

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

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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: January 18, 2023

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

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

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

The Treasurer's Investment Report for the month ended December 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 OCTP statistics are further broken down into two reporting entities, the Orange County Investment Pool (OCIP) that includes the County's and the Voluntary Participants' funds and the Orange County Educational Investment Pool (OCEIP) that includes all funds of the Educational Districts. 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 0.53 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. On November 14, 2022, Standard & Poor's affirmed their highest rating of AAAM on the Orange County Money Market Fund and the Orange County Educational Money Market Fund, which are funds that make-up a portion of OCTP. The County Treasurer expects to have OCTP rated in early 2023. 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 continued to be 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 continued to experience strong employment gains and heightened inflation. Job gains were 223,000 in December after previously increasing 263,000, while November's headline inflation increased 7.1% year over year, lower than the prior month's 7.7%. The Federal Open Market Committee (FOMC) increased the Federal Funds rate range to 4.25-4.50% from 3.75-4.00% on December 14.

The market is pricing a further increase at their next meeting on February. Some recent U.S. economic releases:

- Gross Domestic Product (revised) rose 3.2% (survey: +2.9%) in the third quarter compared to the second quarter's decline of -0.6%.
- Inflation increased 7.1% (survey: 7.3%) in November, down from the prior month's 7.7%.
- The unemployment rate fell to 3.5% (survey: 3.7%) in December, down from 3.7% in November.
- The Empire State Manufacturing Index decreased to -11.2 (survey: -1.0) from the prior month's 4.5 while the Philadelphia Fed Index increased to -13.8 (survey: -10.0) from -19.4 in November. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury yield curve steepened as interest rates at longer maturities rose more than shorter maturities in December. The 90-day Treasury Bill rate increased to 4.37% from 4.35%. The 2-year Treasury Note rose to 4.43% from 4.31% while the 10-year Treasury Bond rate increased to 3.88% from 3.60%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net yields for OCTP for December are 2.82% and 2.77%, respectively. The revised forecast for the OCTP gross and net yields for fiscal year 2022/2023 are 2.50% and 2.45% respectively. The daily gross yield for OCTP as of December 31, 2022 is 2.912%. The current fiscal year 2022/2023 net yields are 1.72% for OCIP and 1.68% for OCEIP and will have the same monthly OCTP yield for the remainder of the fiscal year, consistent with how other counties report gross and net yields for Pooled Funds.

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 pooled funds monthly interest earnings. The actual cash distribution for October 2022, November 2022 and December 2022 interest apportionments are expected to be paid in January 2023, February 2023 and March 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 259.5 million in County of Orange debt, which represents approximately 1.7% 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 December 2022.

CREDIT UPDATE

During December 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 December 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

	DECEMBER 2022	NOVEMBER 2022	INCREASE (DECREASE)	NET CHANGE %	DECEMBER 2021	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 6,780,544,665	\$ 6,274,423,603	\$ 506,121,062	8.07%	\$ 6,188,116,076	\$ 592,428,589	9.57%
End Of Month Book Value ^{1,2}	\$ 6,878,820,237	\$ 6,388,490,979	\$ 490,329,258	7.68%	\$ 6,199,174,761	\$ 679,645,476	10.96%
Monthly Average Balance ^{1,2}	\$ 7,455,529,661	\$ 6,263,822,194	\$ 1,191,707,467	19.03%	\$ 6,913,018,256	\$ 542,511,405	7.85%
Year-To-Date Average Balance	\$ 5,989,186,801	\$ 5,695,918,229	\$ 293,268,572	5.15%	\$ 5,543,054,862	\$ 446,131,939	8.05%
Monthly Accrued Earnings ³	\$ 18,094,769	\$ 12,549,253	\$ 5,545,516	44.19%	\$ 2,416,877	\$ 15,677,892	648.68%
Monthly Net Yield ³	2.766%	2.350%	0.416%	17.70%	0.338%	2.428%	718.34%
Year-To-Date Net Yield ³	1.723%	1.448%	0.274%	18.93%	0.471%	1.252%	265.73%
Annual Estimated Gross Yield ⁵	2.500%	2.500%	0.000%	0.00%	0.523%	1.977%	378.01%
Weighted Average Maturity (WAM) ⁶	199	234	(35)	-14.96%	356	(157)	-44.10%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,4}	\$ 8,351,331,628	\$ 6,759,999,601	\$ 1,591,332,027	23.54%	\$ 6,444,849,088	\$ 1,906,482,540	29.58%
End Of Month Book Value ^{1,4}	\$ 8,473,072,525	\$ 6,883,259,501	\$ 1,589,813,024	23.10%	\$ 6,456,385,285	\$ 2,016,687,240	31.24%
Monthly Average Balance ⁴	\$ 7,291,108,209	\$ 6,551,746,482	\$ 739,361,727	11.28%	\$ 5,348,961,521	\$ 1,942,146,688	36.31%
Year-To-Date Average Balance ⁴	\$ 6,514,782,972	\$ 6,359,517,924	\$ 155,265,047	2.44%	\$ 5,108,959,104	\$ 1,405,823,868	27.52%
Monthly Accrued Earnings ³	\$ 17,600,484	\$ 13,125,739	\$ 4,474,745	34.09%	\$ 2,041,514	\$ 15,558,970	762.13%
Monthly Net Yield ³	2.766%	2.366%	0.400%	16.91%	0.378%	2.388%	631.75%
Year-To-Date Net Yield ³	1.677%	1.426%	0.251%	17.61%	0.480%	1.197%	249.34%
Annual Estimated Gross Yield ⁵	2.500%	2.500%	0.000%	0.00%	0.531%	1.969%	370.81%
Weighted Average Maturity (WAM) ⁶	200	235	(35)	-14.89%	356	(156)	-43.82%

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 Book Value is higher than the prior year, and the Monthly Average Balance is higher than the prior month due to higher general fund (COVID related) balances.

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 and Monthly Average Balances are higher than the prior month and year, and the Year-To-Date Average Balance is higher than the prior year both due to an increase bond proceeds and 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 December 2021 are reported at the actual annual gross yields for FY 21-22.

⁶ The OCIP and OCEIP WAM decreased from the prior month and year due to shorter term purchases as the FOMC is expected to 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 AND QUARTER ENDED: December 31, 2022

OCTP INVESTMENT STATISTICS - By Reporting Entity

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 12/31/2022	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 6,780,544,665	200	2.912%	2.821%	2.351%	0.9857 ⁽²⁾
	COST (Capital) \$ 6,856,059,380					
	MONTHLY AVG Balance \$ 7,455,529,661					
	QUARTERLY AVG Balance \$ 6,525,615,313					
	BOOK Value \$ 6,878,820,237					
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 8,351,331,628	200	2.912%	2.821%	2.357%	0.9857 ⁽²⁾
	COST (Capital) \$ 8,444,955,901					
	MONTHLY AVG Balance \$ 7,291,108,209					
	QUARTERLY AVG Balance \$ 6,683,352,124					
	BOOK Value \$ 8,473,072,525					

INVESTMENT STATISTICS - Specific Investment Accounts

DESCRIPTION	CURRENT BALANCE	BY SPECIFIC INVESTMENT			
Funds:		Fund	Market Value	Book Value	Current NAV
Specific Investment	MARKET Value \$ 108,641,701				
John Wayne Airport Investment Fund (JWA)	COST (Capital) \$ 112,185,815	JWA	\$ 54,191,708	\$ 54,181,384	1.0002
Fountain Valley School District Fund 40 (FVSD)	MONTHLY AVG Balance \$ 112,167,226	FVSD	33,138,956	34,658,771	0.9561
CCCD Series 2017E Bonds (CCCD)	QUARTERLY AVG Balance \$ 112,011,931	CCCD	21,311,037	22,789,143	0.9351
	BOOK Value \$ 111,629,298				

OCIF TOTALS

INVESTMENTS		CASH	
OCIP	\$ 6,856,059,380		
OCEIP	8,444,955,901		
Specific Investment	112,185,815	Cash	26,416,958
Totals	\$ 15,413,201,096		\$ 26,416,958

Total Assets in the County Treasury **\$ 15,439,618,054**

KEY POOL STATISTICS

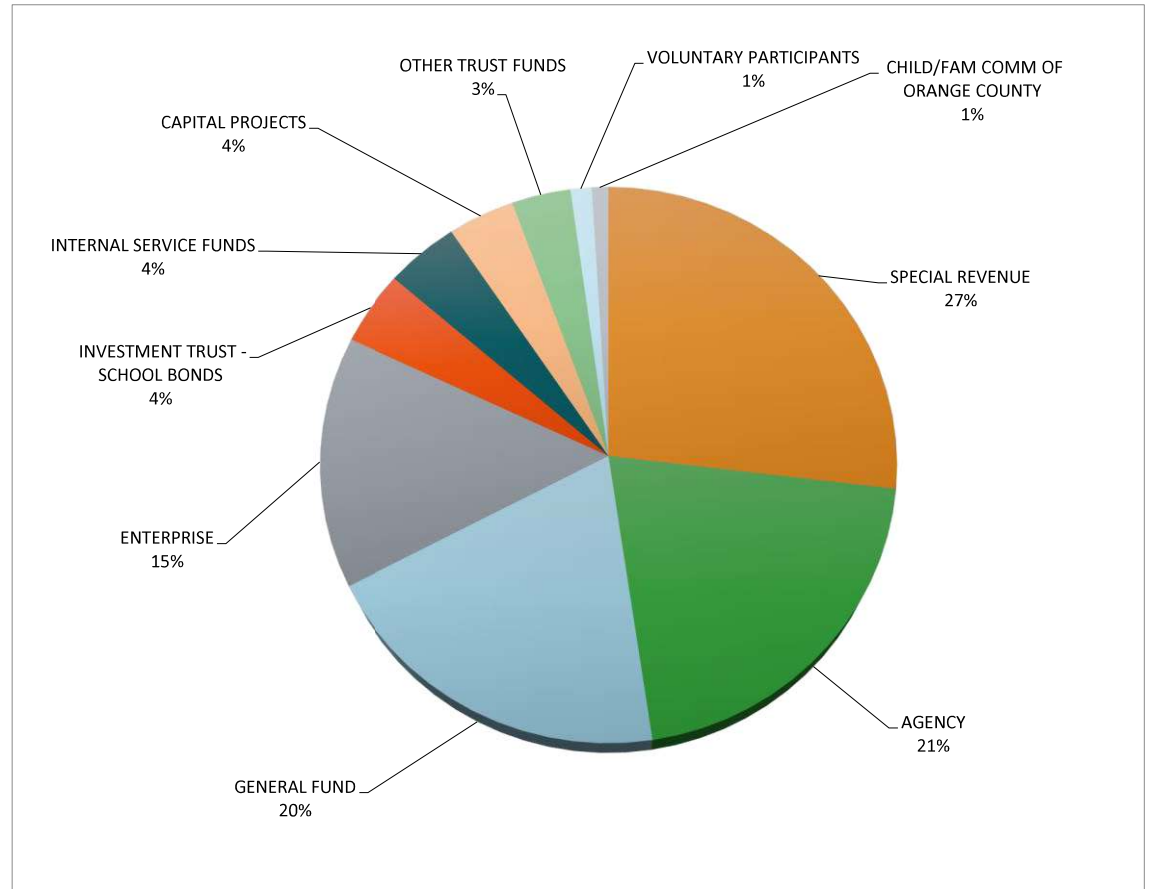
INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	1.723%	OCIP	200
OCEIP - YTD NET YIELD	1.677%	OCEIP	200
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	4.030%	JOHN WAYNE AIRPORT	7
90-DAY T-BILL YIELD - MONTHLY AVERAGE	4.305%	LGIP (Standard & Poors)	22

(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).

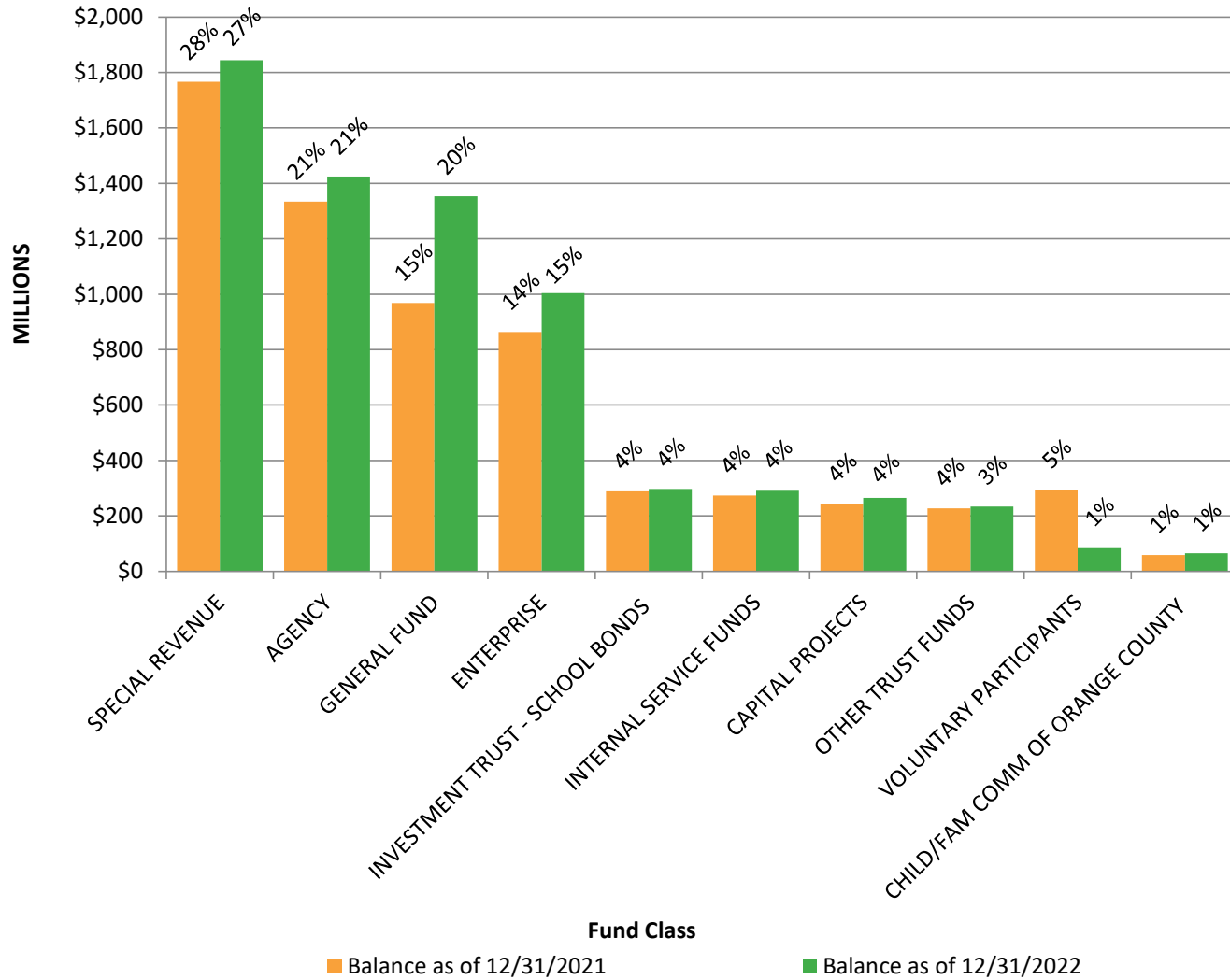
(2) The current OCTP level NAVs for OCIP and OCEIP have both increased slightly to 0.9857. Short-term rates continue to rise causing the market values on OCIP, OCEIP, FVSD and CCCD to stay below book values. The OCIP, OCEIP, FVSD and CCCD have sufficient liquidity to meet projected cash flow needs. JWA NAV rounds to 1.000 and has sufficient liquidity to meet cash flow needs.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,844,619,783
AGENCY	1,424,790,952
GENERAL FUND	1,353,028,838
ENTERPRISE	1,003,478,296
INVESTMENT TRUST - SCHOOL BONDS	297,484,759
INTERNAL SERVICE FUNDS	291,187,020
CAPITAL PROJECTS	264,893,197
OTHER TRUST FUNDS	233,870,437
VOLUNTARY PARTICIPANTS	83,899,287
CHILD/FAM COMM OF ORANGE COUNTY	65,315,305
TOTAL	\$ 6,862,567,874

