



Orange County Treasury Pool

Monthly Report | August 2026





County Executive Office

Memorandum

October 19, 2026

To: Chairman Doug Chaffee, Supervisor, Fourth District
Members, Board of Supervisors

From: KC Roestenberg, Interim County Executive Officer

Subject: Orange County Treasury Pool Report for the Month Ended August 31, 2026

The attached investment report provides information on the Orange County Treasury Pool (Pool) for the month ended August 31, 2026. The body of the report provides a high-level overview of the Pool, which consists primarily of County and school district funds, including portfolio value, investment performance, asset allocation, maturities and liquidity, and compliance with the County's Investment Policy approved by the Board on December 16, 2025, and effective January 1, 2026. Detailed investment holdings and transaction activity are included in the appendix for reference.

The primary objectives of the County's investment program are to safeguard principal, maintain sufficient liquidity to meet cash-flow requirements, and to achieve a market rate of return consistent with these objectives. The following highlights summarize the Pool's performance for August:

- **Safety:** U.S. Treasury and U.S. Government Agency securities comprised 73.6% of the Pool. The Pool remained in compliance with the County's Investment Policy.
- **Credit Quality:** Fitch reaffirmed the Pool's AAAf/S1 rating on April 14, 2026. The AAAf rating indicates the highest credit quality, while the S1 rating indicates very low sensitivity to market risk.
- **Liquidity:** The Pool's Weighted Average Maturity (WAM) was 696 days, with sufficient liquidity to meet projected cash-flow requirements for the next six months.
- **Yield and Earnings:** The Pool earned a net yield of 3.89%, compared with the average 90-day Treasury Bill of 3.88% and average 2-year Treasury Note of 4.22%. August investment earnings totaled \$49.78 million, bringing fiscal year-to-date earnings to \$101.27 million.
- **Portfolio Balance:** The Pool's market value was \$14.63 billion at August 31, 2026, which is \$546 million lower than the prior month, reflecting normal seasonal cash flow activity.
- **Market Value:** Investments are marked to market daily to determine their fair value. The Pool's Net Asset Value (NAV) was 0.9927 at August 31, 2026, below the Investment Policy target of 0.9975. The current NAV does not affect the Pool's ability to meet projected cash-flow requirements and does not indicate a loss of principal. The Pool is managed using a hold-to-maturity strategy; accordingly, changes in market value resulting from interest rate movements are generally unrealized and tend to diminish as securities approach maturity.

Enclosure

ORANGE COUNTY TREASURY POOL AT-A-GLANCE

Safety

AAAf/S1

Fitch Pool Rating

73.6%

U.S. Government Securities

100%

Investment Policy
Compliant

Liquidity

696

WAM (Days)

51.1%

Maturities < 1 Year
vs. 30% Target

6 Months

Cash Flow Coverage

Yield

3.89%

Monthly Net Yield
vs. 3.21% Budgeted

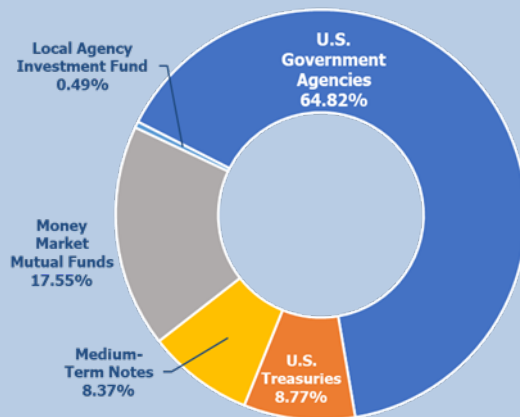
\$49.78 million

Monthly Earnings

+68 bp

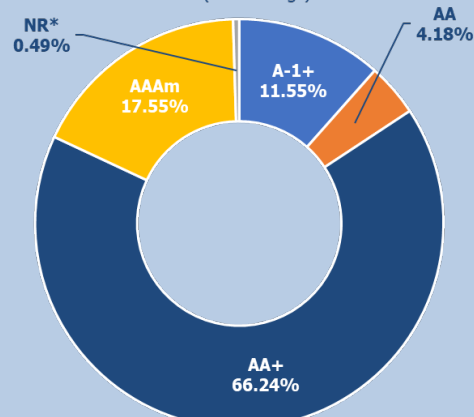
Net Yield vs. Budget

Asset Allocation



Portfolio Credit Quality

(S&P Ratings)

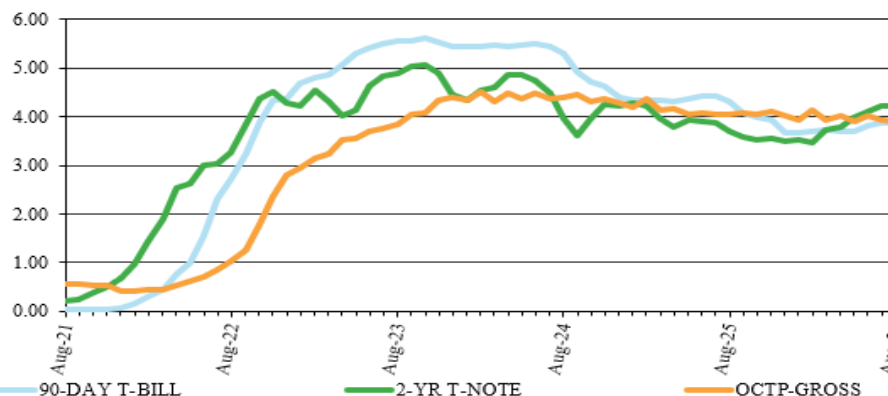


*NR – Not Rated; LAIF is a State investment pool and is unrated.

Investment Type	As of July 31, 2026		As of August 31, 2026	
	Amount (000)	%	Amount (000)	%
US Government Agencies	\$ 9,988,726	65.81%	\$ 9,485,154	64.82%
US Treasuries	1,631,939	10.75%	1,283,518	8.77%
Medium-Term Notes	1,225,064	8.07%	1,224,074	8.37%
Money Market Mutual Funds	2,261,195	14.90%	2,568,035	17.55%
Local Agency Investment Fund	71,083	0.47%	71,083	0.49%
Total	\$ 15,178,007	100.00%	\$ 14,631,864	100.00%

OCTP vs 90-DAY T-BILL and 2-YR T-NOTE

August 2021 to August 2026



- For the August 2026, 90-Day T-Bill – 3.88%; 2-Yr T-Note – 4.22% and OCTP – Gross – 3.91%.
- OCTP rate from March 2016 – Nov 2022; OCTP rate beginning Dec 2022 and on a go-forward basis.

PORTFOLIO COMPOSITION

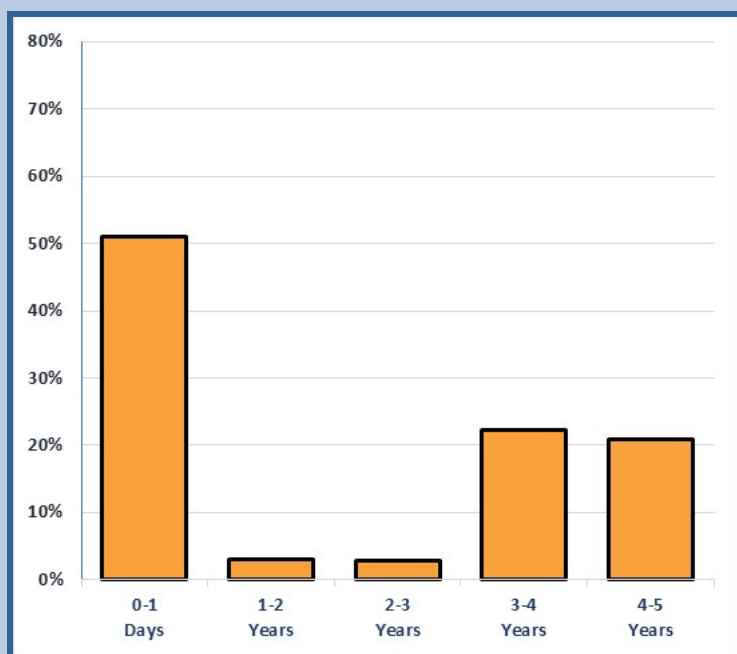
(\$ in thousands)

Asset Type	Market Value	Principal	IP Maximum Maturity	Weighted Average Maturity (Days)	% of Portfolio
U.S. Treasuries	\$ 1,283,517	\$ 1,244,978	5 Years	272	8.77%
U.S. Government Agencies:					
Federal Home Loan Bank (FHLB) Discount Notes & Bonds	1,896,263	1,879,900	5 Years	40	12.96%
Federal Farm Credit Bank (FFCB) Discount Notes & Bonds	1,923,889	1,920,000	5 Years	0	13.15%
Federal Home Loan Mortgage Corporation(FREDDIE MAC) Bonds	297,549	296,657	5 Years	1	2.03%
Federal Home Loan Mortgage Corporation(FREDDIE MAC) Callable	3,599,452	3,656,746	5 Years	1271	24.60%
Federal National Mortgage Association (FNMA) Discount Notes	48,728	50,000	5 Years	0	0.33%
Federal National Mortgage Association (FNMA) Callable Bonds	1,719,273	1,747,740	5 Years	1428	11.75%
Medium Term Notes Callable					
Apple Inc	612,538	619,237	5 Years	304	4.19%
Walmart Inc	611,535	620,702	5 Years	299	4.18%
Money Market Mutual Funds	2,568,035	2,568,035	N/A	1	17.55%
Local Agency Investment Fund (LAIF)	71,083	71,083	N/A	1	0.49%
Total OCTP	\$ 14,631,864	\$ 14,675,078		696	100.00%

$$\begin{array}{rcl}
 73.59\% & + & 18.04\% \\
 \text{U.S. Gov Securities} & & \text{Money Market Funds} \\
 & = & 91.63\% \\
 & & \text{U.S. Gov Securities \& Short-Term Liquidity}
 \end{array}$$

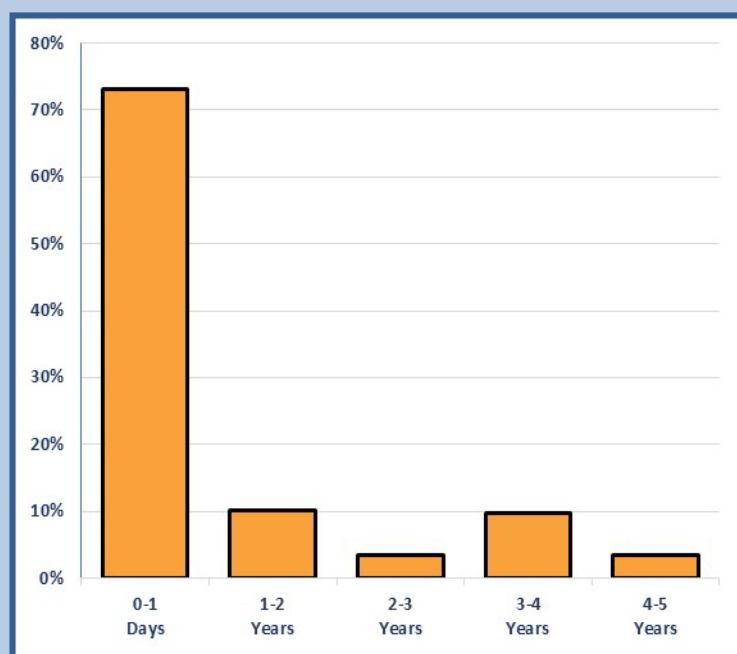
PORTFOLIO MATURITY DISTRIBUTION

Stated Maturity



- Maturities < 1 year: 51.07%
- Weighted Average Maturity: 696 Days
- Effective Duration (Yrs): 1.66

Earliest Call Date



- Maturities < 1year: 73.12%
- Weighted Average Maturity: 318 Days
- Modified Duration to Call (Yrs): 0.83

TREASURY POOL PARTICIPANT HIGHLIGHTS

(Fund Balances Reported at Cost)

