

Treasurer's Monthly

INVESTMENT

February 2023

REPORT



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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For February 28, 2023**

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



INTERDEPARTMENTAL COMMUNICATION

Date: March 17, 2023

To: Chairman Don Wagner
Vice Chairman Andrew Do
Supervisor Doug Chafee
Supervisor Katrina Foley
Supervisor Vicente Sarmiento

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

Subject: Treasurer's Investment Report for the Month Ended February 28, 2023

The Treasurer's Investment Report for the month ended February 28, 2023, is attached, is online at octreasurer.com/publicfunds and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds, defined in the IPS as the Orange County Treasurer's Pool (OCTP), and Specific Investment Accounts that by law, are called the County Treasury.

OCIF STATISTICS

The OCIF summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors and further reported as OCTP and Specific Investment Accounts. The statistics are further broken down into 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 OCIP, OCEIP and each Specific Investment Account continue to be below book values. The OCIP, OCEIP and each Specific Investment Account have sufficient liquidity to meet projected cash flow needs.

ECONOMIC UPDATE

The U.S. economy continues to experience strong employment gains and high inflation. Job gains were 311,000 in February after previously increasing 517,000, while January's headline inflation increased 6.0% year over year, lower than the prior month's 6.5%. The financial market is pricing an increase at their next meeting on March 22, 2023.

Some recent U.S. economic releases:

- Gross Domestic Product (second release) rose 2.7% (survey: +2.9%) in the fourth quarter compared to the third quarter's rise of 2.9%.
- The unemployment rate rose to 3.6% (survey: 3.4%) in February, up from 3.4% in January.
- The Empire State Manufacturing Index increased to -5.8 (survey: -18.0) from the prior month's -32.9 while the Philadelphia Fed Index decreased to -24.3 (survey: -7.5) from -8.9 in January. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury yield curve rose and flattened as interest rates at longer maturities increased more than shorter maturities in February. The 90-day Treasury Bill rate increased to 4.81% from 4.67%. The 2-year Treasury Note increased to 4.82% from 4.20% while the 10-year Treasury Bond rate increased to 3.92% from 3.51%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current OCTP gross and net yields for January are 3.12% and 3.09% 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 February 28, 2023, is 3.19%. The current fiscal year 2022/2023 net yield for both OCIP and OCEIP is 2.04%.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for December 2022, January 2023 and February 2023 interest apportionments are expected to be paid in March 2023, April 2023 and May 2023 respectively. The estimated investment administrative revised fee for fiscal year 2022-2023 is 4.25 basis points.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There were no temporary transfers outstanding as of February 28, 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 has a 10% limit, versus most investment securities have a 5% limit. The OCTP has a total market value of \$129.8 million in County of Orange debt, which represents approximately 0.9% 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 February 2023. On February 22, 2023 the Auditor-Controller issued their Review of the Schedule of Assets Held by the County Treasury as of September 30, 2022 stating that they were not aware of any material modifications, except that Management has elected to omit disclosures, which is consistent with prior review reports

CREDIT UPDATE

During February 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 February 28, 2023 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on December 20, 2022. 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

	FEBRUARY 2023	JANUARY 2023	INCREASE (DECREASE)	NET CHANGE %	FEBRUARY 2022	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 6,231,723,672	\$ 5,961,992,475	\$ 269,731,197	4.52%	\$ 5,991,013,935	\$ 240,709,737	4.02%
End Of Month Book Value ¹	\$ 6,326,347,517	\$ 6,046,419,256	\$ 279,928,261	4.63%	\$ 6,033,341,535	\$ 293,005,982	4.86%
Monthly Average Balance	\$ 6,060,966,431	\$ 6,480,334,588	\$ (419,368,157)	-6.47%	\$ 5,816,142,612	\$ 244,823,819	4.21%
Year-To-Date Average Balance	\$ 6,059,552,728	\$ 6,059,350,771	\$ 201,958	0.00%	\$ 5,621,265,941	\$ 438,286,787	7.80%
Monthly Accrued Earnings ²	\$ 14,596,699	\$ 16,133,489	\$ (1,536,791)	-9.53%	\$ 1,994,182	\$ 12,602,517	631.96%
Monthly Net Yield ²	3.085%	2.887%	0.198%	6.86%	0.381%	2.704%	709.70%
Year-To-Date Net Yield ²	2.035%	1.900%	0.135%	7.11%	0.435%	1.600%	368.08%
Annual Estimated Gross Yield ⁴	2.500%	2.500%	0.000%	0.00%	0.523%	1.977%	378.01%
Weighted Average Maturity (WAM) ⁵	198	202	(4)	-1.98%	359	(161)	-44.85%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,3}	\$ 7,673,600,099	\$ 7,935,708,761	\$ (262,108,662)	-3.30%	\$ 5,810,316,399	\$ 1,863,283,700	32.07%
End Of Month Book Value ^{1,3}	\$ 7,790,940,072	\$ 8,049,052,605	\$ (258,112,533)	-3.21%	\$ 5,853,022,011	\$ 1,937,918,061	33.11%
Monthly Average Balance ³	\$ 7,820,686,765	\$ 8,142,349,426	\$ (321,662,661)	-3.95%	\$ 6,003,631,864	\$ 1,817,054,901	30.27%
Year-To-Date Average Balance ³	\$ 6,881,466,753	\$ 6,747,292,465	\$ 134,174,287	1.99%	\$ 5,373,923,689	\$ 1,507,543,064	28.05%
Monthly Accrued Earnings ²	\$ 18,840,351	\$ 20,323,703	\$ (1,483,352)	-7.30%	\$ 2,156,291	\$ 16,684,060	773.74%
Monthly Net Yield ²	3.085%	2.887%	0.198%	6.86%	0.403%	2.682%	665.50%
Year-To-Date Net Yield ²	2.043%	1.886%	0.157%	8.31%	0.441%	1.602%	363.21%
Annual Estimated Gross Yield ⁴	2.500%	2.500%	0.000%	0.00%	0.531%	1.969%	370.81%
Weighted Average Maturity (WAM) ⁵	198	202	(4)	-1.98%	372	(174)	-46.77%

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

² The OCIP and OCEIP Monthly Accrued Earnings, Monthly net Yields and Year-To-Date Net Yields are higher than the prior year, primarily due to purchases at higher interest rates, with the FOMC raising short-term rates by 3.75% since June 1, 2022.

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

⁴ 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 February 2022 are reported at the actual annual gross yields for FY 21-22.

⁵ The OCIP and OCEIP WAM decreased from the prior 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 ENDED: February 28, 2023

OCTP INVESTMENT STATISTICS - By Reporting Entity⁽²⁾

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 2/28/2023	MONTHLY Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 6,231,723,672	198	3.193%	3.115%	0.985 ⁽²⁾
	COST (Capital) \$ 6,291,380,746				
	MONTHLY AVG Balance \$ 6,060,966,431				
	BOOK Value \$ 6,326,347,517				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 7,673,600,099	198	3.193%	3.115%	0.985 ⁽²⁾
	COST (Capital) \$ 7,747,614,621				
	MONTHLY AVG Balance \$ 7,820,686,765				
	BOOK Value \$ 7,790,940,072				

INVESTMENT STATISTICS - Specific Investment Accounts⁽²⁾

DESCRIPTION	CURRENT BALANCE	BY SPECIFIC INVESTMENT			
		Fund	Market Value	Book Value	Current NAV
Specific Investment Funds:					
Pension Prepayment-CEO (PP-CEO) ⁽³⁾	MARKET Value \$ 551,622,536	PP-CEO	\$ 497,032,694	501,045,266	0.9920
Fountain Valley School District Fund 40 (FVSD)	COST (Capital) \$ 557,292,581	FVSD	33,087,674	34,628,483	0.9555
CCCD Series 2017E Bonds (CCCD)	MONTHLY AVG Balance \$ 557,250,507	CCCD	21,502,167	22,998,643	0.9349
John Wayne Airport Investment Fund (JWA)	BOOK Value \$ 558,672,392	JWA	0	0	N/A

OCIF TOTALS

INVESTMENTS		YEAR-TO-DATE EARNINGS	
OCIP	\$ 6,291,380,746	OCIP	85,515,638
OCEIP	7,747,614,621	OCEIP	96,838,206
Specific Investment	557,292,581		
Cash	49,123,301		
Total Assets in the County Treasury	\$ 14,645,411,249	Total OCTP Year-To-Date Earnings	\$ 182,353,844

KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	2.035%	OCTP	198
OCEIP - YTD NET YIELD	2.043%	LGIP (Standard & Pools)	27
90-DAY T-BILL YIELD - MONTHLY AVERAGE	4.755%		

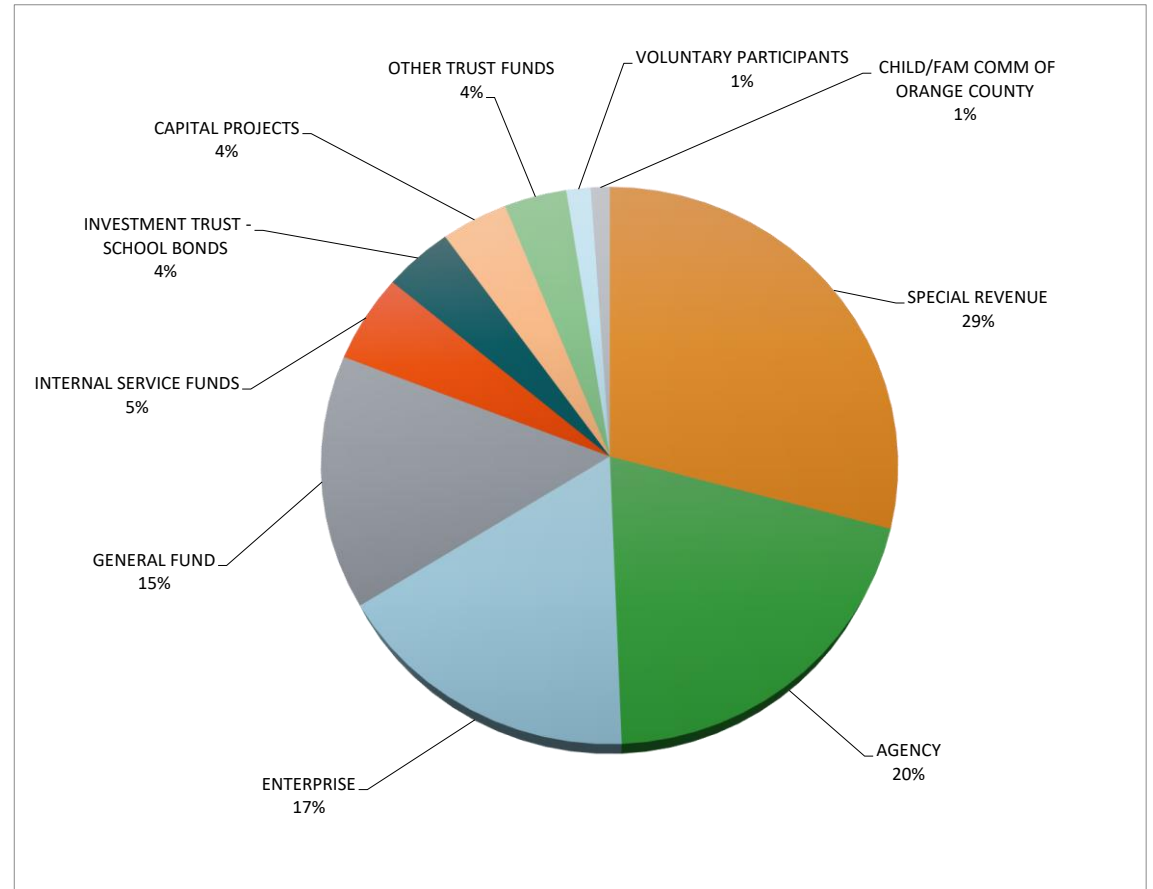
(1) Reported in compliance with Government Code Section 53646 (b)(1), with 2022 IPS requiring at least quarterly reporting per Government Code Section 53646 (d). in Section VII of this report

(2) The current OCTP level NAVs for OCIP and OCEIP have both decreased slightly to 0.985. Short-term rates continue to rise causing the market values on OCIP, OCEIP, PPCEO, FVSD and CCCD to stay below book values. The OCIP, OCEIP, FVSD and CCCD have sufficient liquidity to meet projected cash flow needs. PP-CEO rounds to 1.000 and has sufficient liquidity to meet cash flow needs.

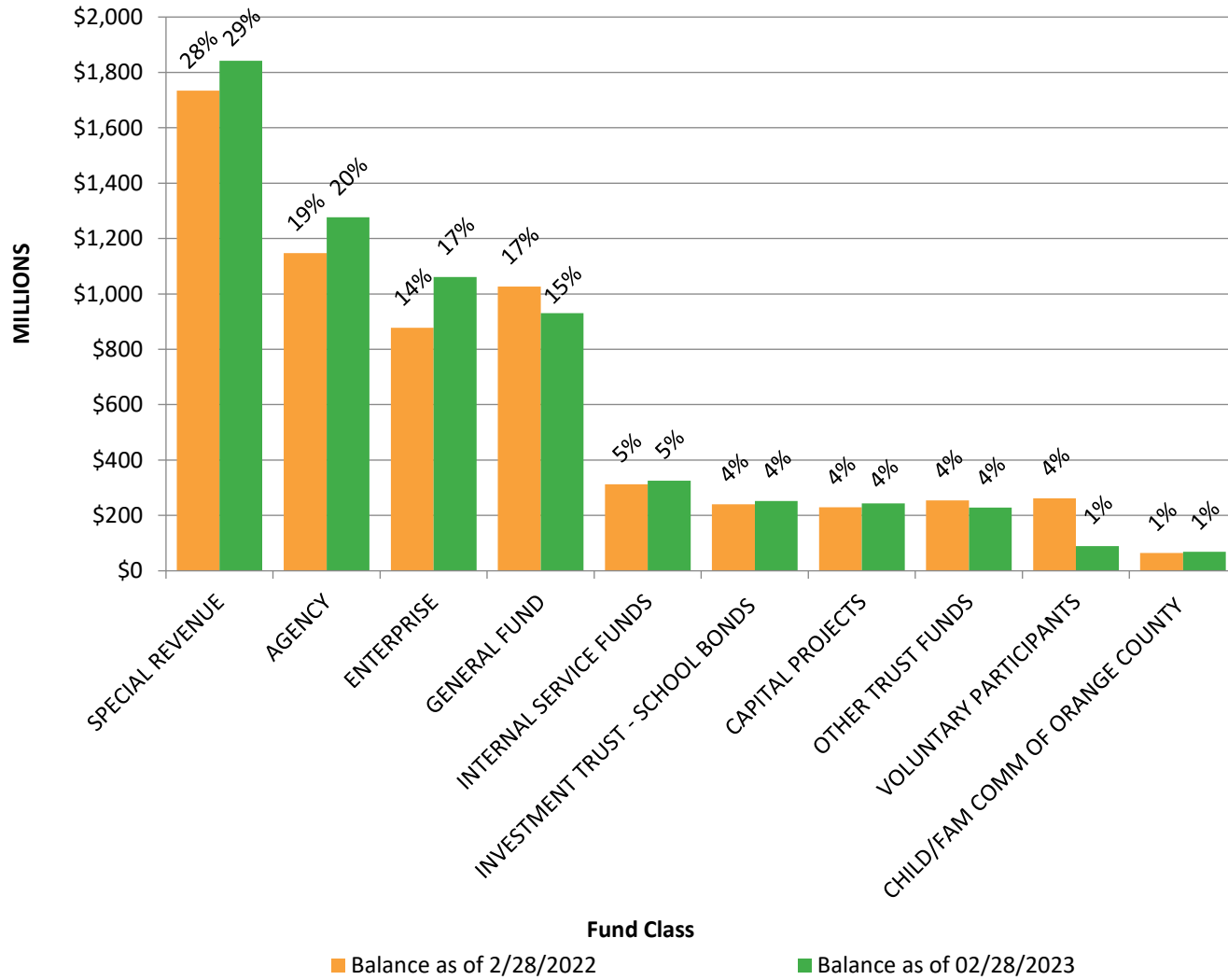
(3) Specific Investment Account set up in January, 2023 for plan sponsor pension payments authorized by CEO.

