

Treasurer's Monthly **INVESTMENT REPORT**

April 2022

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



COUNTY OF ORANGE

**TREASURER'S INVESTMENT REPORT
For April 30, 2022**

Table of Contents

I.	Memo to Board of Supervisors-Executive Summary	3
II.	Investment Pool Summary, Statistics and Charts, Fund Composition, Top Ten Participants	5
III.	Investment Objectives	11
	- <i>Safety - Investment Type/Credit Quality/Issuer Concentration/Issuer List</i>	
	- <i>Liquidity - Maturities Distribution</i>	
	- <i>Yield - Interest Rate Yield</i>	
IV.	Cash Availability Projection per California Government Code Section 53646(b)(3)	19
V.	Statement of Accountability	20
VI.	Investment Policy and Treasury Oversight Committee (TOC) Bylaws Compliance Summary	21
	- <i>Investment Policy Compliance Summary</i>	
	- <i>Investment Policy and TOC Bylaws Compliance Summary</i>	
	- <i>Noncompliance Detail</i>	
VII.	Portfolio Investment Inventory with Market Values	23
	- <i>Extended Fund, County and Educational Money Market Funds</i>	
	- <i>John Wayne Airport Investment Pool/Non-pooled Investments</i>	
	- <i>Investments with Trustees - CEO/Public Finance</i>	
	- <i>Investments with Trustees - John Wayne Airport</i>	
	- <i>Portfolio Holdings of Debt Issued by Pool Participants</i>	
	- <i>Temporary Transfers to School Districts</i>	
VIII.	Detailed Transaction Reports	54
	- <i>Transaction Report by Fund for all Funds</i>	
	- <i>Money Market Mutual Fund and LAIF Transactions</i>	
IX.	Reports	65
	- <i>Review of the Schedule of Assets Held by The County Treasury as of December 31, 2021</i>	
X.	Distribution List	70



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



INTERDEPARTMENTAL COMMUNICATION

Date: May 18, 2022

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

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

Subject: Treasurer's Investment Report for the Month Ended April 30, 2022

The Treasurer's Investment Report for the month ended April 30, 2022 is attached, is online at octreasurer.com/publicfunds and is provided in compliance with California Government Code Sections 53607, 53646 and 27134 and the County's Investment Policy Statement (IPS). This report contains various charts and information for the Orange County Investment Fund (OCIF), defined in the IPS as all monies under the investment authority of the Treasurer. The OCIF consists of Pooled Funds, defined in the IPS as the Orange County Treasurer's Pool (OCTP), and Specific Investment Accounts that by law, are called the County Treasury.

OCIF STATISTICS

The OCIF summary shows the total investment responsibility of the County Treasurer as delegated by the Board of Supervisors and further reported as OCTP and Specific Investment Accounts. The statistics are further broken down into the Orange County Investment Pool (OCIP) that includes the County's and the Voluntary Participants' funds, the Orange County Educational Investment Pool (OCEIP) that includes all funds of the Educational Districts and each Specific Investment Account. Investment of these public funds by the County Treasurer is based on compliance with State law and prudent money management. The primary goal is to invest public funds in a manner that will provide for maximum security of principal invested with secondary emphasis on providing adequate liquidity to pool participants and lastly to achieve a market rate of return within the parameters of prudent risk management while conforming to all statutes and resolutions governing the investment of public funds.

This summary also includes additional statistics such as daily and monthly yields, weighted average maturities and net asset values. The maximum maturity of the OCTP is five years, with duration not to exceed 1.5 years, and the duration is currently at 0.84 years. All investments in OCIF are marked to market daily to calculate their daily fair value. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required. The current market values for both OCIP and OCEIP are below book values due to the two recent increases in short term rates by the Federal Open Market Committee (FOMC). Both the OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs.

ECONOMIC UPDATE

The U.S. economy slowed in the first quarter as quarterly growth fell 1.4% with declining net exports. While job gains were strong in April at 428,000, inflation remained elevated at 8.3% as core prices for housing and services continued their ascent. The FOMC increased the Federal Funds rate range to 0.75%-1.00% from 0.25%-0.50% at the conclusion of its meeting on May 4th. The FOMC announced their intent to reduce its holdings of Treasury securities and agency debt starting on June 1st. Some U.S. economic releases in April 2022:

- Gross Domestic Product decreased -1.4% (survey: 1.0%) in the first quarter compared to the fourth quarter's rate of 6.9%.
- Consumer prices increased at an 8.3% (survey: 8.1%) annual rate in April, down from the prior month's 8.5%.
- Employment increased by 428,000 jobs (survey: 380,000) in April.

- The unemployment rate remained unchanged at 3.6% (survey: 3.5%) in April.
- The Philadelphia Fed Index decreased to 17.6 from 27.4 (survey: 21.4), while the Empire State Manufacturing Index increased to 24.6 from -11.8 (survey: 21.4) in March. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

Treasury interest rates increased again in April. The 90-day Treasury Bill rate increased to 0.85% from 0.52%. The 2-year Treasury Note increased to 2.70% from 2.28% while the 10-year Treasury Bond rate increased to 2.89% from 2.32%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net year-to-date yields for fiscal year 2021/2022 are 0.50% and 0.44% for OCIP and 0.49% and 0.44% for OCEIP. The revised gross and net yields forecast for fiscal year 2021/2022 for both OCIP and OCEIP are 0.54% and 0.48% respectively, higher than the original yield forecasts of 0.36% and 0.30% respectively. We expect to provide our forecasted gross and net yields for fiscal year 2022/2023 next month.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for February 2022, March 2022 and April 2022 interest apportionments are expected to be paid in May 2022, June 2022 and July 2022 respectively. The investment administrative fee for fiscal year 2021/2022 is estimated at 5.8 basis points.

TEMPORARY TRANSFERS

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There were no temporary transfers outstanding as of April 30, 2022.

PORTFOLIO HOLDINGS OF DEBT ISSUED BY POOL PARTICIPANTS

Under guidelines outlined in the current IPS, the County Treasurer may invest in "AA" or above rated securities issued by municipalities. Municipal debt issued by the County of Orange is exempt from this credit rating requirement and also has a 10% limit, versus most investment securities have a 5% limit. The OCTP has a total market value of \$521.8 million in County of Orange debt, which represents approximately 3.9% of OCTP. Prior to purchasing any pool participant debt, a standardized credit analysis is performed.

COMPLIANCE SUMMARY

The investment portfolios had no IPS compliance exceptions in the month of April, 2022. On April 6, 2022 the Auditor-Controller issued their Review of the Schedule of Assets Held by the County Treasury as of December 31, 2021. The report stated that they were not aware of any material modifications, except that Management has elected to omit disclosures, which is consistent with prior review reports.

CREDIT UPDATE

During April, there was one change to the Treasurer's Approved Issuer List. The Credit Investment Committee removed the County of Orange Pension Obligation Bonds 2021 Series A Issuer as all associated debt matured on April 29, 2022. An ongoing credit analysis of all issuers owned is reviewed on a daily, monthly, quarterly and annual basis.

I certify that this report includes all Pooled Funds and Specific Investment Accounts as of April 30, 2022 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on December 14, 2021. The OCTP herein shown provides adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures

cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	APRIL 2022	MARCH 2022	INCREASE (DECREASE)	NET CHANGE %	APRIL 2021	INCREASE (DECREASE)	NET CHANGE %
<u>Orange County Investment Pool (OCIP)</u>							
End Of Month Market Value ¹	\$ 6,381,562,118	\$ 6,258,292,832	\$ 123,269,286	1.97%	\$ 6,065,659,272	\$ 315,902,846	5.21%
End Of Month Book Value ²	\$ 6,467,734,310	\$ 6,336,387,507	\$ 131,346,803	2.07%	\$ 6,047,503,315	\$ 420,230,995	6.95%
Monthly Average Balance ²	\$ 7,114,514,411	\$ 6,002,731,714	\$ 1,111,782,697	18.52%	\$ 6,214,394,488	\$ 900,119,923	14.48%
Year-To-Date Average Balance ²	\$ 5,808,737,365	\$ 5,663,651,027	\$ 145,086,338	2.56%	\$ 5,269,218,844	\$ 539,518,521	10.24%
Monthly Accrued Earnings ⁴	\$ 3,245,101	\$ 2,388,242	\$ 856,859	35.88%	\$ 2,957,989	\$ 287,112	9.71%
Monthly Net Yield ⁴	0.489%	0.404%	0.085%	21.04%	0.480%	0.009%	1.88%
Year-To-Date Net Yield ⁴	0.438%	0.431%	0.007%	1.62%	0.791%	-0.353%	-44.63%
Annual Estimated Gross Yield ⁴	0.550%	0.360%	0.190%	52.78%	0.802%	-0.252%	-31.42%
Weighted Average Maturity (WAM) ⁵	313	338	(25)	-7.40%	270	43	15.93%
<u>Orange County Educational Investment Pool (OCEIP)</u>							
End Of Month Market Value ^{1,3}	\$ 6,608,668,618	\$ 5,902,917,368	\$ 705,751,250	11.96%	\$ 5,516,068,746	\$ 1,092,599,872	19.81%
End Of Month Book Value ^{2,3}	\$ 6,699,469,306	\$ 5,977,329,223	\$ 722,140,083	12.08%	\$ 5,497,509,647	\$ 1,201,959,659	21.86%
Monthly Average Balance ³	\$ 6,151,095,510	\$ 5,858,313,591	\$ 292,781,919	5.00%	\$ 5,469,877,983	\$ 681,217,527	12.45%
Year-To-Date Average Balance	\$ 5,500,079,861	\$ 5,427,744,789	\$ 72,335,072	1.33%	\$ 5,202,446,181	\$ 297,633,680	5.72%
Monthly Accrued Earnings ⁴	\$ 2,698,761	\$ 2,197,133	\$ 501,628	22.83%	\$ 2,721,231	\$ (22,469)	-0.83%
Monthly Net Yield ⁴	0.466%	0.372%	0.094%	25.27%	0.572%	-0.106%	-18.53%
Year-To-Date Net Yield ⁴	0.436%	0.432%	0.004%	0.93%	0.818%	-0.382%	-46.70%
Annual Estimated Gross Yield ⁴	0.550%	0.360%	0.190%	52.78%	0.826%	-0.276%	-33.41%
Weighted Average Maturity (WAM) ⁵	318	342	(24)	-7.02%	301	17	5.65%

¹ Market values provided by Bloomberg and Northern Trust.

² Market values for OCIP and OCEIP are lower than book values. Short-term rates have risen slightly causing the market values on these pools to continue to drop slightly. The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs. The OCIP Monthly Average Balance and Year-To-Date Average Balance are higher than the prior month and year due to the cumulative impact of unspent ARPA funds and higher general fund balances.

³ The OCEIP End of Month Market Value, End of Month Book Value, and Monthly Average Balance are higher than the prior month and year primarily due to increases in property tax apportionments.