County

22

County Departments

510

Individual Funds

\$7.14 billion

As of August 31, 2026

48.6%

Share of Pool

Schools

92

School Districts

537

Individual Funds

\$7.55 billion

As of August 31, 2026

51.4%

Share of Pool

\$6.68 billion

12-Month Low Balance

\$8.73 billion

12-Month High Balance

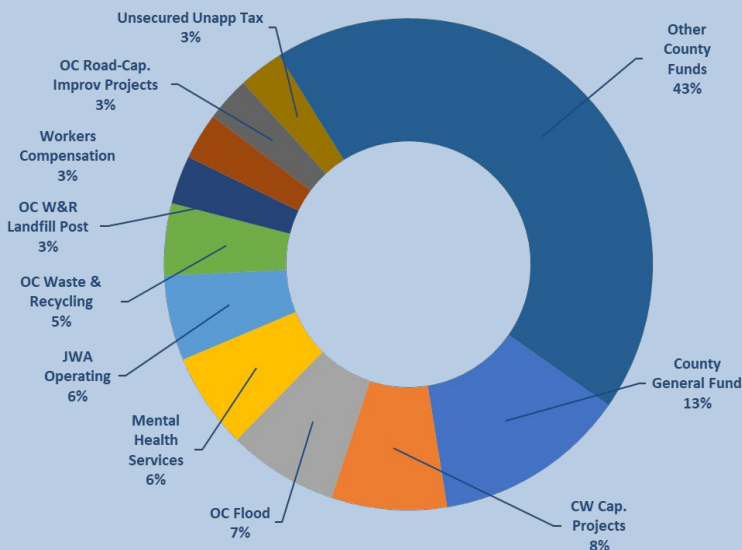
\$7.23 billion

12-Month Low Balance

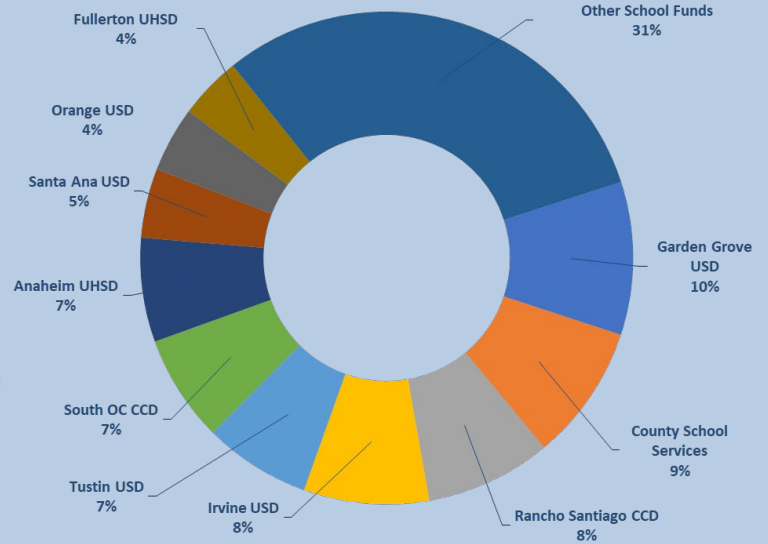
\$9.10 billion

12-Month High Balance

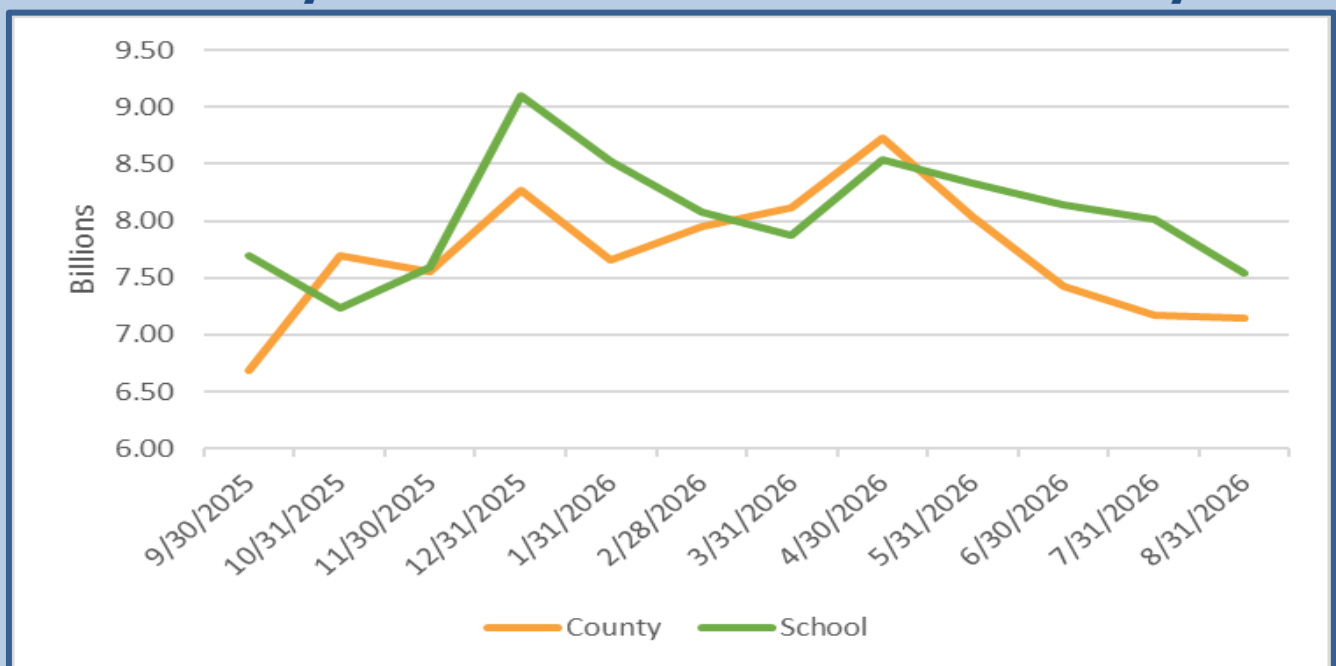
Orange County Pool Participants



School Fund Pool Participants



County & School 12-Month Balance History



INVESTMENT DATA TRENDS

AS OF AUGUST 31, 2026

YEAR-OVER-YEAR HIGHLIGHTS

\$14.63B
Market Value
▼ 0.36% YoY

\$101.27M
YTD Earnings
▼ 1.96% YoY

\$14.99B
YTD Avg Balance
▲ 0.68% YoY

696 days
WAM YoY
▲ 419 days

Metric	July	August	MoM Change	Aug-25	YoY Change
Market Value	\$15.18B	\$14.63B	▼ 3.60%	\$14.64B	▼ 0.36%
Book Value	\$15.27B	\$14.74B	▼ 3.50%	\$14.65B	▲ 0.62%
YTD Average Balance	\$15.24B	\$14.99B	▼ 1.60%	\$14.89B	▲ 0.68%
Earnings	\$51.49M	\$49.78M	▼ 3.32%	\$50.78M	▼ 1.96%
YTD Net Yield	3.90%	3.89%	▼ 1 bps	4.00%	▼ 11 bps
Budgeted Net Yield	3.21%	3.21%	----	3.45%	▼ 24 bps
Weighted Average Maturity	698 days	696 days	▼ 2 days	277 days	▲ 419days

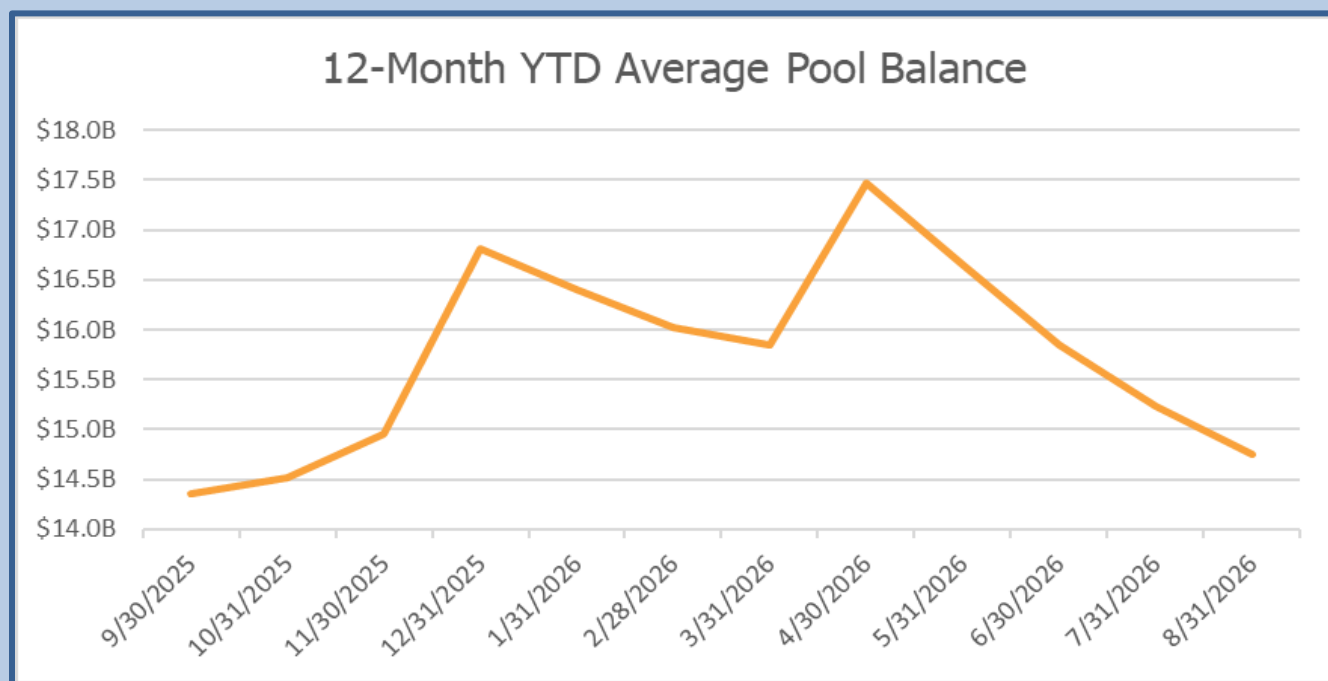
*Market Value represents the Pool's fair market value provided by the custodian. Investments in the Pool are marked to market daily.

*Book Value represents the Pool's value on an amortized cost basis

Seasonal Cash Flows: Market value declined \$546M from July, consistent with normal seasonal cash flows.

Earnings & Yield: Earnings declined 3.32% month-over-month to \$49.8M as average balances and yields decreased.

Portfolio Maturity: WAM declined 2 days to 696 days but remains above August 2025.



INVESTMENT POLICY COMPLIANCE SUMMARY

Investment Type	Investment Policy Limit	Portfolio %	Compliance
U.S. Treasuries	100%	8.77%	✓
U.S. Government Agencies	100%	64.82%	✓
Municipal Debt	20%	0.00%	✓
Medium Term Notes (Corporate)	20%	8.37%	✓
Bankers Acceptances	40%	0.00%	✓
Commercial Paper	40%	0.00%	✓
Negotiable Certificates of Deposit	20%	0.00%	✓
State of California Local Agency Investment Pool (LAIF)	\$75 million per account	\$71.1 Million	✓
Repurchase Agreements	20%	0.00%	✓
Money Market Mutual Funds (MMMF)	20% of total agency funds	17.55%	✓
Joint Power Authority Investment Pools (JPA)	20%	0.00%	✓
Supranationals	30%	0.00%	✓

COMPLIANCE AT A GLANCE

INVESTED WITHIN POLICY, FOCUSED ON SAFETY, LIQUIDITY AND YIELD



**INVESTMENT
LIMITS**
*Within Policy
Limits*



ISSUER LIMITS
*Within Policy
Limits*



MATURITY LIMITS
*Within Policy
Limits*



CREDIT RATINGS
*Within Policy
Limits*

100%
COMPLIANT

AS OF AUGUST 31, 2026

APPENDIX

APPROVED ISSUER LIST

Issuers are added to the Approved Issuer List after the County confirms eligibility under the Investment Policy and completes a credit review, including applicable ratings, financial condition, and other relevant risk factors. Approved issuers are subject to ongoing monitoring for continued compliance with the County's investment criteria.

<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+	NR	F1+	AA+	Aa1	AA+
U.S. GOVERNMENT AGENCY SECURITIES						
FEDERAL NATIONAL MORTGAGE ASSOCIATION	A-1+	P-1	F1+	AA+	Aa1	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	A-1+	P-1	F1+	AA+	Aa1	AA+
FEDERAL HOME LOAN BANKS	A-1+	P-1	NR	AA+	Aa1	NR
FEDERAL FARM CREDIT BANKS	A-1+	P-1	F1+	AA+	Aa1	AA+
MEDIUM-TERM NOTES						
APPLE INC	A-1+	P-1	NR	AA+	Aaa	NR
MICROSOFT CORPORATION	A-1+	P-1	WD	AAA	Aaa	WD
WALMART INC	A-1+	P-1	F1+	AA	Aa2	AA
JOHNSON & JOHNSON	A-1+	P-1	WD	AAA	Aaa	WD

<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
ALLSPRING GOVERNMENT MONEY MARKET FUND	WFFXX	AAAm	Aaa-mf	NR
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

Investment Inventory with Market Value by Entity & Instrument

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* Market values provided by Northern Trust and exclude accrued interest

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
FUNDS															
NORTHERN TRUST OCTP SWEEP															
	09/01/2026					NR	0.00			0.00			0.00	0.00	0.00
GS - OC Treasury Pool															
	09/01/2026					NR	2,710,744.65		3.5853	2,710,744.65			2,710,744.65	2,710,744.65	0.00
LAIF - EXTENDED FUND															
	09/01/2026					NR	71,083,339.72		3.8630	71,083,339.72			71,083,339.72	71,083,339.72	0.00
OC Treasurer Extended Fund															
	09/01/2026					NR	1,258,078,602.96		3.5960	1,258,078,602.96			1,258,078,602.96	1,258,078,602.96	0.00
OC Treasurer X FUND MMF															
	09/01/2026					NR	1,307,245,429.41		3.6814	1,307,245,429.41			1,307,245,429.41	1,307,245,429.41	0.00
Subtotal for FUNDS:							2,639,118,116.74		3.6455	2,639,118,116.74			2,639,118,116.74	2,639,118,116.74	0.00
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
FHLB DISC CORP / TD SECURITIES															
1343904	11/5/25	09/04/2026	313385E51	A-1+	P-1	NR	50,000,000.00		3.6487	48,510,250.00	1,475,000.00	0.00	49,985,250.00	49,979,928.00	(5,322.00)
FHLB DISC CORP / SIEBERT WILLIAMS SHANK & CO.															
1344064	11/6/25	09/10/2026	313385F35	A-1+	P-1	NR	50,000,000.00		3.6612	48,481,388.89	1,474,236.11	0.00	49,955,625.00	49,949,819.50	(5,805.50)
FHLB DISC CORP / JEFFERIES & COMPANY															
1355407	2/3/26	09/11/2026	313385F43	A-1+	P-1	NR	50,000,000.00		3.5765	48,930,555.55	1,020,833.34	0.00	49,951,388.89	49,944,801.50	(6,587.39)
FREDDIE DISCOUNT / BARCLAYS CAPITAL															
1355442	2/4/26	09/18/2026	313397G39	A-1+	P-1	F1+	50,000,000.00		3.5891	48,898,250.00	1,018,875.00	0.00	49,917,125.00	49,909,675.00	(7,450.00)
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
1355443	2/4/26	09/21/2026	313397G62	A-1+	P-1	F1+	50,000,000.00		3.5797	48,886,805.56	1,015,972.22	0.00	49,902,777.78	49,894,621.00	(8,156.78)
FHLB DISC CORP / BARCLAYS CAPITAL															
1347258	12/2/25	09/24/2026	313385G91	A-1+	P-1	NR	50,000,000.00		3.6037	48,561,111.11	1,327,083.33	0.00	49,888,194.44	49,879,566.50	(8,627.94)
FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS															
1355445	2/4/26	09/24/2026	313397G96	A-1+	P-1	F1+	50,000,000.00		3.5808	48,872,222.22	1,015,972.22	0.00	49,888,194.44	49,879,566.50	(8,627.94)
FHLB DISC CORP / PIPER SANDLER															
1365547	4/16/26	10/02/2026	313385H90	A-1+	P-1	NR	50,000,000.00		3.6722	49,152,652.78	691,916.66	0.00	49,844,569.44	49,835,111.00	(9,458.44)
FHLB DISC CORP / PIPER SANDLER															
1370962	5/28/26	10/05/2026	313385J49	A-1+	P-1	NR	50,000,000.00		3.6679	49,346,388.89	482,666.67	0.00	49,829,055.56	49,819,653.00	(9,402.56)
FHLB DISC CORP / PIPER SANDLER															
1369229	5/13/26	10/09/2026	313385J80	A-1+	P-1	NR	50,000,000.00		3.6596	49,253,965.28	555,770.83	0.00	49,809,736.11	49,799,041.50	(10,694.61)
FHLB DISC CORP / BARCLAY CAPITAL															

Investment Inventory with Market Value by Entity & Instrument

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* Market values provided by Northern Trust and exclude accrued interest

