

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



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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: November 17, 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 October 31, 2022

The Treasurer's Investment Report for the month ended October 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 0.64 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, OCEIP, 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 continues to have strong employments gains and high inflation. Job gains were 261,000 in October after previously increasing 263,000, while headline inflation for September increased 8.2% year over year, slightly lower than the prior month's 8.3%. The Federal Open Market Committee (FOMC) increased the Federal Funds rate range to 3.75-4.00% from 3.00-3.25% on November 2. The bond market is pricing a rate increase at the next FOMC meeting on December 14. Some recent U.S. economic releases:

- Gross Domestic Product rose 2.6% (survey: +2.4%) in the third quarter compared to the second quarter's decline of -0.6%.
- Consumer Prices increased at 8.2% (survey: 8.1%) in September, down from the prior month's 8.3%.
- The unemployment rate rose to 3.7% (survey: 3.6%) in October from 3.5% in September.
- The Empire State Manufacturing Index fell to -9.1 (survey: -4.3) from the prior month's -1.5 while the Philadelphia Fed Index rose to -8.7 (survey: -5.0) from -9.9 in September. 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 rates rising along all maturities during October. The 90-day Treasury Bill rate increased to 4.09% from 3.29%. The 2-year Treasury Note rose to 4.49% from 4.28% while the 10-year Treasury Bond rate increased to 4.05% from 3.84%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net yields for fiscal year 2022/2023 are 1.27% and 1.21% for OCIP and 1.24% and 1.18% 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 August 2022, September 2022 and October 2022 interest apportionments are expected to be paid in November 2022, December 2022 and January 2023 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. Temporary transfers from the OCEIP total \$25 million and will be repaid by January 31, 2023.

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 3.1% 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 October 2022.

CREDIT UPDATE

During October 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 October 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

	OCTOBER 2022	SEPTEMBER 2022	INCREASE (DECREASE)	NET CHANGE %	OCTOBER 2021	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ^{1,2}	\$ 6,137,467,732	\$ 5,348,175,685	\$ 789,292,047	14.76%	\$ 5,639,683,373	\$ 497,784,359	8.83%
End Of Month Book Value ^{1,2}	\$ 6,271,160,535	\$ 5,468,057,996	\$ 803,102,539	14.69%	\$ 5,642,145,760	\$ 629,014,775	11.15%
Monthly Average Balance ^{1,2}	\$ 5,861,702,020	\$ 5,297,263,888	\$ 564,438,132	10.66%	\$ 5,406,500,814	\$ 455,201,206	8.42%
Year-To-Date Average Balance	\$ 5,507,636,868	\$ 5,452,758,289	\$ 54,878,579	1.01%	\$ 5,148,149,588	\$ 359,487,280	6.98%
Monthly Accrued Earnings ³	\$ 9,380,625	\$ 5,891,744	\$ 3,488,881	59.22%	\$ 2,353,774	\$ 7,026,850	298.54%
Monthly Net Yield ³	1.791%	1.260%	0.531%	42.14%	0.456%	1.335%	292.76%
Year-To-Date Net Yield ³	1.211%	1.002%	0.209%	20.84%	0.471%	0.740%	157.11%
Annual Estimated Gross Yield ⁵	1.860%	1.860%	0.000%	0.00%	0.523%	1.337%	255.64%
Weighted Average Maturity (WAM) ⁶	241	254	(13)	-5.12%	380	(139)	-36.58%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,4}	\$ 6,091,068,753	\$ 6,205,476,136	\$ (114,407,383)	-1.84%	\$ 4,885,699,108	\$ 1,205,369,645	24.67%
End Of Month Book Value ^{1,4}	\$ 6,223,708,661	\$ 6,346,169,856	\$ (122,461,195)	-1.93%	\$ 4,887,915,139	\$ 1,335,793,522	27.33%
Monthly Average Balance ⁴	\$ 6,207,201,680	\$ 6,166,016,371	\$ 41,185,309	0.67%	\$ 4,802,024,430	\$ 1,405,177,250	29.26%
Year-To-Date Average Balance ⁴	\$ 6,190,866,102	\$ 6,346,213,819	\$ (155,347,717)	-2.45%	\$ 5,101,268,256	\$ 1,089,597,846	21.36%
Monthly Accrued Earnings ³	\$ 9,685,364	\$ 6,462,195	\$ 3,223,169	49.88%	\$ 2,317,447	\$ 7,367,917	317.93%
Monthly Net Yield ³	1.755%	1.200%	0.555%	46.25%	0.472%	1.283%	271.82%
Year-To-Date Net Yield ³	1.183%	0.995%	0.188%	18.87%	0.480%	0.703%	146.52%
Annual Estimated Gross Yield ⁵	1.860%	1.860%	0.000%	0.00%	0.531%	1.329%	250.28%
Weighted Average Maturity (WAM) ⁶	241	256	(15)	-5.86%	392	(151)	-38.52%

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 End Of Month Market Value, End Of Month Book Value and Monthly Average Balance are higher than the prior month and the End Of Month Book Value is higher than the prior year partially due to higher total property tax collections.

³ The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields and Year-To-Date Net Yields are higher than the prior month and year primarily due to purchases at higher interest rates.

⁴ 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 additional funding for new District programs by federal and state governments.

⁵ The OCIP and OCEIP Annual Estimated Gross Yields are higher than the prior year due to continued higher yields from short-term rate increases. The OCIP and OCEIP Annual Estimated Gross Yields for October 2021 are reported at the actual annual gross yields for FY 21-22.

⁶ 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: October 31, 2022

OCTP INVESTMENT STATISTICS - By Reporting Entity⁽²⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 10/31/2022	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 6,137,467,732	241	2.101%	1.846%	0.979 ⁽²⁾
	COST (Capital) \$ 6,261,316,986				
	MONTHLY AVG Balance \$ 5,861,702,020				
	BOOK Value \$ 6,271,160,535				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 6,091,068,753	241	2.096%	1.810%	0.979 ⁽²⁾
	COST (Capital) \$ 6,213,939,907				
	MONTHLY AVG Balance \$ 6,207,201,680				
	BOOK Value \$ 6,223,708,661				

INVESTMENT STATISTICS - Specific Investment Accounts⁽²⁾

DESCRIPTION	CURRENT BALANCE	BY SPECIFIC INVESTMENT			
		Fund	Market Value	Book Value	Current NAV
Specific Investment Funds:	MARKET Value \$ 107,634,851				
John Wayne Airport Investment Fund (JWA)	COST (Capital) \$ 111,919,643	JWA	\$ 53,825,810	\$ 53,836,343	0.9998
Fountain Valley School District Fund 40 (FVSD)	MONTHLY AVG Balance \$ 111,826,395	FVSD	32,996,172	34,695,602	0.9510
CCCD Series 2017E Bonds (CCCD)	BOOK Value \$ 111,221,915	CCCD	20,812,869	22,689,970	0.9173

OCIF TOTALS

INVESTMENTS		CASH	
OCIP	\$ 6,261,316,986		
OCEIP	6,213,939,907		
Specific Investment	111,919,643	Cash	91,742,629
Totals	\$ 12,587,176,536		\$ 91,742,629
Total Assets in the County Treasury			\$ 12,678,919,165

KEY POOL STATISTICS

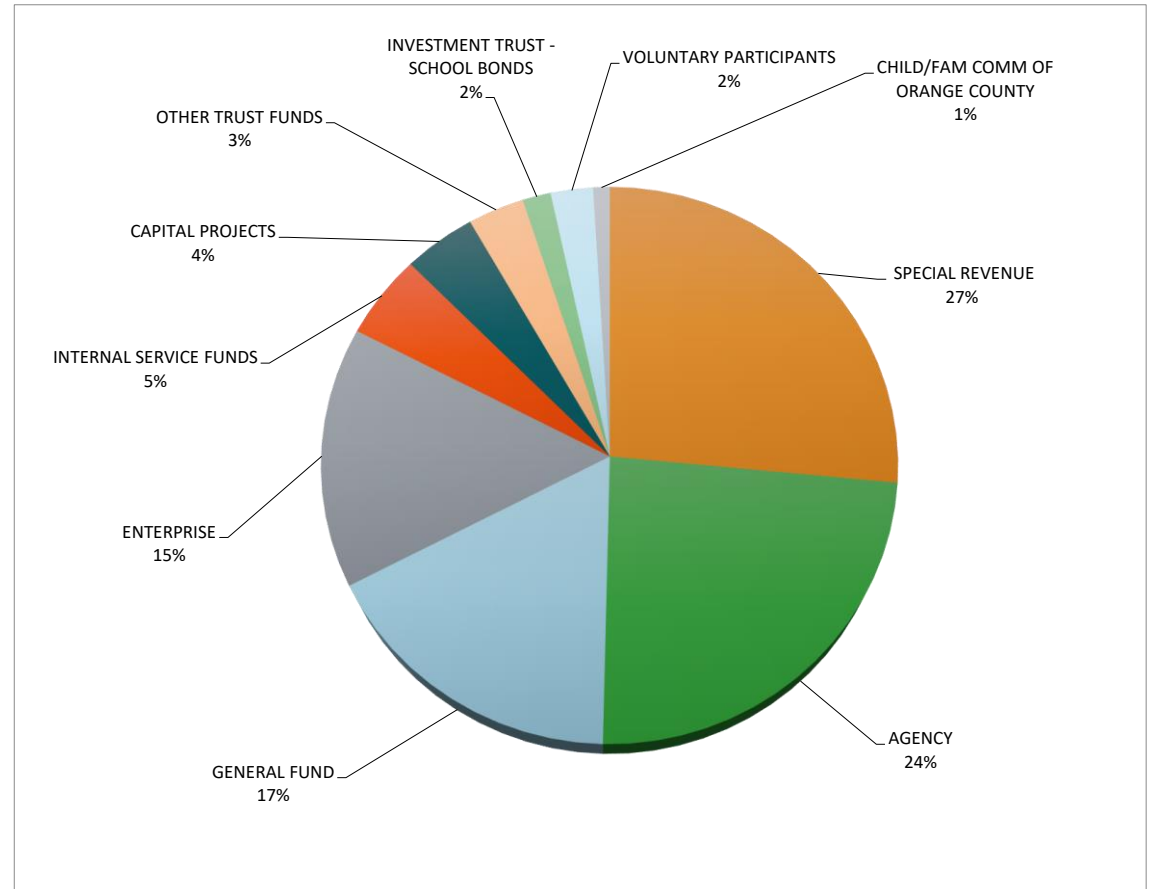
INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	1.211%	OCIP	241
OCEIP - YTD NET YIELD	1.183%	OCEIP	241
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	3.025%	JOHN WAYNE AIRPORT	16
90-DAY T-BILL YIELD - MONTHLY AVERAGE	3.781%	LGIP (Standard & Poors)	20

(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).

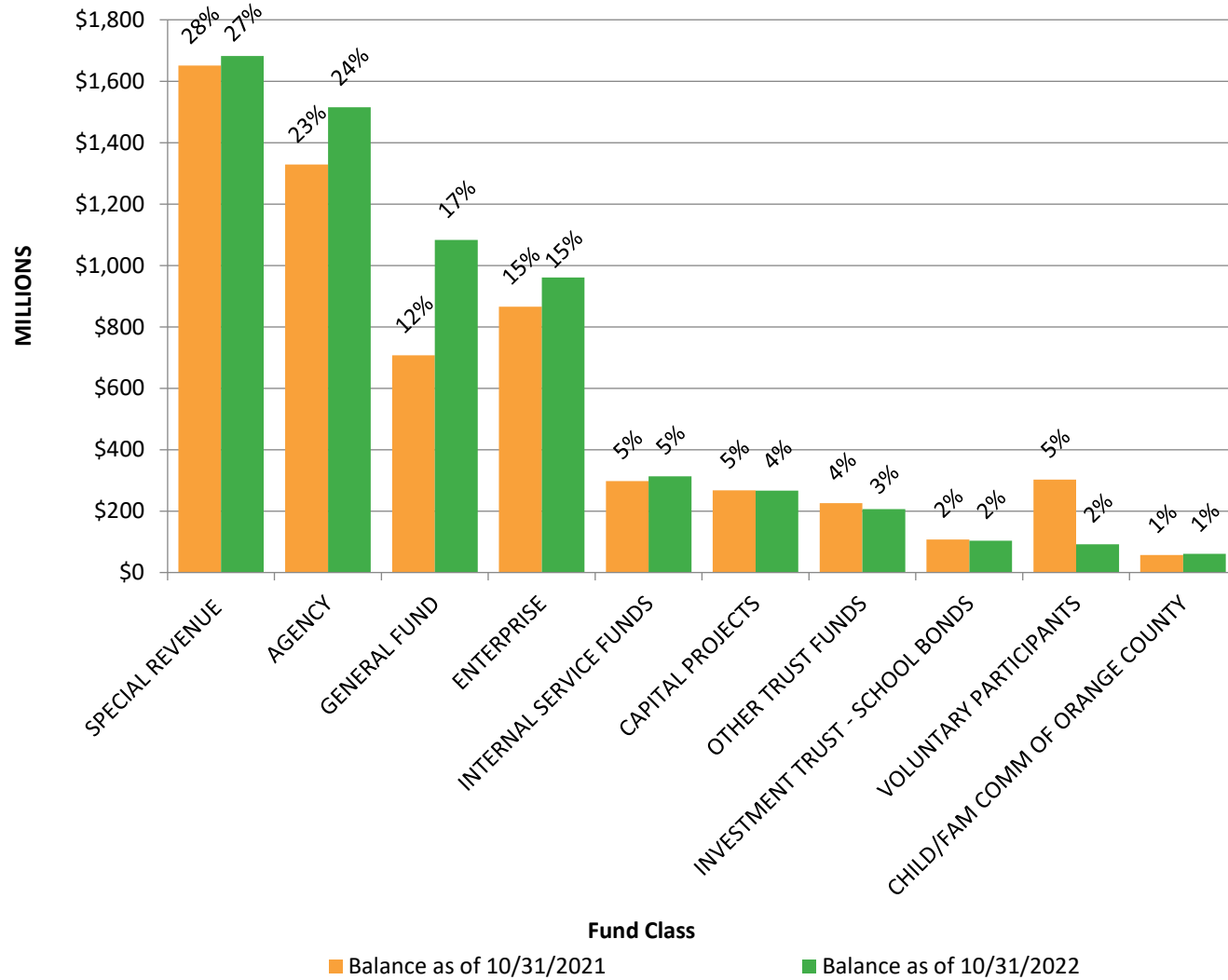
(2) The current NAV's for OCIP & OCEIP have both increased slightly to 0.979 from 0.978. Short-term rates continue to rise causing the market values on OCIP, OCEIP, JWA, FVSD and CCCD to stay below book values. The OCIP, OCEIP, JWA, FVSD and CCCD have sufficient liquidity to meet projected cash flow needs.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,682,279,035
AGENCY	1,514,866,757
GENERAL FUND	1,082,741,379
ENTERPRISE	960,391,029
INTERNAL SERVICE FUNDS	313,468,517
CAPITAL PROJECTS	266,473,605
OTHER TRUST FUNDS	206,843,840
INVESTMENT TRUST - SCHOOL BONDS	104,014,618
VOLUNTARY PARTICIPANTS	92,225,689
CHILD/FAM COMM OF ORANGE COUNTY	61,177,338
TOTAL	\$ 6,284,481,807