⁴ The OCIP and OCEIP Monthly Accrued Earnings are higher than the prior month due to higher Monthly Average Balances and slightly higher yields. The OCIP and OCEIP Monthly Net Yields are higher than the prior month due to higher month end balances and purchases at slightly higher interest rates. The OCIP and OCEIP Year-To-Date Net Yield, Annual Estimated Gross Yield and the OCEIP Monthly Net Yield are lower than the prior year because 0.75% of FOMC short-term rate increases have not yet offset the five short-term rate cuts totaling 2.25% since June 2019. The OCIP and OCEIP Annual Estimated Gross Yields for April 2021 are reported at the actual annual adjusted gross yields for FY 20-21. The OCIP and OCEIP Annual Estimated Gross Yields are higher than the prior month due to an update of the forecast.

⁵ The OCIP WAM increased from the prior year as portfolio duration is being extended as current liquidity is sufficient to cover expected expenditures.

ORANGE COUNTY TREASURER-TAX COLLECTOR
ORANGE COUNTY INVESTMENT FUND (OCIF)
ORANGE COUNTY TREASURER'S POOL (OCTP) AND SPECIFIC INVESTMENT ACCOUNTS ⁽¹⁾
FOR THE MONTH ENDED: April 30, 2022

OCTP INVESTMENT STATISTICS - By Reporting Entity						
DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 04/30/2022	MONTHLY Gross Yield	Current NAV	
Orange County Investment Pool (OCIP)	MARKET Value \$	6,381,562,118	313	0.573%	0.547%	0.9867 ⁽²⁾
	COST (Capital) \$	6,466,444,396				
	MONTHLY AVG Balance \$	7,114,514,411				
	BOOK Value \$	6,467,734,310				
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$	6,608,668,618	318	0.571%	0.524%	0.9864 ⁽²⁾
	COST (Capital) \$	6,698,067,686				
	MONTHLY AVG Balance \$	6,151,095,510				
	BOOK Value \$	6,699,469,306				
INVESTMENT STATISTICS - Specific Investment Accounts						
DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST				
Specific Investment Funds: 283, FVSD, CCCD	MARKET Value \$	109,336,732	John Wayne Airport Investment Fund	\$ 53,370,154		
	COST (Capital) \$	111,088,197	Fountain Valley School District Fund 40	34,697,454		
	MONTHLY AVG Balance \$	111,085,815	CCCD Series 2017E Bonds	23,020,589		
	BOOK Value \$	110,448,272				
OCIF TOTALS						
INVESTMENTS			CASH			
OCIP	\$ 6,466,444,396		Cash		230,284,928	
OCEIP	6,698,067,686					
Specific Investment	111,088,197					
Totals	\$ 13,275,600,279				\$ 230,284,928	
Total Assets in the County Treasury					\$ 13,505,885,207	
KEY POOL STATISTICS						
INTEREST RATE YIELD			WEIGHTED AVERAGE MATURITY (WAM)			
OCIP - YTD NET YIELD	0.438%		OCIP	313		
OCEIP - YTD NET YIELD	0.436%		OCEIP	318		
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.267%		JOHN WAYNE AIRPORT	46		
90-DAY T-BILL YIELD - MONTHLY AVERAGE	0.724%		LGIP (Standard & Poors)	32		

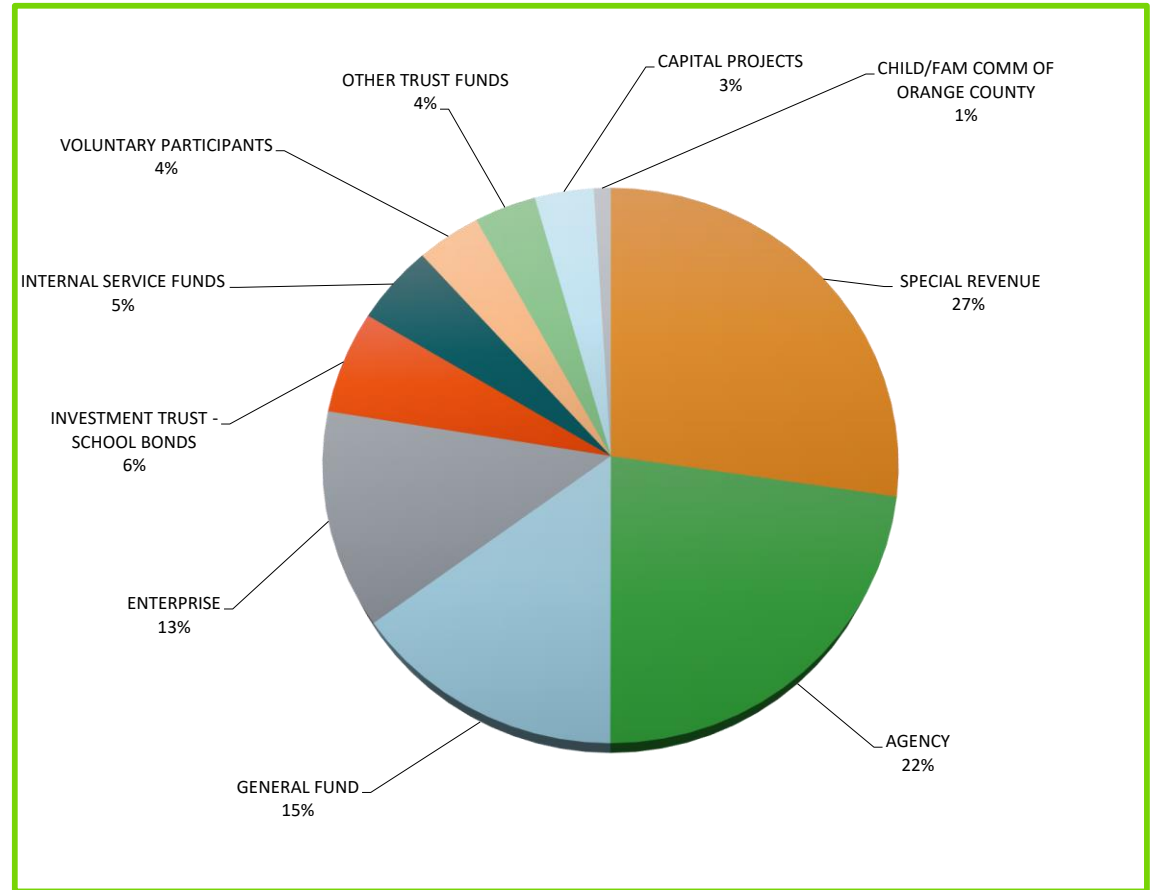
(1) Reported in compliance with Government Code Section 53646 (b)(1), with 2022 IPS requiring at least quarterly reporting per Government Code Section 53646 (d).

(2) The current NAVs for OCIP and OCEIP have dropped to .9867 and .9864 respectively. Short-term rates have risen slightly causing the market values on OCIP and OCEIP to drop below book values. The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs.

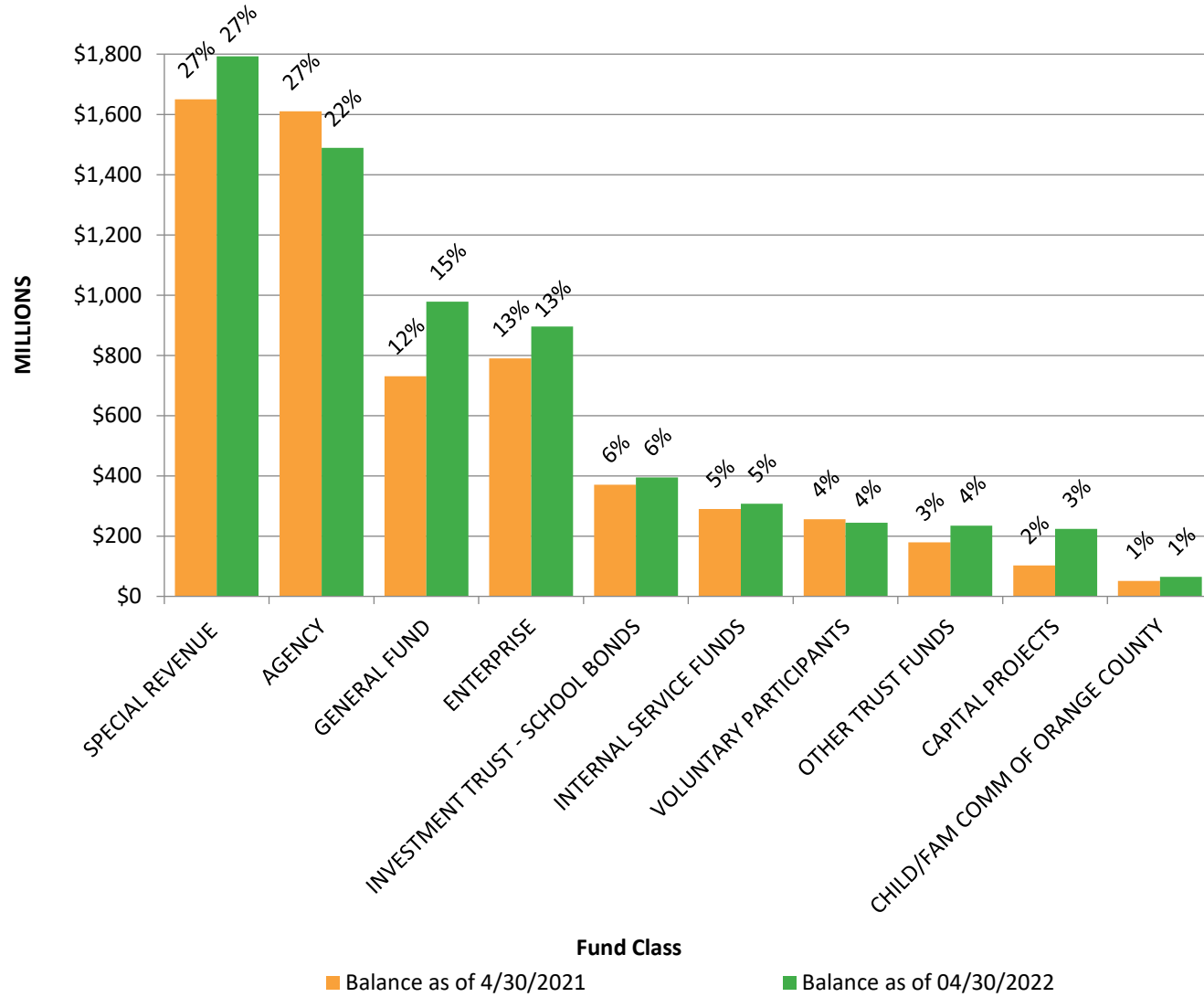
(3) Balances include investments matured on 4/30/2022 (Saturday), cash was not received until 5/2/2022 (Monday).