94208

As of 31-Aug-2026

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
1369261	5/14/26	10/13/2026	313385K47	A-1+	P-1	NR	50,000,000.00		3.6659	49,237,888.89	551,527.78	0.00	49,789,416.67	49,778,430.50	(10,986.17)
FHLB DISC CORP / FTN FINANCIAL															
1365550	4/16/26	10/16/2026	313385K70	A-1+	P-1	NR	50,000,000.00		3.6775	49,082,458.34	691,916.66	0.00	49,774,375.00	49,762,972.00	(11,403.00)
FHLB DISC CORP / PNC CAPITAL MARKETS															
1369262	5/14/26	10/19/2026	313385L20	A-1+	P-1	NR	50,000,000.00		3.6681	49,207,805.56	551,527.77	0.00	49,759,333.33	49,747,514.00	(11,819.33)
FHLB DISC CORP / RAYMOND JAMES															
1370693	5/26/26	10/22/2026	313385L53	A-1+	P-1	NR	50,000,000.00		3.6905	49,247,756.94	494,763.89	0.00	49,742,520.83	49,732,055.50	(10,465.33)
FHLB DISC CORP / SIEBERT WILLIAMS SHANK & CO.															
1370694	5/26/26	10/22/2026	313385L53	A-1+	P-1	NR	50,000,000.00		3.6905	49,247,756.94	494,763.89	0.00	49,742,520.83	49,732,055.50	(10,465.33)
FHLB DISC CORP / Mizuho Securities USA Inc															
1370970	5/28/26	10/26/2026	313385L95	A-1+	P-1	NR	50,000,000.00		3.6810	49,239,756.94	483,333.34	0.00	49,723,090.28	49,711,444.50	(11,645.78)
FHLB DISC CORP / PIPER SANDLER															
1372486	6/8/26	11/02/2026	313385M86	A-1+	P-1	NR	50,000,000.00		3.7001	49,255,812.50	430,312.50	0.00	49,686,125.00	49,670,562.50	(15,562.50)
FHLB DISC CORP / BARCLAYS CAPITAL															
1370965	5/28/26	11/06/2026	313385N44	A-1+	P-1	NR	50,000,000.00		3.6903	49,183,250.00	484,000.00	0.00	49,667,250.00	49,649,646.00	(17,604.00)
FHLB DISC CORP / RAYMOND JAMES															
1372485	6/8/26	11/09/2026	313385N77	A-1+	P-1	NR	50,000,000.00		3.7079	49,219,305.56	430,902.78	0.00	49,650,208.34	49,633,958.50	(16,249.84)
FHLB DISC CORP / SIEBERT WILLIAMS SHANK & CO.															
1372694	6/10/26	11/10/2026	313385N85	A-1+	P-1	NR	50,000,000.00		3.7178	49,222,250.00	421,916.67	0.00	49,644,166.67	49,628,729.00	(15,437.67)
FHLB DISC CORP / JEFFERIES & COMPANY															
1371932	6/4/26	11/20/2026	313385Q25	A-1+	P-1	NR	50,000,000.00		3.7085	49,144,437.50	450,562.50	0.00	49,595,000.00	49,576,437.50	(18,562.50)
FHLB DISC CORP / PNC CAPITAL MARKETS															
1372693	6/10/26	11/23/2026	313385Q58	A-1+	P-1	NR	50,000,000.00		3.7228	49,156,166.67	421,916.67	0.00	49,578,083.34	49,560,750.00	(17,333.34)
FHLB DISC CORP / BNY Mellon Capital Market															
1372484	6/8/26	11/30/2026	313385R40	A-1+	P-1	NR	50,000,000.00		3.7263	49,110,416.67	432,083.33	0.00	49,542,500.00	49,524,146.00	(18,354.00)
FHLB DISC CORP / JP MORGAN CHASE & CO															
1374149	6/18/26	11/30/2026	313385R40	A-1+	P-1	NR	50,000,000.00		3.7380	49,157,812.50	382,812.50	0.00	49,540,625.00	49,524,146.00	(16,479.00)
FHLB DISC CORP / PNC CAPITAL MARKETS															
1374354	6/22/26	11/30/2026	313385R40	A-1+	P-1	NR	50,000,000.00		3.8140	49,161,458.34	369,791.66	0.00	49,531,250.00	49,524,146.00	(7,104.00)
FHLB DISC CORP / FTN FINANCIAL															
1374355	6/22/26	12/17/2026	313385T55	A-1+	P-1	NR	50,000,000.00		3.8416	49,067,972.22	371,763.89	0.00	49,439,736.11	49,428,500.00	(11,236.11)
FHLB DISC CORP / RAYMOND JAMES															
1375162	6/26/26	12/17/2026	313385T55	A-1+	P-1	NR	50,000,000.00		3.8400	49,088,916.67	350,819.44	0.00	49,439,736.11	49,428,500.00	(11,236.11)

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
GOVERNMENT AGENCY															
AGENCY DISCOUNT NOTES															
FHLB DISC CORP / ACADEMY SECURITIES															
1370031	5/19/26	01/21/2027	313384AW9	A-1+	P-1	NR	50,000,000.00		3.7332	48,751,277.78	530,833.33	0.00	49,282,111.11	49,236,340.50	(45,770.61)
Subtotal for AGENCY DISCOUNT NOTES:							1,400,000,000.00	0.0000	3.6876	1,373,676,090.30	18,423,874.98	0.00	1,392,099,965.28	1,391,742,117.50	(357,847.78)
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / BARCLAYS CAPITAL															
1262665	3/19/24	09/08/2026	3133EP6D2	AA+	Aa1	AA+	20,000,000.00	4.6100	4.6106	20,000,000.00	0.00	443,072.22	20,000,000.00	20,002,695.80	2,695.80
FED FARM CR BK / BARCLAYS CAPITAL															
1262666	3/19/24	09/08/2026	3133EP6D2	AA+	Aa1	AA+	50,000,000.00	4.6100	4.6106	50,000,000.00	0.00	1,107,680.56	50,000,000.00	50,006,739.50	6,739.50
FED FARM CR BK / TD SECURITIES															
1263888	3/28/24	09/11/2026	3133EP7K5	AA+	Aa1	AA+	50,000,000.00	4.4700	4.4709	50,000,000.00	0.00	1,055,416.67	50,000,000.00	50,007,738.00	7,738.00
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1262086	3/14/24	10/07/2026	3133EP5V3	AA+	Aa1	AA+	50,000,000.00	4.4600	4.4611	50,000,000.00	0.00	892,000.00	50,000,000.00	50,027,905.00	27,905.00
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1262085	3/14/24	10/09/2026	3133EP5W1	AA+	Aa1	AA+	50,000,000.00	4.4600	4.4612	50,000,000.00	0.00	879,611.11	50,000,000.00	50,029,499.00	29,499.00
FED FARM CR BK / Mizuho Securities USA Inc															
1262667	3/19/24	10/15/2026	3133EP6J9	AA+	Aa1	AA+	50,000,000.00	4.6000	4.6013	50,000,000.00	0.00	868,888.89	50,000,000.00	50,042,701.00	42,701.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1316403	4/17/25	10/30/2026	3133ETED5	AA+	Aa1	AA+	50,000,000.00	3.9000	3.9009	50,000,000.00	0.00	655,416.67	50,000,000.00	49,996,073.50	(3,926.50)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1267657	4/24/24	11/06/2026	3130B1453	AA+	Aa1	NR	50,000,000.00	4.8600	4.8607	50,000,000.00	0.00	857,250.00	50,000,000.00	50,076,760.00	76,760.00
FED FARM CR BK / DEUTSCHE															
1267811	4/25/24	11/06/2026	3133ERDC2	AA+	Aa1	AA+	50,000,000.00	4.8800	4.8807	50,000,000.00	0.00	779,444.44	50,000,000.00	50,076,749.50	76,749.50
FED FARM CR BK / JP MORGAN CHASE & CO															
1267249	4/22/24	11/10/2026	3133ERCRO	AA+	Aa1	AA+	50,000,000.00	4.9000	4.9011	50,000,000.00	0.00	755,416.67	50,000,000.00	50,083,595.50	83,595.50
FED FARM CR BK / TD SECURITIES															
1267094	4/19/24	11/13/2026	3133ERCJ8	AA+	Aa1	AA+	50,000,000.00	4.8900	4.8914	50,000,000.00	0.00	733,500.00	50,000,000.00	50,089,478.00	89,478.00
FED FARM CR BK / JEFFERIES & COMPANY															
1267463	4/23/24	11/17/2026	3133ERCv1	AA+	Aa1	AA+	50,000,000.00	4.9000	4.9014	50,000,000.00	0.00	707,777.78	50,000,000.00	50,095,962.00	95,962.00
FED FARM CR BK / CASTLE OAK SECURITIES															
1264499	4/2/24	11/20/2026	3133EP7L3	AA+	Aa1	AA+	50,000,000.00	4.5900	4.5921	50,000,000.00	0.00	643,875.00	50,000,000.00	50,066,750.00	66,750.00
FED FARM CR BK / BARCLAY CAPITAL															
1267093	4/19/24	12/04/2026	3133ERCK5	AA+	Aa1	AA+	50,000,000.00	4.8800	4.8822	50,000,000.00	0.00	589,666.67	50,000,000.00	50,110,898.50	110,898.50
FED FARM CR BK / MORGAN STANLEY															

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1265598	4/10/24	01/04/2027	3133ERBD2	AA+	Aa1	AA+	50,000,000.00	4.6100	4.6125	50,000,000.00	0.00	364,958.33	50,000,000.00	50,091,031.00	91,031.00
FED HM LN BK BD / Mizuho Securities USA Inc															
1259108	2/22/24	01/08/2027	3130806J3	AA+	Aa1	NR	50,000,000.00	4.4150	4.4166	50,000,000.00	0.00	324,993.06	50,000,000.00	50,060,806.00	60,806.00
FED FARM CR BK / CASTLE OAK SECURITIES															
1259497	2/26/24	01/08/2027	3133EP4G7	AA+	Aa1	AA+	50,000,000.00	4.4900	4.4918	50,000,000.00	0.00	330,513.89	50,000,000.00	50,073,266.00	73,266.00
FED HM LN BK BD / BARCLAY CAPITAL															
1265229	4/8/24	01/08/2027	313080T33	AA+	Aa1	NR	50,000,000.00	4.5750	4.5775	50,000,000.00	0.00	336,770.83	50,000,000.00	50,088,466.00	88,466.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1265187	4/5/24	01/11/2027	313080SC4	AA+	Aa1	NR	50,000,000.00	4.5550	4.5572	50,000,000.00	0.00	923,652.78	50,000,000.00	50,090,072.00	90,072.00
FED HM LN BK BD / CASTLE OAK SECURITIES															
1255775	1/29/24	01/15/2027	3130AYPN0	AA+	Aa1	NR	25,000,000.00	4.1250	4.2072	24,943,750.00	49,179.17	131,770.83	24,992,929.17	25,016,937.50	24,008.33
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1255777	1/29/24	01/15/2027	3130AYPN0	AA+	Aa1	NR	28,000,000.00	4.1250	4.2072	27,937,000.00	55,080.68	147,583.33	27,992,080.68	28,018,970.00	26,889.32
FED FARM CR BK / BANK OF AMERICA															
1266747	4/17/24	01/15/2027	3133ERBV2	AA+	Aa1	AA+	50,000,000.00	4.8600	4.8628	50,000,000.00	0.00	310,500.00	50,000,000.00	50,143,148.50	143,148.50
FED FARM CR BK / JP MORGAN CHASE & CO															
1266748	4/17/24	01/19/2027	3133ERBU4	AA+	Aa1	AA+	50,000,000.00	4.8600	4.8628	50,000,000.00	0.00	283,500.00	50,000,000.00	50,146,777.00	146,777.00
FED FARM CR BK / TD SECURITIES															
1265803	4/11/24	01/25/2027	3133ERBL4	AA+	Aa1	AA+	50,000,000.00	4.8300	4.8327	50,000,000.00	0.00	241,500.00	50,000,000.00	50,146,238.00	146,238.00
FED FARM CR BK / BNY Mellon Capital Market															
1259496	2/26/24	01/29/2027	3133EP4E2	AA+	Aa1	AA+	50,000,000.00	4.4800	4.4811	50,000,000.00	0.00	199,111.11	50,000,000.00	50,079,065.00	79,065.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1265590	4/10/24	02/01/2027	3133ERBE0	AA+	Aa1	AA+	50,000,000.00	4.5900	4.5923	50,000,000.00	0.00	191,250.00	50,000,000.00	50,096,460.00	96,460.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
1265597	4/10/24	02/01/2027	3133ERBE0	AA+	Aa1	AA+	50,000,000.00	4.5900	4.5923	50,000,000.00	0.00	191,250.00	50,000,000.00	50,096,460.00	96,460.00
FED FARM CR BK / FTN FINANCIAL															
1259493	2/26/24	02/05/2027	3133EP4C6	AA+	Aa1	AA+	50,000,000.00	4.4800	4.4809	50,000,000.00	0.00	161,777.78	50,000,000.00	50,075,440.50	75,440.50
FED FARM CR BK / TD SECURITIES															
1265226	4/8/24	02/05/2027	3133ERAM3	AA+	Aa1	AA+	50,000,000.00	4.5400	4.5422	50,000,000.00	0.00	163,944.44	50,000,000.00	50,088,014.50	88,014.50
FED FARM CR BK / CASTLE OAK SECURITIES															
1265599	4/10/24	02/09/2027	3133ERBF7	AA+	Aa1	AA+	50,000,000.00	4.5950	4.5972	50,000,000.00	0.00	140,402.78	50,000,000.00	50,101,552.00	101,552.00
FED HM LN BK BD / BNY Mellon Capital Market															
1265227	4/8/24	02/10/2027	313080SW0	AA+	Aa1	NR	50,000,000.00	4.5550	4.5571	50,000,000.00	0.00	132,854.17	50,000,000.00	50,094,587.00	94,587.00

