963J6	AA+	Aaa	AAA	30,000,000.00		0.1000	29,990,416.67	0.00	8,833.33	29,990,416.67	29,999,708.40	9,291.73
US TREASURY N/B / BNY Mellon Capital Market															
1088333	10/20/20	12/10/20	9127963J6	AA+	Aaa	AAA	37,500,000.00		0.0800	37,495,750.00	0.00	3,500.00	37,495,750.00	37,499,635.50	3,885.50
US TREASURY N/B / BNY Mellon Capital Market															
1088590	10/21/20	12/10/20	9127963J6	AA+	Aaa	AAA	45,000,000.00		0.0785	44,995,093.75	0.00	4,023.13	44,995,093.75	44,999,562.60	4,468.85
US TREASURY N/B / BNP PARIBAS															
1089695	10/29/20	12/10/20	9127963J6	AA+	Aaa	AAA	30,000,000.00		0.0820	29,997,130.00	0.00	2,255.00	29,997,130.00	29,999,708.40	2,578.40
US TREASURY N/B / BNP PARIBAS															
1090662	11/5/20	12/17/20	9127963K3	AA+	Aaa	AAA	50,000,000.00		0.0820	49,995,216.67	0.00	2,961.11	49,995,216.67	49,998,495.00	3,278.33
US TREASURY N/B / BNP PARIBAS															
1092024	11/17/20	12/22/20	9127965D7	AA+	Aaa	AAA	50,000,000.00		0.0760	49,996,305.56	0.00	1,477.78	49,996,305.56	49,998,052.00	1,746.44
US TREASURY N/B / BANK OF AMERICA															
1093308	11/30/20	12/22/20	9127965D7	AA+	Aaa	AAA	50,000,000.00		0.0560	49,998,288.89	0.00	77.78	49,998,288.89	49,998,052.00	(236.89)
US TREASURY N/B / JP MORGAN CHASE & CO															
1073555	6/30/20	12/24/20	9127963L1	AA+	Aaa	AAA	15,000,000.00		0.1510	14,988,863.75	0.00	9,689.17	14,988,863.75	14,999,299.95	10,436.20
US TREASURY N/B / BNP PARIBAS															
1088787	10/22/20	12/24/20	9127963L1	AA+	Aaa	AAA	31,000,000.00		0.0810	30,995,605.75	0.00	2,790.00	30,995,605.75	30,998,553.23	2,947.48
US TREASURY N/B / BANK OF AMERICA NA															
1090663	11/5/20	12/29/20	9127965F2	AA+	Aaa	AAA	50,000,000.00		0.0875	49,993,437.50	0.00	3,159.72	49,993,437.50	49,996,878.50	3,441.00
US TREASURY N/B / DEUTSCHE															
1091733	11/16/20	12/29/20	9127965F2	AA+	Aaa	AAA	13,000,000.00		0.0865	12,998,656.85	0.00	468.54	12,998,656.85	12,999,188.41	531.56
US TREASURY N/B / Mizuho Securities USA Inc															
1092023	11/17/20	12/29/20	9127965F2	AA+	Aaa	AAA	50,000,000.00		0.0800	49,995,333.33	0.00	1,555.56	49,995,333.33	49,996,878.50	1,545.17
US TREASURY N/B / BNY Mellon Capital Market															
1092170	11/18/20	12/29/20	9127965F2	AA+	Aaa	AAA	38,000,000.00		0.0740	37,996,797.44	0.00	1,015.45	37,996,797.44	37,997,627.66	830.22
US TREASURY N/B / Mizuho Securities USA Inc															
1092354	11/19/20	12/29/20	9127965F2	AA+	Aaa	AAA	34,000,000.00		0.0600	33,997,733.33	0.00	680.00	33,997,733.33	33,997,877.38	144.05
US TREASURY N/B / MORGAN STANLEY															
1092495	11/20/20	12/29/20	9127965F2	AA+	Aaa	AAA	39,500,000.00		0.0615	39,497,368.31	0.00	742.27	39,497,368.31	39,497,534.02	165.71

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1092697	11/23/20	12/29/20	9127965F2	AA+	Aaa	AAA	45,000,000.00		0.0700	44,996,850.00	0.00	700.00	44,996,850.00	44,997,190.65	340.65
US TREASURY N/B / BARCLAYS CAPITAL															
1092861	11/24/20	12/29/20	9127965F2	AA+	Aaa	AAA	50,000,000.00		0.0700	49,996,597.22	0.00	680.56	49,996,597.22	49,996,878.50	281.28
US TREASURY N/B / BANK OF AMERICA															
1092862	11/24/20	12/29/20	9127965F2	AA+	Aaa	AAA	17,000,000.00		0.0705	16,998,834.79	0.00	233.04	16,998,834.79	16,998,938.69	103.90
US TREASURY N/B / RBC															
1093104	11/25/20	1/5/21	912796A58	AA+	Aaa	AAA	50,000,000.00		0.0605	49,996,554.86	0.00	504.17	49,996,554.86	49,996,625.00	70.14
US TREASURY N/B / JP MORGAN CHASE & CO															
1074843	7/9/20	1/7/21	9127963T4	AA+	Aaa	AAA	40,000,000.00		0.1530	39,969,060.00	0.00	24,650.00	39,969,060.00	39,996,886.00	27,826.00
US TREASURY N/B / RBC															
1091512	11/13/20	1/12/21	912796A66	AA+	Aaa	AAA	40,000,000.00		0.0840	39,994,400.00	0.00	1,680.00	39,994,400.00	39,996,476.40	2,076.40
US TREASURY N/B / BNY Mellon Capital Market															
1089515	10/28/20	1/14/21	9127963U1	AA+	Aaa	AAA	50,000,000.00		0.0800	49,991,333.33	0.00	3,777.78	49,991,333.33	49,995,469.00	4,135.67
US TREASURY N/B / DEUTSCHE															
1089692	10/29/20	1/14/21	9127963U1	AA+	Aaa	AAA	50,000,000.00		0.0800	49,991,444.44	0.00	3,666.67	49,991,444.44	49,995,469.00	4,024.56
US TREASURY N/B / DEUTSCHE															
1089693	10/29/20	1/14/21	9127963U1	AA+	Aaa	AAA	50,000,000.00		0.0800	49,991,444.44	0.00	3,666.67	49,991,444.44	49,995,469.00	4,024.56
US TREASURY N/B / BANK OF AMERICA															
1092029	11/17/20	1/14/21	9127963U1	AA+	Aaa	AAA	25,000,000.00		0.0680	24,997,261.11	0.00	661.11	24,997,261.11	24,997,734.50	473.39
US TREASURY N/B / BANK OF AMERICA															
1093307	11/30/20	1/28/21	912796UC1	AA+	Aaa	AAA	40,000,000.00		0.0700	39,995,411.11	0.00	77.78	39,995,411.11	39,995,165.20	(245.91)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1090667	11/5/20	2/11/21	9127964C0	AA+	Aaa	AAA	42,000,000.00		0.0825	41,990,567.50	0.00	2,502.50	41,990,567.50	41,993,718.90	3,151.40
US TREASURY N/B / JP MORGAN CHASE & CO															
1092863	11/24/20	3/18/21	9127964N6	AA+	Aaa	AAA	50,000,000.00		0.0780	49,987,650.00	0.00	758.33	49,987,650.00	49,988,000.00	350.00
Subtotal for TREASURY BILL:							**1,262,000,000.00**	**0.0000**	**0.0832**	**1,261,783,428.27**	**0.00**	**131,847.45**	**1,261,783,428.27**	**1,261,920,650.89**	**137,222.62**
TREASURY BOND															
US TREASURY N/B / MORGAN STANLEY															
1002587	2/27/19	4/15/21	9128284G2	AA+	Aaa	AAA	20,000,000.00	2.3750	2.5032	19,946,875.00	43,906.65	61,332.42	19,990,781.65	20,169,140.60	178,358.95
US TREASURY N/B / RBC															
1010167	4/16/19	11/15/21	912828RR3	AA+	Aaa	AAA	50,000,000.00	2.0000	2.3701	49,539,062.50	290,527.34	44,198.90	49,829,589.84	50,894,531.50	1,064,941.66
Subtotal for TREASURY BOND:							**70,000,000.00**	**2.1071**	**2.4082**	**69,485,937.50**	**334,433.99**	**105,531.32**	**69,820,371.49**	**71,063,672.10**	**1,243,300.61**

