

Treasurer's Monthly
INVESTMENT
August 2022 **REPORT**



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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For August 31, 2022**

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



INTERDEPARTMENTAL COMMUNICATION

Date: September 15, 2022

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

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

Subject: Treasurer's Investment Report for the Month Ended August 31, 2022

The Treasurer's Investment Report for the month ended August 31, 2022 is attached, is online at octreasurer.com/publicfunds and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds, defined in the IPS as the Orange County Treasurer's Pool (OCTP), and Specific Investment Accounts that by law, are called the County Treasury.

OCIF STATISTICS

The OCIF summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors and further reported as OCTP and Specific Investment Accounts. The statistics are further broken down into the Orange County Investment Pool (OCIP) that includes the County's and the Voluntary Participants' funds, the Orange County Educational Investment Pool (OCEIP) that includes all funds of the Educational Districts and each Specific Investment Account. 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.

This summary also includes additional statistics such as daily and monthly yields, weighted average maturities and net asset values. The maximum maturity of the OCTP is five years, with duration not to exceed 1.5 years, and the duration is currently at 0.69 years. All investments in OCIF are marked to market daily to calculate their daily fair value. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required. The current market values for both OCIP and OCEIP continue to be below book values. In addition, Fountain Valley SD40 and Coast Community College District are slightly below book value. The OCIP and OCEIP and the Fountain Valley SD40 and the Coast Community College District Specific Investment Accounts have sufficient liquidity to meet projected cash flow needs.

ECONOMIC UPDATE

The U.S. economy had strong employments gains and continued high inflation. Job gains were 315,000 in August after previously increasing 528,000, while August headline inflation increased 8.3% year over year, slightly lower than the prior month's 8.5%. The bond market is pricing a rate increase at the next meeting on September 21st. Some recent U.S. economic releases:

- Gross Domestic Product fell -0.6% (survey: +0.4%) in the second quarter compared to the first quarter's decline of -1.6%, as investment and government expenditures declined.
- Consumer Prices increased 8.3% (survey: 8.1%), down from 8.5% the prior month.

- The unemployment rate rose to 3.7% (survey: 3.5%) in August from 3.5% in June.
- The Empire State Manufacturing Index fell to -31.3 (survey: 5.0) from the prior month's 11.1 while the Philadelphia Fed Index rose to 6.2 (survey: -5.0) from -12.3 in July. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury yield curve remained inverted with interest rate rising along all maturities in August. The 90-day Treasury Bill rate increased to 2.95% from 2.41%. The 2-year Treasury Note rose to 3.50% from 2.89% while the 10-year Treasury Bond rate increased to 3.20% from 2.65%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net yields for fiscal year 2022/2023 are 0.94% and 0.88% for OCIP and 0.96% and 0.90% for OCEIP. The forecast for the OCIP and OCEIP gross and net yields for fiscal year 2022/2023 is 1.86% and 1.80% 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 June 2022, July 2022 and August 2022 interest apportionments are expected to be paid in September 2022, October 2022 and November 2022 respectively. The estimated investment administrative fee for fiscal year 2022/2023 is 5.5 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. There were no temporary transfers outstanding as of August 31, 2022.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "AA" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement and also has a 10% limit, versus most investment securities have a 5% limit. The OCTP has a total market value of \$391.3 million in County of Orange debt, which represents approximately 3.3% of OCTP. 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 August 2022.

CREDIT UPDATE

During August 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 the OCTP and Specific Investment Accounts as of August 31, 2022 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on December 14, 2021. The OCTP herein shown provides 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

	AUGUST 2022	JULY 2022	INCREASE (DECREASE)	NET CHANGE %	AUGUST 2021	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 5,204,838,405	\$ 5,340,065,651	\$ (135,227,246)	-2.53%	\$ 5,105,836,435	\$ 99,001,970	1.94%
End Of Month Book Value ¹	\$ 5,306,693,411	\$ 5,419,591,273	\$ (112,897,862)	-2.08%	\$ 5,092,069,753	\$ 214,623,658	4.21%
Monthly Average Balance	\$ 5,306,080,561	\$ 5,754,930,417	\$ (448,849,856)	-7.80%	\$ 4,912,783,512	\$ 393,297,049	8.01%
Year-To-Date Average Balance	\$ 5,530,505,489	\$ 5,754,930,417	\$ (224,424,928)	-3.90%	\$ 5,098,842,005	\$ 431,663,484	8.47%
Monthly Accrued Earnings ²	\$ 4,774,583	\$ 4,244,697	\$ 529,886	12.48%	\$ 2,458,681	\$ 2,315,902	94.19%
Monthly Net Yield ²	0.979%	0.793%	0.186%	23.46%	0.517%	0.462%	89.36%
Year-To-Date Net Yield ²	0.882%	0.793%	0.089%	11.24%	0.471%	0.411%	87.31%
Annual Estimated Gross Yield ⁴	1.860%	1.860%	0.000%	0.00%	0.523%	1.337%	255.64%
Weighted Average Maturity (WAM) ⁵	258	274	(16)	-5.84%	386	(128)	-33.16%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,3}	\$ 6,124,984,214	\$ 6,341,935,303	\$ (216,951,089)	-3.42%	\$ 5,354,009,152	\$ 770,975,062	14.40%
End Of Month Book Value ^{1,3}	\$ 6,246,337,979	\$ 6,438,524,757	\$ (192,186,778)	-2.98%	\$ 5,339,607,633	\$ 906,730,346	16.98%
Monthly Average Balance ³	\$ 6,346,773,533	\$ 6,525,851,556	\$ (179,078,023)	-2.74%	\$ 5,204,292,513	\$ 1,142,481,020	21.95%
Year-To-Date Average Balance ³	\$ 6,436,312,544	\$ 6,525,851,556	\$ (89,539,011)	-1.37%	\$ 5,195,239,859	\$ 1,241,072,685	23.89%
Monthly Accrued Earnings ²	\$ 5,839,128	\$ 4,811,021	\$ 1,028,107	21.37%	\$ 2,601,177	\$ 3,237,951	124.48%
Monthly Net Yield ²	1.007%	0.798%	0.209%	26.19%	0.520%	0.487%	93.65%
Year-To-Date Net Yield ²	0.901%	0.798%	0.103%	12.92%	0.480%	0.421%	87.73%
Annual Estimated Gross Yield ⁴	1.860%	1.860%	0.000%	0.00%	0.531%	1.329%	250.28%
Weighted Average Maturity (WAM) ⁵	261	280	(19)	-6.79%	386	(125)	-32.38%

¹ Market values provided by Bloomberg and Northern Trust. Market values for OCIP and OCEIP are lower than book values. Short-term rates have risen sharply causing the market values on these pools to be slightly below book values. The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs.

² The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields and Year-To-Date Net Yields are higher than the prior month and year due to purchases at higher interest rates.

³ The OCEIP End of Month Market Value, End of Month Book Value, Monthly Average Balance and Year-To-Date Average Balances are higher than the prior year partially due to funding for new District programs.

⁴ The OCIP and OCEIP Annual Estimated Gross Yield is higher than the prior year due to the 2.25% of the FOMC short-term rate increases.

⁵ The OCIP and OCEIP WAM decreased from the prior year due to shorter term purchases as the FOMC is expected to significantly increase short-term rates for the next several months.

ORANGE COUNTY TREASURER-TAX COLLECTOR
ORANGE COUNTY INVESTMENT FUND (OCIF)
ORANGE COUNTY TREASURER'S POOL (OCTP) AND SPECIFIC INVESTMENT ACCOUNTS ⁽¹⁾
FOR THE MONTH ENDED: August 31, 2022

OCTP INVESTMENT STATISTICS - By Reporting Entity

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 08/31/2022	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,204,838,405	258	1.165%	1.034%	0.981 ⁽²⁾
	COST (Capital) \$ 5,302,350,430				
	MONTHLY AVG Balance \$ 5,306,080,561				
	BOOK Value \$ 5,306,693,411				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 6,124,984,214	261	1.148%	1.062%	0.981 ⁽²⁾
	COST (Capital) \$ 6,241,192,356				
	MONTHLY AVG Balance \$ 6,346,773,533				
	BOOK Value \$ 6,246,337,979				

INVESTMENT STATISTICS - Specific Investment Accounts

DESCRIPTION	CURRENT BALANCE	BY SPECIFIC INVESTMENT			
		Fund	Market Value	Book Value	Current NAV
Specific Investment Funds:	MARKET Value \$ 109,116,809				
John Wayne Airport Investment Fund (JWA)	COST (Capital) \$ 111,574,475	JWA	\$ 53,588,556	\$ 53,561,993	1.0005
Fountain Valley School District Fund 40 (FVSD)	MONTHLY AVG Balance \$ 111,502,086	FVSD	33,395,294	34,703,116	0.9623 ⁽²⁾
CCCD Series 2017E Bonds (CCCD)	BOOK Value \$ 110,916,214	CCCD	22,132,959	22,651,105	0.9771 ⁽²⁾

OCIF TOTALS

INVESTMENTS		CASH	
OCIP	\$ 5,302,350,430		
OCEIP	6,241,192,356		
Specific Investment	111,574,475	Cash	340,747,947
Totals	\$ 11,655,117,261		\$ 340,747,947
Total Assets in the County Treasury			\$ 11,995,865,208

KEY POOL STATISTICS

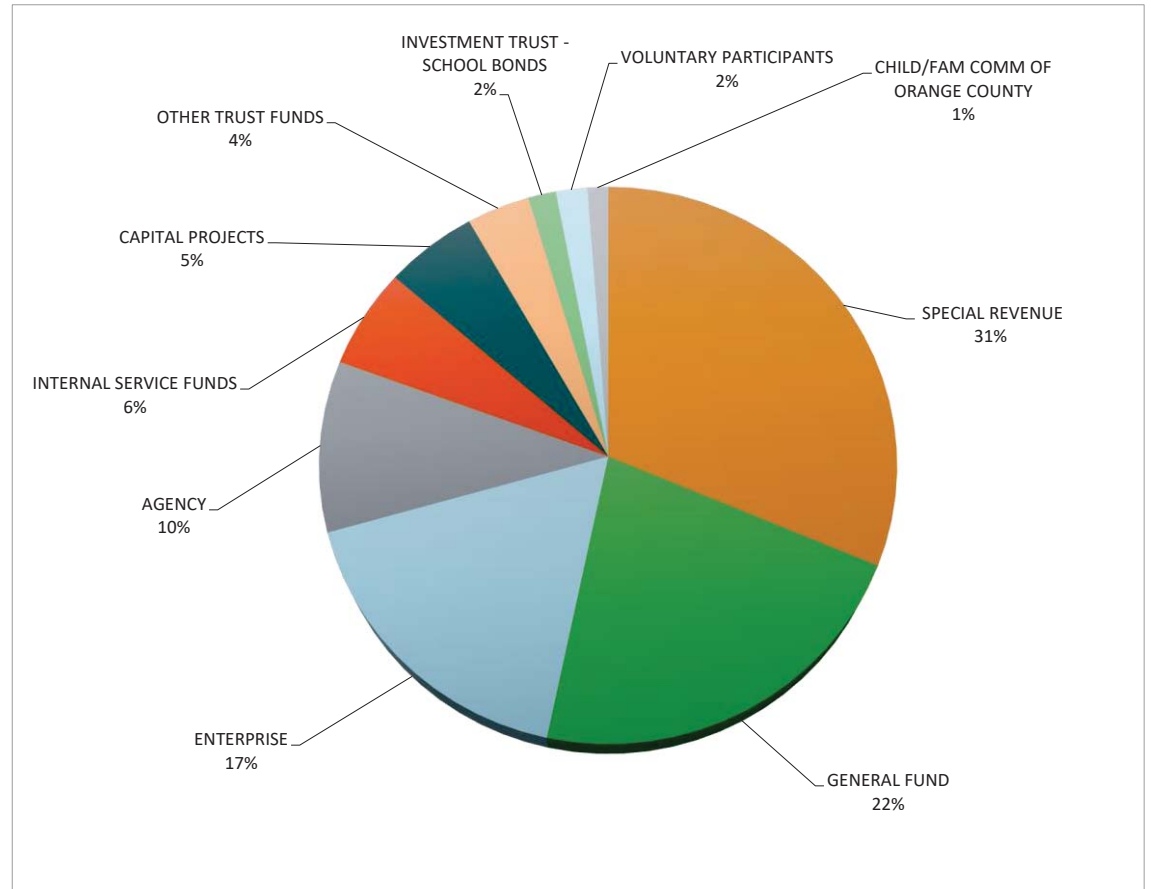
INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.882%	OCIP	258
OCEIP - YTD NET YIELD	0.901%	OCEIP	261
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	1.961%	JOHN WAYNE AIRPORT	15
90-DAY T-BILL YIELD - MONTHLY AVERAGE	2.638%	LGIP (Standard & Poors)	24

(1) Reported in compliance with Government Code Section 53646 (b)(1), with 2022 IPS requiring at least quarterly reporting per Government Code Section 53646 (d).

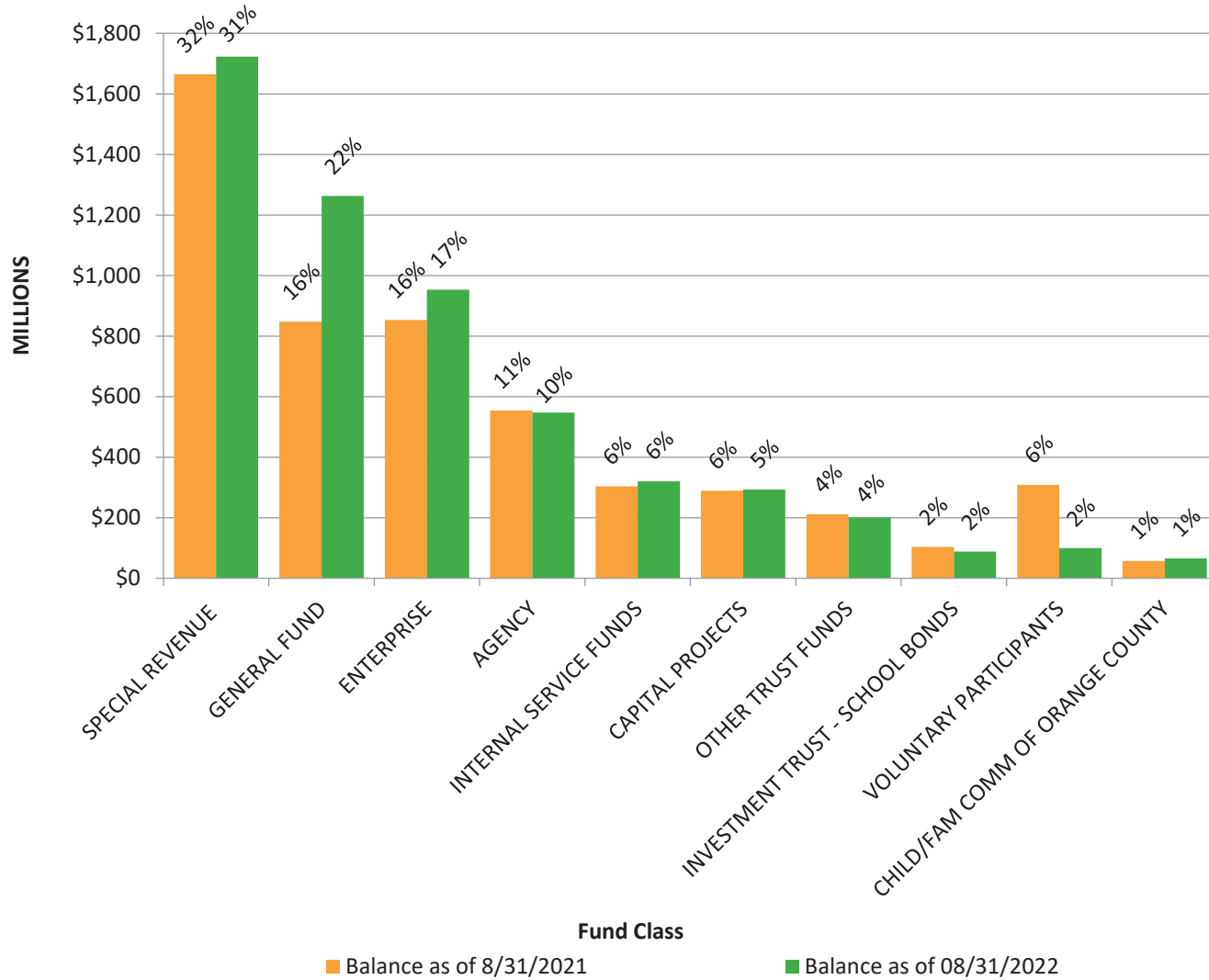
(2) Short-term rates have risen causing the market values on OCIP, OCEIP and FVSD to drop below book values. The OCIP, OCEIP and FVSD have sufficient liquidity to meet projected cash flow needs.