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1259494	2/26/24	02/11/2027	3133EP4D4	AA+	Aa1	AA+	50,000,000.00	4.4800	4.4807	50,000,000.00	0.00	124,444.44	50,000,000.00	50,080,340.00	80,340.00
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1259495	2/26/24	02/11/2027	3133EP4D4	AA+	Aa1	AA+	50,000,000.00	4.4800	4.4807	50,000,000.00	0.00	124,444.44	50,000,000.00	50,080,340.00	80,340.00
FED HM LN BK BD / BNY Mellon Capital Market															
1265228	4/8/24	02/12/2027	3130B0SV2	AA+	Aa1	NR	50,000,000.00	4.5550	4.5571	50,000,000.00	0.00	120,201.39	50,000,000.00	50,095,465.50	95,465.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1265406	4/9/24	02/16/2027	3133ERAV3	AA+	Aa1	AA+	50,000,000.00	4.6300	4.6321	50,000,000.00	0.00	96,458.33	50,000,000.00	50,112,812.50	112,812.50
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1265407	4/9/24	02/22/2027	3133ERAW1	AA+	Aa1	AA+	50,000,000.00	4.6300	4.6319	50,000,000.00	0.00	57,875.00	50,000,000.00	50,118,159.50	118,159.50
FED FARM CR BK / DEUTSCHE															
1265225	4/8/24	02/26/2027	3133ERAL5	AA+	Aa1	AA+	50,000,000.00	4.5300	4.5317	50,000,000.00	0.00	31,458.33	50,000,000.00	50,094,075.50	94,075.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1265411	4/9/24	03/02/2027	3133ERAR2	AA+	Aa1	AA+	50,000,000.00	4.6200	4.6216	50,000,000.00	0.00	1,148,583.33	50,000,000.00	50,133,392.00	133,392.00
FED HM LN BK BD / BNY Mellon Capital Market															
1264595	4/2/24	03/05/2027	3130B0Q93	AA+	Aa1	NR	50,000,000.00	4.5200	4.5212	50,000,000.00	0.00	1,104,888.89	50,000,000.00	50,106,738.50	106,738.50
FED HM LN BK BD / BNY Mellon Capital Market															
1264596	4/2/24	03/05/2027	3130B0Q93	AA+	Aa1	NR	50,000,000.00	4.5200	4.5212	50,000,000.00	0.00	1,104,888.89	50,000,000.00	50,106,738.50	106,738.50
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1265410	4/9/24	03/08/2027	3133ERAS0	AA+	Aa1	AA+	50,000,000.00	4.6200	4.6214	50,000,000.00	0.00	1,110,083.33	50,000,000.00	50,136,227.00	136,227.00
FED FARM CR BK / Mizuho Securities USA Inc															
1264810	4/3/24	03/10/2027	3133ERAA9	AA+	Aa1	AA+	50,000,000.00	4.5400	4.5410	50,000,000.00	0.00	1,078,250.00	50,000,000.00	50,113,642.00	113,642.00
FED FARM CR BK / Mizuho Securities USA Inc															
1264811	4/3/24	03/10/2027	3133ERAA9	AA+	Aa1	AA+	50,000,000.00	4.5400	4.5410	50,000,000.00	0.00	1,078,250.00	50,000,000.00	50,113,642.00	113,642.00
FED HM LN BK BD / FTN FINANCIAL															
1264594	4/2/24	03/12/2027	3130B0Q28	AA+	Aa1	NR	50,000,000.00	4.5200	4.5209	50,000,000.00	0.00	1,060,944.44	50,000,000.00	50,110,530.00	110,530.00
FED HM LN BK BD / JEFFERIES & COMPANY															
1265185	4/5/24	03/15/2027	3130B0S91	AA+	Aa1	NR	50,000,000.00	4.5200	4.5209	50,000,000.00	0.00	1,042,111.11	50,000,000.00	50,111,671.50	111,671.50
FED FARM CR BK / RBC															
1265409	4/9/24	03/15/2027	3133ERAT8	AA+	Aa1	AA+	50,000,000.00	4.6100	4.6111	50,000,000.00	0.00	1,062,861.11	50,000,000.00	50,134,133.50	134,133.50
FED FARM CR BK / RBC															
1265408	4/9/24	03/22/2027	3133ERAUS	AA+	Aa1	AA+	50,000,000.00	4.6100	4.6108	50,000,000.00	0.00	1,018,041.67	50,000,000.00	50,145,044.50	145,044.50
FED HM LN BK BD / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1265184	4/5/24	03/25/2027	313080S83	AA+	Aa1	NR	50,000,000.00	4.5050	4.5055	50,000,000.00	0.00	976,083.33	50,000,000.00	50,111,215.00	111,215.00
FED HM LN BK BD / JEFFERIES & COMPANY															
1265186	4/5/24	03/30/2027	313080S86	AA+	Aa1	NR	50,000,000.00	4.5150	4.5152	50,000,000.00	0.00	946,895.83	50,000,000.00	50,115,773.50	115,773.50
FED FARM CR BK / FTN FINANCIAL															
1266744	4/17/24	04/07/2027	3133ERBZ3	AA+	Aa1	AA+	50,000,000.00	4.8300	4.8305	50,000,000.00	0.00	966,000.00	50,000,000.00	50,212,223.50	212,223.50
FED FARM CR BK / FTN FINANCIAL															
1266746	4/17/24	04/07/2027	3133ERBT7	AA+	Aa1	AA+	50,000,000.00	4.8200	4.8205	50,000,000.00	0.00	964,000.00	50,000,000.00	50,209,291.50	209,291.50
FED FARM CR BK / BANK OF AMERICA															
1266745	4/17/24	04/09/2027	3133ERCA7	AA+	Aa1	AA+	50,000,000.00	4.8300	4.8304	50,000,000.00	0.00	952,583.33	50,000,000.00	50,213,658.00	213,658.00
FED FARM CR BK / JP MORGAN CHASE & CO															
1267095	4/19/24	04/15/2027	3133ERCL3	AA+	Aa1	AA+	50,000,000.00	4.8300	4.8302	50,000,000.00	0.00	912,333.33	50,000,000.00	50,217,915.00	217,915.00
FANNIE MAE / Mizuho Securities USA Inc															
1361166	3/17/26	03/14/2031	3136GCUN3	AA+	Aa1	AA+	50,000,000.00	4.0800	4.0801	50,000,000.00	0.00	929,333.33	50,000,000.00	48,728,386.50	(1,271,613.50)
FREDDIE MAC / TD SECURITIES															
1361985	3/23/26	03/17/2031	3134HCC98	AA+	Aa1	AA+	150,000,000.00	4.2000	4.2002	150,000,000.00	0.00	2,765,000.00	150,000,000.00	147,864,867.00	(2,135,133.00)
Subtotal for GOVT AGENCY-FIX-30/360:							2,773,000,000.00	4.5722	4.5751	2,772,880,750.00	104,259.85	36,321,363.86	2,772,985,009.85	2,774,687,118.80	1,702,108.95
GOV'T AGY - CALLABLE															
FANNIE MAE / GREAT PACIFIC SECURITIES															
1333984	8/25/25	08/14/2028	3136GAQD4	AA+	Aa1	AA+	50,000,000.00	3.8750	3.9655	49,875,000.00	42,797.01	91,493.06	49,917,797.01	49,823,297.50	(94,499.51)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1333985	8/25/25	08/14/2028	3136GAQD4	AA+	Aa1	AA+	50,000,000.00	3.8750	3.9655	49,875,000.00	42,797.01	91,493.06	49,917,797.01	49,823,297.50	(94,499.51)
FANNIE MAE / CASTLE OAK SECURITIES															
1333978	8/25/25	08/28/2028	3136GAQ51	AA+	Aa1	AA+	50,000,000.00	3.6250	3.8451	49,690,000.00	104,764.54	15,104.17	49,794,764.54	49,600,063.00	(194,701.54)
FANNIE MAE / CASTLE OAK SECURITIES															
1333979	8/25/25	08/28/2028	3136GAQ51	AA+	Aa1	AA+	50,000,000.00	3.6250	3.8451	49,690,000.00	104,764.54	15,104.17	49,794,764.54	49,600,063.00	(194,701.54)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1344060	11/6/25	11/06/2029	3136GC4A0	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8139	49,882,500.00	24,071.18	598,958.33	49,906,571.18	49,020,628.50	(885,942.68)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1344061	11/6/25	11/06/2029	3136GC4A0	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8139	49,882,500.00	24,071.18	598,958.33	49,906,571.18	49,020,628.50	(885,942.68)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1344062	11/6/25	11/06/2029	3136GC4A0	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8139	49,882,500.00	24,071.18	598,958.33	49,906,571.18	49,020,628.50	(885,942.68)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1344063	11/6/25	11/06/2029	3136GC4A0	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8139	49,882,500.00	24,071.18	598,958.33	49,906,571.18	49,020,628.50	(885,942.68)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Orange County Treasury Pool</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1345824	11/20/25	11/20/2029	3134HCBJ7	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8234	49,865,000.00	26,343.75	526,041.67	49,891,343.75	49,477,795.50	(413,548.25)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1345825	11/20/25	11/20/2029	3134HCBJ7	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8234	49,865,000.00	26,343.75	526,041.67	49,891,343.75	49,477,795.50	(413,548.25)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1345826	11/20/25	11/20/2029	3134HCBJ7	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8234	49,865,000.00	26,343.75	526,041.67	49,891,343.75	49,477,795.50	(413,548.25)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1345827	11/20/25	11/20/2029	3134HCBJ7	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8234	49,865,000.00	26,343.75	526,041.67	49,891,343.75	49,477,795.50	(413,548.25)
FREDDIE MAC / RBC															
1345837	11/20/25	11/20/2029	3134HCBP3	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8289	49,855,000.00	28,295.14	526,041.67	49,883,295.14	49,477,795.50	(405,499.64)
FREDDIE MAC / RBC															
1345838	11/20/25	11/20/2029	3134HCBP3	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8289	49,855,000.00	28,295.14	526,041.67	49,883,295.14	49,477,795.50	(405,499.64)
FREDDIE MAC / RBC															
1345839	11/20/25	11/20/2029	3134HCBP3	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8289	49,855,000.00	28,295.14	526,041.67	49,883,295.14	49,477,795.50	(405,499.64)
FREDDIE MAC / RBC															
1345840	11/20/25	11/20/2029	3134HCBP3	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8289	49,855,000.00	28,295.14	526,041.67	49,883,295.14	49,477,795.50	(405,499.64)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
1346806	11/28/25	11/28/2029	3134HCCQ0	AA+	Aa1	AA+	50,000,000.00	3.6500	3.7287	49,855,000.00	27,489.58	471,458.33	49,882,489.58	48,996,477.00	(886,012.58)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
1346807	11/28/25	11/28/2029	3134HCCQ0	AA+	Aa1	AA+	50,000,000.00	3.6500	3.7287	49,855,000.00	27,489.58	471,458.33	49,882,489.58	48,996,477.00	(886,012.58)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
1346808	11/28/25	11/28/2029	3134HCCQ0	AA+	Aa1	AA+	50,000,000.00	3.6500	3.7287	49,855,000.00	27,489.58	471,458.33	49,882,489.58	48,996,477.00	(886,012.58)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
1346809	11/28/25	11/28/2029	3134HCCQ0	AA+	Aa1	AA+	50,000,000.00	3.6500	3.7287	49,855,000.00	27,489.58	471,458.33	49,882,489.58	48,996,477.00	(886,012.58)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1346810	11/28/25	11/28/2029	3134HCCP2	AA+	Aa1	AA+	50,000,000.00	3.6500	3.7287	49,855,000.00	27,489.58	471,458.33	49,882,489.58	48,791,758.00	(1,090,731.58)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1346811	11/28/25	11/28/2029	3134HCCP2	AA+	Aa1	AA+	50,000,000.00	3.6500	3.7287	49,855,000.00	27,489.58	471,458.33	49,882,489.58	48,791,758.00	(1,090,731.58)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1346812	11/28/25	11/28/2029	3134HCCP2	AA+	Aa1	AA+	50,000,000.00	3.6500	3.7287	49,855,000.00	27,489.58	471,458.33	49,882,489.58	48,791,758.00	(1,090,731.58)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1346813	11/28/25	11/28/2029	3134HCCP2	AA+	Aa1	AA+	50,000,000.00	3.6500	3.7287	49,855,000.00	27,489.58	471,458.33	49,882,489.58	48,791,758.00	(1,090,731.58)
FREDDIE MAC / RBC															

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
1347259	12/2/25	12/03/2029	3134HCCZ0	AA+	Aa1	AA+	50,000,000.00	3.7000	3.7787	49,855,000.00	27,068.01	452,222.22	49,882,068.01	49,205,839.50	(676,228.51)
FREDDIE MAC / RBC															
1347260	12/2/25	12/03/2029	3134HCCZ0	AA+	Aa1	AA+	50,000,000.00	3.7000	3.7787	49,855,000.00	27,068.01	452,222.22	49,882,068.01	49,205,839.50	(676,228.51)
FREDDIE MAC / RBC															
1347261	12/2/25	12/03/2029	3134HCCZ0	AA+	Aa1	AA+	50,000,000.00	3.7000	3.7787	49,855,000.00	27,068.01	452,222.22	49,882,068.01	49,205,839.50	(676,228.51)
FREDDIE MAC / RBC															
1347262	12/2/25	12/03/2029	3134HCCZ0	AA+	Aa1	AA+	50,000,000.00	3.7000	3.7787	49,855,000.00	27,068.01	452,222.22	49,882,068.01	49,205,839.50	(676,228.51)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1344838	11/13/25	12/12/2029	3134HBSU1	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8147	49,880,000.00	23,526.21	411,458.33	49,903,526.21	49,335,105.00	(568,421.21)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1344839	11/13/25	12/12/2029	3134HBSU1	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8147	49,880,000.00	23,526.21	411,458.33	49,903,526.21	49,335,105.00	(568,421.21)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1344840	11/13/25	12/12/2029	3134HBSU1	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8147	49,880,000.00	23,526.21	411,458.33	49,903,526.21	49,335,105.00	(568,421.21)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1344843	11/13/25	12/12/2029	3134HBSU1	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8147	49,880,000.00	23,526.21	411,458.33	49,903,526.21	49,335,105.00	(568,421.21)
FREDDIE MAC / UBS FINANCIAL SERVICES															
1347460	12/3/25	06/05/2030	3134HCDD8	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8231	49,850,000.00	24,784.22	447,916.67	49,874,784.22	48,598,158.00	(1,276,626.22)
FREDDIE MAC / UBS FINANCIAL SERVICES															
1347461	12/3/25	06/05/2030	3134HCDD8	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8231	49,850,000.00	24,784.22	447,916.67	49,874,784.22	48,598,158.00	(1,276,626.22)
FREDDIE MAC / UBS FINANCIAL SERVICES															
1347462	12/3/25	06/05/2030	3134HCDD8	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8231	49,850,000.00	24,784.22	447,916.67	49,874,784.22	48,598,158.00	(1,276,626.22)
FREDDIE MAC / UBS FINANCIAL SERVICES															
1347463	12/3/25	06/05/2030	3134HCDD8	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8231	49,850,000.00	24,784.22	447,916.67	49,874,784.22	48,598,158.00	(1,276,626.22)
FREDDIE MAC / FTN FINANCIAL															
1347805	12/5/25	06/05/2030	3134HCDU0	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8208	49,855,000.00	23,808.64	447,916.67	49,878,808.64	48,598,158.00	(1,280,650.64)
FREDDIE MAC / FTN FINANCIAL															
1347806	12/5/25	06/05/2030	3134HCDU0	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8208	49,855,000.00	23,808.64	447,916.67	49,878,808.64	48,598,158.00	(1,280,650.64)
FREDDIE MAC / FTN FINANCIAL															
1347807	12/5/25	06/05/2030	3134HCDU0	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8208	49,855,000.00	23,808.64	447,916.67	49,878,808.64	48,598,158.00	(1,280,650.64)
FREDDIE MAC / FTN FINANCIAL															
1347808	12/5/25	06/05/2030	3134HCDU0	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8208	49,855,000.00	23,808.64	447,916.67	49,878,808.64	48,598,158.00	(1,280,650.64)
FREDDIE MAC / UBS FINANCIAL SERVICES															
1348061	12/8/25	06/05/2030	3134HCFB0	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8502	49,897,500.00	16,671.30	453,888.89	49,914,171.30	49,286,053.00	(628,118.30)