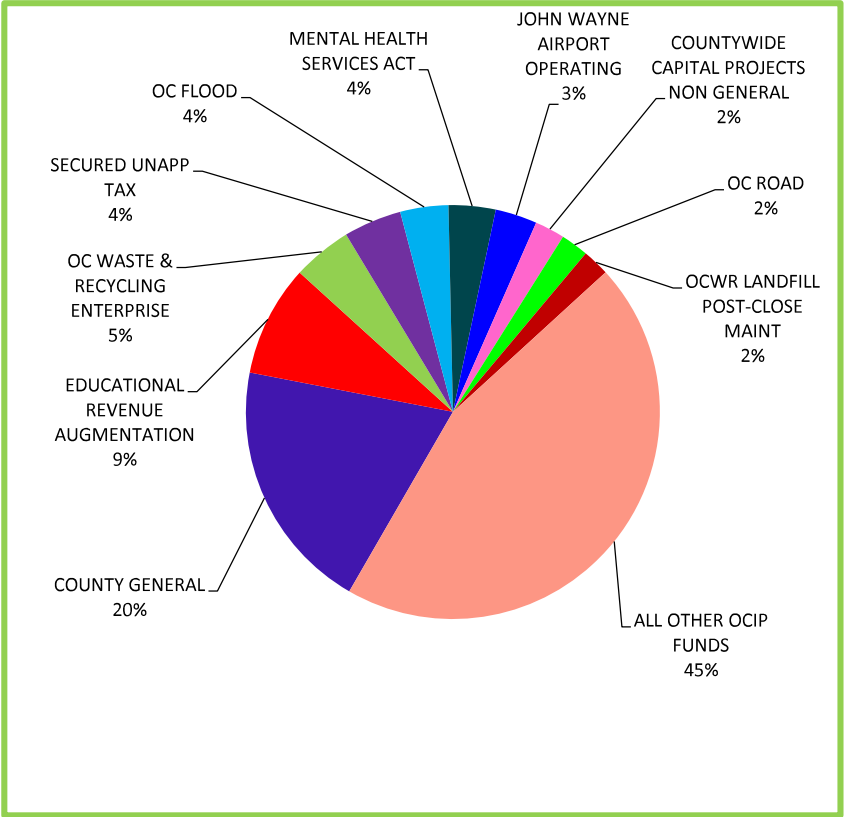


ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF DECEMBER 31



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

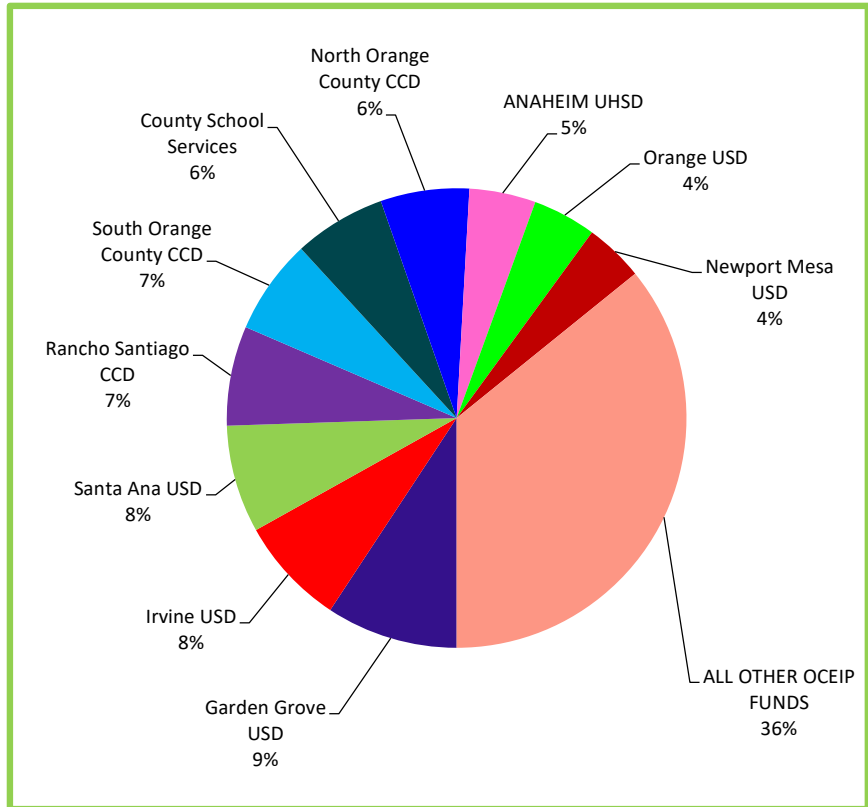
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 1,353,017,193
664	EDUCATIONAL REVENUE AUGMENTATION	597,184,415
299	OC WASTE & RECYCLING ENTERPRISE	318,008,860
673	SECURED UNAPP TAX	310,095,219
400	OC FLOOD	257,959,029
13Y	MENTAL HEALTH SERVICES ACT	251,334,548
280	JOHN WAYNE AIRPORT OPERATING	224,424,055
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	159,983,716
115	OC ROAD	148,469,768
279	OCWR LANDFILL POST-CLOSE MAINT	144,848,500
	ALL OTHER OCIP FUNDS	3,097,242,571
TOTAL		\$ 6,862,567,874



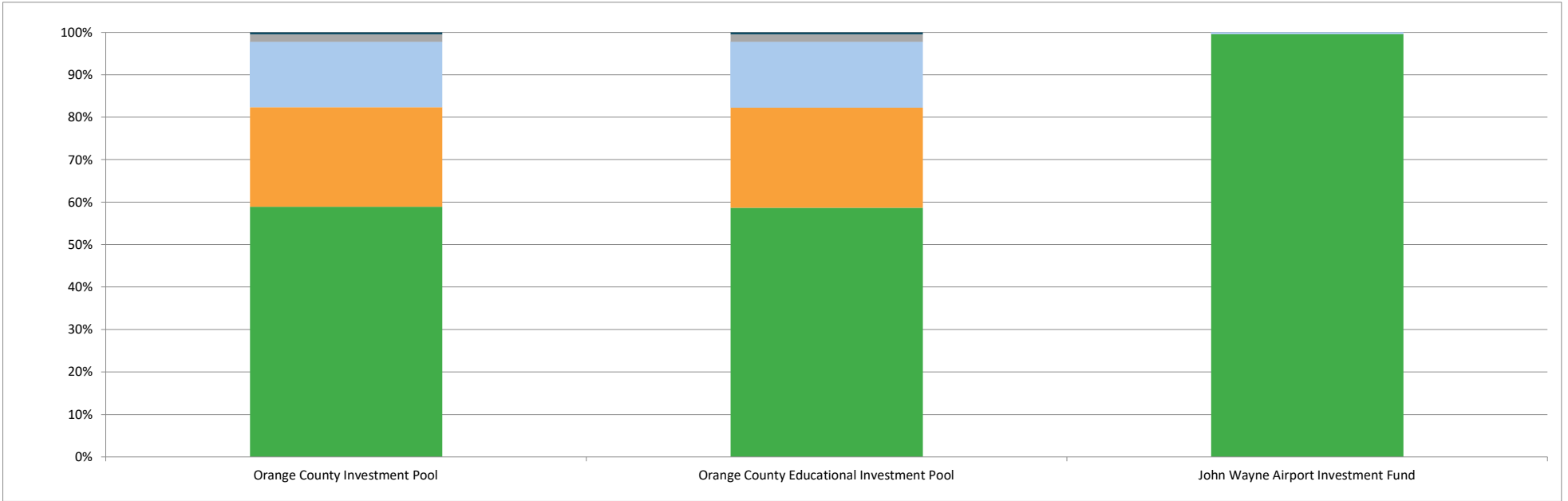
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF DECEMBER 31, 2022**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	Garden Grove USD	\$ 783,181,054 (1)
75	Irvine USD	645,670,727 (1)
84	Santa Ana USD	638,437,559 (1)
92	Rancho Santiago CCD	591,392,746 (1)
96	South Orange County CCD	565,983,869
94	County School Services	547,542,118
88	North Orange County CCD	526,085,753 (1)
64	Anaheim UHSD	394,334,759 (1)
80	Orange USD	377,810,579 (1)
78	Newport Mesa USD	350,491,320 (1)
	ALL OTHER OCEIP FUNDS	3,026,623,560 (1)
	TOTAL	<u>\$ 8,447,554,044</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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

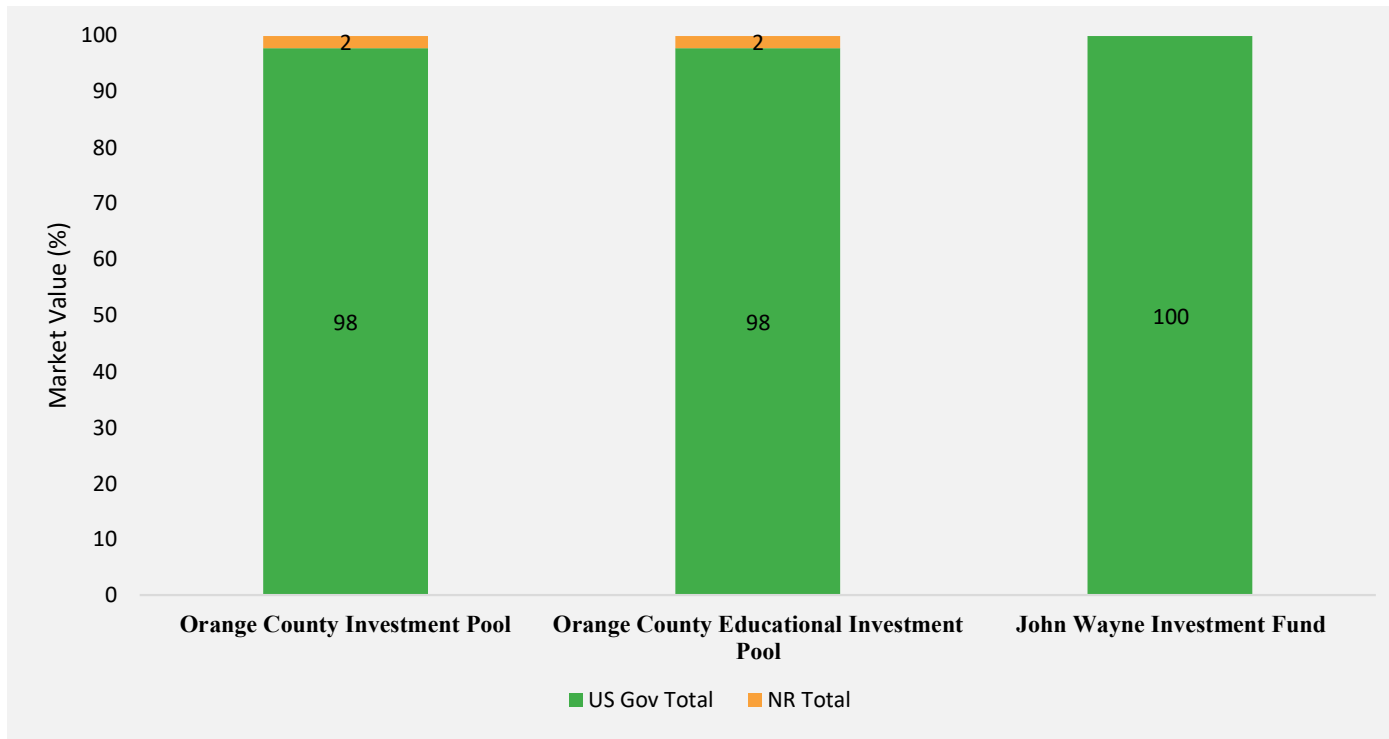


Orange County Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 3,993,585	58.90%
U. S. TREASURIES	1,592,219	23.48%
MONEY MARKET MUTUAL FUNDS	1,045,401	15.42%
MUNICIPAL DEBT	115,905	1.71%
LOCAL AGENCY INVESTMENT FUND	33,435	0.49%
	<u>\$ 6,780,545</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	\$ 4,899,164	58.66%
U. S. TREASURIES	1,972,278	23.61%
MONEY MARKET MUTUAL FUNDS	1,294,903	15.51%
MUNICIPAL DEBT	143,572	1.72%
LOCAL AGENCY INVESTMENT FUND	41,415	0.50%
	<u>\$ 8,351,332</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. GOVERNMENT AGENCIES	53,976	99.60%
MONEY MARKET MUTUAL FUNDS	216	0.40%
	<u>\$ 54,192</u>	<u>100.00%</u>

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

December 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 (NOVEMBER, 2022)**	A-1+	P-1	WD	AAA	Aaa	WD
WALMART INC (JULY, 2019)***	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 A LOCAL AGENCY INVESTMENT FUND	NR	NR	NR

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

Legend:

NR = Not Rated

WD = Withdrawn

* Fitch revises the US Government Outlook from Negative to stable, and affirmed their L/T issuer rating at AAA on July 8, 2022.

** Moody's changed the L/T issuer credit rating to Stable from Negative and affirmed its AAA rating on November 2, 2022.
Fitch L/T issuer credit rating withdrawn on September 4, 2019.

*** S&P changed its outlook to Stable and reaffirmed its AAA rating on June 10, 2019.

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

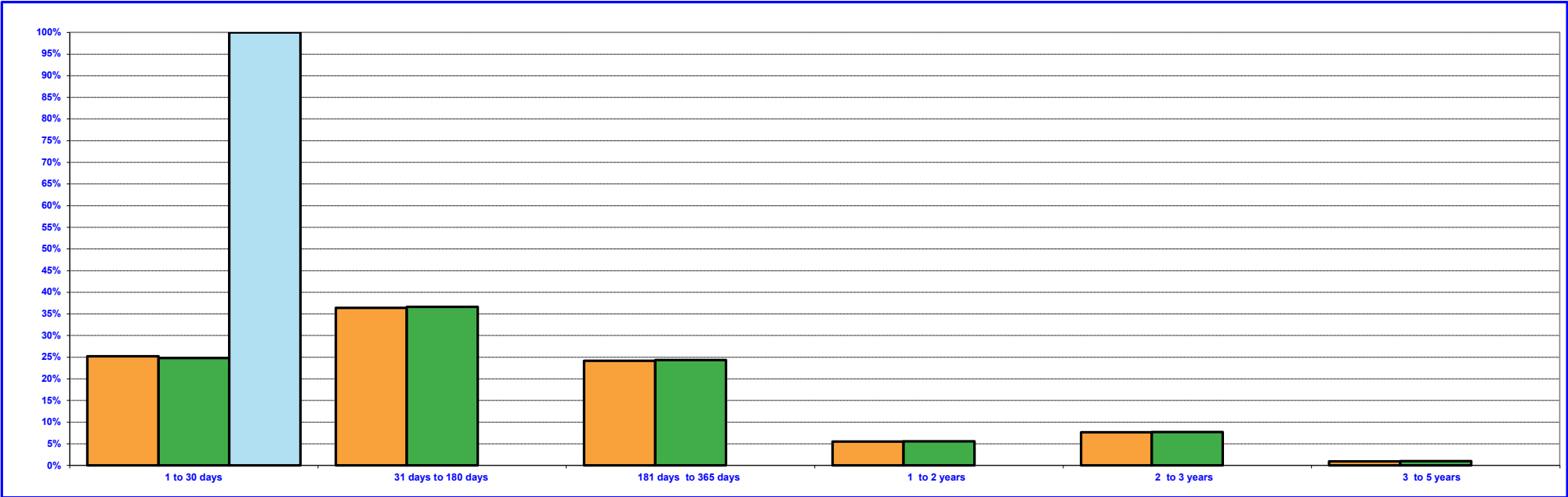
**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended December 31, 2022**

During December, 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**

December 31, 2022



ORANGE COUNTY INVESTMENT POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 1,747,858	25.23%
31 TO 180 DAYS	2,522,133	36.41%
181 TO 365 DAYS	1,676,205	24.20%
1 YEAR TO 2 YEARS	383,305	5.53%
2 YEARS TO 3 YEARS	530,889	7.66%
3 YEARS TO 5 YEARS	67,003	0.97%
TOTAL	\$ 6,927,393	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 2,117,296	24.82%
31 TO 180 DAYS	3,124,159	36.61%
181 TO 365 DAYS	2,076,310	24.33%
1 YEAR TO 2 YEARS	474,800	5.56%
2 YEARS TO 3 YEARS	657,611	7.71%
3 YEARS TO 5 YEARS	82,997	0.97%
TOTAL	\$ 8,533,173	100.00%

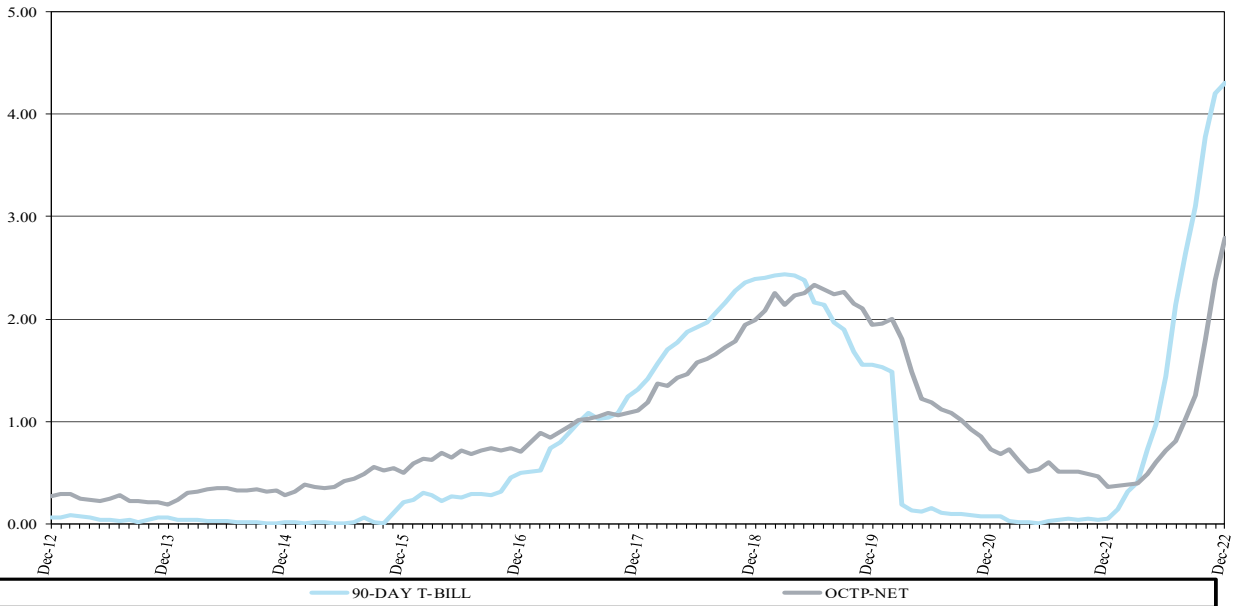
JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 54,216	100.00%
TOTAL	\$54,216	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 12/31/2022, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