**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF FEBRUARY 28, 2023**

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,842,082,864
AGENCY	1,277,304,557
ENTERPRISE	1,061,401,845
GENERAL FUND	930,132,445
INTERNAL SERVICE FUNDS	325,586,941
INVESTMENT TRUST - SCHOOL BONDS	252,430,837
CAPITAL PROJECTS	243,887,285
OTHER TRUST FUNDS	227,921,215
VOLUNTARY PARTICIPANTS	89,011,709
CHILD/FAM COMM OF ORANGE COUNTY	69,042,084
TOTAL	\$ 6,318,801,782

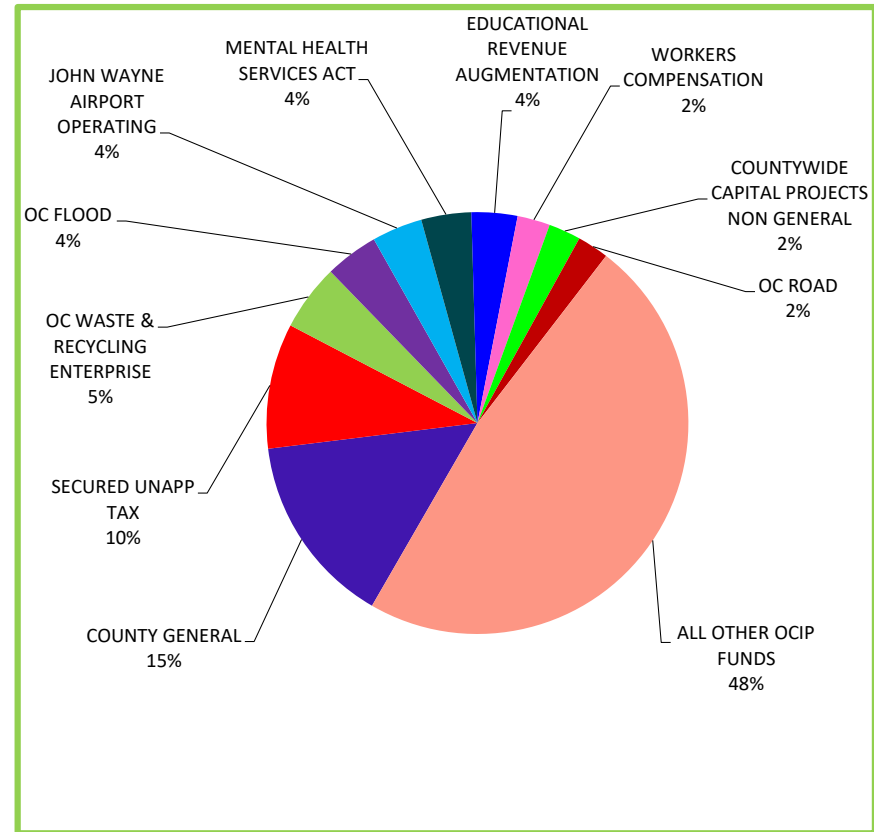


ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF FEBRUARY 28



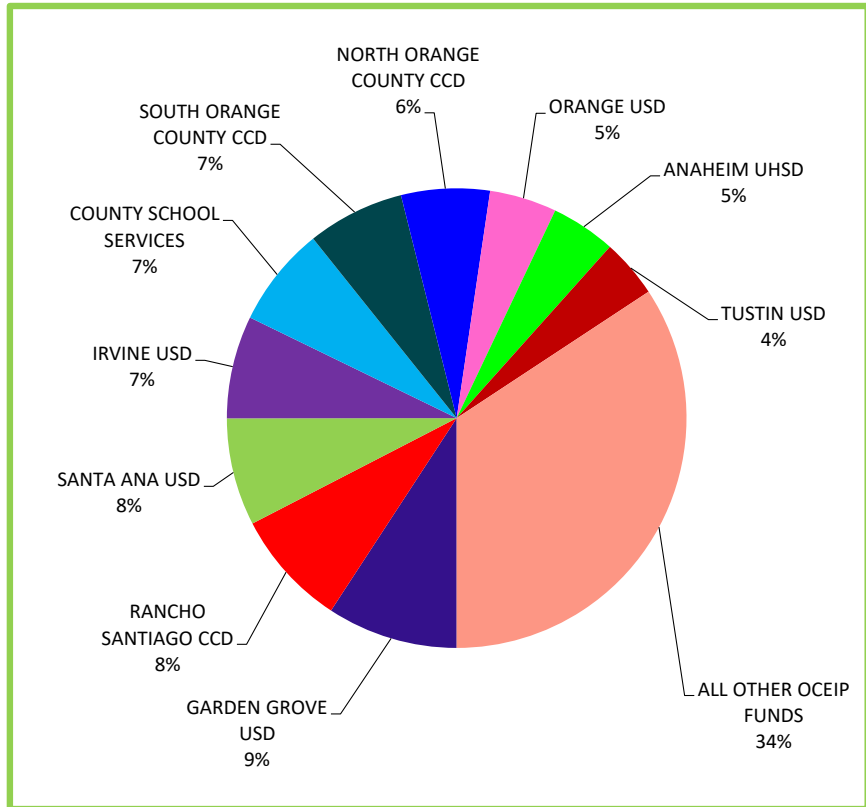
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 28, 2023**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 930,118,909
673	SECURED UNAPP TAX	606,917,173
299	OC WASTE & RECYCLING ENTERPRISE	321,416,576
400	OC FLOOD	257,901,425
280	JOHN WAYNE AIRPORT OPERATING	245,100,623
13Y	MENTAL HEALTH SERVICES ACT	242,054,739
664	EDUCATIONAL REVENUE AUGMENTATION	222,407,125
293	WORKERS COMPENSATION	158,455,785
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	155,535,959
115	OC ROAD	152,747,729
	ALL OTHER OCIP FUNDS	3,026,145,739
TOTAL		\$ 6,318,801,782



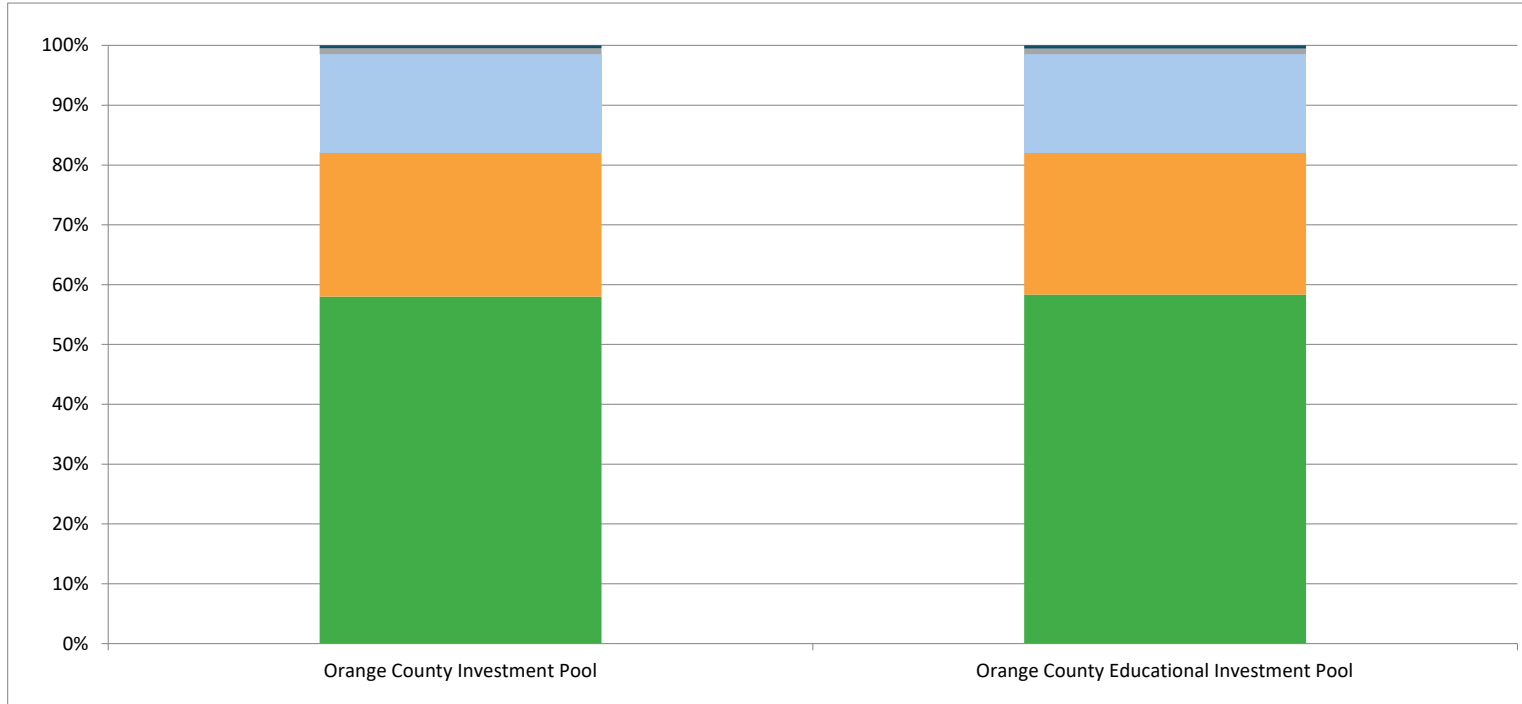
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF FEBRUARY 28, 2023**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 713,763,268 (1)
92	RANCHO SANTIAGO CCD	636,499,020
84	SANTA ANA USD	586,551,980 (1)
75	IRVINE USD	560,205,289 (1)
94	COUNTY SCHOOL SERVICES	547,015,093
96	SOUTH ORANGE COUNTY CCD	530,087,649
88	NORTH ORANGE COUNTY CCD	482,943,803 (1)
80	ORANGE USD	366,202,481 (1)
64	ANAHEIM UHSD	353,519,128 (1)
87	TUSTIN USD	319,016,890 (1)
	ALL OTHER OCEIP FUNDS	2,656,880,251 (1)
	TOTAL	<u>\$ 7,752,684,852</u>



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

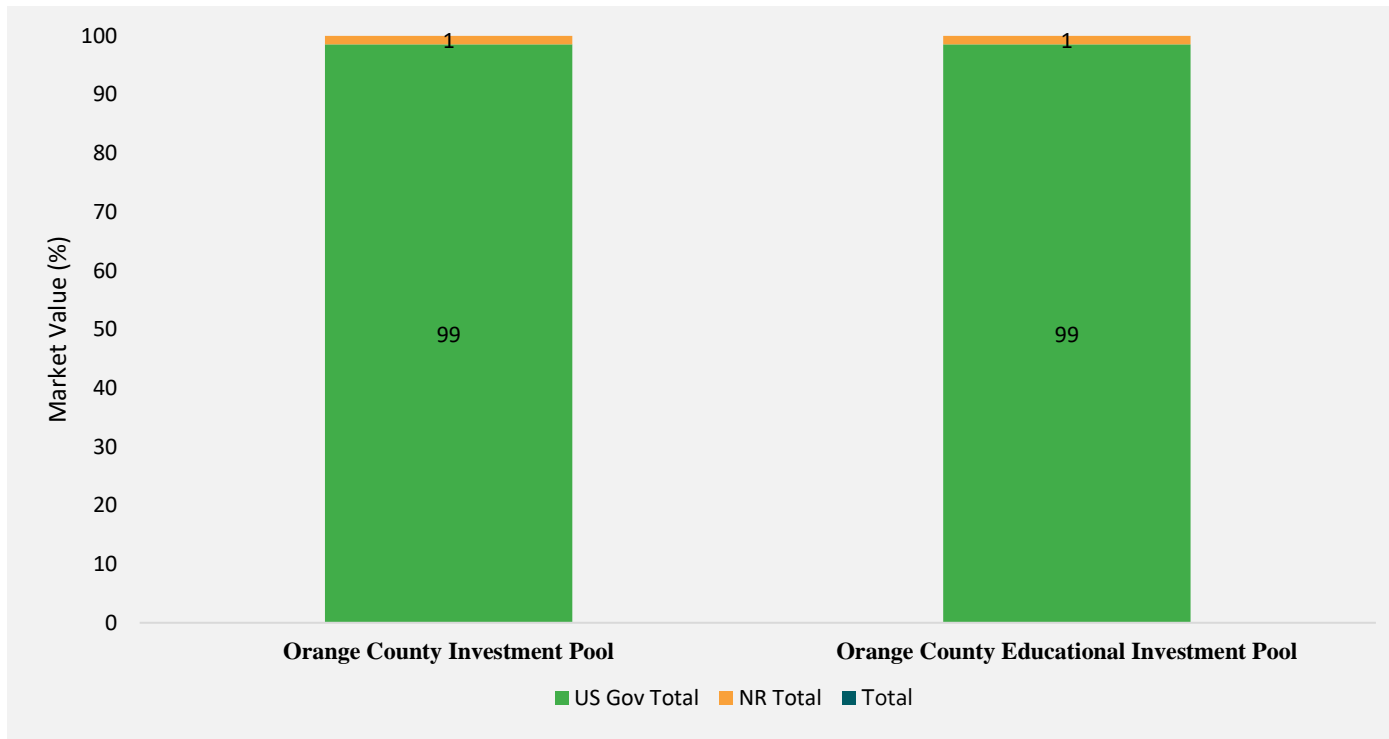
ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings
February 28, 2023



Orange County Investment Pool		
	In Thousands	%
■ U. S. GOVERNMENT AGENCIES	\$ 3,613,760	57.99%
■ U. S. TREASURIES	1,505,886	24.16%
■ MONEY MARKET MUTUAL FUNDS	1,021,832	16.40%
■ MUNICIPAL DEBT	57,982	0.93%
■ LOCAL AGENCY INVESTMENT FUND	32,264	0.52%
	<u>\$ 6,231,724</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
■ U. S. GOVERNMENT AGENCIES	\$ 4,477,616	58.35%
■ U. S. TREASURIES	1,818,100	23.69%
■ MONEY MARKET MUTUAL FUNDS	1,266,065	16.50%
■ MUNICIPAL DEBT	71,842	0.94%
■ LOCAL AGENCY INVESTMENT FUND	39,977	0.52%
	<u>\$ 7,673,600</u>	<u>100.00%</u>

ORANGE COUNTY TREASURER - TAX COLLECTOR
CREDIT QUALITY BY MARKET VALUE (%)
February 28, 2023



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 - OCTP

February 28, 2023

<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 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.

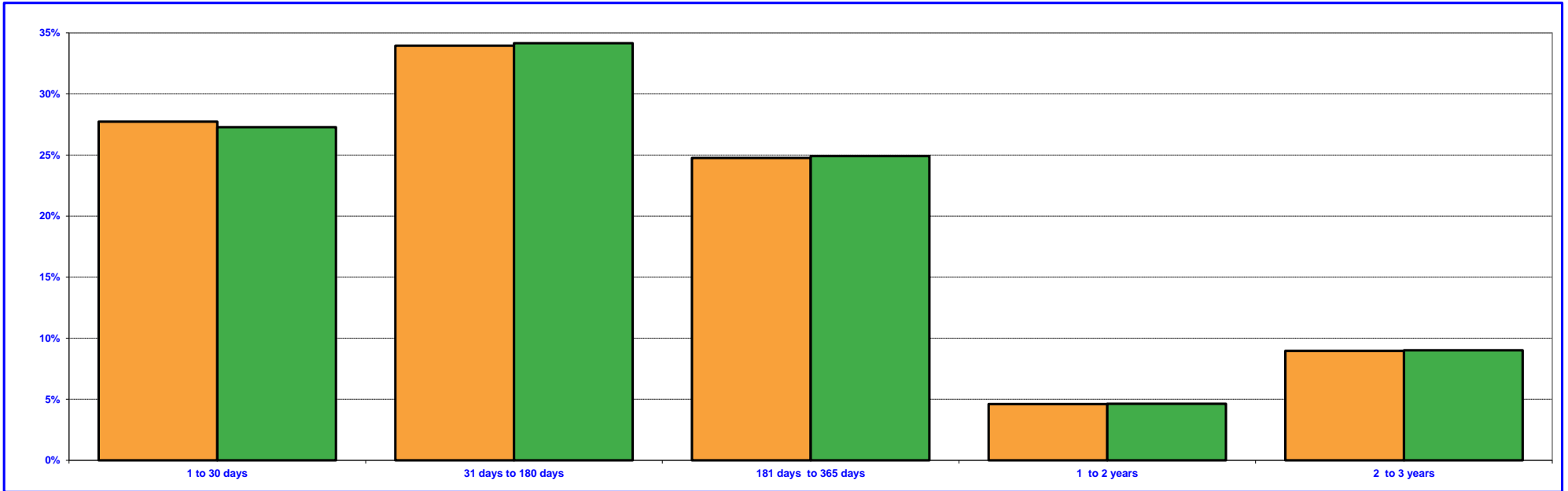
**** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

**Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended February 28, 2023**

During February, 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
 February 28, 2023