**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF AUGUST 31, 2022**

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,723,105,935
GENERAL FUND	1,262,929,866
ENTERPRISE	952,674,413
AGENCY	547,300,863
INTERNAL SERVICE FUNDS	320,530,207
CAPITAL PROJECTS	293,161,638
OTHER TRUST FUNDS	200,266,880
INVESTMENT TRUST - SCHOOL BONDS	88,123,310
VOLUNTARY PARTICIPANTS	99,650,031
CHILD/FAM COMM OF ORANGE COUNTY	66,111,594
TOTAL	\$ 5,553,854,737

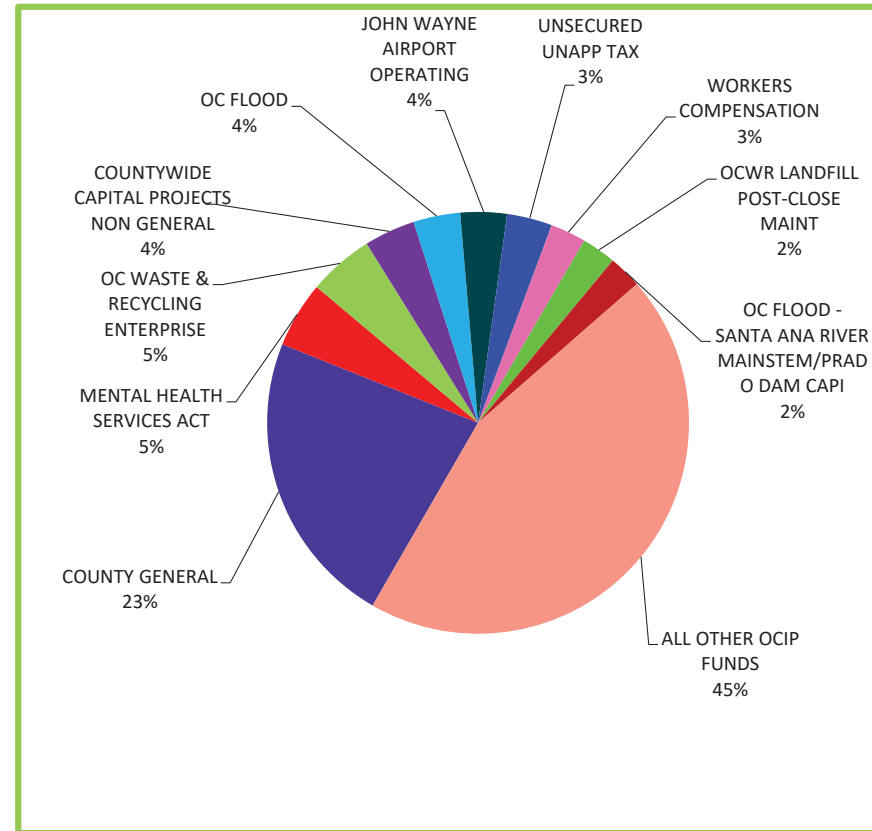


ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF AUGUST 31



**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF AUGUST 31, 2022**

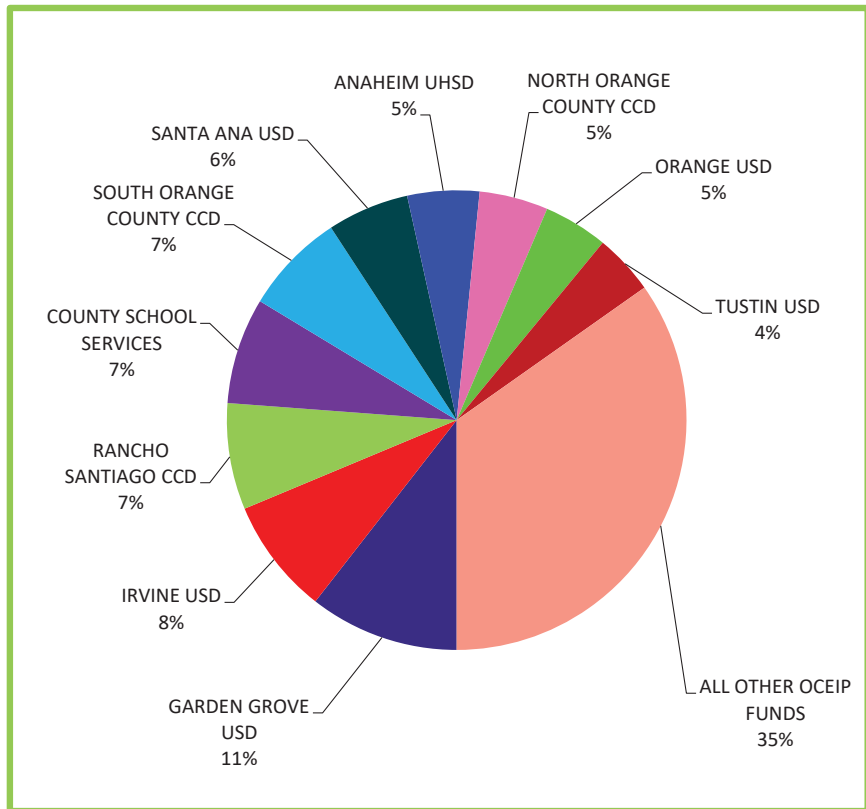
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 1,262,926,458
13Y	MENTAL HEALTH SERVICES ACT	281,008,505
299	OC WASTE & RECYCLING ENTERPRISE	278,450,178
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	217,168,197
400	OC FLOOD	199,340,327
280	JOHN WAYNE AIRPORT OPERATING	197,706,421
674	UNSECURED UNAPP TAX	192,933,701
293	WORKERS COMPENSATION	151,138,862
279	OCWR LANDFILL POST-CLOSE MAINT	145,737,029
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	141,481,132
	ALL OTHER OCIP FUNDS	2,485,963,927
TOTAL		\$ 5,553,854,737



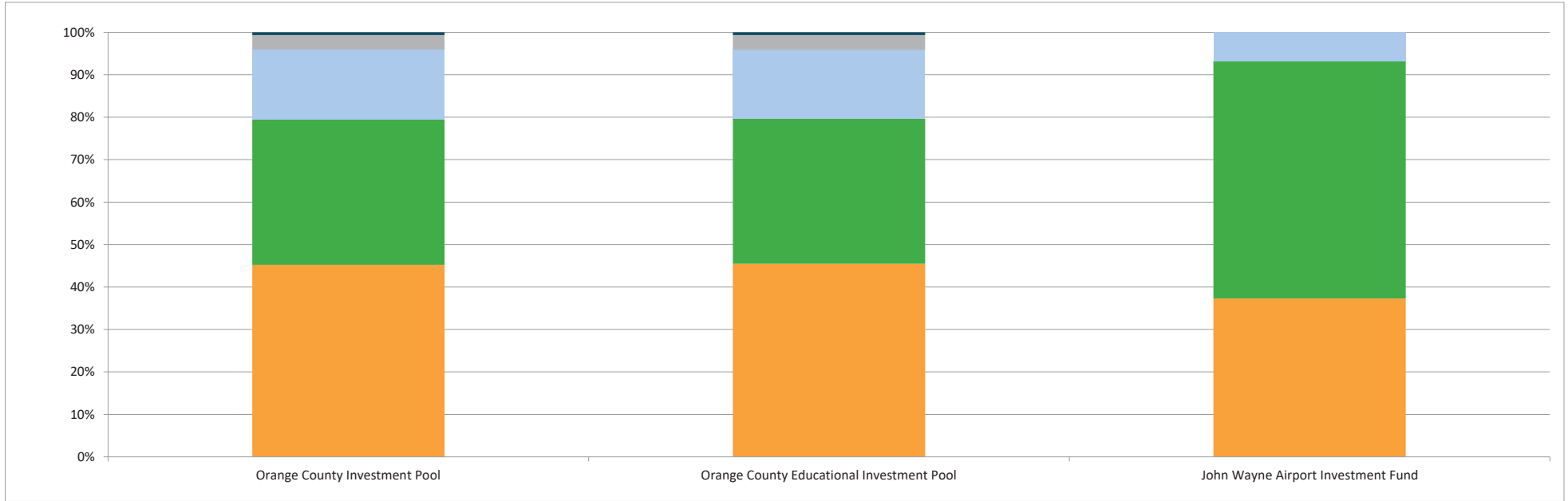
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF AUGUST 31, 2022**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 664,237,171 (1)
75	IRVINE USD	514,977,694 (1)
92	RANCHO SANTIAGO CCD	471,775,255 (1)
94	COUNTY SCHOOL SERVICES	470,883,683
96	SOUTH ORANGE COUNTY CCD	450,131,661
84	SANTA ANA USD	361,972,923 (1)
64	ANAHEIM UHSD	319,120,778 (1)
88	NORTH ORANGE COUNTY CCD	305,320,589 (1)
80	ORANGE USD	285,311,262 (1)
87	TUSTIN USD	268,030,681 (1)
	ALL OTHER OCEIP FUNDS	2,192,899,632 (1)
	TOTAL	<u>\$ 6,304,661,329</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings
August 31, 2022



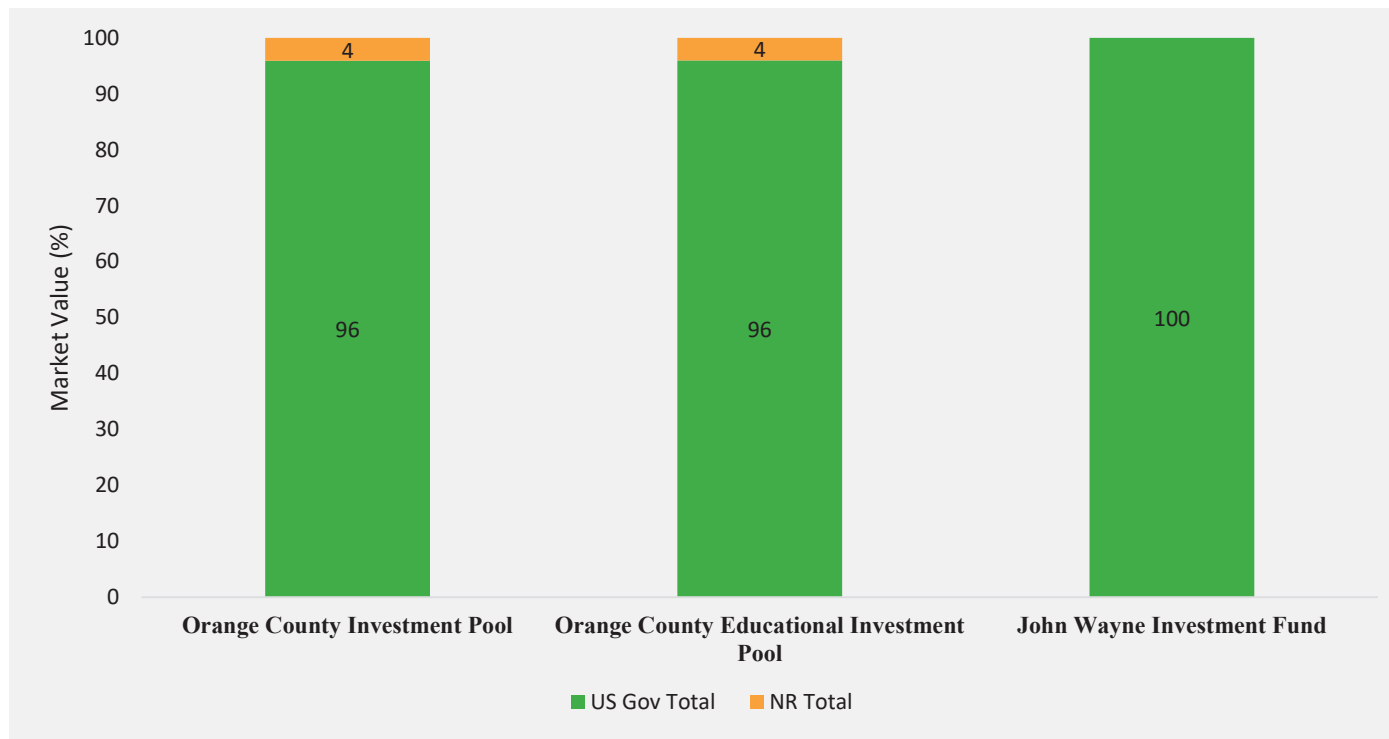
Orange County Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,353,908	45.23%
U. S. GOVERNMENT AGENCIES	1,789,030	34.37%
MONEY MARKET MUTUAL FUNDS	851,340	16.36%
MUNICIPAL DEBT	176,522	3.39%
LOCAL AGENCY INVESTMENT FUND	34,038	0.65%
	<u>\$ 5,204,838</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,785,623	45.48%
U. S. GOVERNMENT AGENCIES	2,093,398	34.18%
MONEY MARKET MUTUAL FUNDS	995,072	16.25%
MUNICIPAL DEBT	210,333	3.43%
LOCAL AGENCY INVESTMENT FUND	40,558	0.66%
	<u>\$ 6,124,984</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. TREASURIES	\$ 19,983	37.29%
U. S. GOVERNMENT AGENCIES	29,970	55.93%
MONEY MARKET MUTUAL FUNDS	3,635	6.78%
	<u>\$ 53,588</u>	<u>100.00%</u>

ORANGE COUNTY TREASURER - TAX COLLECTOR CREDIT QUALITY BY MARKET VALUE (%)

August 31, 2022



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

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

August 31, 2022

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

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

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

Legend:

NR = Not Rated

WD = Withdrawn

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

** Fitch no longer produces governmental support ratings for agencies including FHLB.

*** Moody's affirmed Johnson & Johnson's rating of AAA and upgraded the outlook to stable on May 26, 2022. Fitch L/T issuer credit rating withdrawn on September 4, 2019.

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

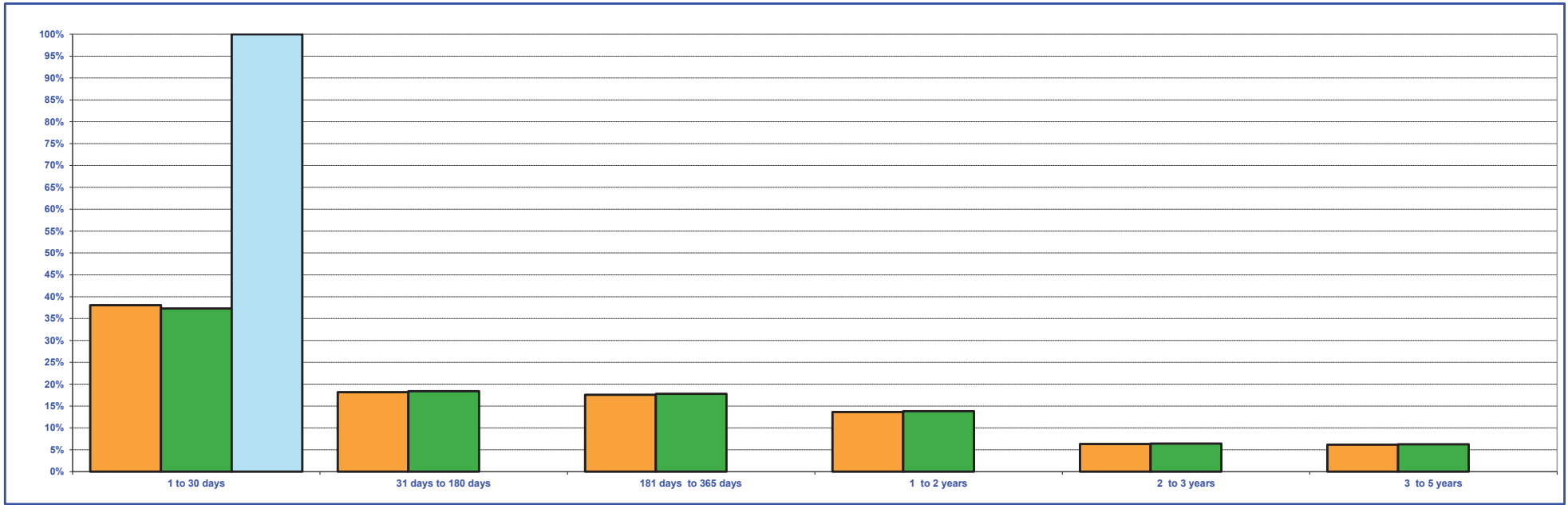
***** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended August 31, 2022**

During August, 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
August 31, 2022



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	2,024,129	38.08%
31 TO 180 DAYS		965,740	18.17%
181 TO 365 DAYS		934,844	17.58%
1 YEAR TO 2 YEARS		725,574	13.65%
2 YEARS TO 3 YEARS		336,798	6.34%
3 YEARS TO 5 YEARS		328,537	6.18%
TOTAL	\$	5,315,622	100.00%

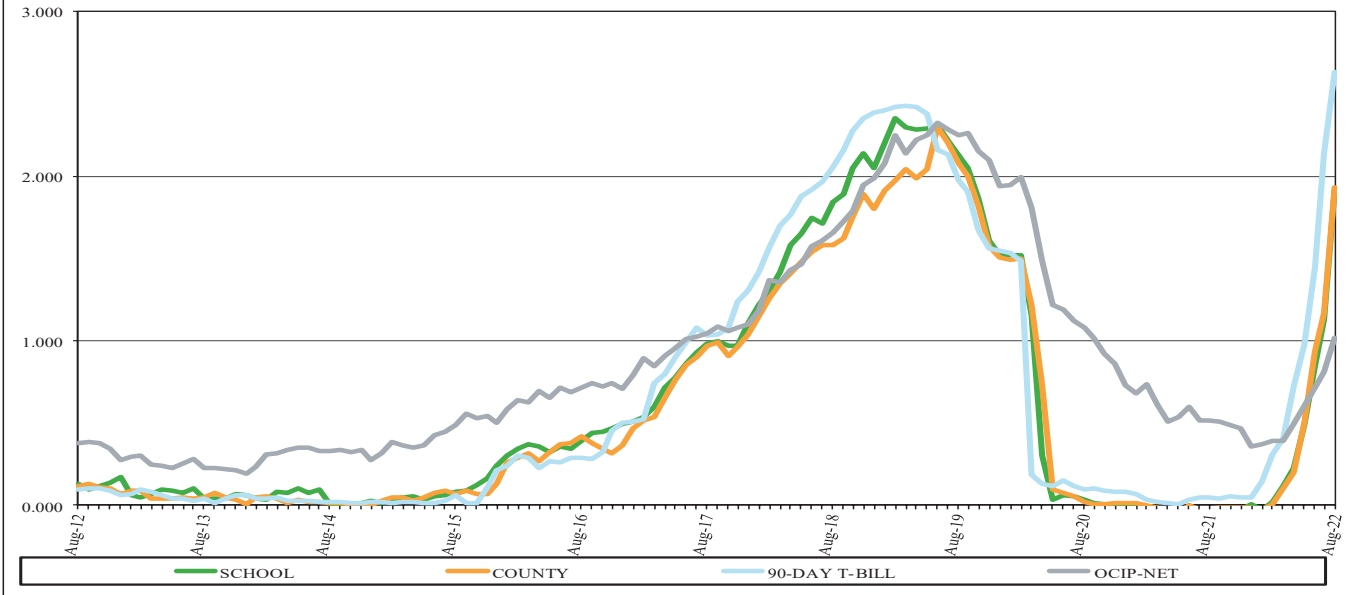
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	2,335,030	37.32%
31 TO 180 DAYS		1,150,712	18.39%
181 TO 365 DAYS		1,113,897	17.80%
1 YEAR TO 2 YEARS		864,546	13.82%
2 YEARS TO 3 YEARS		401,307	6.41%
3 YEARS TO 5 YEARS		391,463	6.26%
TOTAL	\$	6,256,955	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	53,635	100.00%
TOTAL	\$	53,635	100.00%