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / Mizuho Securities USA Inc															
940013	1/26/18	12/31/20	912828N48	AA+	Aaa	AAA	25,000,000.00	1.7500	2.2487	24,648,437.50	341,705.61	183,084.24	24,990,143.11	25,033,691.50	43,548.39
US TREASURY N/B / JP MORGAN CHASE & CO															
1005499	3/18/19	12/31/20	912828A83	AA+	Aaa	AAA	16,500,000.00	2.3750	2.4796	16,469,707.03	28,903.38	163,991.17	16,498,610.41	16,530,293.01	31,682.60
US TREASURY N/B / MORGAN STANLEY															
1010166	4/16/19	1/31/21	9128285X4	AA+	Aaa	AAA	50,000,000.00	2.5000	2.4273	50,062,500.00	(56,688.26)	417,798.91	50,005,811.74	50,195,312.50	189,500.76
US TREASURY N/B / DEUTSCHE															
1052199	1/10/20	2/28/21	912828P87	AA+	Aaa	AAA	38,000,000.00	1.1250	1.6153	37,790,703.13	164,411.52	108,646.41	37,955,114.65	38,098,711.08	143,596.43
US TREASURY N/B / MORGAN STANLEY															
1004202	3/8/19	3/31/21	912828C57	AA+	Aaa	AAA	39,000,000.00	2.2500	2.4665	38,830,898.44	142,188.84	149,464.29	38,973,087.28	39,276,503.76	303,416.48
US TREASURY N/B / JEFFERIES & COMPANY															
1053060	1/15/20	5/31/21	912828R77	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5997	49,847,656.25	97,415.03	1,888.74	49,945,071.28	50,317,383.00	372,311.72
US TREASURY N/B / JP MORGAN CHASE BANK, NA															
1055126	1/29/20	5/31/21	912828R77	AA+	Aaa	AAA	50,000,000.00	1.3750	1.5020	49,916,015.63	52,834.43	1,888.74	49,968,850.06	50,317,383.00	348,532.94
US TREASURY N/B / TD SECURITIES															
1053762	1/21/20	6/30/21	912828S27	AA+	Aaa	AAA	50,000,000.00	1.1250	1.5675	49,685,546.88	188,313.18	235,394.02	49,873,860.06	50,297,851.50	423,991.44
US TREASURY N/B / MORGAN STANLEY															
980701	10/5/18	7/31/21	912828S76	AA+	Aaa	AAA	5,000,000.00	1.1250	2.9847	4,750,195.31	191,112.71	18,800.95	4,941,308.02	5,034,082.05	92,774.03
US TREASURY N/B / DEUTSCHE															
1055127	1/29/20	8/31/21	912828YC8	AA+	Aaa	AAA	50,000,000.00	1.5000	1.4847	50,011,718.75	(6,202.86)	190,607.73	50,005,515.89	50,516,601.50	511,085.61
US TREASURY N/B / JP MORGAN CHASE & CO															
1053058	1/15/20	11/30/21	912828YT1	AA+	Aaa	AAA	50,000,000.00	1.5000	1.5740	49,931,640.63	32,034.10	2,060.44	49,963,674.73	50,689,453.00	725,778.27
US TREASURY N/B / Mizuho Securities USA Inc															
939578	1/24/18	12/31/21	912828G87	AA+	Aaa	AAA	50,000,000.00	2.1250	2.3254	49,625,000.00	271,920.67	444,633.15	49,896,920.67	51,081,054.50	1,184,133.83
US TREASURY N/B / BANK OF AMERICA															
939579	1/24/18	4/30/22	912828X47	AA+	Aaa	AAA	50,000,000.00	1.8750	2.3812	48,978,515.63	683,613.82	80,283.15	49,662,129.45	51,231,445.50	1,569,316.05
US TREASURY N/B / BNY Mellon Capital Market															
940195	1/29/18	5/31/22	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	242,790.98	824.18	15,872,165.98	16,416,562.56	544,396.58
Subtotal for TREASURY BOND - ME:							**539,500,000.00**	**1.7012**	**1.9495**	**536,177,910.18**	**2,374,353.15**	**1,999,366.12**	**538,552,263.33**	**545,036,328.46**	**6,484,065.13**
Subtotal for U. S. TREASURIES:							**2,281,500,000.00**	**0.4669**	**0.5987**	**2,277,312,088.14**	**2,708,787.14**	**2,324,391.04**	**2,280,020,875.28**	**2,287,976,989.45**	**7,956,114.17**
Total Extended Fund :							**9,163,212,460.02**	**0.9239**	**0.9537**	**9,162,571,491.21**	**1,877,080.80**	**22,460,772.52**	**9,164,508,305.69**	**9,221,017,162.14**	**56,508,856.45**
Net Asset Value (NAV):															**1.006166**

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Dec-2020 05:18 pm
Print Date: 07-Dec-2020
As at date: 07-Dec-2020

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Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 30-Nov-2020

User: SNong

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain / (Loss)
Issuer / Broker															
Total Investments:							10,072,122,669.79	0.8405	0.8733	10,071,437,781.19	1,877,080.80	22,482,125.64	10,073,382,711.65	10,129,906,008.98	56,523,297.33

Report Parameters

Deals [Settlement Date] <= 30-Nov-2020
Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund
Bank Accounts [Account Name] include list GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC...

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 08-Dec-2020 04:12 pm
Print Date: 08-Dec-2020
As at date: 08-Dec-2020

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Investment Inventory with Market Value by Entity & Instrument
John Wayne Airport Investment Fund/Non-Pooled Investments
As of 30-Nov-2020

* 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															
283-John Wayne Airport															
FUNDS															
GOLDMAN SACHS - JWA MMF															
		12/1/20		AAAm	Aaa-mf	NR	12,968.62		0.0161	12,968.62	0.00	0.00	12,968.62	12,968.62	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		12/1/20		AAAm	Aaa-mf	AAAmmf	580,966.83		0.0102	580,966.83	0.00	0.00	580,966.83	580,966.83	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
		12/1/20		AAAm	Aaa-mf	NR	2,871,844.52		0.0200	2,871,844.52	0.00	0.00	2,871,844.52	2,871,844.52	0.00
Subtotal for FUNDS:							**3,465,779.97**		**0.0183**	**3,465,779.97**	**0.00**	**0.00**	**3,465,779.97**	**3,465,779.97**	**0.00**
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BNY Mellon Capital Market															
1088174	10/19/20	12/11/20	313384S83	A-1+	P-1	NR	2,500,000.00		0.0900	2,499,668.75	0.00	268.75	2,499,937.50	2,499,958.33	20.83
FHLB DISC CORP / UBS															
1084645	9/22/20	3/5/21	313385CR5	A-1+	P-1	NR	1,375,000.00		0.1100	1,374,310.97	0.00	294.10	1,374,605.07	1,374,676.88	71.81
FHLB DISC CORP / BNY Mellon Capital Market															
1083701	9/15/20	3/12/21	313385CY0	A-1+	P-1	NR	3,000,000.00		0.1150	2,998,294.17	0.00	737.92	2,999,032.09	2,999,242.50	210.41
FED FARM CR BK / Mizuho Securities USA Inc															
1092172	11/18/20	7/12/21	313313JA7	A-1+	P-1	F1+	2,000,000.00		0.1100	1,998,557.78	0.00	79.44	1,998,637.22	1,998,761.12	123.90
Subtotal for DISCOUNT NOTES:							**8,875,000.00**	**0.0000**	**0.1061**	**8,870,831.67**	**0.00**	**1,380.21**	**8,872,211.88**	**8,872,638.83**	**426.95**
Subtotal for GOVERNMENT AGENCY:							**8,875,000.00**		**0.1061**	**8,870,831.67**	**0.00**	**1,380.21**	**8,872,211.88**	**8,872,638.83**	**426.95**
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1076439	7/22/20	12/22/20	9127965D7	AA+	Aaa	AAA	5,000,000.00		0.1180	4,997,492.50	0.00	2,163.33	4,997,492.50	4,999,805.20	2,312.70
US TREASURY N/B / BNY Mellon Capital Market															
1084650	9/22/20	1/5/21	912796A58	AA+	Aaa	AAA	5,000,000.00		0.0960	4,998,600.00	0.00	933.33	4,998,600.00	4,999,662.50	1,062.50
US TREASURY N/B / DEUTSCHE															
1081748	8/31/20	1/12/21	912796A66	AA+	Aaa	AAA	5,000,000.00		0.1070	4,998,008.61	0.00	1,367.22	4,998,008.61	4,999,559.55	1,550.94
US TREASURY N/B / DEUTSCHE															
1084644	9/22/20	2/23/21	912796B99	AA+	Aaa	AAA	5,000,000.00		0.0950	4,997,968.06	0.00	923.61	4,997,968.06	4,999,120.50	1,152.44
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1092026	11/17/20	3/2/21	912796C23	AA+	Aaa	AAA	5,000,000.00		0.0920	4,998,658.33	0.00	178.89	4,998,658.33	4,999,009.70	351.37
Subtotal for CASH MANAGEMENT BILL:							**25,000,000.00**	**0.0000**	**0.1016**	**24,990,727.50**	**0.00**	**5,566.38**	**24,990,727.50**	**24,997,157.45**	**6,429.95**
TREASURY BILL															

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															
283-John Wayne Airport															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
1075018	7/10/20	1/7/21	9127963T4	AA+	Aaa	AAA	5,000,000.00		0.1400	4,996,480.56	0.00	2,800.00	4,996,480.56	4,999,610.75	3,130.19
US TREASURY N/B / DEUTSCHE															
1086696	10/6/20	1/28/21	912796UC1	AA+	Aaa	AAA	4,000,000.00		0.0950	3,998,796.67	0.00	591.11	3,998,796.67	3,999,516.52	719.85
US TREASURY N/B / BANK OF AMERICA															
1092027	11/17/20	3/11/21	9127964M8	AA+	Aaa	AAA	4,000,000.00		0.0875	3,998,891.67	0.00	136.11	3,998,891.67	3,999,158.32	266.65
US TREASURY N/B / DEUTSCHE															
1092169	11/18/20	3/18/21	9127964N6	AA+	Aaa	AAA	3,000,000.00		0.0845	2,999,155.00	0.00	91.54	2,999,155.00	2,999,280.00	125.00
Subtotal for TREASURY BILL:							**16,000,000.00**	**0.0000**	**0.1052**	**15,993,323.90**	**0.00**	**3,618.76**	**15,993,323.90**	**15,997,565.59**	**4,241.69**
Subtotal for U. S. TREASURIES:							**41,000,000.00**		**0.1030**	**40,984,051.40**	**0.00**	**9,185.14**	**40,984,051.40**	**40,994,723.04**	**10,671.64**
Total 283-John Wayne Airport :							**53,340,779.97**		**0.0980**	**53,320,663.04**	**0.00**	**10,565.35**	**53,322,043.25**	**53,333,141.84**	**11,098.59**
Net Asset Value (NAV):															**1.000208**
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
		12/1/20		AAAm	NR	NR	997,419.10		0.0100	997,419.10	0.00	0.00	997,419.10	997,419.10	0.00
Subtotal for FUNDS:							**997,419.10**		**0.0100**	**997,419.10**	**0.00**	**0.00**	**997,419.10**	**997,419.10**	**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	472.67	5,681.43	383,697.82	445,949.35	62,251.53
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	(594.77)	3,242.19	227,184.21	260,149.50	32,965.29
FED FARM CR BK / MORGAN STANLEY															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(189.15)	138.91	94,852.37	94,000.00	(852.37)
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	2,345.39	2,351.25	172,286.73	203,045.40	30,758.67
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	(770.91)	1,672.66	141,069.30	137,000.00	(4,069.30)
FED FARM CR BK / MORGAN STANLEY															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(1,584.23)	1,004.06	51,593.17	58,459.95	6,866.78