ORANGE COUNTY INVESTMENT POOL			
		In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$	1,767,708	27.73%
31 TO 180 DAYS		2,165,538	33.95%
181 TO 365 DAYS		1,579,119	24.76%
1 YEAR TO 2 YEARS		293,654	4.60%
2 YEARS TO 3 YEARS		571,672	8.96%
TOTAL	\$	6,377,691	100.00%

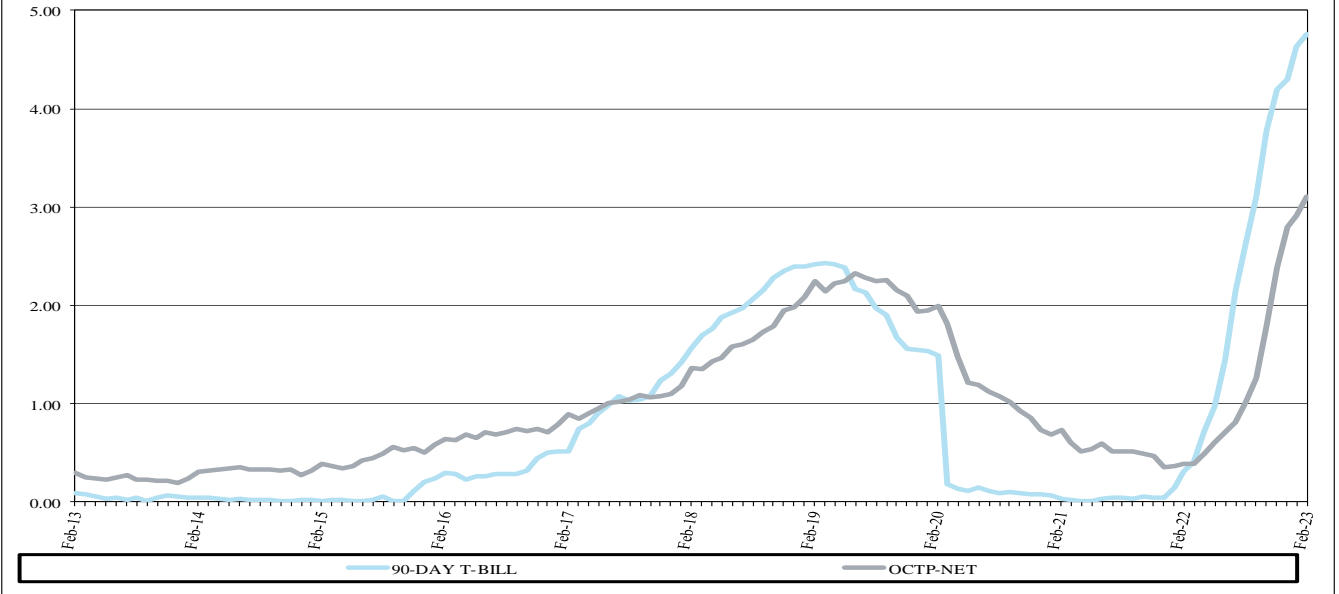
ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
		In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$	2,142,431	27.28%
31 TO 180 DAYS		2,683,202	34.16%
181 TO 365 DAYS		1,956,601	24.91%
1 YEAR TO 2 YEARS		363,851	4.63%
2 YEARS TO 3 YEARS		708,328	9.02%
TOTAL	\$	7,854,413	100.00%

(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 2/28/2023, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

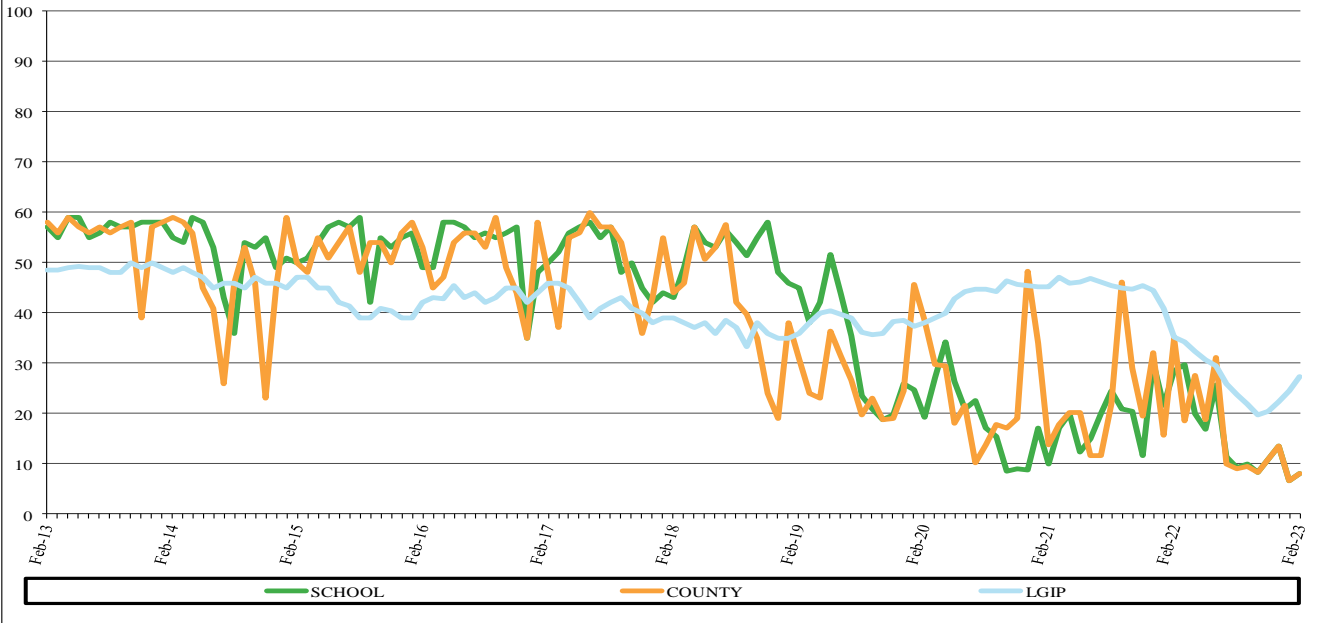
**ORANGE COUNTY TREASURER'S POOL vs 90-DAY T-BILL
(INTEREST RATE YIELD)**

For The Period February 2013 to February 2023



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

For The Period February 2013 to February 2023



- For the Month Ended February 28, 2023, S&P LGIP – 4.28; S&P LGIP WAM – 27.25; 90-Day T-Bill – 4.75%; OCIP – Net – 3.085%
- 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 AUGUST 31, 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 August 31, 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
February 2023 - Ending Cash				\$ 27,421,036
March	\$ 796,042,197	\$ 1,052,322,196	\$ 897,590,586	978,194,843
April	416,845,538	2,307,147,372	2,201,778,416	1,500,409,337
May	607,921,371	419,219,147	1,004,749,136	1,522,800,719
June	429,154,527	441,695,540	849,724,007	1,543,926,779
July	380,828,461	342,953,867	878,245,654	1,389,463,453
August	395,464,240	535,216,234	471,157,580	1,848,986,347

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
February 2023 - Ending Cash				\$ 5,070,231
March	\$ 898,754,944	\$ 577,209,704	\$ 870,240,962	610,793,917
April	516,490,940	1,373,521,638	803,228,541	1,697,577,954
May	753,242,754	618,882,927	840,134,232	2,229,569,403
June	531,742,348	784,095,975	836,273,722	2,709,134,004
July	471,864,114	365,261,252	718,613,343	2,827,646,027
August	489,998,521	326,985,661	760,361,317	2,884,268,892

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month Ended February 28, 2023

	Month
Treasurer's Accountability at the Beginning of the Period:	\$ 14,663,288,969
Cash Receipts:	
County	806,979,505
School and Community College Districts	620,694,933
Total Cash Receipts	1,427,674,438
Cash Disbursements:	
County	542,339,671
School and Community College Districts	891,179,920
Total Cash Disbursements	1,433,519,591
Net Change in Cost Value of Pooled Assets	(5,845,153)
Net Increase in Specific Investments	90,496
Net Decrease in OC Sheriff & John Wayne Airport Cash	(12,123,063)
Treasurer's Accountability at the End of the Period:	\$ 14,645,411,249
 Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 6,291,380,746
Orange County Educational Investment Pool	7,747,614,621
Total Pooled Investments	14,038,995,367
Specific Investments:	
John Wayne Airport	0
Fountain Valley School District Fund 40	34,625,570
CCCD Series 2017E Bonds	23,753,886
Pension Prepayment-CEO	498,913,125
Total Specific Investments	557,292,581
Cash and Cash Equivalent:	
Cash in Banks	49,038,300
Cash - Other	85,001
Total Cash	49,123,301
Total Assets in the Treasury at the End of the Period:	\$ 14,645,411,249

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY⁽¹⁾
February 28, 2023**

Investment Policy (IPS) Guidelines	Investment Type	OCTP ⁽¹⁾	
Diversification Limit	Investment Type	Market Value of Investments ⁽²⁾	Percent of Portfolio
100%	U.S. Treasury Securities	\$ 3,323,986,364	23.90%
100%	U.S. Government Agency Securities	8,091,375,582	58.19%
20%	Municipal Debt	129,823,338	0.93%
20%	Medium-Term Notes	-	-
40%	Banker Acceptances	-	-
40%	Commercial Paper	-	-
20%	Certificates of Deposits	-	-
\$75MM	Local Agency Investment Fund (LAIF)	72,241,118	0.52%
20%	Repurchase Agreements	-	-
20%	Money Market Mutual Funds (MMMFs)	2,287,897,369	16.46%
20%	JPA Investment Pools (JPA)	-	-
30%	Supranationals	-	-
		\$ 13,905,323,771	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)	OCTP ⁽¹⁾
5%	Percentage Limits ⁽⁷⁾	Yes
20%	Issuer Limit	Yes
100%	MMMFs, JPA, Repurchase Agreements ⁽⁴⁾	Yes
See Above	Government Agencies Issuer	Yes
	Diversification Limit ⁽⁷⁾	Yes
1.5 Years	Maturity/Duration Limits ⁽⁷⁾	Yes/ 0.53
5 Years/1826 days	Duration ⁽⁵⁾	Yes/ 1068
	Final Maturity	
A-1/≥ AA ⁽³⁾	Rating Limits	Yes
Approved Issuer List	Short Term/Long Term	Yes
Broker/Dealer List	Authorized Issuer ⁽⁷⁾	Yes
>0.9975	Authorized Financial Dealer/Institution	Yes
	Net Asset Value ⁽⁶⁾⁽⁷⁾	0.9850

(1) The 2023 IPS compliance effective January 1, 2023.

(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 2023 IPS policy approved by the Board of Supervisors on December 20, 2022 effective on January 1, 2023.

(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 decrease in market values verses book values, and the NAV still remains below 1.0000 at 0.9850 compared to last month's NAV at 0.9860. The OCTP has sufficient liquidity to meet projected cash flow needs.

(7) IPS Separate Compliance Limits do not apply to Specific Investments, as they do not represent total County Department/Agency Funds.

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
February 28, 2023**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2021 and June 30, 2022 audits in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	September 30, 2022 and December 31, 2022 in progress.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2022 in progress.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	September 30, 2022 completed. December 31, 2022 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI.	FY 21/22 reconciliation complete, refunds in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2021 completed. Calendar year 2022 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	2023 IPS certifications requests in progress.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	FY 22/23 identified zero compliance incidents as of February 28, 2023.
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 2022 Annual Report was approved by TOC on January 25, 2023 and an oral and written report to BOS is scheduled for April 11, 2023.
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 2023.
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 February 28, 2023**

During February, the Orange County Treasurer's Pool (OCTP) was free of investment noncompliance incidents.

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 06-Mar-2023 04:07:30 PM
 Print Date: 06-Mar-2023
 As at date: 06-Mar-2023

As of 28-Feb-2023

32996

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
		03/01/2023		AAAm	Aaa-mf	NR	1,758.80		4.4340	1,758.80			1,758.80	1,758.80	0.00
GOLDMAN SACHS - COUNTY MMF															
		03/01/2023		AAAm	Aaa-mf	NR	9,183.12		4.4751	9,183.12			9,183.12	9,183.12	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		03/01/2023		AAAm	Aaa-mf	AAAmmf	39,325.12		4.5059	39,325.12			39,325.12	39,325.12	0.00
Subtotal for FUNDS:							50,267.04		4.4978	50,267.04			50,267.04	50,267.04	0.00
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
1207459	2/6/23	03/02/2023	912796YB9	AA+	Aaa	AAA	50,000,000.00		4.4040	49,853,200.00	0.00	140,683.33	49,853,200.00	49,988,045.00	134,845.00
US TREASURY N/B / Mizuho Securities USA Inc															
1207831	2/8/23	03/07/2023	912796Y86	AA+	Aaa	AAA	50,000,000.00		4.4763	49,832,138.75	0.00	130,558.75	49,832,138.75	49,957,441.00	125,302.25
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1208210	2/10/23	03/09/2023	912796YK9	AA+	Aaa	AAA	50,000,000.00		4.5000	49,831,250.00	0.00	118,750.00	49,831,250.00	49,944,203.00	112,953.00
US TREASURY N/B / BNY Mellon Capital Market															
1209647	2/23/23	03/14/2023	912796Z69	AA+	Aaa	AAA	50,000,000.00		4.4700	49,882,041.67	0.00	37,250.00	49,882,041.67	49,913,229.00	31,187.33
Subtotal for TREASURY BILL:							200,000,000.00	0.0000	4.4626	199,398,630.42	0.00	427,242.08	199,398,630.42	199,802,918.00	404,287.58
Subtotal for U. S. TREASURIES:							200,000,000.00		4.4626	199,398,630.42	0.00	427,242.08	199,398,630.42	199,802,918.00	404,287.58
Total County Money Mkt Fnd :							200,050,267.04		4.4626	199,448,897.46	0.00	427,242.08	199,448,897.46	199,853,185.04	404,287.58
Net Asset Value (NAV):														1.002027	

Educational Money Mkt Fnd

FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
		03/01/2023		AAAm	Aaa-mf	NR	1,545.07		4.4340	1,545.07			1,545.07	1,545.07	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
		03/01/2023		AAAm	Aaa-mf	NR	3,429.37		4.4751	3,429.37			3,429.37	3,429.37	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		03/01/2023		AAAm	Aaa-mf	AAAmmf	25,116.73		4.5059	25,116.73			25,116.73	25,116.73	0.00
Subtotal for FUNDS:							30,091.17		4.4987	30,091.17			30,091.17	30,091.17	0.00
U. S. TREASURIES															
TREASURY BILL															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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As of 28-Feb-2023

32996

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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>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
1207458	2/6/23	03/02/2023	912796YB9	AA+	Aaa	AAA	50,000,000.00		4.4040	49,853,200.00	0.00	140,683.33	49,853,200.00	49,988,045.00	134,845.00
US TREASURY N/B / Mizuho Securities USA Inc															
1207832	2/8/23	03/07/2023	912796Y86	AA+	Aaa	AAA	50,000,000.00		4.4763	49,832,138.75	0.00	130,558.75	49,832,138.75	49,957,441.00	125,302.25
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1208211	2/10/23	03/09/2023	912796YK9	AA+	Aaa	AAA	50,000,000.00		4.5000	49,831,250.00	0.00	118,750.00	49,831,250.00	49,944,203.00	112,953.00
US TREASURY N/B / BNY Mellon Capital Market															
1209648	2/23/23	03/14/2023	912796Z69	AA+	Aaa	AAA	50,000,000.00		4.4700	49,882,041.67	0.00	37,250.00	49,882,041.67	49,913,229.00	31,187.33
Subtotal for TREASURY BILL:							200,000,000.00	0.0000	4.4626	199,398,630.42	0.00	427,242.08	199,398,630.42	199,802,918.00	404,287.58
Subtotal for U. S. TREASURIES:							200,000,000.00		4.4626	199,398,630.42	0.00	427,242.08	199,398,630.42	199,802,918.00	404,287.58
Total Educational Money Mkt Fnd :							200,030,091.17		4.4626	199,428,721.59	0.00	427,242.08	199,428,721.59	199,833,009.17	404,287.58
Net Asset Value (NAV):														1.002027	
<u>Extended Fund</u>															
FUNDS															
LAIF - EXTENDED FUND															
		03/01/2023				NR	72,241,118.41		2.6240	72,241,118.41			72,241,118.41	72,241,118.41	0.00
OC Treasurer Extended Fund															
		03/01/2023				NR	1,140,588,949.11		4.4340	1,140,588,949.11			1,140,588,949.11	1,140,588,949.11	0.00
OC Treasurer X FUND MMF															
		03/01/2023				NR	1,147,228,061.24		4.5059	1,147,228,061.24			1,147,228,061.24	1,147,228,061.24	0.00
Subtotal for FUNDS:							2,360,058,128.76		4.4136	2,360,058,128.76			2,360,058,128.76	2,360,058,128.76	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FED FARM CR BK / CASTLE OAK SECURITIES															
1190258	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.7500	49,187,500.00	0.00	802,083.33	49,989,583.33	49,987,756.00	(1,827.33)
FED FARM CR BK / CASTLE OAK SECURITIES															
1190259	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.7500	49,187,500.00	0.00	802,083.33	49,989,583.33	49,987,756.00	(1,827.33)
FED FARM CR BK / CASTLE OAK SECURITIES															
1190261	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.7500	49,187,500.00	0.00	802,083.33	49,989,583.33	49,987,756.00	(1,827.33)
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	670,937.50	49,964,375.00	49,963,277.00	(1,098.00)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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As of 28-Feb-2023