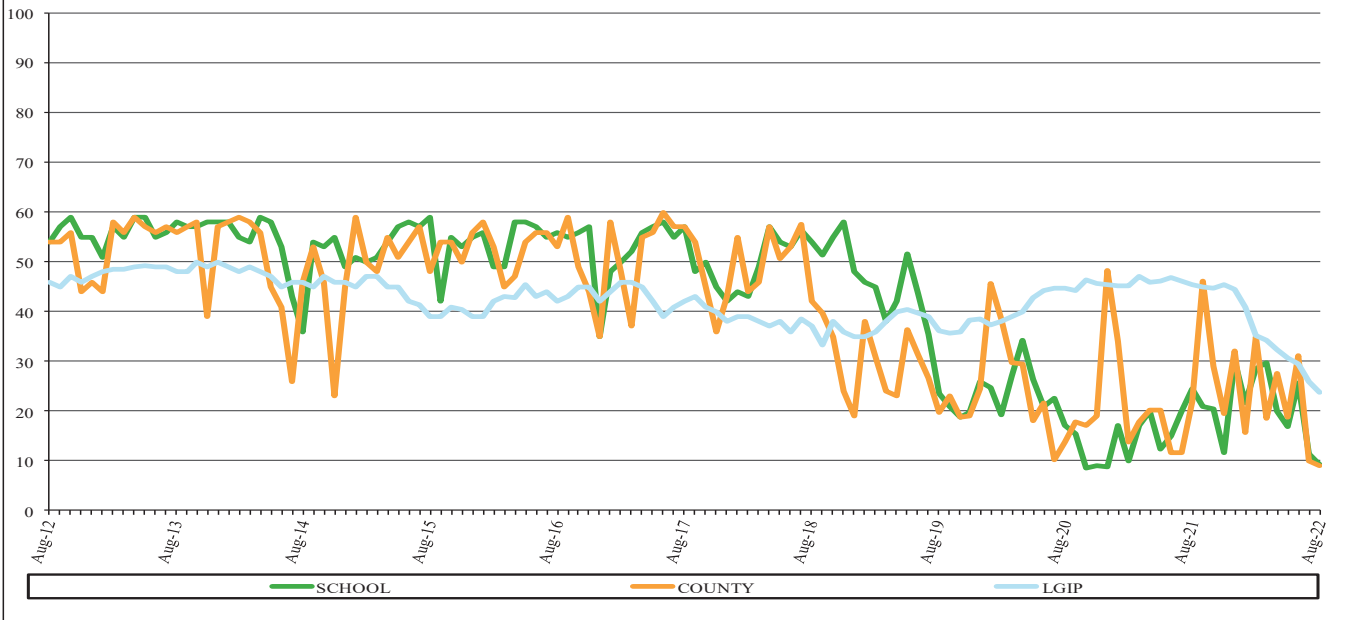
(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 08/31/2022, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)**
For The Period August 2012 to August 2022



**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES
WEIGHTED AVERAGE MATURITY (WAM)**
For The Period August 2012 to August 2022



•For the Month Ended August 31, 2022, S&P LGIP – 1.72; S&P LGIP WAM – 23.75; 90-Day T-Bill – 2.638%; OCIP – Net – 0.979%

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

September 1, 2021 - August 31, 2022

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month August 2022</i>				
OCMMF	\$ 324,833,131	\$ 547,357	1.986%	9
OCEMMF	\$ 310,293,432	\$ 479,146	1.973%	9
Extended Fund	\$ 10,694,696,056	\$ 9,587,208	1.022%	274
<i>July 2022</i>				
OCMMF	\$ 324,736,176	\$ 364,722	1.222%	10
OCEMMF	\$ 260,261,860	\$ 261,096	1.182%	11
Extended Fund	\$ 11,097,002,918	\$ 8,429,900	0.851%	291
<i>June 2022</i>				
OCMMF	\$ 354,493,336	\$ 293,556	0.954%	31
OCEMMF	\$ 260,180,542	\$ 198,095	0.863%	26
Extended Fund	\$ 11,766,442,946	\$ 7,070,812	0.726%	298
<i>May 2022</i>				
OCMMF	\$ 429,665,178	\$ 207,527	0.522%	19
OCEMMF	\$ 290,311,865	\$ 139,521	0.505%	17
Extended Fund	\$ 11,563,867,649	\$ 6,460,481	0.633%	328
<i>April 2022</i>				
OCMMF	\$ 479,650,646	\$ 132,018	0.254%	28
OCEMMF	\$ 390,295,755	\$ 105,581	0.286%	20
Extended Fund	\$ 12,120,284,335	\$ 5,706,263	0.570%	336
<i>March 2022</i>				
OCMMF	\$ 679,730,867	\$ 91,041	0.162%	19
OCEMMF	\$ 590,239,224	\$ 65,278	0.174%	30
Extended Fund	\$ 10,891,240,109	\$ 4,429,056	0.485%	376
<i>February 2022</i>				
OCMMF	\$ 629,662,251	\$ 22,805	0.063%	35
OCEMMF	\$ 400,119,886	\$ 16,706	0.077%	28
Extended Fund	\$ 10,771,548,197	\$ 4,110,963	0.484%	397
<i>January 2022</i>				
OCMMF	\$ 479,759,067	\$ 14,572	0.033%	16
OCEMMF	\$ 350,171,237	\$ 13,971	0.032%	22
Extended Fund	\$ 11,073,358,118	\$ 4,343,028	0.457%	403
<i>December 2021</i>				
OCMMF	\$ 579,750,251	\$ 14,955	0.042%	32
OCEMMF	\$ 600,064,397	\$ 18,829	0.067%	30
Extended Fund	\$ 11,453,150,516	\$ 4,424,607	0.453%	389
<i>November 2021</i>				
OCMMF	\$ 368,750,232	\$ 17,393	0.046%	19
OCEMMF	\$ 166,072,078	\$ 6,501	0.032%	12
Extended Fund	\$ 10,176,143,248	\$ 4,474,543	0.548%	413
<i>October 2021</i>				
OCMMF	\$ 598,728,996	\$ 20,700	0.043%	29
OCEMMF	\$ 366,066,491	\$ 13,024	0.033%	20
Extended Fund	\$ 9,560,586,994	\$ 4,637,497	0.595%	422
<i>September 2021</i>				
OCMMF	\$ 548,730,759	\$ 18,746	0.043%	46
OCEMMF	\$ 641,062,348	\$ 17,115	0.034%	21
Extended Fund	\$ 9,022,856,092	\$ 4,763,961	0.640%	447
<i>Fiscal Year July 1, 2022 - June 30, 2023</i>	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 5,272,452,028	\$ 9,019,280	0.937%	266
OCEIP	\$ 6,233,459,759	\$ 10,650,149	0.956%	270

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING FEBRUARY 28, 2023

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 February 28, 2023, 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
August 2022 - Ending Cash				\$ 251,504,308
September	\$ 1,412,387,040	\$ 332,311,896	\$ 565,837,938	1,430,365,306
October	429,747,081	1,019,495,109	505,010,835	2,374,596,661
November	228,998,588	1,331,359,727	1,506,326,400	2,428,628,576
December	17,760,650	2,631,389,962	2,749,641,815	2,328,137,373
January	220,897,736	535,118,612	1,355,578,324	1,728,575,397
February	210,903,884	646,339,862	473,830,650	2,111,988,493

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
August 2022 - Ending Cash				\$ 63,468,973
September	\$ 1,375,487,431	\$ 540,782,327	\$ 746,277,319	1,233,461,412
October	512,058,133	250,292,999	771,523,167	1,224,289,377
November	272,859,537	916,251,612	833,160,415	1,580,240,111
December	21,162,413	1,766,173,665	570,396,462	2,797,179,727
January	263,207,098	505,432,939	1,043,845,492	2,521,974,272
February	251,299,086	344,721,789	713,467,733	2,404,527,414

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month Ended August 31, 2022

	Month
Treasurer's Accountability at the Beginning of the Period:	<u>\$ 12,391,121,684</u>
Cash Receipts:	
County	584,537,451
School and Community College Districts	382,484,601
Total Cash Receipts	<u>967,022,052</u>
Cash Disbursements:	
County	652,269,546
School and Community College Districts	707,240,989
Total Cash Disbursements	<u>1,359,510,535</u>
Net Change in Cost Value of Pooled Assets	<u>(392,488,483)</u>
Net Increase in Specific Investments	135,742
Net Increase in OC Sheriff & John Wayne Airport Cash	<u>(2,903,735)</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 11,995,865,208</u>
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 5,302,350,430
Orange County Educational Investment Pool	6,241,192,356
Total Pooled Investments	<u>11,543,542,786</u>
Specific Investments:	
John Wayne Airport	53,519,035
Fountain Valley School District Fund 40	34,706,351
CCCD Series 2017E Bonds	23,349,089
Total Non-Pooled Investments	<u>111,574,475</u>
Cash and Cash Equivalent:	
Cash in Banks	340,696,820
Cash - Other	51,127
Total Cash	<u>340,747,947</u>
Total Assets in the Treasury at the End of the Period:	<u>\$ 11,995,865,208</u>

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY⁽¹⁾
August 31, 2022**

Investment Policy (IPS) Guidelines		OCTP ⁽¹⁾	
Diversification Limit	Investment Type	Market Value of Investments⁽²⁾	Percent of Portfolio
100%	U.S. Treasury Securities	\$ 5,139,531,612	45.36%
100%	U.S. Government Agency Securities	3,882,427,502	34.27%
20%	Municipal Debt	386,855,050	3.41%
20%	Medium-Term Notes	-	-
40%	Banker Acceptances	-	-
40%	Commercial Paper	-	-
20%	Certificates of Deposits	-	-
\$75MM	Local Agency Investment Fund (LAIF)	74,596,280	0.66%
20%	Repurchase Agreements	-	-
20%	Money Market Mutual Funds (MMMFs)	1,846,412,175	16.30%
20%	JPA Investment Pools (JPA)	-	-
30%	Supranationals	-	-
		\$ 11,329,822,619	100.00%
Investment Policy (IPS) Guidelines		OCTP ⁽¹⁾	
Compliance Category (Yes/No)			
5%	Percentage Limits	Yes	
20%	Issuer Limit	Yes	
100%	MMMFs, JPA, Repurchase Agreements ⁽⁴⁾	Yes	
See Above	Government Agencies Issuer	Yes	
	Diversification Limit	Yes	
1.5 Years	Maturity/Duration Limits	Yes/ 0.69	
5 Years/1826 days	Duration ⁽⁵⁾	Yes/ 1249	
	Final Maturity - OCTP		
A-1/ > AA ⁽³⁾	Rating Limits	Yes	
Approved Issuer List	OCTP Short Term/Long Term	Yes	
Broker/Dealer List	Authorized Issuer	Yes	
>0.9975	Authorized Financial Dealer/Institution	Yes	
	Net Asset Value ⁽⁶⁾	0.9807	

(1) The 2022 IPS compliance effective January 1, 2022.

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

(3) Excludes US Government Debt and municipal debt issued by the County of Orange, California, per the 2022 IPS policy approved by the Board of Supervisors on December 14, 2021 effective on January 1, 2022.

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

(5) Modified duration which does not take into consideration all embedded options such as callable bonds.

(6) The OCTP NAV reflects a further decrease in market values due to a further increase in short-term rates causing the NAV to remain below 1.0000 at 0.9807 and lower than last month's NAV at 0.9851. The OCTP has sufficient liquidity to meet projected cash flow needs.

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
August 31, 2022**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2021 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	June 30, 2022 in progress.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2021 completed.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	March 31, 2022 completed.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI.	FY 21/22 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2021 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	2022 IPS certifications received for all approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	FY 22/23 identified zero compliance incidents as of August 31, 2022.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed Bylaws changes at the October 28, 2021 meeting and approved the Bylaw changes. BOS approved on December 14, 2021.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 28, 2021 meeting and provided input on the proposed IPS changes. BOS approved on December 14, 2021.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2021 Annual Report was approved at the BOS meeting on March 8, 2022.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 28, 2021.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	2022 Certificates of Compliance received for all TOC members.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	2022 training for TOC members in progress.
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 2021. One designated former employee has not filed after leaving office in calendar year 2021.

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 August 31, 2022**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 08-Sep-2022 08:20:13 AM
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 As at date: 08-Sep-2022

As of 31-Aug-2022

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	09/01/2022		AAAm	Aaa-mf	NR		409,590.88		2.1160	409,590.88			409,590.88	409,590.88	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	09/01/2022		AAAm	Aaa-mf	AAAmf		20,278,812.39		2.2156	20,278,812.39			20,278,812.39	20,278,812.39	0.00
GOLDMAN SACHS - COUNTY MMF															
	09/01/2022		AAAm	Aaa-mf	NR		4,309,236.46		2.1535	4,309,236.46			4,309,236.46	4,309,236.46	0.00
Subtotal for FUNDS:							24,997,639.73		2.2032	24,997,639.73			24,997,639.73	24,997,639.73	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CASTLE OAK SECURITIES															
1184421	8/16/22	09/01/2022	313385E28	A-1+	P-1	NR	50,000,000.00		2.1000	49,953,333.33	0.00	46,666.67	50,000,000.00	50,000,000.00	0.00
FED FARM CR BK / CASTLE OAK SECURITIES															
1184847	8/18/22	09/06/2022	313313E79	A-1+	P-1	F1+	50,000,000.00		2.1400	49,943,527.78	0.00	41,611.11	49,985,138.89	49,984,347.00	(791.89)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1186216	8/30/22	09/09/2022	313385F27	A-1+	P-1	NR	50,000,000.00		2.1650	49,969,930.56	0.00	6,013.89	49,975,944.45	49,974,679.50	(1,264.95)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1185368	8/23/22	09/14/2022	313385F76	A-1+	P-1	NR	50,000,000.00		2.1550	49,934,152.78	0.00	26,937.50	49,961,090.28	49,959,312.00	(1,778.28)
Subtotal for DISCOUNT NOTES:							200,000,000.00	0.0000	2.1400	199,800,944.45	0.00	121,229.17	199,922,173.62	199,918,338.50	(3,835.12)
Subtotal for GOVERNMENT AGENCY:							200,000,000.00		2.1400	199,800,944.45	0.00	121,229.17	199,922,173.62	199,918,338.50	(3,835.12)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1186061	8/29/22	09/13/2022	912796XV6	AA+	Aaa	AAA	50,000,000.00		2.1420	49,955,375.00	0.00	8,925.00	49,955,375.00	49,961,970.50	6,595.50
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1186058	8/29/22	09/15/2022	912796U49	AA+	Aaa	AAA	50,000,000.00		2.2050	49,947,937.50	0.00	9,187.50	49,947,937.50	49,955,182.50	7,245.00
Subtotal for TREASURY BILL:							100,000,000.00	0.0000	2.1735	99,903,312.50	0.00	18,112.50	99,903,312.50	99,917,153.00	13,840.50
Subtotal for U. S. TREASURIES:							100,000,000.00		2.1735	99,903,312.50	0.00	18,112.50	99,903,312.50	99,917,153.00	13,840.50
Total County Money Mkt Fnd :							324,997,639.73		2.1552	324,701,896.68	0.00	139,341.67	324,823,125.85	324,833,131.23	10,005.38
Net Asset Value (NAV):														1.000031	

Educational Money Mkt Fnd

FUNDS
GOLDMAN SACHS - EDUCATIONAL MMF

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 08-Sep-2022 08:20:13 AM
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 As at date: 08-Sep-2022

As of 31-Aug-2022

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
FUNDS															
	09/01/2022			AAAm	Aaa-mf	NR	118,865.68		2.1535	118,865.68			118,865.68	118,865.68	0.00
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	09/01/2022			AAAm	Aaa-mf	NR	292,131.58		2.1160	292,131.58			292,131.58	292,131.58	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	09/01/2022			AAAm	Aaa-mf	AAAmmf	10,046,942.84		2.2156	10,046,942.84			10,046,942.84	10,046,942.84	0.00
Subtotal for FUNDS:							10,457,940.10		2.2121	10,457,940.10			10,457,940.10	10,457,940.10	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CASTLE OAK SECURITIES															
1184423	8/16/22	09/01/2022	313385E28	A-1+	P-1	NR	50,000,000.00		2.1000	49,953,333.33	0.00	46,666.67	50,000,000.00	50,000,000.00	0.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1185055	8/19/22	09/06/2022	313385E77	A-1+	P-1	NR	50,000,000.00		2.1400	49,946,500.00	0.00	38,638.89	49,985,138.89	49,984,347.00	(791.89)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1186217	8/30/22	09/09/2022	313385F27	A-1+	P-1	NR	50,000,000.00		2.1650	49,969,930.56	0.00	6,013.89	49,975,944.45	49,974,679.50	(1,264.95)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1185529	8/24/22	09/14/2022	313385F76	A-1+	P-1	NR	50,000,000.00		2.1550	49,937,145.83	0.00	23,944.45	49,961,090.28	49,959,312.00	(1,778.28)
Subtotal for DISCOUNT NOTES:							200,000,000.00	0.0000	2.1400	199,806,909.72	0.00	115,263.90	199,922,173.62	199,918,338.50	(3,835.12)
Subtotal for GOVERNMENT AGENCY:							200,000,000.00		2.1400	199,806,909.72	0.00	115,263.90	199,922,173.62	199,918,338.50	(3,835.12)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / MORGAN STANLEY															
1186062	8/29/22	09/13/2022	912796XV6	AA+	Aaa	AAA	50,000,000.00		2.1425	49,955,364.58	0.00	8,927.08	49,955,364.58	49,961,970.50	6,605.92
US TREASURY N/B / DEUTSCHE															
1185681	8/25/22	09/15/2022	912796U49	AA+	Aaa	AAA	50,000,000.00		2.1900	49,936,125.00	0.00	21,291.67	49,936,125.00	49,955,182.50	19,057.50
Subtotal for TREASURY BILL:							100,000,000.00	0.0000	2.1663	99,891,489.58	0.00	30,218.75	99,891,489.58	99,917,153.00	25,663.42
Subtotal for U. S. TREASURIES:							100,000,000.00		2.1663	99,891,489.58	0.00	30,218.75	99,891,489.58	99,917,153.00	25,663.42
Total Educational Money Mkt Fnd :							310,457,940.10		2.1509	310,156,339.40	0.00	145,482.65	310,271,603.30	310,293,431.60	21,828.30
Net Asset Value (NAV):														1.000070	