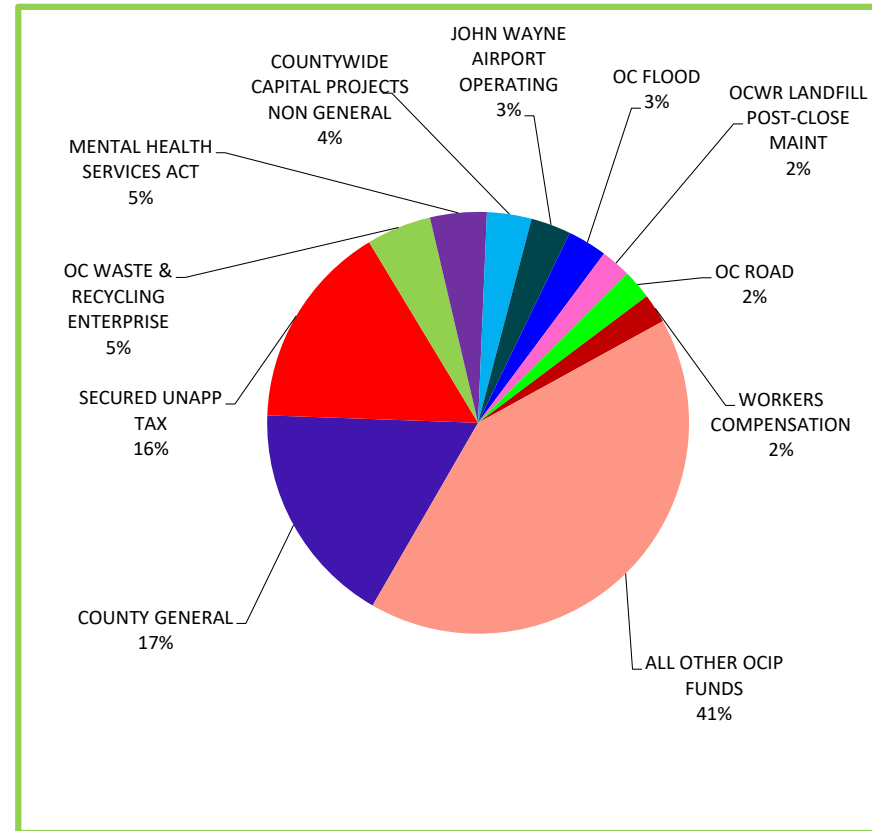


ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF OCTOBER 31



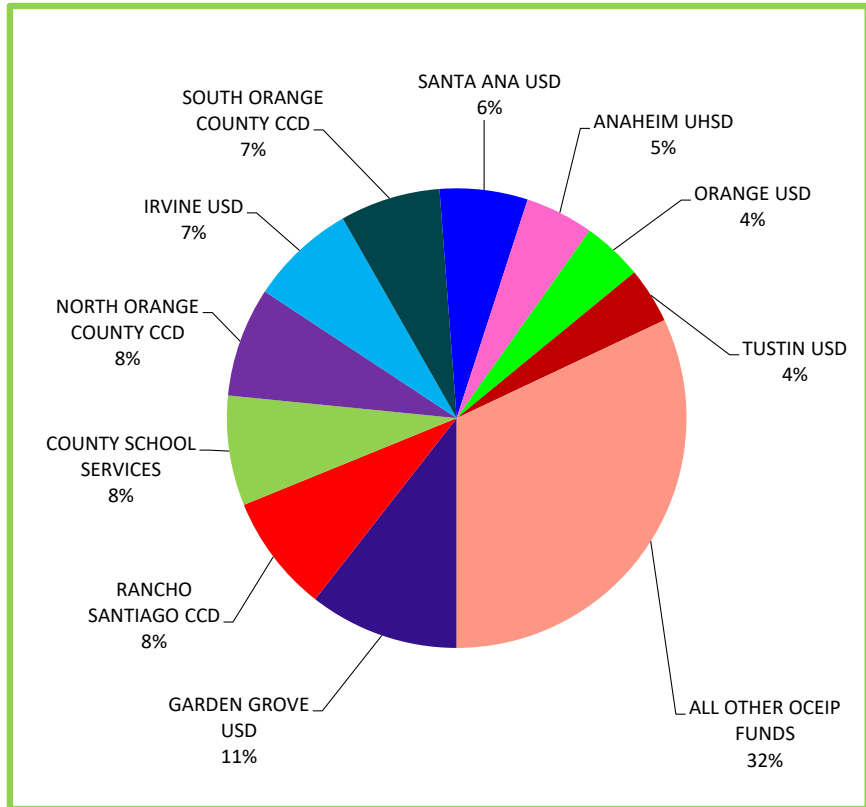
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF OCTOBER 31, 2022**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 1,082,733,041
673	SECURED UNAPP TAX	992,928,136
299	OC WASTE & RECYCLING ENTERPRISE	312,292,316
13Y	MENTAL HEALTH SERVICES ACT	272,577,161
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	214,671,413
280	JOHN WAYNE AIRPORT OPERATING	193,074,587
400	OC FLOOD	190,540,545
279	OCWR LANDFILL POST-CLOSE MAINT	145,164,286
115	OC ROAD	141,631,540
293	WORKERS COMPENSATION	141,357,639
	ALL OTHER OCIP FUNDS	2,597,511,143
TOTAL		\$ 6,284,481,807



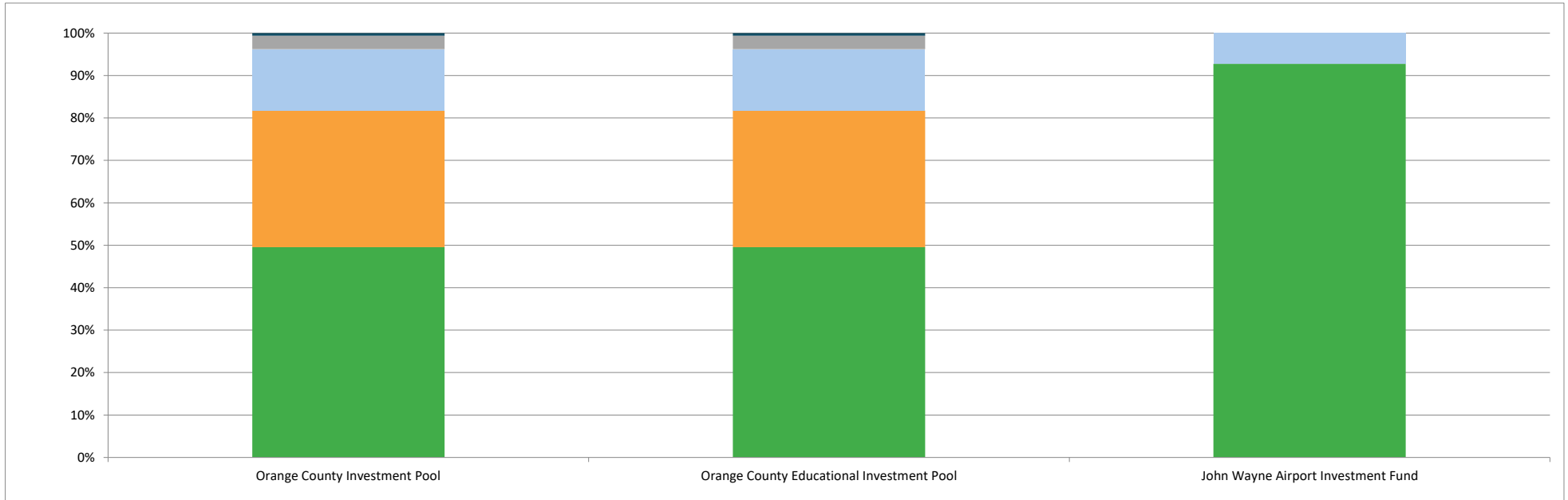
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF OCTOBER 31, 2022**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 659,226,292 (1)
92	RANCHO SANTIAGO CCD	517,091,783
94	COUNTY SCHOOL SERVICES	482,869,614
88	NORTH ORANGE COUNTY CCD	481,541,869 (1)
75	IRVINE USD	465,741,051 (1)
96	SOUTH ORANGE COUNTY CCD	440,955,710
84	SANTA ANA USD	386,678,430 (1)
64	ANAHEIM UHSD	300,620,702 (1)
80	ORANGE USD	265,644,369 (1)
87	TUSTIN USD	244,788,194 (1)
	ALL OTHER OCEIP FUNDS	1,998,620,727 (1)
	TOTAL	<u>\$ 6,243,778,741</u>



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

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



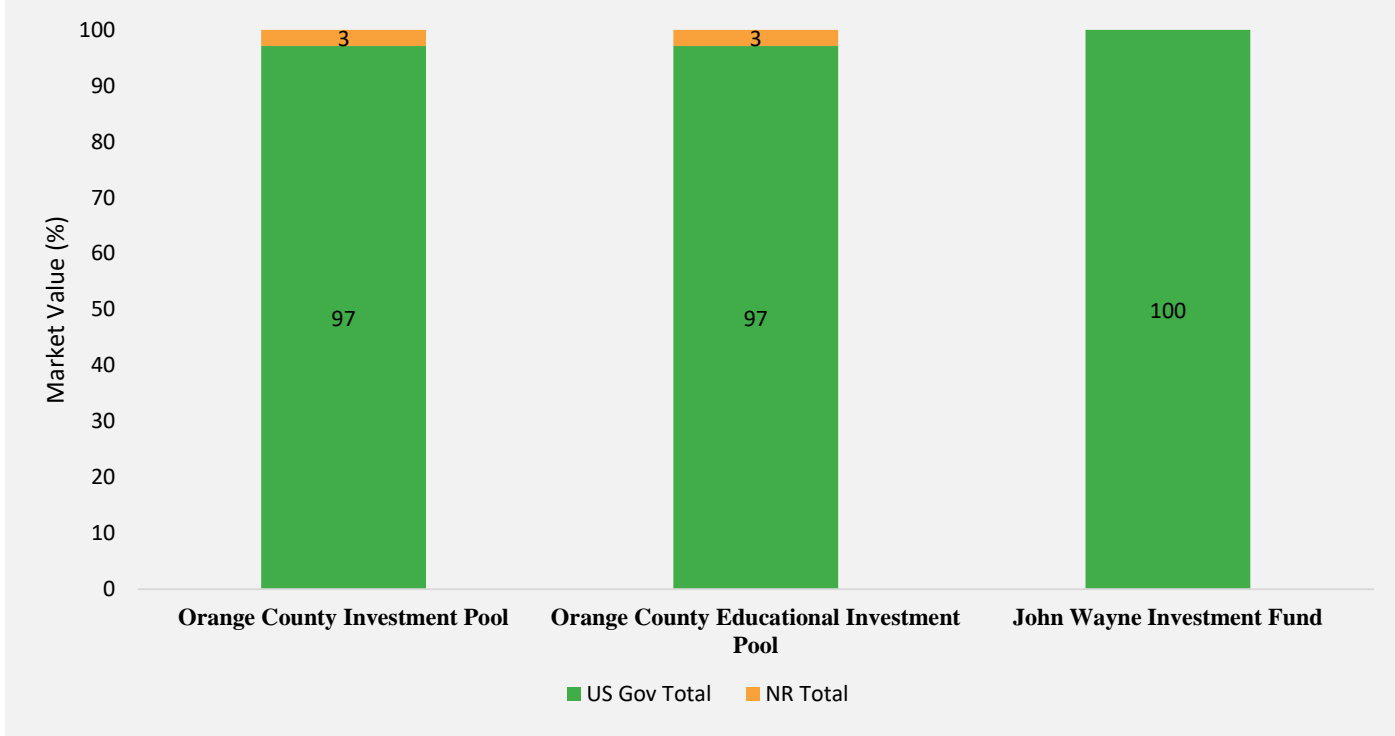
Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 3,041,241	49.55%
U. S. TREASURIES	1,975,898	32.20%
MONEY MARKET MUTUAL FUNDS	888,024	14.47%
MUNICIPAL DEBT	194,732	3.17%
LOCAL AGENCY INVESTMENT FUND	37,573	0.61%
	<u>\$ 6,137,468</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 3,019,252	49.57%
U. S. TREASURIES	1,960,333	32.19%
MONEY MARKET MUTUAL FUNDS	881,009	14.46%
MUNICIPAL DEBT	193,198	3.17%
LOCAL AGENCY INVESTMENT FUND	37,277	0.61%
	<u>\$ 6,091,069</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 49,915	92.74%
MONEY MARKET MUTUAL FUNDS	3,910	7.26%
	<u>\$ 53,825</u>	<u>100.00%</u>

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

October 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

October 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:

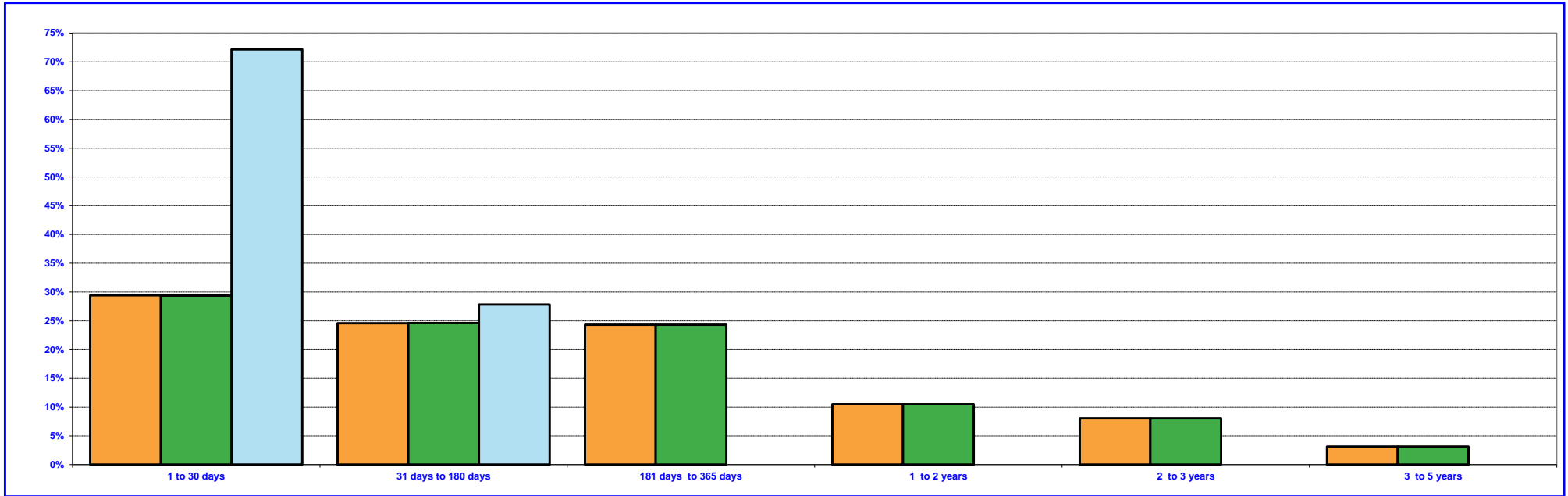
- NR = Not Rated
- WD = Withdrawn

- * Fitch revises the US Government Outlook from Negative to stable, and affirmed their L/T issuer rating at AAA on July 8, 2022.
- ** Fitch no longer produces governmental support ratings for agencies including FHLB.
- *** Moody's affirmed Johnson & Johnson's rating of AAA and outlook as stable on November 2, 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.

During October, there were no changes to the Treasurer's Approved Issuer List.

An ongoing credit analysis of all issuers owned in the Investment Pools is reviewed on a daily, monthly, quarterly, and annual basis.

ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION
October 31, 2022



ORANGE COUNTY INVESTMENT POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 1,815,891	29.42%
31 TO 180 DAYS	1,518,251	24.60%
181 TO 365 DAYS	1,501,352	24.32%
1 YEAR TO 2 YEARS	647,479	10.49%
2 YEARS TO 3 YEARS	495,748	8.03%
3 YEARS TO 5 YEARS	193,632	3.14%
TOTAL	\$ 6,172,353	100.00%

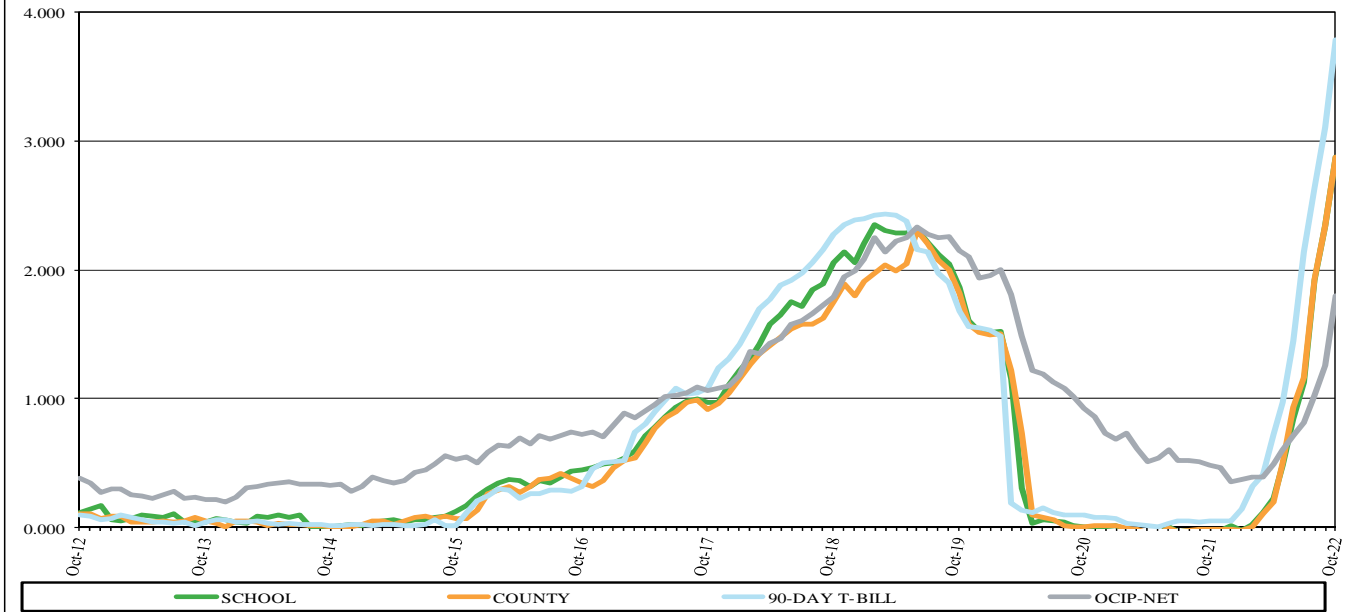
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 1,837,992	29.38%
31 TO 180 DAYS	1,539,700	24.61%
181 TO 365 DAYS	1,522,563	24.34%
1 YEAR TO 2 YEARS	656,626	10.50%
2 YEARS TO 3 YEARS	502,752	8.03%
3 YEARS TO 5 YEARS	196,368	3.14%
TOTAL	\$ 6,256,001	100.00%

JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 38,910	72.18%
31 TO 180 DAYS	\$ 15,000	27.82%
TOTAL	\$53,910	100.00%

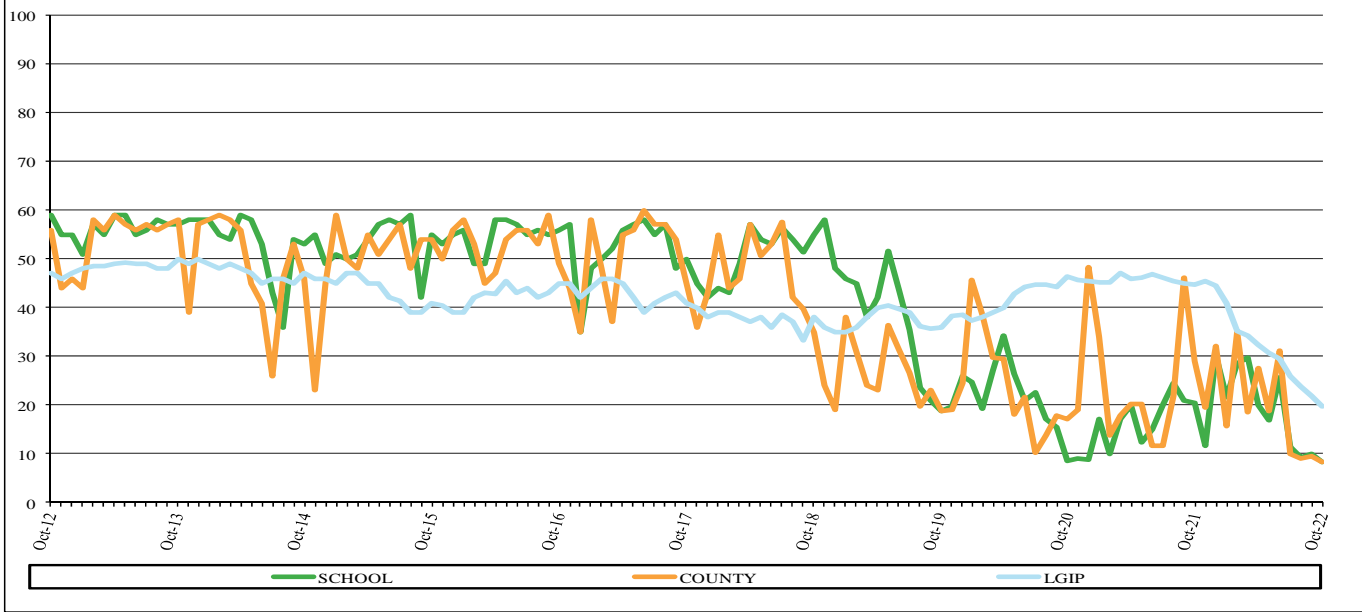
(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 10/31/2022, 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 October 2012 to October 2022



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



•For the Month Ended October 31, 2022, S&P LGIP – 2.66; S&P LGIP WAM – 19.75; 90-Day T-Bill – 3.781%; OCIP – Net – 1.791%

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

November 1, 2021 - October 31, 2022

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month October 2022</i>				
OCMMF	\$ 249,859,015	\$ 786,889	2.928%	8
OCEMMF	\$ 249,839,109	\$ 766,982	2.928%	8
Extended Fund	\$ 11,728,838,361	\$ 17,512,118	1.802%	251
<i>September 2022</i>				
OCMMF	\$ 324,868,347	\$ 629,932	2.397%	9
OCEMMF	\$ 310,299,484	\$ 600,485	2.394%	10
Extended Fund	\$ 10,918,483,990	\$ 11,123,522	1.249%	269
<i>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
Fiscal Year July 1, 2022 - June 30, 2023	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 5,507,636,868	\$ 24,291,649	1.266%	257
OCEIP	\$ 6,190,866,102	\$ 26,797,708	1.238%	259

**ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING APRIL 30, 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 April 30, 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
October 2022 - Ending Cash				\$ 23,164,821
November	\$ 751,527,684	\$ 1,019,866,547	\$ 1,223,070,907	571,488,145
December	372,985,040	3,085,201,652	2,705,072,131	1,324,602,706
January	655,630,390	600,026,070	1,407,684,404	1,172,574,762
February	150,733,300	653,101,023	378,609,220	1,597,799,865
March	314,458,441	1,130,540,605	801,592,527	2,241,206,384
April	173,173,104	2,343,196,196	2,248,777,595	2,508,798,089

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
October 2022 - Ending Cash				\$ 29,838,834
November	\$ 552,086,598	\$ 823,217,832	\$ 702,447,230	702,696,034
December	225,428,897	1,676,771,873	530,709,348	2,074,187,456
January	563,480,093	532,027,493	984,628,031	2,185,067,011
February	152,862,794	290,436,397	755,515,422	1,872,850,780
March	318,900,972	800,134,217	628,064,285	2,363,821,684
April	175,619,617	1,489,547,038	485,661,091	3,543,327,248

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

	Month
Treasurer's Accountability at the Beginning of the Period:	<u>\$ 12,226,871,657</u>
Cash Receipts:	
County	1,264,079,202
School and Community College Districts	676,384,725
Total Cash Receipts	<u>1,940,463,927</u>
Cash Disbursements:	
County	590,082,061
School and Community College Districts	908,632,671
Total Cash Disbursements	<u>1,498,714,732</u>
Net Change in Cost Value of Pooled Assets	<u>441,749,195</u>
Net Increase in Specific Investments	142,695
Net Increase in OC Sheriff & John Wayne Airport Cash	<u>10,155,618</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 12,678,919,165</u>
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 6,261,316,986
Orange County Educational Investment Pool	6,213,939,907
Total Pooled Investments	<u>12,475,256,893</u>
Specific Investments:	
John Wayne Airport	53,761,611
Fountain Valley School District Fund 40	34,744,523
CCCD Series 2017E Bonds	23,413,509
Total Non-Pooled Investments	<u>111,919,643</u>
Cash and Cash Equivalent:	
Cash in Banks	91,486,193
Cash - Other	256,436
Total Cash	<u>91,742,629</u>
Total Assets in the Treasury at the End of the Period:	<u>\$ 12,678,919,165</u>

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

Investment Policy (IPS) Guidelines	Investment Type
Diversification Limit	
<i>100%</i>	U.S. Treasury Securities
<i>100%</i>	U.S. Government Agency Securities
<i>20%</i>	Municipal Debt
<i>20%</i>	Medium-Term Notes
<i>40%</i>	Banker Acceptances
<i>40%</i>	Commercial Paper
<i>20%</i>	Certificates of Deposits
<i>\$75MM</i>	Local Agency Investment Fund (LAIF)
<i>20%</i>	Repurchase Agreements
<i>20%</i>	Money Market Mutual Funds (MMMFs)
<i>20%</i>	JPA Investment Pools (JPA)
<i>30%</i>	Supranationals

OCTP ⁽¹⁾	
Market Value of Investments ⁽²⁾	Percent of Portfolio
\$ 3,936,230,871	32.54%
6,060,492,612	50.09%
257,484,496	2.13%
-	-
-	-
-	-
74,850,104	0.62%
-	-
1,769,032,402	14.62%
-	-
-	-
\$ 12,098,090,485	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)
<i>5%</i>	Percentage Limits
<i>20%</i>	Issuer Limit
<i>100%</i>	MMMFs, JPA, Repurchase Agreements ⁽⁴⁾
<i>See Above</i>	Government Agencies Issuer
	Diversification Limit
<i>1.5 Years</i>	Maturity/Duration Limits
<i>5 Years/1826 days</i>	Duration ⁽⁵⁾
	Final Maturity - OCTP
<i>A-1/≥ AA⁽³⁾</i>	Rating Limits
<i>Approved Issuer List</i>	OCTP Short Term/Long Term
<i>Broker/Dealer List</i>	Authorized Issuer
<i>>0.9975</i>	Authorized Financial Dealer/Institution
	Net Asset Value ⁽⁶⁾

OCTP ⁽¹⁾	
<i>Yes</i>	
<i>Yes</i>	
<i>Yes</i>	
<i>Yes</i>	
<i>Yes/ 0.64</i>	
<i>Yes/ 1188</i>	
<i>Yes</i>	
<i>Yes</i>	
<i>Yes</i>	
<i>0.9785</i>	

- (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 0.9785 and lower than last month's NAV at 0.9779. 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
October 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	September 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)	September 30, 2022 in progress.
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 October 31, 2022.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed Bylaws and made no changes at the October 19, 2022 meeting. No BOS approval required.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 19, 2022 meeting and provided input on the proposed IPS changes. BOS approval scheduled for December 20, 2022.
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 19, 2022.
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.