**ORANGE COUNTY INVESTMENT POOL
COMPOSITION BY FUND
AS OF APRIL 30, 2022**

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,792,349,374
AGENCY	1,488,898,430
GENERAL FUND	978,613,015
ENTERPRISE	895,871,094
INVESTMENT TRUST - SCHOOL BONDS	394,417,788
INTERNAL SERVICE FUNDS	307,480,809
VOLUNTARY PARTICIPANTS	244,087,871
OTHER TRUST FUNDS	235,124,567
CAPITAL PROJECTS	223,872,858
CHILD/FAM COMM OF ORANGE COUNTY	64,324,261
TOTAL	\$ 6,625,040,067

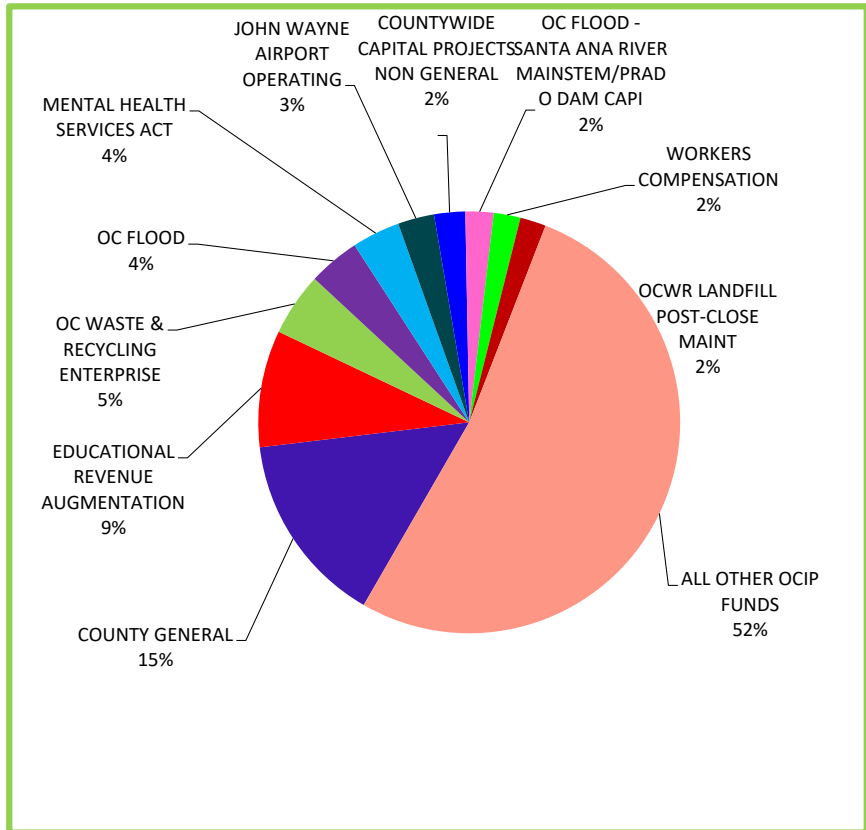


ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF April 30



**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF APRIL 30, 2022**

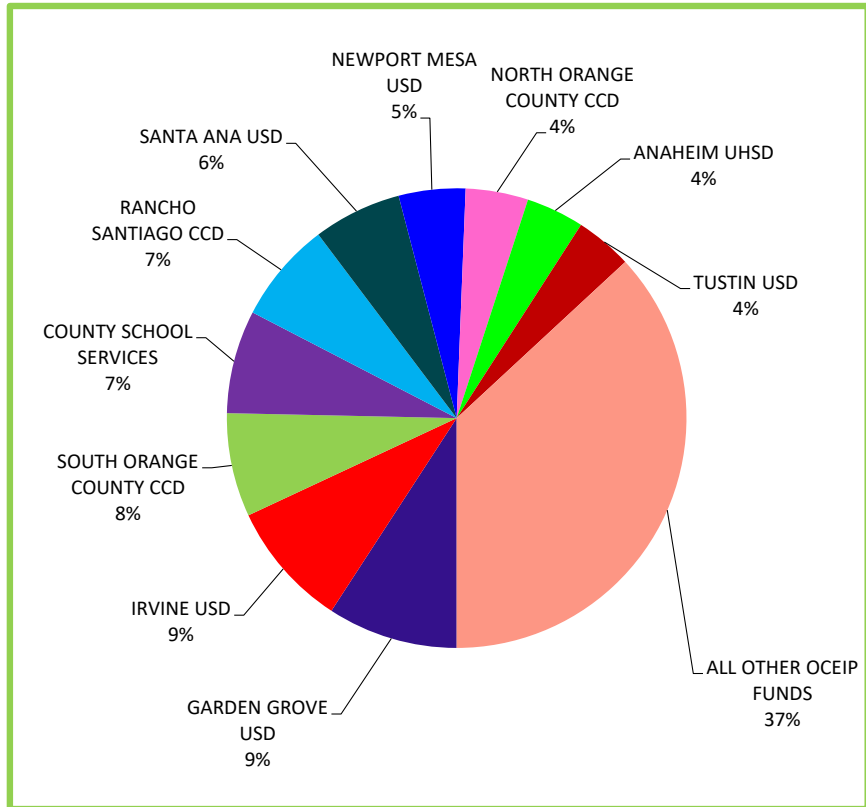
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 978,550,350
664	EDUCATIONAL REVENUE AUGMENTATION	593,920,783
299	OC WASTE & RECYCLING ENTERPRISE	320,400,322
400	OC FLOOD	261,943,568
13Y	MENTAL HEALTH SERVICES ACT	243,899,104
280	JOHN WAYNE AIRPORT OPERATING	184,719,939
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	157,778,225
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	142,597,570
293	WORKERS COMPENSATION	135,819,147
279	OCWR LANDFILL POST-CLOSE MAINT	131,405,889
	ALL OTHER OCIP FUNDS	3,474,005,170
TOTAL		\$ 6,625,040,067



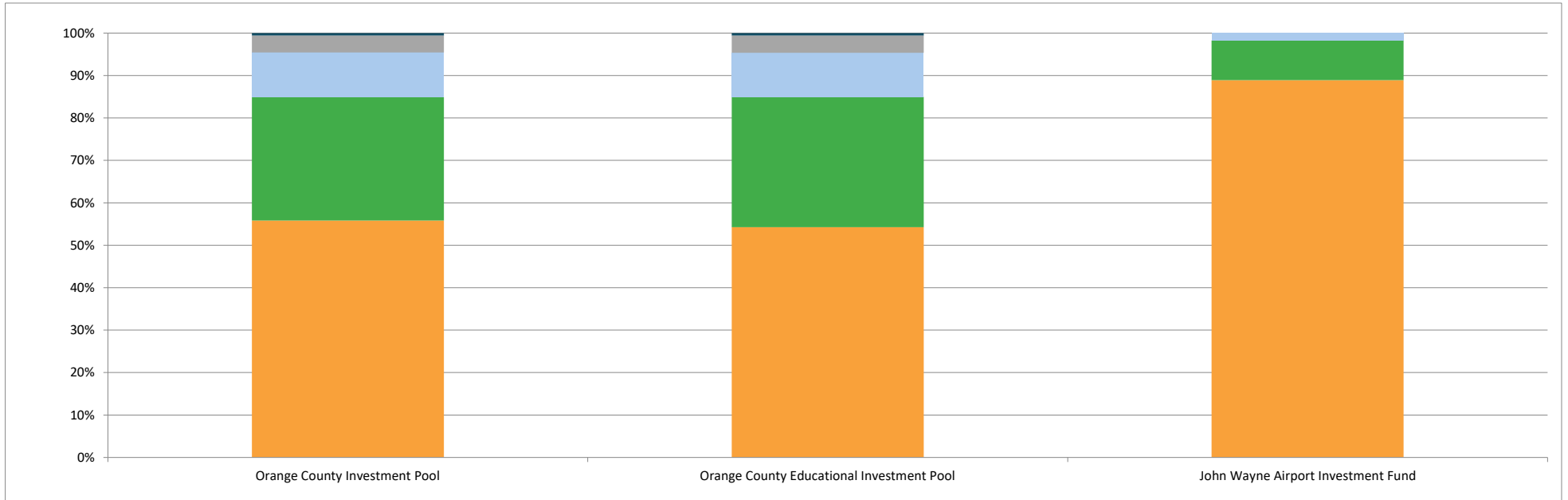
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF APRIL 30, 2022**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 618,321,818 (1)
75	IRVINE USD	598,231,565 (1)
96	SOUTH ORANGE COUNTY CCD	491,778,748
94	COUNTY SCHOOL SERVICES	489,213,066
92	RANCHO SANTIAGO CCD	479,836,894 (1)
84	SANTA ANA USD	418,428,790 (1)
78	NEWPORT MESA USD	316,155,469 (1)
88	NORTH ORANGE COUNTY CCD	296,816,876 (1)
64	ANAHEIM UHSD	274,573,750 (1)
87	TUSTIN USD	270,178,512 (1)
	ALL OTHER OCEIP FUNDS	2,486,624,392 (1)
	TOTAL	<u>\$ 6,740,159,880</u>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



ORANGE COUNTY TREASURER - TAX COLLECTOR
BY INVESTMENT TYPE AT MARKET VALUE - By Percentage Holdings
April 30, 2022



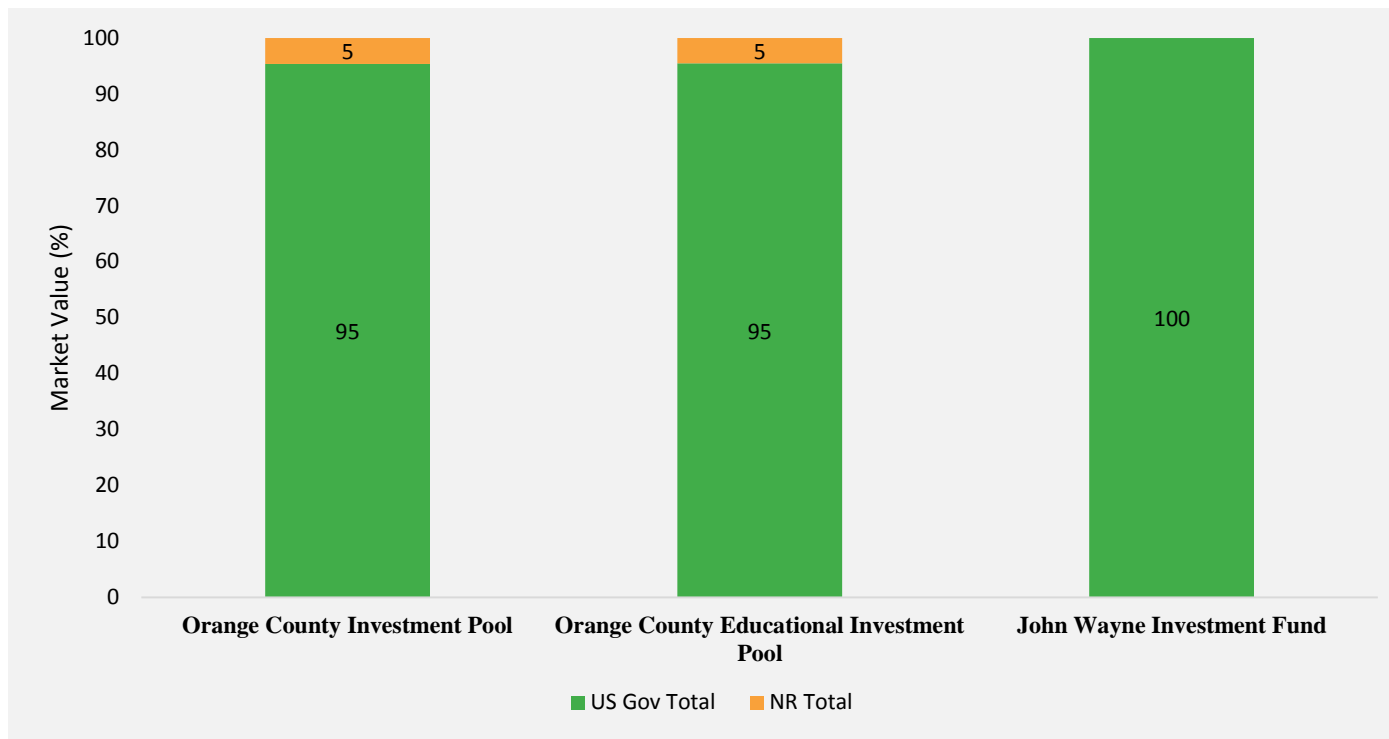
Orange County Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 3,562,503	55.82%
U. S. GOVERNMENT AGENCIES	1,854,425	29.06%
MONEY MARKET MUTUAL FUNDS	674,298	10.57%
MUNICIPAL DEBT	254,080	3.98%
LOCAL AGENCY INVESTMENT FUND	36,256	0.57%
	<u>\$ 6,381,562</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 3,584,849	54.25%
U. S. GOVERNMENT AGENCIES	2,031,145	30.73%
MONEY MARKET MUTUAL FUNDS	686,771	10.39%
MUNICIPAL DEBT	267,704	4.05%
LOCAL AGENCY INVESTMENT FUND	38,200	0.58%
	<u>\$ 6,608,669</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. TREASURIES	\$ 47,464	88.93%
U. S. GOVERNMENT AGENCIES	4,991	9.35%
MONEY MARKET MUTUAL FUNDS	920	1.72%
	<u>\$ 53,375</u>	<u>100.00%</u>