Extended Fund

FUNDS

LAIF - EXTENDED FUND

	09/01/2022				NR		74,596,280.25		1.2760	74,596,280.25			74,596,280.25	74,596,280.25	0.00
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 08-Sep-2022 08:20:13 AM
 Print Date: 08-Sep-2022
 As at date: 08-Sep-2022

As of 31-Aug-2022

23786

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
FUNDS															
OC Treasurer X FUND MMF															
		09/01/2022				NR	957,967,665.30		2.2156	957,967,665.30			957,967,665.30	957,967,665.30	0.00
OC Treasurer Extended Fund															
		09/01/2022				NR	852,988,929.87		2.1160	852,988,929.87			852,988,929.87	852,988,929.87	0.00
Subtotal for FUNDS:							1,885,552,875.42		2.1334	1,885,552,875.42			1,885,552,875.42	1,885,552,875.42	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CASTLE OAK SECURITIES															
1184419	8/16/22	09/01/2022	313385E28	A-1+	P-1	NR	50,000,000.00		2.1000	49,953,333.33	0.00	46,666.67	50,000,000.00	50,000,000.00	0.00
FHLB DISC CORP / CASTLE OAK SECURITIES															
1184420	8/16/22	09/01/2022	313385E28	A-1+	P-1	NR	50,000,000.00		2.1000	49,953,333.33	0.00	46,666.67	50,000,000.00	50,000,000.00	0.00
FED FARM CR BK / CASTLE OAK SECURITIES															
1184848	8/18/22	09/06/2022	313313E79	A-1+	P-1	F1+	50,000,000.00		2.1400	49,943,527.78	0.00	41,611.11	49,985,138.89	49,984,347.00	(791.89)
FED FARM CR BK / CASTLE OAK SECURITIES															
1184849	8/18/22	09/06/2022	313313E79	A-1+	P-1	F1+	50,000,000.00		2.1400	49,943,527.78	0.00	41,611.11	49,985,138.89	49,984,347.00	(791.89)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1151900	12/9/21	09/07/2022	313385E85	A-1+	P-1	NR	50,000,000.00		0.1400	49,947,111.11	0.00	51,722.22	49,998,833.33	49,981,007.00	(17,826.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1151901	12/9/21	09/07/2022	313385E85	A-1+	P-1	NR	50,000,000.00		0.1400	49,947,111.11	0.00	51,722.22	49,998,833.33	49,981,007.00	(17,826.33)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1167827	4/12/22	09/13/2022	313385F68	A-1+	P-1	NR	50,000,000.00		1.0150	49,782,902.78	0.00	200,180.55	49,983,083.33	49,962,029.00	(21,054.33)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1185372	8/23/22	09/14/2022	313385F76	A-1+	P-1	NR	50,000,000.00		2.1550	49,934,152.78	0.00	26,937.50	49,961,090.28	49,959,312.00	(1,778.28)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1185373	8/23/22	09/14/2022	313385F76	A-1+	P-1	NR	50,000,000.00		2.1550	49,934,152.78	0.00	26,937.50	49,961,090.28	49,959,312.00	(1,778.28)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1185374	8/23/22	09/14/2022	313385F76	A-1+	P-1	NR	50,000,000.00		2.1550	49,934,152.78	0.00	26,937.50	49,961,090.28	49,959,312.00	(1,778.28)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1167826	4/12/22	09/15/2022	313385F84	A-1+	P-1	NR	50,000,000.00		1.0200	49,779,000.00	0.00	201,166.67	49,980,166.67	49,955,706.00	(24,460.67)
FHLB DISC CORP / MORGAN STANLEY															
1185218	8/22/22	09/16/2022	313385F92	A-1+	P-1	NR	45,000,000.00		2.1350	44,933,281.25	0.00	26,687.50	44,959,968.75	44,957,749.95	(2,218.80)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1185530	8/24/22	09/16/2022	313385F92	A-1+	P-1	NR	50,000,000.00		2.1500	49,931,319.44	0.00	23,888.89	49,955,208.33	49,953,055.50	(2,152.83)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1185533	8/24/22	09/16/2022	313385F92	A-1+	P-1	NR	50,000,000.00		2.1500	49,931,319.44	0.00	23,888.89	49,955,208.33	49,953,055.50	(2,152.83)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1167828	4/12/22	09/20/2022	313385G59	A-1+	P-1	NR	50,000,000.00		1.0400	49,767,444.44	0.00	205,111.12	49,972,555.56	49,940,544.50	(32,011.06)
FHLB DISC CORP / TD SECURITIES															
1185531	8/24/22	09/23/2022	313385G83	A-1+	P-1	NR	50,000,000.00		2.1600	49,910,000.00	0.00	24,000.00	49,934,000.00	49,931,163.00	(2,837.00)
FHLB DISC CORP / TD SECURITIES															
1185532	8/24/22	09/23/2022	313385G83	A-1+	P-1	NR	50,000,000.00		2.1600	49,910,000.00	0.00	24,000.00	49,934,000.00	49,931,163.00	(2,837.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1168077	4/13/22	10/04/2022	313385J31	A-1+	P-1	NR	50,000,000.00		1.0950	49,735,375.00	0.00	214,437.50	49,949,812.50	49,881,603.00	(68,209.50)
FHLB DISC CORP / TD SECURITIES															
1155553	1/7/22	10/07/2022	313385J64	A-1+	P-1	NR	50,000,000.00		0.3050	49,884,354.17	0.00	100,395.83	49,984,750.00	49,870,854.00	(113,896.00)
FED FARM CR BK / CASTLE OAK SECURITIES															
1168075	4/13/22	10/13/2022	313313K49	A-1+	P-1	F1+	25,000,000.00		1.2000	24,847,500.00	0.00	117,500.00	24,965,000.00	24,924,681.00	(40,319.00)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1167817	4/12/22	10/17/2022	313385K88	A-1+	P-1	NR	50,000,000.00		1.1300	49,704,944.44	0.00	222,861.11	49,927,805.55	49,835,039.00	(92,766.55)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1167831	4/12/22	10/20/2022	313313L30	A-1+	P-1	F1+	50,000,000.00		1.2000	49,681,666.67	0.00	236,666.66	49,918,333.33	49,822,328.00	(96,005.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1167829	4/12/22	10/27/2022	313385M29	A-1+	P-1	NR	50,000,000.00		1.2050	49,668,625.00	0.00	237,652.78	49,906,277.78	49,799,250.00	(107,027.78)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1167830	4/12/22	10/27/2022	313385M29	A-1+	P-1	NR	50,000,000.00		1.2050	49,668,625.00	0.00	237,652.78	49,906,277.78	49,799,250.00	(107,027.78)
FHLB DISC CORP / Mizuho Securities USA Inc															
1167818	4/12/22	10/31/2022	313385M60	A-1+	P-1	NR	50,000,000.00		1.1500	49,677,361.11	0.00	226,805.56	49,904,166.67	49,784,941.50	(119,225.17)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1171198	5/6/22	11/08/2022	313385N69	A-1+	P-1	NR	50,000,000.00		1.4300	49,630,583.33	0.00	234,361.11	49,864,944.44	49,731,648.00	(133,296.44)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1171200	5/6/22	11/08/2022	313385N69	A-1+	P-1	NR	50,000,000.00		1.4300	49,630,583.33	0.00	234,361.11	49,864,944.44	49,731,648.00	(133,296.44)
Subtotal for DISCOUNT NOTES:							1,320,000,000.00	0.0000	1.4997	1,315,565,288.18	0.00	3,152,430.56	1,318,717,718.74	1,317,574,352.95	(1,143,365.79)
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
1032905	9/6/19	09/06/2022	3135G0W33	AA+	Aaa	AAA	25,000,000.00	1.3750	1.4941	24,913,000.00	86,597.22	167,100.69	24,999,597.22	24,995,125.00	(4,472.22)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	09/06/2022	3135G0W33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	51,958.33	100,260.42	14,999,758.33	14,997,075.00	(2,683.33)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / MORGAN STANLEY _1															
979507	9/28/18	09/09/2022	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(147,935.19)	488,602.44	32,725,837.57	32,728,763.38	2,925.81
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	09/09/2022	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(23,775.64)	78,460.07	5,255,134.61	5,255,604.33	469.72
FED HM LN BK BD / Mizuho Securities USA Inc															
984867	11/1/18	09/09/2022	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(39,555.19)	156,770.83	10,500,229.31	10,501,207.50	978.19
FED HM LN BK BD / MORGAN STANLEY															
1031342	8/28/19	09/09/2022	313380GJ0	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(361,330.89)	238,888.89	25,002,669.11	24,992,250.00	(10,419.11)
FED HM LN BK BD / Mizuho Securities USA Inc															
1038660	10/15/19	09/09/2022	313380GJ0	AA+	Aaa	NR	29,670,000.00	2.0000	1.6354	29,975,007.60	(302,670.38)	283,513.33	29,672,337.22	29,660,802.30	(11,534.92)
FED FARM CR BK / FTN FINANCIAL															
1038604	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	10,000,000.00	1.3750	1.4370	9,981,850.00	17,477.78	53,472.22	9,999,327.78	9,979,200.00	(20,127.78)
FED FARM CR BK / FTN FINANCIAL															
1038605	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	24,074.07	267,361.11	49,999,074.07	49,896,000.00	(103,074.07)
FED FARM CR BK / MORGAN STANLEY _1															
1010450	4/18/19	10/18/2022	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	19,061.43	193,681.25	22,499,261.43	22,484,025.00	(15,236.43)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1088786	10/22/20	10/21/2022	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	31,933.35	11,736.11	25,997,613.35	25,906,530.00	(91,083.35)
FED HM LN BK BD / Mizuho Securities USA Inc															
1055581	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(215,611.77)	89,687.50	21,022,720.38	20,931,960.00	(90,760.38)
FED HM LN BK BD / JP MORGAN CHASE & CO															
1055582	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(120,367.69)	51,677.08	12,112,683.91	12,060,796.00	(51,887.91)
FED HM LN BK BD / Mizuho Securities USA Inc															
1055585	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(48,326.71)	21,183.33	4,965,092.49	4,943,929.60	(21,162.89)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1149693	11/23/21	02/10/2023	3133ENDQ0	AA+	Aaa	AAA	50,000,000.00	0.1600	0.3782	49,868,000.00	83,972.54	4,666.67	49,951,972.54	49,302,000.00	(649,972.54)
FED HM LN BK BD / BARCLAYS CAPITAL															
1058400	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	46,684.01	16,041.67	29,991,484.01	29,750,850.00	(240,634.01)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1058401	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	31,122.68	10,694.44	19,994,322.68	19,833,900.00	(160,422.68)
FED FARM CR BK / BNY Mellon Capital Market															
1058402	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	10,237.84	8,055.56	19,998,087.44	19,815,700.00	(182,387.44)
FED FARM CR BK / RBC															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1058403	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	14,199.61	15,708.33	38,997,347.32	38,640,615.00	(356,732.32)
FED FARM CR BK / FTN FINANCIAL															
1063784	3/30/20	03/30/2023	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(74,477.36)	167,777.78	50,017,871.14	49,248,750.00	(769,121.14)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1109988	4/13/21	04/13/2023	3133EMVP4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1912	49,934,000.00	45,650.00	23,958.33	49,979,650.00	48,978,500.00	(1,001,150.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1067440	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	8,123.38	30,208.33	24,997,623.38	24,486,375.00	(511,248.38)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	16,246.75	60,416.67	49,995,246.75	48,972,750.00	(1,022,496.75)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	6,802.19	5,087.50	7,397,780.78	7,235,572.00	(162,208.78)
FANNIE MAE / JEFFERIES & COMPANY															
1071328	6/12/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	23,178.54	17,187.50	24,992,428.54	24,444,500.00	(547,928.54)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1149696	11/23/21	05/23/2023	3133ENEW6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.4085	49,975,000.00	12,870.37	51,041.67	49,987,870.37	48,897,000.00	(1,090,870.37)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1117303	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	11,455.15	6,180.56	19,993,055.15	19,498,600.00	(494,455.15)
FED HM LN BK BD / BNY Mellon Capital Market															
1117304	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	15,000,000.00	0.1250	0.1712	14,986,200.00	8,591.36	4,635.42	14,994,791.36	14,623,950.00	(370,841.36)
FANNIE MAE / BARCLAYS CAPITAL															
1075019	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	76,743.06	17,708.33	49,969,243.06	48,634,250.00	(1,334,993.06)
FANNIE MAE / BARCLAYS CAPITAL															
1075020	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	76,743.06	17,708.33	49,969,243.06	48,634,250.00	(1,334,993.06)
FED FARM CR BK / MORGAN STANLEY _1															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	10,003.77	15,993.93	16,891,350.41	16,552,115.98	(339,234.44)
FED FARM CR BK / BNY Mellon Capital Market															
1056789	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	10,186.88	13,253.33	13,996,283.62	13,715,870.00	(280,413.62)
FED FARM CR BK / MORGAN STANLEY _1															
1028939	8/14/19	08/14/2023	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	13,902.95	18,888.89	24,995,652.95	24,543,250.00	(452,402.95)
FREDDIE MAC / TD SECURITIES															
1080918	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	13,750.69	972.22	19,993,350.69	19,358,500.00	(634,850.69)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1080919	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	17,188.37	1,215.28	24,991,688.37	24,198,125.00	(793,563.37)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / BARCLAYS CAPITAL															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	2,837.57	15,618.06	12,998,547.57	12,584,065.00	(414,482.57)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	5,456.87	30,034.72	24,997,206.87	24,200,125.00	(797,081.87)
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	11,767.41	15,858.33	14,993,917.41	14,511,450.00	(482,467.41)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	09/12/2023	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(437,131.70)	337,413.19	25,133,368.30	24,839,250.00	(294,118.30)
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	20,723.96	27,935.42	28,734,786.46	27,755,968.75	(978,817.71)
FED FARM CR BK / MORGAN STANLEY _1															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	30,815.63	41,538.75	42,727,378.13	41,271,918.75	(1,455,459.38)
FED FARM CR BK / MORGAN STANLEY _1															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	28,357.69	26,302.64	31,758,907.32	30,628,558.00	(1,130,349.32)
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	28,042.21	22,635.58	27,329,016.76	26,358,392.40	(970,624.36)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1087999	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	69,937.50	14,062.50	29,958,037.50	28,895,250.00	(1,062,787.50)
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	39,631.25	7,968.75	16,976,221.25	16,373,975.00	(602,246.25)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	13,654.02	19,965.28	24,991,154.02	24,054,625.00	(936,529.02)
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	8,192.41	11,979.17	14,994,692.41	14,432,775.00	(561,917.41)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	8,192.41	11,979.17	14,994,692.41	14,432,775.00	(561,917.41)
FED HM LN BK BD / MORGAN STANLEY															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.5000	0.5232	34,983,900.00	6,489.40	54,444.44	34,990,389.40	33,779,725.00	(1,210,664.40)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.5000	0.5232	45,978,840.00	8,528.93	71,555.56	45,987,368.93	44,396,210.00	(1,591,158.93)
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	33,504.62	32,638.89	49,976,504.62	48,028,750.00	(1,947,754.62)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	10,051.39	9,791.67	14,992,951.39	14,408,625.00	(584,326.39)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	27,061.28	62,500.00	49,954,561.28	48,179,750.00	(1,774,811.28)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	27,061.28	62,500.00	49,954,561.28	48,179,750.00	(1,774,811.28)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	17,242.50	18,125.00	29,987,542.50	28,787,250.00	(1,200,292.50)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1094161	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	17,242.50	18,125.00	29,987,542.50	28,787,250.00	(1,200,292.50)
FED FARM CR BK / DEUTSCHE															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(22,042.70)	32,937.50	15,011,652.85	14,610,375.00	(401,277.85)
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	9,456.56	10,129.17	14,994,606.56	14,547,375.00	(447,231.56)
FED FARM CR BK / FTN FINANCIAL															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	15,003.14	12,830.28	18,991,443.14	18,426,675.00	(564,768.14)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(306,435.02)	14,923.64	22,281,090.98	21,433,132.50	(847,958.48)
FED FARM CR BK / CASTLE OAK SECURITIES															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	1,453.33	277.78	7,998,573.33	7,631,680.00	(366,893.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	3,633.33	694.44	19,996,433.33	19,079,200.00	(917,233.33)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1165552	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	45,000,000.00	2.1250	2.1862	44,948,700.00	11,548.05	7,968.75	44,960,248.05	44,116,875.00	(843,373.05)
FED HM LN BK BD / BARCLAYS CAPITAL															
1165553	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	15,000,000.00	2.1250	2.1862	14,982,900.00	3,849.35	2,656.25	14,986,749.35	14,705,625.00	(281,124.35)
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(204,112.82)	120,950.00	20,126,233.78	19,295,800.00	(830,433.78)
FED HM LN BK BD / MORGAN STANLEY _1															
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	3,044.06	114,131.94	9,998,644.06	9,820,200.00	(178,444.06)
FED HM LN BK BD / BNY Mellon Capital Market															
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(165,004.98)	50,218.06	4,501,641.58	4,320,888.00	(180,753.58)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	4,283.93	12,656.25	14,996,573.93	14,165,925.00	(830,648.93)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / MORGAN STANLEY _1															
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(17,377.62)	28,269.59	4,619,368.51	4,428,513.38	(190,855.14)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(19,070.94)	30,694.44	5,015,768.61	4,808,375.00	(207,393.61)
FANNIE MAE / TD SECURITIES															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(101,694.08)	245,555.56	40,084,084.72	38,467,000.00	(1,617,084.72)
FED FARM CR BK / JP MORGAN CHASE & CO															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AAA	25,000,000.00	1.1250	1.2020	24,943,750.00	12,034.88	42,968.75	24,955,784.88	23,677,125.00	(1,278,659.88)
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	4,684.44	7,750,000.00	7,252,450.00	(497,550.00)
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	3,475.56	5,750,000.00	5,380,850.00	(369,150.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	32,812.50	25,000,000.00	22,946,331.00	(2,053,669.00)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	140,654.62	1,562.50	24,716,579.62	22,765,500.00	(1,951,079.62)
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	49,130.34	16,458.33	9,900,657.54	9,089,250.00	(811,407.54)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	14,666.67	20,000,000.00	18,239,191.40	(1,760,808.60)
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	156,224.47	79,166.67	49,667,224.47	45,448,000.00	(4,219,224.47)
FED FARM CR BK / FTN FINANCIAL															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0900	24,960,963.44	7,698.88	75,833.33	24,968,662.32	23,078,125.00	(1,890,537.32)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0902	24,960,750.00	7,740.97	75,833.33	24,968,490.97	23,078,125.00	(1,890,365.97)
Subtotal for GOVT AGENCY-FIX-30/360:							2,035,230,000.00	0.8398	0.8440	2,035,505,159.85	(997,618.56)	4,655,123.86	2,034,507,541.29	1,974,397,715.25	(60,109,826.04)
GOV'T AGY - CALLABLE															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	4,000.00	10,333.33	20,000,000.00	19,112,881.80	(887,118.20)
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	10,560.00	7,750.00	15,000,000.00	14,334,661.35	(665,338.65)
FANNIE MAE / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	2,312.50	15,000,000.00	14,059,950.90	(940,049.10)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AAA	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	758.33	15,000,000.00	14,074,555.20	(925,444.80)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	35,777.78	20,000,000.00	18,732,514.20	(1,267,485.80)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	1,277.78	20,000,000.00	18,430,548.40	(1,569,451.60)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	47,150.00	20,000,000.00	18,486,995.80	(1,513,004.20)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	92,177.78	40,000,000.00	36,958,625.20	(3,041,374.80)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/2025	3130AMH14	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	30,716.67	15,000,000.00	13,654,527.00	(1,345,473.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	51,020.83	25,000,000.00	22,773,496.75	(2,226,503.25)
Subtotal for GOV'T AGY - CALLABLE:							205,000,000.00	0.5474	0.5496	204,985,440.00	14,560.00	279,275.00	205,000,000.00	190,618,756.60	(14,381,243.40)
Subtotal for GOVERNMENT AGENCY:							3,560,230,000.00	0.5116	1.0702	3,556,055,888.03	(983,058.56)	8,086,829.42	3,558,225,260.03	3,482,590,824.80	(75,634,435.23)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2022A															
COUNTY OF ORANGE /															
1156098	1/13/22	10/31/2022	68428LEP5	NR	NR	NR	130,446,000.00	0.5980	0.5981	130,446,000.00	0.00	69,339.30	130,446,000.00	130,057,083.08	(388,916.92)
COUNTY OF ORANGE /															
1156099	1/13/22	01/31/2023	68428LEQ3	NR	NR	NR	130,446,000.00	0.6080	0.7492	130,446,000.00	0.00	70,498.82	130,446,000.00	128,945,537.06	(1,500,462.94)
COUNTY OF ORANGE /															
1156100	1/13/22	04/28/2023	68428LER1	NR	NR	NR	130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	78,615.46	130,446,000.00	127,852,429.58	(2,593,570.42)
Subtotal for ORANGE COUNTY POB 2022A:							391,338,000.00	0.6280	0.6748	391,338,000.00	0.00	218,453.58	391,338,000.00	386,855,049.72	(4,482,950.28)
Subtotal for MUNICIPAL DEBT:							391,338,000.00	0.6280	0.6748	391,338,000.00	0.00	218,453.58	391,338,000.00	386,855,049.72	(4,482,950.28)
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
1176067	6/14/22	09/20/2022	912796XW4	AA+	Aaa	AAA	50,000,000.00		1.5500	49,789,027.78	0.00	170,069.44	49,789,027.78	49,940,694.50	151,666.72
Subtotal for CASH MANAGEMENT BILL:							50,000,000.00	0.0000	1.5500	49,789,027.78	0.00	170,069.44	49,789,027.78	49,940,694.50	151,666.72