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															
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	694.41	21,243.06	1,998,274.41	2,280,240.00	281,965.59
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	172.67	115.10	84,326.92	101,379.08	17,052.16
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	(129,105.90)	4,166.67	1,873,572.60	2,148,165.00	274,592.40
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	829.67	24,502.22	1,997,409.67	2,343,900.00	346,490.33
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	(126,897.54)	21,375.00	1,961,264.46	2,316,075.00	354,810.54
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	(133,387.86)	47,222.22	2,563,732.14	3,103,210.00	539,477.86
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	1,619.99	2,851.75	247,998.44	298,727.40	50,728.96
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	676.51	293.02	144,000.04	178,904.88	34,904.84
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	(4.26)	3,163.89	500,019.48	500,000.00	(19.48)
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	(5,898.08)	4,995.25	291,644.34	354,384.61	62,740.27
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	6,294.73	19,980.00	1,969,754.73	2,000,000.00	30,245.27
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	(22,700.03)	6,299.44	2,124,919.97	2,000,000.00	(124,919.97)
Subtotal for GOVT AGENCY-FIX-30/360:							**15,316,000.00**	**4.2975**	**3.1381**	**17,235,627.49**	**(408,026.69)**	**170,298.12**	**16,827,600.80**	**18,823,590.17**	**1,995,989.37**
Subtotal for GOVERNMENT AGENCY:							**15,316,000.00**	**4.2975**	**3.1381**	**17,235,627.49**	**(408,026.69)**	**170,298.12**	**16,827,600.80**	**18,823,590.17**	**1,995,989.37**
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	(50,309.66)	19,809.78	1,781,389.56	2,227,617.20	446,227.64
Subtotal for TREASURY BOND:							**1,500,000.00**	**4.5000**	**2.9081**	**1,831,699.22**	**(50,309.66)**	**19,809.78**	**1,781,389.56**	**2,227,617.20**	**446,227.64**
TREASURY BOND - ME															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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John Wayne Airport Investment Fund/Non-Pooled Investments
As of 30-Nov-2020

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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															
U. S. TREASURIES															
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	28,644.69	13,206.52	1,936,769.69	2,212,421.88	275,652.19
Subtotal for TREASURY BOND - ME:							**2,000,000.00**	**2.2500**	**2.8307**	**1,908,125.00**	**28,644.69**	**13,206.52**	**1,936,769.69**	**2,212,421.88**	**275,652.19**
Subtotal for U. S. TREASURIES:							**3,500,000.00**	**3.2143**	**2.8639**	**3,739,824.22**	**(21,664.97)**	**33,016.30**	**3,718,159.25**	**4,440,039.08**	**721,879.83**
Total 650-CCCD SERIES 2017E :							**19,813,419.10**	**3.8898**	**2.9322**	**21,972,870.81**	**(429,691.66)**	**203,314.42**	**21,543,179.15**	**24,261,048.34**	**2,717,869.19**
Net Asset Value (NAV):															**1.126159**
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / DEUTSCHE															
846388	6/9/16	5/6/21	3135G0K69	AA+	Aaa	AAA	3,500,000.00	1.2500	1.3700	3,480,120.00	18,136.14	3,038.19	3,498,256.14	3,518,550.00	20,293.86
FANNIE MAE / TD SECURITIES															
882763	1/30/17	1/5/22	3135G0S38	AA+	Aaa	AAA	3,500,000.00	2.0000	2.0592	3,490,315.50	7,534.81	28,388.89	3,497,850.31	3,571,015.00	73,164.69
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	(31,461.56)	53,260.28	3,462,610.84	3,689,891.10	227,280.26
FANNIE MAE / MORGAN STANLEY															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	4,109.08	28,275.00	3,502,666.48	3,760,894.80	258,228.32
FED FARM CR BK / MORGAN STANLEY															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(9,615.11)	37,006.20	3,488,025.19	3,465,000.00	(23,025.19)
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	274.94	21,450.00	3,298,690.94	3,470,478.00	171,787.06
FANNIE MAE / MORGAN STANLEY															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(746.72)	5,930.56	3,510,013.37	3,512,652.50	2,639.13
Subtotal for GOVT AGENCY-FIX-30/360:							**24,205,000.00**	**1.8961**	**1.8381**	**24,269,881.69**	**(11,768.42)**	**177,349.12**	**24,258,113.27**	**24,988,481.40**	**730,368.13**
Subtotal for GOVERNMENT AGENCY:							**24,205,000.00**	**1.8961**	**1.8381**	**24,269,881.69**	**(11,768.42)**	**177,349.12**	**24,258,113.27**	**24,988,481.40**	**730,368.13**
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
825557	2/1/16	1/31/21	912828N89	AA+	Aaa	AAA	3,500,000.00	1.3750	1.4960	3,479,680.47	19,640.73	16,085.26	3,499,321.20	3,507,451.19	8,129.99
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	10,595.67	25,631.79	3,495,009.73	3,588,798.82	93,789.09

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Fund/Non-Pooled Investments

As of 30-Nov-2020

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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-Fountain Valley SD40															
U. S. TREASURIES															
TREASURY BOND - ME															
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	32,305.71	5,994.48	3,478,575.24	3,623,525.40	144,950.16
Subtotal for TREASURY BOND - ME:							**10,500,000.00**	**1.7083**	**1.8936**	**10,410,364.06**	**62,542.11**	**47,711.53**	**10,472,906.17**	**10,719,775.40**	**246,869.23**
Subtotal for U. S. TREASURIES:							**10,500,000.00**	**1.7083**	**1.8936**	**10,410,364.06**	**62,542.11**	**47,711.53**	**10,472,906.17**	**10,719,775.40**	**246,869.23**
Total 650-Fountain Valley SD40 :							**34,705,000.00**	**1.8393**	**1.8549**	**34,680,245.75**	**50,773.69**	**225,060.65**	**34,731,019.44**	**35,708,256.80**	**977,237.36**
Net Asset Value (NAV):															**1.028137**
Total Investments:							**107,859,199.07**	**1.3064**	**1.1839**	**109,973,779.60**	**(378,917.97)**	**438,940.42**	**109,596,241.84**	**113,302,446.98**	**3,706,205.14**

Report Parameters

Deals [Settlement Date] <= 30-Nov-2020
Deals [Entity Name] include list 283-John Wayne Airport, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40
Deals [Instrument Type] exclude list NT TREASURY SWEEP - GF100, NT TREASURY SWEEP - JWA
Bank Accounts [Ac...

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
November 30, 2020

12/15/2020

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FEDERATED GOVT OBLIGATIONS TAX MGD FUND	608919494	0.01%	$ 2,413.38	$ 2,413.38	$ -
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	0.03%	66,709,705.75	66,709,705.75	1,411.57
FED GOVT OBLI FD-IS	60934N104	0.01%	4.43	4.43	-
SUB-TOTAL MONEY MARKET FUNDS			66,712,123.56	66,712,123.56	1,411.57
GOVERNMENT SECURITIES					
FANNIE MAE *	31364KQH6	0.00%	1,569,354.81	3,308,393.39	-
SUB-TOTAL US GOVERNMENT SECURITIES			1,569,354.81	3,308,393.39	-
TOTAL OF INVESTMENTS WITH TRUSTEES			$ 68,281,478.37	$ 70,020,516.95	$ 1,411.57
			-	-	-

* Purchased 6/22/2000 & Matures 09/01/2021

Note: Investment balances with trustee provided by County Executive Office - Public Finance Accounting

JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE AND NON-POOLED CASH
FOR THE MONTH ENDED NOVEMBER 2020

Prepared by: JWA Accounting
Date: 12/3/2020

Type of Investment / Interest Rate	Maturity	Reserve Fund Market	Reserve Fund Cost	Principal Acct. Market	Principal Acct. Cost	Interest Acct. Market	Interest Acct. Cost
2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.03% 8AMMF0FP1		$ 9,720,087.42	$ 9,720,087.42				
		$ 9,720,087.42	$ 9,720,087.42				
2019A AIRPORT REVENUE REFUNDING BONDS							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.03% 8AMMF0FP1				$ 1,304,515.85	$ 1,304,515.85	$ 646,145.39	$ 646,145.39
				$ 1,304,515.85	$ 1,304,515.85	$ 646,145.39	$ 646,145.39
2019B AIRPORT REVENUE REFUNDING BONDS							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.03% 8AMMF0FP1				$ 3,619,719.56	$ 3,619,719.56	$ 850,459.10	$ 850,459.10
				$ 3,619,719.56	$ 3,619,719.56	$ 850,459.10	$ 850,459.10
WELLS FARGO BANK							
Cash - Checking Accounts	N/A	$ 17,431,783.12	$ 17,431,783.12			3,846,512.29	
(Interest rate is variable)						$3,615,360.54	
						$231,151.75	

(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 November 30, 2020

	Purchase Date	Maturity	Yield	S&P Rating	Purchase Amount	Account Held In	Current Outstanding	Market Value**
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2020 Series A	1/14/2020	1/29/2021	1.49%	NR	115,973,000	Extended Fund*	115,973,000	115,973,000
Taxable Pension Obligation Bonds, 2020 Series A	1/14/2020	4/30/2021	1.82%	NR	115,974,000	Extended Fund*	115,974,000	115,974,000
					$ 231,947,000		**$ 231,947,000**	**$ 231,947,000**

*** Percentage breakdown of Extended Fund ownership:**
Orange County Investment Pool – 50.78%
Orange County Educational Investment Pool – 49.22%
****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

Temporary Transfer-from OCEIP	Transfer Date	Maturity	Int Rate*	Original Amount		Principal Paydown	Principal Outstanding
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	1.047%	40,000,000	Educational Money Market Fund	-	40,000,000
Fullerton Joint Union High	4/30/2012	10/31/2012	0.560%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.380%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.560%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.380%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.470%	2,000,000	Educational Money Market Fund	2,000,000	-
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				**$ 867,700,000**		**$ 827,700,000**	**40,000,000**

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

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

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

Transaction Date From 01-Nov-2020 To 30-Nov-2020

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**											
1083890	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0850 / 0.0850					
				11/3/2020	11/3/2020	MAT		(15,000,000.00)	(14,998,300.00)	0.00	(1,700.00)	15,000,000.00
1086371	US TREASURY N/B	/RBC	TBILL				0.0780 / 0.0780					
				11/3/2020	11/3/2020	MAT		(15,000,000.00)	(14,998,960.00)	0.00	(1,040.00)	15,000,000.00
1086529	US TREASURY N/B	/DEUTSCHE	TBILL				0.0760 / 0.0760					
				11/3/2020	11/3/2020	MAT		(20,000,000.00)	(19,998,775.56)	0.00	(1,224.44)	20,000,000.00
1086698	US TREASURY N/B	/RBC	TBILL				0.0780 / 0.0780					
				11/3/2020	11/3/2020	MAT		(28,000,000.00)	(27,998,301.33)	0.00	(1,698.67)	28,000,000.00
1089320	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0570 / 0.0570					
				11/3/2020	11/3/2020	MAT		(40,000,000.00)	(39,999,556.67)	0.00	(443.33)	40,000,000.00
1090283	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0775 / 0.0775					
				11/12/2020	11/3/2020	PURC		50,000,000.00	49,999,031.25	0.00	0.00	(49,999,031.25)
1086527	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0750 / 0.0750					
				11/4/2020	11/4/2020	MAT		(12,000,000.00)	(11,999,250.00)	0.00	(750.00)	12,000,000.00
1085619	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0700 / 0.0700					
				11/5/2020	11/5/2020	MAT		(50,000,000.00)	(49,996,402.78)	0.00	(3,597.22)	50,000,000.00
1090659	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.0800 / 0.0800					
				12/23/2020	11/5/2020	PURC		50,000,000.00	49,994,666.65	0.00	0.00	(49,994,666.67)
1087568	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0880 / 0.0880					
				11/10/2020	11/10/2020	MAT		(25,000,000.00)	(24,998,350.00)	0.00	(1,650.00)	25,000,000.00
1091192	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0400 / 0.0400					
				11/13/2020	11/10/2020	PURC		8,885,000.00	8,884,970.38	0.00	0.00	(8,884,970.38)
1091193	FHLB DISC CORP	/BANK OF AMERICA NA	AGDN				0.0400 / 0.0400					
				11/13/2020	11/10/2020	PURC		7,199,000.00	7,198,976.00	0.00	0.00	(7,198,976.00)
1089321	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0625 / 0.0625					
				11/12/2020	11/12/2020	MAT		(30,000,000.00)	(29,999,166.67)	0.00	(833.33)	30,000,000.00
1089513	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0700 / 0.0700					
				11/12/2020	11/12/2020	MAT		(50,000,000.00)	(49,998,541.67)	0.00	(1,458.33)	50,000,000.00