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

April 30, 2022



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

NR Includes LAIF and Orange County Pension Obligation Bonds

ORANGE COUNTY TREASURER-TAX COLLECTOR

APPROVED ISSUER LIST - OCIP, OCEIP, and JWA

April 30, 2022

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

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

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

Legend:

NR = Not Rated

WD = Withdrawn

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

** Moody's placed its L/T issuer credit rating on Negative Outlook on August 28, 2019. Fitch L/T issuer credit rating withdrawn on September 4, 2019.

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

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

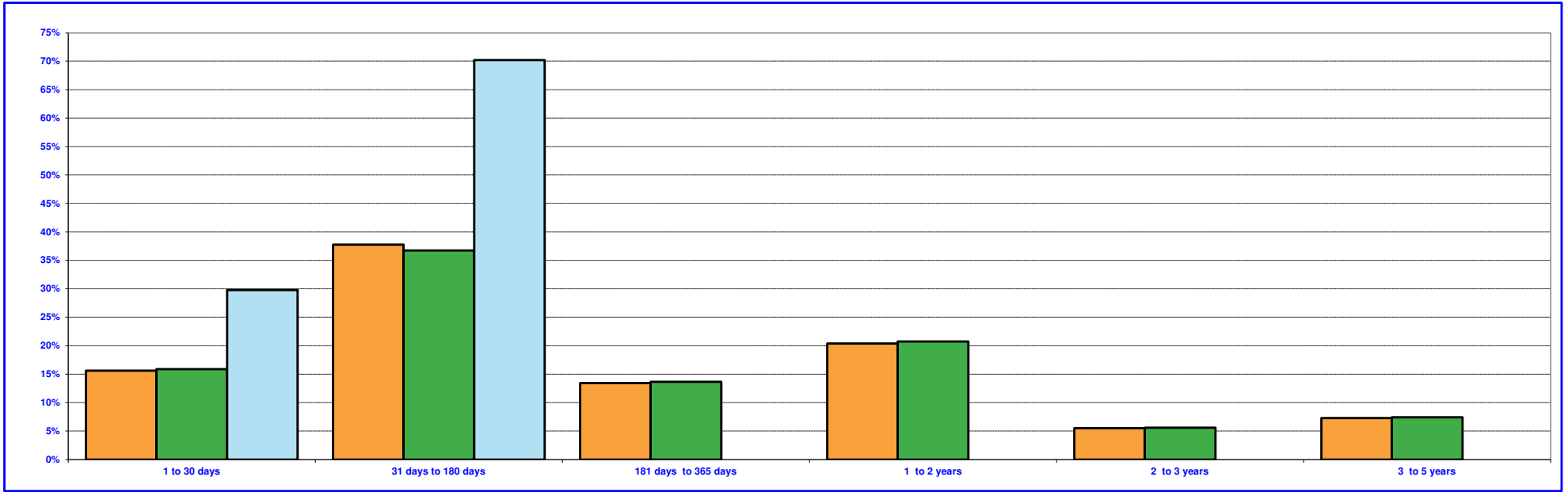
Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended April 30, 2022

During April, there was one change to the Treasurer's Approved Issuer List.

- On April 30, 2022, the County of Orange Pension Obligation Bonds 2021 Series A was removed as all associated debt matured on April 29, 2022.

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

ORANGE COUNTY TREASURER - TAX COLLECTOR
MATURITIES DISTRIBUTION
April 30, 2022



ORANGE COUNTY INVESTMENT POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 1,011,994	15.62%
31 TO 180 DAYS	2,446,336	37.75%
181 TO 365 DAYS	870,851	13.44%
1 YEAR TO 2 YEARS	1,321,284	20.39%
2 YEARS TO 3 YEARS	356,982	5.51%
3 YEARS TO 5 YEARS	472,337	7.29%
TOTAL	\$ 6,479,784	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 1,064,532	15.86%
31 TO 180 DAYS	2,464,104	36.71%
181 TO 365 DAYS	917,547	13.67%
1 YEAR TO 2 YEARS	1,392,131	20.75%
2 YEARS TO 3 YEARS	376,123	5.60%
3 YEARS TO 5 YEARS	497,663	7.41%
TOTAL	\$ 6,712,100	100.00%

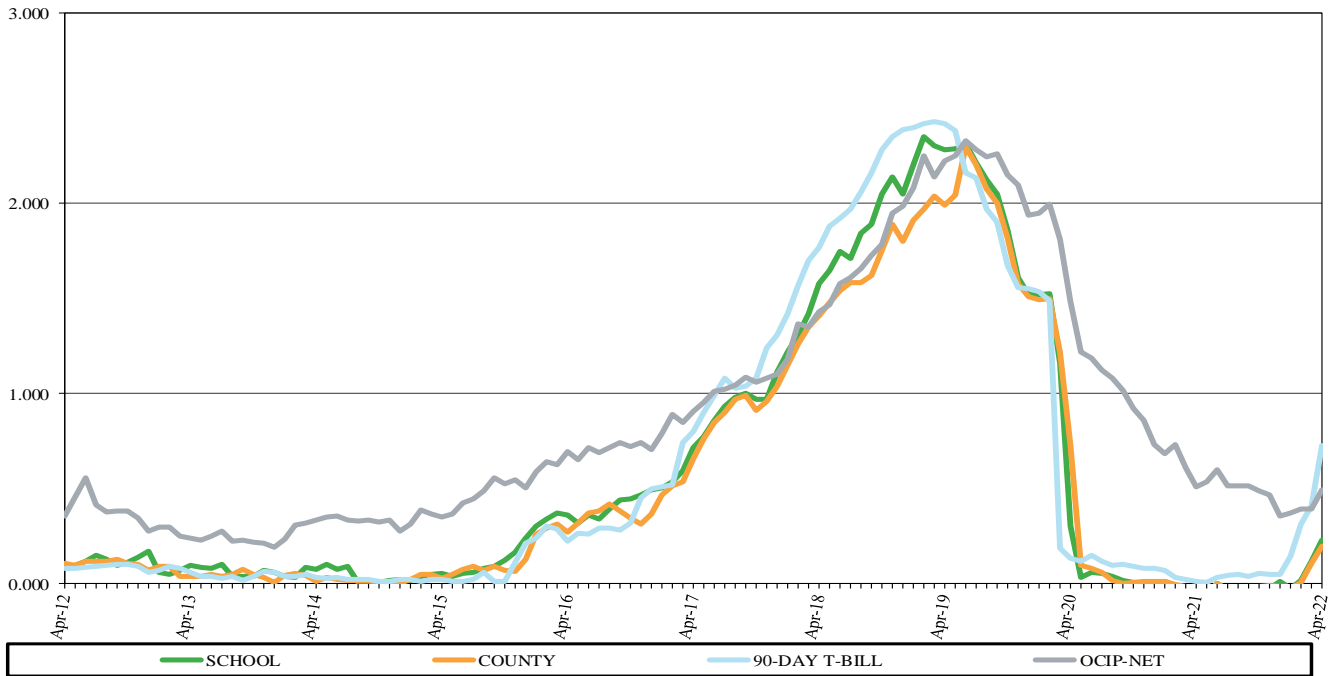
JOHN WAYNE AIRPORT INVESTMENT FUND		
	In Thousands ⁽¹⁾⁽²⁾	%
1 TO 30 DAYS	\$ 15,919	29.80%
31 TO 180 DAYS	37,500	70.20%
TOTAL	\$ 53,419	100.00%

(1) Maturity limits are calculated using face value (par value).

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 04/30/2022, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

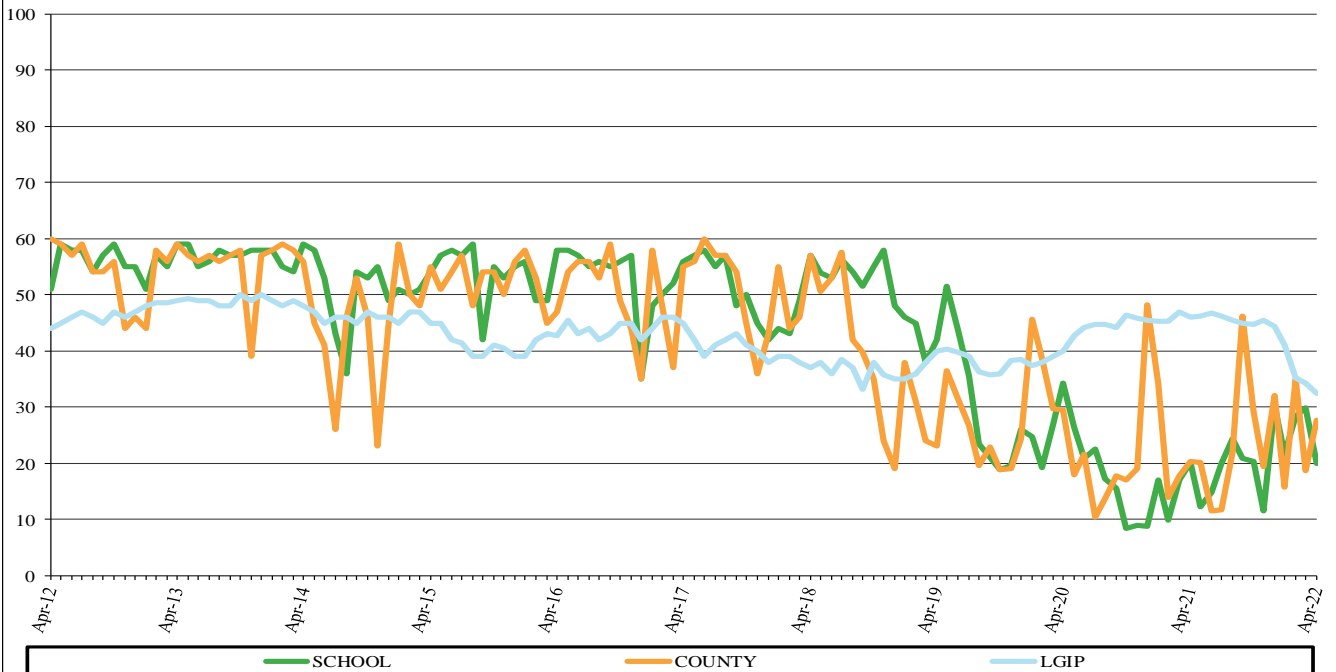
ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS (INTEREST RATE YIELD)