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
1167239	4/7/22	09/01/2022	912796T66	AA+	Aaa	AAA	50,000,000.00		0.9410	49,807,879.17	0.00	192,120.83	49,807,879.17	49,997,422.00	189,542.83
US TREASURY N/B / BNY Mellon Capital Market															
1152871	12/16/21	09/08/2022	912796M71	AA+	Aaa	AAA	50,000,000.00		0.1600	49,940,888.89	0.00	57,555.55	49,940,888.89	49,977,472.00	36,583.11
US TREASURY N/B / BNY Mellon Capital Market															
1152872	12/16/21	09/08/2022	912796M71	AA+	Aaa	AAA	50,000,000.00		0.1650	49,939,041.67	0.00	59,354.16	49,939,041.67	49,977,472.00	38,430.33
US TREASURY N/B / MORGAN STANLEY															
1186059	8/29/22	09/13/2022	912796XV6	AA+	Aaa	AAA	50,000,000.00		2.1555	49,955,093.75	0.00	8,981.25	49,955,093.75	49,961,970.50	6,876.75
US TREASURY N/B / MORGAN STANLEY															
1186060	8/29/22	09/13/2022	912796XV6	AA+	Aaa	AAA	50,000,000.00		2.1800	49,954,583.33	0.00	9,083.33	49,954,583.33	49,961,970.50	7,387.17
US TREASURY N/B / DEUTSCHE															
1185682	8/25/22	09/15/2022	912796U49	AA+	Aaa	AAA	50,000,000.00		2.1900	49,936,125.00	0.00	21,291.67	49,936,125.00	49,955,182.50	19,057.50
US TREASURY N/B / DEUTSCHE															
1185683	8/25/22	09/15/2022	912796U49	AA+	Aaa	AAA	50,000,000.00		2.1900	49,936,125.00	0.00	21,291.67	49,936,125.00	49,955,182.50	19,057.50
US TREASURY N/B / DEUTSCHE															
1185684	8/25/22	09/15/2022	912796U49	AA+	Aaa	AAA	50,000,000.00		2.1900	49,936,125.00	0.00	21,291.67	49,936,125.00	49,955,182.50	19,057.50
US TREASURY N/B / Mizuho Securities USA Inc															
1167241	4/7/22	09/22/2022	912796U56	AA+	Aaa	AAA	50,000,000.00		0.9950	49,767,833.33	0.00	203,145.84	49,767,833.33	49,937,896.00	170,062.67
US TREASURY N/B / Mizuho Securities USA Inc															
1167242	4/7/22	09/22/2022	912796U56	AA+	Aaa	AAA	50,000,000.00		0.9900	49,769,000.00	0.00	202,125.00	49,769,000.00	49,937,896.00	168,896.00
US TREASURY N/B / BNY Mellon Capital Market															
1168074	4/13/22	09/29/2022	912796U64	AA+	Aaa	AAA	50,000,000.00		1.0550	49,752,368.06	0.00	206,604.16	49,752,368.06	49,915,316.00	162,947.94
US TREASURY N/B / MORGAN STANLEY															
1167250	4/7/22	10/06/2022	912796M89	AA+	Aaa	AAA	50,000,000.00		1.0915	49,724,093.06	0.00	222,847.91	49,724,093.06	49,890,562.50	166,469.44
US TREASURY N/B / MORGAN STANLEY															
1167252	4/7/22	10/06/2022	912796M89	AA+	Aaa	AAA	50,000,000.00		1.0965	49,722,829.17	0.00	223,868.75	49,722,829.17	49,890,562.50	167,733.33
US TREASURY N/B / MORGAN STANLEY															
1168076	4/13/22	10/06/2022	912796M89	AA+	Aaa	AAA	25,000,000.00		1.0835	24,867,572.22	0.00	106,092.71	24,867,572.22	24,945,281.25	77,709.03
US TREASURY N/B / BNY Mellon Capital Market															
1170293	4/29/22	11/03/2022	912796N96	AA+	Aaa	AAA	50,000,000.00		1.2800	49,665,777.78	0.00	222,222.22	49,665,777.78	49,768,889.00	103,111.22
US TREASURY N/B / DEUTSCHE															
1170948	5/5/22	11/03/2022	912796N96	AA+	Aaa	AAA	50,000,000.00		1.3250	49,665,069.44	0.00	218,993.06	49,665,069.44	49,768,889.00	103,819.56
US TREASURY N/B / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
1174602	6/3/22	11/10/2022	912796W54	AA+	Aaa	AAA	50,000,000.00		1.4562	49,676,400.00	0.00	182,025.00	49,676,400.00	49,745,583.50	69,183.50
US TREASURY N/B / Mizuho Securities USA Inc															
1169521	4/25/22	04/20/2023	912796V48	AA+	Aaa	AAA	50,000,000.00		2.0150	48,992,500.00	0.00	361,020.83	48,992,500.00	49,013,194.50	20,694.50
Subtotal for TREASURY BILL:							875,000,000.00	0.0000	1.3724	871,009,304.87	0.00	2,539,915.61	871,009,304.87	872,555,924.75	1,546,619.88
TREASURY BOND															
US TREASURY N/B / BANK OF AMERICA															
1110179	4/14/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	40,178.93	18,512.23	49,979,632.06	48,889,648.50	(1,089,983.56)
US TREASURY N/B / BANK OF AMERICA															
1112320	4/29/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	33,354.98	18,512.23	49,982,573.73	48,889,648.50	(1,092,925.23)
US TREASURY N/B / JP MORGAN CHASE & CO															
1116284	5/27/21	08/15/2023	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	28,964.12	2,887.23	49,978,182.87	48,433,594.00	(1,544,588.87)
US TREASURY N/B / BARCLAYS CAPITAL															
1108212	3/30/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	74,562.01	28,872.28	49,945,655.76	48,313,476.50	(1,632,179.26)
US TREASURY N/B / BANK OF AMERICA															
1152111	12/10/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5846	49,597,656.25	165,560.70	28,872.28	49,763,216.95	48,313,476.50	(1,449,740.45)
US TREASURY N/B / BANK OF AMERICA															
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,046.88	103,745.40	37,024.46	49,851,792.28	48,127,929.50	(1,723,862.78)
US TREASURY N/B / RBC															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	103,745.35	37,024.46	49,851,792.35	48,127,929.50	(1,723,862.85)
US TREASURY N/B / DEUTSCHE															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	71,298.89	57,744.57	49,924,814.52	47,578,125.00	(2,346,689.52)
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	60,129.51	57,744.57	49,935,129.51	47,578,125.00	(2,357,004.51)
US TREASURY N/B / DEUTSCHE															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	60,129.51	57,744.57	49,935,129.51	47,578,125.00	(2,357,004.51)
US TREASURY N/B / MORGAN STANLEY _1															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	20,454.72	57,744.57	49,975,532.85	47,578,125.00	(2,397,407.85)
US TREASURY N/B / DEUTSCHE															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	50,376.66	37,024.46	49,933,189.16	47,333,984.50	(2,599,204.66)
US TREASURY N/B / BNP PARIBAS															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	38,291.34	37,024.46	49,948,447.59	47,333,984.50	(2,614,463.09)
US TREASURY N/B / JP MORGAN CHASE & CO															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	56,385.53	37,024.46	49,907,948.03	47,333,984.50	(2,573,963.53)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
Subtotal for TREASURY BOND:							700,000,000.00	0.2054	0.3313	698,005,859.52	907,177.65	513,756.83	698,913,037.17	671,410,156.50	(27,502,880.67)
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
1150329	11/30/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1767	49,978,515.63	19,434.87	26,297.81	49,997,950.50	49,916,992.00	(80,958.50)
US TREASURY N/B / MORGAN STANLEY															
1150330	11/30/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1767	49,978,515.63	19,434.87	26,297.81	49,997,950.50	49,916,992.00	(80,958.50)
US TREASURY N/B / Mizuho Securities USA Inc															
1151078	12/3/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2104	49,964,843.75	31,769.10	26,297.81	49,996,612.85	49,916,992.00	(79,620.85)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1151079	12/3/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2104	49,964,843.75	31,769.10	26,297.81	49,996,612.85	49,916,992.00	(79,620.85)
US TREASURY N/B / BNY Mellon Capital Market															
1152107	12/10/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2027	49,968,750.00	28,167.52	26,297.81	49,996,917.52	49,916,992.00	(79,925.52)
US TREASURY N/B / MORGAN STANLEY _1															
1119501	6/22/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1394	49,990,234.38	8,584.30	21,059.78	49,998,818.68	49,796,875.00	(201,943.68)
US TREASURY N/B / JP MORGAN CHASE & CO															
1146665	10/29/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1367	49,994,140.63	4,901.43	21,059.78	49,999,042.06	49,796,875.00	(202,167.06)
US TREASURY N/B / Mizuho Securities USA Inc															
1152452	12/14/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2363	49,951,171.88	39,701.37	21,059.78	49,990,873.25	49,796,875.00	(193,998.25)
US TREASURY N/B / DEUTSCHE															
1152453	12/14/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2363	49,951,171.88	39,701.37	21,059.78	49,990,873.25	49,796,875.00	(193,998.25)
US TREASURY N/B / DEUTSCHE															
1174603	6/3/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.5899	49,642,578.13	178,710.94	15,368.85	49,821,289.07	49,677,734.50	(143,554.57)
US TREASURY N/B / JEFFERIES & COMPANY															
1176063	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	205,424.83	13,490.44	49,765,971.71	49,677,734.50	(88,237.21)
US TREASURY N/B / JEFFERIES & COMPANY															
1176064	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	205,424.83	13,490.44	49,765,971.71	49,677,734.50	(88,237.21)
US TREASURY N/B / JEFFERIES & COMPANY															
1176065	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	205,424.83	13,490.44	49,765,971.71	49,677,734.50	(88,237.21)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1176066	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0635	49,556,640.63	207,250.83	13,490.44	49,763,891.46	49,677,734.50	(86,156.96)
US TREASURY N/B / MORGAN STANLEY _1															
1112317	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	14,907.03	5,434.78	49,995,375.78	49,381,836.00	(613,539.78)
US TREASURY N/B / BNP PARIBAS															
1112319	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	14,907.03	5,434.78	49,995,375.78	49,381,836.00	(613,539.78)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / Mizuho Securities USA Inc															
1153075	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	77,429.49	5,434.78	49,954,382.62	49,381,836.00	(572,546.62)
US TREASURY N/B / JEFFERIES & COMPANY															
1153076	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	77,429.49	5,434.78	49,954,382.62	49,381,836.00	(572,546.62)
US TREASURY N/B / Mizuho Securities USA Inc															
1153077	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	77,429.49	5,434.78	49,954,382.62	49,381,836.00	(572,546.62)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1153209	12/20/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3430	49,878,906.25	75,869.55	5,434.78	49,954,775.80	49,381,836.00	(572,939.80)
US TREASURY N/B / MORGAN STANLEY															
1153840	12/23/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3943	49,851,562.50	92,589.73	5,434.78	49,944,152.23	49,381,836.00	(562,316.23)
US TREASURY N/B / BANK OF AMERICA															
1146666	10/29/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2773	49,898,437.50	64,024.00	172.65	49,962,461.50	49,243,164.00	(719,297.50)
US TREASURY N/B / Mizuho Securities USA Inc															
1153841	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	104,817.71	172.65	49,925,130.21	49,243,164.00	(681,966.21)
US TREASURY N/B / Mizuho Securities USA Inc															
1153842	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	104,817.71	172.65	49,925,130.21	49,243,164.00	(681,966.21)
US TREASURY N/B / JP MORGAN CHASE & CO															
1154072	12/27/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4590	49,804,687.50	113,171.73	172.65	49,917,859.23	49,243,164.00	(674,695.23)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1154201	12/28/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4463	49,812,500.00	108,460.19	172.65	49,920,960.19	49,243,164.00	(677,796.19)
US TREASURY N/B / MORGAN STANLEY															
1154828	1/3/22	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4714	49,800,781.25	114,042.09	172.65	49,914,823.34	49,243,164.00	(671,659.34)
US TREASURY N/B / RBC															
1107667	3/25/21	03/31/2023	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(972,449.26)	315,573.77	50,390,831.99	49,507,812.50	(883,019.49)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1152110	12/10/21	03/31/2023	91282CBU4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4345	49,798,828.13	111,996.94	26,297.81	49,910,825.07	49,117,187.50	(793,637.57)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1154829	1/3/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5830	49,679,687.50	150,478.19	15,881.15	49,830,165.69	48,825,195.50	(1,004,970.19)
US TREASURY N/B / BANK OF AMERICA															
1158162	1/28/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.9200	49,472,656.25	233,414.45	15,881.15	49,706,070.70	48,825,195.50	(880,875.20)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1159351	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	265,142.85	15,881.15	49,649,908.48	48,825,195.50	(824,712.98)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1159352	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	265,142.85	15,881.15	49,649,908.48	48,825,195.50	(824,712.98)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1160946	2/18/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2542	49,285,156.25	298,489.36	15,881.15	49,583,645.61	48,825,195.50	(758,450.11)
US TREASURY N/B / BANK OF AMERICA															
1146667	10/29/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	25,000,000.00	0.1250	0.3879	24,890,625.00	55,136.49	5,349.86	24,945,761.49	24,331,543.00	(614,218.49)
US TREASURY N/B / CITI GLOBAL MARKETS															
1147247	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	105,468.75	10,699.73	49,894,531.25	48,663,086.00	(1,231,445.25)
US TREASURY N/B / CITI GLOBAL MARKETS															
1147248	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	105,468.75	10,699.73	49,894,531.25	48,663,086.00	(1,231,445.25)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1160947	2/18/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2983	49,208,984.38	310,358.24	10,699.73	49,519,342.62	48,663,086.00	(856,256.62)
US TREASURY N/B / JP MORGAN CHASE & CO															
1164449	3/17/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6148	49,052,734.38	338,597.07	10,699.73	49,391,331.45	48,663,086.00	(728,245.45)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1164451	3/17/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6179	49,050,781.25	339,295.21	10,699.73	49,390,076.46	48,663,086.00	(726,990.46)
US TREASURY N/B / BARCLAY CAPITAL															
1146854	11/1/21	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4440	49,722,656.25	132,358.71	5,434.78	49,855,014.96	48,512,695.50	(1,342,319.46)
US TREASURY N/B / TD SECURITIES															
1164596	3/18/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6886	48,943,359.38	352,917.97	5,434.78	49,296,277.35	48,512,695.50	(783,581.85)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1165111	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	377,130.68	5,434.78	49,224,786.93	48,512,695.50	(712,091.43)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1165112	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	377,130.68	5,434.78	49,224,786.93	48,512,695.50	(712,091.43)
US TREASURY N/B / FTN FINANCIAL															
1142903	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	62,812.50	172.65	49,931,953.13	48,347,656.50	(1,584,296.63)
US TREASURY N/B / JP MORGAN CHASE & CO															
1142904	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	61,875.00	172.65	49,932,968.75	48,347,656.50	(1,585,312.25)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(978,604.92)	108,695.65	51,505,770.08	49,316,406.50	(2,189,363.58)
US TREASURY N/B / TD SECURITIES															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(980,143.61)	108,695.65	51,508,137.64	49,316,406.50	(2,191,731.14)
US TREASURY N/B / BNY Mellon Capital Market															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(580,797.10)	76,086.96	51,208,265.40	48,412,109.50	(2,796,155.90)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / BANK OF AMERICA															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(432,647.52)	252,717.39	51,018,524.36	47,955,078.00	(3,063,446.36)
US TREASURY N/B / BANK OF AMERICA															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AAA	50,000,000.00	1.1250	1.4116	49,568,359.38	83,037.25	1,553.87	49,651,396.63	47,177,734.50	(2,473,662.13)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	110,673.55	105,191.26	49,804,032.93	46,320,312.50	(3,483,720.43)
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	105,591.66	105,191.26	49,808,716.66	46,320,312.50	(3,488,404.16)
US TREASURY N/B / DEUTSCHE															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	96,069.25	63,179.35	49,805,053.63	46,033,203.00	(3,771,850.63)
US TREASURY N/B / MORGAN STANLEY _1															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	106,654.77	63,179.35	49,776,576.65	46,033,203.00	(3,743,373.65)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	206,661.81	21,399.46	49,554,318.06	45,650,390.50	(3,903,927.56)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	227,145.44	21,399.46	49,498,629.82	45,650,390.50	(3,848,239.32)
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	219,486.69	10,869.57	49,512,455.44	45,505,859.50	(4,006,595.94)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	213,193.76	10,869.57	49,510,068.76	45,505,859.50	(4,004,209.26)
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	235,372.66	345.30	49,461,935.16	45,369,140.50	(4,092,794.66)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	235,372.66	345.30	49,461,935.16	45,369,140.50	(4,092,794.66)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	238,602.26	52,595.63	49,420,242.89	45,273,437.50	(4,146,805.39)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	238,602.26	52,595.63	49,420,242.89	45,273,437.50	(4,146,805.39)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	239,171.72	52,595.63	49,418,859.22	45,273,437.50	(4,145,421.72)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	192,325.37	52,595.63	49,465,762.87	45,273,437.50	(4,192,325.37)
US TREASURY N/B / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	255,817.15	42,119.57	49,361,285.90	45,140,625.00	(4,220,660.90)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	255,817.15	42,119.57	49,361,285.90	45,140,625.00	(4,220,660.90)
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	218,196.28	32,099.18	49,425,227.53	45,093,750.00	(4,331,477.53)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	185,215.21	16,304.35	49,484,043.34	44,974,609.50	(4,509,433.84)
US TREASURY N/B / DEUTSCHE															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	248,387.16	16,304.35	49,275,730.91	44,974,609.50	(4,301,121.41)
Subtotal for TREASURY BOND - ME:							3,475,000,000.00	0.3210	0.6989	3,456,933,593.90	6,175,561.77	2,135,397.34	3,463,109,155.67	3,345,790,530.00	(117,318,625.67)
Subtotal for U. S. TREASURIES:							5,100,000,000.00	0.2469	0.7724	5,075,737,786.07	7,082,739.42	5,359,139.22	5,082,820,525.49	4,939,697,305.75	(143,123,219.74)
Total Extended Fund :							10,937,120,875.42	0.3675	1.1004	10,908,684,549.52	6,099,680.86	13,664,422.22	10,917,936,660.94	10,694,696,055.69	(223,240,605.25)
Net Asset Value (NAV):														0.979553	
Total Investments:							11,572,576,455.25	0.3447	1.1582	11,543,542,785.60	6,099,680.86	13,949,246.54	11,553,031,390.09	11,329,822,618.52	(223,208,771.57)