Deals [Transaction Type] = SE

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

Transaction Date From 01-Nov-2020 To 30-Nov-2020

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**											
1090283	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0775 / 0.0775					
				11/12/2020	11/12/2020	MAT		(50,000,000.00)	(49,999,031.25)	0.00	(968.75)	50,000,000.00
1091192	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0400 / 0.0400					
				11/13/2020	11/13/2020	MAT		(8,885,000.00)	(8,884,970.38)	0.00	(29.62)	8,885,000.00
1091193	FHLB DISC CORP	/BANK OF AMERICA NA	AGDN				0.0400 / 0.0400					
				11/13/2020	11/13/2020	MAT		(7,199,000.00)	(7,198,976.00)	0.00	(24.00)	7,199,000.00
1086824	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0700 / 0.0700					
				11/16/2020	11/16/2020	MAT		(20,000,000.00)	(19,998,444.44)	0.00	(1,555.56)	20,000,000.00
1088336	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0761 / 0.0761					
				11/19/2020	11/19/2020	MAT		(20,000,000.00)	(19,998,731.67)	0.00	(1,268.33)	20,000,000.00
1089697	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0670 / 0.0670					
				11/19/2020	11/19/2020	MAT		(50,000,000.00)	(49,998,045.83)	0.00	(1,954.17)	50,000,000.00
1092352	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0480 / 0.0480					
				12/17/2020	11/19/2020	PURC		24,000,000.00	23,999,104.01	0.00	0.00	(23,999,104.00)
1086697	US TREASURY N/B	/DEUTSCHE	TBILL				0.0870 / 0.0870					
				11/24/2020	11/24/2020	MAT		(20,000,000.00)	(19,997,631.67)	0.00	(2,368.33)	20,000,000.00
1087428	US TREASURY N/B	/RBC	TBILL				0.0850 / 0.0850					
				11/24/2020	11/24/2020	MAT		(30,000,000.00)	(29,997,025.00)	0.00	(2,975.00)	30,000,000.00
1087569	US TREASURY N/B	/DEUTSCHE	TBILL				0.0900 / 0.0900					
				11/24/2020	11/24/2020	MAT		(50,000,000.00)	(49,994,875.00)	0.00	(5,125.00)	50,000,000.00
1092858	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0665 / 0.0665					
				12/22/2020	11/24/2020	PURC		50,000,000.00	49,997,413.90	0.00	0.00	(49,997,413.89)
1092859	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0675 / 0.0675					
				12/22/2020	11/24/2020	PURC		25,000,000.00	24,998,687.50	0.00	0.00	(24,998,687.50)
1092867	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0650 / 0.0650					
				12/22/2020	11/24/2020	PURC		50,000,000.00	49,997,472.20	0.00	0.00	(49,997,472.22)
1086818	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0700 / 0.0700					
				11/25/2020	11/25/2020	MAT		(30,000,000.00)	(29,997,141.67)	0.00	(2,858.33)	30,000,000.00

Deals [Transaction Type] = SE

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

Transaction Date From 01-Nov-2020 To 30-Nov-2020

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**											
1086819	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0900 / 0.0900					
				11/25/2020	11/25/2020	MAT		(5,000,000.00)	(4,999,387.50)	0.00	(612.50)	5,000,000.00
1087257	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0600 / 0.0600					
				11/25/2020	11/25/2020	MAT		(30,000,000.00)	(29,997,650.00)	0.00	(2,350.00)	30,000,000.00
1087765	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0800 / 0.0800					
				11/25/2020	11/25/2020	MAT		(39,000,000.00)	(38,996,446.67)	0.00	(3,553.33)	39,000,000.00
1093100	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0650 / 0.0650					
				12/23/2020	11/25/2020	PURC		50,000,000.00	49,997,472.20	0.00	0.00	(49,997,472.22)
1093101	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0650 / 0.0650					
				12/23/2020	11/25/2020	PURC		31,953,000.00	31,951,384.58	0.00	0.00	(31,951,384.60)
1093105	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0650 / 0.0650					
				12/22/2020	11/25/2020	PURC		50,000,000.00	49,997,562.50	0.00	0.00	(49,997,562.50)
1093109	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0650 / 0.0650					
				12/22/2020	11/25/2020	PURC		50,000,000.00	49,997,562.50	0.00	0.00	(49,997,562.50)
1088789	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0870 / 0.0870					
				11/27/2020	11/27/2020	MAT		(40,000,000.00)	(39,996,520.00)	0.00	(3,480.00)	40,000,000.00
						Sub Total:		**(238,047,000.00)**	**(238,026,178.09)**	**0.00**	**(43,518.24)**	**238,069,696.27**
Fund:	**Extended Fund**											
1090126	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0800 / 0.0800					
				12/10/2020	11/2/2020	PURC		41,000,000.00	40,996,537.80	0.00	0.00	(40,996,537.78)
1090127	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0800 / 0.0800					
				12/10/2020	11/2/2020	PURC		50,000,000.00	49,995,777.80	0.00	0.00	(49,995,777.78)
1071151	US TREASURY N/B	/BNY Mellon Capital Market	CMB				0.1715 / 0.1716					
				11/3/2020	11/3/2020	MAT		(50,000,000.00)	(49,965,461.81)	0.00	(34,538.19)	50,000,000.00
1086151	US TREASURY N/B	/RBC	TBILL				0.0770 / 0.0770					
				11/3/2020	11/3/2020	MAT		(50,000,000.00)	(49,996,470.83)	0.00	(3,529.17)	50,000,000.00
1090278	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0800 / 0.0800					
				11/25/2020	11/3/2020	PURC		27,000,000.00	26,998,680.00	0.00	0.00	(26,998,680.00)

Deals [Transaction Type] = SE

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

Transaction Date From 01-Nov-2020 To 30-Nov-2020

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**											
1090279	US TREASURY N/B	/DEUTSCHE	TBILL				0.0750 / 0.0750					
				11/5/2020	11/3/2020	PURC		50,000,000.00	49,999,791.65	0.00	0.00	(49,999,791.67)
1090280	US TREASURY N/B	/DEUTSCHE	TBILL				0.0750 / 0.0750					
				11/5/2020	11/3/2020	PURC		50,000,000.00	49,999,791.65	0.00	0.00	(49,999,791.67)
1090281	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0900 / 0.0900					
				1/29/2021	11/3/2020	PURC		25,000,000.00	24,994,562.50	0.00	0.00	(24,994,562.50)
1090282	FHLB DISC CORP	/UBS	AGDN				0.0900 / 0.0900					
				1/29/2021	11/3/2020	PURC		22,000,000.00	21,995,215.00	0.00	0.00	(21,995,215.00)
1090284	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.0400 / 0.0400					
				1/6/2021	11/3/2020	PURC		11,000,000.00	10,999,217.78	0.00	0.00	(10,999,217.78)
1090498	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0800 / 0.0800					
				1/4/2021	11/4/2020	PURC		50,000,000.00	49,993,222.20	0.00	0.00	(49,993,222.22)
1067440	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.3750 / 0.3891					
				5/5/2023	11/5/2020	INT		0.00	0.00	0.00	(46,354.17)	46,354.17
1067441	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.3750 / 0.3891					
				5/5/2023	11/5/2020	INT		0.00	0.00	0.00	(92,708.33)	92,708.33
1082192	US TREASURY N/B	/RBC	TBILL				0.0910 / 0.0910					
				11/5/2020	11/5/2020	MAT		(50,000,000.00)	(49,991,911.11)	0.00	(8,088.89)	50,000,000.00
1082195	US TREASURY N/B	/FTN FINANCIAL	TBILL				0.0900 / 0.0900					
				11/5/2020	11/5/2020	MAT		(50,000,000.00)	(49,992,000.00)	0.00	(8,000.00)	50,000,000.00
1085403	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0810 / 0.0810					
				11/5/2020	11/5/2020	MAT		(50,000,000.00)	(49,995,725.00)	0.00	(4,275.00)	50,000,000.00
1090279	US TREASURY N/B	/DEUTSCHE	TBILL				0.0750 / 0.0750					
				11/5/2020	11/5/2020	MAT		(50,000,000.00)	(49,999,791.67)	0.00	(208.33)	50,000,000.00
1090280	US TREASURY N/B	/DEUTSCHE	TBILL				0.0750 / 0.0750					
				11/5/2020	11/5/2020	MAT		(50,000,000.00)	(49,999,791.67)	0.00	(208.33)	50,000,000.00
1090660	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0800 / 0.0800					
				11/27/2020	11/5/2020	PURC		50,000,000.00	49,997,555.55	0.00	0.00	(49,997,555.56)