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FREDDIE MAC / UBS FINANCIAL SERVICES															
1348062	12/8/25	06/05/2030	3134HCFB0	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8502	49,897,500.00	16,671.30	453,888.89	49,914,171.30	49,286,053.00	(628,118.30)
FREDDIE MAC / UBS FINANCIAL SERVICES															
1348063	12/8/25	06/05/2030	3134HCFB0	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8502	49,897,500.00	16,671.30	453,888.89	49,914,171.30	49,286,053.00	(628,118.30)
FREDDIE MAC / UBS FINANCIAL SERVICES															
1348064	12/8/25	06/05/2030	3134HCFB0	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8502	49,897,500.00	16,671.30	453,888.89	49,914,171.30	49,286,053.00	(628,118.30)
FREDDIE MAC / FTN FINANCIAL															
1348057	12/8/25	06/06/2030	3134HCF2A	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8502	49,897,500.00	16,661.00	448,611.11	49,914,161.00	49,302,550.50	(611,610.50)
FREDDIE MAC / FTN FINANCIAL															
1348058	12/8/25	06/06/2030	3134HCF2A	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8502	49,897,500.00	16,661.00	448,611.11	49,914,161.00	49,302,550.50	(611,610.50)
FREDDIE MAC / FTN FINANCIAL															
1348059	12/8/25	06/06/2030	3134HCF2A	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8502	49,897,500.00	16,661.00	448,611.11	49,914,161.00	49,302,550.50	(611,610.50)
FREDDIE MAC / FTN FINANCIAL															
1348060	12/8/25	06/06/2030	3134HCF2A	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8502	49,897,500.00	16,661.00	448,611.11	49,914,161.00	49,302,550.50	(611,610.50)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1347456	12/3/25	06/07/2030	3134HCDG1	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8181	49,860,000.00	23,103.45	437,500.00	49,883,103.45	49,091,616.50	(791,486.95)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1347457	12/3/25	06/07/2030	3134HCDG1	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8181	49,860,000.00	23,103.45	437,500.00	49,883,103.45	49,091,616.50	(791,486.95)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1347458	12/3/25	06/07/2030	3134HCDG1	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8181	49,860,000.00	23,103.45	437,500.00	49,883,103.45	49,091,616.50	(791,486.95)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1347459	12/3/25	06/07/2030	3134HCDG1	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8181	49,860,000.00	23,103.45	437,500.00	49,883,103.45	49,091,616.50	(791,486.95)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
1347595	12/4/25	06/07/2030	3134HCDV8	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8181	49,860,000.00	23,031.42	437,500.00	49,883,031.42	49,065,515.50	(817,515.92)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
1347596	12/4/25	06/07/2030	3134HCDV8	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8181	49,860,000.00	23,031.42	437,500.00	49,883,031.42	49,065,515.50	(817,515.92)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
1347597	12/4/25	06/07/2030	3134HCDV8	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8181	49,860,000.00	23,031.42	437,500.00	49,883,031.42	49,065,515.50	(817,515.92)
FREDDIE MAC / DAIWA CAPITAL MARKETS															
1347598	12/4/25	06/07/2030	3134HCDV8	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8181	49,860,000.00	23,031.42	437,500.00	49,883,031.42	49,065,515.50	(817,515.92)
FREDDIE MAC / CASTLE OAK SECURITIES															
1348051	12/8/25	06/28/2030	3134HCEA3	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8194	49,860,000.00	22,451.22	739,583.33	49,882,451.22	49,165,461.50	(716,989.72)
FREDDIE MAC / CASTLE OAK SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
1348052	12/8/25	06/28/2030	3134HCEA3	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8194	49,860,000.00	22,451.22	739,583.33	49,882,451.22	49,165,461.50	(716,989.72)
FREDDIE MAC / CASTLE OAK SECURITIES															
1348053	12/8/25	06/28/2030	3134HCEA3	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8194	49,860,000.00	22,451.22	739,583.33	49,882,451.22	49,165,461.50	(716,989.72)
FREDDIE MAC / CASTLE OAK SECURITIES															
1348054	12/8/25	06/28/2030	3134HCEA3	AA+	Aa1	AA+	50,000,000.00	3.7500	3.8194	49,860,000.00	22,451.22	739,583.33	49,882,451.22	49,165,461.50	(716,989.72)
FREDDIE MAC / SIEBERT WILLIAMS SHANK & CO.															
1347813	12/5/25	07/05/2030	3134HCET2	AA+	Aa1	AA+	50,000,000.00	3.8500	3.8828	49,930,000.00	11,284.85	299,444.44	49,941,284.85	49,275,519.50	(665,765.35)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1348065	12/8/25	09/06/2030	3136GC7L3	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8546	49,885,000.00	17,707.85	923,611.11	49,902,707.85	48,603,771.00	(1,298,936.85)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1348066	12/8/25	09/06/2030	3136GC7L3	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8546	49,885,000.00	17,707.85	923,611.11	49,902,707.85	48,603,771.00	(1,298,936.85)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1348067	12/8/25	09/06/2030	3136GC7L3	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8546	49,885,000.00	17,707.85	923,611.11	49,902,707.85	48,603,771.00	(1,298,936.85)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1348068	12/8/25	09/06/2030	3136GC7L3	AA+	Aa1	AA+	50,000,000.00	3.8000	3.8546	49,885,000.00	17,707.85	923,611.11	49,902,707.85	48,603,771.00	(1,298,936.85)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1348705	12/11/25	11/12/2030	3134HCGQ6	AA+	Aa1	AA+	200,000,000.00	3.9500	3.9799	199,740,000.00	38,170.53	2,391,944.44	199,778,170.53	195,376,298.00	(4,401,872.53)
FREDDIE MAC / CASTLE OAK SECURITIES															
1352101	1/8/26	12/11/2030	3134HCGE3	AA+	Aa1	AA+	1,740,000.00	4.0000	4.0062	1,739,478.00	68.60	15,466.67	1,739,546.60	1,701,243.83	(38,302.77)
FREDDIE MAC / ACADEMY SECURITIES															
1353391	1/21/26	12/13/2030	3134HCQU6	AA+	Aa1	AA+	200,000,000.00	3.9800	3.9909	199,910,000.00	11,237.23	1,061,333.33	199,921,237.23	195,418,926.00	(4,502,311.23)
FREDDIE MAC / FTN FINANCIAL															
1353672	1/22/26	01/21/2031	3134HCR9A	AA+	Aa1	AA+	200,000,000.00	4.0400	4.0400	200,000,000.00	0.00	897,777.78	200,000,000.00	196,960,260.00	(3,039,740.00)
FREDDIE MAC / CASTLE OAK SECURITIES															
1354997	1/30/26	01/27/2031	3134HCRP6	AA+	Aa1	AA+	12,850,000.00	4.0000	4.0066	12,846,145.00	452.65	48,544.44	12,846,597.65	12,617,944.42	(228,653.23)
FANNIE MAE / TD SECURITIES															
1359098	3/4/26	02/25/2031	3136GCR11	AA+	Aa1	AA+	200,000,000.00	3.8000	3.8514	199,540,000.00	45,460.64	126,666.67	199,585,460.64	195,814,890.00	(3,770,570.64)
FREDDIE MAC / CASTLE OAK SECURITIES															
1360284	3/11/26	02/25/2031	3134HCZD4	AA+	Aa1	AA+	200,000,000.00	3.9500	3.9822	199,730,000.00	25,728.70	2,106,666.67	199,755,728.70	197,257,328.00	(2,498,400.70)
FREDDIE MAC / RBC															
1360480	3/12/26	03/07/2031	3134HCZM4	AA+	Aa1	AA+	200,000,000.00	4.0100	4.0246	199,870,000.00	12,239.55	3,764,944.44	199,882,239.55	197,275,738.00	(2,606,501.55)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1361635	3/20/26	03/10/2031	3136GCWQ4	AA+	Aa1	AA+	200,000,000.00	4.1850	4.1853	200,000,000.00	0.00	3,743,250.00	200,000,000.00	197,073,960.00	(2,926,040.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FANNIE MAE / FTN FINANCIAL															
1360734	3/13/26	03/12/2031	3136GUG8	AA+	Aa1	AA+	200,000,000.00	4.0250	4.0250	200,000,000.00	0.00	3,756,666.67	200,000,000.00	196,299,516.00	(3,700,484.00)
FANNIE MAE / RBC															
1360936	3/16/26	03/13/2031	3136GCV36	AA+	Aa1	AA+	200,000,000.00	4.0800	4.0801	200,000,000.00	0.00	3,740,000.00	200,000,000.00	196,530,670.00	(3,469,330.00)
FANNIE MAE / FTN FINANCIAL															
1360937	3/16/26	03/14/2031	3136GCV44	AA+	Aa1	AA+	200,000,000.00	4.0500	4.0500	200,000,000.00	0.00	3,712,500.00	200,000,000.00	196,272,222.00	(3,727,778.00)
FANNIE MAE / MORGAN STANLEY															
1362437	3/25/26	03/20/2031	3136GCXH3	AA+	Aa1	AA+	50,000,000.00	4.2600	4.2601	50,000,000.00	0.00	923,000.00	50,000,000.00	49,344,618.50	(655,381.50)
FANNIE MAE / MORGAN STANLEY															
1362439	3/25/26	03/21/2031	3136GCXV2	AA+	Aa1	AA+	100,000,000.00	4.2000	4.2001	100,000,000.00	0.00	1,820,000.00	100,000,000.00	98,592,619.00	(1,407,381.00)
Subtotal for GOV'T AGY - CALLABLE:							5,414,590,000.00	3.8559	3.9048	5,404,485,623.00	1,849,776.05	59,798,066.65	5,406,335,399.05	5,318,725,206.25	(87,610,192.80)
Subtotal for GOVERNMENT AGENCY:							9,587,590,000.00	3.5000	4.0670	9,551,042,463.30	20,377,910.88	96,119,430.51	9,571,420,374.18	9,485,154,442.55	(86,265,931.63)
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE-CALLABLE															
APPLE INC. / MORGAN STANLEY															
1361991	3/23/26	02/08/2028	037833EC0	AA+	Aaa	NR	42,000,000.00	1.2000	3.9937	39,900,000.00	491,555.56	32,200.00	40,391,555.56	40,160,436.96	(231,118.60)
APPLE INC. / TD SECURITIES															
1364201	4/8/26	05/12/2028	037833EY2	AA+	Aaa	NR	27,760,000.00	4.0000	4.0040	27,756,946.40	579.13	336,204.44	27,757,525.53	27,574,380.54	(183,144.99)
WALMART INC / CASTLE OAK SECURITIES															
1362476	3/26/26	09/22/2028	931142ES8	AA	Aa2	AA	50,000,000.00	1.5000	3.9814	47,087,500.00	503,836.50	322,916.67	47,591,336.50	47,185,816.00	(405,520.50)
WALMART INC / CASTLE OAK SECURITIES															
1362707	3/27/26	09/22/2028	931142ES8	AA	Aa2	AA	42,210,000.00	1.5000	4.0771	39,662,626.50	438,319.02	270,847.50	40,100,945.52	39,834,265.87	(266,679.65)
WALMART INC / CITIGROUP GLOBAL MARKETS															
1367430	4/30/26	04/30/2029	931142FS7	AA	Aa2	AA	20,000,000.00	4.0000	4.0271	19,984,800.00	1,702.96	268,888.89	19,986,502.96	19,741,425.60	(245,077.36)
WALMART INC / RBC															
1368862	5/12/26	04/30/2029	931142FS7	AA	Aa2	AA	15,000,000.00	4.0000	4.0628	14,973,750.00	2,679.07	181,666.67	14,976,429.07	14,806,069.20	(170,359.87)
WALMART INC / ACADEMY SECURITIES															
1369230	5/13/26	04/30/2029	931142FS7	AA	Aa2	AA	17,000,000.00	4.0000	4.1407	16,933,700.00	6,710.78	204,000.00	16,940,410.78	16,780,211.76	(160,199.02)
WALMART INC / BNY Mellon Capital Market															
1369260	5/14/26	04/30/2029	931142FS7	AA	Aa2	AA	10,000,000.00	4.0000	4.1411	9,960,900.00	3,924.67	118,888.89	9,964,824.67	9,870,712.80	(94,111.87)
WALMART INC / BNY Mellon Capital Market															
1370222	5/20/26	04/30/2029	931142FS7	AA	Aa2	AA	5,000,000.00	4.0000	4.3171	4,956,500.00	4,144.81	56,111.11	4,960,644.81	4,935,356.40	(25,288.41)
WALMART INC / BNY Mellon Capital Market															

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE-CALLABLE															
1370223	5/20/26	04/30/2029	931142FS7	AA	Aa2	AA	4,000,000.00	4.0000	4.2818	3,969,040.00	2,949.96	44,888.89	3,971,989.96	3,948,285.12	(23,704.84)
WALMART INC / BNY Mellon Capital Market															
1370696	5/26/26	04/30/2029	931142FS7	AA	Aa2	AA	5,000,000.00	4.0000	4.2699	4,963,100.00	3,325.90	52,777.78	4,966,425.90	4,935,356.40	(31,069.50)
WALMART INC / TD SECURITIES															
1370699	5/26/26	04/30/2029	931142FS7	AA	Aa2	AA	10,000,000.00	4.0000	4.2585	9,929,300.00	6,372.39	105,555.55	9,935,672.39	9,870,712.80	(64,959.59)
APPLE INC. / ACADEMY SECURITIES															
1360482	3/12/26	08/08/2029	037833EN6	AA+	Aaa	NR	5,000,000.00	3.2500	3.8467	4,905,500.00	13,026.51	10,381.94	4,918,526.51	4,836,106.05	(82,420.46)
APPLE INC. / UBS FINANCIAL SERVICES															
1360725	3/13/26	08/08/2029	037833EN6	AA+	Aaa	NR	11,457,000.00	3.2500	3.9016	11,220,985.80	32,367.66	23,789.19	11,253,353.46	11,081,453.40	(171,900.06)
APPLE INC. / TD SECURITIES															
1363614	4/2/26	08/08/2029	037833EN6	AA+	Aaa	NR	25,000,000.00	3.2500	4.0055	24,412,500.00	72,584.99	51,909.72	24,485,084.99	24,180,530.25	(304,554.74)
APPLE INC. / TD SECURITIES															
1370366	5/21/26	08/08/2029	037833EN6	AA+	Aaa	NR	25,000,000.00	3.2500	4.2353	24,266,000.00	63,439.93	51,909.72	24,329,439.93	24,180,530.25	(148,909.68)
APPLE INC. / JP MORGAN CHASE & CO															
1370367	5/21/26	08/08/2029	037833EN6	AA+	Aaa	NR	5,360,000.00	3.2500	4.1991	5,208,312.00	13,110.46	11,129.44	5,221,422.46	5,184,305.69	(37,116.77)
APPLE INC. / MORGAN STANLEY															
1370700	5/26/26	08/08/2029	037833EN6	AA+	Aaa	NR	15,000,000.00	3.2500	4.2625	14,549,550.00	37,146.48	31,145.83	14,586,696.48	14,508,318.15	(78,378.33)
APPLE INC. / MORGAN STANLEY															
1360481	3/12/26	09/11/2029	037833DP2	AA+	Aaa	NR	10,000,000.00	2.2000	3.8500	9,464,900.00	71,828.36	103,277.78	9,536,728.36	9,367,305.70	(169,422.66)
APPLE INC. / TD SECURITIES															
1360721	3/13/26	09/11/2029	037833DP2	AA+	Aaa	NR	20,000,000.00	2.2000	3.9020	18,898,000.00	147,166.93	205,333.34	19,045,166.93	18,734,611.40	(310,555.53)
APPLE INC. / BNY Mellon Capital Market															
1361197	3/18/26	09/11/2029	037833DP2	AA+	Aaa	NR	10,198,000.00	2.2000	3.9598	9,619,773.40	75,220.22	101,583.41	9,694,993.62	9,552,778.35	(142,215.27)
APPLE INC. / MORGAN STANLEY															
1372483	6/8/26	09/11/2029	037833DP2	AA+	Aaa	NR	10,000,000.00	2.2000	4.2629	9,378,300.00	43,990.71	50,722.22	9,422,290.71	9,367,305.70	(54,985.01)
WALMART INC / JP MORGAN CHASE & CO															
1359898	3/10/26	09/24/2029	931142EQ2	AA	Aa2	AA	6,000,000.00	2.3750	3.8540	5,709,000.00	39,058.87	62,145.83	5,748,058.87	5,634,427.92	(113,630.95)
APPLE INC. / TD SECURITIES															
1359567	3/5/26	05/11/2030	037833DU1	AA+	Aaa	NR	20,000,000.00	1.6500	3.8863	18,288,000.00	200,074.37	100,833.33	18,488,074.37	17,978,316.80	(509,757.57)
APPLE INC. / ACADEMY SECURITIES															
1360483	3/12/26	05/11/2030	037833DU1	AA+	Aaa	NR	5,000,000.00	1.6500	4.0018	4,553,000.00	50,395.60	25,208.33	4,603,395.60	4,494,579.20	(108,816.40)
APPLE INC. / SIEBERT WILLIAMS SHANK & CO.															
1360737	3/13/26	05/11/2030	037833DU1	AA+	Aaa	NR	10,000,000.00	1.6500	4.0500	9,089,200.00	102,145.79	50,416.67	9,191,345.79	8,989,158.40	(202,187.39)