Report Parameters

Query: Month End -Pools
 Settlement Date: not greater than 31 Aug 2022
 Entity Name: one of County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund
 Account Name: one of GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC GOVERNMENT & AGENCY, LAIF - EXTENDED FUND, MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF, OC Treasurer Extended Fund, OC Treasurer X FUND MMF
 Account Number: not one of AIM# 51124, WFB-LAW LIBRARY, TEMPFUND283, GS283, AIM#51104-JWA, MORGAN 283, AIM# 51126, AIM# 51123, AIM# 51121, AIM# 51120, AIM# 51129, AIM# 51127, AIM# 51128, GS FIN TAX FREE-LAD04, GS FIN SQ TX FREE-LAD00, 279138, 4167740661, 26-95598, 4000017830, 276343, 26-95597, 26-95550, 276340

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
	9/1/22			AAAm	Aaa-mf	AAAmf	3,602,327.94		2.2156	3,602,327.94			3,602,327.94	3,602,327.94	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
	9/1/22			AAAm	Aaa-mf	NR	5,283.36		2.1160	5,283.36			5,283.36	5,283.36	0.00
GOLDMAN SACHS - JWA MMF															
	9/1/22			AAAm	Aaa-mf	NR	27,316.16		2.1535	27,316.16			27,316.16	27,316.16	0.00
Subtotal for FUNDS:							3,634,927.46		2.2149	3,634,927.46			3,634,927.46	3,634,927.46	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / TD SECURITIES															
1181606	7/26/22	9/13/22	313385F68	A-1+	P-1	NR	5,000,000.00		2.2000	4,985,027.78	0.00	11,305.55	4,996,333.33	4,996,202.90	(130.43)
FHLB DISC CORP / DEUTSCHE															
1181607	7/26/22	9/14/22	313385F76	A-1+	P-1	NR	5,000,000.00		2.2000	4,984,722.22	0.00	11,305.56	4,996,027.78	4,995,931.20	(96.58)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1185216	8/22/22	9/16/22	313385F92	A-1+	P-1	NR	5,000,000.00		2.1350	4,992,586.81	0.00	2,965.28	4,995,552.09	4,995,305.55	(246.54)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1185217	8/22/22	9/16/22	313385F92	A-1+	P-1	NR	5,000,000.00		2.1350	4,992,586.81	0.00	2,965.28	4,995,552.09	4,995,305.55	(246.54)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1181450	7/25/22	9/19/22	313385G42	A-1+	P-1	NR	5,000,000.00		2.2200	4,982,733.33	0.00	11,716.67	4,994,450.00	4,994,367.20	(82.80)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1185367	8/23/22	9/23/22	313385G83	A-1+	P-1	NR	5,000,000.00		2.1600	4,990,700.00	0.00	2,700.00	4,993,400.00	4,993,116.30	(283.70)
Subtotal for DISCOUNT NOTES:							30,000,000.00	0.0000	2.1750	29,928,356.95	0.00	42,958.34	29,971,315.29	29,970,228.70	(1,086.59)
Subtotal for GOVERNMENT AGENCY:							30,000,000.00		2.1750	29,928,356.95	0.00	42,958.34	29,971,315.29	29,970,228.70	(1,086.59)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JEFFERIES & COMPANY															
1174568	6/2/22	9/1/22	912796T66	AA+	Aaa	AAA	5,000,000.00		1.1000	4,986,097.22	0.00	13,902.78	4,986,097.22	4,999,742.20	13,644.98
US TREASURY N/B / DEUTSCHE															
1186215	8/30/22	9/15/22	912796U49	AA+	Aaa	AAA	5,000,000.00		2.2050	4,995,100.00	0.00	612.50	4,995,100.00	4,995,518.25	418.25
US TREASURY N/B / JP MORGAN CHASE & CO															
1181605	7/26/22	9/20/22	912796XW4	AA+	Aaa	AAA	5,000,000.00		2.1992	4,982,895.11	0.00	11,301.45	4,982,895.11	4,994,069.45	11,174.34
US TREASURY N/B / DEUTSCHE															
1185366	8/23/22	9/20/22	912796XW4	AA+	Aaa	AAA	5,000,000.00		2.1450	4,991,658.33	0.00	2,681.25	4,991,658.33	4,994,069.45	2,411.12

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Aug-2022

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Issuer / Broker															
UNITED STATES DOLLAR															
283-John Wayne Airport															
U. S. TREASURIES															
Subtotal for TREASURY BILL:							20,000,000.00	0.0000	1.9123	19,955,750.66	0.00	28,497.98	19,955,750.66	19,983,399.35	27,648.69
Subtotal for U. S. TREASURIES:							20,000,000.00		1.9123	19,955,750.66	0.00	28,497.98	19,955,750.66	19,983,399.35	27,648.69
Total 283-John Wayne Airport :							53,634,927.46		2.0797	53,519,035.07	0.00	71,456.32	53,561,993.41	53,588,555.51	26,562.10
Net Asset Value (NAV):														1.000496	
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
		9/1/22		AAAm	NR	NR	2,373,637.50		1.8421	2,373,637.50			2,373,637.50	2,373,637.50	0.00
Subtotal for FUNDS:							2,373,637.50		1.8421	2,373,637.50			2,373,637.50	2,373,637.50	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	821.76	2,673.61	384,046.91	379,765.93	(4,280.99)
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	(1,179.33)	1,484.38	226,599.65	221,074.88	(5,524.78)
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(403.86)	796.91	94,637.66	90,590.62	(4,047.04)
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	4,266.85	1,113.75	174,208.19	174,423.60	215.41
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(1,780.62)	737.63	140,059.59	131,122.02	(8,937.58)
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(3,215.05)	413.44	49,962.35	48,503.25	(1,459.10)
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	1,117.91	6,868.06	1,998,697.91	1,928,020.00	(70,677.91)
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	320.68	805.73	84,474.93	84,407.55	(67.38)
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	(206,422.18)	27,604.17	1,796,256.32	1,751,122.50	(45,133.82)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,328.42	9,602.22	1,997,908.42	1,927,470.00	(70,438.42)
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	(205,352.35)	46,687.50	1,882,809.65	1,857,960.00	(24,849.65)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Aug-2022

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
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	(218,271.05)	15,972.22	2,478,848.95	2,455,020.00	(23,828.95)
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	2,673.23	907.38	249,051.68	242,183.70	(6,867.98)
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	1,116.35	1,439.62	144,439.88	139,192.10	(5,247.79)
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	(7.03)	7,351.39	500,016.71	480,207.50	(19,809.21)
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	(9,732.75)	2,075.95	287,809.67	275,971.16	(11,838.51)
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	10,304.52	3,330.00	1,973,764.52	1,947,718.34	(26,046.18)
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	(37,352.72)	25,849.44	2,110,267.28	1,996,600.00	(113,667.28)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(661,767.22)	155,713.40	16,573,860.27	16,131,353.13	(442,507.14)
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(661,767.22)	155,713.40	16,573,860.27	16,131,353.13	(442,507.14)
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	(82,684.15)	3,118.21	1,749,015.07	1,725,468.75	(23,546.32)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(82,684.15)	3,118.21	1,749,015.07	1,725,468.75	(23,546.32)
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	46,467.44	2,078.80	1,954,592.44	1,902,500.00	(52,092.44)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	46,467.44	2,078.80	1,954,592.44	1,902,500.00	(52,092.44)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(36,216.71)	5,197.01	3,703,607.51	3,627,968.75	(75,638.76)
Total 650-CCCD SERIES 2017E :							21,189,637.50	4.0960	2.9476	23,349,089.21	(697,983.93)	160,910.41	22,651,105.28	22,132,959.38	(518,145.90)
Net Asset Value (NAV):														0.977125	

650-Fountain Valley SD40

**GOVERNMENT AGENCY
DISCOUNT NOTES**

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Aug-2022

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1185219	8/22/22	9/23/22	313385G83	A-1+	P-1	NR	3,500,000.00		2.1500	3,493,311.11	0.00	2,090.28	3,495,401.39	3,495,181.41	(219.98)
Subtotal for DISCOUNT NOTES:							3,500,000.00	0.0000	2.1500	3,493,311.11	0.00	2,090.28	3,495,401.39	3,495,181.41	(219.98)
GOVT AGENCY-FIX-30/360															
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	(54,088.02)	25,391.53	3,439,984.38	3,423,517.30	(16,467.08)
FANNIE MAE / MORGAN STANLEY _1															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	8,147.64	6,337.50	3,506,705.04	3,463,053.75	(43,651.29)
FED FARM CR BK / MORGAN STANLEY _1															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(21,109.46)	18,295.20	3,476,530.84	3,378,634.88	(97,895.97)
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	833.68	8,043.75	3,299,249.68	3,161,977.50	(137,272.18)
FANNIE MAE / MORGAN STANLEY _1															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(4,602.72)	3,597.22	3,506,157.37	3,217,567.50	(288,589.87)
Subtotal for GOVT AGENCY-FIX-30/360:							17,205,000.00	2.0064	1.8883	17,299,446.19	(70,818.88)	61,665.20	17,228,627.31	16,644,750.93	(583,876.39)
Subtotal for GOVERNMENT AGENCY:							20,705,000.00	1.6672	1.9325	20,792,757.30	(70,818.88)	63,755.48	20,724,028.70	20,139,932.34	(584,096.37)
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	51,891.44	23,586.96	3,498,160.97	3,496,787.11	(1,373.87)
US TREASURY N/B / DEUTSCHE															
1155200	1/5/22	3/31/23	91282CBU4	AA+	Aaa	AAA	3,500,000.00	0.1250	0.5226	3,482,910.16	9,076.60	1,840.85	3,491,986.76	3,438,203.13	(53,783.64)
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	2,420.63	1,141.30	3,494,764.38	3,148,222.67	(346,541.72)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	2,104.42	8,845.11	3,494,174.73	3,172,148.46	(322,026.28)
Subtotal for TREASURY BOND - ME:							14,000,000.00	0.8125	1.0195	13,913,593.75	65,493.09	35,414.22	13,979,086.84	13,255,361.35	(723,725.49)
Subtotal for U. S. TREASURIES:							14,000,000.00	0.8125	1.0195	13,913,593.75	65,493.09	35,414.22	13,979,086.84	13,255,361.35	(723,725.49)
Total 650-Fountain Valley SD40 :							34,705,000.00	1.3224	1.5642	34,706,351.05	(5,325.79)	99,169.70	34,703,115.54	33,395,293.69	(1,307,821.86)
Net Asset Value (NAV):															0.962314
Total Investments:							109,529,564.96	1.1878	2.0843	111,574,475.33	(703,309.72)	331,536.43	110,916,214.23	109,116,808.58	(1,799,405.66)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 31-Aug-2022

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

Report Parameters

Query: Month End Specific
 Settlement Date: not greater than 31 Aug 2022
 Entity Name: one of 283-John Wayne Airport, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40
 Instrument Type: not one of NT TREASURY SWEEP - GF100, NT TREASURY SWEEP - JWA
 Account Name: not one of BLACKROCK TEMPFUND - JWA MMF, BLACKROCK TEMPFUND-COUNTY MMF, BLACKROCK TEMPFUND-EDUCATIONAL MMF, GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, GS FIN SQ TX FREE-LAD00, GS FIN TAX FREE-GF 100, MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL M
 Entity: not one of 112-County Infrastructure, 161-Law Library, 480-Ladera CFD 99-1 Const, 482-Spdl Mello Roos Res, 483-Rancho Margarita CFD, 494-Aliso Viejo 88-1 DS, 497-Lomas Laguna 88-2 C, 510-Baker Rnch 87-6 Const, 514-Sta Teresita 87-9 Con, 529-Ladera CFD 04-1 Const, County Money Mkt Fnd, Educational Mone, Extended Fund

**COUNTY OF ORANGE
 CEO FINANCE DEPARTMENT
 INVENTORY OF INVESTMENTS WITH TRUSTEES
 SUMMARY BY INVESTMENT TYPE
 August 31, 2022**

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	2.00%	\$ 40,082,404.08	\$ 40,082,404.08	\$ 75,638.34
FED GOVT OBLI FD-IS	60934N104	2.11%	122.46	122.46	0.22
SUB-TOTAL MONEY MARKET FUNDS			<u>40,082,526.54</u>	<u>40,082,526.54</u>	<u>75,638.56</u>
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 40,082,526.54</u>	<u>\$ 40,082,526.54</u>	<u>\$ 75,638.56</u>
			-	-	-

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

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
August 31, 2022

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
2014 NDAPP	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf	2.00%	\$ 802,986.32	\$ 802,986.32	\$ 1,338.01
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					3,643,222.94	3,643,222.94	6,070.67
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,670,838.71	6,670,838.71	14,965.99
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					8,968,972.44	8,968,972.44	17,154.41
2017-1 NEWPORT COAST	U.S. BANK	31846V567					2,838,200.40	2,838,200.40	2,392.06
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					10,743,533.61	10,743,533.61	20,033.30
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					1,778,073.00	1,778,073.00	3,397.24
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,640.78	20,640.78	2,861.33
2022A PREPAID POBs	U.S. BANK	31846V567					14,900.79	14,900.79	18.35
NEWPORT COAST - Group 4	U.S. BANK	31846V567					773,314.76	773,314.76	887.72
OBLIGATION NOTES	U.S. BANK	31846V567					245,232.11	245,232.11	91.19
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567					3,582,488.22	3,582,488.22	6,428.07
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf	2.11%	122.46	122.46	0.22
TOTAL OF INVESTMENTS WITH TRUSTEES							\$ 40,082,526.54	\$ 40,082,526.54	\$ 75,638.56

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

**JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE AND NON-POOLED CASH
FOR THE MONTH ENDED AUGUST 2022**

Prepared by: JWA Accounting
Date: 9/8/2022

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		\$ 9,722,138.29	\$ 9,722,138.29				
		\$9,722,138.29	\$9,722,138.29				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 575,834.21	\$ 575,834.21	\$ 204,916.99	\$ 204,916.99
				\$575,834.21	\$575,834.21	\$204,916.99	\$204,916.99
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 606,667.57	\$ 606,667.57	\$ 238,917.02	\$ 238,917.02
				\$606,667.57	\$606,667.57	\$238,917.02	\$238,917.02

WELLS FARGO BANK

Cash - Checking Accounts (Interest rate is variable)	N/A	<u>\$15,000,348.91</u>	<u>\$15,000,348.91</u>
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(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 August 31, 2022**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	10/31/2022	0.60%	NR	130,446,000	Extended Fund*	130,446,000	130,057,083
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	1/31/2023	0.75%	NR	130,446,000	Extended Fund*	130,446,000	128,945,537
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	4/28/2023	0.68%	NR	130,446,000	Extended Fund*	130,446,000	127,852,430
					\$ 391,338,000		\$ 391,338,000	\$ 386,855,050

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 45.63%
Orange County Educational Investment Pool - 54.37%

**Market values provided by Investment Division as transactions were a private placement. Market values are not updated in other reports as of 8/31/2022 due to small impact on total OCTP.

Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2022/2023

<u>Temporary Transfer-from OCEIP</u>	<u>Transfer Date</u>	<u>Maturity</u>	<u>Int Rate*</u>	<u>Original Amount</u>		<u>Principal Paydown</u>	<u>Principal Outstanding</u>
Anaheim Union High	4/30/2012	10/31/2012	0.560%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	-
Anaheim Union High	10/10/2012	1/31/2013	0.440%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.380%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.470%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.760%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.780%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim City	4/29/2013	8/31/2013	0.380%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.340%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.470%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.460%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.760%	10,000,000	Educational Money Market Fund	10,000,000	-
Brea Olinda	4/30/2012	10/31/2012	0.560%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.360%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.340%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.460%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.800%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.780%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.340%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	9/28/2018	1/31/2019	2.238%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	9/27/2019	1/31/2020	2.130%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	9/24/2020	1/29/2021	0.926%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	10/7/2021	1/31/2022	0.571%	25,000,000	Educational Money Market Fund	25,000,000	-
Fullerton Joint Union High	4/30/2012	10/31/2012	0.560%	15,000,000	Educational Money Market Fund	15,000,000	-
Fullerton Joint Union High	4/29/2013	8/31/2013	0.380%	15,000,000	Educational Money Market Fund	15,000,000	-
La Habra City	4/30/2012	10/31/2012	0.560%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/10/2013	8/31/2013	0.380%	4,000,000	Educational Money Market Fund	4,000,000	-
La Habra City	4/28/2014	7/31/2014	0.470%	2,000,000	Educational Money Market Fund	2,000,000	-
La Habra City	3/15/2021	10/31/2021	0.680%	10,000,000	Educational Money Market Fund	10,000,000	-
Ocean View	4/29/2013	8/31/2013	0.380%	3,000,000	Educational Money Market Fund	3,000,000	-
Placentia Yorba-Linda	10/10/2012	1/31/2013	0.440%	20,000,000	Educational Money Market Fund	20,000,000	-
Placentia Yorba-Linda	2/28/2013	8/31/2013	0.380%	40,000,000	Educational Money Market Fund	40,000,000	-
Santa Ana Unified	4/30/2012	10/31/2012	0.560%	70,000,000	Educational Money Market Fund	70,000,000	-
Santa Ana Unified	4/15/2013	8/31/2013	0.380%	45,000,000	Educational Money Market Fund	45,000,000	-
Santa Ana Unified	4/28/2014	7/31/2014	0.470%	35,000,000	Educational Money Market Fund	35,000,000	-
Savanna School District	11/2/2015	1/6/2016	0.760%	1,000,000	Educational Money Market Fund	1,000,000	-
Total Temporary Transfers				\$ 902,700,000		\$ 902,700,000	-

* 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.

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1181803	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				1.7025 / 1.7030					
				8/2/2022	8/2/2022	MAT		(50,000,000.00)	(49,985,812.50)	0.00	(14,187.50)	50,000,000.00
1181804	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				1.6925 / 1.6930					
				8/2/2022	8/2/2022	MAT		(50,000,000.00)	(49,985,895.83)	0.00	(14,104.17)	50,000,000.00
1182548	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.1015 / 2.1026					
				8/11/2022	8/2/2022	PURC		50,000,000.00	49,973,731.25	0.00	0.00	(49,973,731.25)
1182549	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.0940 / 2.0951					
				8/11/2022	8/2/2022	PURC		50,000,000.00	49,973,825.00	0.00	0.00	(49,973,825.00)
1175121	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.0164 / 1.0181					
				8/4/2022	8/4/2022	MAT		(50,000,000.00)	(49,918,123.33)	0.00	(81,876.67)	50,000,000.00
1182923	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.1133 / 2.1165					
				8/30/2022	8/4/2022	PURC		50,000,000.00	49,923,686.40	0.00	0.00	(49,923,686.39)
1182548	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.1015 / 2.1026					
				8/11/2022	8/11/2022	MAT		(50,000,000.00)	(49,973,731.25)	0.00	(26,268.75)	50,000,000.00
1182549	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.0940 / 2.0951					
				8/11/2022	8/11/2022	MAT		(50,000,000.00)	(49,973,825.00)	0.00	(26,175.00)	50,000,000.00
1183930	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1500 / 2.1523					
				8/29/2022	8/11/2022	PURC		50,000,000.00	49,946,250.00	0.00	0.00	(49,946,250.00)
1183931	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1500 / 2.1523					
				8/29/2022	8/11/2022	PURC		50,000,000.00	49,946,250.00	0.00	0.00	(49,946,250.00)
1181992	US TREASURY N/B	/DEUTSCHE	TBILL				2.0370 / 2.0392					
				8/16/2022	8/16/2022	MAT		(50,000,000.00)	(49,946,245.83)	0.00	(53,754.17)	50,000,000.00
1184421	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1000 / 2.1020					
				9/1/2022	8/16/2022	PURC		50,000,000.00	49,953,333.35	0.00	0.00	(49,953,333.33)
1176062	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				1.3300 / 1.3332					
				8/18/2022	8/18/2022	MAT		(50,000,000.00)	(49,879,930.56)	0.00	(120,069.44)	50,000,000.00

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Fund: County Money Mkt Fnd												
1184847	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.1400 / 2.1424					
				9/6/2022	8/18/2022	PURC		50,000,000.00	49,943,527.80	0.00	0.00	(49,943,527.78)
1176068	US TREASURY N/B	/MORGAN STANLEY	CMB				1.4500 / 1.4541					
				8/23/2022	8/23/2022	MAT		(50,000,000.00)	(49,859,027.78)	0.00	(140,972.22)	50,000,000.00
1185368	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1550 / 2.1578					
				9/14/2022	8/23/2022	PURC		50,000,000.00	49,934,152.80	0.00	0.00	(49,934,152.78)
1183930	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1500 / 2.1523					
				8/29/2022	8/29/2022	MAT		(50,000,000.00)	(49,946,250.00)	0.00	(53,750.00)	50,000,000.00
1183931	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1500 / 2.1523					
				8/29/2022	8/29/2022	MAT		(50,000,000.00)	(49,946,250.00)	0.00	(53,750.00)	50,000,000.00
1186058	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				2.2050 / 2.2073					
				9/15/2022	8/29/2022	PURC		50,000,000.00	49,947,937.50	0.00	0.00	(49,947,937.50)
1186061	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.1420 / 2.1439					
				9/13/2022	8/29/2022	PURC		50,000,000.00	49,955,375.00	0.00	0.00	(49,955,375.00)
1182923	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.1133 / 2.1165					
				8/30/2022	8/30/2022	MAT		(50,000,000.00)	(49,923,686.39)	0.00	(76,313.61)	50,000,000.00
1186216	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1650 / 2.1663					
				9/9/2022	8/30/2022	PURC		50,000,000.00	49,969,930.55	0.00	0.00	(49,969,930.56)
Sub Total:								<u>0.00</u>	<u>129,221.18</u>	<u>0.00</u>	<u>(661,221.53)</u>	<u>532,000.41</u>

Fund: Extended Fund												
1167236	US TREASURY N/B	/BNP PARIBAS	CMB				0.8310 / 0.8333					
				8/2/2022	8/2/2022	MAT		(50,000,000.00)	(49,864,962.50)	0.00	(135,037.50)	50,000,000.00
1181608	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.5649 / 1.5654					
				8/2/2022	8/2/2022	MAT		(50,000,000.00)	(49,984,785.69)	0.00	(15,214.31)	50,000,000.00
1152106	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.1500 / 0.1501					

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Fund:	Extended Fund											
1056788	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1	8/5/2022	8/5/2022	MAT	1.4200 / 1.4438	(50,000,000.00)	(49,950,416.67)	0.00	(49,583.33)	50,000,000.00
1056789	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	8/7/2023	8/7/2022	INT	1.4200 / 1.4493	0.00	0.00	0.00	(119,954.50)	119,954.50
986241	FED FARM CR BK	/FTN FINANCIAL	AGNF1	8/7/2023	8/7/2022	INT	3.0500 / 3.0850	0.00	0.00	0.00	(99,400.00)	99,400.00
1079898	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	8/9/2022	8/9/2022	INT	0.1300 / 0.1882	0.00	0.00	0.00	(152,500.00)	152,500.00
				8/9/2022	8/9/2022	MAT		(10,000,000.00)	(9,987,980.00)	0.00	(12,020.00)	10,000,000.00
1147472	FED FARM CR BK	/FTN FINANCIAL	AGDN	8/10/2022	8/10/2022	INT	0.1000 / 0.1001	0.00	0.00	0.00	(16,250.00)	16,250.00
				8/10/2022	8/10/2022	MAT		(25,000,000.00)	(24,971,250.00)	0.00	(28,750.00)	25,000,000.00
1149693	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1	8/10/2022	8/10/2022	MAT	0.1600 / 0.3782	(50,000,000.00)	(49,961,250.00)	0.00	(38,750.00)	50,000,000.00
1183660	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	2/10/2023	8/10/2022	INT	2.1500 / 2.1515	0.00	0.00	0.00	(40,000.00)	40,000.00
1138753	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	8/22/2022	8/10/2022	PURC	0.0610 / 0.0610	50,000,000.00	49,964,166.65	0.00	0.00	(49,964,166.67)
1138760	US TREASURY N/B	/BNP PARIBAS	TBILL	8/11/2022	8/11/2022	MAT	0.0630 / 0.0630	(50,000,000.00)	(49,970,770.83)	0.00	(29,229.17)	50,000,000.00
1167663	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	8/11/2022	8/11/2022	MAT	0.9000 / 0.9028	(50,000,000.00)	(49,969,812.50)	0.00	(30,187.50)	50,000,000.00
1183932	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	8/11/2022	8/11/2022	MAT	2.1500 / 2.1518	(50,000,000.00)	(49,847,500.00)	0.00	(152,500.00)	50,000,000.00
1183933	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	8/25/2022	8/11/2022	PURC	2.1500 / 2.1523	50,000,000.00	49,958,194.45	0.00	0.00	(49,958,194.44)
1183934	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	8/29/2022	8/11/2022	PURC	2.1500 / 2.1523	50,000,000.00	49,946,250.00	0.00	0.00	(49,946,250.00)

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Fund:	Extended Fund											
1079477	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1	8/29/2022	8/11/2022	PURC	0.1250 / 0.2220	50,000,000.00	49,946,250.00	0.00	0.00	(49,946,250.00)
				8/12/2022	8/12/2022	INT		0.00	0.00	0.00	(11,250.00)	11,250.00
1079478	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	8/12/2022	8/12/2022	MAT	0.1250 / 0.2220	(18,000,000.00)	(17,965,260.00)	0.00	(34,740.00)	18,000,000.00
				8/12/2022	8/12/2022	INT		0.00	0.00	0.00	(15,625.00)	15,625.00
1028939	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1	8/12/2022	8/12/2022	MAT	1.6000 / 1.6189	(25,000,000.00)	(24,951,750.00)	0.00	(48,250.00)	25,000,000.00
				8/14/2023	8/14/2022	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
1057626	FED FARM CR BK	/FTN FINANCIAL	AGNF1	2/14/2024	8/14/2022	INT	1.4300 / 1.4556	0.00	0.00	0.00	(107,250.00)	107,250.00
1057627	FED FARM CR BK	/FTN FINANCIAL	AGNF1	2/14/2024	8/14/2022	INT	1.4300 / 1.4620	0.00	0.00	0.00	(135,850.00)	135,850.00
1062309	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1	2/14/2024	8/14/2022	INT	1.4300 / 0.8552	0.00	0.00	0.00	(158,015.00)	158,015.00
1116284	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI	8/15/2023	8/15/2022	INT	0.1250 / 0.1708	0.00	0.00	0.00	(31,250.00)	31,250.00
1091737	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY	8/16/2024	8/16/2022	INT	0.3700 / 0.3700	0.00	0.00	0.00	(27,750.00)	27,750.00
1167823	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	8/16/2022	8/16/2022	MAT	2.0465 / 2.0487	(50,000,000.00)	(49,840,750.00)	0.00	(159,250.00)	50,000,000.00
1181990	US TREASURY N/B	/DEUTSCHE	TBILL	8/16/2022	8/16/2022	MAT	2.0820 / 2.0843	(50,000,000.00)	(49,945,995.14)	0.00	(54,004.86)	50,000,000.00
1181991	US TREASURY N/B	/DEUTSCHE	TBILL	8/16/2022	8/16/2022	MAT	2.1000 / 2.1020	(50,000,000.00)	(49,945,058.33)	0.00	(54,941.67)	50,000,000.00
1184419	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/1/2022	8/16/2022	PURC	2.1000 / 2.1020	50,000,000.00	49,953,333.35	0.00	0.00	(49,953,333.33)
1184420	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/1/2022	8/16/2022	PURC	2.1000 / 2.1020	50,000,000.00	49,953,333.35	0.00	0.00	(49,953,333.33)

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Fund:	Extended Fund											
1058400	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				1.3750 / 1.4381					
				2/17/2023	8/17/2022	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
1058401	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.3750 / 1.4381					
				2/17/2023	8/17/2022	INT		0.00	0.00	0.00	(137,500.00)	137,500.00
1167238	US TREASURY N/B	/DEUTSCHE	TBILL				0.8950 / 0.8980					
				8/18/2022	8/18/2022	MAT		(50,000,000.00)	(49,834,673.61)	0.00	(165,326.39)	50,000,000.00
1167822	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.8975 / 0.9004					
				8/18/2022	8/18/2022	MAT		(50,000,000.00)	(49,840,444.44)	0.00	(159,555.56)	50,000,000.00
1184848	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.1400 / 2.1424					
				9/6/2022	8/18/2022	PURC		50,000,000.00	49,943,527.80	0.00	0.00	(49,943,527.78)
1184849	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.1400 / 2.1424					
				9/6/2022	8/18/2022	PURC		50,000,000.00	49,943,527.80	0.00	0.00	(49,943,527.78)
1058402	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.4500 / 1.4708					
				2/21/2023	8/21/2022	INT		0.00	0.00	0.00	(145,000.00)	145,000.00
1058403	FED FARM CR BK	/RBC	AGNF1				1.4500 / 1.4648					
				2/21/2023	8/21/2022	INT		0.00	0.00	0.00	(282,750.00)	282,750.00
1183660	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1500 / 2.1515					
				8/22/2022	8/22/2022	MAT		(50,000,000.00)	(49,964,166.67)	0.00	(35,833.33)	50,000,000.00
1185218	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1350 / 2.1382					
				9/16/2022	8/22/2022	PURC		45,000,000.00	44,933,281.25	0.00	0.00	(44,933,281.25)
1167825	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.9300 / 0.9332					
				8/23/2022	8/23/2022	MAT		(50,000,000.00)	(49,828,208.33)	0.00	(171,791.67)	50,000,000.00
1181988	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.0701 / 2.0732					
				8/23/2022	8/23/2022	MAT		(50,000,000.00)	(49,925,246.39)	0.00	(74,753.61)	50,000,000.00
1181989	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.0765 / 2.0796					
				8/23/2022	8/23/2022	MAT		(50,000,000.00)	(49,925,015.28)	0.00	(74,984.72)	50,000,000.00

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Fund:	Extended Fund											
1185372	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1550 / 2.1578					
				9/14/2022	8/23/2022	PURC		50,000,000.00	49,934,152.80	0.00	0.00	(49,934,152.78)
1185373	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1550 / 2.1578					
				9/14/2022	8/23/2022	PURC		50,000,000.00	49,934,152.80	0.00	0.00	(49,934,152.78)
1185374	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1550 / 2.1578					
				9/14/2022	8/23/2022	PURC		50,000,000.00	49,934,152.80	0.00	0.00	(49,934,152.78)
1080918	FREDDIE MAC	/TD SECURITIES	AGNF1				0.2500 / 0.2841					
				8/24/2023	8/24/2022	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
1080919	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2841					
				8/24/2023	8/24/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1185530	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1530					
				9/16/2022	8/24/2022	PURC		50,000,000.00	49,931,319.45	0.00	0.00	(49,931,319.44)
1185531	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1600 / 2.1639					
				9/23/2022	8/24/2022	PURC		50,000,000.00	49,910,000.00	0.00	0.00	(49,910,000.00)
1185532	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1600 / 2.1639					
				9/23/2022	8/24/2022	PURC		50,000,000.00	49,910,000.00	0.00	0.00	(49,910,000.00)
1185533	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1530					
				9/16/2022	8/24/2022	PURC		50,000,000.00	49,931,319.45	0.00	0.00	(49,931,319.44)
1105176	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1				0.3750 / 0.7622					
				8/25/2025	8/25/2022	INT		0.00	0.00	0.00	(46,875.00)	46,875.00
1167237	US TREASURY N/B	/DEUTSCHE	TBILL				0.9200 / 0.9233					
				8/25/2022	8/25/2022	MAT		(50,000,000.00)	(49,821,111.11)	0.00	(178,888.89)	50,000,000.00
1167824	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.9325 / 0.9358					
				8/25/2022	8/25/2022	MAT		(50,000,000.00)	(49,825,156.25)	0.00	(174,843.75)	50,000,000.00
1183932	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1500 / 2.1518					
				8/25/2022	8/25/2022	MAT		(50,000,000.00)	(49,958,194.44)	0.00	(41,805.56)	50,000,000.00