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Fund:	**Extended Fund**											
1090662	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0820 / 0.0820					
				12/17/2020	11/5/2020	PURC		50,000,000.00	49,995,216.65	0.00	0.00	(49,995,216.67)
1090663	US TREASURY N/B	/BANK OF AMERICA NA	TBILL				0.0875 / 0.0875					
				12/29/2020	11/5/2020	PURC		50,000,000.00	49,993,437.50	0.00	0.00	(49,993,437.50)
1090664	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/5/2020	PURC		25,000,000.00	24,977,500.00	0.00	0.00	(24,977,500.00)
1090665	FREDDIE MAC	/CASTLE OAK SECURITIES	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/5/2020	PURC		15,000,000.00	14,986,500.00	0.00	0.00	(14,986,500.00)
1090666	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2801					
				11/6/2023	11/5/2020	PURC		15,000,000.00	14,986,500.00	0.00	0.00	(14,986,500.00)
1090667	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				0.0825 / 0.0825					
				2/11/2021	11/5/2020	PURC		42,000,000.00	41,990,567.51	0.00	0.00	(41,990,567.50)
965856	APPLE INC.	/UBS FINANCIAL	MTN				2.8500 / 2.9125					
				5/6/2021	11/6/2020	INT		0.00	0.00	0.00	(71,250.00)	71,250.00
1090857	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0810 / 0.0810					
				1/4/2021	11/6/2020	PURC		45,400,000.00	45,393,973.15	0.00	0.00	(45,393,973.15)
1091005	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0850 / 0.0850					
				1/4/2021	11/9/2020	PURC		31,000,000.00	30,995,901.12	0.00	0.00	(30,995,901.11)
1091006	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0850 / 0.0850					
				1/4/2021	11/9/2020	PURC		8,000,000.00	7,998,942.22	0.00	0.00	(7,998,942.22)
928375	JOHNSON & JOHNSON	/JP MORGAN CHASE & CO	MTN				1.9500 / 1.9869					
				11/10/2020	11/10/2020	INT		0.00	0.00	0.00	(48,750.00)	48,750.00
				11/10/2020	11/10/2020	MAT		(5,000,000.00)	(4,994,650.00)	0.00	(5,350.00)	5,000,000.00
1074144	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				0.1451 / 0.1452					
				11/10/2020	11/10/2020	MAT		(15,000,000.00)	(14,992,079.96)	0.00	(7,920.04)	15,000,000.00

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Fund:	**Extended Fund**											
1083700	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0975 / 0.0975					
				11/10/2020	11/10/2020	MAT		(30,000,000.00)	(29,995,450.00)	0.00	(4,550.00)	30,000,000.00
1085402	US TREASURY N/B	/RBC	TBILL				0.0810 / 0.0810					
				11/10/2020	11/10/2020	MAT		(50,000,000.00)	(49,995,162.50)	0.00	(4,837.50)	50,000,000.00
1091200	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0700 / 0.0700					
				11/25/2020	11/10/2020	PURC		22,000,000.00	21,999,358.33	0.00	0.00	(21,999,358.33)
1091201	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0850 / 0.0850					
				1/4/2021	11/10/2020	PURC		32,000,000.00	31,995,844.45	0.00	0.00	(31,995,844.44)
999153	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.5288 / 2.5574					
				12/11/2020	11/11/2020	INT		0.00	0.00	0.00	(164.81)	164.81
1057357	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				1.7400 / 1.7438					
				2/12/2024	11/12/2020	EPAY PRI		(15,000,000.00)	(15,000,000.00)	0.00	0.00	15,000,000.00
				2/12/2024	11/12/2020	INT		0.00	0.00	0.00	(65,250.00)	65,250.00
1067885	FREDDIE MAC	/BNY Mellon Capital Market	CALLGOVAGY				0.4200 / 0.4200					
				5/12/2023	11/12/2020	INT		0.00	0.00	0.00	(42,000.00)	42,000.00
1075581	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.1215 / 0.1215					
				11/12/2020	11/12/2020	MAT		(29,000,000.00)	(28,988,255.00)	0.00	(11,745.00)	29,000,000.00
1083888	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0950 / 0.0950					
				11/12/2020	11/12/2020	MAT		(24,875,000.00)	(24,871,258.39)	0.00	(3,741.61)	24,875,000.00
1083889	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0950 / 0.0950					
				11/12/2020	11/12/2020	MAT		(4,500,000.00)	(4,499,323.13)	0.00	(676.87)	4,500,000.00
1086149	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0860 / 0.0860					
				11/12/2020	11/12/2020	MAT		(50,000,000.00)	(49,994,983.33)	0.00	(5,016.67)	50,000,000.00
1091465	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0705 / 0.0705					
				11/24/2020	11/12/2020	PURC		50,000,000.00	49,998,825.00	0.00	0.00	(49,998,825.00)

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Fund:	**Extended Fund**											
1091466	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0720 / 0.0720					
				11/24/2020	11/12/2020	PURC		50,000,000.00	49,998,800.00	0.00	0.00	(49,998,800.00)
940012	APPLE INC.	/JP MORGAN CHASE & CO	MTN				2.0000 / 2.3636					
				11/13/2020	11/13/2020	INT		0.00	0.00	0.00	(60,000.00)	60,000.00
				11/13/2020	11/13/2020	MAT		(6,000,000.00)	(5,941,200.00)	0.00	(58,800.00)	6,000,000.00
950452	APPLE INC.	/RBC	MTN				2.0000 / 2.6470					
				11/13/2020	11/13/2020	INT		0.00	0.00	0.00	(50,000.00)	50,000.00
				11/13/2020	11/13/2020	MAT		(5,000,000.00)	(4,918,759.55)	0.00	(81,240.45)	5,000,000.00
1014227	APPLE INC.	/TD SECURITIES	MTN				2.0000 / 2.4764					
				11/13/2020	11/13/2020	INT		0.00	0.00	0.00	(34,750.00)	34,750.00
				11/13/2020	11/13/2020	MAT		(3,475,000.00)	(3,450,633.30)	0.00	(24,366.70)	3,475,000.00
1089918	FHLB DISC CORP	/TD SECURITIES	AGDN				0.0400 / 0.0400					
				11/13/2020	11/13/2020	MAT		(35,000,000.00)	(34,999,455.56)	0.00	(544.44)	35,000,000.00
1091509	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0750 / 0.0750					
				12/8/2020	11/13/2020	PURC		30,000,000.00	29,998,437.51	0.00	0.00	(29,998,437.50)
1091510	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0800 / 0.0800					
				12/3/2020	11/13/2020	PURC		20,000,000.00	19,999,111.10	0.00	0.00	(19,999,111.11)
1091512	US TREASURY N/B	/RBC	TBILL				0.0840 / 0.0840					
				1/12/2021	11/13/2020	PURC		40,000,000.00	39,994,400.00	0.00	0.00	(39,994,400.00)
1091513	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0850 / 0.0850					
				1/12/2021	11/13/2020	PURC		6,369,000.00	6,368,097.73	0.00	0.00	(6,368,097.73)
986690	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDI				2.6250 / 2.2695					
				11/15/2020	11/15/2020	INT		0.00	0.00	0.00	(328,125.00)	328,125.00
				11/15/2020	11/15/2020	MAT		(25,000,000.00)	(25,238,281.25)	0.00	238,281.25	25,000,000.00
986886	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.0500 / 3.0922					
				11/15/2021	11/15/2020	INT		0.00	0.00	0.00	(381,250.00)	381,250.00
1003309	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI				1.7500 / 2.5602					
				11/15/2020	11/15/2020	INT		0.00	0.00	0.00	(87,500.00)	87,500.00
				11/15/2020	11/15/2020	MAT		(10,000,000.00)	(9,866,015.62)	0.00	(133,984.38)	10,000,000.00
1010167	US TREASURY N/B	/RBC	TRBDI				2.0000 / 2.3701					
				11/15/2021	11/15/2020	INT		0.00	0.00	0.00	(500,000.00)	500,000.00

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Fund:	**Extended Fund**											
1002359	FED FARM CR BK	/BARCLAYS CAPITAL	AGN FLOAT1				2.4814 / 2.5496					
				7/16/2021	11/16/2020	INT		0.00	0.00	0.00	(125.51)	125.51
1091732	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0600 / 0.0600					
				11/25/2020	11/16/2020	PURC		25,000,000.00	24,999,625.00	0.00	0.00	(24,999,625.00)
1091733	US TREASURY N/B	/DEUTSCHE	TBILL				0.0865 / 0.0865					
				12/29/2020	11/16/2020	PURC		13,000,000.00	12,998,656.85	0.00	0.00	(12,998,656.85)
1091737	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.3700 / 0.3700					
				8/16/2024	11/16/2020	PURC		15,000,000.00	15,000,000.00	0.00	0.00	(15,000,000.00)
928973	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				1.8750 / 1.9080					
				11/17/2020	11/17/2020	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
				11/17/2020	11/17/2020	MAT		(5,000,000.00)	(4,995,200.00)	0.00	(4,800.00)	5,000,000.00
928974	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				1.8750 / 1.9080					
				11/17/2020	11/17/2020	INT		0.00	0.00	0.00	(234,375.00)	234,375.00
				11/17/2020	11/17/2020	MAT		(25,000,000.00)	(24,976,000.00)	0.00	(24,000.00)	25,000,000.00
1010169	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				1.5700 / 2.4001					
				5/17/2021	11/17/2020	INT		0.00	0.00	0.00	(122,067.50)	122,067.50
1010170	FREDDIE MAC	/Mizuho Securities USA Inc	AGNF1				1.5700 / 2.3962					
				5/17/2021	11/17/2020	INT		0.00	0.00	0.00	(78,500.00)	78,500.00
1078523	US TREASURY N/B	/BNY Mellon Capital Market	CMB				0.0955 / 0.0955					
				11/17/2020	11/17/2020	MAT		(50,000,000.00)	(49,986,338.19)	0.00	(13,661.81)	50,000,000.00
1092023	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0800 / 0.0800					
				12/29/2020	11/17/2020	PURC		50,000,000.00	49,995,333.35	0.00	0.00	(49,995,333.33)
1092024	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0760 / 0.0760					
				12/22/2020	11/17/2020	PURC		50,000,000.00	49,996,305.55	0.00	0.00	(49,996,305.56)
1092029	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0680 / 0.0680					
				1/14/2021	11/17/2020	PURC		25,000,000.00	24,997,261.10	0.00	0.00	(24,997,261.11)