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

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended October 31, 2022**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	11/01/2022			AAAm	Aaa-mf	NR	1,735.95		2.8667	1,735.95			1,735.95	1,735.95	0.00
GOLDMAN SACHS - COUNTY MMF															
	11/01/2022			AAAm	Aaa-mf	NR	9,061.74		3.0657	9,061.74			9,061.74	9,061.74	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	11/01/2022			AAAm	Aaa-mf	AAAmmf	38,799.18		3.0744	38,799.18			38,799.18	38,799.18	0.00
Subtotal for FUNDS:							49,596.87		3.0655	49,596.87			49,596.87	49,596.87	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / MORGAN STANLEY															
1191662	10/7/22	11/04/2022	313385N28	A-1+	P-1	NR	50,000,000.00		2.9500	49,885,277.78	0.00	102,430.55	49,987,708.33	49,984,543.00	(3,165.33)
FHLB DISC CORP / Mizuho Securities USA Inc															
1194170	10/26/22	11/07/2022	313385N51	A-1+	P-1	NR	50,000,000.00		3.0000	49,950,000.00	0.00	25,000.00	49,975,000.00	49,969,090.50	(5,909.50)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192444	10/14/22	11/08/2022	313385N69	A-1+	P-1	NR	50,000,000.00		3.0500	49,894,097.22	0.00	76,250.00	49,970,347.22	49,963,940.50	(6,406.72)
FHLB DISC CORP / MORGAN STANLEY															
1192053	10/12/22	11/09/2022	313385N77	A-1+	P-1	NR	50,000,000.00		2.9770	49,884,227.78	0.00	82,694.44	49,966,922.22	49,958,791.50	(8,130.72)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192820	10/18/22	11/14/2022	313385P42	A-1+	P-1	NR	50,000,000.00		3.2000	49,880,000.00	0.00	62,222.22	49,942,222.22	49,933,053.00	(9,169.22)
Subtotal for DISCOUNT NOTES:							250,000,000.00	0.0000	3.0354	249,493,602.78	0.00	348,597.21	249,842,199.99	249,809,418.50	(32,781.49)
Subtotal for GOVERNMENT AGENCY:							250,000,000.00		3.0354	249,493,602.78	0.00	348,597.21	249,842,199.99	249,809,418.50	(32,781.49)
Total County Money Mkt Fnd :							250,049,596.87		3.0354	249,543,199.65	0.00	348,597.21	249,891,796.86	249,859,015.37	(32,781.49)
Net Asset Value (NAV):														0.999869	
<u>Educational Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	11/01/2022			AAAm	Aaa-mf	NR	1,525.08		2.8667	1,525.08			1,525.08	1,525.08	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	11/01/2022			AAAm	Aaa-mf	NR	3,384.11		3.0657	3,384.11			3,384.11	3,384.11	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	11/01/2022			AAAm	Aaa-mf	AAAmmf	24,780.91		3.0744	24,780.91			24,780.91	24,780.91	0.00
Subtotal for FUNDS:							29,690.10		3.0627	29,690.10			29,690.10	29,690.10	0.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	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>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / MORGAN STANLEY															
1191661	10/7/22	11/04/2022	313385N28	A-1+	P-1	NR	50,000,000.00		2.9500	49,885,277.78	0.00	102,430.55	49,987,708.33	49,984,543.00	(3,165.33)
FHLB DISC CORP / Mizuho Securities USA Inc															
1194171	10/26/22	11/07/2022	313385N51	A-1+	P-1	NR	50,000,000.00		3.0000	49,950,000.00	0.00	25,000.00	49,975,000.00	49,969,090.50	(5,909.50)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192445	10/14/22	11/08/2022	313385N69	A-1+	P-1	NR	50,000,000.00		3.0500	49,894,097.22	0.00	76,250.00	49,970,347.22	49,963,940.50	(6,406.72)
FHLB DISC CORP / MORGAN STANLEY															
1192052	10/12/22	11/09/2022	313385N77	A-1+	P-1	NR	50,000,000.00		2.9770	49,884,227.78	0.00	82,694.44	49,966,922.22	49,958,791.50	(8,130.72)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192821	10/18/22	11/14/2022	313385P42	A-1+	P-1	NR	50,000,000.00		3.2000	49,880,000.00	0.00	62,222.22	49,942,222.22	49,933,053.00	(9,169.22)
Subtotal for DISCOUNT NOTES:							250,000,000.00	0.0000	3.0354	249,493,602.78	0.00	348,597.21	249,842,199.99	249,809,418.50	(32,781.49)
Subtotal for GOVERNMENT AGENCY:							250,000,000.00		3.0354	249,493,602.78	0.00	348,597.21	249,842,199.99	249,809,418.50	(32,781.49)
Total Educational Money Mkt Fnd :							250,029,690.10		3.0354	249,523,292.88	0.00	348,597.21	249,871,890.09	249,839,108.60	(32,781.49)
Net Asset Value (NAV):														0.999869	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
	11/01/2022					NR	74,850,103.97		1.7720	74,850,103.97			74,850,103.97	74,850,103.97	0.00
OC Treasurer Extended Fund															
	11/01/2022					NR	705,943,853.34		2.8667	705,943,853.34			705,943,853.34	705,943,853.34	0.00
OC Treasurer X FUND MMF															
	11/01/2022					NR	1,063,009,261.56		3.0744	1,063,009,261.56			1,063,009,261.56	1,063,009,261.56	0.00
Subtotal for FUNDS:							1,843,803,218.87		2.9420	1,843,803,218.87			1,843,803,218.87	1,843,803,218.87	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1187524	9/9/22	11/01/2022	313385M78	A-1+	P-1	NR	50,000,000.00		2.7300	49,799,041.67	0.00	200,958.33	50,000,000.00	50,000,000.00	0.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1187525	9/9/22	11/01/2022	313385M78	A-1+	P-1	NR	50,000,000.00		2.7300	49,799,041.67	0.00	200,958.33	50,000,000.00	50,000,000.00	0.00
FHLB DISC CORP / FTN FINANCIAL															
1189010	9/20/22	11/01/2022	313385M78	A-1+	P-1	NR	50,000,000.00		3.0000	49,825,000.00	0.00	175,000.00	50,000,000.00	50,000,000.00	0.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	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>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	355,513.89	49,986,097.22	49,963,940.50	(22,156.72)
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	355,513.89	49,986,097.22	49,963,940.50	(22,156.72)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1191226	10/5/22	11/09/2022	313385N77	A-1+	P-1	NR	50,000,000.00		3.0400	49,852,222.22	0.00	114,000.00	49,966,222.22	49,958,791.50	(7,430.72)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1191227	10/5/22	11/09/2022	313385N77	A-1+	P-1	NR	50,000,000.00		3.0400	49,852,222.22	0.00	114,000.00	49,966,222.22	49,958,791.50	(7,430.72)
FED FARM CR BK / CASTLE OAK SECURITIES															
1191831	10/11/22	11/10/2022	313313N87	A-1+	P-1	F1+	50,000,000.00		3.0200	49,874,166.67	0.00	88,083.33	49,962,250.00	49,953,642.50	(8,607.50)
FED FARM CR BK / CASTLE OAK SECURITIES															
1191832	10/11/22	11/10/2022	313313N87	A-1+	P-1	F1+	50,000,000.00		3.0200	49,874,166.67	0.00	88,083.33	49,962,250.00	49,953,642.50	(8,607.50)
FED FARM CR BK / CASTLE OAK SECURITIES															
1191833	10/11/22	11/10/2022	313313N87	A-1+	P-1	F1+	50,000,000.00		3.0200	49,874,166.67	0.00	88,083.33	49,962,250.00	49,953,642.50	(8,607.50)
FED FARM CR BK / CASTLE OAK SECURITIES															
1191834	10/11/22	11/10/2022	313313N87	A-1+	P-1	F1+	50,000,000.00		3.0200	49,874,166.67	0.00	88,083.33	49,962,250.00	49,953,642.50	(8,607.50)
FED FARM CR BK / CASTLE OAK SECURITIES															
1191835	10/11/22	11/10/2022	313313N87	A-1+	P-1	F1+	10,000,000.00		3.0200	9,974,833.33	0.00	17,616.67	9,992,450.00	9,990,728.50	(1,721.50)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1190412	9/29/22	11/14/2022	313385P42	A-1+	P-1	NR	50,000,000.00		3.0800	49,803,222.22	0.00	141,166.67	49,944,388.89	49,933,053.00	(11,335.89)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1190003	9/27/22	11/15/2022	313385P59	A-1+	P-1	NR	50,000,000.00		3.0600	49,791,750.00	0.00	148,750.00	49,940,500.00	49,927,907.00	(12,593.00)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1190004	9/27/22	11/15/2022	313385P59	A-1+	P-1	NR	50,000,000.00		3.0600	49,791,750.00	0.00	148,750.00	49,940,500.00	49,927,907.00	(12,593.00)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1190005	9/27/22	11/15/2022	313385P59	A-1+	P-1	NR	50,000,000.00		3.0600	49,791,750.00	0.00	148,750.00	49,940,500.00	49,927,907.00	(12,593.00)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1189996	9/27/22	11/21/2022	313385Q33	A-1+	P-1	NR	50,000,000.00		3.1350	49,760,520.83	0.00	152,395.84	49,912,916.67	49,897,042.00	(15,874.67)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1189997	9/27/22	11/21/2022	313385Q33	A-1+	P-1	NR	50,000,000.00		3.1350	49,760,520.83	0.00	152,395.84	49,912,916.67	49,897,042.00	(15,874.67)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1190411	9/29/22	11/28/2022	313385R24	A-1+	P-1	NR	50,000,000.00		3.1700	49,735,833.33	0.00	145,291.67	49,881,125.00	49,861,057.00	(20,068.00)
FHLB DISC CORP / FTN FINANCIAL															
1193716	10/24/22	12/19/2022	313385T71	A-1+	P-1	NR	50,000,000.00		3.7000	49,712,222.22	0.00	41,111.11	49,753,333.33	49,741,762.50	(11,570.83)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1194167	10/26/22	12/21/2022	313385T97	A-1+	P-1	NR	50,000,000.00		3.7500	49,708,333.33	0.00	31,250.00	49,739,583.33	49,731,031.50	(8,551.83)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1192270	10/13/22	01/05/2023	313384AE9	A-1+	P-1	NR	50,000,000.00		3.6450	49,574,750.00	0.00	96,187.50	49,670,937.50	49,635,978.00	(34,959.50)
FHLB DISC CORP / TD SECURITIES															
1192822	10/18/22	01/06/2023	313384AF6	A-1+	P-1	NR	50,000,000.00		3.7400	49,584,444.44	0.00	72,722.22	49,657,166.66	49,630,398.50	(26,768.16)
FHLB DISC CORP / FTN FINANCIAL															
1192828	10/18/22	01/06/2023	313384AF6	A-1+	P-1	NR	50,000,000.00		3.8000	49,577,777.78	0.00	73,888.89	49,651,666.67	49,630,398.50	(21,268.17)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192056	10/12/22	01/09/2023	313384AJ8	A-1+	P-1	NR	50,000,000.00		3.6700	49,546,347.22	0.00	101,944.44	49,648,291.66	49,613,663.50	(34,628.16)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192057	10/12/22	01/09/2023	313384AJ8	A-1+	P-1	NR	50,000,000.00		3.6700	49,546,347.22	0.00	101,944.44	49,648,291.66	49,613,663.50	(34,628.16)
FHLB DISC CORP / TD SECURITIES															
1190249	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4650	49,499,500.00	0.00	163,625.00	49,663,125.00	49,608,086.50	(55,038.50)
FHLB DISC CORP / Mizuho Securities USA Inc															
1190250	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4650	49,499,500.00	0.00	163,625.00	49,663,125.00	49,608,086.50	(55,038.50)
FHLB DISC CORP / JEFFERIES & COMPANY															
1190251	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4850	49,496,611.11	0.00	164,569.44	49,661,180.55	49,608,086.50	(53,094.05)
FHLB DISC CORP / JEFFERIES & COMPANY															
1190252	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4850	49,496,611.11	0.00	164,569.44	49,661,180.55	49,608,086.50	(53,094.05)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192628	10/17/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.8000	49,551,388.89	0.00	79,166.67	49,630,555.56	49,608,086.50	(22,469.06)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192629	10/17/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.8000	49,551,388.89	0.00	79,166.67	49,630,555.56	49,608,086.50	(22,469.06)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192446	10/14/22	01/20/2023	313384AV1	A-1+	P-1	NR	50,000,000.00		3.7600	49,488,222.22	0.00	94,000.00	49,582,222.22	49,552,350.00	(29,872.22)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192447	10/14/22	01/20/2023	313384AV1	A-1+	P-1	NR	50,000,000.00		3.7600	49,488,222.22	0.00	94,000.00	49,582,222.22	49,552,350.00	(29,872.22)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1194576	10/28/22	01/24/2023	313384AZ2	A-1+	P-1	NR	50,000,000.00		4.0000	49,511,111.11	0.00	22,222.22	49,533,333.33	49,530,073.00	(3,260.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1194577	10/28/22	01/24/2023	313384AZ2	A-1+	P-1	NR	50,000,000.00		4.0000	49,511,111.11	0.00	22,222.22	49,533,333.33	49,530,073.00	(3,260.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1194578	10/28/22	01/24/2023	313384A22	A-1+	P-1	NR	50,000,000.00		4.0000	49,511,111.11	0.00	22,222.22	49,533,333.33	49,530,073.00	(3,260.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1194579	10/28/22	01/24/2023	313384A22	A-1+	P-1	NR	50,000,000.00		4.0000	49,511,111.11	0.00	22,222.22	49,533,333.33	49,530,073.00	(3,260.33)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1194168	10/26/22	01/25/2023	313384BA6	A-1+	P-1	NR	50,000,000.00		4.0470	49,488,504.17	0.00	33,725.00	49,522,229.17	49,524,505.50	2,276.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1190255	9/28/22	02/03/2023	313384BK4	A-1+	P-1	NR	50,000,000.00		3.6100	49,358,222.22	0.00	170,472.22	49,528,694.44	49,457,070.50	(71,623.94)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1190256	9/28/22	02/03/2023	313384BK4	A-1+	P-1	NR	50,000,000.00		3.6100	49,358,222.22	0.00	170,472.22	49,528,694.44	49,457,070.50	(71,623.94)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1190257	9/28/22	02/03/2023	313384BK4	A-1+	P-1	NR	50,000,000.00		3.6100	49,358,222.22	0.00	170,472.22	49,528,694.44	49,457,070.50	(71,623.94)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193714	10/24/22	02/07/2023	313384BP3	A-1+	P-1	NR	50,000,000.00		4.0800	49,399,333.33	0.00	45,333.33	49,444,666.66	49,434,098.50	(10,568.16)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193715	10/24/22	02/07/2023	313384BP3	A-1+	P-1	NR	50,000,000.00		4.0800	49,399,333.33	0.00	45,333.33	49,444,666.66	49,434,098.50	(10,568.16)
FED FARM CR BK / CASTLE OAK SECURITIES															
1190258	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.7500	49,187,500.00	0.00	177,083.33	49,364,583.33	49,274,079.00	(90,504.33)
FED FARM CR BK / CASTLE OAK SECURITIES															
1190259	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.7500	49,187,500.00	0.00	177,083.33	49,364,583.33	49,274,079.00	(90,504.33)
FED FARM CR BK / CASTLE OAK SECURITIES															
1190261	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.7500	49,187,500.00	0.00	177,083.33	49,364,583.33	49,274,079.00	(90,504.33)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1190253	9/28/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		3.8000	49,145,000.00	0.00	179,444.44	49,324,444.44	49,238,651.00	(85,793.44)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1190254	9/28/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		3.8000	49,145,000.00	0.00	179,444.44	49,324,444.44	49,238,651.00	(85,793.44)
FHLB DISC CORP / DEUTSCHE															
1192826	10/18/22	03/15/2023	313384DB2	A-1+	P-1	NR	50,000,000.00		4.1100	49,155,166.67	0.00	79,916.67	49,235,083.34	49,203,249.00	(31,834.34)
FHLB DISC CORP / DEUTSCHE															
1192827	10/18/22	03/15/2023	313384DB2	A-1+	P-1	NR	50,000,000.00		4.1100	49,155,166.67	0.00	79,916.67	49,235,083.34	49,203,249.00	(31,834.34)
FHLB DISC CORP / TD SECURITIES															
1192634	10/17/22	03/17/2023	313384DD8	A-1+	P-1	NR	50,000,000.00		4.1300	49,133,847.22	0.00	86,041.67	49,219,888.89	49,191,453.50	(28,435.39)
FHLB DISC CORP / TD SECURITIES															
1192635	10/17/22	03/17/2023	313384DD8	A-1+	P-1	NR	50,000,000.00		4.1300	49,133,847.22	0.00	86,041.67	49,219,888.89	49,191,453.50	(28,435.39)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192632	10/17/22	05/01/2023	313384FA2	A-1+	P-1	NR	50,000,000.00		4.2700	48,837,611.11	0.00	88,958.33	48,926,569.44	48,899,901.50	(26,667.94)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192633	10/17/22	05/01/2023	313384FA2	A-1+	P-1	NR	50,000,000.00		4.2700	48,837,611.11	0.00	88,958.33	48,926,569.44	48,899,901.50	(26,667.94)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192054	10/12/22	05/10/2023	313384FK0	A-1+	P-1	NR	50,000,000.00		4.1100	48,801,250.00	0.00	114,166.67	48,915,416.67	48,846,718.00	(68,698.67)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192055	10/12/22	05/10/2023	313384FK0	A-1+	P-1	NR	50,000,000.00		4.1100	48,801,250.00	0.00	114,166.67	48,915,416.67	48,846,718.00	(68,698.67)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193294	10/20/22	05/12/2023	313384FM6	A-1+	P-1	NR	50,000,000.00		4.3500	48,767,500.00	0.00	72,500.00	48,840,000.00	48,834,907.00	(5,093.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193514	10/21/22	05/26/2023	313384GB9	A-1+	P-1	NR	50,000,000.00		4.4300	48,664,847.22	0.00	67,680.56	48,732,527.78	48,752,311.50	19,783.72
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192630	10/17/22	06/01/2023	313384GH6	A-1+	P-1	NR	50,000,000.00		4.3350	48,633,270.83	0.00	90,312.50	48,723,583.33	48,714,234.00	(9,349.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192631	10/17/22	06/01/2023	313384GH6	A-1+	P-1	NR	50,000,000.00		4.3350	48,633,270.83	0.00	90,312.50	48,723,583.33	48,714,234.00	(9,349.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193290	10/20/22	06/09/2023	313384GR4	A-1+	P-1	NR	50,000,000.00		4.3700	48,591,888.89	0.00	72,833.33	48,664,722.22	48,667,035.00	2,312.78
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193293	10/20/22	06/09/2023	313384GR4	A-1+	P-1	NR	50,000,000.00		4.3700	48,591,888.89	0.00	72,833.33	48,664,722.22	48,667,035.00	2,312.78
FHLB DISC CORP / JEFFERIES & COMPANY															
1189652	9/23/22	06/14/2023	313384GW3	A-1+	P-1	NR	50,000,000.00		4.0150	48,527,833.33	0.00	217,479.17	48,745,312.50	48,637,558.50	(107,754.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
1189653	9/23/22	06/14/2023	313384GW3	A-1+	P-1	NR	50,000,000.00		4.0150	48,527,833.33	0.00	217,479.17	48,745,312.50	48,637,558.50	(107,754.00)
FHLB DISC CORP / BANK OF AMERICA															
1189654	9/23/22	06/23/2023	313384HF9	A-1+	P-1	NR	50,000,000.00		4.0150	48,477,645.83	0.00	217,479.17	48,695,125.00	48,584,546.50	(110,578.50)
FHLB DISC CORP / BANK OF AMERICA															
1189655	9/23/22	06/23/2023	313384HF9	A-1+	P-1	NR	50,000,000.00		4.0150	48,477,645.83	0.00	217,479.17	48,695,125.00	48,584,546.50	(110,578.50)
FHLB DISC CORP / CITI GLOBAL MARKETS															
1189848	9/26/22	07/05/2023	313384HT9	A-1+	P-1	NR	50,000,000.00		4.0500	48,413,750.00	0.00	202,500.00	48,616,250.00	48,513,953.50	(102,296.50)
FHLB DISC CORP / DEUTSCHE															
1189660	9/23/22	07/07/2023	313384HV4	A-1+	P-1	NR	50,000,000.00		4.0450	48,387,618.06	0.00	219,104.17	48,606,722.23	48,502,198.00	(104,524.23)
FHLB DISC CORP / CITI GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1189846	9/26/22	07/21/2023	313384JK6	A-1+	P-1	NR	50,000,000.00		4.0500	48,323,750.00	0.00	202,500.00	48,526,250.00	48,419,989.00	(106,261.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193513	10/21/22	07/21/2023	313384JK6	A-1+	P-1	NR	50,000,000.00		4.5050	48,291,854.17	0.00	68,826.39	48,360,680.56	48,419,989.00	59,308.44
FHLB DISC CORP / FTN FINANCIAL															
1189845	9/26/22	07/25/2023	313384JP5	A-1+	P-1	NR	50,000,000.00		4.0500	48,301,250.00	0.00	202,500.00	48,503,750.00	48,396,526.00	(107,224.00)
FHLB DISC CORP / BARCLAY CAPITAL															
1189850	9/26/22	07/25/2023	313384JP5	A-1+	P-1	NR	50,000,000.00		4.0500	48,301,250.00	0.00	202,500.00	48,503,750.00	48,396,526.00	(107,224.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193512	10/21/22	07/28/2023	313384JS9	A-1+	P-1	NR	50,000,000.00		4.5100	48,246,111.11	0.00	68,902.78	48,315,013.89	48,378,936.50	63,922.61
Subtotal for DISCOUNT NOTES:							3,660,000,000.00	0.0000	3.6805	3,605,890,948.56	0.00	9,301,390.26	3,615,192,338.82	3,612,661,266.00	(2,531,072.82)
GOVT AGENCY-FIX-30/360															
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	(229,522.21)	155,312.50	21,008,809.94	20,952,120.00	(56,689.94)
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	(128,133.35)	89,489.58	12,104,918.25	12,072,412.00	(32,506.25)
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	(51,444.56)	36,683.33	4,961,974.64	4,948,691.20	(13,283.44)
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	102,096.11	18,000.00	49,970,096.11	49,422,250.00	(547,846.11)
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	49,762.08	84,791.67	29,994,562.08	29,730,750.00	(263,812.08)
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	33,174.72	56,527.78	19,996,374.72	19,820,500.00	(175,874.72)
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	10,912.86	56,388.89	19,998,762.46	19,817,100.00	(181,662.46)
FED FARM CR BK / RBC															
1058403	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	15,135.85	109,958.33	38,998,283.56	38,643,345.00	(354,938.56)
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	(79,607.83)	34,444.44	50,012,740.67	49,246,000.00	(766,740.67)
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	51,150.00	3,125.00	49,985,150.00	49,041,250.00	(943,900.00)
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	8,707.79	45,833.33	24,998,207.79	24,469,875.00	(528,332.79)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	05/05/2023	3137EAE6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	17,415.58	91,666.67	49,996,415.58	48,939,750.00	(1,056,665.58)
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	7,312.36	8,170.83	7,398,290.95	7,224,879.00	(173,411.95)
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	24,919.10	27,604.17	24,994,169.10	24,408,375.00	(585,794.10)
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	15,648.15	82,291.67	49,990,648.15	48,814,500.00	(1,176,148.15)
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	12,992.76	10,347.22	19,994,592.76	19,476,700.00	(517,892.76)
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	9,744.57	7,760.42	14,995,944.57	14,607,525.00	(388,419.57)
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	82,715.28	38,541.67	49,975,215.28	48,462,000.00	(1,513,215.28)
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	82,715.28	38,541.67	49,975,215.28	48,462,000.00	(1,513,215.28)
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	10,655.49	55,978.77	16,892,002.13	16,438,919.48	(453,082.66)
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	10,850.52	46,386.67	13,996,947.26	13,622,070.00	(374,877.26)
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	14,663.37	85,555.56	24,996,413.37	24,346,500.00	(649,913.37)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1193295	10/20/22	08/18/2023	3130ATQU4	AA+	Aaa	NR	50,000,000.00	4.6200	4.6273	50,000,000.00	0.00	70,583.33	50,000,000.00	50,045,413.50	45,413.50
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	14,880.89	9,305.56	19,994,480.89	19,284,200.00	(710,280.89)
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	18,601.11	11,631.94	24,993,101.11	24,105,250.00	(887,851.11)
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	3,075.03	4,784.72	12,998,785.03	12,512,565.00	(486,220.03)
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	5,913.51	9,201.39	24,997,663.51	24,062,625.00	(935,038.51)
FED FARM CR BK / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	12,761.84	4,858.33	14,994,911.84	14,435,700.00	(559,211.84)
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	(458,700.69)	97,829.86	25,111,799.31	24,602,250.00	(509,549.31)
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	23,119.79	6,852.08	28,737,182.29	27,593,675.00	(1,143,507.29)
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	34,378.13	10,188.75	42,730,940.63	41,030,595.00	(1,700,345.63)
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	30,827.15	5,119.31	31,761,376.78	30,472,701.63	(1,288,675.16)
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	30,494.88	4,405.58	27,331,469.43	26,224,265.18	(1,107,204.26)
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	76,154.17	1,562.50	29,964,254.17	28,727,850.00	(1,236,404.17)
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	43,154.03	885.42	16,979,744.03	16,279,115.00	(700,629.03)
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	14,902.87	30,381.94	24,992,402.87	23,895,000.00	(1,097,402.87)
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	8,941.72	18,229.17	14,995,441.72	14,337,000.00	(658,441.72)
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	8,941.72	18,229.17	14,995,441.72	14,337,000.00	(658,441.72)
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	7,836.68	83,611.11	34,991,736.68	33,539,975.00	(1,451,761.68)
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	10,299.64	109,888.89	45,989,139.64	44,081,110.00	(1,908,029.64)
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	36,665.43	53,472.22	49,979,665.43	47,788,000.00	(2,191,665.43)
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	10,999.63	16,041.67	14,993,899.63	14,336,400.00	(657,499.63)
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	33,119.78	104,166.67	49,960,619.78	47,806,000.00	(2,154,619.78)
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	33,119.78	104,166.67	49,960,619.78	47,806,000.00	(2,154,619.78)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	18,892.50	30,625.00	29,989,192.50	28,616,850.00	(1,372,342.50)
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	18,892.50	30,625.00	29,989,192.50	28,616,850.00	(1,372,342.50)
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	(23,472.50)	71,687.50	15,010,223.05	14,445,900.00	(564,323.05)
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	10,075.31	45,879.17	14,995,225.31	14,378,550.00	(616,675.31)
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	15,984.81	58,113.61	18,992,424.81	18,212,830.00	(779,594.81)
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	(327,210.28)	67,595.31	22,260,315.72	21,184,397.00	(1,075,918.72)
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	1,613.33	3,611.11	7,998,733.33	7,552,600.00	(446,133.33)
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	4,033.33	9,027.78	19,996,833.33	18,881,500.00	(1,115,333.33)
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	15,989.61	167,343.75	44,964,689.61	43,538,850.00	(1,425,839.61)
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	5,329.87	55,781.25	14,988,229.87	14,512,950.00	(475,279.87)
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	(218,061.30)	38,950.00	20,112,285.30	19,081,900.00	(1,030,385.30)
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	3,192.79	34,965.28	9,998,792.79	9,725,100.00	(273,692.79)
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	(176,153.96)	15,384.72	4,490,492.60	4,279,044.00	(211,448.60)
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	4,605.63	22,031.25	14,996,895.63	14,012,625.00	(984,270.63)
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	(18,506.04)	3,325.83	4,618,240.09	4,352,070.38	(266,169.72)
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	(20,309.31)	3,611.11	5,014,530.24	4,725,375.00	(289,155.24)
FANNIE MAE / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(108,297.59)	28,888.89	40,077,481.21	37,803,000.00	(2,274,481.21)
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	15,174.42	89,843.75	24,958,924.42	23,210,875.00	(1,748,049.42)
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	12,951.11	7,750,000.00	7,103,012.25	(646,987.75)
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	9,608.89	5,750,000.00	5,269,976.83	(480,023.17)
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	59,062.50	25,000,000.00	22,501,594.00	(2,498,406.00)
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	156,488.16	17,187.50	24,732,413.16	22,283,125.00	(2,449,288.16)
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	54,539.19	3,958.33	9,906,066.39	8,890,200.00	(1,015,866.39)
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	41,333.33	20,000,000.00	17,839,378.00	(2,160,622.00)
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	173,647.27	120,833.33	49,684,647.27	44,384,000.00	(5,300,647.27)
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	9,325.40	119,583.33	24,970,288.84	22,506,125.00	(2,464,163.84)
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	9,376.39	119,583.33	24,970,126.39	22,506,125.00	(2,464,001.39)
Subtotal for GOVT AGENCY-FIX-30/360:							1,833,580,000.00	0.8105	0.8266	1,833,210,154.74	(303,499.46)	3,240,188.41	1,832,906,655.28	1,760,685,004.44	(72,221,650.84)
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	20,333.33	20,000,000.00	19,096,200.00	(903,800.00)
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	10,560.00	15,250.00	15,000,000.00	14,322,150.00	(677,850.00)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	11,562.50	15,000,000.00	13,866,958.20	(1,133,041.80)
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	12,133.33	15,000,000.00	13,877,052.15	(1,122,947.85)
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	9,111.11	20,000,000.00	18,439,164.00	(1,560,836.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
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	16,611.11	20,000,000.00	18,107,158.80	(1,892,841.20)
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	1,150.00	20,000,000.00	18,076,433.00	(1,923,567.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	1,511.11	40,000,000.00	36,138,972.40	(3,861,027.60)
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	49,716.67	15,000,000.00	13,346,300.55	(1,653,699.45)
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	83,937.50	25,000,000.00	22,257,116.00	(2,742,884.00)
Subtotal for GOV'T AGY - CALLABLE:							205,000,000.00	0.5474	0.5496	204,985,440.00	14,560.00	221,316.66	205,000,000.00	187,527,505.10	(17,472,494.90)
Subtotal for GOVERNMENT AGENCY:							5,698,580,000.00	0.2805	2.6496	5,644,086,543.30	(288,939.46)	12,762,895.33	5,653,098,994.10	5,560,873,775.54	(92,225,218.56)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2022A															
COUNTY OF ORANGE / 1156099 1/13/22 10/31/2022 68428LEQ3															
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	2,203.09	130,446,000.00	129,413,882.55	(1,032,117.45)
COUNTY OF ORANGE / 1156100 1/13/22 04/28/2023 68428LER1															
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	2,456.73	130,446,000.00	128,070,613.56	(2,375,386.44)
Subtotal for ORANGE COUNTY POB 2022A:							391,338,000.00	0.6430	0.7131	391,338,000.00	0.00	4,659.82	391,338,000.00	388,708,756.51	(3,407,503.89)
Subtotal for MUNICIPAL DEBT:							260,802,000.00	0.6430	0.7131	260,802,000.00	0.00	4,659.82	260,802,000.00	257,484,406.44	(3,407,503.89)
U. S. TREASURIES															
TREASURY BILL															
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	330,666.66	49,665,777.78	49,991,661.50	325,883.72
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	331,250.00	49,665,069.44	49,991,661.50	326,592.06
US TREASURY N/B / Mizuho Securities USA Inc															
1174602	6/3/22	11/10/2022	912796W54	AA+	Aaa	AAA	50,000,000.00		1.4562	49,676,400.00	0.00	305,397.50	49,676,400.00	49,963,611.00	287,211.00
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	531,736.11	48,992,500.00	48,971,922.00	(20,578.00)
Subtotal for TREASURY BILL:							200,000,000.00	0.0000	1.5191	197,999,747.22	0.00	1,499,050.27	197,999,747.22	198,918,856.00	919,108.78
TREASURY BOND															