For The Period April 2012 to April 2022



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

For The Period April 2012 to April 2022



•For the Month Ended April 30, 2022, S&P LGIP – 0.23; S&P LGIP WAM – 32.40; 90-Day T-Bill – 0.724%; OCIP – Net – 0.489%

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

May 1, 2021 - April 30, 2022

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month April 2022</i>				
OCMMF	\$ 479,650,646	\$ 132,018	0.254%	28
OCEMMF	\$ 390,295,755	\$ 105,581	0.286%	20
Extended Fund	\$ 12,120,284,335	\$ 5,706,263	0.570%	336
<i>March 2022</i>				
OCMMF	\$ 679,730,867	\$ 91,041	0.162%	19
OCEMMF	\$ 590,239,224	\$ 65,278	0.174%	30
Extended Fund	\$ 10,891,240,109	\$ 4,429,056	0.485%	376
<i>February 2022</i>				
OCMMF	\$ 629,662,251	\$ 22,805	0.063%	35
OCEMMF	\$ 400,119,886	\$ 16,706	0.077%	28
Extended Fund	\$ 10,771,548,197	\$ 4,110,963	0.484%	397
<i>January 2022</i>				
OCMMF	\$ 479,759,067	\$ 14,572	0.033%	16
OCEMMF	\$ 350,171,237	\$ 13,971	0.032%	22
Extended Fund	\$ 11,073,358,118	\$ 4,343,028	0.457%	403
<i>December 2021</i>				
OCMMF	\$ 579,750,251	\$ 14,955	0.042%	32
OCEMMF	\$ 600,064,397	\$ 18,829	0.067%	30
Extended Fund	\$ 11,453,150,516	\$ 4,424,607	0.453%	389
<i>November 2021</i>				
OCMMF	\$ 368,750,232	\$ 17,393	0.046%	19
OCEMMF	\$ 166,072,078	\$ 6,501	0.032%	12
Extended Fund	\$ 10,176,143,248	\$ 4,474,543	0.548%	413
<i>October 2021</i>				
OCMMF	\$ 598,728,996	\$ 20,700	0.043%	29
OCEMMF	\$ 366,066,491	\$ 13,024	0.033%	20
Extended Fund	\$ 9,560,586,994	\$ 4,637,497	0.595%	422
<i>September 2021</i>				
OCMMF	\$ 548,730,759	\$ 18,746	0.043%	46
OCEMMF	\$ 641,062,348	\$ 17,115	0.034%	21
Extended Fund	\$ 9,022,856,092	\$ 4,763,961	0.640%	447
<i>August 2021</i>				
OCMMF	\$ 686,258,831	\$ 14,485	0.034%	22
OCEMMF	\$ 729,756,866	\$ 18,168	0.036%	24
Extended Fund	\$ 9,043,829,890	\$ 5,027,206	0.657%	443
<i>July 2021</i>				
OCMMF	\$ 448,750,401	\$ 8,311	0.027%	12
OCEMMF	\$ 626,060,974	\$ 12,860	0.026%	20
Extended Fund	\$ 9,045,576,372	\$ 5,173,510	0.639%	449
<i>June 2021</i>				
OCMMF	\$ 405,185,671	\$ 3,334	0.008%	12
OCEMMF	\$ 722,762,328	\$ 6,026	0.011%	15
Extended Fund	\$ 9,611,416,767	\$ 5,405,603	0.680%	432
<i>May 2021</i>				
OCMMF	\$ 603,889,178	\$ 6,157	0.009%	20
OCEMMF	\$ 556,175,103	\$ 2,937	0.006%	12
Extended Fund	\$ 9,928,655,913	\$ 5,569,213	0.663%	435
<i>Fiscal Year July 1, 2021 - June 30, 2022</i>	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 5,700,520,716	\$ 24,448,646	0.496%	370
OCEIP	\$ 5,651,304,827	\$ 23,285,045	0.494%	374

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING October 31, 2022

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer-Tax Collector to include a statement in the investment report, denoting the ability of the Orange County Investment Pool (OCIP) and the Orange County Educational Investment Pool (OCEIP) to meet their expenditure requirements for the next six months.

The OCIP and OCEIP consist of funds in the treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer-Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller and the Department of Education, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer-Tax Collector, in her projection of cash availability to disburse funds as directed by the Auditor-Controller and the Department of Education, is primarily relying on historical trends involving deposits and withdrawals and known future cash flows. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

The Cash Availability Projection for the six months ending October 31, 2022, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
April 2022 - Ending Cash				\$ 158,595,671 ⁽¹⁾
May	\$ 651,190,144	\$ 659,599,349	\$ 1,068,782,986	400,602,178
June	699,814,953	336,702,337	770,630,007	666,489,461
July	436,104,748	332,531,059	882,177,641	552,947,627
August	454,710,658	504,666,123	430,373,917	1,081,950,491
September	461,214,297	329,867,257	498,230,788	1,374,801,257
October	458,607,311	166,235,676	417,777,687	1,581,866,557

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
April 2022 - Ending Cash				\$ 42,092,194
May	\$ 605,839,016	\$ 608,801,717	\$ 854,755,158	401,977,769
June	623,934,100	657,508,265	795,637,912	887,782,222
July	459,488,750	274,184,484	647,673,514	973,781,942
August	479,092,312	339,447,979	764,406,160	1,027,916,073
September	485,944,678	326,572,919	700,400,819	1,140,032,851
October	483,197,904	250,292,999	803,252,149	1,070,271,605

⁽¹⁾ Balances include investments matured on 04/30/2022 (Saturday), but cash was not received until 05/02/2022(Monday).

ORANGE COUNTY TREASURER-TAX COLLECTOR
STATEMENT OF ACCOUNTABILITY
For the Month Ended April 30, 2022

	Month
Treasurer's Accountability at the Beginning of the Period:	<u>\$ 12,596,517,820</u>
Cash Receipts:	
County	2,496,553,788
School and Community College Districts	1,519,405,703
Total Cash Receipts	<u>4,015,959,491</u>
Cash Disbursements:	
County	2,280,472,187
School and Community College Districts	836,721,613
Total Cash Disbursements	<u>3,117,193,800</u>
Net Change in Cost Value of Pooled Assets	<u>898,765,691</u>
Net Increase in Specific Investments	3,916
Net Increase in OC Sheriff & John Wayne Airport Cash	<u>10,597,780</u>
Treasurer's Accountability at the End of the Period:	<u><u>\$ 13,505,885,207</u></u>
Assets in the Treasury at the End of the Period (at Cost Value):	
Pooled Investments:	
Orange County Investment Pool	\$ 6,466,444,396
Orange County Educational Investment Pool	6,698,067,686
Total Pooled Investments	<u>13,164,512,082</u>
Specific Investments:	
John Wayne Airport	53,370,154
Fountain Valley School District Fund 40	34,697,454
CCCD Series 2017E Bonds	23,020,589
Total Non-Pooled Investments	<u>111,088,197</u>
Cash and Cash Equivalent:	
Cash in banks - County	158,560,507 ⁽¹⁾
Cash in banks - Schools	42,092,194
Cash in banks - OC Sheriff	11,378,951
Cash in banks - John Wayne Airport (JWA)	18,218,112
Cash - Other	35,164
Total Cash	<u>230,284,928</u>
Total Assets in the Treasury at the End of the Period:	<u><u>\$ 13,505,885,207</u></u>

(1) Balances include investments matured on 4/30/2022 (Saturday), cash was not received until 5/2/2022 (Monday).

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY⁽¹⁾
April 30, 2022**

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

OCTP ⁽¹⁾	
Market Value of Investments ⁽²⁾	Percent of Portfolio
\$ 7,147,351,662	55.02%
3,885,569,882	29.91%
521,784,000	4.02%
-	-
-	-
-	-
-	-
-	-
74,456,881	0.57%
-	-
1,361,068,311	10.48%
-	-
-	-
\$ 12,990,230,736	100.00%

John Wayne Airport Investment Fund	
Market Value of Investments ⁽²⁾	Percent of Portfolio
\$ 47,464,198	88.93%
4,991,297	9.35%
-	-
-	-
-	-
-	-
-	-
-	-
919,458	1.72%
-	-
-	-
\$ 53,374,953	100.00%

Investment Policy (IPS) Guidelines	Compliance Category (Yes/No)
5%	Percentage Limits
20%	Issuer Limit
100%	MMMFs, JPA, Repurchase Agreements ⁽⁴⁾
See Above	Government Agencies Issuer
	Diversification Limit
1.5 Years	Maturity/Duration Limits
15 Months/458 days	Duration ⁽⁵⁾
5 Years/1826 days	Final Maturity - John Wayne Airport Investment Fund
	Final Maturity - OCTP
A-1/≥ AA ⁽³⁾	Rating Limits
Approved Issuer List	OCTP Short Term/Long Term
Broker/Dealer List	Authorized Issuer
>0.9975	Authorized Financial Dealer/Institution
	Net Asset Value ⁽⁶⁾

OCTP ⁽¹⁾	
Yes	
Yes	
Yes	
Yes	
Yes/ 0.84	
N/A	
Yes/ 1372	
Yes	
Yes	
Yes	
0.9866	

John Wayne Airport Investment Fund	
Yes	
Yes	
Yes	
Yes	
N/A	
N/A	
Yes/ 103	
N/A	
N/A	
N/A	
Yes	
Yes	
Yes/ 1.0001	

- (1) The 2022 IPS compliance effective January 1, 2022.
- (2) All investments are marked to market in compliance with the IPS and market values are provided by Bloomberg and Northern Trust.
- (3) Excludes US Government Debt and municipal debt issued by the County of Orange, California, per the 2022 IPS policy approved by the Board of Supervisors on December 14, 2021 effective on January 1, 2022.
- (4) IPS requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.
- (5) Modified duration which does not take into consideration all embedded options such as callable bonds.
- (6) The OCTP NAV reflects the slight decrease in market values due to an increase in short-term rates causing the NAV to drop below 1.00. The OCTP has sufficient liquidity to meet projected cash flow needs.

Note: Compliance exceptions, if any, are noted by red shading for the specific IPS guideline and investment pool.