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Fund:	**Extended Fund**											
1057895	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				1.6200 / 1.6233					
				8/18/2023	11/18/2020	EPAY PRI		(30,000,000.00)	(30,000,000.00)	0.00	0.00	30,000,000.00
				8/18/2023	11/18/2020	INT		0.00	0.00	0.00	(121,500.00)	121,500.00
1092170	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0740 / 0.0740					
				12/29/2020	11/18/2020	PURC		38,000,000.00	37,996,797.44	0.00	0.00	(37,996,797.44)
1092171	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.0500 / 0.0500					
				2/5/2021	11/18/2020	PURC		50,000,000.00	49,994,513.90	0.00	0.00	(49,994,513.89)
1043058	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.6250 / 1.7109					
				11/19/2021	11/19/2020	INT		0.00	0.00	0.00	(243,750.00)	243,750.00
1043059	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				1.6250 / 1.7109					
				11/19/2021	11/19/2020	INT		0.00	0.00	0.00	(195,000.00)	195,000.00
1086153	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0815 / 0.0815					
				11/19/2020	11/19/2020	MAT		(34,000,000.00)	(33,996,228.36)	0.00	(3,771.64)	34,000,000.00
1092354	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0600 / 0.0600					
				12/29/2020	11/19/2020	PURC		34,000,000.00	33,997,733.32	0.00	0.00	(33,997,733.33)
998948	FANNIE MAE	/BNY Mellon Capital Market	AGNF1				1.7500 / 2.5935					
				11/20/2020	11/20/2020	INT		0.00	0.00	0.00	(11,593.75)	11,593.75
				11/20/2020	11/20/2020	MAT		(1,325,000.00)	(1,305,509.25)	0.00	(19,490.75)	1,325,000.00
1068571	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.5900 / 0.5900					
				5/20/2024	11/20/2020	INT		0.00	0.00	0.00	(73,750.00)	73,750.00
1092495	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0615 / 0.0615					
				12/29/2020	11/20/2020	PURC		39,500,000.00	39,497,368.31	0.00	0.00	(39,497,368.31)

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Fund:	**Extended Fund**											
1071150	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2916					
				5/22/2023	11/22/2020	INT		0.00	0.00	0.00	(9,250.00)	9,250.00
1071328	FANNIE MAE	/JEFFERIES & COMPANY	AGNF1				0.2500 / 0.2920					
				5/22/2023	11/22/2020	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1092697	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0700 / 0.0700					
				12/29/2020	11/23/2020	PURC		45,000,000.00	44,996,850.00	0.00	0.00	(44,996,850.00)
1078905	US TREASURY N/B	/BNP PARIBAS	CMB				0.1000 / 0.1000					
				11/24/2020	11/24/2020	MAT		(50,000,000.00)	(49,985,277.78)	0.00	(14,722.22)	50,000,000.00
1091465	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0705 / 0.0705					
				11/24/2020	11/24/2020	MAT		(50,000,000.00)	(49,998,825.00)	0.00	(1,175.00)	50,000,000.00
1091466	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0720 / 0.0720					
				11/24/2020	11/24/2020	MAT		(50,000,000.00)	(49,998,800.00)	0.00	(1,200.00)	50,000,000.00
1092861	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0700 / 0.0700					
				12/29/2020	11/24/2020	PURC		50,000,000.00	49,996,597.20	0.00	0.00	(49,996,597.22)
1092862	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0705 / 0.0705					
				12/29/2020	11/24/2020	PURC		17,000,000.00	16,998,834.79	0.00	0.00	(16,998,834.79)
1092863	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0780 / 0.0780					
				3/18/2021	11/24/2020	PURC		50,000,000.00	49,987,650.00	0.00	0.00	(49,987,650.00)
1092864	US TREASURY N/B	/BANK OF AMERICA	CMB				0.0710 / 0.0710					
				3/23/2021	11/24/2020	PURC		50,000,000.00	49,988,265.30	0.00	0.00	(49,988,265.28)
1092865	US TREASURY N/B	/JEFFERIES & COMPANY	CMB				0.0825 / 0.0825					
				3/9/2021	11/24/2020	PURC		50,000,000.00	49,987,968.75	0.00	0.00	(49,987,968.75)
1090278	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0800 / 0.0800					
				11/25/2020	11/25/2020	MAT		(27,000,000.00)	(26,998,680.00)	0.00	(1,320.00)	27,000,000.00
1091200	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0700 / 0.0700					

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Fund:	**Extended Fund**											
				11/25/2020	11/25/2020	MAT		(22,000,000.00)	(21,999,358.33)	0.00	(641.67)	22,000,000.00
1091732	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0600 / 0.0600					
				11/25/2020	11/25/2020	MAT		(25,000,000.00)	(24,999,625.00)	0.00	(375.00)	25,000,000.00
1093104	US TREASURY N/B	/RBC	TBILL				0.0605 / 0.0605					
				1/5/2021	11/25/2020	PURC		50,000,000.00	49,996,554.85	0.00	0.00	(49,996,554.86)
1093106	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2881					
				11/27/2023	11/25/2020	PURC		50,000,000.00	49,943,000.00	0.00	0.00	(49,943,000.00)
1093107	FANNIE MAE	/JP MORGAN CHASE & CO	AGNF1				0.2500 / 0.2881					
				11/27/2023	11/25/2020	PURC		15,000,000.00	14,982,900.00	0.00	0.00	(14,982,900.00)
988366	FED FARM CR BK	/DEUTSCHE	AGNF1				2.8750 / 2.8910					
				5/26/2021	11/26/2020	INT		0.00	0.00	0.00	(122,187.50)	122,187.50
989143	FED FARM CR BK	/DEUTSCHE	AGNF1				2.8750 / 2.9425					
				5/26/2021	11/26/2020	INT		0.00	0.00	0.00	(143,750.00)	143,750.00
1012446	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				2.8750 / 2.3657					
				5/26/2021	11/26/2020	INT		0.00	0.00	0.00	(173,218.75)	173,218.75
930409	FED FARM CR BK	/JEFFERIES & COMPANY	AGNF1				1.9000 / 1.9075					
				11/27/2020	11/27/2020	INT		0.00	0.00	0.00	(114,000.00)	114,000.00
				11/27/2020	11/27/2020	MAT		(12,000,000.00)	(11,997,403.20)	0.00	(2,596.80)	12,000,000.00
1069652	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.5000 / 0.5000					
				11/27/2023	11/27/2020	INT		0.00	0.00	0.00	(49,444.44)	49,444.44
1086150	US TREASURY N/B	/DEUTSCHE	TBILL				0.0870 / 0.0870					
				11/27/2020	11/27/2020	MAT		(50,000,000.00)	(49,993,112.50)	0.00	(6,887.50)	50,000,000.00
1086154	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.0830 / 0.0830					
				11/27/2020	11/27/2020	MAT		(50,000,000.00)	(49,993,429.17)	0.00	(6,570.83)	50,000,000.00
1090660	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0800 / 0.0800					
				11/27/2020	11/27/2020	MAT		(50,000,000.00)	(49,997,555.56)	0.00	(2,444.44)	50,000,000.00
940195	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				1.8750 / 2.4410					
				5/31/2022	11/30/2020	INT		0.00	0.00	0.00	(150,000.00)	150,000.00

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Fund:	**Extended Fund**											
940196	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				2.0000 / 2.2685					
				11/30/2020	11/30/2020	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
				11/30/2020	11/30/2020	MAT		(20,000,000.00)	(19,853,125.00)	0.00	(146,875.00)	20,000,000.00
940399	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				2.0000 / 2.2601					
				11/30/2020	11/30/2020	INT		0.00	0.00	0.00	(150,000.00)	150,000.00
				11/30/2020	11/30/2020	MAT		(15,000,000.00)	(14,893,359.38)	0.00	(106,640.62)	15,000,000.00
955119	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.6250 / 2.5931					
				11/30/2020	11/30/2020	INT		0.00	0.00	0.00	(40,625.00)	40,625.00
				11/30/2020	11/30/2020	MAT		(5,000,000.00)	(4,879,687.50)	0.00	(120,312.50)	5,000,000.00
1032659	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				1.6250 / 1.7334					
				11/30/2020	11/30/2020	INT		0.00	0.00	0.00	(203,125.00)	203,125.00
				11/30/2020	11/30/2020	MAT		(25,000,000.00)	(24,966,796.88)	0.00	(33,203.12)	25,000,000.00
1032660	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				1.6250 / 1.7334					
				11/30/2020	11/30/2020	INT		0.00	0.00	0.00	(243,750.00)	243,750.00
				11/30/2020	11/30/2020	MAT		(30,000,000.00)	(29,960,156.25)	0.00	(39,843.75)	30,000,000.00
1053058	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				1.5000 / 1.5740					
				11/30/2021	11/30/2020	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
1053060	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.3750 / 1.5997					
				5/31/2021	11/30/2020	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
1055126	US TREASURY N/B	/JP MORGAN CHASE BANK, NA	TRBDME				1.3750 / 1.5020					
				5/31/2021	11/30/2020	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
1087768	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				0.0800 / 0.0800					
				11/30/2020	11/30/2020	MAT		(48,000,000.00)	(47,995,093.33)	0.00	(4,906.67)	48,000,000.00
1087998	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.0850 / 0.0850					
				11/30/2020	11/30/2020	MAT		(25,000,000.00)	(24,997,343.75)	0.00	(2,656.25)	25,000,000.00

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Fund:	**Extended Fund**											
1088181	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.0850 / 0.0850					
				11/30/2020	11/30/2020	MAT		(35,000,000.00)	(34,996,529.17)	0.00	(3,470.83)	35,000,000.00
1088321	FHLB DISC CORP	/DEUTSCHE	AGDN				0.0850 / 0.0850					
				11/30/2020	11/30/2020	MAT		(23,442,000.00)	(23,439,730.68)	0.00	(2,269.32)	23,442,000.00
1093307	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0700 / 0.0700					
				1/28/2021	11/30/2020	PURC		40,000,000.00	39,995,411.12	0.00	0.00	(39,995,411.11)
1093308	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0560 / 0.0560					
				12/22/2020	11/30/2020	PURC		50,000,000.00	49,998,288.90	0.00	0.00	(49,998,288.89)
						Sub Total:		**298,652,000.00**	**299,097,855.96**	**0.00**	**(6,355,915.81)**	**(292,741,940.18)**
Fund:	**Educational Money Mkt Fnd**											
1088324	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0780 / 0.0780					
				11/3/2020	11/3/2020	MAT		(20,000,000.00)	(19,999,393.33)	0.00	(606.67)	20,000,000.00
1089322	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0570 / 0.0570					
				11/3/2020	11/3/2020	MAT		(10,000,000.00)	(9,999,889.17)	0.00	(110.83)	10,000,000.00
1085050	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0830 / 0.0830					
				11/5/2020	11/5/2020	MAT		(50,000,000.00)	(49,995,158.33)	0.00	(4,841.67)	50,000,000.00
1085399	US TREASURY N/B	/BNP PARIBAS	TBILL				0.0830 / 0.0830					
				11/5/2020	11/5/2020	MAT		(40,000,000.00)	(39,996,495.56)	0.00	(3,504.44)	40,000,000.00
1087426	US TREASURY N/B	/DEUTSCHE	TBILL				0.0910 / 0.0910					
				11/5/2020	11/5/2020	MAT		(20,000,000.00)	(19,998,837.22)	0.00	(1,162.78)	20,000,000.00
1089510	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0685 / 0.0685					
				11/5/2020	11/5/2020	MAT		(15,000,000.00)	(14,999,771.67)	0.00	(228.33)	15,000,000.00
1089512	US TREASURY N/B	/DEUTSCHE	TBILL				0.0750 / 0.0750					
				11/5/2020	11/5/2020	MAT		(50,000,000.00)	(49,999,166.67)	0.00	(833.33)	50,000,000.00
1090661	US TREASURY N/B	/BANK OF AMERICA NA	TBILL				0.0750 / 0.0750					
				11/10/2020	11/5/2020	PURC		16,000,000.00	15,999,833.33	0.00	0.00	(15,999,833.33)
1090668	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0700 / 0.0700					
				11/10/2020	11/5/2020	PURC		50,000,000.00	49,999,513.90	0.00	0.00	(49,999,513.89)
1090669	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.0750 / 0.0750					