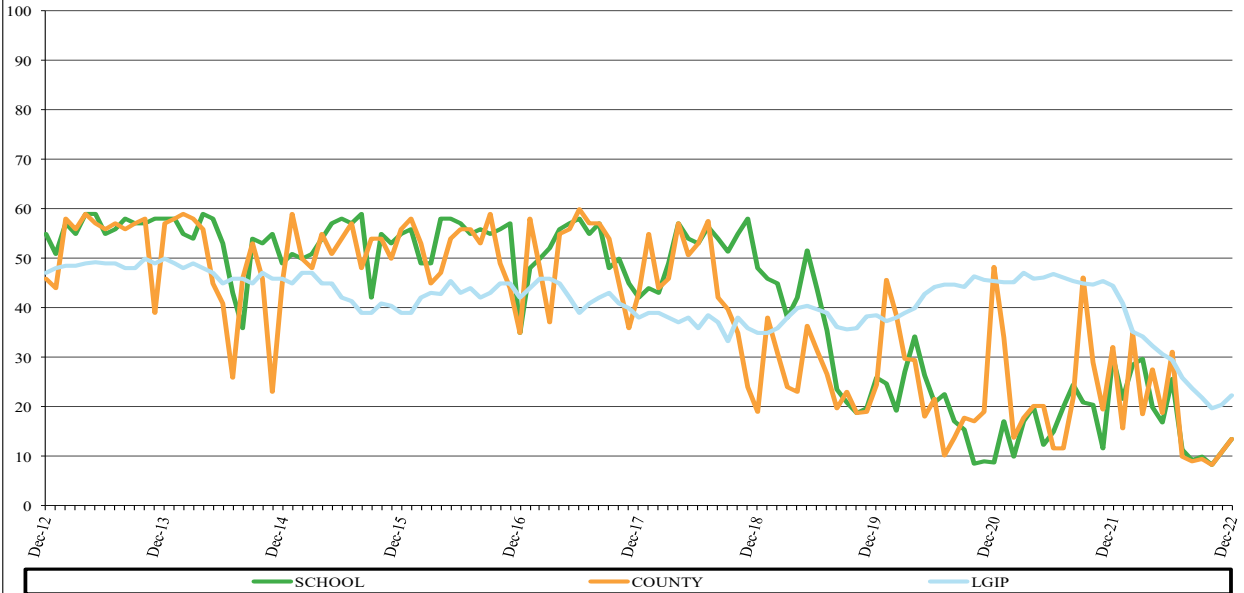
**ORANGE COUNTY TREASURER'S POOL vs 90-DAY T-BILL
(INTEREST RATE YIELD)**

For The Period December 2012 to December 2022



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

For The Period December 2012 to December 2022



- For the Month Ended December 31, 2022, S&P LGIP – 3.71; S&P LGIP WAM – 22.40; 90-Day T-Bill – 4.305%; OCIP – Net – 2.766%
- OCIP rate from Nov 2012 – Nov 2022; OCTP rate beginning Dec-2022 and on a go-forward basis

**ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING JUNE 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 June 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
December 2022 - Ending Cash				\$ 6,508,494
January	\$ 895,168,166	\$ 522,252,126	\$ 857,730,337	566,198,449
February	423,537,077	644,264,176	473,830,650	1,160,169,052
March	559,916,758	1,052,322,196	873,601,407	1,898,806,599
April	416,910,497	2,307,147,372	2,201,778,416	2,421,086,052
May	608,016,107	419,219,147	1,004,749,136	2,443,572,170
June	429,221,405	441,695,540	849,724,007	2,464,765,108

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
December 2022 - Ending Cash				\$ 2,598,143
January	\$ 1,051,493,734	\$ 549,608,312	\$ 1,104,776,591	498,923,598
February	524,634,309	344,721,789	713,467,733	654,811,963
March	693,567,475	577,209,704	852,385,782	1,073,203,360
April	516,425,981	1,373,521,638	803,228,541	2,159,922,438
May	753,148,018	618,882,927	840,134,232	2,691,819,151
June	531,675,470	784,095,975	836,273,722	3,171,316,874

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

	<u>Month</u>	<u>Quarter</u>
Treasurer's Accountability at the Beginning of the Period:	\$ 13,499,142,812	\$ 12,226,871,657
Cash Receipts:		
County	3,126,098,343	5,907,341,333
School and Community College Districts	2,168,302,971	4,350,781,330
Total Cash Receipts	<u>5,294,401,314</u>	<u>10,258,122,663</u>
Cash Disbursements:		
County	2,708,141,372	4,655,258,125
School and Community College Districts	614,001,312	2,379,253,973
Total Cash Disbursements	<u>3,322,142,684</u>	<u>7,034,512,098</u>
Net Change in Cost Value of Pooled Assets	<u>1,972,258,630</u>	<u>3,223,610,565</u>
Net Increase in Specific Investments	81,843	408,868
Net Decrease in OC Sheriff & John Wayne Airport Cash	<u>(31,865,231)</u>	<u>(11,273,036)</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 15,439,618,054</u>	<u>\$ 15,439,618,054</u>
Assets in the Treasury at the End of the Period (at Cost Value):		
Pooled Investments:		
Orange County Investment Pool		\$ 6,856,059,380
Orange County Educational Investment Pool		8,444,955,901
Total Pooled Investments		<u>15,301,015,281</u>
Specific Investments:		
John Wayne Airport		53,967,444
Fountain Valley School District Fund 40		34,683,630
CCCD Series 2017E Bonds		23,534,741
Total Non-Pooled Investments		<u>112,185,815</u>
Cash and Cash Equivalent:		
Cash in Banks		26,365,539
Cash - Other		51,419
Total Cash		<u>26,416,958</u>
Total Assets in the Treasury at the End of the Period:		<u>\$ 15,439,618,054</u>

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

Investment Policy (IPS) Guidelines		OCTP ⁽¹⁾	
Diversification Limit	Investment Type	Market Value of Investments⁽²⁾	Percent of Portfolio
100%	U.S. Treasury Securities	\$ 3,564,496,468	23.56%
100%	U.S. Government Agency Securities	8,892,749,208	58.77%
20%	Municipal Debt	259,477,050	1.71%
20%	Medium-Term Notes	-	-
40%	Banker Acceptances	-	-
40%	Commercial Paper	-	-
20%	Certificates of Deposits	-	-
\$75MM	Local Agency Investment Fund (LAIF)	74,850,104	0.49%
20%	Repurchase Agreements	-	-
20%	Money Market Mutual Funds (MMMFs)	2,340,303,464	15.47%
20%	JPA Investment Pools (JPA)	-	-
30%	Supranationals	-	-
		\$ 15,131,876,294	100.00%
Investment Policy (IPS) Guidelines		OCTP ⁽¹⁾	
	Compliance Category (Yes/No)		
5%	Percentage Limits	Yes	
20%	Issuer Limit	Yes	
100%	MMMFs, JPA, Repurchase Agreements ⁽⁴⁾	Yes	
See Above	Government Agencies Issuer	Yes	
	Diversification Limit	Yes	
1.5 Years	Maturity/Duration Limits	Yes/ 0.53	
5 Years/1826 days	Duration ⁽⁵⁾	Yes/ 1127	
	Final Maturity - OCTP		
A-1/≥ AA ⁽³⁾	Rating Limits	Yes	
Approved Issuer List	OCTP Short Term/Long Term	Yes	
Broker/Dealer List	Authorized Issuer	Yes	
>0.9975	Authorized Financial Dealer/Institution	Yes	
	Net Asset Value ⁽⁶⁾	0.9857	

(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 slight increase in market values verses book values but the NAV still remains below 1.0000 at 0.9857 and is higher than last month's NAV at 0.9821. 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
December 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 December 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 approved on 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	The TOC members are in compliance for calendar year 2022.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	The TOC members are in compliance for calendar year 2022.
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 December 31, 2022**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

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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>County Money Mkt Fnd</u>															
FUNDS															
GOLDMAN SACHS - COUNTY MMF															
	01/03/2023			AAAm	Aaa-mf	NR	9,119.45		4.1586	9,119.45			9,119.45	9,119.45	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	01/03/2023			AAAm	Aaa-mf	NR	1,746.75		4.1279	1,746.75			1,746.75	1,746.75	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	01/03/2023			AAAm	Aaa-mf	AAAmmf	39,048.77		4.2347	39,048.77			39,048.77	39,048.77	0.00
Subtotal for FUNDS:							49,914.97		4.2171	49,914.97			49,914.97	49,914.97	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FED FARM CR BK / FTN FINANCIAL															
1199967	12/9/22	01/06/2023	313312AF7	A-1+	P-1	F1+	50,000,000.00		3.980	49,845,222.22	0.00	127,138.89	49,972,361.11	49,982,181.50	9,820.39
FED FARM CR BK / TD SECURITIES															
1200816	12/16/22	01/11/2023	313312AL4	A-1+	P-1	F1+	50,000,000.00		4.050	49,853,750.00	0.00	90,000.00	49,943,750.00	49,952,498.00	8,748.00
FED FARM CR BK / TD SECURITIES															
1201650	12/22/22	01/17/2023	313312AS9	A-1+	P-1	F1+	50,000,000.00		4.050	49,853,750.00	0.00	56,250.00	49,910,000.00	49,916,901.00	6,901.00
FED FARM CR BK / TD SECURITIES															
1201955	12/23/22	01/20/2023	313312AV2	A-1+	P-1	F1+	50,000,000.00		4.0	49,844,444.44	0.00	50,000.00	49,894,444.44	49,899,112.50	4,668.06
Subtotal for DISCOUNT NOTES:							200,000,000.00	0.0000	4.0200	199,397,166.66	0.00	323,388.89	199,720,555.55	199,750,693.00	30,137.45
Subtotal for GOVERNMENT AGENCY:							200,000,000.00		4.0200	199,397,166.66	0.00	323,388.89	199,720,555.55	199,750,693.00	30,137.45
Total County Money Mkt Fnd :							200,049,914.97		4.0200	199,447,081.63	0.00	323,388.89	199,770,470.52	199,800,607.97	30,137.45
Net Asset Value (NAV):														1.000151	
<u>Educational Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	01/03/2023			AAAm	Aaa-mf	NR	1,534.56		4.1279	1,534.56			1,534.56	1,534.56	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
	01/03/2023			AAAm	Aaa-mf	NR	3,405.64		4.1586	3,405.64			3,405.64	3,405.64	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	01/03/2023			AAAm	Aaa-mf	AAAmmf	24,940.25		4.2347	24,940.25			24,940.25	24,940.25	0.00
Subtotal for FUNDS:							29,880.45		4.2206	29,880.45			29,880.45	29,880.45	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															

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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															
FED FARM CR BK / FTN FINANCIAL															
1199968	12/9/22	01/06/2023	313312AF7	A-1+	P-1	F1+	50,000,000.00		3.980	49,845,222.22	0.00	127,138.89	49,972,361.11	49,982,181.50	9,820.39
FED FARM CR BK / TD SECURITIES															
1200818	12/16/22	01/11/2023	313312AL4	A-1+	P-1	F1+	50,000,000.00		4.050	49,853,750.00	0.00	90,000.00	49,943,750.00	49,952,498.00	8,748.00
FED FARM CR BK / TD SECURITIES															
1201651	12/22/22	01/17/2023	313312AS9	A-1+	P-1	F1+	50,000,000.00		4.050	49,853,750.00	0.00	56,250.00	49,910,000.00	49,916,901.00	6,901.00
FED FARM CR BK / TD SECURITIES															
1201956	12/23/22	01/20/2023	313312AV2	A-1+	P-1	F1+	50,000,000.00		4.0	49,844,444.44	0.00	50,000.00	49,894,444.44	49,899,112.50	4,668.06
Subtotal for DISCOUNT NOTES:							200,000,000.00	0.0000	4.0200	199,397,166.66	0.00	323,388.89	199,720,555.55	199,750,693.00	30,137.45
Subtotal for GOVERNMENT AGENCY:							200,000,000.00		4.0200	199,397,166.66	0.00	323,388.89	199,720,555.55	199,750,693.00	30,137.45
Total Educational Money Mkt Fnd :							200,029,880.45		4.0200	199,427,047.11	0.00	323,388.89	199,750,436.00	199,780,573.45	30,137.45
Net Asset Value (NAV):														1.000151	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
		01/03/2023				NR	74,850,103.97		2.1730	74,850,103.97			74,850,103.97	74,850,103.97	0.00
OC Treasurer Extended Fund															
		01/03/2023				NR	1,105,036,211.36		4.1279	1,105,036,211.36			1,105,036,211.36	1,105,036,211.36	0.00
OC Treasurer X FUND MMF															
		01/03/2023				NR	1,235,187,457.58		4.2347	1,235,187,457.58			1,235,187,457.58	1,235,187,457.58	0.00
Subtotal for FUNDS:							2,415,073,772.91		4.1220	2,415,073,772.91			2,415,073,772.91	2,415,073,772.91	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	405,000.00	49,979,750.00	49,988,120.50	8,370.50
FHLB DISC CORP / TD SECURITIES															
1192822	10/18/22	01/06/2023	313384AF6	A-1+	P-1	NR	50,000,000.00		3.740	49,584,444.44	0.00	389,583.34	49,974,027.78	49,982,181.50	8,153.72
FHLB DISC CORP / FTN FINANCIAL															
1192828	10/18/22	01/06/2023	313384AF6	A-1+	P-1	NR	50,000,000.00		3.80	49,577,777.78	0.00	395,833.33	49,973,611.11	49,982,181.50	8,570.39
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192056	10/12/22	01/09/2023	313384AJ8	A-1+	P-1	NR	50,000,000.00		3.670	49,546,347.22	0.00	412,875.00	49,959,222.22	49,964,369.50	5,147.28

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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															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192057	10/12/22	01/09/2023	313384AJ8	A-1+	P-1	NR	50,000,000.00		3.670	49,546,347.22	0.00	412,875.00	49,959,222.22	49,964,369.50	5,147.28
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	457,187.50	49,956,687.50	49,958,433.50	1,746.00
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	457,187.50	49,956,687.50	49,958,433.50	1,746.00
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	459,826.39	49,956,437.50	49,958,433.50	1,996.00
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	459,826.39	49,956,437.50	49,958,433.50	1,996.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192628	10/17/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.80	49,551,388.89	0.00	401,111.11	49,952,500.00	49,958,433.50	5,933.50
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192629	10/17/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.80	49,551,388.89	0.00	401,111.11	49,952,500.00	49,958,433.50	5,933.50
FHLB DISC CORP / CASTLE OAK SECURITIES															
1198336	11/29/22	01/12/2023	313384AM1	A-1+	P-1	NR	50,000,000.00		4.070	49,751,277.78	0.00	186,541.67	49,937,819.45	49,940,629.50	2,810.05
FHLB DISC CORP / CASTLE OAK SECURITIES															
1198337	11/29/22	01/12/2023	313384AM1	A-1+	P-1	NR	50,000,000.00		4.070	49,751,277.78	0.00	186,541.67	49,937,819.45	49,940,629.50	2,810.05
FHLB DISC CORP / BNY Mellon Capital Market															
1198754	12/1/22	01/12/2023	313384AM1	A-1+	P-1	NR	50,000,000.00		4.080	49,762,000.00	0.00	175,666.67	49,937,666.67	49,940,629.50	2,962.83
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192446	10/14/22	01/20/2023	313384AV1	A-1+	P-1	NR	50,000,000.00		3.760	49,488,222.22	0.00	412,555.56	49,900,777.78	49,897,032.00	(3,745.78)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192447	10/14/22	01/20/2023	313384AV1	A-1+	P-1	NR	50,000,000.00		3.760	49,488,222.22	0.00	412,555.56	49,900,777.78	49,897,032.00	(3,745.78)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1194576	10/28/22	01/24/2023	313384AZ2	A-1+	P-1	NR	50,000,000.00		4.0	49,511,111.11	0.00	361,111.11	49,872,222.22	49,875,403.50	3,181.28
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1194577	10/28/22	01/24/2023	313384AZ2	A-1+	P-1	NR	50,000,000.00		4.0	49,511,111.11	0.00	361,111.11	49,872,222.22	49,875,403.50	3,181.28
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1194578	10/28/22	01/24/2023	313384AZ2	A-1+	P-1	NR	50,000,000.00		4.0	49,511,111.11	0.00	361,111.11	49,872,222.22	49,875,403.50	3,181.28
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1194579	10/28/22	01/24/2023	313384AZ2	A-1+	P-1	NR	50,000,000.00		4.0	49,511,111.11	0.00	361,111.11	49,872,222.22	49,875,403.50	3,181.28
FHLB DISC CORP / JP MORGAN CHASE & CO															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	376,595.83	49,865,100.00	49,866,828.00	1,728.00
FHLB DISC CORP / BARCLAYS CAPITAL															
1199547	12/7/22	02/01/2023	313384BH1	A-1+	P-1	NR	50,000,000.00		4.1710	49,675,588.89	0.00	144,826.39	49,820,415.28	49,818,605.00	(1,810.28)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1190255	9/28/22	02/03/2023	313384BK4	A-1+	P-1	NR	50,000,000.00		3.610	49,358,222.22	0.00	476,319.45	49,834,541.67	49,806,143.50	(28,398.17)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1190256	9/28/22	02/03/2023	313384BK4	A-1+	P-1	NR	50,000,000.00		3.610	49,358,222.22	0.00	476,319.45	49,834,541.67	49,806,143.50	(28,398.17)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1190257	9/28/22	02/03/2023	313384BK4	A-1+	P-1	NR	50,000,000.00		3.610	49,358,222.22	0.00	476,319.45	49,834,541.67	49,806,143.50	(28,398.17)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193714	10/24/22	02/07/2023	313384BP3	A-1+	P-1	NR	50,000,000.00		4.080	49,399,333.33	0.00	391,000.00	49,790,333.33	49,785,560.00	(4,773.33)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193715	10/24/22	02/07/2023	313384BP3	A-1+	P-1	NR	50,000,000.00		4.080	49,399,333.33	0.00	391,000.00	49,790,333.33	49,785,560.00	(4,773.33)
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS															
1196928	11/16/22	02/15/2023	313384BX6	A-1+	P-1	NR	50,000,000.00		4.2150	49,467,270.83	0.00	269,291.67	49,736,562.50	49,736,674.50	112.00
FHLB DISC CORP / FTN FINANCIAL															
1201957	12/23/22	02/17/2023	313384BZ1	A-1+	P-1	NR	48,000,000.00		4.320	47,677,440.00	0.00	51,840.00	47,729,280.00	47,735,482.08	6,202.08
FHLB DISC CORP / BARCLAY CAPITAL															
1201958	12/23/22	02/17/2023	313384BZ1	A-1+	P-1	NR	50,000,000.00		4.320	49,664,000.00	0.00	54,000.00	49,718,000.00	49,724,460.50	6,460.50
FHLB DISC CORP / FTN FINANCIAL															
1202328	12/28/22	02/22/2023	313384CE7	A-1+	P-1	NR	36,000,000.00		4.370	35,755,280.00	0.00	17,480.00	35,772,760.00	35,775,410.04	2,650.04
FED FARM CR BK / CASTLE OAK SECURITIES															
1190258	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.750	49,187,500.00	0.00	494,791.67	49,682,291.67	49,644,497.50	(37,794.17)
FED FARM CR BK / CASTLE OAK SECURITIES															
1190259	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.750	49,187,500.00	0.00	494,791.67	49,682,291.67	49,644,497.50	(37,794.17)
FED FARM CR BK / CASTLE OAK SECURITIES															
1190261	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.750	49,187,500.00	0.00	494,791.67	49,682,291.67	49,644,497.50	(37,794.17)
FHLB DISC CORP / BNY Mellon Capital Market															
1195411	11/8/22	03/07/2023	313384CT4	A-1+	P-1	NR	50,000,000.00		4.2750	49,293,437.50	0.00	320,625.00	49,614,062.50	49,620,487.50	6,425.00
FHLB DISC CORP / BNY Mellon Capital Market															
1195412	11/8/22	03/07/2023	313384CT4	A-1+	P-1	NR	50,000,000.00		4.2750	49,293,437.50	0.00	320,625.00	49,614,062.50	49,620,487.50	6,425.00
FHLB DISC CORP / RBC															
1196347	11/14/22	03/08/2023	313384CU1	A-1+	P-1	NR	50,000,000.00		4.250	49,327,083.33	0.00	283,333.33	49,610,416.66	49,614,487.00	4,070.34