32996

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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 / 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	670,937.50	49,964,375.00	49,963,277.00	(1,098.00)
FHLB DISC CORP / RBC															
1196347	11/14/22	03/08/2023	313384CU1	A-1+	P-1	NR	50,000,000.00		4.2500	49,327,083.33	0.00	631,597.23	49,958,680.56	49,957,159.00	(1,521.56)
FHLB DISC CORP / RBC															
1196348	11/14/22	03/08/2023	313384CU1	A-1+	P-1	NR	50,000,000.00		4.2500	49,327,083.33	0.00	631,597.23	49,958,680.56	49,957,159.00	(1,521.56)
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	504,340.28	49,957,465.28	49,957,159.00	(306.28)
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	504,340.28	49,957,465.28	49,957,159.00	(306.28)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1190253	9/28/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		3.8000	49,145,000.00	0.00	812,777.78	49,957,777.78	49,951,042.00	(6,735.78)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1190254	9/28/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		3.8000	49,145,000.00	0.00	812,777.78	49,957,777.78	49,951,042.00	(6,735.78)
FHLB DISC CORP / BARCLAYS CAPITAL															
1199332	12/6/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		4.3800	49,434,250.00	0.00	517,083.33	49,951,333.33	49,951,042.00	(291.33)
FHLB DISC CORP / BARCLAYS CAPITAL															
1199333	12/6/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		4.3800	49,434,250.00	0.00	517,083.33	49,951,333.33	49,951,042.00	(291.33)
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	501,680.56	49,944,937.50	49,943,726.00	(1,211.50)
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	501,680.56	49,944,937.50	49,943,726.00	(1,211.50)
FHLB DISC CORP / DEUTSCHE															
1192826	10/18/22	03/15/2023	313384DB2	A-1+	P-1	NR	50,000,000.00		4.1100	49,155,166.67	0.00	764,916.66	49,920,083.33	49,914,355.00	(5,728.33)
FHLB DISC CORP / DEUTSCHE															
1192827	10/18/22	03/15/2023	313384DB2	A-1+	P-1	NR	50,000,000.00		4.1100	49,155,166.67	0.00	764,916.66	49,920,083.33	49,914,355.00	(5,728.33)
FHLB DISC CORP / TD SECURITIES															
1192634	10/17/22	03/17/2023	313384DD8	A-1+	P-1	NR	50,000,000.00		4.1300	49,133,847.22	0.00	774,375.00	49,908,222.22	49,902,132.00	(6,090.22)
FHLB DISC CORP / TD SECURITIES															
1192635	10/17/22	03/17/2023	313384DD8	A-1+	P-1	NR	50,000,000.00		4.1300	49,133,847.22	0.00	774,375.00	49,908,222.22	49,902,132.00	(6,090.22)
FHLB DISC CORP / JEFFERIES & COMPANY															
1195855	11/10/22	03/20/2023	313384DG1	A-1+	P-1	NR	50,000,000.00		4.3500	49,214,583.33	0.00	670,625.00	49,885,208.33	49,883,803.00	(1,405.33)
FHLB DISC CORP / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1197606	11/22/22	03/24/2023	313384DL0	A-1+	P-1	NR	50,000,000.00		4.4200	49,251,055.56	0.00	607,750.00	49,858,805.56	49,859,374.50	568.94
FHLB DISC CORP / CASTLE OAK SECURITIES															
1197312	11/18/22	03/28/2023	313384DQ9	A-1+	P-1	NR	50,000,000.00		4.3800	49,209,166.67	0.00	626,583.33	49,835,750.00	49,834,958.50	(791.50)
FHLB DISC CORP / FTN FINANCIAL															
1199740	12/8/22	04/04/2023	313384DX4	A-1+	P-1	NR	50,000,000.00		4.4800	49,272,000.00	0.00	516,444.44	49,788,444.44	49,780,979.50	(7,464.94)
FHLB DISC CORP / FTN FINANCIAL															
1201490	12/21/22	04/14/2023	313384EH8	A-1+	P-1	NR	50,000,000.00		4.4800	49,290,666.67	0.00	435,555.55	49,726,222.22	49,716,744.00	(9,478.22)
FHLB DISC CORP / BNY Mellon Capital Market															
1198338	11/29/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5000	49,112,500.00	0.00	575,000.00	49,687,500.00	49,678,243.00	(9,257.00)
FHLB DISC CORP / BNY Mellon Capital Market															
1198339	11/29/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5000	49,112,500.00	0.00	575,000.00	49,687,500.00	49,678,243.00	(9,257.00)
FHLB DISC CORP / BNY Mellon Capital Market															
1199329	12/6/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5250	49,151,562.50	0.00	534,201.39	49,685,763.89	49,678,243.00	(7,520.89)
FHLB DISC CORP / BNY Mellon Capital Market															
1199330	12/6/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5250	49,151,562.50	0.00	534,201.39	49,685,763.89	49,678,243.00	(7,520.89)
FHLB DISC CORP / BNY Mellon Capital Market															
1199331	12/6/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5250	49,151,562.50	0.00	534,201.39	49,685,763.89	49,678,243.00	(7,520.89)
FHLB DISC CORP / BNY Mellon Capital Market															
1199969	12/9/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5300	49,169,500.00	0.00	515,916.67	49,685,416.67	49,678,243.00	(7,173.67)
FHLB DISC CORP / BNY Mellon Capital Market															
1199973	12/9/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5300	49,169,500.00	0.00	515,916.67	49,685,416.67	49,678,243.00	(7,173.67)
FHLB DISC CORP / BNY Mellon Capital Market															
1199974	12/9/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5300	49,169,500.00	0.00	515,916.67	49,685,416.67	49,678,243.00	(7,173.67)
FHLB DISC CORP / BNY Mellon Capital Market															
1200160	12/12/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5400	49,186,583.33	0.00	498,138.89	49,684,722.22	49,678,243.00	(6,479.22)
FHLB DISC CORP / BNY Mellon Capital Market															
1200161	12/12/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5400	49,186,583.33	0.00	498,138.89	49,684,722.22	49,678,243.00	(6,479.22)
FHLB DISC CORP / BNY Mellon Capital Market															
1200162	12/12/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5400	49,186,583.33	0.00	498,138.89	49,684,722.22	49,678,243.00	(6,479.22)
FHLB DISC CORP / BNY Mellon Capital Market															
1200163	12/12/22	04/20/2023	313384EPO	A-1+	P-1	NR	50,000,000.00		4.5400	49,186,583.33	0.00	498,138.89	49,684,722.22	49,678,243.00	(6,479.22)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192632	10/17/22	05/01/2023	313384FA2	A-1+	P-1	NR	50,000,000.00		4.2700	48,837,611.11	0.00	800,625.00	49,638,236.11	49,598,433.00	(39,803.11)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1192633	10/17/22	05/01/2023	313384FA2	A-1+	P-1	NR	50,000,000.00		4.2700	48,837,611.11	0.00	800,625.00	49,638,236.11	49,598,433.00	(39,803.11)
FHLB DISC CORP / BARCLAYS CAPITAL															
1197115	11/17/22	05/05/2023	313384FE4	A-1+	P-1	NR	50,000,000.00		4.4700	48,950,791.67	0.00	645,666.66	49,596,458.33	49,563,824.50	(32,633.83)
FHLB DISC CORP / BARCLAYS CAPITAL															
1197116	11/17/22	05/05/2023	313384FE4	A-1+	P-1	NR	50,000,000.00		4.4700	48,950,791.67	0.00	645,666.66	49,596,458.33	49,563,824.50	(32,633.83)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192054	10/12/22	05/10/2023	313384FK0	A-1+	P-1	NR	50,000,000.00		4.1100	48,801,250.00	0.00	799,166.67	49,600,416.67	49,539,459.00	(60,957.67)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1192055	10/12/22	05/10/2023	313384FK0	A-1+	P-1	NR	50,000,000.00		4.1100	48,801,250.00	0.00	799,166.67	49,600,416.67	49,539,459.00	(60,957.67)
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	532,583.34	49,549,840.28	49,532,910.50	(16,929.78)
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	532,583.34	49,549,840.28	49,532,910.50	(16,929.78)
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	532,583.34	49,549,840.28	49,532,910.50	(16,929.78)
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	532,583.34	49,549,840.28	49,532,910.50	(16,929.78)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193294	10/20/22	05/12/2023	313384FM6	A-1+	P-1	NR	50,000,000.00		4.3500	48,767,500.00	0.00	797,500.00	49,565,000.00	49,526,363.00	(38,637.00)
FHLB DISC CORP / BANK OF AMERICA															
1199546	12/7/22	05/18/2023	313384FT1	A-1+	P-1	NR	50,000,000.00		4.5900	48,967,250.00	0.00	535,500.00	49,502,750.00	49,487,096.50	(15,653.50)
FHLB DISC CORP / BARCLAYS CAPITAL															
1197311	11/18/22	05/19/2023	313384FU8	A-1+	P-1	NR	50,000,000.00		4.5400	48,852,388.89	0.00	649,472.22	49,501,861.11	49,480,555.00	(21,306.11)
FHLB DISC CORP / Mizuho Securities USA Inc															
1200819	12/16/22	05/25/2023	313384GA1	A-1+	P-1	NR	50,000,000.00		4.5500	48,988,888.89	0.00	473,958.33	49,462,847.22	49,441,325.00	(21,522.22)
FHLB DISC CORP / Mizuho Securities USA Inc															
1200820	12/16/22	05/25/2023	313384GA1	A-1+	P-1	NR	50,000,000.00		4.5500	48,988,888.89	0.00	473,958.33	49,462,847.22	49,441,325.00	(21,522.22)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193514	10/21/22	05/26/2023	313384GB9	A-1+	P-1	NR	50,000,000.00		4.4300	48,664,847.22	0.00	806,013.89	49,470,861.11	49,434,789.50	(36,071.61)
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	812,812.50	49,446,083.33	49,388,496.50	(57,586.83)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	812,812.50	49,446,083.33	49,388,496.50	(57,586.83)
FHLB DISC CORP / TD SECURITIES															
1195284	11/3/22	06/05/2023	313384GM5	A-1+	P-1	NR	50,000,000.00		4.5500	48,647,638.89	0.00	745,694.44	49,393,333.33	49,362,079.50	(31,253.83)
FHLB DISC CORP / TD SECURITIES															
1195285	11/3/22	06/05/2023	313384GM5	A-1+	P-1	NR	50,000,000.00		4.5500	48,647,638.89	0.00	745,694.44	49,393,333.33	49,362,079.50	(31,253.83)
FHLB DISC CORP / BNY Mellon Capital Market															
1196352	11/14/22	06/07/2023	313384GP8	A-1+	P-1	NR	50,000,000.00		4.5000	48,718,750.00	0.00	668,750.00	49,387,500.00	49,348,876.50	(38,623.50)
FHLB DISC CORP / BNY Mellon Capital Market															
1196353	11/14/22	06/07/2023	313384GP8	A-1+	P-1	NR	50,000,000.00		4.5000	48,718,750.00	0.00	668,750.00	49,387,500.00	49,348,876.50	(38,623.50)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193290	10/20/22	06/09/2023	313384GR4	A-1+	P-1	NR	50,000,000.00		4.3700	48,591,888.89	0.00	801,166.67	49,393,055.56	49,335,677.00	(57,378.56)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1193293	10/20/22	06/09/2023	313384GR4	A-1+	P-1	NR	50,000,000.00		4.3700	48,591,888.89	0.00	801,166.67	49,393,055.56	49,335,677.00	(57,378.56)
FHLB DISC CORP / FTN FINANCIAL															
1200767	12/15/22	06/12/2023	313384GU7	A-1+	P-1	NR	50,000,000.00		4.5500	48,868,819.44	0.00	480,277.78	49,349,097.22	49,315,884.00	(33,213.22)
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	886,645.84	49,414,479.17	49,302,693.50	(111,785.67)
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	886,645.84	49,414,479.17	49,302,693.50	(111,785.67)
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	886,645.84	49,364,291.67	49,243,378.50	(120,913.17)
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	886,645.84	49,364,291.67	49,243,378.50	(120,913.17)
FHLB DISC CORP / CITI GLOBAL MARKETS															
1189848	9/26/22	07/05/2023	313384HT9	A-1+	P-1	NR	50,000,000.00		4.0500	48,413,750.00	0.00	877,500.00	49,291,250.00	49,146,214.00	(145,036.00)
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	893,270.83	49,280,888.89	49,132,780.00	(148,108.89)
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	534,312.50	49,130,937.50	49,085,790.00	(45,147.50)
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	534,312.50	49,130,937.50	49,085,790.00	(45,147.50)
FHLB DISC CORP / CITI GLOBAL MARKETS															
1189846	9/26/22	07/21/2023	313384JK6	A-1+	P-1	NR	50,000,000.00		4.0500	48,323,750.00	0.00	877,500.00	49,201,250.00	49,038,845.00	(162,405.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	819,659.72	49,111,513.89	49,038,845.00	(72,668.89)
FHLB DISC CORP / FTN FINANCIAL															
1189845	9/26/22	07/25/2023	313384JP5	A-1+	P-1	NR	50,000,000.00		4.0500	48,301,250.00	0.00	877,500.00	49,178,750.00	49,012,039.50	(166,710.50)
FHLB DISC CORP / BARCLAY CAPITAL															
1189850	9/26/22	07/25/2023	313384JP5	A-1+	P-1	NR	50,000,000.00		4.0500	48,301,250.00	0.00	877,500.00	49,178,750.00	49,012,039.50	(166,710.50)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1193512	10/21/22	07/28/2023	313384JS9	A-1+	P-1	NR	50,000,000.00		4.5100	48,246,111.11	0.00	820,569.44	49,066,680.55	48,991,945.00	(74,735.55)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195323	11/4/22	08/04/2023	313384JZ3	A-1+	P-1	NR	50,000,000.00		4.6500	48,236,875.00	0.00	755,625.00	48,992,500.00	48,938,630.00	(53,870.00)
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	753,187.50	48,976,437.50	48,918,441.50	(57,996.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
1197309	11/18/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.6000	48,326,111.11	0.00	658,055.56	48,984,166.67	48,918,441.50	(65,725.17)
FHLB DISC CORP / JEFFERIES & COMPANY															
1197310	11/18/22	08/07/2023	313384KC2	A-1+	P-1	NR	50,000,000.00		4.6000	48,326,111.11	0.00	658,055.56	48,984,166.67	48,918,441.50	(65,725.17)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195321	11/4/22	08/10/2023	313384KF5	A-1+	P-1	NR	50,000,000.00		4.6400	48,202,000.00	0.00	754,000.00	48,956,000.00	48,898,261.00	(57,739.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195322	11/4/22	08/10/2023	313384KF5	A-1+	P-1	NR	50,000,000.00		4.6400	48,202,000.00	0.00	754,000.00	48,956,000.00	48,898,261.00	(57,739.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195368	11/7/22	08/21/2023	313384KS7	A-1+	P-1	NR	50,000,000.00		4.6700	48,138,486.11	0.00	739,416.67	48,877,902.78	48,824,338.00	(53,564.78)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1195369	11/7/22	08/28/2023	313384KZ1	A-1+	P-1	NR	50,000,000.00		4.6800	48,089,000.00	0.00	741,000.00	48,830,000.00	48,777,354.00	(52,646.00)
FED FARM CR BK / FTN FINANCIAL															
1200821	12/16/22	08/29/2023	313312LA6	A-1+	P-1	F1+	25,000,000.00		4.6100	24,180,444.44	0.00	240,104.17	24,420,548.61	24,385,323.00	(35,225.61)
FHLB DISC CORP / BARCLAY CAPITAL															
1195849	11/10/22	09/07/2023	313384LK3	A-1+	P-1	NR	50,000,000.00		4.6100	48,072,763.89	0.00	710,708.33	48,783,472.22	48,729,656.50	(53,815.72)
FHLB DISC CORP / BARCLAY CAPITAL															
1195851	11/10/22	09/07/2023	313384LK3	A-1+	P-1	NR	50,000,000.00		4.6100	48,072,763.89	0.00	710,708.33	48,783,472.22	48,729,656.50	(53,815.72)
FHLB DISC CORP / BNY Mellon Capital Market															
1203326	1/6/23	09/14/2023	313384LS6	A-1+	P-1	NR	50,000,000.00		4.7300	48,351,069.44	0.00	354,750.00	48,705,819.44	48,682,985.00	(22,834.44)
FHLB DISC CORP / JEFFERIES & COMPANY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1202329	12/28/22	09/19/2023	313384LX5	A-1+	P-1	NR	50,000,000.00		4.6400	48,292,222.22	0.00	406,000.00	48,698,222.22	48,649,675.50	(48,546.72)
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	717,888.89	48,698,826.39	48,643,016.00	(55,810.39)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1197605	11/22/22	09/25/2023	313384MD8	A-1+	P-1	NR	50,000,000.00		4.6800	48,004,500.00	0.00	643,500.00	48,648,000.00	48,609,734.00	(38,266.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
1203174	1/5/23	09/26/2023	313384ME6	A-1+	P-1	NR	50,000,000.00		4.6600	48,291,333.33	0.00	355,972.22	48,647,305.55	48,603,080.50	(44,225.05)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1198340	11/29/22	09/27/2023	313384MF3	A-1+	P-1	NR	50,000,000.00		4.6700	48,041,194.44	0.00	596,722.22	48,637,916.66	48,596,427.50	(41,489.16)
FHLB DISC CORP / BARCLAY CAPITAL															
1195853	11/10/22	10/06/2023	313384MQ9	A-1+	P-1	NR	50,000,000.00		4.6500	47,868,750.00	0.00	716,875.00	48,585,625.00	48,527,511.00	(58,114.00)
FHLB DISC CORP / BARCLAY CAPITAL															
1195854	11/10/22	10/06/2023	313384MQ9	A-1+	P-1	NR	50,000,000.00		4.6500	47,868,750.00	0.00	716,875.00	48,585,625.00	48,527,511.00	(58,114.00)
FED FARM CR BK / JEFFERIES & COMPANY															
1201649	12/22/22	10/13/2023	313312MX5	A-1+	P-1	F1+	50,000,000.00		4.5800	48,123,472.22	0.00	438,916.67	48,562,388.89	48,480,740.50	(81,648.39)
FHLB DISC CORP / FTN FINANCIAL															
1207833	2/8/23	10/24/2023	313384NJ4	A-1+	P-1	NR	50,000,000.00		4.8200	48,272,833.33	0.00	140,583.33	48,413,416.66	48,407,335.00	(6,081.66)
FHLB DISC CORP / JEFFERIES & COMPANY															
1201647	12/22/22	10/27/2023	313384NM7	A-1+	P-1	NR	50,000,000.00		4.5900	48,030,125.00	0.00	439,875.00	48,470,000.00	48,387,334.50	(82,665.50)
FHLB DISC CORP / BANK OF AMERICA															
1209303	2/21/23	10/27/2023	313384NM7	A-1+	P-1	NR	50,000,000.00		4.9050	48,310,500.00	0.00	54,500.00	48,365,000.00	48,387,334.50	22,334.50
FED FARM CR BK / JEFFERIES & COMPANY															
1201348	12/20/22	10/30/2023	313312NQ9	A-1+	P-1	F1+	50,000,000.00		4.6600	47,967,722.22	0.00	459,527.78	48,427,250.00	48,367,342.00	(59,908.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
1201959	12/23/22	11/07/2023	313384NY1	A-1+	P-1	NR	50,000,000.00		4.6200	47,953,083.33	0.00	436,333.33	48,389,416.66	48,303,699.50	(85,717.16)
FHLB DISC CORP / RBC															
1209452	2/22/23	11/10/2023	313384PB9	A-1+	P-1	NR	50,000,000.00		4.9300	48,212,875.00	0.00	47,930.56	48,260,805.56	48,283,617.00	22,811.44
FHLB DISC CORP / FTN FINANCIAL															
1208448	2/14/23	11/13/2023	313384PE3	A-1+	P-1	NR	50,000,000.00		4.8200	48,179,111.11	0.00	100,416.67	48,279,527.78	48,263,543.00	(15,984.78)
FHLB DISC CORP / JEFFERIES & COMPANY															
1202133	12/27/22	11/22/2023	313384PP8	A-1+	P-1	NR	50,000,000.00		4.6400	47,873,333.33	0.00	412,444.45	48,285,777.78	48,203,370.50	(82,407.28)
FHLB DISC CORP / BANK OF AMERICA															
1206442	1/30/23	01/02/2024	313384RG6	A-1+	P-1	NR	50,000,000.00		4.6350	47,830,562.50	0.00	193,125.00	48,023,687.50	47,904,249.00	(119,438.50)