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE-CALLABLE															
APPLE INC. / GREAT PACIFIC SECURITIES															
1360938	3/16/26	05/11/2030	037833DU1	AA+	Aaa	NR	20,000,000.00	1.6500	4.0804	18,160,000.00	203,076.92	100,833.33	18,363,076.92	17,978,316.80	(384,760.12)
APPLE INC. / Mizuho Securities USA Inc															
1364202	4/8/26	05/11/2030	037833DU1	AA+	Aaa	NR	10,000,000.00	1.6500	4.1149	9,080,300.00	89,285.20	50,416.67	9,169,585.20	8,989,158.40	(180,426.80)
APPLE INC. / GREAT PACIFIC SECURITIES															
1366905	4/28/26	05/11/2030	037833DU1	AA+	Aaa	NR	25,000,000.00	1.6500	4.0584	22,779,000.00	188,013.08	126,041.67	22,967,013.08	22,472,896.00	(494,117.08)
APPLE INC. / TD SECURITIES															
1371673	6/2/26	05/11/2030	037833DU1	AA+	Aaa	NR	7,000,000.00	1.6500	4.2880	6,336,750.00	41,599.19	28,554.17	6,378,349.19	6,292,410.88	(85,938.31)
APPLE INC. / TD SECURITIES															
1374359	6/22/26	05/11/2030	037833DU1	AA+	Aaa	NR	10,000,000.00	1.6500	4.3443	9,045,900.00	47,057.11	31,625.00	9,092,957.11	8,989,158.40	(103,798.71)
APPLE INC. / TD SECURITIES															
1359895	3/10/26	08/20/2030	037833DY3	AA+	Aaa	NR	15,000,000.00	1.2500	3.9426	13,368,000.00	174,420.00	5,729.17	13,542,420.00	13,175,955.90	(366,464.10)
APPLE INC. / TD SECURITIES															
1358191	2/25/26	02/08/2031	037833ED8	AA+	Aaa	NR	20,000,000.00	1.6500	3.8701	18,016,000.00	206,968.03	21,083.33	18,222,968.03	17,625,030.40	(597,937.63)
APPLE INC. / Mizuho Securities USA Inc															
1360285	3/11/26	02/08/2031	037833ED8	AA+	Aaa	NR	10,000,000.00	1.6500	3.9085	9,000,000.00	96,208.26	10,541.67	9,096,208.26	8,812,515.20	(283,693.06)
APPLE INC. / CASTLE OAK SECURITIES															
1360288	3/11/26	02/08/2031	037833ED8	AA+	Aaa	NR	5,000,000.00	1.6500	3.9085	4,500,000.00	48,104.13	5,270.83	4,548,104.13	4,406,257.60	(141,846.53)
APPLE INC. / TD SECURITIES															
1360931	3/16/26	02/08/2031	037833ED8	AA+	Aaa	NR	20,000,000.00	1.6500	4.1080	17,840,000.00	202,270.15	21,083.33	18,042,270.15	17,625,030.40	(417,239.75)
APPLE INC. / ACADEMY SECURITIES															
1361990	3/23/26	02/08/2031	037833ED8	AA+	Aaa	NR	10,000,000.00	1.6500	4.1651	8,900,500.00	98,986.32	10,541.67	8,999,486.32	8,812,515.20	(186,971.12)
APPLE INC. / UBS FINANCIAL SERVICES															
1363070	3/30/26	02/08/2031	037833ED8	AA+	Aaa	NR	2,235,000.00	1.6500	4.2379	1,983,517.80	21,724.15	2,356.06	2,005,241.95	1,969,597.15	(35,644.80)
APPLE INC. / JP MORGAN CHASE & CO															
1371149	5/28/26	02/08/2031	037833ED8	AA+	Aaa	NR	10,000,000.00	1.6500	4.2499	8,903,800.00	60,323.43	10,541.67	8,964,123.43	8,812,515.20	(151,608.23)
APPLE INC. / JP MORGAN CHASE & CO															
1371516	6/2/26	02/08/2031	037833ED8	AA+	Aaa	NR	30,000,000.00	1.6500	4.3081	26,649,900.00	176,843.95	31,625.00	26,826,743.95	26,437,545.60	(389,198.35)
APPLE INC. / JP MORGAN CHASE & CO															
1373732	6/16/26	02/08/2031	037833ED8	AA+	Aaa	NR	16,783,000.00	1.6500	4.2620	14,953,149.51	82,080.61	17,692.08	15,035,230.12	14,790,044.26	(245,185.86)
APPLE INC. / JP MORGAN CHASE & CO															
1374151	6/18/26	02/08/2031	037833ED8	AA+	Aaa	NR	20,000,000.00	1.6500	4.2883	17,801,200.00	96,115.21	21,083.33	17,897,315.21	17,625,030.40	(272,284.81)
APPLE INC. / TD SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE-CALLABLE															
1376742	7/8/26	02/08/2031	037833ED8	AA+	Aaa	NR	20,000,000.00	1.6500	4.3880	17,748,400.00	72,324.12	21,083.33	17,820,724.12	17,625,030.40	(195,693.72)
WALMART INC / CITIGROUP GLOBAL MARKETS															
1367429	4/30/26	04/30/2031	931142FT5	AA	Aa2	AA	200,000,000.00	4.1500	4.1979	199,572,000.00	28,771.11	2,789,722.22	199,600,771.11	195,471,708.00	(4,129,063.11)
WALMART INC / BNY Mellon Capital Market															
1367431	4/30/26	04/30/2031	931142FT5	AA	Aa2	AA	25,000,000.00	4.1500	4.2170	24,925,250.00	5,024.86	348,715.28	24,930,274.86	24,433,963.50	(496,311.36)
WALMART INC / SIEBERT WILLIAMS SHANK & CO.															
1367653	4/30/26	04/30/2031	931142FT5	AA	Aa2	AA	10,000,000.00	4.1500	4.2192	9,969,100.00	2,077.17	139,486.11	9,971,177.17	9,773,585.40	(197,591.77)
WALMART INC / BNY Mellon Capital Market															
1367823	5/4/26	04/30/2031	931142FT5	AA	Aa2	AA	10,000,000.00	4.1500	4.2105	9,973,000.00	1,758.91	134,875.00	9,974,758.91	9,773,585.40	(201,173.51)
WALMART INC / JP MORGAN CHASE & CO															
1367824	5/4/26	04/30/2031	931142FT5	AA	Aa2	AA	14,533,000.00	4.1500	4.2219	14,486,349.07	3,039.06	196,013.84	14,489,388.13	14,203,951.66	(285,436.47)
WALMART INC / RBC															
1370221	5/20/26	04/30/2031	931142FT5	AA	Aa2	AA	33,000,000.00	4.1500	4.4992	32,493,450.00	28,742.44	384,220.84	32,522,192.44	32,252,831.82	(269,360.62)
WALMART INC / CASTLE OAK SECURITIES															
1370224	5/20/26	04/30/2031	931142FT5	AA	Aa2	AA	13,000,000.00	4.1500	4.4888	12,806,352.00	10,987.89	151,359.72	12,817,339.89	12,705,661.02	(111,678.87)
Subtotal for MEDIUM-TERM NOTE-CALLABLE:							982,536,000.00	2.8340	4.1359	938,933,102.48	4,413,458.93	7,535,228.46	943,346,561.41	928,787,051.70	(14,559,509.71)
MEDIUM-TERM NOTE-CALLABLE P															
APPLE INC. / MORGAN STANLEY															
1361634	3/20/26	05/12/2028	037833EY2	AA+	Aaa	NR	7,340,000.00	4.0000	3.9833	7,342,202.00	(477.79)	88,895.56	7,341,724.21	7,290,920.50	(50,803.71)
APPLE INC. / MORGAN STANLEY															
1362474	3/26/26	05/12/2028	037833EY2	AA+	Aaa	NR	36,000,000.00	4.0000	3.9882	36,007,200.00	(1,516.30)	436,000.00	36,005,683.70	35,759,283.12	(246,400.58)
WALMART INC / TD SECURITIES															
1359740	3/9/26	04/28/2030	931142FN8	AA	Aa2	AA	20,000,000.00	4.3500	3.8946	20,344,000.00	(40,553.80)	297,250.00	20,303,446.20	19,819,077.00	(484,369.20)
WALMART INC / TD SECURITIES															
1360289	3/11/26	04/28/2030	931142FN8	AA	Aa2	AA	10,000,000.00	4.3500	3.9150	10,164,000.00	(19,135.21)	148,625.00	10,144,864.79	9,909,538.50	(235,326.29)
WALMART INC / DAIWA CAPITAL MARKETS															
1360731	3/13/26	04/28/2030	931142FN8	AA	Aa2	AA	10,000,000.00	4.3500	4.0039	10,130,000.00	(15,010.31)	148,625.00	10,114,989.69	9,909,538.50	(205,451.19)
WALMART INC / DAIWA CAPITAL MARKETS															
1360732	3/13/26	04/28/2030	931142FN8	AA	Aa2	AA	5,000,000.00	4.3500	4.0171	5,062,500.00	(7,216.49)	74,312.50	5,055,283.51	4,954,769.25	(100,514.26)
WALMART INC / SIEBERT WILLIAMS SHANK & CO.															
1360733	3/13/26	04/28/2030	931142FN8	AA	Aa2	AA	10,000,000.00	4.3500	4.0255	10,121,800.00	(14,063.51)	148,625.00	10,107,736.49	9,909,538.50	(198,197.99)
WALMART INC / DAIWA CAPITAL MARKETS															
1360738	3/13/26	04/28/2030	931142FN8	AA	Aa2	AA	15,000,000.00	4.3500	4.0302	15,180,000.00	(20,783.51)	222,937.50	15,159,216.49	14,864,307.75	(294,908.74)

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
MEDIUM-TERM NOTES															
MEDIUM-TERM NOTE-CALLABLE P															
WALMART INC / RAYMOND JAMES															
1360935	3/16/26	04/28/2030	931142FN8	AA	Aa2	AA	5,000,000.00	4.3500	4.0490	5,056,350.00	(6,403.41)	74,312.50	5,049,946.59	4,954,769.25	(95,177.34)
WALMART INC / DAIWA CAPITAL MARKETS															
1361161	3/17/26	04/28/2030	931142FN8	AA	Aa2	AA	5,000,000.00	4.3500	3.9899	5,067,500.00	(7,629.22)	74,312.50	5,059,870.78	4,954,769.25	(105,101.53)
WALMART INC / TD SECURITIES															
1361636	3/20/26	04/28/2030	931142FN8	AA	Aa2	AA	43,000,000.00	4.3500	4.0687	43,451,500.00	(50,201.31)	639,087.50	43,401,298.69	42,611,015.55	(790,283.14)
WALMART INC / TD SECURITIES															
1361992	3/23/26	04/28/2030	931142FN8	AA	Aa2	AA	2,113,000.00	4.3500	4.1639	2,127,600.83	(1,596.49)	31,404.46	2,126,004.34	2,093,885.49	(32,118.85)
WALMART INC / BNY Mellon Capital Market															
1366310	4/22/26	04/28/2030	931142FN8	AA	Aa2	AA	11,500,000.00	4.3500	4.0157	11,641,220.00	(12,865.38)	170,918.75	11,628,354.62	11,395,969.28	(232,385.34)
APPLE INC. / TD SECURITIES															
1359899	3/10/26	05/10/2030	037833EU0	AA+	Aaa	NR	15,000,000.00	4.1500	3.8996	15,142,500.00	(16,921.88)	191,937.50	15,125,578.12	14,806,490.55	(319,087.57)
APPLE INC. / CASTLE OAK SECURITIES															
1359365	3/5/26	05/12/2030	037833EZ9	AA+	Aaa	NR	12,155,000.00	4.2000	3.8724	12,306,937.50	(18,104.94)	154,571.08	12,288,832.56	12,007,645.18	(281,187.38)
APPLE INC. / TD SECURITIES															
1359366	3/5/26	05/12/2030	037833EZ9	AA+	Aaa	NR	20,000,000.00	4.2000	3.8698	20,252,000.00	(30,028.44)	254,333.33	20,221,971.56	19,757,540.40	(464,431.16)
APPLE INC. / PNC CAPITAL MARKETS															
1359894	3/10/26	05/12/2030	037833EZ9	AA+	Aaa	NR	5,000,000.00	4.2000	3.9530	5,046,850.00	(5,442.49)	63,583.33	5,041,407.51	4,939,385.10	(102,022.41)
APPLE INC. / BNY Mellon Capital Market															
1360290	3/11/26	05/12/2030	037833EZ9	AA+	Aaa	NR	5,000,000.00	4.2000	3.9312	5,051,000.00	(5,893.95)	63,583.33	5,045,106.05	4,939,385.10	(105,720.95)
APPLE INC. / GREAT PACIFIC SECURITIES															
1360484	3/12/26	05/12/2030	037833EZ9	AA+	Aaa	NR	20,000,000.00	4.2000	3.9806	20,166,000.00	(19,084.35)	254,333.33	20,146,915.65	19,757,540.40	(389,375.25)
APPLE INC. / Mizuho Securities USA Inc															
1360930	3/16/26	05/12/2030	037833EZ9	AA+	Aaa	NR	10,000,000.00	4.2000	4.0452	10,058,200.00	(6,550.48)	127,166.67	10,051,649.52	9,878,770.20	(172,879.32)
APPLE INC. / DAIWA CAPITAL MARKETS															
1361160	3/17/26	05/12/2030	037833EZ9	AA+	Aaa	NR	10,000,000.00	4.2000	4.0036	10,074,000.00	(8,283.96)	127,166.67	10,065,716.04	9,878,770.20	(186,945.84)
APPLE INC. / BNY Mellon Capital Market															
1361198	3/18/26	05/12/2030	037833EZ9	AA+	Aaa	NR	5,000,000.00	4.2000	3.9886	5,039,850.00	(4,436.85)	63,583.33	5,035,413.15	4,939,385.10	(96,028.05)
APPLE INC. / BNY Mellon Capital Market															
1362440	3/25/26	05/12/2030	037833EZ9	AA+	Aaa	NR	16,150,000.00	4.2000	4.1616	16,172,610.00	(2,420.84)	205,374.17	16,170,189.16	15,954,213.87	(215,975.29)
Subtotal for MEDIUM-TERM NOTE-CALLABLE P:							298,258,000.00	4.2371	3.9914	301,005,820.33	(314,620.91)	4,060,939.01	300,691,199.42	295,286,508.03	(5,404,691.39)
Subtotal for MEDIUM-TERM NOTES:							1,280,794,000.00	3.1607	4.1023	1,239,938,922.81	4,098,838.02	11,596,167.47	1,244,037,760.83	1,224,073,559.73	(19,964,201.10)