① SECURITY DID NOT MATURE AS DELIVERY FROM DTC TO TREASURER. FAILED ON 10-31-2022 AND TREASURER DID NOT RECEIVE THE PRINCIPAL AMOUNT OF \$130,446,000.00 UNTIL 11-1-2022.

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
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	45,032.23	28,872.28	49,984,485.36	48,848,633.00	(1,135,852.36)
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	37,507.33	28,872.28	49,986,726.08	48,848,633.00	(1,138,093.08)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1189429	9/22/22	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	4.0303	48,765,625.00	210,106.38	6,793.48	48,975,731.38	48,848,633.00	(127,098.38)
US TREASURY N/B / CITI GLOBAL MARKETS															
1190012	9/27/22	07/15/2023	912828ZY9	AA+	Aaa	AAA	50,000,000.00	0.1250	4.1830	48,421,875.00	189,808.85	5,944.30	48,611,683.85	48,455,078.00	(156,605.85)
US TREASURY N/B / MORGAN STANLEY															
1190013	9/27/22	07/15/2023	912828ZY9	AA+	Aaa	AAA	50,000,000.00	0.1250	4.1727	48,425,781.25	189,339.02	5,944.30	48,615,120.27	48,455,078.00	(160,042.27)
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	32,788.39	13,247.28	49,982,007.14	48,263,672.00	(1,718,335.14)
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	83,308.71	8,114.64	49,954,402.46	48,086,914.00	(1,867,488.46)
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	203,670.90	8,114.64	49,801,327.15	48,086,914.00	(1,714,413.15)
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	124,292.38	57,744.57	49,872,339.26	47,809,570.50	(2,062,768.76)
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	124,292.32	57,744.57	49,872,339.32	47,809,570.50	(2,062,768.82)
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	79,474.14	16,229.28	49,932,989.77	47,099,609.50	(2,833,380.27)
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	67,183.16	16,229.28	49,942,183.16	47,099,609.50	(2,842,573.66)
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	67,183.16	16,229.28	49,942,183.16	47,099,609.50	(2,842,573.66)
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	23,115.14	16,229.28	49,978,193.27	47,099,609.50	(2,878,583.77)
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	56,928.85	57,744.57	49,939,741.35	46,769,531.50	(3,170,209.85)
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	43,347.12	57,744.57	49,953,503.37	46,769,531.50	(3,183,971.87)
US TREASURY N/B / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	65,413.14	57,744.57	49,916,975.64	46,769,531.50	(3,147,444.14)
Subtotal for TREASURY BOND:							850,000,000.00	0.1912	1.0014	843,619,140.77	1,642,791.22	459,543.17	845,261,931.99	812,219,728.50	(33,042,203.49)
TREASURY BOND - ME															
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	299,837.24	25,785.52	49,942,415.37	49,862,304.50	(80,110.87)
US TREASURY N/B / JEFFERIES & COMPANYY															
1176063	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	364,044.00	23,907.10	49,924,590.88	49,862,304.50	(62,286.38)
US TREASURY N/B / JEFFERIES & COMPANYY															
1176064	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	364,044.00	23,907.10	49,924,590.88	49,862,304.50	(62,286.38)
US TREASURY N/B / JEFFERIES & COMPANYY															
1176065	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	364,044.00	23,907.10	49,924,590.88	49,862,304.50	(62,286.38)
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	367,279.95	23,907.10	49,923,920.58	49,862,304.50	(61,616.08)
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	16,762.80	15,794.84	49,997,231.55	49,511,719.00	(485,512.55)
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	16,762.80	15,794.84	49,997,231.55	49,511,719.00	(485,512.55)
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	95,736.47	15,794.84	49,972,689.60	49,511,719.00	(460,970.60)
US TREASURY N/B / JEFFERIES & COMPANYY															
1153076	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	95,736.47	15,794.84	49,972,689.60	49,511,719.00	(460,970.60)
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	95,736.47	15,794.84	49,972,689.60	49,511,719.00	(460,970.60)
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	94,018.73	15,794.84	49,972,924.98	49,511,719.00	(461,205.98)
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	115,002.32	15,794.84	49,966,564.82	49,511,719.00	(454,845.82)
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	76,745.38	10,704.42	49,975,182.88	49,329,101.50	(646,081.38)
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	130,190.25	10,704.42	49,950,502.75	49,329,101.50	(621,401.25)
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	130,190.25	10,704.42	49,950,502.75	49,329,101.50	(621,401.25)

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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>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	141,008.32	10,704.42	49,945,695.82	49,329,101.50	(616,594.32)
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	135,245.90	10,704.42	49,947,745.90	49,329,101.50	(618,644.40)
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	142,907.51	10,704.42	49,943,688.76	49,329,101.50	(614,587.26)
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	(1,085,438.60)	65,934.07	50,277,842.65	49,438,476.50	(839,366.15)
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	137,777.37	5,494.51	49,936,605.50	49,145,508.00	(791,097.50)
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	188,566.03	26,297.81	49,868,253.53	48,732,422.00	(1,135,831.53)
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	299,332.42	26,297.81	49,771,988.67	48,732,422.00	(1,039,566.67)
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	343,656.02	26,297.81	49,728,421.65	48,732,422.00	(995,999.65)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1159352	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	343,656.02	26,297.81	49,728,421.65	48,732,422.00	(995,999.65)
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	391,862.96	26,297.81	49,677,019.21	48,732,422.00	(944,597.21)
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	66,091.95	10,529.89	24,956,716.95	24,272,949.25	(683,767.70)
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	126,772.04	21,059.78	49,915,834.54	48,545,898.50	(1,369,936.04)
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	126,772.04	21,059.78	49,915,834.54	48,545,898.50	(1,369,936.04)
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	407,444.67	21,059.78	49,616,429.05	48,545,898.50	(1,070,530.55)
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	461,540.06	21,059.78	49,514,274.44	48,545,898.50	(968,375.94)
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	462,491.69	21,059.78	49,513,272.94	48,545,898.50	(967,374.44)
US TREASURY N/B / BARCLAY CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1146854	11/1/21	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4440	49,722,656.25	158,917.53	15,794.84	49,881,573.78	48,350,586.00	(1,530,987.78)
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	481,828.12	15,794.84	49,425,187.50	48,350,586.00	(1,074,601.50)
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	519,136.68	15,794.84	49,366,792.93	48,350,586.00	(1,016,206.93)
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	519,136.68	15,794.84	49,366,792.93	48,350,586.00	(1,016,206.93)
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	74,215.96	10,704.42	49,943,356.59	48,133,789.00	(1,809,567.59)
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	73,108.26	10,704.42	49,944,202.01	48,133,789.00	(1,810,413.01)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1190000	9/27/22	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	4.2391	48,152,343.75	191,325.35	6,042.82	48,343,669.10	48,133,789.00	(209,880.10)
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	(1,156,268.32)	315,896.74	51,328,106.68	48,705,078.00	(2,623,028.68)
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	(1,158,086.35)	315,896.74	51,330,194.90	48,705,078.00	(2,625,116.90)
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	(686,239.43)	221,127.72	51,102,823.07	47,622,070.50	(3,480,752.57)
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	(511,193.64)	2,071.82	50,939,978.24	47,159,179.50	(3,780,798.74)
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	106,379.51	96,339.78	49,674,738.89	46,337,890.50	(3,336,848.39)
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	123,363.56	21,978.02	49,816,722.94	45,580,078.00	(4,236,644.94)
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	117,978.37	21,978.02	49,821,103.37	45,580,078.00	(4,241,025.37)
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	108,303.54	517.96	49,817,287.92	45,273,437.50	(4,543,850.42)
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	120,676.19	517.96	49,790,598.07	45,273,437.50	(4,517,160.57)
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	232,979.91	42,119.57	49,580,636.16	44,861,328.00	(4,719,308.16)