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY (IPS) AND TREASURY OVERSIGHT COMMITTEE (TOC) COMPLIANCE SUMMARY
April 30, 2022**

COMPLIANCE CATEGORY	RESPONSIBLE PARTY	REGULATORY/POLICY GUIDELINES	CURRENT STATUS
Annual Compliance Audit	TOC	Performance Evaluation-Cal Govt. Code 27134	June 30, 2021 in progress.
Quarterly Compliance Monitoring	TOC	TOC Directive	March 31, 2022 in progress.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2021 in progress.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	December 31, 2021 completed. March 31, 2022 in progress.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI.	FY 17/18, FY 18/19, FY 19/20 are complete and refunds totaling approximately \$1.5 million will be posted to accounts by June 30, 2022. FY 20/21 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2021 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	2022 IPS certification requests in progress.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	As of April 30, 2022 all three compliance exceptions have been self identified for FY 21/22, one in July 2021 and two in October 2021.
TOC Bylaw Changes	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed Bylaws changes at the October 28, 2021 meeting and approved the Bylaw changes. BOS approved on December 14, 2021.
Annual IPS Approval	BOS	TOC Review and BOS Annual Approval	The TOC reviewed proposed IPS changes at the October 28, 2021 meeting and provided input on the proposed IPS changes. BOS approved on December 14, 2021.
TOC Annual Report	BOS	TOC Bylaws Rule 30 - Oral and Written Report	The TOC 2021 Annual Report was approved at the BOS meeting on March 8, 2022.
Broker/Financial Institution List	TTC	OC Gift Ban Ordinance and Form 700	The TOC members were provided a list of active TTC Broker/Dealers and Financial Institutions at the TOC meeting on October 28, 2021.
Certificates of Compliance	TTC	TOC Bylaws Rule 34 - Annual	Review for calendar year 2022 in progress.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	2022 training for TOC members in progress.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	Three designated employees filed late, but are now in compliance for FY 21/22. One designated former employee has not filed after leaving office in FY 21/22.

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

**Orange County Treasurer-Tax Collector
Noncompliance Detail
For the Month Ended April 30, 2022**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
		05/02/2022		AAAm	Aaa-mf	NR	24,333,067.59		0.3118	24,333,067.59			24,333,067.59	24,333,067.59	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		05/02/2022		AAAm	Aaa-mf	AAAmf	25,253,565.72		0.3486	25,253,565.72			25,253,565.72	25,253,565.72	0.00
GOLDMAN SACHS - COUNTY MMF															
		05/02/2022		AAAm	Aaa-mf	NR	30,207,106.20		0.3173	30,207,106.20			30,207,106.20	30,207,106.20	0.00
Subtotal for FUNDS:							79,793,739.51		0.3255	79,793,739.51			79,793,739.51	79,793,739.51	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BARCLAYS CAPITAL															
1168979	4/20/22	05/18/2022	313385WY8	A-1+	P-1	NR	50,000,000.00		0.3700	49,985,611.11	0.00	5,652.78	49,991,263.89	49,989,360.00	(1,903.89)
Subtotal for DISCOUNT NOTES:							50,000,000.00	0.0000	0.3700	49,985,611.11	0.00	5,652.78	49,991,263.89	49,989,360.00	(1,903.89)
Subtotal for GOVERNMENT AGENCY:							50,000,000.00		0.3700	49,985,611.11	0.00	5,652.78	49,991,263.89	49,989,360.00	(1,903.89)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / JP MORGAN CHASE & CO															
1168980	4/20/22	05/19/2022	912796H44	AA+	Aaa	AAA	50,000,000.00		0.2875	49,988,420.14	0.00	4,392.36	49,988,420.14	49,994,409.50	5,989.36
US TREASURY N/B / DEUTSCHE															
1168795	4/19/22	05/26/2022	912796Q36	AA+	Aaa	AAA	50,000,000.00		0.3790	49,980,523.61	0.00	6,316.67	49,980,523.61	49,989,219.00	8,695.39
US TREASURY N/B / BNY Mellon Capital Market															
1168986	4/20/22	06/02/2022	912796Q44	AA+	Aaa	AAA	50,000,000.00		0.3905	49,976,678.47	0.00	5,965.97	49,976,678.47	49,985,184.00	8,505.53
US TREASURY N/B / MORGAN STANLEY															
1168981	4/20/22	06/07/2022	912796V89	AA+	Aaa	AAA	50,000,000.00		0.4515	49,969,900.00	0.00	6,897.92	49,969,900.00	49,978,198.00	8,298.00
US TREASURY N/B / Mizuho Securities USA Inc															
1168796	4/19/22	06/09/2022	912796R35	AA+	Aaa	AAA	50,000,000.00		0.4725	49,966,531.25	0.00	7,875.00	49,966,531.25	49,976,439.00	9,907.75
US TREASURY N/B / JEFFERIES & COMPANY															
1168797	4/19/22	06/14/2022	912796V97	AA+	Aaa	AAA	50,000,000.00		0.5460	49,957,533.33	0.00	9,100.00	49,957,533.33	49,972,048.50	14,515.17
US TREASURY N/B / Mizuho Securities USA Inc															
1168798	4/19/22	06/14/2022	912796V97	AA+	Aaa	AAA	50,000,000.00		0.5450	49,957,611.11	0.00	9,083.33	49,957,611.11	49,972,048.50	14,437.39
Subtotal for TREASURY BILL:							350,000,000.00	0.0000	0.4389	349,797,197.91	0.00	49,631.25	349,797,197.91	349,867,546.50	70,348.59
Subtotal for U. S. TREASURIES:							350,000,000.00		0.4389	349,797,197.91	0.00	49,631.25	349,797,197.91	349,867,546.50	70,348.59
Total County Money Mkt Fnd :							479,793,739.51		0.4128	479,576,548.53	0.00	55,284.03	479,582,201.31	479,650,646.01	68,444.70

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Net Asset Value (NAV):															1.000143
<u>Educational Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
		05/02/2022		AAAm	Aaa-mf	NR	15,246,441.84		0.3118	15,246,441.84			15,246,441.84	15,246,441.84	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															
		05/02/2022		AAAm	Aaa-mf	NR	20,105,475.79		0.3173	20,105,475.79			20,105,475.79	20,105,475.79	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		05/02/2022		AAAm	Aaa-mf	AAAmf	25,037,870.69		0.3486	25,037,870.69			25,037,870.69	25,037,870.69	0.00
Subtotal for FUNDS:							60,389,788.32		0.3289	60,389,788.32			60,389,788.32	60,389,788.32	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1161470	2/14/22	05/10/2022	313385WQ5	A-1+	P-1	NR	50,000,000.00		0.3500	49,958,680.56	0.00	36,944.44	49,995,625.00	49,994,679.50	(945.50)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1165110	3/23/22	05/10/2022	313385WQ5	A-1+	P-1	NR	30,000,000.00		0.2900	29,988,400.00	0.00	9,425.00	29,997,825.00	29,996,807.70	(1,017.30)
FHLB DISC CORP / TD SECURITIES															
1170083	4/28/22	06/08/2022	313385XV3	A-1+	P-1	NR	50,000,000.00		0.5100	49,970,958.33	0.00	2,125.00	49,973,083.33	49,963,146.00	(9,937.33)
Subtotal for DISCOUNT NOTES:							130,000,000.00	0.0000	0.3977	129,918,038.89	0.00	48,494.44	129,966,533.33	129,954,633.20	(11,900.13)
Subtotal for GOVERNMENT AGENCY:							130,000,000.00		0.3977	129,918,038.89	0.00	48,494.44	129,966,533.33	129,954,633.20	(11,900.13)
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / TD SECURITIES															
1161081	2/22/22	05/10/2022	912796U80	AA+	Aaa	AAA	50,000,000.00		0.2525	49,972,996.53	0.00	23,847.22	49,972,996.53	49,998,682.50	25,685.97
US TREASURY N/B / DEUTSCHE															
1165109	3/23/22	06/07/2022	912796V89	AA+	Aaa	AAA	50,000,000.00		0.4300	49,954,611.11	0.00	23,291.67	49,954,611.11	49,978,198.00	23,586.89
Subtotal for CASH MANAGEMENT BILL:							100,000,000.00	0.0000	0.3413	99,927,607.64	0.00	47,138.89	99,927,607.64	99,976,880.50	49,272.86
TREASURY BILL															
US TREASURY N/B / MORGAN STANLEY															
1165317	3/24/22	05/12/2022	912796Q28	AA+	Aaa	AAA	50,000,000.00		0.2115	49,985,606.25	0.00	11,162.50	49,985,606.25	49,998,014.00	12,407.75
US TREASURY N/B / Mizuho Securities USA Inc															
1165316	3/24/22	06/09/2022	912796R35	AA+	Aaa	AAA	50,000,000.00		0.3550	49,962,034.72	0.00	18,736.11	49,962,034.72	49,976,439.00	14,404.28
Subtotal for TREASURY BILL:							100,000,000.00	0.0000	0.2833	99,947,640.97	0.00	29,898.61	99,947,640.97	99,974,453.00	26,812.03
Subtotal for U. S. TREASURIES:							200,000,000.00		0.3123	199,875,248.61	0.00	77,037.50	199,875,248.61	199,951,333.50	24 76,084.89