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Fund:	Extended Fund											
1185682	US TREASURY N/B	/DEUTSCHE	TBILL	9/15/2022	8/25/2022	PURC	2.1900 / 2.1928	50,000,000.00	49,936,125.00	0.00	0.00	(49,936,125.00)
1185683	US TREASURY N/B	/DEUTSCHE	TBILL	9/15/2022	8/25/2022	PURC	2.1900 / 2.1928	50,000,000.00	49,936,125.00	0.00	0.00	(49,936,125.00)
1185684	US TREASURY N/B	/DEUTSCHE	TBILL	9/15/2022	8/25/2022	PURC	2.1900 / 2.1928	50,000,000.00	49,936,125.00	0.00	0.00	(49,936,125.00)
1104041	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1	2/26/2024	8/26/2022	INT	0.2500 / 0.2621	0.00	0.00	0.00	(10,000.00)	10,000.00
1104042	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1	2/26/2024	8/26/2022	INT	0.2500 / 0.2621	0.00	0.00	0.00	(25,000.00)	25,000.00
1104043	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	2/26/2025	8/26/2022	INT	0.4600 / 0.4600	0.00	0.00	0.00	(46,000.00)	46,000.00
1081425	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY	8/27/2024	8/27/2022	INT	0.4550 / 0.4550	0.00	0.00	0.00	(34,125.00)	34,125.00
1165552	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	2/28/2024	8/28/2022	INT	2.1250 / 2.1862	0.00	0.00	0.00	(406,406.25)	406,406.25
1165553	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	2/28/2024	8/28/2022	INT	2.1250 / 2.1862	0.00	0.00	0.00	(135,468.75)	135,468.75
1183933	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	8/29/2022	8/29/2022	MAT	2.1500 / 2.1523	(50,000,000.00)	(49,946,250.00)	0.00	(53,750.00)	50,000,000.00
1183934	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	8/29/2022	8/29/2022	MAT	2.1500 / 2.1523	(50,000,000.00)	(49,946,250.00)	0.00	(53,750.00)	50,000,000.00
1186059	US TREASURY N/B	/MORGAN STANLEY	TBILL	9/13/2022	8/29/2022	PURC	2.1555 / 2.1574	50,000,000.00	49,955,093.75	0.00	0.00	(49,955,093.75)
1186060	US TREASURY N/B	/MORGAN STANLEY	TBILL	9/13/2022	8/29/2022	PURC	2.1800 / 2.1820	50,000,000.00	49,954,583.35	0.00	0.00	(49,954,583.33)
1113754	US TREASURY N/B	/BANK OF AMERICA	TRBDME	8/31/2025	8/31/2022	INT	0.2500 / 0.6145	0.00	0.00	0.00	(62,500.00)	62,500.00

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Fund:	Extended Fund											
1113755	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6145					
				8/31/2025	8/31/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1142903	US TREASURY N/B	/FTN FINANCIAL	TRBDME				0.1250 / 0.2619					
				8/31/2023	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1142904	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.1250 / 0.2599					
				8/31/2023	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1146666	US TREASURY N/B	/BANK OF AMERICA	TRBDME				0.1250 / 0.2773					
				2/28/2023	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1149694	US TREASURY N/B	/DEUTSCHE	TRBDME				0.1250 / 0.1352					
				8/31/2022	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				8/31/2022	8/31/2022	MAT		(50,000,000.00)	(49,996,093.75)	0.00	(3,906.25)	50,000,000.00
1149695	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 0.1352					
				8/31/2022	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				8/31/2022	8/31/2022	MAT		(50,000,000.00)	(49,996,093.75)	0.00	(3,906.25)	50,000,000.00
1150327	US TREASURY N/B	/BNP PARIBAS	TRBDME				0.1250 / 0.1511					
				8/31/2022	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				8/31/2022	8/31/2022	MAT		(50,000,000.00)	(49,990,234.40)	0.00	(9,765.60)	50,000,000.00
1150328	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.1250 / 0.1511					
				8/31/2022	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				8/31/2022	8/31/2022	MAT		(50,000,000.00)	(49,990,234.40)	0.00	(9,765.60)	50,000,000.00
1151216	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.1250 / 0.1944					
				8/31/2022	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				8/31/2022	8/31/2022	MAT		(50,000,000.00)	(49,974,609.40)	0.00	(25,390.60)	50,000,000.00
1153841	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				0.1250 / 0.4293					
				2/28/2023	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1153842	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				0.1250 / 0.4293					
				2/28/2023	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1154072	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.1250 / 0.4590					
				2/28/2023	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00

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Fund:		Extended Fund										
1154201	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 0.4463					
				2/28/2023	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1154828	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.1250 / 0.4714					
				2/28/2023	8/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1157928	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.1250 / 1.4116					
				2/28/2025	8/31/2022	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
Sub Total:								(333,000,000.00)	(332,174,509.84)	0.00	(5,539,695.62)	337,714,205.62
Fund:		Educational Money Mkt Fnd										
1175122	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.0153 / 1.0170					
				8/4/2022	8/4/2022	MAT		(50,000,000.00)	(49,918,211.94)	0.00	(81,788.06)	50,000,000.00
1182924	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.1120 / 2.1152					
				8/30/2022	8/4/2022	PURC		50,000,000.00	49,923,733.35	0.00	0.00	(49,923,733.33)
1174566	US TREASURY N/B	/MORGAN STANLEY	CMB				1.0005 / 1.0024					
				8/9/2022	8/9/2022	MAT		(50,000,000.00)	(49,905,508.33)	0.00	(94,491.67)	50,000,000.00
1183413	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1500 / 2.1526					
				8/29/2022	8/9/2022	PURC		50,000,000.00	49,940,277.80	0.00	0.00	(49,940,277.78)
1181451	FREDDIE DISCOUNT	/FTN FINANCIAL	AGDN				1.8000 / 1.8016					
				8/12/2022	8/12/2022	MAT		(50,000,000.00)	(49,955,000.00)	0.00	(45,000.00)	50,000,000.00
1184109	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1500 / 2.1517					
				8/25/2022	8/12/2022	PURC		50,000,000.00	49,961,180.55	0.00	0.00	(49,961,180.56)
1175123	FHLB DISC CORP	/DEUTSCHE	AGDN				1.1300 / 1.1325					
				8/15/2022	8/15/2022	MAT		(50,000,000.00)	(49,891,708.33)	0.00	(108,291.67)	50,000,000.00
1184270	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.1300 / 2.1311					
				8/24/2022	8/15/2022	PURC		50,000,000.00	49,973,375.00	0.00	0.00	(49,973,375.00)
1184423	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1000 / 2.1020					
				9/1/2022	8/16/2022	PURC		50,000,000.00	49,953,333.35	0.00	0.00	(49,953,333.33)

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Fund: Educational Money Mkt Fnd												
1181245	FED FARM CR BK	/Mizuho Securities USA Inc	AGDN				1.9500 / 1.9530					
				8/19/2022	8/19/2022	MAT		(50,000,000.00)	(49,924,166.67)	0.00	(75,833.33)	50,000,000.00
1185055	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1400 / 2.1423					
				9/6/2022	8/19/2022	PURC		50,000,000.00	49,946,500.00	0.00	0.00	(49,946,500.00)
1184270	FHLB DISC CORP	/UBS FINANCIAL SERVICES	AGDN				2.1300 / 2.1311					
				8/24/2022	8/24/2022	MAT		(50,000,000.00)	(49,973,375.00)	0.00	(26,625.00)	50,000,000.00
1185529	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1550 / 2.1577					
				9/14/2022	8/24/2022	PURC		50,000,000.00	49,937,145.85	0.00	0.00	(49,937,145.83)
1184109	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1500 / 2.1517					
				8/25/2022	8/25/2022	MAT		(50,000,000.00)	(49,961,180.56)	0.00	(38,819.44)	50,000,000.00
1185681	US TREASURY N/B	/DEUTSCHE	TBILL				2.1900 / 2.1928					
				9/15/2022	8/25/2022	PURC		50,000,000.00	49,936,125.00	0.00	0.00	(49,936,125.00)
1183413	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1500 / 2.1526					
				8/29/2022	8/29/2022	MAT		(50,000,000.00)	(49,940,277.78)	0.00	(59,722.22)	50,000,000.00
1186062	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.1425 / 2.1444					
				9/13/2022	8/29/2022	PURC		50,000,000.00	49,955,364.60	0.00	0.00	(49,955,364.58)
1182924	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.1120 / 2.1152					
				8/30/2022	8/30/2022	MAT		(50,000,000.00)	(49,923,733.33)	0.00	(76,266.67)	50,000,000.00
1186217	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1650 / 2.1663					
				9/9/2022	8/30/2022	PURC		50,000,000.00	49,969,930.55	0.00	0.00	(49,969,930.56)
Sub Total:								50,000,000.00	50,103,804.11	0.00	(606,838.06)	(49,496,965.97)
Fund: 283-John Wayne Airport												
1181800	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.6600 / 1.6605					
				8/3/2022	8/3/2022	MAT		(10,000,000.00)	(9,996,772.22)	0.00	(3,227.78)	10,000,000.00
1182729	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.1425 / 2.1459					
				8/30/2022	8/3/2022	PURC		5,000,000.00	4,991,965.63	0.00	0.00	(4,991,965.63)

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Fund: 283-John Wayne Airport												
1182730	US TREASURY N/B	/DEUTSCHE	TBILL	8/23/2022	8/3/2022	PURC	2.1050 / 2.1075	5,000,000.00	4,994,152.78	0.00	0.00	(4,994,152.78)
1181801	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN	8/5/2022	8/5/2022	MAT	1.7400 / 1.7408	(4,500,000.00)	(4,498,042.50)	0.00	(1,957.50)	4,500,000.00
1183123	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	8/22/2022	8/5/2022	PURC	2.1200 / 2.1221	4,500,000.00	4,495,495.00	0.00	0.00	(4,495,495.00)
1142437	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL	8/11/2022	8/11/2022	MAT	0.0725 / 0.0725	(4,000,000.00)	(3,997,446.39)	0.00	(2,553.61)	4,000,000.00
1183935	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/22/2022	8/11/2022	PURC	2.1500 / 2.1514	4,000,000.00	3,997,372.22	0.00	0.00	(3,997,372.22)
1183123	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	8/22/2022	8/22/2022	MAT	2.1200 / 2.1221	(4,500,000.00)	(4,495,495.00)	0.00	(4,505.00)	4,500,000.00
1183935	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/22/2022	8/22/2022	MAT	2.1500 / 2.1514	(4,000,000.00)	(3,997,372.22)	0.00	(2,627.78)	4,000,000.00
1185216	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/16/2022	8/22/2022	PURC	2.1350 / 2.1382	5,000,000.00	4,992,586.81	0.00	0.00	(4,992,586.81)
1185217	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/16/2022	8/22/2022	PURC	2.1350 / 2.1382	5,000,000.00	4,992,586.81	0.00	0.00	(4,992,586.81)
1173582	US TREASURY N/B	/MORGAN STANLEY	CMB	8/23/2022	8/23/2022	MAT	1.0375 / 1.0402	(5,000,000.00)	(4,987,175.35)	0.00	(12,824.65)	5,000,000.00
1182730	US TREASURY N/B	/DEUTSCHE	TBILL	8/23/2022	8/23/2022	MAT	2.1050 / 2.1075	(5,000,000.00)	(4,994,152.78)	0.00	(5,847.22)	5,000,000.00
1185366	US TREASURY N/B	/DEUTSCHE	TBILL	9/20/2022	8/23/2022	PURC	2.1450 / 2.1486	5,000,000.00	4,991,658.33	0.00	0.00	(4,991,658.33)
1185367	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	8/23/2022	PURC	2.1600 / 2.1640	5,000,000.00	4,990,700.00	0.00	0.00	(4,990,700.00)
1182729	US TREASURY N/B	/MORGAN STANLEY	TBILL	8/30/2022	8/30/2022	MAT	2.1425 / 2.1459	(5,000,000.00)	(4,991,965.63)	0.00	(8,034.37)	5,000,000.00

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

Transaction Date From 01-Aug-2022 To 31-Aug-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
1186215	US TREASURY N/B	/DEUTSCHE	TBILL				2.2050 / 2.2072					
				9/15/2022	8/30/2022	PURC		5,000,000.00	4,995,100.00	0.00	0.00	(4,995,100.00)
Sub Total:								1,500,000.00	1,483,195.49	0.00	(41,577.91)	(1,441,617.58)
Fund: 650-Fountain Valley SD40												
1001371	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				2.5000 / 2.5704					
				2/5/2024	8/5/2022	INT		0.00	0.00	0.00	(43,875.00)	43,875.00
1181802	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.7400 / 1.7408					
				8/5/2022	8/5/2022	MAT		(3,500,000.00)	(3,498,477.50)	0.00	(1,522.50)	3,500,000.00
1183124	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1200 / 2.1221					
				8/22/2022	8/5/2022	PURC		3,500,000.00	3,496,496.11	0.00	0.00	(3,496,496.11)
1183124	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1200 / 2.1221					
				8/22/2022	8/22/2022	PURC		(3,500,000.00)	(3,496,496.11)	0.00	(3,503.89)	3,500,000.00
1185219	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1500 / 2.1541					
				9/23/2022	8/22/2022	PURC		3,500,000.00	3,493,311.11	0.00	0.00	(3,493,311.11)
Sub Total:								0.00	(5,166.39)	0.00	(48,901.39)	54,067.78
Fund: 650-CCCD SERIES 2017E												
945505	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.3300 / 3.4801					
				2/13/2034	8/13/2022	INT		0.00	0.00	0.00	(33,300.00)	33,300.00
942094	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.8307					
				2/15/2027	8/15/2022	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
947405	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				4.5000 / 2.9081					
				2/15/2036	8/15/2022	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
Sub Total:								0.00	0.00	0.00	(89,550.00)	89,550.00
Grand Total:								(281,500,000.00)	(280,463,455.44)	0.00	(6,987,784.51)	287,451,240.26

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Aug-2022 to 31-Aug-2022

Cashflow Date	Transaction Description	Amount	Deal No
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (County)			
8/26/2022	ACTUAL CASHFLOW	20,000,000.00	1185892
		Sub Total Amount Per Account:	
		20,000,000.00	
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Education)			
8/26/2022	ACTUAL CASHFLOW	10,000,000.00	1185896
		Sub Total Amount Per Account:	
		10,000,000.00	
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (JWA)			
8/3/2022	ACTUAL CASHFLOW	13,881.59	1182727
8/5/2022	ACTUAL CASHFLOW	4,505.00	1183115
8/11/2022	ACTUAL CASHFLOW	2,627.78	1183926
8/23/2022	ACTUAL CASHFLOW	17,641.67	1185362
8/26/2022	ACTUAL CASHFLOW	1,000,000.00	1185890
8/30/2022	ACTUAL CASHFLOW	4,900.00	1186218
		Sub Total Amount Per Account:	
		1,043,556.04	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (JWA)			
8/22/2022	ACTUAL CASHFLOW	(1,485,173.62)	1185212
8/26/2022	ACTUAL CASHFLOW	(1,000,000.00)	1185886
		Sub Total Amount Per Account:	
		(2,485,173.62)	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (County)			
8/26/2022	ACTUAL CASHFLOW	(11,000,000.00)	1185888
		Sub Total Amount Per Account:	
		(11,000,000.00)	
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)			
8/1/2022	ACTUAL CASHFLOW	2,343,750.00	1182377
8/8/2022	ACTUAL CASHFLOW	219,354.50	1183165
8/9/2022	ACTUAL CASHFLOW	10,152,500.00	1183412
8/24/2022	ACTUAL CASHFLOW	(50,000,000.00)	1185522
8/26/2022	ACTUAL CASHFLOW	81,000.00	1185907
8/29/2022	ACTUAL CASHFLOW	666,322.92	1186063
8/30/2022	ACTUAL CASHFLOW	(50,000,000.00)	1186220
8/31/2022	ACTUAL CASHFLOW	50,812,500.00	1186436
		Sub Total Amount Per Account:	
		(35,724,572.58)	

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Aug-2022 to 31-Aug-2022

Cashflow Date	Transaction Description	Amount	Deal No
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (County)			
8/26/2022	ACTUAL CASHFLOW	(9,000,000.00)	1185900
	Sub Total Amount Per Account:	<u>(9,000,000.00)</u>	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Education)			
8/26/2022	ACTUAL CASHFLOW	(10,000,000.00)	1185898
	Sub Total Amount Per Account:	<u>(10,000,000.00)</u>	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)			
8/11/2022	ACTUAL CASHFLOW	149,305.56	1183928
8/15/2022	ACTUAL CASHFLOW	632,365.00	1184268
8/17/2022	ACTUAL CASHFLOW	343,750.00	1184650
8/18/2022	ACTUAL CASHFLOW	112,944.44	1184845
8/22/2022	ACTUAL CASHFLOW	5,494,468.75	1185214
8/23/2022	ACTUAL CASHFLOW	197,541.66	1185364
8/24/2022	ACTUAL CASHFLOW	(199,626,388.88)	1185524
8/25/2022	ACTUAL CASHFLOW	238,500.00	1185678
8/31/2022	ACTUAL CASHFLOW	200,000,000.00	1186434
	Sub Total Amount Per Account:	<u>7,542,486.53</u>	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO			
8/15/2022	ACTUAL CASHFLOW	89,550.00	1184274
8/19/2022	ACTUAL CASHFLOW	(1,084.11)	1185056
	Sub Total Amount Per Account:	<u>88,465.89</u>	
	Total Amount :	<u>(29,535,237.74)</u>	

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

Alisa Backstrom
David Carlson
Frank Davies
Frank Kim
Sal Kureh
Al Mijares
Francine Scinto

County of Orange Departments

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

County Agencies

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

State of California

Superior Court

Orange County School Districts

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

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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