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Issuer / Broker																
UNITED STATES DOLLAR																
<u>Extended Fund</u>																
GOVERNMENT AGENCY																
DISCOUNT NOTES																
FHLB DISC CORP / BNY Mellon Capital Market																
1205842	1/25/23	01/05/2024	313384RK7	A-1+	P-1	NR	50,000,000.00		4.6450	47,774,270.83	0.00	225,798.61	48,000,069.44	47,884,077.50	(115,991.94)	
FHLB DISC CORP / BANK OF AMERICA																
1205840	1/25/23	01/08/2024	313384RN1	A-1+	P-1	NR	50,000,000.00		4.6400	47,757,333.33	0.00	225,555.56	47,982,888.89	47,863,914.50	(118,974.39)	
FHLB DISC CORP / BANK OF AMERICA																
1205841	1/25/23	01/08/2024	313384RN1	A-1+	P-1	NR	50,000,000.00		4.6400	47,757,333.33	0.00	225,555.56	47,982,888.89	47,863,914.50	(118,974.39)	
FHLB DISC CORP / TD SECURITIES																
1206110	1/26/23	01/10/2024	313384RQ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,760,583.33	0.00	218,166.67	47,978,750.00	47,850,477.50	(128,272.50)	
FHLB DISC CORP / TD SECURITIES																
1206112	1/26/23	01/10/2024	313384RQ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,760,583.33	0.00	218,166.67	47,978,750.00	47,850,477.50	(128,272.50)	
FHLB DISC CORP / RBC																
1208662	2/15/23	01/17/2024	313384RX9	A-1+	P-1	NR	50,000,000.00		4.8600	47,732,000.00	0.00	94,500.00	47,826,500.00	47,803,476.50	(23,023.50)	
FHLB DISC CORP / TD SECURITIES																
1206111	1/26/23	01/19/2024	313384RZ4	A-1+	P-1	NR	50,000,000.00		4.6200	47,702,833.33	0.00	218,166.67	47,921,000.00	47,790,056.00	(130,944.00)	
FHLB DISC CORP / FTN FINANCIAL																
1209845	2/24/23	01/19/2024	313384RZ4	A-1+	P-1	NR	50,000,000.00		4.9700	47,728,986.11	0.00	34,513.89	47,763,500.00	47,790,056.00	26,556.00	
FHLB DISC CORP / RBC																
1209086	2/17/23	01/30/2024	313384SL4	A-1+	P-1	NR	50,000,000.00		4.8900	47,643,291.67	0.00	81,500.00	47,724,791.67	47,716,311.50	(8,480.17)	
FHLB DISC CORP / FTN FINANCIAL																
1210032	2/27/23	01/31/2024	313384SM2	A-1+	P-1	NR	50,000,000.00		4.9900	47,657,472.22	0.00	13,861.11	47,671,333.33	47,709,613.50	38,280.17	
FHLB DISC CORP / BNY Mellon Capital Market																
1207085	2/2/23	02/02/2024	313384SP5	A-1+	P-1	NR	50,000,000.00		4.5900	47,673,125.00	0.00	172,125.00	47,845,250.00	47,682,418.50	(162,831.50)	
FHLB DISC CORP / RBC																
1207332	2/3/23	02/02/2024	313384SP5	A-1+	P-1	NR	50,000,000.00		4.6500	47,649,166.67	0.00	167,916.67	47,817,083.34	47,682,418.50	(134,664.84)	
FHLB DISC CORP / BNY Mellon Capital Market																
1207643	2/7/23	02/07/2024	313384SU4	A-1+	P-1	NR	50,000,000.00		4.7500	47,592,013.89	0.00	145,138.89	47,737,152.78	47,648,754.50	(88,398.28)	
FHLB DISC CORP / BNY Mellon Capital Market																
1208449	2/14/23	02/09/2024	313384SW0	A-1+	P-1	NR	50,000,000.00		4.8000	47,600,000.00	0.00	100,000.00	47,700,000.00	47,635,295.50	(64,704.50)	
FHLB DISC CORP / CITIGROUP GLOBAL MARKETS																
1209846	2/24/23	02/09/2024	313384SW0	A-1+	P-1	NR	50,000,000.00		4.9650	47,586,458.33	0.00	34,479.17	47,620,937.50	47,635,295.50	14,358.00	
FHLB DISC CORP / FTN FINANCIAL																
1210033	2/27/23	02/27/2024	313384TQ2	A-1+	P-1	NR	50,000,000.00		5.0100	47,460,208.33	0.00	13,916.67	47,474,125.00	47,514,336.00	40,211.00	
Subtotal for DISCOUNT NOTES:							5,925,000,000.00	0.0000	4.4738	5,756,862,472.12	0.00	66,361,479.25	5,823,223,951.37	5,818,113,135.50	30	(5,110,815.87)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / FTN FINANCIAL															
1063784	3/30/20	03/30/2023	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(89,868.77)	167,777.78	50,002,479.73	49,827,500.00	(174,979.73)
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	62,150.00	23,958.33	49,996,150.00	49,723,750.00	(272,400.00)
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	9,876.62	30,208.33	24,999,376.62	24,805,625.00	(193,751.62)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	19,753.25	60,416.67	49,998,753.25	49,611,250.00	(387,503.25)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	8,332.69	5,087.50	7,399,311.28	7,325,149.00	(74,162.28)
FANNIE MAE / JEFFERIES & COMPANY															
1071328	6/12/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	28,400.24	17,187.50	24,997,650.24	24,747,125.00	(250,525.24)
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	21,203.70	51,041.67	49,996,203.70	49,477,250.00	(518,953.70)
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	16,067.97	6,180.56	19,997,667.97	19,763,000.00	(234,667.97)
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	12,050.97	4,635.42	14,998,250.97	14,822,250.00	(176,000.97)
FANNIE MAE / BARCLAYS CAPITAL															
1075019	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	94,659.72	17,708.33	49,987,159.72	49,150,500.00	(836,659.72)
FANNIE MAE / BARCLAYS CAPITAL															
1075020	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	94,659.72	17,708.33	49,987,159.72	49,150,500.00	(836,659.72)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1194984	11/2/22	08/02/2023	3130ATUES	AA+	Aaa	NR	50,000,000.00	4.7200	4.7294	50,000,000.00	0.00	190,111.11	50,000,000.00	50,095,905.00	95,905.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1194985	11/2/22	08/02/2023	3130ATUES	AA+	Aaa	NR	50,000,000.00	4.7200	4.7294	50,000,000.00	0.00	190,111.11	50,000,000.00	50,095,905.00	95,905.00
FED FARM CR BK / MORGAN STANLEY _1															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	11,958.91	15,993.93	16,893,305.55	16,622,145.75	(271,159.80)
FED FARM CR BK / BNY Mellon Capital Market															
1056789	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	12,177.80	13,253.33	13,998,274.54	13,773,900.00	(224,374.54)
FED FARM CR BK / MORGAN STANLEY _1															
1028939	8/14/19	08/14/2023	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	16,184.20	18,888.89	24,997,934.20	24,596,125.00	(401,809.20)
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															
1193295	10/20/22	08/18/2023	3130ATQU4	AA+	Aaa	NR	50,000,000.00	4.6200	4.6273	50,000,000.00	0.00	83,416.67	50,000,000.00	49,957,224.00	(42,776.00)
FREDDIE MAC / TD SECURITIES															
1080918	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	17,141.27	972.22	19,996,741.27	19,541,500.00	(455,241.27)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1080919	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	21,426.59	1,215.28	24,995,926.59	24,426,875.00	(569,051.59)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1199548	12/7/22	09/06/2023	3130AU5J9	AA+	Aaa	NR	50,000,000.00	4.8900	4.9001	50,000,000.00	0.00	570,500.00	50,000,000.00	50,486,751.00	486,751.00
FREDDIE MAC / BARCLAYS CAPITAL															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	3,549.94	15,618.06	12,999,259.94	12,679,030.00	(320,229.94)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	6,826.80	30,034.72	24,998,576.80	24,382,750.00	(615,826.80)
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	14,750.70	15,858.33	14,996,900.70	14,593,575.00	(403,325.70)
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	(501,838.69)	337,413.19	25,068,661.31	24,697,250.00	(371,411.31)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1200348	12/13/22	09/13/2023	3130AU7A6	AA+	Aaa	NR	50,000,000.00	4.8500	4.8599	50,000,000.00	0.00	525,416.67	50,000,000.00	50,427,120.00	427,120.00
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	27,911.46	27,935.42	28,741,973.96	27,962,537.50	(779,436.46)
FED FARM CR BK / MORGAN STANLEY _1															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	41,503.13	41,538.75	42,738,065.63	41,579,077.50	(1,158,988.13)
FED FARM CR BK / MORGAN STANLEY _1															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	35,766.08	26,302.64	31,766,315.71	30,808,086.75	(958,228.96)
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	35,400.22	22,635.58	27,336,374.77	26,512,891.65	(823,483.12)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1195367	11/7/22	10/10/2023	3130ATVG9	AA+	Aaa	NR	50,000,000.00	4.9000	4.9042	50,000,000.00	0.00	775,833.33	50,000,000.00	50,672,609.00	672,609.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1195372	11/7/22	10/10/2023	3130ATVG9	AA+	Aaa	NR	50,000,000.00	4.9000	4.9042	50,000,000.00	0.00	775,833.33	50,000,000.00	50,672,609.00	672,609.00
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	88,587.50	14,062.50	29,976,687.50	29,087,700.00	(888,987.50)
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	50,199.58	7,968.75	16,986,789.58	16,483,030.00	(503,759.58)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / CASTLE OAK SECURITIES															
1195291	11/3/22	11/03/2023	3130ATUH8	AA+	Aaa	NR	50,000,000.00	4.8300	4.8300	50,000,000.00	0.00	791,583.33	50,000,000.00	50,648,859.00	648,859.00
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	17,400.56	19,965.28	24,994,900.56	24,186,875.00	(808,025.56)
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	10,440.33	11,979.17	14,996,940.33	14,512,125.00	(484,815.33)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	10,440.33	11,979.17	14,996,940.33	14,512,125.00	(484,815.33)
FED HM LN BK BD / MORGAN STANLEY															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.5000	0.5232	34,983,900.00	10,531.24	54,444.44	34,994,431.24	33,909,925.00	(1,084,506.24)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.5000	0.5232	45,978,840.00	13,841.06	71,555.56	45,992,681.06	44,567,330.00	(1,425,351.06)
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	42,987.06	32,638.89	49,985,987.06	48,216,000.00	(1,769,987.06)
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	12,896.12	9,791.67	14,995,796.12	14,464,800.00	(530,996.12)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	45,236.77	62,500.00	49,972,736.77	48,327,500.00	(1,645,236.77)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	45,236.77	62,500.00	49,972,736.77	48,327,500.00	(1,645,236.77)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	22,192.50	18,125.00	29,992,492.50	28,895,400.00	(1,097,092.50)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1094161	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	22,192.50	18,125.00	29,992,492.50	28,895,400.00	(1,097,092.50)
FED FARM CR BK / DEUTSCHE															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(26,332.10)	32,937.50	15,007,363.45	14,541,300.00	(466,063.45)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1207646	2/7/23	02/07/2024	3130AUT79	AA+	Aaa	NR	50,000,000.00	4.9100	4.9100	50,000,000.00	0.00	163,666.67	50,000,000.00	50,074,205.00	74,205.00
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	11,312.81	10,129.17	14,996,462.81	14,456,250.00	(540,212.81)
FED FARM CR BK / FTN FINANCIAL															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	17,948.14	12,830.28	18,994,388.14	18,311,250.00	(683,138.14)
FED FARM CR BK / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(368,760.79)	14,923.64	22,218,765.21	21,298,875.00	(919,890.21)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1208850	2/16/23	02/16/2024	3130AUYH1	AA+	Aaa	NR	50,000,000.00	5.0850	5.0850	50,000,000.00	0.00	105,937.50	50,000,000.00	50,003,412.50	3,412.50
FED HM LN BK BD / TD SECURITIES															
1208851	2/16/23	02/22/2024	3130AUY57	AA+	Aaa	NR	50,000,000.00	5.1050	5.1200	49,992,117.50	323.05	106,354.17	49,992,440.55	49,992,000.00	(440.55)
FED FARM CR BK / CASTLE OAK SECURITIES															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	1,933.33	277.78	7,999,053.33	7,618,160.00	(380,893.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	4,833.33	694.44	19,997,633.33	19,045,400.00	(952,233.33)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1165552	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	45,000,000.00	2.1250	2.1862	44,948,700.00	24,872.73	7,968.75	44,973,572.73	43,628,625.00	(1,344,947.73)
FED HM LN BK BD / BARCLAYS CAPITAL															
1165553	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	15,000,000.00	2.1250	2.1862	14,982,900.00	8,290.91	2,656.25	14,991,190.91	14,542,875.00	(448,315.91)
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(245,958.27)	120,950.00	20,084,388.33	19,198,400.00	(885,988.33)
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	3,490.25	114,131.94	9,999,090.25	9,716,800.00	(282,290.25)
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	(198,451.93)	50,218.06	4,468,194.63	4,275,392.00	(192,802.63)
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	5,249.02	12,656.25	14,997,539.02	14,102,925.00	(894,614.02)
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	(20,762.87)	28,269.59	4,615,983.26	4,367,842.50	(248,140.76)
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	(22,786.06)	30,694.44	5,012,053.49	4,742,500.00	(269,553.49)
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	(121,504.62)	245,555.56	40,064,274.18	37,940,000.00	(2,124,274.18)
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	21,453.49	42,968.75	24,965,203.49	23,333,250.00	(1,631,953.49)
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	4,684.44	7,750,000.00	7,144,554.97	(605,445.04)
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	3,475.56	5,750,000.00	5,300,798.85	(449,201.15)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	32,812.50	25,000,000.00	22,682,092.25	(2,317,907.75)
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	188,155.24	1,562.50	24,764,080.24	22,498,125.00	(2,265,955.24)
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	09/23/2025	3137EAX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	65,356.88	16,458.33	9,916,884.08	8,973,100.00	(943,784.08)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	14,666.67	20,000,000.00	17,994,387.40	(2,005,612.60)
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	208,492.87	79,166.67	49,719,492.87	44,825,000.00	(4,894,492.87)
FED FARM CR BK / FTN FINANCIAL															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0900	24,960,963.44	12,578.45	75,833.33	24,973,541.89	22,697,625.00	(2,275,916.89)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0902	24,960,750.00	12,647.22	75,833.33	24,973,397.22	22,697,625.00	(2,275,772.22)
Subtotal for GOVT AGENCY-FIX-30/360:							2,136,520,000.00	1.7308	1.7462	2,135,970,471.98	(5,392.08)	6,676,325.81	2,135,965,079.90	2,084,025,105.61	(51,939,974.29)
GOV'T AGY - CALLABLE															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	4,000.00	10,333.33	20,000,000.00	19,217,615.80	(782,384.20)
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	10,560.00	7,750.00	15,000,000.00	14,413,211.85	(586,788.15)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	2,312.50	15,000,000.00	13,978,152.30	(1,021,847.70)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AAA	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	758.33	15,000,000.00	13,981,254.75	(1,018,745.25)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	35,777.78	20,000,000.00	18,601,369.80	(1,398,630.20)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	1,277.78	20,000,000.00	18,262,283.80	(1,737,716.20)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	47,150.00	20,000,000.00	18,287,855.00	(1,712,145.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	92,177.78	40,000,000.00	36,561,885.60	(3,438,114.40)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	30,716.67	15,000,000.00	13,470,718.35	(1,529,281.65)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	51,020.83	25,000,000.00	22,462,993.75	(2,537,006.25)
Subtotal for GOV'T AGY - CALLABLE:							205,000,000.00	0.5474	0.5496	204,985,440.00	14,560.00	279,275.00	205,000,000.00	189,237,341.00	(15,762,659.00)
Subtotal for GOVERNMENT AGENCY:							8,266,520,000.00	0.4609	3.6715	8,097,818,384.10	9,167.92	73,317,080.06	8,164,189,031.27	8,091,375,582.11	(72,813,449.16)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2022A															
COUNTY OF ORANGE /															
1156100	1/13/22	04/28/2023	68428LER1	NR	NR	NR	130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	76,158.72	130,446,000.00	129,823,338.19	(622,661.81)
Subtotal for ORANGE COUNTY POB 2022A:							130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	76,158.72	130,446,000.00	129,823,338.19	(622,661.81)
Subtotal for MUNICIPAL DEBT:							130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	76,158.72	130,446,000.00	129,823,338.19	(622,661.81)
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	867,569.44	48,992,500.00	49,675,937.50	683,437.50
Subtotal for TREASURY BILL:							50,000,000.00	0.0000	2.0150	48,992,500.00	0.00	867,569.44	48,992,500.00	49,675,937.50	683,437.50
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	54,579.70	18,301.10	49,994,032.83	49,524,414.00	(469,618.83)
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	45,675.90	18,301.10	49,994,894.65	49,524,414.00	(470,480.65)
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	840,425.53	18,301.10	49,606,050.53	49,524,414.00	(81,636.53)
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	840,582.04	7,769.34	49,262,457.04	49,102,539.00	(159,918.04)
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	838,501.40	7,769.34	49,264,282.65	49,102,539.00	(161,743.65)
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	40,311.54	2,417.13	49,989,530.29	48,895,508.00	(1,094,022.29)
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	100,515.33	28,832.87	49,971,609.08	48,707,031.50	(1,264,577.58)
US TREASURY N/B / BANK OF AMERICA															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
1152111	12/10/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5846	49,597,656.25	278,641.79	28,832.87	49,876,298.04	48,707,031.50	(1,169,266.54)
US TREASURY N/B / BANK OF AMERICA															
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,046.88	164,712.67	36,602.21	49,912,759.55	48,330,078.00	(1,582,681.55)
US TREASURY N/B / RBC															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	164,712.59	36,602.21	49,912,759.59	48,330,078.00	(1,582,681.59)
US TREASURY N/B / DEUTSCHE															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	95,556.59	57,665.75	49,949,072.22	47,540,039.00	(2,409,033.22)
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	81,059.20	57,665.75	49,956,059.20	47,540,039.00	(2,416,020.20)
US TREASURY N/B / DEUTSCHE															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	81,059.20	57,665.75	49,956,059.20	47,540,039.00	(2,416,020.20)
US TREASURY N/B / MORGAN STANLEY _1															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	28,348.75	57,665.75	49,983,426.88	47,540,039.00	(2,443,387.88)
US TREASURY N/B / DEUTSCHE															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	69,818.40	36,602.21	49,952,630.90	47,154,297.00	(2,798,333.90)
US TREASURY N/B / BNP PARIBAS															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	53,292.93	36,602.21	49,963,449.18	47,154,297.00	(2,809,152.18)
US TREASURY N/B / JP MORGAN CHASE & CO															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	83,172.36	36,602.21	49,934,734.86	47,154,297.00	(2,780,437.86)
Subtotal for TREASURY BOND:							850,000,000.00	0.1912	1.0014	843,619,140.77	3,860,965.92	544,198.90	847,480,106.69	821,371,094.00	(26,109,012.69)
TREASURY BOND - ME															
US TREASURY N/B / RBC															
1107667	3/25/21	03/31/2023	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(1,307,712.72)	313,186.81	50,055,568.53	49,875,976.50	(179,592.03)
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	188,492.97	26,098.90	49,987,321.10	49,820,312.50	(167,008.60)
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	263,492.93	15,625.00	49,943,180.43	49,423,828.00	(519,352.43)
US TREASURY N/B / BANK OF AMERICA															
1158162	1/28/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.9200	49,472,656.25	429,007.11	15,625.00	49,901,663.36	49,423,828.00	(477,835.36)
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	498,108.16	15,625.00	49,882,873.79	49,423,828.00	(459,045.79)
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	498,108.16	15,625.00	49,882,873.79	49,423,828.00	(459,045.79)