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / RBC															
1196348	11/14/22	03/08/2023	313384CU1	A-1+	P-1	NR	50,000,000.00		4.250	49,327,083.33	0.00	283,333.33	49,610,416.66	49,614,487.00	4,070.34
FHLB DISC CORP / BANK OF AMERICA															
1199738	12/8/22	03/08/2023	313384CU1	A-1+	P-1	NR	50,000,000.00		4.3750	49,453,125.00	0.00	145,833.33	49,598,958.33	49,614,487.00	15,528.67
FHLB DISC CORP / BANK OF AMERICA															
1199739	12/8/22	03/08/2023	313384CU1	A-1+	P-1	NR	50,000,000.00		4.3750	49,453,125.00	0.00	145,833.33	49,598,958.33	49,614,487.00	15,528.67
FHLB DISC CORP / CASTLE OAK SECURITIES															
1190253	9/28/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		3.80	49,145,000.00	0.00	501,388.89	49,646,388.89	49,608,487.00	(37,901.89)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1190254	9/28/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		3.80	49,145,000.00	0.00	501,388.89	49,646,388.89	49,608,487.00	(37,901.89)
FHLB DISC CORP / BARCLAYS CAPITAL															
1199332	12/6/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		4.380	49,434,250.00	0.00	158,166.67	49,592,416.67	49,608,487.00	16,070.33
FHLB DISC CORP / BARCLAYS CAPITAL															
1199333	12/6/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		4.380	49,434,250.00	0.00	158,166.67	49,592,416.67	49,608,487.00	16,070.33
FHLB DISC CORP / JP MORGAN CHASE & CO															
1199975	12/9/22	03/10/2023	313384CW7	A-1+	P-1	NR	50,000,000.00		4.4050	49,443,256.94	0.00	140,715.28	49,583,972.22	49,602,487.50	18,515.28
FHLB DISC CORP / JP MORGAN CHASE & CO															
1199976	12/9/22	03/10/2023	313384CW7	A-1+	P-1	NR	50,000,000.00		4.4050	49,443,256.94	0.00	140,715.28	49,583,972.22	49,602,487.50	18,515.28
FHLB DISC CORP / DEUTSCHE															
1192826	10/18/22	03/15/2023	313384DB2	A-1+	P-1	NR	50,000,000.00		4.110	49,155,166.67	0.00	428,125.00	49,583,291.67	49,572,502.00	(10,789.67)
FHLB DISC CORP / DEUTSCHE															
1192827	10/18/22	03/15/2023	313384DB2	A-1+	P-1	NR	50,000,000.00		4.110	49,155,166.67	0.00	428,125.00	49,583,291.67	49,572,502.00	(10,789.67)
FHLB DISC CORP / TD SECURITIES															
1192634	10/17/22	03/17/2023	313384DD8	A-1+	P-1	NR	50,000,000.00		4.130	49,133,847.22	0.00	435,944.45	49,569,791.67	49,560,513.00	(9,278.67)
FHLB DISC CORP / TD SECURITIES															
1192635	10/17/22	03/17/2023	313384DD8	A-1+	P-1	NR	50,000,000.00		4.130	49,133,847.22	0.00	435,944.45	49,569,791.67	49,560,513.00	(9,278.67)
FHLB DISC CORP / JEFFERIES & COMPANY															
1195855	11/10/22	03/20/2023	313384DG1	A-1+	P-1	NR	50,000,000.00		4.350	49,214,583.33	0.00	314,166.67	49,528,750.00	49,542,534.50	13,784.50
FHLB DISC CORP / CASTLE OAK SECURITIES															
1197606	11/22/22	03/24/2023	313384DL0	A-1+	P-1	NR	50,000,000.00		4.420	49,251,055.56	0.00	245,555.55	49,496,611.11	49,518,574.00	21,962.89
FHLB DISC CORP / CASTLE OAK SECURITIES															
1197312	11/18/22	03/28/2023	313384DQ9	A-1+	P-1	NR	50,000,000.00		4.380	49,209,166.67	0.00	267,666.67	49,476,833.34	49,494,624.50	17,791.16
FHLB DISC CORP / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1199740	12/8/22	04/04/2023	313384DX4	A-1+	P-1	NR	50,000,000.00		4.480	49,272,000.00	0.00	149,333.33	49,421,333.33	49,445,563.00	24,229.67
FHLB DISC CORP / FTN FINANCIAL															
1201490	12/21/22	04/14/2023	313384EH8	A-1+	P-1	NR	50,000,000.00		4.480	49,290,666.67	0.00	68,444.44	49,359,111.11	49,385,012.00	25,900.89
FHLB DISC CORP / BNY Mellon Capital Market															
1198338	11/29/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.50	49,112,500.00	0.00	206,250.00	49,318,750.00	49,348,717.00	29,967.00
FHLB DISC CORP / BNY Mellon Capital Market															
1198339	11/29/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.50	49,112,500.00	0.00	206,250.00	49,318,750.00	49,348,717.00	29,967.00
FHLB DISC CORP / BNY Mellon Capital Market															
1199329	12/6/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5250	49,151,562.50	0.00	163,402.78	49,314,965.28	49,348,717.00	33,751.72
FHLB DISC CORP / BNY Mellon Capital Market															
1199330	12/6/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5250	49,151,562.50	0.00	163,402.78	49,314,965.28	49,348,717.00	33,751.72
FHLB DISC CORP / BNY Mellon Capital Market															
1199331	12/6/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.5250	49,151,562.50	0.00	163,402.78	49,314,965.28	49,348,717.00	33,751.72
FHLB DISC CORP / BNY Mellon Capital Market															
1199969	12/9/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.530	49,169,500.00	0.00	144,708.33	49,314,208.33	49,348,717.00	34,508.67
FHLB DISC CORP / BNY Mellon Capital Market															
1199973	12/9/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.530	49,169,500.00	0.00	144,708.33	49,314,208.33	49,348,717.00	34,508.67
FHLB DISC CORP / BNY Mellon Capital Market															
1199974	12/9/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.530	49,169,500.00	0.00	144,708.33	49,314,208.33	49,348,717.00	34,508.67
FHLB DISC CORP / BNY Mellon Capital Market															
1200160	12/12/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.540	49,186,583.33	0.00	126,111.11	49,312,694.44	49,348,717.00	36,022.56
FHLB DISC CORP / BNY Mellon Capital Market															
1200161	12/12/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.540	49,186,583.33	0.00	126,111.11	49,312,694.44	49,348,717.00	36,022.56
FHLB DISC CORP / BNY Mellon Capital Market															
1200162	12/12/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.540	49,186,583.33	0.00	126,111.11	49,312,694.44	49,348,717.00	36,022.56
FHLB DISC CORP / BNY Mellon Capital Market															
1200163	12/12/22	04/20/2023	313384EP0	A-1+	P-1	NR	50,000,000.00		4.540	49,186,583.33	0.00	126,111.11	49,312,694.44	49,348,717.00	36,022.56
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192632	10/17/22	05/01/2023	313384FA2	A-1+	P-1	NR	50,000,000.00		4.270	48,837,611.11	0.00	450,722.22	49,288,333.33	49,274,519.50	(13,813.83)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192633	10/17/22	05/01/2023	313384FA2	A-1+	P-1	NR	50,000,000.00		4.270	48,837,611.11	0.00	450,722.22	49,288,333.33	49,274,519.50	(13,813.83)
FHLB DISC CORP / BARCLAYS CAPITAL															
1197115	11/17/22	05/05/2023	313384FE4	A-1+	P-1	NR	50,000,000.00		4.470	48,950,791.67	0.00	279,375.00	49,230,166.67	49,239,092.00	8,925.33

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BARCLAYS CAPITAL															
1197116	11/17/22	05/05/2023	313384FE4	A-1+	P-1	NR	50,000,000.00		4.470	48,950,791.67	0.00	279,375.00	49,230,166.67	49,239,092.00	8,925.33
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192054	10/12/22	05/10/2023	313384FK0	A-1+	P-1	NR	50,000,000.00		4.110	48,801,250.00	0.00	462,375.00	49,263,625.00	49,219,620.50	(44,004.50)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192055	10/12/22	05/10/2023	313384FK0	A-1+	P-1	NR	50,000,000.00		4.110	48,801,250.00	0.00	462,375.00	49,263,625.00	49,219,620.50	(44,004.50)
FHLB DISC CORP / TD SECURITIES															
1199541	12/7/22	05/11/2023	313384FL8	A-1+	P-1	NR	50,000,000.00		4.5650	49,017,256.94	0.00	158,506.95	49,175,763.89	49,213,524.50	37,760.61
FHLB DISC CORP / TD SECURITIES															
1199543	12/7/22	05/11/2023	313384FL8	A-1+	P-1	NR	50,000,000.00		4.5650	49,017,256.94	0.00	158,506.95	49,175,763.89	49,213,524.50	37,760.61
FHLB DISC CORP / TD SECURITIES															
1199544	12/7/22	05/11/2023	313384FL8	A-1+	P-1	NR	50,000,000.00		4.5650	49,017,256.94	0.00	158,506.95	49,175,763.89	49,213,524.50	37,760.61
FHLB DISC CORP / TD SECURITIES															
1199545	12/7/22	05/11/2023	313384FL8	A-1+	P-1	NR	50,000,000.00		4.5650	49,017,256.94	0.00	158,506.95	49,175,763.89	49,213,524.50	37,760.61
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193294	10/20/22	05/12/2023	313384FM6	A-1+	P-1	NR	50,000,000.00		4.350	48,767,500.00	0.00	441,041.67	49,208,541.67	49,207,429.00	(1,112.67)
FHLB DISC CORP / BANK OF AMERICA															
1199546	12/7/22	05/18/2023	313384FT1	A-1+	P-1	NR	50,000,000.00		4.590	48,967,250.00	0.00	159,375.00	49,126,625.00	49,170,872.50	44,247.50
FHLB DISC CORP / BARCLAYS CAPITAL															
1197311	11/18/22	05/19/2023	313384FU8	A-1+	P-1	NR	50,000,000.00		4.540	48,852,388.89	0.00	277,444.44	49,129,833.33	49,164,782.50	34,949.17
FHLB DISC CORP / Mizuho Securities USA Inc															
1200819	12/16/22	05/25/2023	313384GA1	A-1+	P-1	NR	50,000,000.00		4.550	48,988,888.89	0.00	101,111.11	49,090,000.00	49,128,257.50	38,257.50
FHLB DISC CORP / Mizuho Securities USA Inc															
1200820	12/16/22	05/25/2023	313384GA1	A-1+	P-1	NR	50,000,000.00		4.550	48,988,888.89	0.00	101,111.11	49,090,000.00	49,128,257.50	38,257.50
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193514	10/21/22	05/26/2023	313384GB9	A-1+	P-1	NR	50,000,000.00		4.430	48,664,847.22	0.00	443,000.00	49,107,847.22	49,122,172.50	14,325.28
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	457,583.33	49,090,854.16	49,074,026.50	(16,827.66)
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	457,583.33	49,090,854.16	49,074,026.50	(16,827.66)
FHLB DISC CORP / TD SECURITIES															
1195284	11/3/22	06/05/2023	313384GM5	A-1+	P-1	NR	50,000,000.00		4.550	48,647,638.89	0.00	372,847.22	49,020,486.11	49,049,406.00	28,919.89
FHLB DISC CORP / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1195285	11/3/22	06/05/2023	313384GM5	A-1+	P-1	NR	50,000,000.00		4.550	48,647,638.89	0.00	372,847.22	49,020,486.11	49,049,406.00	28,919.89
FHLB DISC CORP / BNY Mellon Capital Market															
1196352	11/14/22	06/07/2023	313384GP8	A-1+	P-1	NR	50,000,000.00		4.50	48,718,750.00	0.00	300,000.00	49,018,750.00	49,037,100.00	18,350.00
FHLB DISC CORP / BNY Mellon Capital Market															
1196353	11/14/22	06/07/2023	313384GP8	A-1+	P-1	NR	50,000,000.00		4.50	48,718,750.00	0.00	300,000.00	49,018,750.00	49,037,100.00	18,350.00
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193290	10/20/22	06/09/2023	313384GR4	A-1+	P-1	NR	50,000,000.00		4.370	48,591,888.89	0.00	443,069.44	49,034,958.33	49,024,797.50	(10,160.83)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193293	10/20/22	06/09/2023	313384GR4	A-1+	P-1	NR	50,000,000.00		4.370	48,591,888.89	0.00	443,069.44	49,034,958.33	49,024,797.50	(10,160.83)
FHLB DISC CORP / FTN FINANCIAL															
1200767	12/15/22	06/12/2023	313384GU7	A-1+	P-1	NR	50,000,000.00		4.550	48,868,819.44	0.00	107,430.56	48,976,250.00	49,006,349.50	30,099.50
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	557,638.89	49,085,472.22	48,994,054.50	(91,417.72)
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	557,638.89	49,085,472.22	48,994,054.50	(91,417.72)
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	557,638.89	49,035,284.72	48,938,766.00	(96,518.72)
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	557,638.89	49,035,284.72	48,938,766.00	(96,518.72)
FHLB DISC CORP / CITI GLOBAL MARKETS															
1189848	9/26/22	07/05/2023	313384HT9	A-1+	P-1	NR	50,000,000.00		4.050	48,413,750.00	0.00	545,625.00	48,959,375.00	48,871,542.50	(87,832.50)
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	561,805.55	48,949,423.61	48,859,548.00	(89,875.61)
FHLB DISC CORP / BANK OF AMERICA															
1199736	12/8/22	07/14/2023	313384JC4	A-1+	P-1	NR	50,000,000.00		4.6350	48,596,625.00	0.00	154,500.00	48,751,125.00	48,817,590.00	66,465.00
FHLB DISC CORP / BANK OF AMERICA															
1199737	12/8/22	07/14/2023	313384JC4	A-1+	P-1	NR	50,000,000.00		4.6350	48,596,625.00	0.00	154,500.00	48,751,125.00	48,817,590.00	66,465.00
FHLB DISC CORP / CITI GLOBAL MARKETS															
1189846	9/26/22	07/21/2023	313384JK6	A-1+	P-1	NR	50,000,000.00		4.050	48,323,750.00	0.00	545,625.00	48,869,375.00	48,775,668.50	(93,706.50)
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	450,500.00	48,742,354.17	48,775,668.50	33,314.33
FHLB DISC CORP / FTN FINANCIAL															
1189845	9/26/22	07/25/2023	313384JP5	A-1+	P-1	NR	50,000,000.00		4.050	48,301,250.00	0.00	545,625.00	48,846,875.00	48,751,729.50	(95,145.50)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BARCLAY CAPITAL															
1189850	9/26/22	07/25/2023	313384JP5	A-1+	P-1	NR	50,000,000.00		4.050	48,301,250.00	0.00	545,625.00	48,846,875.00	48,751,729.50	(95,145.50)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193512	10/21/22	07/28/2023	313384JS9	A-1+	P-1	NR	50,000,000.00		4.510	48,246,111.11	0.00	451,000.00	48,697,111.11	48,733,783.00	36,671.89
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195323	11/4/22	08/04/2023	313384JZ3	A-1+	P-1	NR	50,000,000.00		4.650	48,236,875.00	0.00	374,583.33	48,611,458.33	48,691,933.50	80,475.17
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195324	11/4/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.6350	48,223,250.00	0.00	373,375.00	48,596,625.00	48,674,009.00	77,384.00
FHLB DISC CORP / JEFFERIES & COMPANY															
1197309	11/18/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.60	48,326,111.11	0.00	281,111.11	48,607,222.22	48,674,009.00	66,786.78
FHLB DISC CORP / JEFFERIES & COMPANY															
1197310	11/18/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.60	48,326,111.11	0.00	281,111.11	48,607,222.22	48,674,009.00	66,786.78
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195321	11/4/22	08/10/2023	313384KF5	A-1+	P-1	NR	50,000,000.00		4.640	48,202,000.00	0.00	373,777.78	48,575,777.78	48,656,091.00	80,313.22
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195322	11/4/22	08/10/2023	313384KF5	A-1+	P-1	NR	50,000,000.00		4.640	48,202,000.00	0.00	373,777.78	48,575,777.78	48,656,091.00	80,313.22
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195368	11/7/22	08/21/2023	313384KS7	A-1+	P-1	NR	50,000,000.00		4.670	48,138,486.11	0.00	356,736.11	48,495,222.22	48,590,448.00	95,225.78
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195369	11/7/22	08/28/2023	313384KZ1	A-1+	P-1	NR	50,000,000.00		4.680	48,089,000.00	0.00	357,500.00	48,446,500.00	48,548,721.50	102,221.50
FED FARM CR BK / FTN FINANCIAL															
1200821	12/16/22	08/29/2023	313312LA6	A-1+	P-1	F1+	25,000,000.00		4.610	24,180,444.44	0.00	51,222.22	24,231,666.66	24,271,381.75	39,715.09
FHLB DISC CORP / BARCLAY CAPITAL															
1195849	11/10/22	09/07/2023	313384LK3	A-1+	P-1	NR	50,000,000.00		4.610	48,072,763.89	0.00	332,944.44	48,405,708.33	48,489,174.50	83,466.17
FHLB DISC CORP / BARCLAY CAPITAL															
1195851	11/10/22	09/07/2023	313384LK3	A-1+	P-1	NR	50,000,000.00		4.610	48,072,763.89	0.00	332,944.44	48,405,708.33	48,489,174.50	83,466.17
FHLB DISC CORP / JEFFERIES & COMPANY															
1202329	12/28/22	09/19/2023	313384LX5	A-1+	P-1	NR	50,000,000.00		4.640	48,292,222.22	0.00	25,777.78	48,318,000.00	48,417,814.00	99,814.00
FHLB DISC CORP / BNY Mellon Capital Market															
1195457	11/9/22	09/20/2023	313384LY3	A-1+	P-1	NR	50,000,000.00		4.6150	47,980,937.50	0.00	339,715.28	48,320,652.78	48,411,872.50	91,219.72
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1197605	11/22/22	09/25/2023	313384MD8	A-1+	P-1	NR	50,000,000.00		4.680	48,004,500.00	0.00	260,000.00	48,264,500.00	48,382,173.50	117,673.50
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1198340	11/29/22	09/27/2023	313384MF3	A-1+	P-1	NR	50,000,000.00		4.670	48,041,194.44	0.00	214,041.67	48,255,236.11	48,370,299.00	115,062.89
FHLB DISC CORP / BARCLAY CAPITAL															
1195853	11/10/22	10/06/2023	313384MQ9	A-1+	P-1	NR	50,000,000.00		4.650	47,868,750.00	0.00	335,833.33	48,204,583.33	48,320,402.00	115,818.67
FHLB DISC CORP / BARCLAY CAPITAL															
1195854	11/10/22	10/06/2023	313384MQ9	A-1+	P-1	NR	50,000,000.00		4.650	47,868,750.00	0.00	335,833.33	48,204,583.33	48,320,402.00	115,818.67
FED FARM CR BK / JEFFERIES & COMPANY															
1201649	12/22/22	10/13/2023	313312MX5	A-1+	P-1	F1+	50,000,000.00		4.580	48,123,472.22	0.00	63,611.11	48,187,083.33	48,278,995.00	91,911.67
FHLB DISC CORP / JEFFERIES & COMPANY															
1201647	12/22/22	10/27/2023	313384NM7	A-1+	P-1	NR	50,000,000.00		4.590	48,030,125.00	0.00	63,750.00	48,093,875.00	48,196,288.00	102,413.00
FED FARM CR BK / JEFFERIES & COMPANY															
1201348	12/20/22	10/30/2023	313312NQ9	A-1+	P-1	F1+	50,000,000.00		4.660	47,967,722.22	0.00	77,666.67	48,045,388.89	48,178,583.50	133,194.61
FHLB DISC CORP / JEFFERIES & COMPANY															
1201959	12/23/22	11/07/2023	313384NY1	A-1+	P-1	NR	50,000,000.00		4.620	47,953,083.33	0.00	57,750.00	48,010,833.33	48,131,403.00	120,569.67
FHLB DISC CORP / JEFFERIES & COMPANY															
1202133	12/27/22	11/22/2023	313384PP8	A-1+	P-1	NR	50,000,000.00		4.640	47,873,333.33	0.00	32,222.22	47,905,555.55	48,043,064.50	137,508.95
Subtotal for DISCOUNT NOTES:							6,309,000,000.00	0.0000	4.2732	6,176,390,056.02	0.00	39,071,929.75	6,215,461,985.77	6,217,610,854.37	2,148,868.60
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1149693	11/23/21	02/10/2023	3133ENDQ0	AA+	Aaa	AAA	50,000,000.00	0.160	0.3782	49,868,000.00	120,219.68	31,333.33	49,988,219.68	49,774,750.00	(213,469.68)
FED HM LN BK BD / BARCLAYS CAPITAL															
105840	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	52,840.15	153,541.67	29,997,640.15	29,891,400.00	(106,240.15)
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	35,226.77	102,361.11	19,998,426.77	19,927,600.00	(70,826.77)
FED FARM CR BK / BNY Mellon Capital Market															
1058402	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.450	1.4708	19,987,849.60	11,587.88	104,722.22	19,999,437.48	19,909,600.00	(89,837.48)
FED FARM CR BK / RBC															
1058403	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.450	1.4648	38,983,147.71	16,072.09	204,208.33	38,999,219.80	38,823,720.00	(175,499.80)
FED FARM CR BK / FTN FINANCIAL															
1063784	3/30/20	03/30/2023	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.80	0.7376	50,092,348.50	(84,738.30)	101,111.11	50,007,610.20	49,510,250.00	(497,360.20)
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	56,650.00	13,541.67	49,990,650.00	49,358,000.00	(632,650.00)
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	9,292.21	14,583.33	24,998,792.21	24,631,625.00	(367,167.21)