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / Mizuho Securities USA Inc															
1265804	4/11/24	09/15/2026	91282CHY0	AA+	Aa1	AA+	50,000,000.00	4.6250	4.8461	49,748,046.88	247,976.41	1,068,274.46	49,996,023.29	50,016,094.50	20,071.21
US TREASURY N/B / MORGAN STANLEY															
1348519	12/10/25	09/15/2026	91282CHY0	AA+	Aa1	AA+	50,000,000.00	4.6250	3.6483	50,361,328.13	(343,196.97)	1,068,274.46	50,018,131.16	50,016,094.50	(2,036.66)
US TREASURY N/B / MORGAN STANLEY															
1259944	2/28/24	11/15/2026	91282U24	AA+	Aa1	AA+	50,000,000.00	2.0000	4.5075	46,832,031.25	2,928,213.29	296,195.65	49,760,244.54	49,803,906.00	43,661.46
US TREASURY N/B / JEFFERIES & COMPANY															
1259106	2/22/24	01/15/2027	91282CJT9	AA+	Aa1	AA+	50,000,000.00	4.0000	4.4197	49,433,593.75	493,597.89	260,869.57	49,927,191.64	50,019,531.00	92,339.36
US TREASURY N/B / MORGAN STANLEY															
1259107	2/22/24	02/15/2027	91282V98	AA+	Aa1	AA+	50,000,000.00	2.2500	4.4043	47,021,484.38	2,521,755.19	51,970.11	49,543,239.57	49,612,500.00	69,260.43
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1247294	11/22/23	02/15/2028	9128283W8	AA+	Aa1	AA+	50,000,000.00	2.7500	4.4653	46,724,609.38	2,148,283.37	63,519.02	48,872,892.75	48,912,109.50	39,216.75
US TREASURY N/B / MORGAN STANLEY															
1247300	11/22/23	05/15/2028	9128284N7	AA+	Aa1	AA+	50,000,000.00	2.8750	4.4572	46,818,359.38	1,971,994.86	425,781.25	48,790,354.24	48,814,453.00	24,098.76
US TREASURY N/B / Mizuho Securities USA Inc															
1247907	11/29/23	11/15/2028	9128285M8	AA+	Aa1	AA+	50,000,000.00	3.1250	4.4192	47,144,531.25	1,586,021.53	462,805.71	48,730,552.78	48,703,125.00	(27,427.78)
Subtotal for TREASURY BOND:							400,000,000.00	3.2813	4.3960	384,083,984.40	11,554,645.57	3,697,690.23	395,638,629.97	395,897,813.50	259,183.53
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
1254806	1/22/24	09/30/2026	91282CCZ2	AA+	Aa1	AA+	50,000,000.00	0.8750	4.1688	45,851,562.50	4,025,927.63	184,084.70	49,877,490.13	49,877,051.00	(439.13)
US TREASURY N/B / TD SECURITIES															
1315850	4/14/25	09/30/2026	91282CLP4	AA+	Aa1	AA+	50,000,000.00	3.5000	3.9963	49,650,390.63	330,623.09	736,338.80	49,981,013.72	49,979,980.50	(1,033.22)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1327787	7/9/25	09/30/2026	91282CLP4	AA+	Aa1	AA+	50,000,000.00	3.5000	4.0633	49,664,062.50	314,191.55	736,338.80	49,978,254.05	49,979,980.50	1,726.45
US TREASURY N/B / RBC															
1330024	7/25/25	09/30/2026	91282CLP4	AA+	Aa1	AA+	50,000,000.00	3.5000	4.0702	49,671,875.00	306,098.09	736,338.80	49,977,973.09	49,979,980.50	2,007.41
US TREASURY N/B / RBC															
1330210	7/28/25	09/30/2026	91282CLP4	AA+	Aa1	AA+	50,000,000.00	3.5000	4.0811	49,667,968.75	309,586.25	736,338.80	49,977,555.00	49,979,980.50	2,425.50
US TREASURY N/B / CASTLE OAK SECURITIES															
1259640	2/27/24	11/30/2026	91282CDK4	AA+	Aa1	AA+	50,000,000.00	1.2500	4.5063	45,822,265.63	3,804,351.95	158,811.48	49,626,617.58	49,676,562.50	49,944.92
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1375359	6/29/26	12/31/2026	91282CME8	AA+	Aa1	AA+	50,000,000.00	4.2500	3.9329	50,078,125.00	(27,027.03)	363,790.76	50,051,097.97	50,052,083.50	985.53
US TREASURY N/B / DAIWA CAPITAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
Orange County Treasury Pool															
U. S. TREASURIES															
TREASURY BOND - ME															
1376928	7/9/26	12/31/2026	91282CME8	AA+	Aa1	AA+	50,000,000.00	4.2500	3.9613	50,066,406.25	(20,491.07)	311,820.65	50,045,915.18	50,052,083.50	6,168.32
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1238639	9/20/23	07/31/2028	91282CCR0	AA+	Aa1	AA+	50,000,000.00	1.0000	4.5231	42,388,671.88	4,615,653.37	43,478.26	47,004,325.25	46,957,031.00	(47,294.25)
US TREASURY N/B / JEFFERIES & COMPANY															
1238644	9/20/23	08/31/2028	91282CCV1	AA+	Aa1	AA+	50,000,000.00	1.1250	4.5246	42,542,968.75	4,444,506.17	1,553.87	46,987,474.92	46,947,265.50	(40,209.42)
US TREASURY N/B / MORGAN STANLEY															
1247906	11/29/23	10/31/2028	91282CDF5	AA+	Aa1	AA+	50,000,000.00	1.3750	4.4251	43,322,265.63	3,739,976.92	231,657.61	47,062,242.55	46,945,312.50	(116,930.05)
US TREASURY N/B / MORGAN STANLEY															
1362708	3/27/26	02/28/2031	91282CKC4	AA+	Aa1	AA+	50,000,000.00	4.2500	4.0948	50,341,796.88	(30,018.85)	5,870.17	50,311,778.03	49,519,531.00	(792,247.03)
Subtotal for TREASURY BOND - ME:							600,000,000.00	2.6979	4.1957	569,068,359.40	21,813,378.07	4,246,422.70	590,881,737.47	589,946,842.50	(934,894.97)
US TREASURY BILL															
US TREASURY N/B / NOMURA SECURITIES INTL.															
1347455	12/3/25	10/29/2026	912797SK4	A-1+	NR	F1+	50,000,000.00		3.5824	48,410,270.83	1,310,322.22	0.00	49,720,593.05	49,697,892.50	(22,700.55)
US TREASURY N/B / JP MORGAN CHASE & CO															
1347809	12/5/25	10/29/2026	912797SK4	A-1+	NR	F1+	50,000,000.00		3.5727	48,423,732.22	1,297,537.50	0.00	49,721,269.72	49,697,892.50	(23,377.22)
US TREASURY N/B / MORGAN STANLEY															
1347810	12/5/25	10/29/2026	912797SK4	A-1+	NR	F1+	50,000,000.00		3.5806	48,420,361.11	1,300,312.50	0.00	49,720,673.61	49,697,892.50	(22,781.11)
US TREASURY N/B / JP MORGAN CHASE & CO															
1348518	12/10/25	10/29/2026	912797SK4	A-1+	NR	F1+	50,000,000.00		3.6074	48,432,418.20	1,286,096.52	0.00	49,718,514.72	49,697,892.50	(20,622.22)
US TREASURY N/B / Mizuho Securities USA Inc															
1374150	6/18/26	12/17/2026	912797VH7	A-1+	NR	F1+	50,000,000.00		3.7524	49,069,145.83	383,593.75	0.00	49,452,739.58	49,440,628.00	(12,111.58)
US TREASURY N/B / JEFFERIES & COMPANY															
1374353	6/22/26	12/17/2026	912797VH7	A-1+	NR	F1+	50,000,000.00		3.8323	49,070,197.20	370,876.40	0.00	49,441,073.60	49,440,628.00	(445.60)
Subtotal for US TREASURY BILL:							300,000,000.00	0.0000	3.6546	291,826,125.39	5,948,738.89	0.00	297,774,864.28	297,672,826.00	(102,038.28)
Subtotal for U. S. TREASURIES:							1,300,000,000.00	2.2548	4.1324	1,244,978,469.19	39,316,762.53	7,944,112.93	1,284,295,231.72	1,283,517,482.00	(777,749.72)
Total Orange County Treasury Pool :							14,807,502,116.74	3.3313	4.0006	14,675,077,972.04	63,793,511.43	115,659,710.91	14,738,871,483.47	14,631,863,601.02	(107,007,882.45)
Net Asset Value (NAV):														0.992740	
Total Investments:							14,807,502,116.74	3.3313	4.0006	14,675,077,972.04	63,793,511.43	115,659,710.91	14,738,871,483.47	14,631,863,601.02	(107,007,882.45)

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Issuer / Broker

Query: Daily Inventory OCTP
Settlement Date: not greater than 31 Aug 2026
Entity Name: one of Orange County Treasury Pool
Account Name: one of LAIF - EXTENDED FUND, OC Treasurer Extended Fund, OC Treasurer X FUND MMF, NORTHERN TRUST OCTP
SWEEP, GS - OC Treasury Pool
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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Investment Inventory with Market Value by Entity & Instrument
Non-Pooled Investments
As of 31-Aug-2026

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	6/15/21			AAAm	NR	NR	1,000,253.13		3.5718	1,000,253.13			1,000,253.13	1,000,253.13	0.00
Subtotal for FUNDS:							1,000,253.13		3.5718	1,000,253.13			1,000,253.13	1,000,253.13	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aa1	NR	385,000.00	3.1250	3.1846	383,225.15	1,619.70	2,673.61	384,844.85	382,059.65	(2,785.20)
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aa1	AA+	225,000.00	3.1250	2.9561	227,778.98	(2,515.46)	1,484.38	225,263.52	223,279.02	(1,984.50)
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aa1	AA+	94,000.00	2.8000	2.6533	95,041.52	(894.63)	796.91	94,146.89	92,435.34	(1,711.55)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aa1	NR	180,000.00	2.7500	3.4669	169,941.34	8,658.74	1,113.75	178,600.08	176,397.63	(2,202.45)
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aa1	AA+	137,000.00	2.7300	2.2650	141,840.21	(4,088.54)	737.63	137,751.67	134,355.54	(3,396.13)
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aa1	AA+	45,000.00	5.2500	2.8900	53,177.40	(6,942.64)	413.44	46,234.76	45,496.78	(737.98)
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aa1	AA+	2,000,000.00	2.8750	2.8890	1,997,580.00	2,085.91	6,868.06	1,999,665.91	1,963,327.80	(36,338.11)
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aa1	NR	85,000.00	3.2500	3.3680	84,154.25	658.98	805.73	84,813.23	83,078.79	(1,734.44)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aa1	AA+	1,500,000.00	6.2500	2.7914	2,002,678.50	(383,145.09)	27,604.17	1,619,533.41	1,570,160.64	(49,372.77)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aa1	AA+	2,000,000.00	2.9800	2.9971	1,996,580.00	2,468.42	9,602.22	1,999,048.42	1,908,948.98	(90,099.44)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aa1	AA+	1,500,000.00	6.7500	3.0912	2,088,162.00	(384,677.62)	46,687.50	1,703,484.38	1,637,634.59	(65,849.80)
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aa1	AA+	2,000,000.00	6.2500	3.2042	2,697,120.00	(412,289.76)	15,972.22	2,284,830.24	2,173,869.08	(110,961.16)
FED FARM CR BK / MORGAN STANLEY 1															
948858	3/22/18	7/19/32	3133EASP9	AA+	Aa1	AA+	255,000.00	3.0500	3.3488	246,378.45	5,080.65	907.38	251,459.10	234,063.45	(17,395.65)
FED FARM CR BK / MORGAN STANLEY 1															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aa1	AA+	147,000.00	3.1200	3.3373	143,323.53	2,121.68	1,439.62	145,445.21	134,590.06	(10,855.15)
FED FARM CR BK / MORGAN STANLEY 1															

Run Date: 11-Sep-2026 01:59:27 PM
Print Date: 11-Sep-2026
As at date: 11-Sep-2026

Investment Inventory with Market Value by Entity & Instrument
Non-Pooled Investments
As of 31-Aug-2026

94025 * Market values provided by Northern Trust and exclude accrued interest

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aa1	AA+	500,000.00	3.3500	3.3496	500,023.74	(13.36)	7,351.39	500,010.38	458,617.50	(41,392.88)
FED FARM CR BK / MORGAN STANLEY 1															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aa1	AA+	263,000.00	4.4400	3.3596	297,542.42	(18,497.69)	2,075.95	279,044.73	255,610.51	(23,434.22)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aa1	AA+	2,000,000.00	3.3300	3.4801	1,963,460.00	19,469.75	3,330.00	1,982,929.75	1,803,701.60	(179,228.15)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aa1	AA+	2,000,000.00	3.9100	3.3519	2,147,620.00	(70,844.58)	25,849.44	2,076,775.42	1,834,620.48	(242,154.94)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(1,241,745.54)	155,713.40	15,993,881.95	15,112,247.43	(881,634.52)
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(1,241,745.54)	155,713.40	15,993,881.95	15,112,247.43	(881,634.52)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / RBC															
1359099	3/4/26	2/15/28	9128283W8	AA+	Aa1	AA+	1,000,000.00	2.7500	3.4691	986,523.44	3,421.12	1,270.38	989,944.56	978,242.19	(11,702.37)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1286042	9/5/24	2/15/31	91282CBL4	AA+	Aa1	AA+	1,000,000.00	1.1250	3.6952	853,828.13	45,081.04	519.70	898,909.17	866,484.38	(32,424.79)
US TREASURY N/B / JP MORGAN CHASE & CO															
1286043	9/5/24	2/15/33	91282CGM7	AA+	Aa1	AA+	1,800,000.00	3.5000	3.8107	1,759,921.88	9,431.67	2,910.33	1,769,353.55	1,690,734.38	(78,619.17)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	91281OFT0	AA+	Aa1	AA+	1,500,000.00	4.5000	2.9081	1,831,699.22	(156,704.70)	3,118.21	1,674,994.52	1,483,828.13	(191,166.40)
Subtotal for TREASURY BOND:							5,300,000.00	3.1934	3.4690	5,431,972.67	(98,770.87)	7,818.62	5,333,201.80	5,019,289.08	(313,912.72)
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY 1															
942094	2/8/18	2/15/27	912828V98	AA+	Aa1	AA+	2,000,000.00	2.2500	2.8307	1,908,125.00	87,217.10	2,078.80	1,995,342.10	1,984,500.00	(10,842.10)
US TREASURY N/B / MORGAN STANLEY															
1286041	9/5/24	1/31/29	91282CDW8	AA+	Aa1	AA+	1,000,000.00	1.7500	3.6765	922,343.75	35,039.43	1,521.74	957,383.18	940,195.31	(17,187.87)
Subtotal for TREASURY BOND - ME:							3,000,000.00	2.0833	3.1126	2,830,468.75	122,256.53	3,600.54	2,952,725.28	2,924,695.31	(28,029.97)
Subtotal for U. S. TREASURIES:							8,300,000.00	2.7922	3.3402	8,262,441.42	23,485.66	11,419.16	8,285,927.08	7,943,984.39	(341,942.69)
Total 650-CCCD SERIES 2017E :							24,616,253.13	3.7684	3.2238	26,498,322.04	(1,218,259.88)	167,132.56	25,280,062.16	24,056,484.95	(1,223,577.21)
Net Asset Value (NAV):														0.951599	
Total Investments:							24,616,253.13	3.7684	3.2238	26,498,322.04	(1,218,259.88)	167,132.56	25,280,062.16	24,056,484.95	(1,223,577.21)

County of Orange
Detail Transaction Report

Transaction Date From 01-Aug-2026 To 31-Aug-2026

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: Orange County Treasury Pool												
1265590	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.5900 / 4.5923					
				2/1/2027	8/1/2026	INT		0.00	0.00	0.00	(1,147,500.00)	1,147,500.00
1265597	FED FARM CR BK	/UBS FINANCIAL SERVICES	AGNF1				4.5900 / 4.5923					
				2/1/2027	8/1/2026	INT		0.00	0.00	0.00	(1,147,500.00)	1,147,500.00
1259493	FED FARM CR BK	/FTN FINANCIAL	AGNF1				4.4800 / 4.4809					
				2/5/2027	8/5/2026	INT		0.00	0.00	0.00	(1,120,000.00)	1,120,000.00
1265226	FED FARM CR BK	/TD SECURITIES	AGNF1				4.5400 / 4.5422					
				2/5/2027	8/5/2026	INT		0.00	0.00	0.00	(1,135,000.00)	1,135,000.00
1342930	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				3.5775 / 3.5775					
				8/7/2026	8/7/2026	MAT		(50,000,000.00)	(48,637,000.00)	0.00	(1,363,000.00)	50,000,000.00
1343347	FHLB DISC CORP	/FTN FINANCIAL	AGDNS				3.6825 / 3.6825					
				8/7/2026	8/7/2026	MAT		(50,000,000.00)	(48,607,777.78)	0.00	(1,392,222.22)	50,000,000.00
1358191	APPLE INC.	/TD SECURITIES	CALLMTN				1.6500 / 3.8701					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(165,000.00)	165,000.00
1360285	APPLE INC.	/Mizuho Securities USA Inc	CALLMTN				1.6500 / 3.9085					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(82,500.00)	82,500.00
1360288	APPLE INC.	/CASTLE OAK SECURITIES	CALLMTN				1.6500 / 3.9085					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(41,250.00)	41,250.00
1360482	APPLE INC.	/ACADEMY SECURITIES	CALLMTN				3.2500 / 3.8467					
				8/8/2029	8/8/2026	INT		0.00	0.00	0.00	(81,250.00)	81,250.00
1360725	APPLE INC.	/UBS FINANCIAL SERVICES	CALLMTN				3.2500 / 3.9016					
				8/8/2029	8/8/2026	INT		0.00	0.00	0.00	(186,176.25)	186,176.25
1360931	APPLE INC.	/TD SECURITIES	CALLMTN				1.6500 / 4.1080					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(165,000.00)	165,000.00
1361990	APPLE INC.	/ACADEMY SECURITIES	CALLMTN				1.6500 / 4.1651					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(82,500.00)	82,500.00
1361991	APPLE INC.	/MORGAN STANLEY	CALLMTN				1.2000 / 3.9937					
				2/8/2028	8/8/2026	INT		0.00	0.00	0.00	(252,000.00)	252,000.00