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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															
1160946	2/18/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2542	49,285,156.25	575,548.72	15,625.00	49,860,704.97	49,423,828.00	(436,876.97)
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	87,643.68	5,179.56	24,978,268.68	24,606,933.50	(371,335.18)
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	168,680.15	10,359.12	49,957,742.65	49,213,867.00	(743,875.65)
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	168,680.15	10,359.12	49,957,742.65	49,213,867.00	(743,875.65)
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	598,434.35	10,359.12	49,807,418.73	49,213,867.00	(593,551.73)
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	703,395.11	10,359.12	49,756,129.49	49,213,867.00	(542,262.49)
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	704,845.41	10,359.12	49,755,626.66	49,213,867.00	(541,759.66)
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	211,164.39	5,006.91	49,933,820.64	48,997,070.50	(936,750.14)
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	735,421.87	5,006.91	49,678,781.25	48,997,070.50	(681,710.75)
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	798,492.74	5,006.91	49,646,148.99	48,997,070.50	(649,078.49)
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	798,492.74	5,006.91	49,646,148.99	48,997,070.50	(649,078.49)
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	96,648.99	169.84	49,965,789.62	48,801,758.00	(1,164,031.62)
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	95,206.47	169.84	49,966,300.22	48,801,758.00	(1,164,542.22)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1190000	9/27/22	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	4.2391	48,152,343.75	847,297.98	169.84	48,999,641.73	48,801,758.00	(197,883.73)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(1,505,770.08)	100,138.12	50,978,604.92	48,830,078.00	(2,148,526.92)
US TREASURY N/B / TD SECURITIES															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(1,508,137.64)	100,138.12	50,980,143.61	48,830,078.00	(2,150,065.61)
US TREASURY N/B / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(893,666.97)	70,096.69	50,895,395.53	47,711,914.00	(3,183,481.53)
US TREASURY N/B / BANK OF AMERICA															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(665,710.61)	250,690.61	50,785,461.27	47,233,398.50	(3,552,062.77)
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	152,298.73	1,528.53	49,720,658.11	46,491,211.00	(3,229,447.11)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	148,327.52	104,395.60	49,841,686.90	45,792,969.00	(4,048,717.90)
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	142,345.67	104,395.60	49,845,470.67	45,792,969.00	(4,052,501.67)
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	132,370.99	62,672.65	49,841,355.37	45,517,578.00	(4,323,777.37)
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	148,259.32	62,672.65	49,818,181.20	45,517,578.00	(4,300,603.20)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	284,753.22	20,718.23	49,632,409.47	45,164,062.50	(4,468,346.97)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	314,994.43	20,718.23	49,586,478.81	45,164,062.50	(4,422,416.31)
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	302,424.25	10,013.81	49,595,393.00	45,007,812.50	(4,587,580.50)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	296,537.33	10,013.81	49,593,412.33	45,007,812.50	(4,585,599.83)
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	324,313.06	339.67	49,550,875.56	44,869,140.50	(4,681,735.06)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	324,313.06	339.67	49,550,875.56	44,869,140.50	(4,681,735.06)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	331,878.74	52,197.80	49,513,519.37	44,781,250.00	(4,732,269.37)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	331,878.74	52,197.80	49,513,519.37	44,781,250.00	(4,732,269.37)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	332,670.81	52,197.80	49,512,358.31	44,781,250.00	(4,731,108.31)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	278,278.19	52,197.80	49,551,715.69	44,781,250.00	(4,770,465.69)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	355,823.42	41,781.77	49,461,292.17	44,611,328.00	(4,849,964.17)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	355,823.42	41,781.77	49,461,292.17	44,611,328.00	(4,849,964.17)
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	303,680.11	31,077.35	49,510,711.36	44,558,594.00	(4,952,117.36)
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	260,045.46	15,020.72	49,558,873.59	44,371,094.00	(5,187,779.59)
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	353,429.39	15,020.72	49,380,773.14	44,371,094.00	(5,009,679.14)
Subtotal for TREASURY BOND - ME:							2,175,000,000.00	0.4382	0.8441	2,159,183,593.83	8,060,609.92	1,767,268.55	2,167,244,203.75	2,053,333,496.00	(113,910,707.75)
Subtotal for U. S. TREASURIES:							3,075,000,000.00	0.3628	0.9066	3,051,795,234.60	11,921,575.84	3,179,036.89	3,063,716,810.44	2,924,380,527.50	(139,336,282.94)
Total Extended Fund :							13,832,024,128.76	0.4371	3.1552	13,640,117,747.46	11,930,743.76	76,572,275.67	13,718,409,970.47	13,505,637,576.56	(212,772,393.91)
Net Asset Value (NAV):														0.984490	
Total Investments:							14,232,104,486.97	0.4224	3.1920	14,038,995,366.51	11,930,743.76	77,426,759.83	14,117,287,589.52	13,905,323,770.77	(211,963,818.75)