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Fund:	**Educational Money Mkt Fnd**											
1087309	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	11/10/2020	11/5/2020	PURC	0.0700 / 0.0700	50,000,000.00	49,999,479.15	0.00	0.00	(49,999,479.17)
1087427	FHLB DISC CORP	/TD SECURITIES	AGDN	11/6/2020	11/6/2020	MAT	0.0700 / 0.0700	(8,000,000.00)	(7,999,626.67)	0.00	(373.33)	8,000,000.00
1089308	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/9/2020	11/9/2020	MAT	0.0700 / 0.0700	(3,000,000.00)	(2,999,842.50)	0.00	(157.50)	3,000,000.00
1085400	US TREASURY N/B	/RBC	TBILL	11/9/2020	11/9/2020	MAT	0.0820 / 0.0820	(1,300,000.00)	(1,299,967.14)	0.00	(32.86)	1,300,000.00
1090661	US TREASURY N/B	/BANK OF AMERICA NA	TBILL	11/10/2020	11/10/2020	MAT	0.0750 / 0.0750	(10,000,000.00)	(9,999,020.56)	0.00	(979.44)	10,000,000.00
1090668	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	11/10/2020	11/10/2020	MAT	0.0700 / 0.0700	(16,000,000.00)	(15,999,833.33)	0.00	(166.67)	16,000,000.00
1090669	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	11/10/2020	11/10/2020	MAT	0.0750 / 0.0750	(50,000,000.00)	(49,999,513.89)	0.00	(486.11)	50,000,000.00
1091194	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	11/10/2020	11/10/2020	MAT	0.0700 / 0.0700	(50,000,000.00)	(49,999,479.17)	0.00	(520.83)	50,000,000.00
1091195	FHLB DISC CORP	/BANK OF AMERICA	AGDN	11/25/2020	11/10/2020	PURC	0.0750 / 0.0750	3,300,000.00	3,299,903.75	0.00	0.00	(3,299,903.75)
1091196	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	12/4/2020	11/10/2020	PURC	0.0750 / 0.0750	28,361,000.00	28,359,581.95	0.00	0.00	(28,359,581.95)
1091197	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	12/4/2020	11/10/2020	PURC	0.0750 / 0.0750	50,000,000.00	49,997,500.00	0.00	0.00	(49,997,500.00)
1089691	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	12/4/2020	11/10/2020	PURC	0.0620 / 0.0620	10,000,000.00	9,999,500.00	0.00	0.00	(9,999,500.00)
1089699	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	11/12/2020	11/12/2020	MAT	0.0650 / 0.0650	(50,000,000.00)	(49,998,794.44)	0.00	(1,205.56)	50,000,000.00
1091446	FHLB DISC CORP	/DEUTSCHE	AGDN	11/12/2020	11/12/2020	MAT	0.0300 / 0.0300	(50,000,000.00)	(49,998,736.11)	0.00	(1,263.89)	50,000,000.00

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Fund:	**Educational Money Mkt Fnd**											
1091448	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/13/2020	11/12/2020	PURC	0.0300 / 0.0300	13,000,000.00	12,999,989.17	0.00	0.00	(12,999,989.17)
1091449	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	11/13/2020	11/12/2020	PURC	0.0650 / 0.0650	50,000,000.00	49,999,958.35	0.00	0.00	(49,999,958.33)
1091464	US TREASURY N/B	/DEUTSCHE	TBILL	11/20/2020	11/12/2020	PURC	0.0750 / 0.0750	15,000,000.00	14,999,783.33	0.00	0.00	(14,999,783.33)
1091446	FHLB DISC CORP	/DEUTSCHE	AGDN	12/1/2020	11/12/2020	PURC	0.0300 / 0.0300	10,000,000.00	9,999,604.17	0.00	0.00	(9,999,604.17)
1091448	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	11/13/2020	11/13/2020	MAT	0.0300 / 0.0300	(13,000,000.00)	(12,999,989.17)	0.00	(10.83)	13,000,000.00
1091511	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	11/13/2020	11/13/2020	MAT	0.0810 / 0.0810	(50,000,000.00)	(49,999,958.33)	0.00	(41.67)	50,000,000.00
1091514	US TREASURY N/B	/RBC	TBILL	12/3/2020	11/13/2020	PURC	0.0785 / 0.0785	25,000,000.00	24,998,875.00	0.00	0.00	(24,998,875.00)
1088326	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	12/8/2020	11/13/2020	PURC	0.0800 / 0.0800	50,000,000.00	49,997,274.30	0.00	0.00	(49,997,274.31)
1088335	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL	11/17/2020	11/17/2020	MAT	0.0800 / 0.0800	(20,000,000.00)	(19,998,755.56)	0.00	(1,244.44)	20,000,000.00
1092025	US TREASURY N/B	/BANK OF AMERICA	TBILL	11/17/2020	11/17/2020	MAT	0.0735 / 0.0735	(28,000,000.00)	(27,998,257.78)	0.00	(1,742.22)	28,000,000.00
1092028	US TREASURY N/B	/BANK OF AMERICA	TBILL	12/10/2020	11/17/2020	PURC	0.0815 / 0.0815	25,000,000.00	24,998,826.05	0.00	0.00	(24,998,826.04)
1088334	US TREASURY N/B	/DEUTSCHE	TBILL	12/15/2020	11/17/2020	PURC	0.0750 / 0.0750	20,000,000.00	19,998,732.22	0.00	0.00	(19,998,732.22)
1089698	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	11/19/2020	11/19/2020	MAT	0.0700 / 0.0700	(25,000,000.00)	(24,998,437.50)	0.00	(1,562.50)	25,000,000.00
1092355	US TREASURY N/B	/DEUTSCHE	TBILL	11/19/2020	11/19/2020	MAT	0.0500 / 0.0500	(30,000,000.00)	(29,998,775.00)	0.00	(1,225.00)	30,000,000.00
				12/17/2020	11/19/2020	PURC		50,000,000.00	49,998,055.55	0.00	0.00	(49,998,055.56)

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Fund:	**Educational Money Mkt Fnd**											
1091449	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				0.0650 / 0.0650					
				11/20/2020	11/20/2020	MAT		(15,000,000.00)	(14,999,783.33)	0.00	(216.67)	15,000,000.00
1092855	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.0500 / 0.0500					
				12/11/2020	11/24/2020	PURC		3,300,000.00	3,299,922.08	0.00	0.00	(3,299,922.08)
1092856	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				0.0500 / 0.0500					
				12/11/2020	11/24/2020	PURC		5,500,000.00	5,499,870.14	0.00	0.00	(5,499,870.14)
1092857	FHLB DISC CORP	/MORGAN STANLEY	AGDN				0.0500 / 0.0500					
				12/9/2020	11/24/2020	PURC		39,900,000.00	39,899,168.76	0.00	0.00	(39,899,168.75)
1092860	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0490 / 0.0490					
				12/8/2020	11/24/2020	PURC		50,000,000.00	49,999,047.20	0.00	0.00	(49,999,047.22)
1092866	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0530 / 0.0530					
				12/17/2020	11/24/2020	PURC		30,000,000.00	29,998,984.17	0.00	0.00	(29,998,984.17)
1091194	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				0.0700 / 0.0700					
				11/25/2020	11/25/2020	MAT		(3,300,000.00)	(3,299,903.75)	0.00	(96.25)	3,300,000.00
						Sub Total:		**(33,239,000.00)**	**(33,233,983.61)**	**0.00**	**(22,613.82)**	**33,256,597.42**
Fund:	**283-John Wayne Airport**											
1072836	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				0.1532 / 0.1533					
				11/17/2020	11/17/2020	MAT		(4,000,000.00)	(3,997,531.78)	0.00	(2,468.22)	4,000,000.00
1085052	US TREASURY N/B	/BARCLAYS CAPITAL	TBILL				0.0800 / 0.0800					
				11/17/2020	11/17/2020	MAT		(5,000,000.00)	(4,999,400.00)	0.00	(600.00)	5,000,000.00
1092026	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	CMB				0.0920 / 0.0920					
				3/2/2021	11/17/2020	PURC		5,000,000.00	4,998,658.33	0.00	0.00	(4,998,658.33)
1092027	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0875 / 0.0875					
				3/11/2021	11/17/2020	PURC		4,000,000.00	3,998,891.67	0.00	0.00	(3,998,891.67)
1063091	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				0.2900 / 0.2906					