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Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
U. S. TREASURIES															
TREASURY BOND - ME															
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	256,752.01	42,119.57	49,528,236.39	44,861,328.00	(4,666,908.39)
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	247,438.03	31,589.67	49,540,406.78	44,656,250.00	(4,884,156.78)
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	241,281.93	31,589.67	49,538,156.93	44,656,250.00	(4,881,906.93)
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	265,347.05	21,408.84	49,491,909.55	44,476,562.50	(5,015,347.05)
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	265,347.05	21,408.84	49,491,909.55	44,476,562.50	(5,015,347.05)
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	270,037.98	10,989.01	49,451,678.61	44,396,484.50	(5,055,194.11)
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	270,037.98	10,989.01	49,451,678.61	44,396,484.50	(5,055,194.11)
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	270,682.46	10,989.01	49,450,369.96	44,396,484.50	(5,053,885.46)
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	221,292.89	10,989.01	49,494,730.39	44,396,484.50	(5,098,245.89)
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	289,520.92	345.30	49,394,989.67	44,195,312.50	(5,199,677.17)
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	289,520.92	345.30	49,394,989.67	44,195,312.50	(5,199,677.17)
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	247,005.75	63,179.35	49,454,037.00	44,107,422.00	(5,346,615.00)
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	210,434.25	47,384.51	49,509,262.38	43,931,640.50	(5,577,621.88)
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	283,788.13	47,384.51	49,311,131.88	43,931,640.50	(5,379,491.38)
Subtotal for TREASURY BOND - ME:							3,075,000,000.00	0.3465	0.8307	3,055,343,750.12	8,259,866.80	2,094,737.69	3,063,603,616.92	2,925,092,286.25	(138,511,330.67)
Subtotal for U. S. TREASURIES:							4,125,000,000.00	0.2977	0.8993	4,096,962,638.11	9,902,658.02	4,053,331.13	4,106,865,296.13	3,936,230,870.75	(170,634,425.38)
Total Extended Fund :							44,920,275,210.07 12,058,721,218.87	0.2969 0.2969	2.0472 2.0472	14,045,744,100.28 11,976,190,410	9,613,718.56 9,613,718.56	16,820,886.28 16,820,886.28	14,864,650,509.10 11,995,105,509	11,508,393,261.27 11,728,838,361	(266,267,147.83) (266,267,147.83)
Net Asset Value (NAV):							0.977558								

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Issuer / Broker							<i>12,558,800,505.84</i>			<i>12,475,256,892.81</i>			<i>12,494,869,196.05</i>	<i>12,228,536,485.24</i>	*
Total Investments:							12,428,354,505.84	0.2829	2.0869	12,344,810,892.81	9,613,718.56	17,518,080.70	12,264,422,106.05	12,000,000,485.24	(266,332,710.81)

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Report Parameters

Query: Month End -Pools
 Settlement Date: not greater than 31 Oct 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															
MORGAN STANLEY GOVT 8302-JWA MMF															
		11/1/22		AAAm	Aaa-mf	NR	5,306.33		2.8667	5,306.33			5,306.33	5,306.33	0.00
GOLDMAN SACHS - JWA MMF															
		11/1/22		AAAm	Aaa-mf	NR	223,326.65		3.0657	223,326.65			223,326.65	223,326.65	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		11/1/22		AAAm	Aaa-mf	AAAmmf	3,681,809.01		3.0744	3,681,809.01			3,681,809.01	3,681,809.01	0.00
Subtotal for FUNDS:							3,910,441.99		3.0736	3,910,441.99			3,910,441.99	3,910,441.99	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1191660	10/7/22	11/4/22	313385N28	A-1+	P-1	NR	5,000,000.00		2.9500	4,988,527.78	0.00	10,243.05	4,998,770.83	4,998,454.30	(316.53)
FHLB DISC CORP / CITI GLOBAL MARKETS															
1191392	10/6/22	11/8/22	313385N69	A-1+	P-1	NR	5,000,000.00		3.0300	4,986,112.50	0.00	10,941.67	4,997,054.17	4,996,394.05	(660.12)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1191228	10/5/22	11/9/22	313385N77	A-1+	P-1	NR	5,000,000.00		3.0400	4,985,222.22	0.00	11,400.00	4,996,622.22	4,995,879.15	(743.07)
FHLB DISC CORP / MORGAN STANLEY															
1192051	10/12/22	11/9/22	313385N77	A-1+	P-1	NR	5,000,000.00		2.9770	4,988,422.78	0.00	8,269.44	4,996,692.22	4,995,879.15	(813.07)
FED FARM CR BK / FTN FINANCIAL															
1192441	10/14/22	11/14/22	313313P44	A-1+	P-1	F1+	5,000,000.00		3.0800	4,986,738.89	0.00	7,700.00	4,994,438.89	4,993,305.30	(1,133.59)
FED FARM CR BK / FTN FINANCIAL															
1192442	10/14/22	11/14/22	313313P44	A-1+	P-1	F1+	5,000,000.00		3.0800	4,986,738.89	0.00	7,700.00	4,994,438.89	4,993,305.30	(1,133.59)
FED FARM CR BK / FTN FINANCIAL															
1192443	10/14/22	11/14/22	313313P44	A-1+	P-1	F1+	5,000,000.00		3.0800	4,986,738.89	0.00	7,700.00	4,994,438.89	4,993,305.30	(1,133.59)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1194169	10/26/22	12/1/22	313385R57	A-1+	P-1	NR	5,000,000.00		3.5400	4,982,300.00	0.00	2,950.00	4,985,250.00	4,983,844.50	(1,405.50)
FHLB DISC CORP / FTN FINANCIAL															
1193713	10/24/22	12/2/22	313385R65	A-1+	P-1	NR	5,000,000.00		3.5100	4,980,987.50	0.00	3,900.00	4,984,887.50	4,983,306.85	(1,580.65)
FHLB DISC CORP / FTN FINANCIAL															
1193710	10/24/22	12/5/22	313385R99	A-1+	P-1	NR	5,000,000.00		3.5350	4,979,379.17	0.00	3,927.78	4,983,306.95	4,981,694.35	(1,612.60)
Subtotal for DISCOUNT NOTES:							50,000,000.00	0.0000	3.1822	49,851,168.62	0.00	74,731.94	49,925,900.56	49,915,368.25	(10,532.31)
Subtotal for GOVERNMENT AGENCY:							50,000,000.00		3.1822	49,851,168.62	0.00	74,731.94	49,925,900.56	49,915,368.25	(10,532.31)
Total 283-John Wayne Airport :							53,910,441.99		3.1743	53,761,610.61	0.00	74,731.94	53,836,342.55	53,825,810.24	(10,532.31)
Net Asset Value (NAV):														0.999804	

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

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Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	11/1/22			AAAm	NR	NR	2,438,057.28		2.5883	2,438,057.28			2,438,057.28	2,438,057.28	0.00
Subtotal for FUNDS:							2,438,057.28		2.5883	2,438,057.28			2,438,057.28	2,438,057.28	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	855.01	4,678.82	384,080.16	365,216.78	(18,863.38)
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	(1,235.00)	2,656.25	226,543.98	212,603.63	(13,940.36)
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	(424.31)	1,235.58	94,617.21	87,120.61	(7,496.60)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	4,449.84	1,938.75	174,391.18	166,892.40	(7,498.78)
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	(1,876.78)	1,360.98	139,963.43	125,745.45	(14,217.98)
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	(3,370.36)	807.19	49,807.04	46,409.63	(3,397.42)
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	1,158.24	16,451.39	1,998,738.24	1,850,560.00	(148,178.24)
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	334.78	1,266.15	84,489.03	80,126.95	(4,362.08)
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	(213,785.63)	43,229.17	1,788,892.87	1,654,117.50	(134,775.37)
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	1,375.92	19,535.56	1,997,955.92	1,806,500.00	(191,455.92)
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	(212,824.23)	12,937.50	1,875,337.77	1,730,302.50	(145,035.27)
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	(226,355.16)	36,805.56	2,470,764.84	2,262,370.00	(208,394.84)
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	2,773.54	2,203.63	249,151.99	222,013.20	(27,138.79)
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	1,158.23	2,204.02	144,481.76	127,069.01	(17,412.76)
FED FARM CR BK / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(7.29)	1,768.06	500,016.45	440,410.00	(59,606.45)
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	(10,097.95)	4,022.15	287,444.47	251,025.61	(36,418.86)
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	10,686.41	14,430.00	1,974,146.41	1,766,523.82	(207,622.59)
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	(38,748.21)	38,882.78	2,108,871.79	1,774,570.00	(334,301.79)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(685,932.95)	206,413.54	16,549,694.54	14,969,577.07	(1,580,117.47)
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(685,932.95)	206,413.54	16,549,694.54	14,969,577.07	(1,580,117.47)
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	(85,774.67)	14,307.07	1,745,924.55	1,566,093.75	(179,830.80)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(85,774.67)	14,307.07	1,745,924.55	1,566,093.75	(179,830.80)
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	48,168.83	9,538.04	1,956,293.83	1,839,140.62	(117,153.21)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	48,168.83	9,538.04	1,956,293.83	1,839,140.62	(117,153.21)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(37,605.84)	23,845.11	3,702,218.38	3,405,234.37	(296,984.01)
Total 650-CCCD SERIES 2017E :							21,254,057.28	4.0960	3.0299	23,413,508.99	(723,538.79)	230,258.65	22,689,970.20	20,812,868.72	(1,877,101.48)
Net Asset Value (NAV):														0.917272	
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1191051	10/4/22	11/7/22	313385N51	A-1+	P-1	NR	3,500,000.00		3.0450	3,489,934.58	0.00	8,289.17	3,498,223.75	3,497,836.34	(387.41)
FHLB DISC CORP / Mizuho Securities USA Inc															
1194758	10/31/22	12/5/22	313385R99	A-1+	P-1	NR	3,500,000.00		3.5800	3,487,818.06	0.00	348.06	3,488,166.12	3,487,186.05	(980.07)
Subtotal for DISCOUNT NOTES:							7,000,000.00	0.0000	3.3125	6,977,752.64	0.00	8,637.23	6,986,389.87	6,985,022.39	(1,367.48)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(56,242.93)	43,970.69	3,437,829.47	3,399,747.40	(38,082.07)
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	8,532.27	20,962.50	3,507,089.67	3,419,442.00	(87,647.67)
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	(22,204.16)	30,769.20	3,475,436.14	3,331,840.05	(143,596.09)
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	886.90	16,981.25	3,299,302.90	3,099,640.50	(199,662.40)
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	(4,969.96)	6,513.89	3,505,790.13	3,155,372.50	(350,417.63)
Subtotal for GOVT AGENCY-FIX-30/360:							17,205,000.00	2.0064	1.8883	17,299,446.19	(73,997.88)	119,197.53	17,225,448.31	16,406,042.45	(819,405.86)
Subtotal for GOVERNMENT AGENCY:							24,205,000.00	1.4261	2.3002	24,277,198.83	(73,997.88)	127,834.76	24,211,838.18	23,391,064.84	(820,773.34)
U. S. TREASURIES															
TREASURY BOND - ME															
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	11,393.23	384.62	3,494,303.39	3,440,185.56	(54,117.83)
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	2,676.54	3,316.92	3,495,020.29	3,075,214.84	(419,805.46)
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	2,370.19	72.51	3,494,440.50	3,089,707.04	(404,733.46)
Subtotal for TREASURY BOND - ME:							10,500,000.00	0.4167	0.5795	10,467,324.22	16,439.96	3,774.05	10,483,764.18	9,605,107.44	(878,656.75)
Subtotal for U. S. TREASURIES:							10,500,000.00	0.4167	0.5795	10,467,324.22	16,439.96	3,774.05	10,483,764.18	9,605,107.44	(878,656.75)
Total 650-Fountain Valley SD40 :							34,705,000.00	1.1207	1.7796	34,744,523.05	(57,557.92)	131,608.81	34,695,602.36	32,996,172.28	(1,699,430.09)
Net Asset Value (NAV):														0.951019	
Total Investments:							109,869,499.27	1.1202	2.7058	111,919,642.65	(781,096.71)	436,599.40	111,221,915.11	107,634,851.24	(3,587,063.88)

Report Parameters

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Query: Month End Specific
 Settlement Date: not greater than 31 Oct 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-Spcl Mello Roos Res, 483-Rancho Margarita CFD, 494-Aliso Viejo 88-1 DS, 497-Lomas Laguna 88-2 C, 510-Baker Rnch 87-6 Const, 514-Sta Teresita 87-9 Con, 529-Ladera CFD 04-1 Const, County Money Mkt Fnd, Educational Mone, Extended Fund

**COUNTY OF ORANGE
 CEO FINANCE DEPARTMENT
 INVENTORY OF INVESTMENTS WITH TRUSTEES
 SUMMARY BY INVESTMENT TYPE
 10/31/2022**

11/9/2022

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	2.88%	\$ 123,326,548.93	\$ 123,326,548.93	\$ 332,775.60
FED GOVT OBLI FD-IS	60934N104	2.90%	899.85	899.85	173.40
SUB-TOTAL MONEY MARKET FUNDS			<u>123,327,448.78</u>	<u>123,327,448.78</u>	<u>332,949.00</u>
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 123,327,448.78</u>	<u>\$ 123,327,448.78</u>	<u>\$ 332,949.00</u>
			-	-	-

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

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
10/31/2022

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	2.88%	\$ -	\$ -	\$ -
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					2,296,792.04	2,296,792.04	5,516.20
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,698,194.66	6,698,194.66	16,087.07
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					8,999,488.52	8,999,488.52	21,614.09
2017-1 NEWPORT COAST	U.S. BANK	31846V567					937,481.35	937,481.35	2,251.52
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					9,893,298.03	9,893,298.03	23,908.27
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					1,777,288.01	1,777,288.01	4,271.57
2018 SOCPFA SERIES A	U.S. BANK	31846V567					23,545.52	23,545.52	56.55
2022A PREPAID POBs	U.S. BANK	31846V567					27.66	27.66	31,126.02
NEWPORT COAST - Group 4	U.S. BANK	31846V567					447,920.68	447,920.68	1,075.77
OBLIGATION NOTES	U.S. BANK	31846V567					229,410.69	229,410.69	128.84
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567					3,595,567.26	3,595,567.26	8,635.48
CFD 2021-1 Rienda	U.S. BANK	31846V567					88,427,534.51	88,427,534.51	218,104.22
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf	2.90%	899.85	899.85	173.40
TOTAL OF INVESTMENTS WITH TRUSTEES							\$ 123,327,448.78	\$ 123,327,448.78	\$ 332,949.00

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

Prepared by: **JWA Accounting**
 Date: **11/8/2022**

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		\$ 9,722,300.77	\$ 9,722,300.77				
		\$ 9,722,300.77	\$ 9,722,300.77				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,151,676.23	\$ 1,151,676.23	\$ 409,836.75	\$ 409,836.75
				\$ 1,151,676.23	\$ 1,151,676.23	\$ 409,836.75	\$ 409,836.75
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,213,343.37	\$ 1,213,343.37	\$ 477,837.28	\$ 477,837.28
				\$ 1,213,343.37	\$ 1,213,343.37	\$ 477,837.28	\$ 477,837.28

WELLS FARGO BANK

Cash - Checking Accounts N/A \$ 25,175,618.22 \$ 25,175,618.22
 (Interest rate is variable)

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

**Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended October 31, 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⁾	1/13/2022	10/31/2022	0.60%	NR	130,446,000	Extended Fund*	130,446,000	130,446,000 ***
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	1/31/2023	0.75%	NR	130,446,000	Extended Fund*	130,446,000	129,413,883
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	4/28/2023	0.68%	NR	130,446,000	Extended Fund*	130,446,000	128,070,614
					\$ 391,338,000		\$ 391,338,000	\$ 387,930,496

(1) Balances include POB's in the amount of \$130,446,000 that were scheduled to mature on 10/31/2022 but the cash was received 11/01/2022. The portfolio investment inventory does not include these matured POB's, and due to this, the totals above do not match the totals in that report.

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 50.20%

Orange County Educational Investment Pool - 49.80%

** Market values provided by Investment Division as transactions were a private placement. Market values are not updated in other reports as of 10/31/2022 due to small impact on total OCTP.

***Security did not mature as delivery from DTC to Treasurer failed on 10-31-2022 and Treasurer did not receive the principal amount of \$130,446,000.00 until 11-1-2022.