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Total Educational Money Mkt Fnd :							390,389,788.32		0.3433	390,183,075.82	0.00	125,531.94	390,231,570.26	390,295,755.02	64,184.76
Net Asset Value (NAV):														1.000164	
Extended Fund															
FUNDS															
LAIF - EXTENDED FUND															
	05/02/2022				NR		74,456,881.35		0.5230	74,456,881.35			74,456,881.35	74,456,881.35	0.00
OC Treasurer Extended Fund															
	05/02/2022				NR		373,167,219.07		0.3118	373,167,219.07			373,167,219.07	373,167,219.07	0.00
OC Treasurer X FUND MMF															
	05/02/2022				NR		847,717,564.65		0.3486	847,717,564.65			847,717,564.65	847,717,564.65	0.00
Subtotal for FUNDS:							1,295,341,665.07		0.3480	1,295,341,665.07			1,295,341,665.07	1,295,341,665.07	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / FTN FINANCIAL															
1113404	5/6/21	05/05/2022	313385WK8	A-1+	P-1	NR	40,000,000.00		0.0550	39,977,755.56	0.00	22,000.00	39,999,755.56	39,998,404.00	(1,351.56)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1113587	5/7/21	05/06/2022	313385WL6	A-1+	P-1	NR	50,000,000.00		0.0550	49,972,194.44	0.00	27,423.62	49,999,618.06	49,997,340.00	(2,278.06)
FHLB DISC CORP / BANK OF AMERICA															
1148545	11/15/21	05/06/2022	313385WL6	A-1+	P-1	NR	46,000,000.00		0.0570	45,987,472.67	0.00	12,163.16	45,999,635.83	45,997,552.80	(2,083.03)
FHLB DISC CORP / BANK OF AMERICA															
1148920	11/17/21	05/06/2022	313385WL6	A-1+	P-1	NR	50,000,000.00		0.0570	49,986,541.67	0.00	13,062.50	49,999,604.17	49,997,340.00	(2,264.17)
FHLB DISC CORP / BANK OF AMERICA															
1148921	11/17/21	05/06/2022	313385WL6	A-1+	P-1	NR	25,000,000.00		0.0570	24,993,270.83	0.00	6,531.25	24,999,802.08	24,998,670.00	(1,132.08)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1167483	4/8/22	05/26/2022	313385XG6	A-1+	P-1	NR	50,000,000.00		0.4000	49,973,333.33	0.00	12,777.78	49,986,111.11	49,984,041.00	(2,070.11)
FED FARM CR BK / CASTLE OAK SECURITIES															
1167821	4/12/22	05/26/2022	313313XG8	A-1+	P-1	F1+	50,000,000.00		0.4100	49,974,944.44	0.00	10,819.45	49,985,763.89	49,984,041.00	(1,722.89)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1167045	4/6/22	07/06/2022	313385Y23	A-1+	P-1	NR	50,000,000.00		0.6930	49,912,412.50	0.00	24,062.50	49,936,475.00	49,919,179.00	(17,296.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1151902	12/9/21	07/29/2022	313385ZY5	A-1+	P-1	NR	50,000,000.00		0.1100	49,964,555.56	0.00	21,847.22	49,986,402.78	49,890,612.00	(95,790.78)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1151903	12/9/21	07/29/2022	313385ZY5	A-1+	P-1	NR	50,000,000.00		0.1100	49,964,555.56	0.00	21,847.22	49,986,402.78	49,890,612.00	(95,790.78)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1152106	12/10/21	08/05/2022	313385A71	A-1+	P-1	NR	50,000,000.00		0.1500	49,950,416.67	0.00	29,583.33	49,980,000.00	50,000,000.00	25 20,000.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)	
Issuer / Broker																
UNITED STATES DOLLAR																
<u>Extended Fund</u>																
GOVERNMENT AGENCY																
DISCOUNT NOTES																
FED FARM CR BK / FTN FINANCIAL																
1147472	11/4/21	08/10/2022	313313B49	A-1+	P-1	F1+	50,000,000.00		0.1000	49,961,250.00	0.00	24,722.22	49,985,972.22	50,000,000.00	14,027.78	
FHLB DISC CORP / CASTLE OAK SECURITIES																
1167823	4/12/22	08/16/2022	313385C20	A-1+	P-1	NR	50,000,000.00		0.9100	49,840,750.00	0.00	24,013.89	49,864,763.89	49,846,459.00	(18,304.89)	
FHLB DISC CORP / CASTLE OAK SECURITIES																
1167825	4/12/22	08/23/2022	313385C95	A-1+	P-1	NR	50,000,000.00		0.9300	49,828,208.33	0.00	24,541.67	49,852,750.00	49,836,336.00	(16,414.00)	
FHLB DISC CORP / GREAT PACIFIC SECURITIES																
1151900	12/9/21	09/07/2022	313385E85	A-1+	P-1	NR	50,000,000.00		0.1400	49,947,111.11	0.00	27,805.56	49,974,916.67	49,786,636.50	(188,280.17)	
FHLB DISC CORP / GREAT PACIFIC SECURITIES																
1151901	12/9/21	09/07/2022	313385E85	A-1+	P-1	NR	50,000,000.00		0.1400	49,947,111.11	0.00	27,805.56	49,974,916.67	49,786,636.50	(188,280.17)	
FHLB DISC CORP / CASTLE OAK SECURITIES																
1167827	4/12/22	09/13/2022	313385F68	A-1+	P-1	NR	50,000,000.00		1.0150	49,782,902.78	0.00	26,784.72	49,809,687.50	49,776,657.50	(33,030.00)	
FHLB DISC CORP / CASTLE OAK SECURITIES																
1167826	4/12/22	09/15/2022	313385F84	A-1+	P-1	NR	50,000,000.00		1.0200	49,779,000.00	0.00	26,916.67	49,805,916.67	49,773,331.50	(32,585.17)	
FHLB DISC CORP / CASTLE OAK SECURITIES																
1167828	4/12/22	09/20/2022	313385G59	A-1+	P-1	NR	50,000,000.00		1.0400	49,767,444.44	0.00	27,444.44	49,794,888.88	50,000,000.00	205,111.12	
FHLB DISC CORP / CASTLE OAK SECURITIES																
1168077	4/13/22	10/04/2022	313385J31	A-1+	P-1	NR	50,000,000.00		1.0950	49,735,375.00	0.00	27,375.00	49,762,750.00	49,710,039.50	(52,710.50)	
FHLB DISC CORP / TD SECURITIES																
1155553	1/7/22	10/07/2022	313385J64	A-1+	P-1	NR	50,000,000.00		0.3050	49,884,354.17	0.00	48,291.67	49,932,645.84	49,704,444.00	(228,201.84)	
FED FARM CR BK / CASTLE OAK SECURITIES																
1168075	4/13/22	10/13/2022	313313K49	A-1+	P-1	F1+	25,000,000.00		1.2000	24,847,500.00	0.00	15,000.00	24,862,500.00	24,846,627.25	(15,872.75)	
FHLB DISC CORP / DAIWA CAPITAL MARKETS																
1167817	4/12/22	10/17/2022	313385K88	A-1+	P-1	NR	50,000,000.00		1.1300	49,704,944.44	0.00	29,819.44	49,734,763.88	49,685,796.50	(48,967.38)	
FED FARM CR BK / DAIWA CAPITAL MARKETS																
1167831	4/12/22	10/20/2022	313313L30	A-1+	P-1	F1+	50,000,000.00		1.2000	49,681,666.67	0.00	31,666.67	49,713,333.34	49,680,204.00	(33,129.34)	
FHLB DISC CORP / GREAT PACIFIC SECURITIES																
1167829	4/12/22	10/27/2022	313385M29	A-1+	P-1	NR	50,000,000.00		1.2050	49,668,625.00	0.00	31,798.61	49,700,423.61	49,667,156.50	(33,267.11)	
FHLB DISC CORP / GREAT PACIFIC SECURITIES																
1167830	4/12/22	10/27/2022	313385M29	A-1+	P-1	NR	50,000,000.00		1.2050	49,668,625.00	0.00	31,798.61	49,700,423.61	49,667,156.50	(33,267.11)	
FHLB DISC CORP / Mizuho Securities USA Inc																
1167818	4/12/22	10/31/2022	313385M60	A-1+	P-1	NR	50,000,000.00		1.1500	49,677,361.11	0.00	30,347.22	49,707,708.33	49,659,702.00	(48,006.33)	
Subtotal for DISCOUNT NOTES:							1,286,000,000.00	0.0000	0.5947	1,282,379,682.39	0.00	658,249.98	1,283,037,932.37	1,282,084,975.05	26	(952,957.32)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1070256	6/4/20	06/02/2022	3133ELE75	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2899	24,980,200.00	18,945.13	25,868.06	24,999,145.13	24,991,125.00	(8,020.13)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1071329	6/12/20	06/03/2022	3130AJPU7	AA+	Aaa	NR	10,000,000.00	0.2500	0.2571	9,998,600.00	1,336.99	10,277.78	9,999,936.99	9,996,000.00	(3,936.99)
FED HM LN BK BD / TD SECURITIES															
1071330	6/12/20	06/03/2022	3130AJPU7	AA+	Aaa	NR	50,000,000.00	0.2500	0.2571	49,993,000.00	6,684.95	51,388.89	49,999,684.95	49,980,000.00	(19,684.95)
FED HM LN BK BD / Mizuho Securities USA Inc															
969137	7/26/18	06/10/2022	3130AEBM1	AA+	Aaa	NR	5,500,000.00	2.7500	2.8846	5,472,830.00	26,409.86	59,239.58	5,499,239.86	5,512,237.50	12,997.64
FED HM LN BK BD / Mizuho Securities USA Inc															
970717	8/3/18	06/10/2022	3133KKWY7	AA+	Aaa	NR	5,950,000.00	5.2500	2.8730	6,462,116.50	(497,716.68)	122,346.88	5,964,399.82	5,978,917.00	14,517.18
FED HM LN BK BD / Mizuho Securities USA Inc															
1009257	4/10/19	06/10/2022	3130A5P45	AA+	Aaa	NR	18,270,000.00	2.3750	2.3518	18,282,606.30	(12,175.03)	169,949.06	18,270,431.27	18,295,578.00	25,146.73
FED FARM CR BK / FTN FINANCIAL															
968916	7/25/18	07/18/2022	3133EJU6	AA+	Aaa	AAA	12,400,000.00	2.8000	2.8779	12,363,878.18	34,180.87	99,337.78	12,398,059.05	12,450,034.00	51,974.95
FED FARM CR BK / MORGAN STANLEY _1															
968918	7/25/18	07/18/2022	3133EJU6	AA+	Aaa	AAA	7,725,000.00	2.8000	2.8727	7,703,988.00	19,882.95	61,885.83	7,723,870.95	7,756,170.38	32,299.43
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1076499	7/23/20	07/25/2022	3137EAE2	AA+	Aaa	AAA	10,000,000.00	0.1250	0.2380	9,977,400.00	19,970.64	3,333.33	9,997,370.64	9,982,500.00	(14,870.64)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1076500	7/23/20	07/25/2022	3137EAE2	AA+	Aaa	AAA	7,500,000.00	0.1250	0.2380	7,483,050.00	14,977.98	2,500.00	7,498,027.98	7,486,875.00	(11,152.98)
FED FARM CR BK / FTN FINANCIAL															
986241	11/9/18	08/09/2022	3133EJS83	AA+	Aaa	AAA	10,000,000.00	3.0500	3.0850	9,987,980.00	11,147.44	69,472.22	9,999,127.44	10,047,350.00	48,222.56
FED FARM CR BK / BNY Mellon Capital Market															
1079898	8/17/20	08/10/2022	3133EL3G7	AA+	Aaa	AAA	25,000,000.00	0.1300	0.1882	24,971,250.00	24,758.06	7,312.50	24,996,008.06	24,930,750.00	(65,258.06)
FED HM LN BK BD / JP MORGAN CHASE & CO															
1079477	8/14/20	08/12/2022	3130AJY52	AA+	Aaa	NR	18,000,000.00	0.1250	0.2220	17,965,260.00	29,853.18	4,937.50	17,995,113.18	17,954,280.00	(40,833.18)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1079478	8/14/20	08/12/2022	3130AJY52	AA+	Aaa	NR	25,000,000.00	0.1250	0.2220	24,951,750.00	41,462.74	6,857.64	24,993,212.74	24,936,500.00	(56,712.74)
FANNIE MAE / TD SECURITIES															
1032905	9/6/19	09/06/2022	3135GOW33	AA+	Aaa	AAA	25,000,000.00	1.3750	1.4941	24,913,000.00	76,930.56	52,517.36	24,989,930.56	25,016,625.00	26,694.44
FANNIE MAE / GREAT PACIFIC SECURITIES															
1032907	9/6/19	09/06/2022	3135GOW33	AA+	Aaa	AAA	15,000,000.00	1.3750	1.4941	14,947,800.00	46,158.33	31,510.42	14,993,958.33	15,009,975.00	16,016.67
FED HM LN BK BD / MORGAN STANLEY _1															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
979507	9/28/18	09/09/2022	313383WD9	AA+	Aaa	NR	32,725,000.00	3.1250	3.0017	32,873,772.76	(135,371.70)	147,717.02	32,738,401.06	32,928,713.13	190,312.07
FED HM LN BK BD / Mizuho Securities USA Inc															
979508	9/28/18	09/09/2022	313383WD9	AA+	Aaa	NR	5,255,000.00	3.1250	3.0016	5,278,910.25	(21,756.48)	23,720.49	5,257,153.77	5,287,712.38	30,558.61
FED HM LN BK BD / Mizuho Securities USA Inc															
984867	11/1/18	09/09/2022	313383WD9	AA+	Aaa	NR	10,500,000.00	3.1250	3.0195	10,539,784.50	(36,115.61)	47,395.83	10,503,668.89	10,565,362.50	61,693.61
FED HM LN BK BD / MORGAN STANLEY															
1031342	8/28/19	09/09/2022	313380GJ0	AA+	Aaa	NR	25,000,000.00	2.0000	1.5066	25,364,000.00	(321,294.23)	72,222.22	25,042,705.77	25,054,750.00	12,044.23
FED HM LN BK BD / Mizuho Securities USA Inc															
1038660	10/15/19	09/09/2022	313380GJ0	AA+	Aaa	NR	29,670,000.00	2.0000	1.6354	29,975,007.60	(267,612.03)	85,713.33	29,707,395.57	29,734,977.30	27,581.73
FED FARM CR BK / FTN FINANCIAL															
1038604	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	10,000,000.00	1.3750	1.4370	9,981,850.00	15,461.11	7,638.89	9,997,311.11	9,993,250.00	(4,061.11)
FED FARM CR BK / FTN FINANCIAL															
1038605	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	21,296.30	38,194.44	49,996,296.30	49,966,250.00	(30,046.30)
FED FARM CR BK / MORGAN STANLEY _1															
1010450	4/18/19	10/18/2022	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	17,175.71	18,931.25	22,497,375.71	22,597,987.50	100,611.79
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1088786	10/22/20	10/21/2022	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	26,205.40	902.78	25,991,885.40	25,840,490.00	(151,395.40)
FED HM LN BK BD / Mizuho Securities USA Inc															
1055581	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(187,790.90)	155,312.50	21,050,541.25	21,022,995.00	(27,546.25)
FED HM LN BK BD / JP MORGAN CHASE & CO															
1055582	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(104,836.38)	89,489.58	12,128,215.22	12,113,249.50	(14,965.72)
FED HM LN BK BD / Mizuho Securities USA Inc															
1055585	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(42,091.00)	36,683.33	4,971,328.20	4,965,431.20	(5,897.00)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1149693	11/23/21	02/10/2023	3133ENDQ0	AA+	Aaa	AAA	50,000,000.00	0.1600	0.3782	49,868,000.00	47,725.40	18,000.00	49,915,725.40	49,312,250.00	(603,475.40)
FED HM LN BK BD / BARCLAYS CAPITAL															
1058400	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	40,527.88	84,791.67	29,985,327.88	29,878,050.00	(107,277.88)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1058401	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	27,018.59	56,527.78	19,990,218.59	19,918,700.00	(71,518.59)
FED FARM CR BK / BNY Mellon Capital Market															
1058402	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	8,887.79	56,388.89	19,996,737.39	19,910,800.00	(85,937.39)
FED FARM CR BK / RBC															
1058403	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	12,327.14	109,958.33	38,995,474.85	38,826,060.00	28 (169,414.85)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 7 of 21