Deals [Transaction Type] = SE

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

Transaction Date From 01-Nov-2020 To 30-Nov-2020

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**											
				11/18/2020	11/18/2020	MAT		(5,000,000.00)	(4,990,212.50)	0.00	(9,787.50)	5,000,000.00
1092169	US TREASURY N/B	/DEUTSCHE	TBILL				0.0845 / 0.0845					
				3/18/2021	11/18/2020	PURC		3,000,000.00	2,999,155.00	0.00	0.00	(2,999,155.00)
1092172	FED FARM CR BK	/Mizuho Securities USA Inc	AGDN				0.1100 / 0.1101					
				7/12/2021	11/18/2020	PURC		2,000,000.00	1,998,557.78	0.00	0.00	(1,998,557.78)
1084641	FED FARM CR BK	/FTN FINANCIAL	AGDN				0.0800 / 0.0800					
				11/20/2020	11/20/2020	MAT		(2,870,000.00)	(2,869,623.71)	0.00	(376.29)	2,870,000.00
					Sub Total:			**(2,870,000.00)**	**(2,861,505.21)**	**0.00**	**(13,232.01)**	**2,874,737.22**
Fund:	**650-Fountain Valley SD40**											
846388	FANNIE MAE	/DEUTSCHE	AGNF1				1.2500 / 1.3700					
				5/6/2021	11/6/2020	INT		0.00	0.00	0.00	(21,875.00)	21,875.00
					Sub Total:			**0.00**	**0.00**	**0.00**	**(21,875.00)**	**21,875.00**
Fund:	**650-CCCD SERIES 2017E**											
947691	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				3.9100 / 3.3519					
				11/2/2035	11/2/2020	INT		0.00	0.00	0.00	(39,100.00)	39,100.00
948857	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.1200 / 3.3373					
				11/8/2032	11/8/2020	INT		0.00	0.00	0.00	(2,293.20)	2,293.20
1015241	FED FARM CR BK	/MORGAN STANLEY	AGNF1				2.8000 / 2.6533					
				11/12/2027	11/12/2020	INT		0.00	0.00	0.00	(1,316.00)	1,316.00
935871	FANNIE MAE	/TD SECURITIES	AGNF1				6.2500 / 2.7914					
				5/15/2029	11/15/2020	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
987151	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				3.2500 / 3.3680					
				11/16/2028	11/16/2020	INT		0.00	0.00	0.00	(1,381.25)	1,381.25
					Sub Total:			**0.00**	**0.00**	**0.00**	**(90,965.45)**	**90,965.45**
					Grand Total:			**24,496,000.00**	**24,976,189.04**	**0.00**	**(6,548,120.33)**	**(18,428,068.82)**

Deals [Transaction Type] = SE

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Nov-2020 to 30-Nov-2020

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51103-694	**INVESCO STIC GOVERNMENT & AGENCY**					
11/9/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(287,488.00)	91002	INVESCO STIC GOVT & AGY PORTFOLIO	1091001
11/12/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	492,332.00	91463	INVESCO STIC GOVT & AGY PORTFOLIO	1091462
11/17/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,090,191.74	91909	INVESCO STIC GOVT & AGY PORTFOLIO	1091908
11/18/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,800,000.00)	92063	INVESCO STIC GOVT & AGY PORTFOLIO	1092062
		Sub Total Amount Per Account:	**(504,964.26)**			
GS283	**GOLDMAN SACHS - JWA MMF**					
11/17/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,450.00		GOLDMAN SACHS FINL SQ GOVT	1092022
11/18/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,287.22		GOLDMAN SACHS FINL SQ GOVT	1092167
		Sub Total Amount Per Account:	**4,737.22**			
GS692	**GOLDMAN SACHS - COUNTY MMF**					
11/2/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(17,932,840.78)		GOLDMAN SACHS FINL SQ GOVT	1090124
11/3/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	38,000,000.00		GOLDMAN SACHS FINL SQ GOVT	1090286
11/4/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1090499
11/5/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,400,000.00		GOLDMAN SACHS FINL SQ GOVT	1090683
11/6/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,500,000.00)		GOLDMAN SACHS FINL SQ GOVT	1090859
11/12/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(25,352,251.00)		GOLDMAN SACHS FINL SQ GOVT	1091469
11/13/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(9,930,853.61)		GOLDMAN SACHS FINL SQ GOVT	1091520
		Sub Total Amount Per Account:	**(16,315,945.39)**			
GS694	**GOLDMAN SACHS - EDUCATIONAL MMF**					
11/2/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1090123
11/3/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1090287
11/4/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1090500
11/5/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1090684
11/6/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,500,000.00)		GOLDMAN SACHS FINL SQ GOVT	1090860
11/10/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,500,000.00)		GOLDMAN SACHS FINL SQ GOVT	1091202
11/12/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,200,000.00)		GOLDMAN SACHS FINL SQ GOVT	1091470
11/16/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,000,000.00)		GOLDMAN SACHS FINL SQ GOVT	1091728
11/20/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,803,758.00)		GOLDMAN SACHS FINL SQ GOVT	1092497
11/24/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	8,474,211.64		GOLDMAN SACHS FINL SQ GOVT	1092868
11/25/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(23,199,460.00)		GOLDMAN SACHS FINL SQ GOVT	1093113
11/30/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,120,000.00)		GOLDMAN SACHS FINL SQ GOVT	1093312
		Sub Total Amount Per Account:	**(49,849,006.36)**			

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Nov-2020 to 30-Nov-2020

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
Invesco Acct# 51105	**OC Treasurer X FUND MMF**					
11/2/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(24,355,152.78)		INVESCO STIC GOVT & AGY PORTFOLIO	1090122
11/5/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	26,202,352.77		INVESCO STIC GOVT & AGY PORTFOLIO	1090682
11/6/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(8,327,634.90)		INVESCO STIC GOVT & AGY PORTFOLIO	1090858
11/12/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	23,484,789.81		INVESCO STIC GOVT & AGY PORTFOLIO	1091468
11/16/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	14,297,000.51		INVESCO STIC GOVT & AGY PORTFOLIO	1091727
11/18/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(19,873,013.89)		INVESCO STIC GOVT & AGY PORTFOLIO	1092168
11/19/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	34,438,750.00		INVESCO STIC GOVT & AGY PORTFOLIO	1092351
11/20/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,410,343.75		INVESCO STIC GOVT & AGY PORTFOLIO	1092498
11/25/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	9,074,100.00		INVESCO STIC GOVT & AGY PORTFOLIO	1093112
11/30/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(39,995,411.11)		INVESCO STIC GOVT & AGY PORTFOLIO	1093311
		Sub Total Amount Per Account:	**16,356,124.16**			
MORGAN 283	**MORGAN STANLEY GOVT 8302-JWA MMF**					
11/20/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,870,000.00	92494	MORGAN STANLEY INST LIQUIDITY FUND	1092493
		Sub Total Amount Per Account:	**2,870,000.00**			
MORGAN 692	**MORGAN STANLEY GOVT 8302-COUNTY MMF**					
11/3/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	21,475,115.47	90273	MORGAN STANLEY INST LIQUIDITY FUND	1090272
11/4/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,747,002.22)	90493	MORGAN STANLEY INST LIQUIDITY FUND	1090492
11/5/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	64,758,471.83	90677	MORGAN STANLEY INST LIQUIDITY FUND	1090676
11/6/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(48,567,689.25)	90854	MORGAN STANLEY INST LIQUIDITY FUND	1090853
11/9/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	14,175,551.67	91004	MORGAN STANLEY INST LIQUIDITY FUND	1091003
11/10/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(3,199,410.15)	91187	MORGAN STANLEY INST LIQUIDITY FUND	1091186
11/12/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(33,900,000.00)	91459	MORGAN STANLEY INST LIQUIDITY FUND	1091458
11/19/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	38,146,228.67	92210	MORGAN STANLEY INST LIQUIDITY FUND	1092209
11/25/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,413,039.32	93098	MORGAN STANLEY INST LIQUIDITY FUND	1093097
		Sub Total Amount Per Account:	**41,554,305.34**			
MORGAN 694	**MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF**					
11/2/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(5,065,454.00)	90115	MORGAN STANLEY INST LIQUIDITY FUND	1090114
11/3/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	19,118,417.00	90275	MORGAN STANLEY INST LIQUIDITY FUND	1090274
11/4/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(11,901,875.00)	90497	MORGAN STANLEY INST LIQUIDITY FUND	1090496
11/5/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	4,252,238.61	90679	MORGAN STANLEY INST LIQUIDITY FUND	1090678
11/6/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(21,062,000.00)	90856	MORGAN STANLEY INST LIQUIDITY FUND	1090855
11/10/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	22,045,265.30	91189	MORGAN STANLEY INST LIQUIDITY FUND	1091188
11/16/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(13,604,106.00)	91724	MORGAN STANLEY INST LIQUIDITY FUND	1091723

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Nov-2020 to 30-Nov-2020

Cashflow Date	Transaction Description	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
11/17/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	10,000,000.00	91911	MORGAN STANLEY INST LIQUIDITY FUND	1091910
11/18/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(6,367,451.00)	92067	MORGAN STANLEY INST LIQUIDITY FUND	1092066
11/19/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(178,879.56)	92206	MORGAN STANLEY INST LIQUIDITY FUND	1092205
11/23/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(14,055,807.00)	92694	MORGAN STANLEY INST LIQUIDITY FUND	1092693
11/30/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(2,215,309.00)	93304	MORGAN STANLEY INST LIQUIDITY FUND	1093303
		Sub Total Amount Per Account:	**(19,034,960.65)**			
MS 740200618	**OC Treasurer Extended Fund**					
11/3/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	416.66	90277	MORGAN STANLEY INST LIQUIDITY FUND	1090276
11/5/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	19,000,000.00	90681	MORGAN STANLEY INST LIQUIDITY FUND	1090680
11/10/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	48,750.00	91191	MORGAN STANLEY INST LIQUIDITY FUND	1091190
11/13/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	3,257,252.27	91518	MORGAN STANLEY INST LIQUIDITY FUND	1091517
11/16/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	7,000,000.00	91726	MORGAN STANLEY INST LIQUIDITY FUND	1091725
11/17/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	5,488,250.83	91913	MORGAN STANLEY INST LIQUIDITY FUND	1091912
11/23/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	40,500.00	92696	MORGAN STANLEY INST LIQUIDITY FUND	1092695
11/24/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	36,115.97	92854	MORGAN STANLEY INST LIQUIDITY FUND	1092853
11/30/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(7,948,288.89)		MORGAN STANLEY INST LIQUIDITY FUND	1093313
		Sub Total Amount Per Account:	**26,922,996.84**			
NORTHERN TRUST	**NORTHERN INST U.S. TREASURY PORTFOLIO**					
11/2/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	39,100.00		NORTHERN TRUST COMPANY	1090125
11/9/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	2,293.20		NORTHERN TRUST COMPANY	1091007
11/12/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	1,316.00		NORTHERN TRUST COMPANY	1091471
11/13/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	(1,096.57)		NORTHERN TRUST COMPANY	1091519
11/16/2020	ACTUAL CASHFLOW	MONEY MARKET MUTUAL FUND	48,256.25		NORTHERN TRUST COMPANY	1091729
		Sub Total Amount Per Account:	**89,868.88**			

Total Amount : **2,093,155.78**

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
Law Library
Orange County Employees Retirement System
Orange County Cemetery District
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 OC (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)
Transportation Corridor Agencies (TCA) (10-14-16)
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)