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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	18,584.42	29,166.67	49,997,584.42	49,263,250.00	(734,334.42)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.250	0.2916	7,390,978.59	7,822.52	2,004.17	7,398,801.11	7,272,979.00	(125,822.11)
FANNIE MAE / JEFFERIES & COMPANY															
1071328	6/12/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.250	0.2920	24,969,250.00	26,659.67	6,770.83	24,995,909.67	24,570,875.00	(425,034.67)
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	18,425.93	19,791.67	49,993,425.93	49,151,000.00	(842,425.93)
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	14,530.36	2,013.89	19,996,130.36	19,641,400.00	(354,730.36)
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	10,897.77	1,510.42	14,997,097.77	14,731,050.00	(266,047.77)
FANNIE MAE / BARCLAYS CAPITAL															
1075019	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.250	0.3221	49,892,500.00	88,687.50	59,375.00	49,981,187.50	48,832,000.00	(1,149,187.50)
FANNIE MAE / BARCLAYS CAPITAL															
1075020	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.250	0.3221	49,892,500.00	88,687.50	59,375.00	49,981,187.50	48,832,000.00	(1,149,187.50)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1194984	11/2/22	08/02/2023	3130ATUE5	AA+	Aaa	NR	50,000,000.00	4.720	4.7294	50,000,000.00	0.00	386,777.78	50,000,000.00	50,400,071.50	400,071.50
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1194985	11/2/22	08/02/2023	3130ATUE5	AA+	Aaa	NR	50,000,000.00	4.720	4.7294	50,000,000.00	0.00	386,777.78	50,000,000.00	50,400,071.50	400,071.50
FED FARM CR BK / MORGAN STANLEY _1															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.420	1.4438	16,881,346.64	11,307.20	95,963.60	16,892,653.84	16,545,020.08	(347,633.77)
FED FARM CR BK / BNY Mellon Capital Market															
1056789	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.420	1.4493	13,986,096.74	11,514.16	79,520.00	13,997,610.90	13,709,990.00	(287,620.90)
FED FARM CR BK / MORGAN STANLEY _1															
1028939	8/14/19	08/14/2023	3133EK2K5	AA+	Aaa	AAA	25,000,000.00	1.60	1.6189	24,981,750.00	15,423.78	152,222.22	24,997,173.78	24,505,500.00	(491,673.78)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1193295	10/20/22	08/18/2023	3130ATQU4	AA+	Aaa	NR	50,000,000.00	4.620	4.6273	50,000,000.00	0.00	455,583.34	50,000,000.00	50,419,529.50	419,529.50
FREDDIE MAC / TD SECURITIES															
1080918	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.250	0.2841	19,979,600.00	16,011.08	17,638.89	19,995,611.08	19,420,700.00	(574,911.08)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1080919	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.250	0.2841	24,974,500.00	20,013.85	22,048.61	24,994,513.85	24,275,875.00	(718,638.85)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1199548	12/7/22	09/06/2023	3130AU5J9	AA+	Aaa	NR	50,000,000.00	4.890	4.9001	50,000,000.00	0.00	163,000.00	50,000,000.00	50,172,660.50	172,660.50
FREDDIE MAC / BARCLAYS CAPITAL															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.250	0.2610	12,995,710.00	3,312.48	10,201.39	12,999,022.48	12,604,735.00	(394,287.48)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.250	0.2610	24,991,750.00	6,370.16	19,618.06	24,998,120.16	24,239,875.00	(758,245.16)
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.220	0.260	14,982,150.00	13,756.27	10,358.33	14,995,906.27	14,522,250.00	(473,656.27)
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	(480,269.69)	217,621.53	25,090,230.31	24,665,125.00	(425,105.31)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1200348	12/13/22	09/13/2023	3130AU7A6	AA+	Aaa	NR	50,000,000.00	4.850	4.8599	50,000,000.00	0.00	121,250.00	50,000,000.00	50,129,011.50	129,011.50
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.220	0.2702	28,714,062.50	25,515.63	17,393.75	28,739,578.13	27,806,856.25	(932,721.88)
FED FARM CR BK / MORGAN STANLEY _1															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.220	0.2702	42,696,562.50	37,940.63	25,863.75	42,734,503.13	41,347,586.25	(1,386,916.88)
FED FARM CR BK / MORGAN STANLEY _1															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.20	0.2468	31,730,549.63	33,296.62	15,710.97	31,763,846.25	30,681,781.13	(1,082,065.12)
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.20	0.2541	27,300,974.55	32,947.55	13,520.58	27,333,922.10	26,404,195.28	(929,726.82)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1195367	11/7/22	10/10/2023	3130ATVG9	AA+	Aaa	NR	50,000,000.00	4.90	4.9042	50,000,000.00	0.00	367,500.00	50,000,000.00	50,390,298.00	390,298.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1195372	11/7/22	10/10/2023	3130ATVG9	AA+	Aaa	NR	50,000,000.00	4.90	4.9042	50,000,000.00	0.00	367,500.00	50,000,000.00	50,390,298.00	390,298.00
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	82,370.83	7,812.50	29,970,470.83	28,908,750.00	(1,061,720.83)
FREDDIE MAC / TD SECURITIES															
10880	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	46,676.81	4,427.08	16,983,266.81	16,381,625.00	(601,641.81)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1195291	11/3/22	11/03/2023	3130ATUH8	AA+	Aaa	NR	50,000,000.00	4.830	4.830	50,000,000.00	0.00	389,083.33	50,000,000.00	50,376,435.00	376,435.00
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.250	0.2801	24,977,500.00	16,151.71	9,548.61	24,993,651.71	24,057,500.00	(936,151.71)
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.250	0.2801	14,986,500.00	9,691.03	5,729.17	14,996,191.03	14,434,500.00	(561,691.03)