Report Parameters

Query: Month End -Pools
 Settlement Date: not greater than 28 Feb 2023
 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>100-Pension Prepayment-CEO</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205479	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	201,525.59	12,362.64	47,357,775.59	46,978,515.50	(379,260.09)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205594	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	201,525.59	12,362.64	47,357,775.59	46,978,515.50	(379,260.09)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205595	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	201,525.59	12,362.64	47,357,775.59	46,978,515.50	(379,260.09)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205596	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	201,525.59	12,362.64	47,357,775.59	46,978,515.50	(379,260.09)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205597	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	201,525.59	12,362.64	47,357,775.59	46,978,515.50	(379,260.09)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205598	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	201,525.59	12,362.64	47,357,775.59	46,978,515.50	(379,260.09)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205599	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	201,525.59	12,362.64	47,357,775.59	46,978,515.50	(379,260.09)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205600	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	201,525.59	12,362.64	47,357,775.59	46,978,515.50	(379,260.09)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205601	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	201,525.59	12,362.64	47,357,775.59	46,978,515.50	(379,260.09)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205602	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	50,000,000.00	0.2500	4.5170	47,156,250.00	201,525.59	12,362.64	47,357,775.59	46,978,515.50	(379,260.09)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1205603	1/24/23	6/15/24	91282CCG4	AA+	Aaa	AAA	29,000,000.00	0.2500	4.5170	27,350,625.00	116,884.84	7,170.33	27,467,509.84	27,247,538.99	(219,970.85)
Subtotal for TREASURY BOND:							529,000,000.00	0.2500	4.5170	498,913,125.00	2,132,140.74	130,796.73	501,045,265.74	497,032,693.99	(4,012,571.75)
Subtotal for U. S. TREASURIES:							529,000,000.00	0.2500	4.5170	498,913,125.00	2,132,140.74	130,796.73	501,045,265.74	497,032,693.99	(4,012,571.75)
Total 100-Pension Prepayment-CEO :							529,000,000.00	0.2500	4.5170	498,913,125.00	2,132,140.74	130,796.73	501,045,265.74	497,032,693.99	(4,012,571.75)
Net Asset Value (NAV):														0.991992	
<u>650-CCCD SERIES 2017E</u>															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
		3/1/22		AAAm	NR	NR	603,441.32		4.3068	603,441.32			603,441.32	603,441.32	0.00
Subtotal for FUNDS:							603,441.32		4.3068	603,441.32			603,441.32	603,441.32	0.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
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		4.4000	2,174,993.33	0.00	19,360.00	2,194,353.33	2,194,349.83	(3.50)
Subtotal for DISCOUNT NOTES:							2,200,000.00	0.0000	4.4000	2,174,993.33	0.00	19,360.00	2,194,353.33	2,194,349.83	(3.50)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEPG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	921.50	2,673.61	384,146.65	366,635.50	(17,511.15)
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	(1,346.34)	1,484.38	226,432.64	213,068.25	(13,364.39)
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(465.21)	796.91	94,576.31	87,736.78	(6,839.53)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	4,815.84	1,113.75	174,757.18	167,728.50	(7,028.68)
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(2,069.11)	737.63	139,771.10	126,922.28	(12,848.82)
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(3,680.99)	413.44	49,496.41	46,491.08	(3,005.34)
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	1,238.91	6,868.06	1,998,818.91	1,865,820.00	(132,998.91)
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	362.97	805.73	84,517.22	80,732.15	(3,785.07)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(228,512.54)	27,604.17	1,774,165.96	1,666,087.50	(108,078.46)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,470.92	9,602.22	1,998,050.92	1,804,030.00	(194,020.92)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(227,768.01)	46,687.50	1,860,393.99	1,760,850.00	(99,543.99)
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(242,523.39)	15,972.22	2,454,596.61	2,317,570.00	(137,026.61)
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	2,974.16	907.38	249,352.61	225,950.40	(23,402.21)
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	1,242.01	1,439.62	144,565.54	130,635.23	(13,930.32)
FED FARM CR BK / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(7.82)	7,351.39	500,015.92	464,485.43	(35,530.49)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(10,828.36)	2,075.95	286,714.06	253,208.51	(33,505.55)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	11,450.18	3,330.00	1,974,910.18	1,811,117.46	(163,792.72)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(41,539.20)	25,849.44	2,106,080.80	1,871,440.00	(234,640.80)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(734,264.48)	155,713.40	16,501,363.01	15,260,509.06	(1,240,853.95)
Subtotal for GOVERNMENT AGENCY:							17,516,000.00	3.7577	3.2966	19,410,620.82	(734,264.48)	175,073.40	18,695,716.34	17,454,858.89	(1,240,857.45)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(91,854.39)	2,610.50	1,739,844.83	1,595,742.20	(144,102.63)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(91,854.39)	2,610.50	1,739,844.83	1,595,742.20	(144,102.63)
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	51,515.82	1,740.33	1,959,640.82	1,848,125.00	(111,515.82)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	51,515.82	1,740.33	1,959,640.82	1,848,125.00	(111,515.82)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(40,338.57)	4,350.83	3,699,485.65	3,443,867.20	(255,618.45)
Total 650-CCCD SERIES 2017E :							21,619,441.32	3.6672	3.2547	23,753,886.36	(774,603.05)	179,424.23	22,998,643.31	21,502,167.41	(1,496,475.90)
Net Asset Value (NAV):														0.934932	
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
1199187	12/5/22	4/18/23	313384EM7	A-1+	P-1	NR	3,500,000.00		4.5200	3,441,114.44	0.00	37,792.23	3,478,906.67	3,478,375.15	(531.52)
FHLB DISC CORP / BANK OF AMERICA															
1203566	1/9/23	7/7/23	313384HV4	A-1+	P-1	NR	3,500,000.00		4.7300	3,417,684.86	0.00	23,452.92	3,441,137.78	3,439,294.60	(1,843.18)
Subtotal for DISCOUNT NOTES:							7,000,000.00	0.0000	4.6250	6,858,799.30	0.00	61,245.15	6,920,044.45	6,917,669.75	(2,374.70)
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(60,552.73)	25,391.53	3,433,519.67	3,412,901.45	(20,618.22)
FANNIE MAE / MORGAN STANLEY _1															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	9,301.52	6,337.50	3,507,858.92	3,424,040.10	(83,818.82)
FED FARM CR BK / MORGAN STANLEY _1															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(24,393.56)	18,295.20	3,473,246.74	3,334,144.28	(139,102.47)
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	993.33	8,043.75	3,299,409.33	3,110,943.00	(188,466.33)
FANNIE MAE / MORGAN STANLEY _1															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(5,704.44)	3,597.22	3,505,055.65	3,178,210.00	(326,845.65)
Subtotal for GOVT AGENCY-FIX-30/360:							17,205,000.00	2.0064	1.8883	17,299,446.19	(80,355.88)	61,665.20	17,219,090.31	16,460,238.83	(758,851.49)
Subtotal for GOVERNMENT AGENCY:							24,205,000.00	1.4261	2.6797	24,158,245.49	(80,355.88)	122,910.35	24,139,134.76	23,377,908.58	(761,226.19)
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
1155200	1/5/22	3/31/23	91282CBU4	AA+	Aaa	AAA	3,500,000.00	0.1250	0.5226	3,482,910.16	15,950.52	1,826.92	3,498,860.68	3,487,421.88	(11,438.81)
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	3,179.97	1,051.45	3,495,523.72	3,105,976.58	(389,547.14)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	2,893.03	8,774.17	3,494,963.34	3,116,367.21	(378,596.14)
Subtotal for TREASURY BOND - ME:							10,500,000.00	0.4167	0.5795	10,467,324.22	22,023.52	11,652.54	10,489,347.74	9,709,765.66	(779,582.08)
Subtotal for U. S. TREASURIES:							10,500,000.00	0.4167	0.5795	10,467,324.22	22,023.52	11,652.54	10,489,347.74	9,709,765.66	(779,582.08)
Total 650-Fountain Valley SD40 :							34,705,000.00	1.1207	2.0443	34,625,569.71	(58,332.36)	134,562.89	34,628,482.50	33,087,674.24	(1,540,808.27)
Net Asset Value (NAV):														0.955505	
Total Investments:							585,324,441.32	0.4245	4.3238	557,292,581.07	1,299,205.33	444,783.85	558,672,391.55	551,622,535.63	(7,049,855.92)

Report Parameters

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 28-Feb-2023

Run Date: 06-Mar-2023 04:07:41 PM
 Print Date: 06-Mar-2023
 As at date: 06-Mar-2023

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User: SNong

32997

* 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

Query: Month End Specific
 Settlement Date: not greater than 28 Feb 2023
 Entity Name: one of 650-CCCD SERIES 2017E, 650-Fountain Valley SD40, 100-Pension Prepayment-CEO
 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, MORGAN STANLEY GOVT 8302-JWA MMF, GOLDMAN SACHS - JWA MMF, NORTHERN TRUST - JWA 26-95550, BANK OF NEW YORK-JWA 276340, JWA COM CK W INT PF, INVESCO STIC GOVERNMENT & AGENCY
 Entity: not one of 112-County Infrastructure, 161-Law Library, 480-Ladera CFD 99-1 Const, 482-Spcl Mello Roos Res,

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
02/28/2023

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	4.33%	\$ 113,683,266.74	\$ 113,683,266.74	\$ 397,952.30
FED GOVT OBLI FD-IS	60934N104	4.40%	1,083.69	1,083.69	3.64
SUB-TOTAL MONEY MARKET FUNDS			113,684,350.43	113,684,350.43	397,955.94
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 113,684,350.43</u>	<u>\$ 113,684,350.43</u>	<u>\$ 397,955.94</u>
			-	-	-

**COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
02/28/2023**

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST	BOOK VALUE	MARKET VALUE	ACCRUED
						RATE			INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
			Aaa-mf	AAAm	AAAmf	4.33%			
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					\$ 3,671,105.12	\$ 3,671,105.12	\$ 12,118.90
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,767,494.87	6,767,494.87	24,915.67
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					9,720,730.13	9,720,730.13	35,659.42
2017-1 NEWPORT COAST	U.S. BANK	31846V567					1,401,743.93	1,401,743.93	3,829.30
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					8,301,068.75	8,301,068.75	34,597.41
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					1,885,558.83	1,885,558.83	6,922.15
2018 SOCPFA SERIES A	U.S. BANK	31846V567					22,263.86	22,263.86	1,415.38
2022A PREPAID POBs	U.S. BANK	31846V567					14,919.78	14,919.78	47.59
NEWPORT COAST - Group 4	U.S. BANK	31846V567					555,535.64	555,535.64	1,653.82
OBLIGATION NOTES	U.S. BANK	31846V567					221,499.97	221,499.97	158.19
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567					2,181,789.52	2,181,789.52	7,202.35
CFD 2021-1 Rienda	U.S. BANK	31846V567					78,939,556.34	78,939,556.34	269,432.12
FED GOVT OBLI FD-IS (MONEY MARKET)									
			Aaa-mf	AAAm	AAAmf	4.40%			
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104					\$ 1,083.69	\$ 1,083.69	\$ 3.64
TOTAL OF INVESTMENTS WITH TRUSTEES							<u>\$ 113,684,350.43</u>	<u>\$ 113,684,350.43</u>	<u>\$ 397,955.94</u>

JOHN WAYNE AIRPORT
 INVESTMENT WITH TRUSTEE AND NON-POOLED CASH
 FOR THE MONTH ENDED FEBRUARY 2023

Prepared by: JWA Accounting
 Date: 3/7/2023

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); (Note 2) Interest Rate: 0.00% 8AMMF0FP1		\$ -	\$ -				
		\$ -	\$ -				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1); (Note 2) Interest Rate: 0.00% 8AMMF0FP1				\$ -	\$ -	\$ -	\$ -
				\$ -	\$ -	\$ -	\$ -
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1); (Note 2) Interest Rate: 0.00% 8AMMF0FP1				\$ -	\$ -	\$ -	\$ -
				\$ -	\$ -	\$ -	\$ -

WELLS FARGO BANK

Cash - Checking Accounts N/A \$ 3,511,884.78 \$ 3,511,884.78
 (Interest rate is variable)

(Note 1): US Bank Money Market Deposit - Interest rate is variable.
 (Note 2): On 02/16/23, JWA defeasanced the 2019 Bonds and closed this account.

**Orange County Treasurer-Tax Collector
 Portfolio Holdings of Debt Issued by Pool Participants
 For the Month Ended February 28, 2023**

	<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	4/28/2023	0.68%	NR	130,446,000	Extended Fund*	130,446,000	129,823,338
					\$ 130,446,000		\$ 130,446,000	\$ 129,823,338

* Percentage breakdown of Extended Fund ownership:

- Orange County Investment Pool – 43.38%
- Orange County Educational Investment Pool – 56.62%

**Market values estimated in-house as Northern Trust/Bloomberg report at outstanding amount. Market values are not updated in other reports as of 2/28/2023 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	3.042%	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		\$ 927,700,000	-

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

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

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

Transaction Date From 01-Feb-2023 To 28-Feb-2023

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												
1203327	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				4.1200 / 4.1332					
				2/3/2023	2/3/2023	MAT		(50,000,000.00)	(49,839,777.78)	0.00	(160,222.22)	50,000,000.00
1207326	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				4.4460 / 4.4570					
				2/23/2023	2/3/2023	PURC		50,000,000.00	49,876,500.00	0.00	0.00	(49,876,500.00)
1203953	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.2500 / 4.2631					
				2/6/2023	2/6/2023	MAT		(50,000,000.00)	(49,846,527.78)	0.00	(153,472.22)	50,000,000.00
1207459	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				4.4040 / 4.4170					
				3/2/2023	2/6/2023	PURC		50,000,000.00	49,853,200.00	0.00	0.00	(49,853,200.00)
1205238	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				4.3300 / 4.3399					
				2/8/2023	2/8/2023	MAT		(50,000,000.00)	(49,885,736.11)	0.00	(114,263.89)	50,000,000.00
1207831	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				4.4763 / 4.4914					
				3/7/2023	2/8/2023	PURC		50,000,000.00	49,832,138.75	0.00	0.00	(49,832,138.75)
1204616	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				4.3680 / 4.3808					
				2/10/2023	2/10/2023	MAT		(50,000,000.00)	(49,854,400.00)	0.00	(145,600.00)	50,000,000.00
1208210	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				4.5000 / 4.5152					
				3/9/2023	2/10/2023	PURC		50,000,000.00	49,831,250.00	0.00	0.00	(49,831,250.00)
1207326	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				4.4460 / 4.4570					
				2/23/2023	2/23/2023	MAT		(50,000,000.00)	(49,876,500.00)	0.00	(123,500.00)	50,000,000.00
1209647	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				4.4700 / 4.4806					
				3/14/2023	2/23/2023	PURC		50,000,000.00	49,882,041.65	0.00	0.00	(49,882,041.67)
Sub Total:								0.00	(27,811.27)	0.00	(697,058.33)	724,869.58
Fund: Extended Fund												
1199547	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				4.1710 / 4.1982					
				2/1/2023	2/1/2023	MAT		(50,000,000.00)	(49,675,588.89)	0.00	(324,411.11)	50,000,000.00
1194984	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.7200 / 4.7294					

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

Transaction Date From 01-Feb-2023 To 28-Feb-2023

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								
				8/2/2023	2/2/2023	INT	4.7200 / 4.7294	0.00	0.00	0.00	(590,000.00)	590,000.00
1194985	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1									
				8/2/2023	2/2/2023	INT	4.5900 / 4.8140	0.00	0.00	0.00	(590,000.00)	590,000.00
1207085	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN									
				2/2/2024	2/2/2023	PURC	3.6100 / 3.6569	50,000,000.00	47,673,125.00	0.00	0.00	(47,673,125.00)
1190255	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN									
				2/3/2023	2/3/2023	MAT	3.6100 / 3.6569	(50,000,000.00)	(49,358,222.22)	0.00	(641,777.78)	50,000,000.00
1190256	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN									
				2/3/2023	2/3/2023	MAT	3.6100 / 3.6569	(50,000,000.00)	(49,358,222.22)	0.00	(641,777.78)	50,000,000.00
1190257	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN									
				2/3/2023	2/3/2023	MAT	4.6500 / 4.8794	(50,000,000.00)	(49,358,222.22)	0.00	(641,777.78)	50,000,000.00
1207332	FHLB DISC CORP	/RBC	AGDN									
				2/2/2024	2/3/2023	PURC	1.4200 / 1.4438	50,000,000.00	47,649,166.65	0.00	0.00	(47,649,166.67)
1056788	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1									
				8/7/2023	2/7/2023	INT	1.4200 / 1.4493	0.00	0.00	0.00	(119,954.50)	119,954.50
1056789	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1									
				8/7/2023	2/7/2023	INT	4.0800 / 4.1296	0.00	0.00	0.00	(99,400.00)	99,400.00
1193714	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN									
				2/7/2023	2/7/2023	MAT	4.0800 / 4.1296	(50,000,000.00)	(49,399,333.33)	0.00	(600,666.67)	50,000,000.00
1193715	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN									
				2/7/2023	2/7/2023	MAT	4.7500 / 4.9903	(50,000,000.00)	(49,399,333.33)	0.00	(600,666.67)	50,000,000.00
1207643	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN									
				2/7/2024	2/7/2023	PURC	4.9100 / 4.9100	50,000,000.00	47,592,013.90	0.00	0.00	(47,592,013.89)
1207646	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1									
				2/7/2024	2/7/2023	PURC	4.8200 / 4.9925	50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1207833	FHLB DISC CORP	/FTN FINANCIAL	AGDN									
				10/24/2023	2/8/2023	PURC		50,000,000.00	48,272,833.35	0.00	0.00	(48,272,833.33)

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

Transaction Date From 01-Feb-2023 To 28-Feb-2023

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											
1149693	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1600 / 0.3782					
				2/10/2023	2/10/2023	INT		0.00	0.00	0.00	(40,000.00)	40,000.00
				2/10/2023	2/10/2023	MAT		(50,000,000.00)	(49,868,000.00)	0.00	(132,000.00)	50,000,000.00
1028939	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				1.6000 / 1.6189					
				8/14/2023	2/14/2023	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
1057626	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.4300 / 1.4556					
				2/14/2024	2/14/2023	INT		0.00	0.00	0.00	(107,250.00)	107,250.00
1057627	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.4300 / 1.4620					
				2/14/2024	2/14/2023	INT		0.00	0.00	0.00	(135,850.00)	135,850.00
1062309	FED FARM CR BK	/GREAT PACIFIC SECURITIES	AGNF1				1.4300 / 0.8552					
				2/14/2024	2/14/2023	INT		0.00	0.00	0.00	(158,015.00)	158,015.00
1208448	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.8200 / 5.0022					
				11/13/2023	2/14/2023	PURC		50,000,000.00	48,179,111.10	0.00	0.00	(48,179,111.11)
1208449	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				4.8000 / 5.0420					
				2/9/2024	2/14/2023	PURC		50,000,000.00	47,600,000.00	0.00	0.00	(47,600,000.00)
1116284	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				0.1250 / 0.1708					
				8/15/2023	2/15/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1196928	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				4.2150 / 4.2604					
				2/15/2023	2/15/2023	MAT		(50,000,000.00)	(49,467,270.83)	0.00	(532,729.17)	50,000,000.00
1208662	FHLB DISC CORP	/RBC	AGDN				4.8600 / 5.0909					
				1/17/2024	2/15/2023	PURC		50,000,000.00	47,732,000.00	0.00	0.00	(47,732,000.00)
1091737	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.3700 / 0.3700					
				8/16/2024	2/16/2023	INT		0.00	0.00	0.00	(27,750.00)	27,750.00
1208850	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				5.0850 / 5.0850					
				2/16/2024	2/16/2023	PURC		50,000,000.00	50,000,000.00	0.00	0.00	(50,000,000.00)
1208851	FED HM LN BK BD	/TD SECURITIES	AGNF1				5.1050 / 5.1200					
				2/22/2024	2/16/2023	PURC		50,000,000.00	49,992,117.50	0.00	0.00	(49,992,117.50)