**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		\$ 877,700,000	25,000,000

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

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

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1189659	FREDDIE DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				2.5500 / 2.5520					
				10/4/2022	10/4/2022	MAT		(50,000,000.00)	(49,961,041.67)	0.00	(38,958.33)	50,000,000.00
1191054	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.9000 / 2.9056					
				10/28/2022	10/4/2022	PURC		50,000,000.00	49,903,333.35	0.00	0.00	(49,903,333.33)
1189656	FREDDIE DISCOUNT	/CASTLE OAK SECURITIES	AGDN				2.5500 / 2.5524					
				10/6/2022	10/6/2022	MAT		(50,000,000.00)	(49,953,958.33)	0.00	(46,041.67)	50,000,000.00
1191389	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.9300 / 2.9348					
				10/26/2022	10/6/2022	PURC		50,000,000.00	49,918,611.10	0.00	0.00	(49,918,611.11)
1189844	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.5600 / 2.5620					
				10/7/2022	10/7/2022	MAT		(50,000,000.00)	(49,960,888.89)	0.00	(39,111.11)	50,000,000.00
1191662	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9500 / 2.9568					
				11/4/2022	10/7/2022	PURC		50,000,000.00	49,885,277.80	0.00	0.00	(49,885,277.78)
1189843	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.5700 / 2.5729					
				10/12/2022	10/12/2022	MAT		(50,000,000.00)	(49,942,888.89)	0.00	(57,111.11)	50,000,000.00
1192053	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9770 / 2.9839					
				11/9/2022	10/12/2022	PURC		50,000,000.00	49,884,227.80	0.00	0.00	(49,884,227.78)
1188683	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.7500 / 2.7559					
				10/14/2022	10/14/2022	MAT		(50,000,000.00)	(49,893,055.56)	0.00	(106,944.44)	50,000,000.00
1192444	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.0500 / 3.0565					
				11/8/2022	10/14/2022	PURC		50,000,000.00	49,894,097.20	0.00	0.00	(49,894,097.22)
1190247	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.7200 / 2.7241					
				10/18/2022	10/18/2022	MAT		(50,000,000.00)	(49,924,444.44)	0.00	(75,555.56)	50,000,000.00
1192820	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.2000 / 3.2077					
				11/14/2022	10/18/2022	PURC		50,000,000.00	49,880,000.00	0.00	0.00	(49,880,000.00)
1191389	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.9300 / 2.9348					

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1194170	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/26/2022	10/26/2022	MAT	3.0000 / 3.0030	(50,000,000.00)	(49,918,611.11)	0.00	(81,388.89)	50,000,000.00
1191054	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	11/7/2022	10/26/2022	PURC	2.9000 / 2.9056	50,000,000.00	49,950,000.00	0.00	0.00	(49,950,000.00)
1194580	FHLB DISC CORP	/DEUTSCHE	AGDN	10/28/2022	10/28/2022	MAT	2.6000 / 2.6006	(50,000,000.00)	(49,903,333.33)	0.00	(96,666.67)	50,000,000.00
1194580	FHLB DISC CORP	/DEUTSCHE	AGDN	10/31/2022	10/28/2022	PURC	2.6000 / 2.6006	50,000,000.00	49,989,166.65	0.00	0.00	(49,989,166.67)
1194580	FHLB DISC CORP	/DEUTSCHE	AGDN	10/31/2022	10/31/2022	MAT	2.6000 / 2.6006	(50,000,000.00)	(49,989,166.67)	0.00	(10,833.33)	50,000,000.00
Sub Total:								(50,000,000.00)	(50,142,674.99)	0.00	(552,611.11)	50,695,286.11
Fund: Extended Fund												
1086372	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				0.2000 / 0.2468					
1086530	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1	10/2/2023	10/2/2022	INT	0.2000 / 0.2541	0.00	0.00	0.00	(31,775.00)	31,775.00
1168077	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	10/2/2023	10/2/2022	INT	1.0950 / 1.1008	0.00	0.00	0.00	(27,345.00)	27,345.00
1191052	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	10/4/2022	10/4/2022	MAT	2.9000 / 2.9056	(50,000,000.00)	(49,735,375.00)	0.00	(264,625.00)	50,000,000.00
1187136	FHLB DISC CORP	/MORGAN STANLEY	AGDN	10/28/2022	10/4/2022	PURC	2.5250 / 2.5300	50,000,000.00	49,903,333.35	0.00	0.00	(49,903,333.33)
1187139	FHLB DISC CORP	/MORGAN STANLEY	AGDN	10/5/2022	10/5/2022	MAT	2.5250 / 2.5300	(49,000,000.00)	(48,903,769.44)	0.00	(96,230.56)	49,000,000.00
1191226	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	10/5/2022	10/5/2022	MAT	3.0400 / 3.0490	(50,000,000.00)	(49,901,805.56)	0.00	(98,194.44)	50,000,000.00
1191227	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	11/9/2022	10/5/2022	PURC	3.0400 / 3.0490	50,000,000.00	49,852,222.20	0.00	0.00	(49,852,222.22)
1191227	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	11/9/2022	10/5/2022	PURC	3.0400 / 3.0490	50,000,000.00	49,852,222.20	0.00	0.00	(49,852,222.22)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
1167250	US TREASURY N/B	/MORGAN STANLEY	TBILL				1.0915 / 1.0976					
				10/6/2022	10/6/2022	MAT		(50,000,000.00)	(49,724,093.06)	0.00	(275,906.94)	50,000,000.00
1167252	US TREASURY N/B	/MORGAN STANLEY	TBILL				1.0965 / 1.1026					
				10/6/2022	10/6/2022	MAT		(50,000,000.00)	(49,722,829.17)	0.00	(277,170.83)	50,000,000.00
1168076	US TREASURY N/B	/MORGAN STANLEY	TBILL				1.0835 / 1.0893					
				10/6/2022	10/6/2022	MAT		(25,000,000.00)	(24,867,572.22)	0.00	(132,427.78)	25,000,000.00
1155553	FHLB DISC CORP	/TD SECURITIES	AGDN				0.3050 / 0.3057					
				10/7/2022	10/7/2022	MAT		(50,000,000.00)	(49,884,354.17)	0.00	(115,645.83)	50,000,000.00
1038604	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.3750 / 1.4370					
				10/11/2022	10/11/2022	INT		0.00	0.00	0.00	(68,750.00)	68,750.00
				10/11/2022	10/11/2022	MAT		(10,000,000.00)	(9,981,850.00)	0.00	(18,150.00)	10,000,000.00
1038605	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.3750 / 1.3921					
				10/11/2022	10/11/2022	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
				10/11/2022	10/11/2022	MAT		(50,000,000.00)	(49,975,000.00)	0.00	(25,000.00)	50,000,000.00
1186983	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.5600 / 2.5664					
				10/11/2022	10/11/2022	MAT		(50,000,000.00)	(49,875,555.56)	0.00	(124,444.44)	50,000,000.00
1186984	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.5600 / 2.5664					
				10/11/2022	10/11/2022	MAT		(50,000,000.00)	(49,875,555.56)	0.00	(124,444.44)	50,000,000.00
1186985	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.5600 / 2.5664					
				10/11/2022	10/11/2022	MAT		(50,000,000.00)	(49,875,555.56)	0.00	(124,444.44)	50,000,000.00
1191831	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.0200 / 3.0276					
				11/10/2022	10/11/2022	PURC		50,000,000.00	49,874,166.65	0.00	0.00	(49,874,166.67)
1191832	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.0200 / 3.0276					
				11/10/2022	10/11/2022	PURC		50,000,000.00	49,874,166.65	0.00	0.00	(49,874,166.67)
1191833	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.0200 / 3.0276					
				11/10/2022	10/11/2022	PURC		50,000,000.00	49,874,166.65	0.00	0.00	(49,874,166.67)
1191834	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.0200 / 3.0276					
				11/10/2022	10/11/2022	PURC		50,000,000.00	49,874,166.65	0.00	0.00	(49,874,166.67)
1191835	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.0200 / 3.0276					
				11/10/2022	10/11/2022	PURC		10,000,000.00	9,974,833.33	0.00	0.00	(9,974,833.33)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1192054	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.1100 / 4.2110					
				5/10/2023	10/12/2022	PURC		50,000,000.00	48,801,250.00	0.00	0.00	(48,801,250.00)
1192055	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.1100 / 4.2110					
				5/10/2023	10/12/2022	PURC		50,000,000.00	48,801,250.00	0.00	0.00	(48,801,250.00)
1192056	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.6700 / 3.7036					
				1/9/2023	10/12/2022	PURC		50,000,000.00	49,546,347.20	0.00	0.00	(49,546,347.22)
1192057	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.6700 / 3.7036					
				1/9/2023	10/12/2022	PURC		50,000,000.00	49,546,347.20	0.00	0.00	(49,546,347.22)
1109988	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.1912					
				4/13/2023	10/13/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1168075	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				1.2000 / 1.2074					
				10/13/2022	10/13/2022	MAT		(25,000,000.00)	(24,847,500.00)	0.00	(152,500.00)	25,000,000.00
1192270	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.6450 / 3.6763					
				1/5/2023	10/13/2022	PURC		50,000,000.00	49,574,750.00	0.00	0.00	(49,574,750.00)
1188685	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.7500 / 2.7559					
				10/14/2022	10/14/2022	MAT		(50,000,000.00)	(49,893,055.56)	0.00	(106,944.44)	50,000,000.00
1188686	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.7500 / 2.7559					
				10/14/2022	10/14/2022	MAT		(50,000,000.00)	(49,893,055.56)	0.00	(106,944.44)	50,000,000.00
1192446	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.7600 / 3.7989					
				1/20/2023	10/14/2022	PURC		50,000,000.00	49,488,222.20	0.00	0.00	(49,488,222.22)
1192447	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.7600 / 3.7989					
				1/20/2023	10/14/2022	PURC		50,000,000.00	49,488,222.20	0.00	0.00	(49,488,222.22)
1056549	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				1.6250 / 1.4722					
				10/15/2024	10/15/2022	INT		0.00	0.00	0.00	(37,415.63)	37,415.63

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Fund:	Extended Fund											
1056550	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				1.6250 / 1.4705					
				10/15/2024	10/15/2022	INT		0.00	0.00	0.00	(40,625.00)	40,625.00
1056551	FANNIE MAE	/TD SECURITIES	AGNF1				1.6250 / 1.5218					
				10/15/2024	10/15/2022	INT		0.00	0.00	0.00	(325,000.00)	325,000.00
1087999	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.1250 / 0.2499					
				10/16/2023	10/16/2022	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1088000	FREDDIE MAC	/TD SECURITIES	AGNF1				0.1250 / 0.2499					
				10/16/2023	10/16/2022	INT		0.00	0.00	0.00	(10,625.00)	10,625.00
1167817	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.1300 / 1.1367					
				10/17/2022	10/17/2022	MAT		(50,000,000.00)	(49,704,944.44)	0.00	(295,055.56)	50,000,000.00
1192628	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.8000 / 3.8344					
				1/10/2023	10/17/2022	PURC		50,000,000.00	49,551,388.90	0.00	0.00	(49,551,388.89)
1192629	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.8000 / 3.8344					
				1/10/2023	10/17/2022	PURC		50,000,000.00	49,551,388.90	0.00	0.00	(49,551,388.89)
1192630	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.3350 / 4.4568					
				6/1/2023	10/17/2022	PURC		50,000,000.00	48,633,270.85	0.00	0.00	(48,633,270.83)
1192631	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.3350 / 4.4568					
				6/1/2023	10/17/2022	PURC		50,000,000.00	48,633,270.85	0.00	0.00	(48,633,270.83)
1192632	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				4.2700 / 4.3716					
				5/1/2023	10/17/2022	PURC		50,000,000.00	48,837,611.10	0.00	0.00	(48,837,611.11)
1192633	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				4.2700 / 4.3716					
				5/1/2023	10/17/2022	PURC		50,000,000.00	48,837,611.10	0.00	0.00	(48,837,611.11)
1192634	FHLB DISC CORP	/TD SECURITIES	AGDN				4.1300 / 4.2028					
				3/17/2023	10/17/2022	PURC		50,000,000.00	49,133,847.20	0.00	0.00	(49,133,847.22)
1192635	FHLB DISC CORP	/TD SECURITIES	AGDN				4.1300 / 4.2028					
				3/17/2023	10/17/2022	PURC		50,000,000.00	49,133,847.20	0.00	0.00	(49,133,847.22)

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Fund:			Extended Fund									
1010450	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				2.3300 / 2.3563					
				10/18/2022	10/18/2022	INT		0.00	0.00	0.00	(262,125.00)	262,125.00
				10/18/2022	10/18/2022	MAT		(22,500,000.00)	(22,480,200.00)	0.00	(19,800.00)	22,500,000.00
1187734	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.5600 / 2.5666					
				10/18/2022	10/18/2022	MAT		(50,000,000.00)	(49,872,000.00)	0.00	(128,000.00)	50,000,000.00
1187735	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.5600 / 2.5666					
				10/18/2022	10/18/2022	MAT		(50,000,000.00)	(49,872,000.00)	0.00	(128,000.00)	50,000,000.00
1192822	FHLB DISC CORP	/TD SECURITIES	AGDN				3.7400 / 3.7713					
				1/6/2023	10/18/2022	PURC		50,000,000.00	49,584,444.45	0.00	0.00	(49,584,444.44)
1192826	FHLB DISC CORP	/DEUTSCHE	AGDN				4.1100 / 4.1806					
				3/15/2023	10/18/2022	PURC		50,000,000.00	49,155,166.65	0.00	0.00	(49,155,166.67)
1192827	FHLB DISC CORP	/DEUTSCHE	AGDN				4.1100 / 4.1806					
				3/15/2023	10/18/2022	PURC		50,000,000.00	49,155,166.65	0.00	0.00	(49,155,166.67)
1192828	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.8000 / 3.8324					
				1/6/2023	10/18/2022	PURC		50,000,000.00	49,577,777.80	0.00	0.00	(49,577,777.78)
1167831	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				1.2000 / 1.2077					
				10/20/2022	10/20/2022	MAT		(50,000,000.00)	(49,681,666.67)	0.00	(318,333.33)	50,000,000.00
1193290	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.3700 / 4.4966					
				6/9/2023	10/20/2022	PURC		50,000,000.00	48,591,888.90	0.00	0.00	(48,591,888.89)
1193293	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				4.3700 / 4.4966					
				6/9/2023	10/20/2022	PURC		50,000,000.00	48,591,888.90	0.00	0.00	(48,591,888.89)
1193294	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				4.3500 / 4.4599					
				5/12/2023	10/20/2022	PURC		50,000,000.00	48,767,500.00	0.00	0.00	(48,767,500.00)
1193295	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.6200 / 4.6273					
				8/18/2023	10/20/2022	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1088786	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.1912					
				10/21/2022	10/21/2022	INT		0.00	0.00	0.00	(16,250.00)	16,250.00

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Fund:	Extended Fund											
1193512	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	10/21/2022	10/21/2022	MAT	4.5100 / 4.6740	(26,000,000.00)	(25,965,680.00)	0.00	(34,320.00)	26,000,000.00
1193513	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	7/28/2023	10/21/2022	PURC	4.5050 / 4.6643	50,000,000.00	48,246,111.10	0.00	0.00	(48,246,111.11)
1193514	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	7/21/2023	10/21/2022	PURC	4.4300 / 4.5515	50,000,000.00	48,291,854.15	0.00	0.00	(48,291,854.17)
1193714	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	5/26/2023	10/21/2022	PURC	4.0800 / 4.1296	50,000,000.00	48,664,847.20	0.00	0.00	(48,664,847.22)
1193715	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	2/7/2023	10/24/2022	PURC	4.0800 / 4.1296	50,000,000.00	49,399,333.35	0.00	0.00	(49,399,333.33)
1193716	FHLB DISC CORP	/FTN FINANCIAL	AGDN	2/7/2023	10/24/2022	PURC	3.7000 / 3.7214	50,000,000.00	49,399,333.35	0.00	0.00	(49,399,333.33)
1194167	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	12/19/2022	10/24/2022	PURC	3.7500 / 3.7720	50,000,000.00	49,712,222.20	0.00	0.00	(49,712,222.22)
1194168	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	12/21/2022	10/26/2022	PURC	4.0470 / 4.0888	50,000,000.00	49,708,333.35	0.00	0.00	(49,708,333.33)
1167829	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/25/2023	10/26/2022	PURC	1.2050 / 1.2130	50,000,000.00	49,488,504.15	0.00	0.00	(49,488,504.17)
1167830	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	10/27/2022	10/27/2022	MAT	1.2050 / 1.2130	(50,000,000.00)	(49,668,625.00)	0.00	(331,375.00)	50,000,000.00
1112120	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	10/27/2022	10/27/2022	MAT	0.6900 / 0.6900	(50,000,000.00)	(49,668,625.00)	0.00	(331,375.00)	50,000,000.00
1191052	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	4/28/2025	10/28/2022	INT	2.9000 / 2.9056	0.00	0.00	0.00	(69,000.00)	69,000.00
1194576	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	10/28/2022	10/28/2022	MAT	4.0000 / 4.0395	(50,000,000.00)	(49,903,333.33)	0.00	(96,666.67)	50,000,000.00