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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															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.250	0.2801	14,986,500.00	9,691.03	5,729.17	14,996,191.03	14,434,500.00	(561,691.03)
FED HM LN BK BD / MORGAN STANLEY															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.50	0.5232	34,983,900.00	9,183.96	25,277.78	34,993,083.96	33,740,175.00	(1,252,908.96)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.50	0.5232	45,978,840.00	12,070.35	33,222.22	45,990,910.35	44,344,230.00	(1,646,680.35)
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.250	0.2881	49,943,000.00	39,826.25	11,805.56	49,982,826.25	47,991,500.00	(1,991,326.25)
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.250	0.2881	14,982,900.00	11,947.87	3,541.67	14,994,847.87	14,397,450.00	(597,397.87)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.50	0.5732	49,927,500.00	39,178.27	20,833.33	49,966,678.27	48,071,000.00	(1,895,678.27)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.50	0.5732	49,927,500.00	39,178.27	20,833.33	49,966,678.27	48,071,000.00	(1,895,678.27)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.250	0.2832	29,970,300.00	20,542.50	5,625.00	29,990,842.50	28,773,150.00	(1,217,692.50)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1094161	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.250	0.2832	29,970,300.00	20,542.50	5,625.00	29,990,842.50	28,773,150.00	(1,217,692.50)
FED FARM CR BK / DEUTSCHE															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.550	1.4908	15,033,695.55	(24,902.30)	110,437.50	15,008,793.25	14,510,100.00	(498,693.25)
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.430	1.4556	14,985,150.00	10,694.06	81,629.17	14,995,844.06	14,439,825.00	(556,019.06)
FED FARM CR BK / FTN FINANCIAL															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.430	1.4620	18,976,440.00	16,966.47	103,396.94	18,993,406.47	18,290,445.00	(702,961.47)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.430	0.8552	22,587,526.00	(347,985.53)	120,266.97	22,239,540.47	21,274,675.00	(964,864.97)
FED FARM CR BK / CASTLE OAK SECURITIES															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.250	0.2621	7,997,120.00	1,773.33	6,944.44	7,998,893.33	7,605,360.00	(393,533.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.250	0.2621	19,992,800.00	4,433.33	17,361.11	19,997,233.33	19,013,400.00	(983,833.33)
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	20,431.17	326,718.75	44,969,131.17	43,789,500.00	(1,179,631.17)
FED HM LN BK BD / BARCLAYS CAPITAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1165553	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	15,000,000.00	2.1250	2.1862	14,982,900.00	6,810.39	108,906.25	14,989,710.39	14,596,500.00	(393,210.39)
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.230	0.8040	20,330,346.60	(232,009.79)	79,950.00	20,098,336.81	19,155,500.00	(942,836.81)
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	3,341.52	74,548.61	9,998,941.52	9,713,500.00	(285,441.52)
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	(187,302.95)	32,801.39	4,479,343.61	4,273,940.00	(205,403.61)
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	4,927.32	3,281.25	14,997,217.32	14,074,050.00	(923,167.32)
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	(19,634.45)	15,797.71	4,617,111.68	4,375,878.23	(241,233.45)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(21,547.68)	17,152.78	5,013,291.87	4,751,225.00	(262,066.87)
FANNIE MAE / TD SECURITIES															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(114,901.11)	137,222.22	40,070,877.69	38,009,800.00	(2,061,077.69)
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	18,313.95	136,718.75	24,962,063.95	23,350,500.00	(1,611,563.95)
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.640	0.640	7,750,000.00	0.00	21,217.78	7,750,000.00	7,177,444.73	(572,555.28)
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.640	0.640	5,750,000.00	0.00	15,742.22	5,750,000.00	5,325,200.93	(424,799.08)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.630	0.630	25,000,000.00	0.00	6,562.50	25,000,000.00	22,703,322.75	(2,296,677.25)
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	172,321.70	32,812.50	24,748,246.70	22,549,250.00	(2,198,996.70)
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	59,948.03	10,208.33	9,911,475.23	9,001,900.00	(909,575.23)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.80	0.80	20,000,000.00	0.00	68,000.00	20,000,000.00	18,106,058.20	(1,893,941.80)
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.50	0.7129	49,511,000.00	191,070.07	37,500.00	49,702,070.07	44,931,250.00	(4,770,820.07)
FED FARM CR BK / FTN FINANCIAL															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.050	1.090	24,960,963.44	10,951.92	32,083.33	24,971,915.36	22,780,000.00	(2,191,915.36)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.050	1.0902	24,960,750.00	11,011.81	32,083.33	24,971,761.81	22,780,000.00	(2,191,761.81)
Subtotal for GOVT AGENCY-FIX-30/360:							2,145,520,000.00	1.4473	1.4693	2,144,725,351.79	180,348.51	6,029,918.58	2,144,905,700.30	2,086,486,518.80	(58,419,181.50)
GOV'T AGY - CALLABLE															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.30	0.3062	19,996,000.00	4,000.00	333.33	20,000,000.00	19,103,000.00	(897,000.00)
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.30	0.3219	14,989,440.00	10,560.00	250.00	15,000,000.00	14,327,250.00	(672,750.00)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.370	0.370	15,000,000.00	0.00	20,812.50	15,000,000.00	13,981,613.25	(1,018,386.75)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AAA	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	23,508.33	15,000,000.00	13,993,172.25	(1,006,827.75)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.40	0.40	20,000,000.00	0.00	22,444.44	20,000,000.00	18,595,051.40	(1,404,948.60)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.460	0.460	20,000,000.00	0.00	31,944.44	20,000,000.00	18,303,403.20	(1,696,596.80)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.690	0.690	20,000,000.00	0.00	24,150.00	20,000,000.00	18,288,070.80	(1,711,929.20)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.680	0.680	40,000,000.00	0.00	46,844.44	40,000,000.00	36,562,671.20	(3,437,328.80)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.760	0.760	15,000,000.00	0.00	11,716.67	15,000,000.00	13,494,346.80	(1,505,653.20)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.790	0.790	25,000,000.00	0.00	18,104.17	25,000,000.00	22,501,869.50	(2,498,130.50)
Subtotal for GOV'T AGY - CALLABLE:							205,000,000.00	0.5474	0.5496	204,985,440.00	14,560.00	200,108.32	205,000,000.00	189,150,448.40	(15,849,551.60)
Subtotal for GOVERNMENT AGENCY:							8,659,520,000.00	0.3716	3.4903	8,526,100,847.81	194,908.51	45,301,956.65	8,565,367,686.07	8,493,247,821.57	(72,119,864.50)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2022A															
COUNTY OF ORANGE /															
1156099	1/13/22	01/31/2023	68428LEQ3	NR	NR	NR	130,446,000.00	0.6080	0.7492	130,446,000.00	0.00	134,388.37	130,446,000.00	130,355,745.72	(90,254.28)
COUNTY OF ORANGE /															
115610	1/13/22	04/28/2023	68428LER1	NR	NR	NR	130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	149,860.71	130,446,000.00	129,121,303.91	(1,324,696.09)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
MUNICIPAL DEBT															
Subtotal for ORANGE COUNTY POB 2022A:							260,892,000.00	0.6430	0.7131	260,892,000.00	0.00	284,249.08	260,892,000.00	259,477,049.63	(1,414,950.37)
Subtotal for MUNICIPAL DEBT:							260,892,000.00	0.6430	0.7131	260,892,000.00	0.00	284,249.08	260,892,000.00	259,477,049.63	(1,414,950.37)
U. S. TREASURIES															
TREASURY BILL															
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	702,451.39	48,992,500.00	49,336,312.50	343,812.50
Subtotal for TREASURY BILL:							50,000,000.00	0.0000	2.0150	48,992,500.00	0.00	702,451.39	48,992,500.00	49,336,312.50	343,812.50
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	49,885.53	8,114.64	49,989,338.66	49,179,687.50	(809,651.16)
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	41,659.68	8,114.64	49,990,878.43	49,179,687.50	(811,190.93)
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	530,518.62	8,114.64	49,296,143.62	49,179,687.50	(116,456.12)
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	520,618.56	16,304.35	48,942,493.56	48,791,992.00	(150,501.56)
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	519,329.90	16,304.35	48,945,111.15	48,791,992.00	(153,119.15)
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	36,612.65	23,607.34	49,985,831.40	48,611,328.00	(1,374,503.40)
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	92,055.41	18,646.41	49,963,149.16	48,439,453.00	(1,523,696.16)
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	241,781.10	18,646.41	49,839,437.35	48,439,453.00	(1,399,984.35)
US TREASURY N/B / BANK OF AMERICA															
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.250	0.4975	49,748,046.88	144,839.36	16,229.28	49,892,886.24	48,095,703.00	(1,797,183.24)
US TREASURY N/B / RBC															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.250	0.4975	49,748,047.00	144,839.29	16,229.28	49,892,886.29	48,095,703.00	(1,797,183.29)
US TREASURY N/B / DEUTSCHE															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.250	0.3485	49,853,515.63	87,649.39	37,292.82	49,941,165.02	47,429,687.50	(2,511,477.52)
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.250	0.3350	49,875,000.00	74,236.82	37,292.82	49,949,236.82	47,429,687.50	(2,519,549.32)
US TREASURY N/B / DEUTSCHE															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.250	0.3350	49,875,000.00	74,236.82	37,292.82	49,949,236.82	47,429,687.50	(2,519,549.32)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / MORGAN STANLEY _1															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.250	0.2820	49,955,078.13	25,775.56	37,292.82	49,980,853.69	47,429,687.50	(2,551,166.19)
US TREASURY N/B / DEUTSCHE															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.250	0.3289	49,882,812.50	63,481.04	16,229.28	49,946,293.54	47,068,359.50	(2,877,934.04)
US TREASURY N/B / BNP PARIBAS															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.250	0.3109	49,910,156.25	48,402.91	16,229.28	49,958,559.16	47,068,359.50	(2,890,199.66)
US TREASURY N/B / JP MORGAN CHASE & CO															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.250	0.3587	49,851,562.50	74,440.74	16,229.28	49,926,003.24	47,068,359.50	(2,857,643.74)
Subtotal for TREASURY BOND:							850,000,000.00	0.1912	1.0014	843,619,140.77	2,770,363.38	348,170.46	846,389,504.15	817,728,515.00	(28,660,989.15)
TREASURY BOND - ME															
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	18,618.57	26,154.89	49,999,087.32	49,845,703.00	(153,384.32)
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	18,618.57	26,154.89	49,999,087.32	49,845,703.00	(153,384.32)
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	114,043.44	26,154.89	49,990,996.57	49,845,703.00	(145,293.57)
US TREASURY N/B / JEFFERIES & COMPANY															
1153076	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	114,043.44	26,154.89	49,990,996.57	49,845,703.00	(145,293.57)
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	114,043.44	26,154.89	49,990,996.57	49,845,703.00	(145,293.57)
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	112,167.92	26,154.89	49,991,074.17	49,845,703.00	(145,371.17)
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	137,414.91	26,154.89	49,988,977.41	49,845,703.00	(143,274.41)
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	89,466.76	21,236.19	49,987,904.26	49,674,804.50	(313,099.76)
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	155,562.79	21,236.19	49,975,875.29	49,674,804.50	(301,070.79)
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	155,562.79	21,236.19	49,975,875.29	49,674,804.50	(301,070.79)
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	168,844.92	21,236.19	49,973,532.42	49,674,804.50	(298,727.92)
US TREASURY N/B / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1154201	12/28/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4463	49,812,500.00	162,031.62	21,236.19	49,974,531.62	49,674,804.50	(299,727.12)
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	171,772.94	21,236.19	49,972,554.19	49,674,804.50	(297,749.69)
US TREASURY N/B / RBC															
1107667	3/25/21	03/31/2023	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.50	0.1454	51,363,281.25	(1,198,427.95)	191,620.88	50,164,853.30	49,653,320.50	(511,532.80)
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	163,557.80	15,968.41	49,962,385.93	49,491,211.00	(471,174.93)
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	226,653.87	5,494.51	49,906,341.37	49,108,398.50	(797,942.87)
US TREASURY N/B / BANK OF AMERICA															
1158162	1/28/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.920	49,472,656.25	365,250.38	5,494.51	49,837,906.63	49,108,398.50	(729,508.13)
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	422,169.19	5,494.51	49,806,934.82	49,108,398.50	(698,536.32)
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	422,169.19	5,494.51	49,806,934.82	49,108,398.50	(698,536.32)
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	485,236.55	5,494.51	49,770,392.80	49,108,398.50	(661,994.30)
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	77,047.41	86.33	24,967,672.41	24,453,125.00	(514,547.41)
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	148,075.33	172.65	49,937,137.83	48,906,250.00	(1,030,887.83)
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	148,075.33	172.65	49,937,137.83	48,906,250.00	(1,030,887.83)
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	504,531.09	172.65	49,713,515.47	48,906,250.00	(807,265.47)
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	584,483.04	172.65	49,637,217.42	48,906,250.00	(730,967.42)
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	585,688.16	172.65	49,636,469.41	48,906,250.00	(730,219.41)
US TREASURY N/B / BARCLAY CAPITAL															
1146854	11/1/21	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4440	49,722,656.25	185,476.35	26,154.89	49,908,132.60	48,695,312.50	(1,212,820.10)
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	610,738.28	26,154.89	49,554,097.66	48,695,312.50	(858,785.16)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
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	661,142.68	26,154.89	49,508,798.93	48,695,312.50	(813,486.43)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1165112	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	661,142.68	26,154.89	49,508,798.93	48,695,312.50	(813,486.43)
US TREASURY N/B / FTN FINANCIAL															
1142903	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	85,619.42	21,236.19	49,954,760.05	48,514,648.50	(1,440,111.55)
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	84,341.52	21,236.19	49,955,435.27	48,514,648.50	(1,440,786.77)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1190	9/27/22	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	4.2391	48,152,343.75	524,778.11	16,574.59	48,677,121.86	48,514,648.50	(162,473.36)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.50	0.3604	52,484,375.00	(1,333,931.71)	523,097.83	51,150,443.29	48,833,008.00	(2,317,435.29)
US TREASURY N/B / TD SECURITIES															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.50	0.3571	52,488,281.25	(1,336,029.09)	523,097.83	51,152,252.16	48,833,008.00	(2,319,244.16)
US TREASURY N/B / BNY Mellon Capital Market															
114290	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.750	0.4774	51,789,062.50	(791,681.76)	366,168.48	50,997,380.74	47,834,961.00	(3,162,419.74)
US TREASURY N/B / BANK OF AMERICA															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.50	0.5496	51,451,171.88	(589,739.77)	128,453.04	50,861,432.11	47,387,695.50	(3,473,736.61)
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	129,721.78	191,125.69	49,698,081.16	46,695,312.50	(3,002,768.66)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.50	0.6542	49,693,359.38	136,053.57	63,873.63	49,829,412.95	45,949,219.00	(3,880,193.95)
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.50	0.6505	49,703,125.00	130,365.08	63,873.63	49,833,490.08	45,949,219.00	(3,884,271.08)
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	120,537.83	32,113.26	49,829,522.21	45,660,156.50	(4,169,365.71)
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	134,697.62	32,113.26	49,804,619.50	45,660,156.50	(4,144,463.00)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.250	0.5692	49,347,656.25	259,298.01	345.30	49,606,954.26	45,306,640.50	(4,300,313.76)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.250	0.6095	49,271,484.38	286,358.57	345.30	49,557,842.95	45,306,640.50	(4,251,202.45)
US TREASURY N/B / MORGAN STANLEY _1															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.250	0.5892	49,292,968.75	275,389.36	52,309.78	49,568,358.11	45,126,953.00	(4,441,405.11)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.250	0.5909	49,296,875.00	269,370.09	52,309.78	49,566,245.09	45,126,953.00	(4,439,292.09)
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.250	0.6145	49,226,562.50	295,321.43	42,472.38	49,521,883.93	44,992,187.50	(4,529,696.43)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.250	0.6145	49,226,562.50	295,321.43	42,472.38	49,521,883.93	44,992,187.50	(4,529,696.43)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.250	0.6323	49,181,640.63	301,473.70	31,936.81	49,483,114.33	44,908,203.00	(4,574,911.33)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.250	0.6323	49,181,640.63	301,473.70	31,936.81	49,483,114.33	44,908,203.00	(4,574,911.33)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.250	0.6332	49,179,687.50	302,193.21	31,936.81	49,481,880.71	44,908,203.00	(4,573,677.71)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.250	0.6018	49,273,437.50	250,260.42	31,936.81	49,523,697.92	44,908,203.00	(4,615,494.92)
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.250	0.6605	49,105,468.75	323,224.70	21,408.84	49,428,693.45	44,736,328.00	(4,692,365.45)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.250	0.6605	49,105,468.75	323,224.70	21,408.84	49,428,693.45	44,736,328.00	(4,692,365.45)
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	275,815.22	517.96	49,482,846.47	44,699,219.00	(4,783,627.47)
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	235,653.28	78,464.67	49,534,481.41	44,503,906.50	(5,030,574.91)
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	319,189.10	78,464.67	49,346,532.85	44,503,906.50	(4,842,626.35)
Subtotal for TREASURY BOND - ME:							2,825,000,000.00	0.3662	0.7309	2,807,462,890.72	8,193,501.01	3,152,363.11	2,815,656,391.73	2,697,431,640.50	(118,224,751.23)
Subtotal for U. S. TREASURIES:							3,725,000,000.00	0.3213	0.8099	3,700,074,531.49	10,963,864.39	4,202,984.96	3,711,038,395.88	3,564,496,468.00	(146,541,927.88)
Total Extended Fund :							15,060,485,772.91	0.3624	2.8805	14,902,141,152.21	11,158,772.90	49,789,190.69	14,952,371,854.86	14,732,295,112.11	(220,076,742.75)
Net Asset Value (NAV):														0.985281	
Total Investments:							15,460,565,568.33	0.3512	2.9100	15,301,015,280.95	11,158,772.90	50,435,968.47	15,351,892,761.38	15,131,876,293.53	(220,016,467.85)

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Issuer / Broker

Report Parameters

Query: Month End -Pools
 Settlement Date: not greater than 31 Dec 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															
		1/3/23		AAAm	Aaa-mf	NR	5,339.39		4.1279	5,339.39			5,339.39	5,339.39	0.00
GOLDMAN SACHS - JWA MMF															
		1/3/23		AAAm	Aaa-mf	NR	52,471.59		4.1586	52,471.59			52,471.59	52,471.59	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		1/3/23		AAAm	Aaa-mf	AAAmmf	158,602.71		4.2347	158,602.71			158,602.71	158,602.71	0.00
Subtotal for FUNDS:							216,413.69		4.2136	216,413.69			216,413.69	216,413.69	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
1198981	12/2/22	1/4/23	313384AD1	A-1+	P-1	NR	5,000,000.00		4.010	4,981,620.83	0.00	16,708.34	4,998,329.17	4,999,406.00	1,076.83
FHLB DISC CORP / FTN FINANCIAL															
1199184	12/5/22	1/5/23	313384AE9	A-1+	P-1	NR	5,000,000.00		4.020	4,982,691.67	0.00	15,075.00	4,997,766.67	4,998,812.05	1,045.38
FED FARM CR BK / JP MORGAN CHASE & CO															
1199741	12/8/22	1/5/23	313312AE0	A-1+	P-1	F1+	9,000,000.00		3.960	8,972,280.00	0.00	23,760.00	8,996,040.00	8,997,861.69	1,821.69
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1196345	11/14/22	1/6/23	313384AF6	A-1+	P-1	NR	5,000,000.00		3.930	4,971,070.83	0.00	26,200.00	4,997,270.83	4,998,218.15	947.32
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1196346	11/14/22	1/6/23	313384AF6	A-1+	P-1	NR	5,000,000.00		3.930	4,971,070.83	0.00	26,200.00	4,997,270.83	4,998,218.15	947.32
FED FARM CR BK / FTN FINANCIAL															
1199966	12/9/22	1/6/23	313312AF7	A-1+	P-1	F1+	5,000,000.00		3.980	4,984,522.22	0.00	12,713.89	4,997,236.11	4,998,218.15	982.04
FHLB DISC CORP / FTN FINANCIAL															
1195413	11/8/22	1/9/23	313384AJ8	A-1+	P-1	NR	5,000,000.00		3.950	4,965,986.11	0.00	29,625.00	4,995,611.11	4,996,436.95	825.84
FHLB DISC CORP / FTN FINANCIAL															
1198759	12/1/22	1/9/23	313384AJ8	A-1+	P-1	NR	5,000,000.00		4.060	4,978,008.33	0.00	17,480.56	4,995,488.89	4,996,436.95	948.06
FHLB DISC CORP / BARCLAYS CAPITAL															
1195463	11/9/22	1/10/23	313384AK5	A-1+	P-1	NR	5,000,000.00		3.9750	4,965,770.83	0.00	29,260.42	4,995,031.25	4,995,843.35	812.10
FHLB DISC CORP / FTN FINANCIAL															
1198982	12/2/22	1/10/23	313384AK5	A-1+	P-1	NR	5,000,000.00		4.060	4,978,008.33	0.00	16,916.67	4,994,925.00	4,995,843.35	918.35
Subtotal for DISCOUNT NOTES:							54,000,000.00	0.0000	3.9855	53,751,029.98	0.00	213,939.88	53,964,969.86	53,975,294.79	10,324.93
Subtotal for GOVERNMENT AGENCY:							54,000,000.00		3.9855	53,751,029.98	0.00	213,939.88	53,964,969.86	53,975,294.79	10,324.93
Total 283-John Wayne Airport :							54,216,413.69		3.9864	53,967,443.67	0.00	213,939.88	54,181,383.55	54,191,708.48	10,324.93
Net Asset Value (NAV):														1.000191	

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
		1/3/23		AAAm	NR	NR	384,296.37		3.7410	384,296.37			384,296.37	384,296.37	0.00
Subtotal for FUNDS:							384,296.37		3.7410	384,296.37			384,296.37	384,296.37	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
1201126	12/19/22	3/22/23	313384DJ5	A-1+	P-1	NR	2,200,000.00		4.40	2,174,993.33	0.00	3,495.56	2,178,488.89	2,179,344.33	855.44
Subtotal for DISCOUNT NOTES:							2,200,000.00	0.0000	4.4000	2,174,993.33	0.00	3,495.56	2,178,488.89	2,179,344.33	855.44
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AIEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	888.26	668.40	384,113.41	368,341.05	(15,772.36)
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(1,290.67)	312.50	226,488.31	214,772.63	(11,715.69)
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.80	2.6533	95,041.52	(444.76)	358.24	94,596.76	88,197.85	(6,398.91)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.750	3.4669	169,941.34	4,632.84	288.75	174,574.18	168,583.50	(5,990.68)
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH350	AA+	Aaa	AAA	137,000.00	2.730	2.2650	141,840.21	(1,972.95)	114.28	139,867.26	128,064.86	(11,802.40)
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.250	2.890	53,177.40	(3,525.68)	19.69	49,651.72	47,047.73	(2,604.00)
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	1,198.57	26,034.72	1,998,778.57	1,874,840.00	(123,938.57)
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.250	3.3680	84,154.25	348.87	345.31	84,503.12	81,654.83	(2,848.29)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.250	2.7914	2,002,678.50	(221,149.09)	11,979.17	1,781,529.41	1,679,100.00	(102,429.41)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.980	2.9971	1,996,580.00	1,423.42	29,468.89	1,998,003.42	1,811,770.00	(186,233.42)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	31344AA2	AA+	Aaa	AAA	1,500,000.00	6.750	3.0912	2,088,162.00	(220,296.12)	29,812.50	1,867,865.88	1,772,325.00	(95,540.88)
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	31344AKX1	AA+	Aaa	AAA	2,000,000.00	6.250	3.2042	2,697,120.00	(234,439.27)	57,638.89	2,462,680.73	2,331,030.00	(131,650.73)
FED FARM CR BK / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.050	3.3488	246,378.45	2,873.85	3,499.88	249,252.30	225,129.30	(24,123.00)
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.120	3.3373	143,323.53	1,200.12	675.22	144,523.65	130,039.88	(14,483.78)
FED FARM CR BK / MORGAN STANLEY															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.350	3.3496	500,023.74	(7.56)	4,559.72	500,016.18	455,090.00	(44,926.18)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.440	3.3596	297,542.42	(10,463.16)	129.75	287,079.26	254,035.65	(33,043.62)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.330	3.4801	1,963,460.00	11,068.29	25,530.00	1,974,528.29	1,830,087.80	(144,440.49)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.910	3.3519	2,147,620.00	(40,143.71)	12,816.11	2,107,476.29	1,821,700.00	(285,776.29)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(710,098.75)	204,252.02	16,525,528.74	15,281,810.06	(1,243,718.69)
Subtotal for GOVERNMENT AGENCY:							17,516,000.00	3.7577	3.2966	19,410,620.82	(710,098.75)	207,747.58	18,704,017.63	17,461,154.39	(1,242,863.25)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.50	2.9081	1,831,699.22	(88,865.20)	25,495.92	1,742,834.02	1,604,179.70	(138,654.32)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(88,865.20)	25,495.92	1,742,834.02	1,604,179.70	(138,654.32)
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.250	2.8307	1,908,125.00	49,870.22	16,997.28	1,957,995.22	1,861,406.26	(96,588.96)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	49,870.22	16,997.28	1,957,995.22	1,861,406.26	(96,588.96)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(38,994.98)	42,493.20	3,700,829.24	3,465,585.96	(235,243.28)
Total 650-CCCD SERIES 2017E :							21,400,296.37	3.6672	3.2338	23,534,741.41	(749,093.73)	250,240.78	22,789,143.24	21,311,036.71	(1,478,106.53)
Net Asset Value (NAV):														0.935140	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / JEFFERIES & COMPANY															
1195366	11/7/22	1/9/23	313384AJ8	A-1+	P-1	NR	3,500,000.00		3.960	3,475,745.00	0.00	21,175.00	3,496,920.00	3,497,505.87	585.87
FHLB DISC CORP / FTN FINANCIAL															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 06-Jan-2023 11:00:11 AM
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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1199187	12/5/22	4/18/23	313384EM7	A-1+	P-1	NR	3,500,000.00		4.520	3,441,114.44	0.00	11,865.00	3,452,979.44	3,455,256.88	2,277.44
Subtotal for DISCOUNT NOTES:							7,000,000.00	0.0000	4.2400	6,916,859.44	0.00	33,040.00	6,949,899.44	6,952,762.75	2,863.31
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.250	2.8430	3,494,072.40	(58,397.83)	6,812.36	3,435,674.57	3,406,538.80	(29,135.77)
FANNIE MAE / MORGAN STANLEY _1															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.50	2.5704	3,498,557.40	8,916.89	35,587.50	3,507,474.29	3,427,058.70	(80,415.59)
FED FARM CR BK / MORGAN STANLEY _1															
1019609	6/14/19	6/3/24	3133EKX0	AA+	Aaa	AAA	3,465,000.00	2.160	1.9601	3,497,640.30	(23,298.86)	5,821.20	3,474,341.44	3,337,505.33	(136,836.12)
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	940.11	25,918.75	3,299,356.11	3,118,104.00	(181,252.11)
FANNIE MAE / MORGAN STANLEY _1															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.50	0.4363	3,510,760.09	(5,337.20)	680.56	3,505,422.89	3,187,152.50	(318,270.39)
Subtotal for GOVT AGENCY-FIX-30/360:							17,205,000.00	2.0064	1.8883	17,299,446.19	(77,176.89)	74,820.37	17,222,269.30	16,476,359.33	(745,909.98)
Subtotal for GOVERNMENT AGENCY:							24,205,000.00	1.4261	2.5684	24,216,305.63	(77,176.89)	107,860.37	24,172,168.74	23,429,122.08	(743,046.67)
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
115520	1/5/22	3/31/23	91282CBU4	AA+	Aaa	AAA	3,500,000.00	0.1250	0.5226	3,482,910.16	13,709.85	1,117.79	3,496,620.01	3,464,384.77	(32,235.24)
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	2,932.45	5,492.53	3,495,276.20	3,115,273.46	(380,002.75)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.750	0.7965	3,492,070.31	2,635.97	4,495.86	3,494,706.28	3,130,175.79	(364,530.49)
Subtotal for TREASURY BOND - ME:							10,500,000.00	0.4167	0.5795	10,467,324.22	19,278.27	11,106.18	10,486,602.49	9,709,834.02	(776,768.47)
Subtotal for U. S. TREASURIES:							10,500,000.00	0.4167	0.5795	10,467,324.22	19,278.27	11,106.18	10,486,602.49	9,709,834.02	(776,768.47)
Total 650-Fountain Valley SD40 :							34,705,000.00	1.1207	1.9666	34,683,629.85	(57,898.62)	118,966.55	34,658,771.23	33,138,956.09	(1,519,815.14)
Net Asset Value (NAV):														0.956149	
Total Investments:							110,321,710.06	1.0569	3.2050	112,185,814.93	(806,992.35)	583,147.21	111,629,298.02	108,641,701.28	(2,987,596.74)