County of Orange
Detail Transaction Report

Transaction Date From 01-Aug-2026 To 31-Aug-2026

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: Orange County Treasury Pool												
1363070	APPLE INC.	/UBS FINANCIAL SERVICES	CALLMTN				1.6500 / 4.2379					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(18,438.75)	18,438.75
1363614	APPLE INC.	/TD SECURITIES	CALLMTN				3.2500 / 4.0055					
				8/8/2029	8/8/2026	INT		0.00	0.00	0.00	(406,250.00)	406,250.00
1370366	APPLE INC.	/TD SECURITIES	CALLMTN				3.2500 / 4.2353					
				8/8/2029	8/8/2026	INT		0.00	0.00	0.00	(406,250.00)	406,250.00
1370367	APPLE INC.	/JP MORGAN CHASE & CO	CALLMTN				3.2500 / 4.1991					
				8/8/2029	8/8/2026	INT		0.00	0.00	0.00	(87,100.00)	87,100.00
1370700	APPLE INC.	/MORGAN STANLEY	CALLMTN				3.2500 / 4.2625					
				8/8/2029	8/8/2026	INT		0.00	0.00	0.00	(243,750.00)	243,750.00
1371149	APPLE INC.	/JP MORGAN CHASE & CO	CALLMTN				1.6500 / 4.2499					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(82,500.00)	82,500.00
1371516	APPLE INC.	/JP MORGAN CHASE & CO	CALLMTN				1.6500 / 4.3081					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(247,500.00)	247,500.00
1373732	APPLE INC.	/JP MORGAN CHASE & CO	CALLMTN				1.6500 / 4.2620					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(138,459.75)	138,459.75
1374151	APPLE INC.	/JP MORGAN CHASE & CO	CALLMTN				1.6500 / 4.2883					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(165,000.00)	165,000.00
1376742	APPLE INC.	/TD SECURITIES	CALLMTN				1.6500 / 4.3880					
				2/8/2031	8/8/2026	INT		0.00	0.00	0.00	(165,000.00)	165,000.00
1265599	FED FARM CR BK	/CASTLE OAK SECURITIES	AGNF1				4.5950 / 4.5972					
				2/9/2027	8/9/2026	INT		0.00	0.00	0.00	(1,148,750.00)	1,148,750.00
1265227	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				4.5550 / 4.5571					
				2/10/2027	8/10/2026	INT		0.00	0.00	0.00	(1,138,750.00)	1,138,750.00
1343348	FHLB DISC CORP	/FTN FINANCIAL	AGDNS				3.6837 / 3.6837					
				8/10/2026	8/10/2026	MAT		(50,000,000.00)	(48,592,861.11)	0.00	(1,407,138.89)	50,000,000.00
1343349	FHLB DISC CORP	/FTN FINANCIAL	AGDNS				3.6837 / 3.6837					
				8/10/2026	8/10/2026	MAT		(50,000,000.00)	(48,592,861.11)	0.00	(1,407,138.89)	50,000,000.00

County of Orange
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Transaction Date From 01-Aug-2026 To 31-Aug-2026

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: Orange County Treasury Pool												
1259494	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				4.4800 / 4.4807					
				2/11/2027	8/11/2026	INT		0.00	0.00	0.00	(1,120,000.00)	1,120,000.00
1259495	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				4.4800 / 4.4807					
				2/11/2027	8/11/2026	INT		0.00	0.00	0.00	(1,120,000.00)	1,120,000.00
1265228	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				4.5550 / 4.5571					
				2/12/2027	8/12/2026	INT		0.00	0.00	0.00	(1,138,750.00)	1,138,750.00
1333984	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY				3.8750 / 3.9655					
				8/14/2028	8/14/2026	INT		0.00	0.00	0.00	(968,750.00)	968,750.00
1333985	FANNIE MAE	/GREAT PACIFIC SECURITIES	CALLGOVAGY				3.8750 / 3.9655					
				8/14/2028	8/14/2026	INT		0.00	0.00	0.00	(968,750.00)	968,750.00
1343696	FHLB DISC CORP	/MORGAN STANLEY	AGDNS				3.6837 / 3.6837					
				8/14/2026	8/14/2026	MAT		(50,000,000.00)	(48,592,861.11)	0.00	(1,407,138.89)	50,000,000.00
1343697	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDNS				3.6837 / 3.6837					
				8/14/2026	8/14/2026	MAT		(50,000,000.00)	(48,592,861.11)	0.00	(1,407,138.89)	50,000,000.00
1343698	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDNS				3.6837 / 3.6837					
				8/14/2026	8/14/2026	MAT		(50,000,000.00)	(48,592,861.11)	0.00	(1,407,138.89)	50,000,000.00
1247294	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				2.7500 / 4.4653					
				2/15/2028	8/15/2026	INT		0.00	0.00	0.00	(687,500.00)	687,500.00
1254805	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				1.5000 / 4.2310					
				8/15/2026	8/15/2026	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				8/15/2026	8/15/2026	MAT		(50,000,000.00)	(46,712,890.65)	0.00	(3,287,109.35)	50,000,000.00
1259107	US TREASURY N/B	/MORGAN STANLEY	TRBDI				2.2500 / 4.4043					
				2/15/2027	8/15/2026	INT		0.00	0.00	0.00	(562,500.00)	562,500.00

County of Orange
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Transaction Date From 01-Aug-2026 To 31-Aug-2026

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: Orange County Treasury Pool												
1328334	US TREASURY N/B	/NOMURA SECURITIES INTL.	TRBDI				1.5000 / 4.0895					
				8/15/2026	8/15/2026	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
				8/15/2026	8/15/2026	MAT		(50,000,000.00)	(48,634,765.65)	0.00	(1,365,234.35)	50,000,000.00
1265406	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				4.6300 / 4.6321					
				2/16/2027	8/16/2026	INT		0.00	0.00	0.00	(1,157,500.00)	1,157,500.00
1359895	APPLE INC.	/TD SECURITIES	CALLMTN				1.2500 / 3.9426					
				8/20/2030	8/20/2026	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1355444	FREDDIE DISCOUNT	/PIPER SANDLER	AGDNS				3.5999 / 3.5999					
				8/21/2026	8/21/2026	MAT		(50,000,000.00)	(49,029,250.00)	0.00	(970,750.00)	50,000,000.00
1265407	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				4.6300 / 4.6319					
				2/22/2027	8/22/2026	INT		0.00	0.00	0.00	(1,157,500.00)	1,157,500.00
1359098	FANNIE MAE	/TD SECURITIES	CALLGOVAGY				3.8000 / 3.8514					
				2/25/2031	8/25/2026	INT		0.00	0.00	0.00	(3,610,000.00)	3,610,000.00
1265225	FED FARM CR BK	/DEUTSCHE	AGNF1				4.5300 / 4.5317					
				2/26/2027	8/26/2026	INT		0.00	0.00	0.00	(1,132,500.00)	1,132,500.00
1333978	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				3.6250 / 3.8451					
				8/28/2028	8/28/2026	INT		0.00	0.00	0.00	(906,250.00)	906,250.00
1333979	FANNIE MAE	/CASTLE OAK SECURITIES	CALLGOVAGY				3.6250 / 3.8451					
				8/28/2028	8/28/2026	INT		0.00	0.00	0.00	(906,250.00)	906,250.00
1343905	FHLB DISC CORP	/RAYMOND JAMES	AGDNS				3.6567 / 3.6567					
				8/28/2026	8/28/2026	MAT		(50,000,000.00)	(48,540,555.56)	0.00	(1,459,444.44)	50,000,000.00
1343906	FHLB DISC CORP	/BNY Mellon Capital Market	AGDNS				3.6567 / 3.6567					
				8/28/2026	8/28/2026	MAT		(50,000,000.00)	(48,540,555.56)	0.00	(1,459,444.44)	50,000,000.00
1238644	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.1250 / 4.5246					
				8/31/2028	8/31/2026	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
1250189	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				1.3750 / 4.4330					

County of Orange
Detail Transaction Report

Transaction Date From 01-Aug-2026 To 31-Aug-2026

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: Orange County Treasury Pool												
1252689 US TREASURY N/B		/CITIGROUP GLOBAL MARKETS	TRBDME	8/31/2026	8/31/2026	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
				8/31/2026	8/31/2026	MAT		(50,000,000.00)	(46,132,812.50)	0.00	(3,867,187.50)	50,000,000.00
							0.7500 / 4.1779					
				8/31/2026	8/31/2026	INT		0.00	0.00	0.00	(187,500.00)	187,500.00
1311369 US TREASURY N/B		/JP MORGAN CHASE & CO	TRBDME	8/31/2026	8/31/2026	MAT		(50,000,000.00)	(45,740,234.40)	0.00	(4,259,765.60)	50,000,000.00
							3.7500 / 4.0209					
				8/31/2026	8/31/2026	INT		0.00	0.00	0.00	(937,500.00)	937,500.00
				8/31/2026	8/31/2026	MAT		(50,000,000.00)	(49,808,593.75)	0.00	(191,406.25)	50,000,000.00
1311419 US TREASURY N/B		/MORGAN STANLEY	TRBDME				3.7500 / 4.0631					
				8/31/2026	8/31/2026	INT		0.00	0.00	0.00	(937,500.00)	937,500.00
				8/31/2026	8/31/2026	MAT		(50,000,000.00)	(49,779,296.90)	0.00	(220,703.10)	50,000,000.00
							3.7500 / 4.1422					
1323624 US TREASURY N/B		/TD SECURITIES	TRBDME	8/31/2026	8/31/2026	INT		0.00	0.00	0.00	(937,500.00)	937,500.00
				8/31/2026	8/31/2026	MAT		(50,000,000.00)	(49,765,625.00)	0.00	(234,375.00)	50,000,000.00
							4.2500 / 4.0948					
				2/28/2031	8/31/2026	INT		0.00	0.00	0.00	(1,062,500.00)	1,062,500.00
				Sub Total:			(850,000,000.00)	(822,893,663.30)	0.00	(57,927,261.45)	880,820,924.75	
Fund: 650-CCCD SERIES 2017E												
945505 FED FARM CR BK	/FTN FINANCIAL	AGNF1					3.3300 / 3.4801					
				2/13/2034	8/13/2026	INT		0.00	0.00	0.00	(33,300.00)	33,300.00
942094 US TREASURY N/B	/MORGAN STANLEY 1	TRBDME					2.2500 / 2.8307					
				2/15/2027	8/15/2026	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
947405 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI					4.5000 / 2.9081					
				2/15/2036	8/15/2026	INT		0.00	0.00	0.00	(33,750.00)	33,750.00
1286042 US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDI					1.1250 / 3.6952					
				2/15/2031	8/15/2026	INT		0.00	0.00	0.00	(5,625.00)	5,625.00
1286043 US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI					3.5000 / 3.8107					

County of Orange
Detail Transaction Report

Transaction Date From 01-Aug-2026 To 31-Aug-2026

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												
1359099 US TREASURY N/B		/RBC	TRBDI	2/15/2033	8/15/2026	INT	2.7500 / 3.4691	0.00	0.00	0.00	(31,500.00)	31,500.00
				2/15/2028	8/15/2026	INT		0.00	0.00	0.00	(13,750.00)	13,750.00
Sub Total:								0.00	0.00	0.00	(140,425.00)	140,425.00

Grand Total:	(850,000,000.00)	(822,893,663.30)	0.00	(58,067,686.45)	880,961,349.75
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County of Orange

MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Aug-2026 to 31-Aug-2026

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
GS-1885033423		GS - OC Treasury Pool					
8/13/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(744,062.21)		GOLDMAN SACHS FINL SQ GOVT	1381736
Sub Total Amount Per Account:				(744,062.21)			
MS 740Z00618		OC Treasurer Extended Fund					
8/3/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(353,804,718.91)	80164	MORGAN STANLEY INST LIQUIDITY FUN	1380163
8/4/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(20,994,191.02)	80377	MORGAN STANLEY INST LIQUIDITY FUN	1380376
8/5/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,734,688.90)	80578	MORGAN STANLEY INST LIQUIDITY FUN	1380577
8/6/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(11,003,809.41)	80759	MORGAN STANLEY INST LIQUIDITY FUN	1380758
8/7/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	93,855,098.43	80943	MORGAN STANLEY INST LIQUIDITY FUN	1380942
8/10/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(16,968,620.84)	81132	MORGAN STANLEY INST LIQUIDITY FUN	1381131
8/11/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,506,321.57)	81325	MORGAN STANLEY INST LIQUIDITY FUN	1381324
8/12/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,874,696.66)	81549	MORGAN STANLEY INST LIQUIDITY FUN	1381548
8/14/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	159,012,846.36		MORGAN STANLEY INST LIQUIDITY FUN	1381944
8/17/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	91,311,967.73		MORGAN STANLEY INST LIQUIDITY FUN	1382003
8/18/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(39,537,390.72)		MORGAN STANLEY INST LIQUIDITY FUN	1382317
8/19/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	6,283,638.36		MORGAN STANLEY INST LIQUIDITY FUN	1382569
8/20/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(17,682,628.74)		MORGAN STANLEY INST LIQUIDITY FUN	1382745
8/21/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	(10,168,204.12)		MORGAN STANLEY INST LIQUIDITY FUN	1382960
8/24/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	5,257,935.32		MORGAN STANLEY INST LIQUIDITY FUN	1383134
8/25/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	28,307,344.66		MORGAN STANLEY INST LIQUIDITY FUN	1383309
8/26/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	55,187,243.30		MORGAN STANLEY INST LIQUIDITY FUN	1383527
8/27/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	270,354,296.71		MORGAN STANLEY INST LIQUIDITY FUN	1383716
8/28/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	45,993,672.90		MORGAN STANLEY INST LIQUIDITY FUN	1383917
8/31/2026	ACTUAL CASHFLOW		Money Market Mutual Fund	34,457,645.80		MORGAN STANLEY INST LIQUIDITY FUN	1384071
Sub Total Amount Per Account:				302,746,418.68			
NORTHERN INST U.S. TRI		NORTHERN INST U.S. TREASURY PORTFOLIO					
8/12/2026	BANK TRANSFER		MONEY MARKET	(781.64)		NONE	1381540
8/13/2026	BANK TRANSFER		MONEY MARKET	33,300.00		NONE	1381729
8/17/2026	BANK TRANSFER		MONEY MARKET	22,500.00		NONE	1381990
8/17/2026	BANK TRANSFER		MONEY MARKET	33,750.00		NONE	1381991
8/17/2026	BANK TRANSFER		MONEY MARKET	5,625.00		NONE	1381992
8/17/2026	BANK TRANSFER		MONEY MARKET	31,500.00		NONE	1381993
8/17/2026	BANK TRANSFER		MONEY MARKET	13,750.00		NONE	1381994
Sub Total Amount Per Account:				139,643.36			

Total Amount : 302,141,999.83

QUARTERLY INVESTMENT REPORT

Distribution List

County of Orange Board of Supervisors

Chair Doug Chaffee, District 4
Vice-Chair Katrina Foley, District 5
Supervisor Janet Nguyen, District 1
Supervisor Vincente Sarmiento, District 2
Supervisor Donald P. Wagner, District 3

County of Orange Departments

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

Independent Special Districts

Orange County Cemetery District

Other Independent Public Agencies

First 5 Orange County
In-Home Supportive Services Public Authority
Orange County Employees Retirement System
Orange County LAFCO
Orange County Public Law Library
Orange County Transportation Authority

Joint Powers Authorities

Orange County Civic Center Authority
Orange County Housing Finance Trust
Santa Ana River Flood Protection Agency

Investment Oversight Committee

State of California

Superior Court

Orange County School Districts

Orange County Board of Education
Orange County Department of Education
Anaheim Elementary 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)

North Orange County ROP