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Fund: Extended Fund												
1194577	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/24/2023	10/28/2022	PURC	4.0000 / 4.0395	50,000,000.00	49,511,111.10	0.00	0.00	(49,511,111.11)
1194578	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/24/2023	10/28/2022	PURC	4.0000 / 4.0395	50,000,000.00	49,511,111.10	0.00	0.00	(49,511,111.11)
1194579	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	1/24/2023	10/28/2022	PURC	4.0000 / 4.0395	50,000,000.00	49,511,111.10	0.00	0.00	(49,511,111.11)
1112327	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	1/24/2023	10/28/2022	PURC	0.6800 / 0.6800	50,000,000.00	49,511,111.10	0.00	0.00	(49,511,111.11)
1113751	US TREASURY N/B	/DEUTSCHE	TRBDME	4/29/2025	10/29/2022	INT	0.3750 / 0.5232	0.00	0.00	0.00	(136,000.00)	136,000.00
1115882	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME	4/30/2025	10/31/2022	INT	0.3750 / 0.5449	0.00	0.00	0.00	(93,750.00)	93,750.00
1116053	US TREASURY N/B	/DEUTSCHE	TRBDME	4/30/2025	10/31/2022	INT	0.2500 / 0.6605	0.00	0.00	0.00	(93,750.00)	93,750.00
1116054	US TREASURY N/B	/DEUTSCHE	TRBDME	10/31/2025	10/31/2022	INT	0.2500 / 0.6605	0.00	0.00	0.00	(62,500.00)	62,500.00
1119501	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME	10/31/2025	10/31/2022	INT	0.1250 / 0.1394	0.00	0.00	0.00	(62,500.00)	62,500.00
1142897	US TREASURY N/B	/BANK OF AMERICA	TRBDME	10/31/2022	10/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1146665	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	10/31/2022	10/31/2022	MAT		(50,000,000.00)	(49,990,234.40)	0.00	(9,765.60)	50,000,000.00
1152452	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	10/31/2022	10/31/2022	INT	0.1250 / 0.2363	0.00	0.00	0.00	(375,000.00)	375,000.00
1152453	US TREASURY N/B	/DEUTSCHE	TRBDME	10/31/2022	10/31/2022	MAT		(50,000,000.00)	(49,994,140.65)	0.00	(5,859.35)	50,000,000.00
				10/31/2022	10/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				10/31/2022	10/31/2022	MAT		(50,000,000.00)	(49,951,171.90)	0.00	(48,828.10)	50,000,000.00

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Fund: Extended Fund				10/31/2022	10/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				10/31/2022	10/31/2022	MAT		(50,000,000.00)	(49,951,171.90)	0.00	(48,828.10)	50,000,000.00
1156098	COUNTY OF ORANGE	/	OCPOB2022A				0.5980 / 0.5981					
				10/31/2022	10/31/2022	INT		0.00	0.00	0.00	(199,350.48)	199,350.48
				10/31/2022	10/31/2022	MAT		(130,446,000.00)	(130,446,000.00)	0.00	0.00	130,446,000.00
1156099	COUNTY OF ORANGE	/	OCPOB2022A				0.6080 / 0.7492					
				1/31/2023	10/31/2022	INT		0.00	0.00	0.00	(202,684.10)	202,684.10
1156100	COUNTY OF ORANGE	/	OCPOB2022A				0.6780 / 0.6770					
				4/28/2023	10/31/2022	INT		0.00	0.00	0.00	(226,019.44)	226,019.44
1167818	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.1500 / 1.1575					
				10/31/2022	10/31/2022	MAT		(50,000,000.00)	(49,677,361.11)	0.00	(322,638.89)	50,000,000.00
Sub Total:								672,054,000.00	647,232,638.36	0.00	(7,021,133.83)	(640,211,504.77)
Fund: Educational Money Mkt Fnd							2.5500 / 2.5520					
1189658	FREDDIE DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN					(50,000,000.00)	(49,961,041.67)	0.00	(38,958.33)	50,000,000.00
				10/4/2022	10/4/2022	MAT						
1191053	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.9000 / 2.9056					
				10/28/2022	10/4/2022	PURC		50,000,000.00	49,903,333.35	0.00	0.00	(49,903,333.33)
1189657	FREDDIE DISCOUNT	/CASTLE OAK SECURITIES	AGDN				2.5500 / 2.5524					
				10/6/2022	10/6/2022	MAT		(50,000,000.00)	(49,953,958.33)	0.00	(46,041.67)	50,000,000.00
1191390	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.9300 / 2.9348					
				10/26/2022	10/6/2022	PURC		50,000,000.00	49,918,611.10	0.00	0.00	(49,918,611.11)
1189841	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.5600 / 2.5620					
				10/7/2022	10/7/2022	MAT		(50,000,000.00)	(49,960,888.89)	0.00	(39,111.11)	50,000,000.00
1191661	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9500 / 2.9568					
				11/4/2022	10/7/2022	PURC		50,000,000.00	49,885,277.80	0.00	0.00	(49,885,277.78)
1189839	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.5700 / 2.5729					

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Fund: Educational Money Mkt Fnd												
1192052	FHLB DISC CORP	/MORGAN STANLEY	AGDN	10/12/2022	10/12/2022	MAT	2.9770 / 2.9839	(50,000,000.00)	(49,942,888.89)	0.00	(57,111.11)	50,000,000.00
1188684	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	11/9/2022	10/12/2022	PURC	2.7500 / 2.7559	50,000,000.00	49,884,227.80	0.00	0.00	(49,884,227.78)
1192445	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	10/14/2022	10/14/2022	MAT	3.0500 / 3.0565	(50,000,000.00)	(49,893,055.56)	0.00	(106,944.44)	50,000,000.00
1190248	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN	11/8/2022	10/14/2022	PURC	2.7200 / 2.7241	50,000,000.00	49,894,097.20	0.00	0.00	(49,894,097.22)
1192821	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	10/18/2022	10/18/2022	MAT	3.2000 / 3.2077	(50,000,000.00)	(49,924,444.44)	0.00	(75,555.56)	50,000,000.00
1191390	FHLB DISC CORP	/UBS FINANCIAL	AGDN	11/14/2022	10/18/2022	PURC	2.9300 / 2.9348	50,000,000.00	49,880,000.00	0.00	0.00	(49,880,000.00)
1194171	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	10/26/2022	10/26/2022	MAT	3.0000 / 3.0030	(50,000,000.00)	(49,918,611.11)	0.00	(81,388.89)	50,000,000.00
1191053	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN	11/7/2022	10/26/2022	PURC	2.9000 / 2.9056	50,000,000.00	49,950,000.00	0.00	0.00	(49,950,000.00)
1194581	FHLB DISC CORP	/DEUTSCHE	AGDN	10/28/2022	10/28/2022	MAT	2.6000 / 2.6006	(50,000,000.00)	(49,903,333.33)	0.00	(96,666.67)	50,000,000.00
1194581	FHLB DISC CORP	/DEUTSCHE	AGDN	10/31/2022	10/28/2022	PURC	2.6000 / 2.6006	50,000,000.00	49,989,166.65	0.00	0.00	(49,989,166.67)
1194581	FHLB DISC CORP	/DEUTSCHE	AGDN	10/31/2022	10/31/2022	MAT	2.6000 / 2.6006	(50,000,000.00)	(49,989,166.67)	0.00	(10,833.33)	50,000,000.00
Sub Total:								(50,000,000.00)	(50,142,674.99)	0.00	(552,611.11)	50,695,286.11
Fund: 283-John Wayne Airport												
1187138	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.5250 / 2.5300					
1191228	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	10/5/2022	10/5/2022	MAT	3.0400 / 3.0490	(5,000,000.00)	(4,990,180.56)	0.00	(9,819.44)	5,000,000.00
				11/9/2022	10/5/2022	PURC		5,000,000.00	4,985,222.22	0.00	0.00	(4,985,222.22)

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

Transaction Date From 01-Oct-2022 To 31-Oct-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												
1189636	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.9400 / 2.9431					
				10/6/2022	10/6/2022	MAT		(5,000,000.00)	(4,994,691.67)	0.00	(5,308.33)	5,000,000.00
1189637	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.9400 / 2.9431					
				10/6/2022	10/6/2022	MAT		(5,000,000.00)	(4,994,691.67)	0.00	(5,308.33)	5,000,000.00
1191391	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.9300 / 2.9348					
				10/26/2022	10/6/2022	PURC		5,000,000.00	4,991,861.11	0.00	0.00	(4,991,861.11)
1191392	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN				3.0300 / 3.0384					
				11/8/2022	10/6/2022	PURC		5,000,000.00	4,986,112.50	0.00	0.00	(4,986,112.50)
1189836	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.5600 / 2.5620					
				10/7/2022	10/7/2022	MAT		(5,000,000.00)	(4,996,088.89)	0.00	(3,911.11)	5,000,000.00
1191660	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.9500 / 2.9568					
				11/4/2022	10/7/2022	PURC		5,000,000.00	4,988,527.78	0.00	0.00	(4,988,527.78)
1189838	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.5700 / 2.5729					
				10/12/2022	10/12/2022	MAT		(5,000,000.00)	(4,994,288.89)	0.00	(5,711.11)	5,000,000.00
1192051	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9770 / 2.9839					
				11/9/2022	10/12/2022	PURC		5,000,000.00	4,988,422.78	0.00	0.00	(4,988,422.78)
1188680	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.7500 / 2.7559					
				10/14/2022	10/14/2022	MAT		(5,000,000.00)	(4,989,305.56)	0.00	(10,694.44)	5,000,000.00
1188681	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.7500 / 2.7559					
				10/14/2022	10/14/2022	MAT		(5,000,000.00)	(4,989,305.56)	0.00	(10,694.44)	5,000,000.00
1188682	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.7500 / 2.7559					
				10/14/2022	10/14/2022	MAT		(5,000,000.00)	(4,989,305.56)	0.00	(10,694.44)	5,000,000.00
1192441	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.0800 / 3.0882					
				11/14/2022	10/14/2022	PURC		5,000,000.00	4,986,738.89	0.00	0.00	(4,986,738.89)
1192442	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.0800 / 3.0882					
				11/14/2022	10/14/2022	PURC		5,000,000.00	4,986,738.89	0.00	0.00	(4,986,738.89)

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

Transaction Date From 01-Oct-2022 To 31-Oct-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												
1192443	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.0800 / 3.0882					
				11/14/2022	10/14/2022	PURC		5,000,000.00	4,986,738.89	0.00	0.00	(4,986,738.89)
1189638	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.9700 / 2.9776					
				10/24/2022	10/24/2022	MAT		(5,000,000.00)	(4,987,212.50)	0.00	(12,787.50)	5,000,000.00
1189639	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.9700 / 2.9776					
				10/24/2022	10/24/2022	MAT		(5,000,000.00)	(4,987,212.50)	0.00	(12,787.50)	5,000,000.00
1193710	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.5350 / 3.5496					
				12/5/2022	10/24/2022	PURC		5,000,000.00	4,979,379.17	0.00	0.00	(4,979,379.17)
1193713	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.5100 / 3.5234					
				12/2/2022	10/24/2022	PURC		5,000,000.00	4,980,987.50	0.00	0.00	(4,980,987.50)
1191391	FHLB DISC CORP	/UBS FINANCIAL	AGDN				2.9300 / 2.9348					
				10/26/2022	10/26/2022	MAT		(5,000,000.00)	(4,991,861.11)	0.00	(8,138.89)	5,000,000.00
1194169	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.5400 / 3.5526					
				12/1/2022	10/26/2022	PURC		5,000,000.00	4,982,300.00	0.00	0.00	(4,982,300.00)
Sub Total:								0.00	(61,114.74)	0.00	(95,855.53)	156,970.27
Fund: 650-Fountain Valley SD40												
1189641	FREDDIE DISCOUNT	/CASTLE OAK SECURITIES	AGDN				2.5500 / 2.5520					
				10/4/2022	10/4/2022	MAT		(3,500,000.00)	(3,497,272.92)	0.00	(2,727.08)	3,500,000.00
1191051	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.0450 / 3.0538					
				11/7/2022	10/4/2022	PURC		3,500,000.00	3,489,934.58	0.00	0.00	(3,489,934.58)
937819	US TREASURY N/B	/BANK OF AMERICA	TRBDME				2.0000 / 2.3398					
				10/31/2022	10/31/2022	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
				10/31/2022	10/31/2022	MAT		(3,500,000.00)	(3,446,269.53)	0.00	(53,730.47)	3,500,000.00
1113406	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				0.7500 / 0.7965					
				4/30/2026	10/31/2022	INT		0.00	0.00	0.00	(13,125.00)	13,125.00
1194758	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				3.5800 / 3.5925					
				12/5/2022	10/31/2022	PURC		3,500,000.00	3,487,818.06	0.00	0.00	(3,487,818.06)
Sub Total:								0.00	34,210.19	0.00	(104,582.55)	70,372.36
Grand Total:								572,054,000.00	546,920,383.83	0.00	(8,326,794.13)	(538,593,589.92)

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Oct-2022 to 31-Oct-2022

Cashflow Date	Transaction Description	Amount	Deal No
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (County)			
10/24/2022	ACTUAL CASHFLOW	(20,318,487.79)	1193695
		Sub Total Amount Per Account:	(20,318,487.79)
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Education)			
10/18/2022	ACTUAL CASHFLOW	10,200,000.00	1192814
10/24/2022	ACTUAL CASHFLOW	(20,266,095.08)	1193697
		Sub Total Amount Per Account:	(10,066,095.08)
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (JWA)			
10/12/2022	ACTUAL CASHFLOW	11,577.22	1192046
10/14/2022	ACTUAL CASHFLOW	39,783.33	1192437
		Sub Total Amount Per Account:	51,360.55
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (JWA)			
10/5/2022	ACTUAL CASHFLOW	14,777.78	1191225
10/6/2022	ACTUAL CASHFLOW	22,026.39	1191388
10/7/2022	ACTUAL CASHFLOW	11,472.22	1191656
10/24/2022	ACTUAL CASHFLOW	39,633.33	1193709
10/26/2022	ACTUAL CASHFLOW	17,700.00	1194166
		Sub Total Amount Per Account:	105,609.72
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (County)			
10/24/2022	ACTUAL CASHFLOW	(4,316,890.03)	1193691
		Sub Total Amount Per Account:	(4,316,890.03)
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (Education)			
10/18/2022	ACTUAL CASHFLOW	4,300,000.00	1192819
10/21/2022	ACTUAL CASHFLOW	68,862.00	1193510
10/24/2022	ACTUAL CASHFLOW	(4,486,966.40)	1193721
		Sub Total Amount Per Account:	(118,104.40)
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)			
10/3/2022	ACTUAL CASHFLOW	59,120.00	1190859
10/27/2022	ACTUAL CASHFLOW	100,000,000.00	1194337
		Sub Total Amount Per Account:	100,059,120.00

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Oct-2022 to 31-Oct-2022

Cashflow Date	Transaction Description	Amount	Deal No
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (County)			
10/24/2022	ACTUAL CASHFLOW	(409,375.72)	1193703
		Sub Total Amount Per Account:	
		(409,375.72)	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Education)			
10/24/2022	ACTUAL CASHFLOW	(291,691.32)	1193699
		Sub Total Amount Per Account:	
		(291,691.32)	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)			
10/4/2022	ACTUAL CASHFLOW	100,096,666.67	1190890
10/5/2022	ACTUAL CASHFLOW	(704,444.44)	1191223
10/7/2022	ACTUAL CASHFLOW	75,000,000.00	1191648
10/11/2022	ACTUAL CASHFLOW	940,999.99	1191829
10/12/2022	ACTUAL CASHFLOW	(96,695,194.44)	1192048
10/13/2022	ACTUAL CASHFLOW	(94,543,500.00)	1192265
10/14/2022	ACTUAL CASHFLOW	71,023,555.56	1192439
10/17/2022	ACTUAL CASHFLOW	(291,879,820.47)	1192622
10/18/2022	ACTUAL CASHFLOW	(74,710,430.56)	1192816
10/19/2022	ACTUAL CASHFLOW	75,000,000.00	1193041
10/20/2022	ACTUAL CASHFLOW	(195,951,277.78)	1193279
10/21/2022	ACTUAL CASHFLOW	65,813,437.50	1193496
10/24/2022	ACTUAL CASHFLOW	(63,510,888.88)	1193701
10/25/2022	ACTUAL CASHFLOW	130,000,000.00	1193917
10/26/2022	ACTUAL CASHFLOW	(49,196,837.50)	1194164
10/27/2022	ACTUAL CASHFLOW	290,000,000.00	1194327
10/28/2022	ACTUAL CASHFLOW	(147,975,444.44)	1194574
10/31/2022	ACTUAL CASHFLOW	134,241,165.98	1194752
		Sub Total Amount Per Account:	
		(73,052,012.81)	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO			
10/20/2022	ACTUAL CASHFLOW	(1,056.97)	1193284
		Sub Total Amount Per Account:	
		(1,056.97)	
		Total Amount :	
		<u>(8,357,623.85)</u>	

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)