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 06-Jan-2023 11:00:11 AM
 Print Date: 06-Jan-2023
 As at date: 06-Jan-2023

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* Market values provided by Bloomberg & Northern Trust

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

Report Parameters

Query: Month End Specific
 Settlement Date: not greater than 31 Dec 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
12/31/2022

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	4.06%	\$ 126,883,383.40	\$ 126,883,383.40	\$ 399,989.49
FED GOVT OBLI FD-IS	60934N104	4.10%	1,076.36	1,076.36	3.55
SUB-TOTAL MONEY MARKET FUNDS			126,884,459.76	126,884,459.76	399,993.04
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 126,884,459.76</u>	<u>\$ 126,884,459.76</u>	<u>\$ 399,993.04</u>
			-	-	-

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

**COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
12/31/2022**

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 SANTA ANA HEIGHTS	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmmf	4.06%	\$ 2,308,981.28	\$ 2,308,981.28	\$ 7,562.69
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,733,742.46	6,733,742.46	22,055.29
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					11,691,952.14	11,691,952.14	33,227.13
2017-1 NEWPORT COAST	U.S. BANK	31846V567					942,456.60	942,456.60	3,086.87
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					11,454,344.20	11,454,344.20	33,861.76
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,301,794.97	2,301,794.97	6,395.60
2018 SOCPFA SERIES A	U.S. BANK	31846V567					23,670.48	23,670.48	77.52
2022A PREPAID POBs	U.S. BANK	31846V567					31,241.52	31,241.52	102.32
NEWPORT COAST - Group 4	U.S. BANK	31846V567					450,297.83	450,297.83	1,474.88
OBLIGATION NOTES	U.S. BANK	31846V567					261,053.54	261,053.54	145.42
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567					2,167,268.24	2,167,268.24	6,994.37
CFD 2021-1 Rienda	U.S. BANK	31846V567					88,516,580.14	88,516,580.14	285,005.64
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmmf	4.10%	\$ 1,076.36	\$ 1,076.36	\$ 3.55
TOTAL OF INVESTMENTS WITH TRUSTEES							\$ 126,884,459.76	\$ 126,884,459.76	\$ 399,993.04

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

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

Prepared by: JWA Accounting
Date: 1/4/2023

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		\$ 9,722,463.25	\$ 9,722,463.25				
		\$ 9,722,463.25	\$ 9,722,463.25				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,727,528.02	\$ 1,727,528.02	\$ 614,759.98	\$ 614,759.98
				\$ 1,727,528.02	\$ 1,727,528.02	\$ 614,759.98	\$ 614,759.98
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 1,820,029.47	\$ 1,820,029.47	\$ 716,761.59	\$ 716,761.59
				\$ 1,820,029.47	\$ 1,820,029.47	\$ 716,761.59	\$ 716,761.59

WELLS FARGO BANK

Cash - Checking Accounts
(Interest rate is variable)

N/A \$ 3,773,109.09 \$ 3,773,109.09

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

**Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended December 31, 2022**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	1/31/2023	0.75%	NR	130,446,000	Extended Fund*	130,446,000	130,355,746
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	4/28/2023	0.68%	NR	130,446,000	Extended Fund*	130,446,000	129,121,304
					\$ 260,892,000		\$ 260,892,000	\$ 259,477,050

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 44.67%
Orange County Educational Investment Pool – 55.33%

**Market values estimated in-house as Northern Trust/Bloomberg report at outstanding amount. Market values are not updated in other reports as of 12/31/2022 due to imaterial impact on total OCTP

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

<u>Temporary Transfer-from OCEIP</u>	<u>Transfer Date</u>	<u>Maturity</u>	<u>Int Rate*</u>	<u>Original Amount</u>		<u>Principal Paydown</u>	<u>Principal Outstanding</u>
Anaheim Union High	4/30/2012	10/31/2012	0.560%	\$ 55,000,000	Educational Money Market Fund	\$ 55,000,000	-
Anaheim Union High	10/10/2012	1/31/2013	0.440%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim Union High	2/28/2013	8/31/2013	0.380%	47,000,000	Educational Money Market Fund	47,000,000	-
Anaheim Union High	4/28/2014	7/31/2014	0.470%	26,000,000	Educational Money Market Fund	26,000,000	-
Anaheim Union High	10/23/2015	12/31/2015	0.760%	17,000,000	Educational Money Market Fund	17,000,000	-
Anaheim Union High	8/23/2016	12/31/2016	0.780%	15,000,000	Educational Money Market Fund	15,000,000	-
Anaheim City	4/29/2013	8/31/2013	0.380%	14,700,000	Educational Money Market Fund	14,700,000	-
Anaheim City	9/9/2013	12/31/2013	0.340%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	4/28/2014	7/31/2014	0.470%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/1/2014	12/31/2014	0.460%	12,000,000	Educational Money Market Fund	12,000,000	-
Anaheim City	8/3/2015	12/31/2015	0.760%	10,000,000	Educational Money Market Fund	10,000,000	-
Brea Olinda	4/30/2012	10/31/2012	0.560%	3,000,000	Educational Money Market Fund	3,000,000	-
Capistrano Unified	4/29/2013	7/31/2013	0.360%	15,000,000	Educational Money Market Fund	15,000,000	-
Capistrano Unified	8/9/2013	12/31/2013	0.340%	55,000,000	Educational Money Market Fund	55,000,000	-
Capistrano Unified	10/1/2014	12/31/2014	0.460%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/9/2015	4/30/2016	0.800%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	8/8/2016	1/31/2017	0.780%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	10/10/2017	1/31/2018	1.340%	60,000,000	Educational Money Market Fund	60,000,000	-
Capistrano Unified	9/28/2018	1/31/2019	2.238%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	9/27/2019	1/31/2020	2.130%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	9/24/2020	1/29/2021	0.926%	40,000,000	Educational Money Market Fund	40,000,000	-
Capistrano Unified	10/7/2021	1/31/2022	0.571%	25,000,000	Educational Money Market Fund	25,000,000	-
Capistrano Unified	10/5/2022	1/31/2023	2.971%	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				\$ 927,700,000		\$ 902,700,000	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-Dec-2022 To 31-Dec-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												
1195467	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				3.5500 / 3.5581					
				12/2/2022	12/2/2022	MAT		(50,000,000.00)	(49,886,597.22)	0.00	(113,402.78)	50,000,000.00
1198983	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.9100 / 3.9185					
				12/22/2022	12/2/2022	PURC		50,000,000.00	49,891,388.90	0.00	0.00	(49,891,388.89)
1195370	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				3.6000 / 3.6101					
				12/5/2022	12/5/2022	MAT		(50,000,000.00)	(49,860,000.00)	0.00	(140,000.00)	50,000,000.00
1196349	FHLB DISC CORP	/MORGAN STANLEY	AGDN				3.6200 / 3.6291					
				12/9/2022	12/9/2022	MAT		(50,000,000.00)	(49,874,305.56)	0.00	(125,694.44)	50,000,000.00
1199967	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.9800 / 3.9924					
				1/6/2023	12/9/2022	PURC		50,000,000.00	49,845,222.20	0.00	0.00	(49,845,222.22)
1196927	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.7900 / 3.8020					
				12/16/2022	12/16/2022	MAT		(50,000,000.00)	(49,842,083.33)	0.00	(157,916.67)	50,000,000.00
1200816	FED FARM CR BK	/TD SECURITIES	AGDN				4.0500 / 4.0619					
				1/11/2023	12/16/2022	PURC		50,000,000.00	49,853,750.00	0.00	0.00	(49,853,750.00)
1198983	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.9100 / 3.9185					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,891,388.89)	0.00	(108,611.11)	50,000,000.00
1201650	FED FARM CR BK	/TD SECURITIES	AGDN				4.0500 / 4.0619					
				1/17/2023	12/22/2022	PURC		50,000,000.00	49,853,750.00	0.00	0.00	(49,853,750.00)
1198334	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				3.8850 / 3.8951					
				12/23/2022	12/23/2022	MAT		(50,000,000.00)	(49,870,500.00)	0.00	(129,500.00)	50,000,000.00
1201955	FED FARM CR BK	/TD SECURITIES	AGDN				4.0000 / 4.0125					
				1/20/2023	12/23/2022	PURC		50,000,000.00	49,844,444.45	0.00	0.00	(49,844,444.44)
Sub Total:								(50,000,000.00)	(49,936,319.45)	0.00	(775,125.00)	50,711,444.45

Fund: Extended Fund												
1151076	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.5000 / 0.5732					
				12/1/2023	12/1/2022	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1151077	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.5000 / 0.5732					

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Fund:			Extended Fund									
				12/1/2023	12/1/2022	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1198754	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.0800 / 4.0995					
				1/12/2023	12/1/2022	PURC		50,000,000.00	49,762,000.00	0.00	0.00	(49,762,000.00)
1198755	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.9000 / 3.9089					
				12/22/2022	12/1/2022	PURC		50,000,000.00	49,886,250.00	0.00	0.00	(49,886,250.00)
1198756	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.9000 / 3.9089					
				12/22/2022	12/1/2022	PURC		50,000,000.00	49,886,250.00	0.00	0.00	(49,886,250.00)
1198757	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.9000 / 3.9089					
				12/22/2022	12/1/2022	PURC		50,000,000.00	49,886,250.00	0.00	0.00	(49,886,250.00)
1198758	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.9000 / 3.9089					
				12/22/2022	12/1/2022	PURC		50,000,000.00	49,886,250.00	0.00	0.00	(49,886,250.00)
1117303	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.1712					
				6/2/2023	12/2/2022	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
1117304	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				0.1250 / 0.1712					
				6/2/2023	12/2/2022	INT		0.00	0.00	0.00	(9,375.00)	9,375.00
1198985	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.9100 / 3.9185					
				12/22/2022	12/2/2022	PURC		50,000,000.00	49,891,388.90	0.00	0.00	(49,891,388.89)
1198986	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.9100 / 3.9185					
				12/22/2022	12/2/2022	PURC		50,000,000.00	49,891,388.90	0.00	0.00	(49,891,388.89)
1094160	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2832					
				12/4/2023	12/4/2022	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
1094161	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2832					
				12/4/2023	12/4/2022	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
1199329	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5250 / 4.6031					
				4/20/2023	12/6/2022	PURC		50,000,000.00	49,151,562.50	0.00	0.00	(49,151,562.50)

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Fund:	Extended Fund											
1199330	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5250 / 4.6031					
				4/20/2023	12/6/2022	PURC		50,000,000.00	49,151,562.50	0.00	0.00	(49,151,562.50)
1199331	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5250 / 4.6031					
				4/20/2023	12/6/2022	PURC		50,000,000.00	49,151,562.50	0.00	0.00	(49,151,562.50)
1199332	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				4.3800 / 4.4301					
				3/9/2023	12/6/2022	PURC		50,000,000.00	49,434,250.00	0.00	0.00	(49,434,250.00)
1199333	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				4.3800 / 4.4301					
				3/9/2023	12/6/2022	PURC		50,000,000.00	49,434,250.00	0.00	0.00	(49,434,250.00)
1199541	FHLB DISC CORP	/TD SECURITIES	AGDN				4.5650 / 4.6565					
				5/11/2023	12/7/2022	PURC		50,000,000.00	49,017,256.95	0.00	0.00	(49,017,256.94)
1199543	FHLB DISC CORP	/TD SECURITIES	AGDN				4.5650 / 4.6565					
				5/11/2023	12/7/2022	PURC		50,000,000.00	49,017,256.95	0.00	0.00	(49,017,256.94)
1199544	FHLB DISC CORP	/TD SECURITIES	AGDN				4.5650 / 4.6565					
				5/11/2023	12/7/2022	PURC		50,000,000.00	49,017,256.95	0.00	0.00	(49,017,256.94)
1199545	FHLB DISC CORP	/TD SECURITIES	AGDN				4.5650 / 4.6565					
				5/11/2023	12/7/2022	PURC		50,000,000.00	49,017,256.95	0.00	0.00	(49,017,256.94)
1199546	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.5900 / 4.6868					
				5/18/2023	12/7/2022	PURC		50,000,000.00	48,967,250.00	0.00	0.00	(48,967,250.00)
1199547	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				4.1710 / 4.1982					
				2/1/2023	12/7/2022	PURC		50,000,000.00	49,675,588.90	0.00	0.00	(49,675,588.89)
1199548	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.8900 / 4.9001					
				9/6/2023	12/7/2022	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1199736	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.6350 / 4.7688					
				7/14/2023	12/8/2022	PURC		50,000,000.00	48,596,625.00	0.00	0.00	(48,596,625.00)
1199737	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.6350 / 4.7688					
				7/14/2023	12/8/2022	PURC		50,000,000.00	48,596,625.00	0.00	0.00	(48,596,625.00)
1199738	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.3750 / 4.4234					
				3/8/2023	12/8/2022	PURC		50,000,000.00	49,453,125.00	0.00	0.00	(49,453,125.00)

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Fund:	Extended Fund											
1199739	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.3750 / 4.4234					
				3/8/2023	12/8/2022	PURC		50,000,000.00	49,453,125.00	0.00	0.00	(49,453,125.00)
1199740	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.4800 / 4.5462					
				4/4/2023	12/8/2022	PURC		50,000,000.00	49,272,000.00	0.00	0.00	(49,272,000.00)
1055581	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 1.4660					
				12/9/2022	12/9/2022	INT		0.00	0.00	0.00	(196,875.00)	196,875.00
				12/9/2022	12/9/2022	MAT		(21,000,000.00)	(21,238,332.15)	0.00	238,332.15	21,000,000.00
1055582	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.8750 / 1.4786					
				12/9/2022	12/9/2022	INT		0.00	0.00	0.00	(113,437.50)	113,437.50
				12/9/2022	12/9/2022	MAT		(12,100,000.00)	(12,233,051.60)	0.00	133,051.60	12,100,000.00
1055585	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 1.4866					
				12/9/2022	12/9/2022	INT		0.00	0.00	0.00	(46,500.00)	46,500.00
				12/9/2022	12/9/2022	MAT		(4,960,000.00)	(5,013,419.20)	0.00	53,419.20	4,960,000.00
1199969	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5300 / 4.6065					
				4/20/2023	12/9/2022	PURC		50,000,000.00	49,169,500.00	0.00	0.00	(49,169,500.00)
1199973	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5300 / 4.6065					
				4/20/2023	12/9/2022	PURC		50,000,000.00	49,169,500.00	0.00	0.00	(49,169,500.00)
1199974	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5300 / 4.6065					
				4/20/2023	12/9/2022	PURC		50,000,000.00	49,169,500.00	0.00	0.00	(49,169,500.00)
1199975	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				4.4050 / 4.4546					
				3/10/2023	12/9/2022	PURC		50,000,000.00	49,443,256.95	0.00	0.00	(49,443,256.94)
1199976	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				4.4050 / 4.4546					
				3/10/2023	12/9/2022	PURC		50,000,000.00	49,443,256.95	0.00	0.00	(49,443,256.94)
1071327	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.3750 / 0.3880					
				6/10/2024	12/10/2022	INT		0.00	0.00	0.00	(28,125.00)	28,125.00
1200160	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5400 / 4.6151					
				4/20/2023	12/12/2022	PURC		50,000,000.00	49,186,583.35	0.00	0.00	(49,186,583.33)