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

Transaction Date From 01-Feb-2023 To 28-Feb-2023

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											
1058400	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1				1.3750 / 1.4381					
				2/17/2023	2/17/2023	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
				2/17/2023	2/17/2023	MAT		(30,000,000.00)	(29,944,800.00)	0.00	(55,200.00)	30,000,000.00
1058401	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				1.3750 / 1.4381					
				2/17/2023	2/17/2023	INT		0.00	0.00	0.00	(137,500.00)	137,500.00
				2/17/2023	2/17/2023	MAT		(20,000,000.00)	(19,963,200.00)	0.00	(36,800.00)	20,000,000.00
1201957	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.3200 / 4.3492					
				2/17/2023	2/17/2023	MAT		(48,000,000.00)	(47,677,440.00)	0.00	(322,560.00)	48,000,000.00
1201958	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				4.3200 / 4.3492					
				2/17/2023	2/17/2023	MAT		(50,000,000.00)	(49,664,000.00)	0.00	(336,000.00)	50,000,000.00
1209086	FHLB DISC CORP	/RBC	AGDN				4.8900 / 5.1319					
				1/30/2024	2/17/2023	PURC		50,000,000.00	47,643,291.65	0.00	0.00	(47,643,291.67)
1193295	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1				4.6200 / 4.6273					
				8/18/2023	2/18/2023	INT		0.00	0.00	0.00	(757,166.67)	757,166.67
1058402	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				1.4500 / 1.4708					
				2/21/2023	2/21/2023	INT		0.00	0.00	0.00	(145,000.00)	145,000.00
				2/21/2023	2/21/2023	MAT		(20,000,000.00)	(19,987,849.60)	0.00	(12,150.40)	20,000,000.00
1058403	FED FARM CR BK	/RBC	AGNF1				1.4500 / 1.4648					
				2/21/2023	2/21/2023	INT		0.00	0.00	0.00	(282,750.00)	282,750.00
				2/21/2023	2/21/2023	MAT		(39,000,000.00)	(38,983,147.71)	0.00	(16,852.29)	39,000,000.00
1209303	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.9050 / 5.0765					
				10/27/2023	2/21/2023	PURC		50,000,000.00	48,310,500.00	0.00	0.00	(48,310,500.00)
1202328	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.3700 / 4.3999					
				2/22/2023	2/22/2023	MAT		(36,000,000.00)	(35,755,280.00)	0.00	(244,720.00)	36,000,000.00
1209452	FHLB DISC CORP	/RBC	AGDN				4.9300 / 5.1127					
				11/10/2023	2/22/2023	PURC		50,000,000.00	48,212,875.00	0.00	0.00	(48,212,875.00)
1080918	FREDDIE MAC	/TD SECURITIES	AGNF1				0.2500 / 0.2841					
				8/24/2023	2/24/2023	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
1080919	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2841					
				8/24/2023	2/24/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1209845	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.9700 / 5.2065					

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

Transaction Date From 01-Feb-2023 To 28-Feb-2023

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											
1209846	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	1/19/2024	2/24/2023	PURC	4.9650 / 5.2168	50,000,000.00	47,728,986.10	0.00	0.00	(47,728,986.11)
1105176	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1	2/9/2024	2/24/2023	PURC	0.3750 / 0.7622	50,000,000.00	47,586,458.35	0.00	0.00	(47,586,458.33)
1104041	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1	8/25/2025	2/25/2023	INT	0.2500 / 0.2621	0.00	0.00	0.00	(46,875.00)	46,875.00
1104042	FED FARM CR BK	/JP MORGAN CHASE & CO	AGNF1	2/26/2024	2/26/2023	INT	0.2500 / 0.2621	0.00	0.00	0.00	(10,000.00)	10,000.00
1104043	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY	2/26/2024	2/26/2023	INT	0.4600 / 0.4600	0.00	0.00	0.00	(25,000.00)	25,000.00
1081425	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY	2/26/2025	2/26/2023	INT	0.4550 / 0.4550	0.00	0.00	0.00	(46,000.00)	46,000.00
1210032	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/27/2024	2/27/2023	INT	4.9900 / 5.2353	0.00	0.00	0.00	(34,125.00)	34,125.00
1210033	FHLB DISC CORP	/FTN FINANCIAL	AGDN	1/31/2024	2/27/2023	PURC	5.0100 / 5.2781	50,000,000.00	47,657,472.20	0.00	0.00	(47,657,472.22)
1113754	US TREASURY N/B	/BANK OF AMERICA	TRBDME	2/27/2024	2/27/2023	PURC	0.2500 / 0.6145	50,000,000.00	47,460,208.35	0.00	0.00	(47,460,208.33)
1113755	US TREASURY N/B	/DEUTSCHE	TRBDME	8/31/2025	2/28/2023	INT	0.2500 / 0.6145	0.00	0.00	0.00	(62,500.00)	62,500.00
1142903	US TREASURY N/B	/FTN FINANCIAL	TRBDME	8/31/2025	2/28/2023	INT	0.1250 / 0.2619	0.00	0.00	0.00	(62,500.00)	62,500.00
1142904	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	8/31/2023	2/28/2023	INT	0.1250 / 0.2599	0.00	0.00	0.00	(31,250.00)	31,250.00
1146666	US TREASURY N/B	/BANK OF AMERICA	TRBDME	8/31/2023	2/28/2023	INT	0.1250 / 0.2773	0.00	0.00	0.00	(31,250.00)	31,250.00
				2/28/2023	2/28/2023	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-Feb-2023 To 28-Feb-2023

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										
1153841	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	2/28/2023	2/28/2023	MAT	0.1250 / 0.4293	(50,000,000.00)	(49,898,437.50)	0.00	(101,562.50)	50,000,000.00
				2/28/2023	2/28/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1153842	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	2/28/2023	2/28/2023	MAT	0.1250 / 0.4293	(50,000,000.00)	(49,820,312.50)	0.00	(179,687.50)	50,000,000.00
				2/28/2023	2/28/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1154072	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	2/28/2023	2/28/2023	MAT	0.1250 / 0.4590	(50,000,000.00)	(49,820,312.50)	0.00	(179,687.50)	50,000,000.00
				2/28/2023	2/28/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1154201	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	2/28/2023	2/28/2023	MAT	0.1250 / 0.4463	(50,000,000.00)	(49,804,687.50)	0.00	(195,312.50)	50,000,000.00
				2/28/2023	2/28/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1154828	US TREASURY N/B	/MORGAN STANLEY	TRBDME	2/28/2023	2/28/2023	MAT	0.1250 / 0.4714	(50,000,000.00)	(49,812,500.00)	0.00	(187,500.00)	50,000,000.00
				2/28/2023	2/28/2023	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1157928	US TREASURY N/B	/BANK OF AMERICA	TRBDME	2/28/2023	2/28/2023	MAT	1.1250 / 1.4116	(50,000,000.00)	(49,800,781.25)	0.00	(199,218.75)	50,000,000.00
				2/28/2025	2/28/2023	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1165552	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1	2/28/2024	2/28/2023	INT	2.1250 / 2.1862	0.00	0.00	0.00	(478,125.00)	478,125.00
1165553	FED HM LN BK BD	/BARCLAYS CAPITAL	AGNF1	2/28/2024	2/28/2023	INT	2.1250 / 2.1862	0.00	0.00	0.00	(159,375.00)	159,375.00
1190000	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME	8/31/2023	2/28/2023	INT	0.1250 / 4.2391	0.00	0.00	0.00	(31,250.00)	31,250.00
Sub Total:								(93,000,000.00)	(117,526,782.45)	0.00	(11,354,444.57)	128,881,227.01
Fund:		Educational Money Mkt Fnd										

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

Transaction Date From 01-Feb-2023 To 28-Feb-2023

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
1203328	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN				4.1200 / 4.1332					
				2/3/2023	2/3/2023	MAT		(50,000,000.00)	(49,839,777.78)	0.00	(160,222.22)	50,000,000.00
1207331	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				4.4460 / 4.4570					
				2/23/2023	2/3/2023	PURC		50,000,000.00	49,876,500.00	0.00	0.00	(49,876,500.00)
1203952	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.2500 / 4.2631					
				2/6/2023	2/6/2023	MAT		(50,000,000.00)	(49,846,527.78)	0.00	(153,472.22)	50,000,000.00
1207458	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				4.4040 / 4.4170					
				3/2/2023	2/6/2023	PURC		50,000,000.00	49,853,200.00	0.00	0.00	(49,853,200.00)
1205239	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				4.3300 / 4.3399					
				2/8/2023	2/8/2023	MAT		(50,000,000.00)	(49,885,736.11)	0.00	(114,263.89)	50,000,000.00
1207832	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				4.4763 / 4.4914					
				3/7/2023	2/8/2023	PURC		50,000,000.00	49,832,138.75	0.00	0.00	(49,832,138.75)
1204617	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				4.3680 / 4.3808					
				2/10/2023	2/10/2023	MAT		(50,000,000.00)	(49,854,400.00)	0.00	(145,600.00)	50,000,000.00
1208211	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				4.5000 / 4.5152					
				3/9/2023	2/10/2023	PURC		50,000,000.00	49,831,250.00	0.00	0.00	(49,831,250.00)
1207331	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				4.4460 / 4.4570					
				2/23/2023	2/23/2023	MAT		(50,000,000.00)	(49,876,500.00)	0.00	(123,500.00)	50,000,000.00
1209648	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				4.4700 / 4.4806					
				3/14/2023	2/23/2023	PURC		50,000,000.00	49,882,041.65	0.00	0.00	(49,882,041.67)
Sub Total:								0.00	(27,811.27)	0.00	(697,058.33)	724,869.58
Fund: 650-Fountain Valley SD40												
1001371	FANNIE MAE	/MORGAN STANLEY _1	AGNF1				2.5000 / 2.5704					
				2/5/2024	2/5/2023	INT		0.00	0.00	0.00	(43,875.00)	43,875.00
Sub Total:								0.00	0.00	0.00	(43,875.00)	43,875.00
Fund: 650-CCCD SERIES 2017E												

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

Transaction Date From 01-Feb-2023 To 28-Feb-2023

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-CCCD SERIES 2017E												
945505	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.3300 / 3.4801					
				2/13/2034	2/13/2023	INT		0.00	0.00	0.00	(33,300.00)	33,300.00
942094	US TREASURY N/B	/MORGAN STANLEY	TRBDME				2.2500 / 2.8307					
				2/15/2027	2/15/2023	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
947405	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI				4.5000 / 2.9081					
				2/15/2036	2/15/2023	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
Sub Total:								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(89,550.00)</u>	<u>89,550.00</u>

Grand Total:	<u>(93,000,000.00)</u>	<u>(117,582,404.99)</u>	<u>0.00</u>	<u>(12,881,986.23)</u>	<u>130,464,391.17</u>
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County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Feb-2023 to 28-Feb-2023

Cashflow Date	Transaction Description	Amount	Deal No.
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)			
2/1/2023	ACTUAL CASHFLOW	45,000,000.00	1206906
2/2/2023	ACTUAL CASHFLOW	(42,493,125.00)	1207081
2/3/2023	ACTUAL CASHFLOW	61,350,833.33	1207333
2/7/2023	ACTUAL CASHFLOW	6,627,340.61	1207641
2/8/2023	ACTUAL CASHFLOW	(26,272,833.33)	1207825
2/9/2023	ACTUAL CASHFLOW	(19,000,000.00)	1208028
2/10/2023	ACTUAL CASHFLOW	(107,960,000.00)	1208204
2/14/2023	ACTUAL CASHFLOW	(85,177,996.11)	1208444
2/15/2023	ACTUAL CASHFLOW	(15,000,000.00)	1208660
2/16/2023	ACTUAL CASHFLOW	(121,964,367.50)	1208843
2/17/2023	ACTUAL CASHFLOW	36,200,458.33	1209084
2/21/2023	ACTUAL CASHFLOW	5,874,416.67	1209301
2/22/2023	ACTUAL CASHFLOW	15,787,125.00	1209445
2/23/2023	ACTUAL CASHFLOW	(4,000,000.00)	1209635
2/24/2023	ACTUAL CASHFLOW	(63,259,194.44)	1209835
2/27/2023	ACTUAL CASHFLOW	117,544,319.45	1210025
2/28/2023	ACTUAL CASHFLOW	315,325,000.00	1210190
Sub Total Amount Per Account:		118,581,977.01	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO			
2/13/2023	ACTUAL CASHFLOW	33,300.00	1208443
2/15/2023	ACTUAL CASHFLOW	56,250.00	1208663
2/16/2023	ACTUAL CASHFLOW	(601.61)	1208852
Sub Total Amount Per Account:		88,948.39	

Total Amount : 118,670,925.40



Andrew N. Hamilton, CPA
Orange County Auditor-Controller



Review of the Treasurer's Schedule of Assets as of September 30, 2022

Audit Manager: Michael Steinhaus, CPA, CIA, CISA
Auditor II: John C. Lim, CIA

Audit Number 2207
Report Date: February 27, 2023

Internal Audit



OFFICE OF THE
ORANGE COUNTY AUDITOR-CONTROLLER

ANDREW N. HAMILTON, CPA
AUDITOR-CONTROLLER

DATE: February 27, 2023

TO: Honorable Board of Supervisors

FROM: Michael Steinhaus, Audit Manager

SUBJECT: Review of the Treasurer's Schedule of Assets as of September 30, 2022

We have completed our review of the Treasurer's Schedule of Assets as of September 30, 2022. Our report is attached for your review.

We appreciate the assistance extended to us by the personnel of the Treasurer-Tax Collector during this engagement. If you have any questions please contact me at 714-834-6106.

Other recipients:

Members, Audit Oversight Committee
Frank Kim, County Executive Officer
Shari Freidenrich, Treasurer-Tax Collector
James Kim, Assistant Treasurer-Tax Collector
Brian Winn, Accounting/Compliance Manager
Andrew Hamilton, Auditor-Controller
Salvador Lopez, Chief Deputy Auditor-Controller
John Lim, Auditor II
Foreperson, Grand Jury
Robin Stieler, Clerk of the Board
Eide Bailly LLP, County External Auditor

Independent Accountant's Review Report

We have reviewed the accompanying Orange County Treasurer's Schedule of Assets—Modified Cash-Basis (financial schedule) as of September 30, 2022, pursuant to Government Code Section 26920(a). A review includes primarily applying analytical procedures to management's financial data and making inquiries of department management. A review is substantially less in scope than an audit, the objective of which is the expression of an opinion regarding the financial schedule as a whole. Accordingly, we do not express such an opinion.

Management's Responsibility for the Financial Schedule

Management is responsible for the preparation and fair presentation of this financial schedule in accordance with the modified cash-basis of accounting; this includes determining that the basis of accounting the County Treasury uses for financial reporting is an acceptable basis for the preparation of financial schedules in the circumstances. Management is also responsible for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial schedules that are free from material misstatement, whether due to fraud or error.

Accountant's Responsibility

Our responsibility is to conduct the review engagement in accordance with Statements on Standards for Accounting and Review Services promulgated by the Accounting and Review Services Committee of the AICPA. Those standards require us to perform procedures to obtain limited assurance as a basis for reporting whether we are aware of any material modifications that should be made to the financial schedule for it to be in accordance with the modified cash-basis of accounting. We believe that the results of our procedures provide a reasonable basis for our conclusion.

Accountant's Conclusion

Based on our review, except for the issue noted in the Known Departure from Modified Cash-Basis of Accounting paragraph, we are not aware of any material modifications that should be made to the accompanying financial schedule for it to be in accordance with the modified cash-basis of accounting.

Known Departure from Modified Cash-Basis of Accounting

The financial schedule is prepared in accordance with the modified cash-basis of accounting, which is a basis of accounting other than accounting principles generally accepted in the United States of America. Receipts are recognized when received by the Treasurer; disbursements are recognized when paid by the bank; and the value of investments is stated at fair value. The modified cash-basis of accounting requires that financial statements include adequate disclosures. Management has elected to omit all disclosures ordinarily included in a financial schedule prepared on the modified cash-basis of accounting. If the omitted disclosures were included in the financial statement, they might influence the users' conclusions about the County Treasury's assets.



Michael Steinhaus, CPA
Audit Manager
February 27, 2023

Orange County Treasurer's
Schedule of Assets as of September 30, 2022
(Dollar Amounts in Thousands)

	<u>TOTAL</u>
Cash on Hand and in Banks	\$ 313,185
Orange County Treasurer's Pool	11,553,652
Specific Investments	<u>108,136</u>
TOTAL ASSETS	<u>\$ 11,974,973</u>

MONTHLY TREASURER'S INVESTMENT REPORT

Distribution List

County of Orange Elected Officials

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