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Fund:	Extended Fund											
1200161	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5400 / 4.6151					
				4/20/2023	12/12/2022	PURC		50,000,000.00	49,186,583.35	0.00	0.00	(49,186,583.33)
1200162	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5400 / 4.6151					
				4/20/2023	12/12/2022	PURC		50,000,000.00	49,186,583.35	0.00	0.00	(49,186,583.33)
1200163	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.5400 / 4.6151					
				4/20/2023	12/12/2022	PURC		50,000,000.00	49,186,583.35	0.00	0.00	(49,186,583.33)
1200348	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.8500 / 4.8599					
				9/13/2023	12/13/2022	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1200767	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.5500 / 4.6553					
				6/12/2023	12/15/2022	PURC		50,000,000.00	48,868,819.45	0.00	0.00	(48,868,819.44)
1118839	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				0.6300 / 0.6300					
				6/16/2025	12/16/2022	INT		0.00	0.00	0.00	(78,750.00)	78,750.00
1200819	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				4.5500 / 4.6439					
				5/25/2023	12/16/2022	PURC		50,000,000.00	48,988,888.90	0.00	0.00	(48,988,888.89)
1200820	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				4.5500 / 4.6439					
				5/25/2023	12/16/2022	PURC		50,000,000.00	48,988,888.90	0.00	0.00	(48,988,888.89)
1200821	FED FARM CR BK	/FTN FINANCIAL	AGDN				4.6100 / 4.7662					
				8/29/2023	12/16/2022	PURC		25,000,000.00	24,180,444.45	0.00	0.00	(24,180,444.44)
1193716	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.7000 / 3.7214					
				12/19/2022	12/19/2022	MAT		(50,000,000.00)	(49,712,222.22)	0.00	(287,777.78)	50,000,000.00
1201348	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				4.6600 / 4.8574					
				10/30/2023	12/20/2022	PURC		50,000,000.00	47,967,722.20	0.00	0.00	(47,967,722.22)
1194167	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.7500 / 3.7720					
				12/21/2022	12/21/2022	MAT		(50,000,000.00)	(49,708,333.33)	0.00	(291,666.67)	50,000,000.00
1201490	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.4800 / 4.5445					
				4/14/2023	12/21/2022	PURC		50,000,000.00	49,290,666.65	0.00	0.00	(49,290,666.67)
1196774	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.8200 / 3.8351					

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Fund:		Extended Fund										
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,803,694.44)	0.00	(196,305.56)	50,000,000.00
1196775	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.8300 / 3.8451					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,803,180.56)	0.00	(196,819.44)	50,000,000.00
1197557	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.8900 / 3.9031					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,832,513.89)	0.00	(167,486.11)	50,000,000.00
1197558	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.8900 / 3.9031					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,832,513.89)	0.00	(167,486.11)	50,000,000.00
1198755	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.9000 / 3.9089					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,886,250.00)	0.00	(113,750.00)	50,000,000.00
1198756	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.9000 / 3.9089					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,886,250.00)	0.00	(113,750.00)	50,000,000.00
1198757	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.9000 / 3.9089					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,886,250.00)	0.00	(113,750.00)	50,000,000.00
1198758	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.9000 / 3.9089					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,886,250.00)	0.00	(113,750.00)	50,000,000.00
1198985	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.9100 / 3.9185					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,891,388.89)	0.00	(108,611.11)	50,000,000.00
1198986	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.9100 / 3.9185					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,891,388.89)	0.00	(108,611.11)	50,000,000.00
1201647	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.5900 / 4.7783					
				10/27/2023	12/22/2022	PURC		50,000,000.00	48,030,125.00	0.00	0.00	(48,030,125.00)
1201649	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				4.5800 / 4.7586					
				10/13/2023	12/22/2022	PURC		50,000,000.00	48,123,472.20	0.00	0.00	(48,123,472.22)
1201957	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.3200 / 4.3492					
				2/17/2023	12/23/2022	PURC		48,000,000.00	47,677,440.00	0.00	0.00	(47,677,440.00)
1201958	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				4.3200 / 4.3492					
				2/17/2023	12/23/2022	PURC		50,000,000.00	49,664,000.00	0.00	0.00	(49,664,000.00)

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Fund:	Extended Fund											
1201959	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.6200 / 4.8172					
				11/7/2023	12/23/2022	PURC		50,000,000.00	47,953,083.35	0.00	0.00	(47,953,083.33)
1202133	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.6400 / 4.8461					
				11/22/2023	12/27/2022	PURC		50,000,000.00	47,873,333.35	0.00	0.00	(47,873,333.33)
1202328	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.3700 / 4.3999					
				2/22/2023	12/28/2022	PURC		36,000,000.00	35,755,279.99	0.00	0.00	(35,755,280.00)
1202329	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.6400 / 4.8041					
				9/19/2023	12/28/2022	PURC		50,000,000.00	48,292,222.20	0.00	0.00	(48,292,222.22)
1085837	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.3000 / 0.3062					
				12/29/2023	12/29/2022	INT		0.00	0.00	0.00	(30,000.00)	30,000.00
1086532	FREDDIE MAC	/CASTLE OAK SECURITIES	CALLGOVAGY				0.3000 / 0.3219					
				12/29/2023	12/29/2022	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
1113752	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.5692					
				6/30/2025	12/31/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1115552	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				0.2500 / 0.6095					
				6/30/2025	12/31/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116285	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.3750 / 0.7266					
				12/31/2025	12/31/2022	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1146667	US TREASURY N/B	/BANK OF AMERICA	TRBDME				0.1250 / 0.3879					
				6/30/2023	12/31/2022	INT		0.00	0.00	0.00	(15,625.00)	15,625.00
1147247	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDME				0.1250 / 0.3805					
				6/30/2023	12/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1147248	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDME				0.1250 / 0.3805					
				6/30/2023	12/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1160947	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 1.2983					
				6/30/2023	12/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00

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

Transaction Date From 01-Dec-2022 To 31-Dec-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										
1164449	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.1250 / 1.6148					
				6/30/2023	12/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1164451	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 1.6179					
				6/30/2023	12/31/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
Sub Total:								1,720,940,000.00	1,683,787,026.88	0.00	(2,808,648.44)	(1,680,978,378.28)
Fund:		Educational Money Mkt Fnd										
1195466	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				3.5500 / 3.5581					
				12/2/2022	12/2/2022	MAT		(50,000,000.00)	(49,886,597.22)	0.00	(113,402.78)	50,000,000.00
1198984	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.9100 / 3.9185					
				12/22/2022	12/2/2022	PURC		50,000,000.00	49,891,388.90	0.00	0.00	(49,891,388.89)
1195371	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				3.6000 / 3.6101					
				12/5/2022	12/5/2022	MAT		(50,000,000.00)	(49,860,000.00)	0.00	(140,000.00)	50,000,000.00
1196350	FHLB DISC CORP	/MORGAN STANLEY	AGDN				3.6200 / 3.6291					
				12/9/2022	12/9/2022	MAT		(50,000,000.00)	(49,874,305.56)	0.00	(125,694.44)	50,000,000.00
1199968	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.9800 / 3.9924					
				1/6/2023	12/9/2022	PURC		50,000,000.00	49,845,222.20	0.00	0.00	(49,845,222.22)
1196926	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.7900 / 3.8020					
				12/16/2022	12/16/2022	MAT		(50,000,000.00)	(49,842,083.33)	0.00	(157,916.67)	50,000,000.00
1200818	FED FARM CR BK	/TD SECURITIES	AGDN				4.0500 / 4.0619					
				1/11/2023	12/16/2022	PURC		50,000,000.00	49,853,750.00	0.00	0.00	(49,853,750.00)
1198984	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				3.9100 / 3.9185					
				12/22/2022	12/22/2022	MAT		(50,000,000.00)	(49,891,388.89)	0.00	(108,611.11)	50,000,000.00
1201651	FED FARM CR BK	/TD SECURITIES	AGDN				4.0500 / 4.0619					
				1/17/2023	12/22/2022	PURC		50,000,000.00	49,853,750.00	0.00	0.00	(49,853,750.00)
1198335	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				3.8850 / 3.8951					
				12/23/2022	12/23/2022	MAT		(50,000,000.00)	(49,870,500.00)	0.00	(129,500.00)	50,000,000.00
1201956	FED FARM CR BK	/TD SECURITIES	AGDN				4.0000 / 4.0125					
				1/20/2023	12/23/2022	PURC		50,000,000.00	49,844,444.45	0.00	0.00	(49,844,444.44)

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

Transaction Date From 01-Dec-2022 To 31-Dec-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
Sub Total:								<u>(50,000,000.00)</u>	<u>(49,936,319.45)</u>	<u>0.00</u>	<u>(775,125.00)</u>	<u>50,711,444.45</u>
Fund:	283-John Wayne Airport											
1194169	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.5400 / 3.5526					
				12/1/2022	12/1/2022	MAT		(5,000,000.00)	(4,982,300.00)	0.00	(17,700.00)	5,000,000.00
1198759	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.0600 / 4.0779					
				1/9/2023	12/1/2022	PURC		5,000,000.00	4,978,008.33	0.00	0.00	(4,978,008.33)
1193713	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.5100 / 3.5234					
				12/2/2022	12/2/2022	MAT		(5,000,000.00)	(4,980,987.50)	0.00	(19,012.50)	5,000,000.00
1195320	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.6440 / 3.6544					
				12/2/2022	12/2/2022	MAT		(5,000,000.00)	(4,985,828.89)	0.00	(14,171.11)	5,000,000.00
1198981	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.0100 / 4.0248					
				1/4/2023	12/2/2022	PURC		5,000,000.00	4,981,620.83	0.00	0.00	(4,981,620.83)
1198982	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.0600 / 4.0779					
				1/10/2023	12/2/2022	PURC		5,000,000.00	4,978,008.33	0.00	0.00	(4,978,008.33)
1193710	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.5350 / 3.5496					
				12/5/2022	12/5/2022	MAT		(5,000,000.00)	(4,979,379.17)	0.00	(20,620.83)	5,000,000.00
1199184	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.0200 / 4.0340					
				1/5/2023	12/5/2022	PURC		5,000,000.00	4,982,691.67	0.00	0.00	(4,982,691.67)
1195462	FHLB DISC CORP	/MORGAN STANLEY	AGDN				3.5900 / 3.6001					
				12/7/2022	12/7/2022	MAT		(5,000,000.00)	(4,986,038.89)	0.00	(13,961.11)	5,000,000.00
1199741	FED FARM CR BK	/JP MORGAN CHASE & CO	AGDN				3.9600 / 3.9722					
				1/5/2023	12/8/2022	PURC		9,000,000.00	8,972,280.00	0.00	0.00	(8,972,280.00)
1196351	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				3.6500 / 3.6593					
				12/9/2022	12/9/2022	MAT		(5,000,000.00)	(4,987,326.39)	0.00	(12,673.61)	5,000,000.00
1199966	FED FARM CR BK	/FTN FINANCIAL	AGDN				3.9800 / 3.9924					
				1/6/2023	12/9/2022	PURC		5,000,000.00	4,984,522.22	0.00	0.00	(4,984,522.22)
Sub Total:								<u>4,000,000.00</u>	<u>3,975,270.54</u>	<u>0.00</u>	<u>(98,139.16)</u>	<u>(3,877,131.38)</u>
Fund:	650-Fountain Valley SD40											
1019609	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				2.1600 / 1.9601					
				6/3/2024	12/3/2022	INT		0.00	0.00	0.00	(37,422.00)	37,422.00
1194758	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				3.5800 / 3.5925					
				12/5/2022	12/5/2022	MAT		(3,500,000.00)	(3,487,818.06)	0.00	(12,181.94)	3,500,000.00

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

Transaction Date From 01-Dec-2022 To 31-Dec-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: 650-Fountain Valley SD40												
1199187	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.5200 / 4.5973					
				4/18/2023	12/5/2022	PURC		3,500,000.00	3,441,114.44	0.00	0.00	(3,441,114.44)
963950	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				3.2500 / 2.8430					
				6/9/2023	12/9/2022	INT		0.00	0.00	0.00	(55,737.50)	55,737.50
1077257	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				0.5000 / 0.4363					
				6/17/2025	12/17/2022	INT		0.00	0.00	0.00	(8,750.00)	8,750.00
Sub Total:								<u>0.00</u>	<u>(46,703.62)</u>	<u>0.00</u>	<u>(114,091.44)</u>	<u>160,795.06</u>
Fund: 650-CCCD SERIES 2017E												
981587	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.7500 / 3.4669					
				12/10/2027	12/10/2022	INT		0.00	0.00	0.00	(2,475.00)	2,475.00
967776	FED HM LN BK BD	/DEUTSCHE	AGNF1				3.1250 / 3.1846					
				6/11/2027	12/11/2022	INT		0.00	0.00	0.00	(6,015.63)	6,015.63
1001372	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.1250 / 2.9561					
				6/15/2027	12/15/2022	INT		0.00	0.00	0.00	(3,515.63)	3,515.63
1201126	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.4000 / 4.4506					
				3/22/2023	12/19/2022	PURC		2,200,000.00	2,174,993.33	0.00	0.00	(2,174,993.33)
1026648	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7300 / 2.2650					
				12/20/2027	12/20/2022	INT		0.00	0.00	0.00	(1,870.05)	1,870.05
948856	FED FARM CR BK	/MORGAN STANLEY	AGNF1				4.4400 / 3.3596					
				12/27/2033	12/27/2022	INT		0.00	0.00	0.00	(5,838.60)	5,838.60
1005676	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				5.2500 / 2.8900					
				12/28/2027	12/28/2022	INT		0.00	0.00	0.00	(1,181.25)	1,181.25
Sub Total:								<u>2,200,000.00</u>	<u>2,174,993.33</u>	<u>0.00</u>	<u>(20,896.16)</u>	<u>(2,154,097.17)</u>
Grand Total:								<u>1,627,140,000.00</u>	<u>1,590,017,948.23</u>	<u>0.00</u>	<u>(4,592,025.20)</u>	<u>(1,585,425,922.87)</u>

1/10/2023

1/0/1900

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Dec-2022 to 31-Dec-2022

Cashflow Date	Transaction Description	Amount	Deal No
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (JWA)			
12/1/2022	ACTUAL CASHFLOW	21,991.67	1198750
12/2/2022	ACTUAL CASHFLOW	40,370.84	1198796
12/5/2022	ACTUAL CASHFLOW	17,308.33	1199177
12/7/2022	ACTUAL CASHFLOW	500,000.00	1199533
12/8/2022	ACTUAL CASHFLOW	(4,300,000.00)	1199727
12/9/2022	ACTUAL CASHFLOW	15,477.78	1199960
Sub Total Amount Per Account:		(3,704,851.38)	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (JWA)			
12/7/2022	ACTUAL CASHFLOW	4,500,000.00	1199540
12/8/2022	ACTUAL CASHFLOW	(4,672,280.00)	1199725
Sub Total Amount Per Account:		(172,280.00)	
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)			
12/14/2022	ACTUAL CASHFLOW	165,000,000.00	1200548
Sub Total Amount Per Account:		165,000,000.00	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)			
12/1/2022	ACTUAL CASHFLOW	(345,057,000.00)	1198752
12/2/2022	ACTUAL CASHFLOW	(17,760,902.78)	1198798
12/5/2022	ACTUAL CASHFLOW	185,075,000.00	1199179
12/6/2022	ACTUAL CASHFLOW	(121,323,187.50)	1199327
12/7/2022	ACTUAL CASHFLOW	(184,711,866.65)	1199535
12/8/2022	ACTUAL CASHFLOW	704,628,500.00	1199729
12/9/2022	ACTUAL CASHFLOW	(74,978,201.38)	1199962
12/12/2022	ACTUAL CASHFLOW	70,281,791.68	1200155
12/12/2022	ACTUAL CASHFLOW	196,746,333.32	1200175
12/13/2022	ACTUAL CASHFLOW	43,253,666.68	1200345
12/15/2022	ACTUAL CASHFLOW	(58,868,819.44)	1200758
12/16/2022	ACTUAL CASHFLOW	(119,079,472.22)	1200813
12/19/2022	ACTUAL CASHFLOW	100,000,000.00	1201123
12/20/2022	ACTUAL CASHFLOW	12,032,277.78	1201346
12/21/2022	ACTUAL CASHFLOW	40,709,333.33	1201487
12/22/2022	ACTUAL CASHFLOW	(79,991,620.22)	1201641
12/23/2022	ACTUAL CASHFLOW	(147,294,523.33)	1201949
12/28/2022	ACTUAL CASHFLOW	198,952,497.78	1202320
12/29/2022	ACTUAL CASHFLOW	(122,000,000.00)	1202503
12/30/2022	ACTUAL CASHFLOW	22,000,000.00	1202699
Sub Total Amount Per Account:		302,613,807.05	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO			
12/12/2022	ACTUAL CASHFLOW	6,015.63	1200164

12/12/2022	ACTUAL CASHFLOW		2,475.00	1200165
12/15/2022	ACTUAL CASHFLOW		3,515.63	1200766
12/19/2022	ACTUAL CASHFLOW		(2,174,993.33)	1201128
12/20/2022	ACTUAL CASHFLOW		1,870.05	1201352
12/21/2022	ACTUAL CASHFLOW		(1,061.61)	1201489
12/27/2022	ACTUAL CASHFLOW		5,838.60	1202134
12/28/2022	ACTUAL CASHFLOW		1,181.25	1202325

Sub Total Amount Per Account: (2,155,158.78)

Total Amount : 461,581,516.89

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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

Treasury Oversight Committee

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

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)