User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / FTN FINANCIAL															
1063784	3/30/20	03/30/2023	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(64,216.41)	34,444.44	50,028,132.09	49,429,000.00	(599,132.09)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1109988	4/13/21	04/13/2023	3133EMVP4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1912	49,934,000.00	34,650.00	3,125.00	49,968,650.00	49,060,250.00	(908,400.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1067440	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	6,954.55	45,833.33	24,996,454.55	24,560,250.00	(436,204.55)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	13,909.09	91,666.67	49,992,909.09	49,120,500.00	(872,409.09)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1071150	6/11/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	5,781.87	8,170.83	7,396,760.46	7,253,739.00	(143,021.46)
FANNIE MAE / JEFFERIES & COMPANY															
1071328	6/12/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	19,697.41	27,604.17	24,988,947.41	24,505,875.00	(483,072.41)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1149696	11/23/21	05/23/2023	3133ENEW6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.4085	49,975,000.00	7,314.81	82,291.67	49,982,314.81	49,015,250.00	(967,064.81)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1117303	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	8,379.94	10,347.22	19,989,979.94	19,543,500.00	(446,479.94)
FED HM LN BK BD / BNY Mellon Capital Market															
1117304	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	15,000,000.00	0.1250	0.1712	14,986,200.00	6,284.96	7,760.42	14,992,484.96	14,657,625.00	(334,859.96)
FANNIE MAE / BARCLAYS CAPITAL															
1075019	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	64,798.61	38,541.67	49,957,298.61	48,773,250.00	(1,184,048.61)
FANNIE MAE / BARCLAYS CAPITAL															
1075020	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	64,798.61	38,541.67	49,957,298.61	48,773,250.00	(1,184,048.61)
FED FARM CR BK / MORGAN STANLEY _1															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	8,700.35	55,978.77	16,890,046.99	16,661,849.00	(228,197.99)
FED FARM CR BK / BNY Mellon Capital Market															
1056789	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	8,859.60	46,386.67	13,994,956.34	13,806,800.00	(188,156.34)
FED FARM CR BK / MORGAN STANLEY _1															
1028939	8/14/19	08/14/2023	3133EKZK5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	12,382.12	85,555.56	24,994,132.12	24,719,375.00	(274,757.12)
FREDDIE MAC / TD SECURITIES															
1080918	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	11,490.30	9,305.56	19,991,090.30	19,440,400.00	(550,690.30)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1080919	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	14,362.88	11,631.94	24,988,862.88	24,300,500.00	(688,362.88)
FREDDIE MAC / BARCLAYS CAPITAL															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	2,362.67	4,784.72	12,998,072.67	12,621,635.00	(376,437.67)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	4,543.59	9,201.39	24,996,293.59	24,272,375.00	(723,918.59)
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	9,778.55	4,858.33	14,991,928.55	14,532,225.00	(459,703.55)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	09/12/2023	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(393,993.70)	97,829.86	25,176,506.30	25,135,875.00	(40,631.30)
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	15,932.29	6,852.08	28,729,994.79	27,858,462.50	(871,532.29)
FED FARM CR BK / MORGAN STANLEY _1															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	23,690.63	10,188.75	42,720,253.13	41,424,322.50	(1,295,930.63)
FED FARM CR BK / MORGAN STANLEY _1															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	23,418.76	5,119.31	31,753,968.39	30,728,490.38	(1,025,478.02)
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	23,136.87	4,405.58	27,324,111.42	26,444,392.43	(879,719.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1087999	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	57,504.17	1,562.50	29,945,604.17	29,001,150.00	(944,454.17)
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	32,585.69	885.42	16,969,175.69	16,433,985.00	(535,190.69)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	11,156.34	30,381.94	24,988,656.34	24,152,875.00	(835,781.34)
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	6,693.80	18,229.17	14,993,193.80	14,491,725.00	(501,468.80)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	6,693.80	18,229.17	14,993,193.80	14,491,725.00	(501,468.80)
FED HM LN BK BD / MORGAN STANLEY															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.5000	0.5232	34,983,900.00	3,794.84	82,152.78	34,987,694.84	33,940,725.00	(1,046,969.84)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.5000	0.5232	45,978,840.00	4,987.50	107,972.22	45,983,827.50	44,607,810.00	(1,376,017.50)
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	27,182.99	53,472.22	49,970,182.99	48,236,750.00	(1,733,432.99)
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	8,154.90	16,041.67	14,991,054.90	14,471,025.00	30 (520,029.90)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	14,944.29	102,777.78	49,942,444.29	48,395,250.00	(1,547,194.29)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	14,944.29	102,777.78	49,942,444.29	48,395,250.00	(1,547,194.29)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	13,942.50	30,625.00	29,984,242.50	28,912,050.00	(1,072,192.50)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1094161	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	13,942.50	30,625.00	29,984,242.50	28,912,050.00	(1,072,192.50)
FED FARM CR BK / DEUTSCHE															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(19,183.11)	71,687.50	15,014,512.44	14,742,600.00	(271,912.44)
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	8,219.06	45,879.17	14,993,369.06	14,663,025.00	(330,344.06)
FED FARM CR BK / FTN FINANCIAL															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	13,039.81	58,113.61	18,989,479.81	18,573,165.00	(416,314.81)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(264,884.51)	67,595.31	22,322,641.49	21,603,523.50	(719,117.99)
FED FARM CR BK / CASTLE OAK SECURITIES															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	1,133.33	3,611.11	7,998,253.33	7,658,800.00	(339,453.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	2,833.33	9,027.78	19,995,633.33	19,147,000.00	(848,633.33)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1165552	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	45,000,000.00	2.1250	2.1862	44,948,700.00	2,664.94	95,625.00	44,951,364.94	44,574,075.00	(377,289.94)
FED HM LN BK BD / BARCLAYS CAPITAL															
1165553	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	15,000,000.00	2.1250	2.1862	14,982,900.00	888.31	31,875.00	14,983,788.31	14,858,025.00	(125,763.31)
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(176,215.85)	38,950.00	20,154,130.75	19,459,000.00	(695,130.75)
FED HM LN BK BD / MORGAN STANLEY _1															
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	2,746.59	34,965.28	9,998,346.59	9,942,600.00	(55,746.59)
FED HM LN BK BD / BNY Mellon Capital Market															
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(142,707.01)	15,384.72	4,523,939.55	4,374,744.00	(149,195.55)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	3,640.54	22,031.25	14,995,930.54	14,245,200.00	(750,730.54)
FANNIE MAE / MORGAN STANLEY _1															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 10 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(15,120.79)	3,325.83	4,621,625.34	4,472,974.65	(148,650.69)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(16,594.19)	3,611.11	5,018,245.36	4,856,650.00	(161,595.36)
FANNIE MAE / TD SECURITIES															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(88,487.06)	28,888.89	40,097,291.74	38,853,200.00	(1,244,091.74)
FED FARM CR BK / JP MORGAN CHASE & CO															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AAA	25,000,000.00	1.1250	1.2020	24,943,750.00	5,755.81	85,937.50	24,949,505.81	23,861,500.00	(1,088,005.81)
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	01/27/2025	3130AN5P1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	12,951.11	7,750,000.00	7,750,000.00	0.00
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	01/27/2025	3130AN5P1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	9,608.89	5,750,000.00	5,750,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	59,062.50	25,000,000.00	25,000,000.00	0.00
FANNIE MAE / DAIWA CAPITAL MARKETS															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	108,987.54	17,187.50	24,684,912.54	22,993,625.00	(1,691,287.54)
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	38,312.65	3,958.33	9,889,839.85	9,175,700.00	(714,139.85)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	41,333.33	20,000,000.00	20,000,000.00	0.00
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	121,378.86	120,833.33	49,632,378.86	45,947,500.00	(3,684,878.86)
FED FARM CR BK / FTN FINANCIAL															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0900	24,960,963.44	4,445.83	119,583.33	24,965,409.27	23,357,250.00	(1,608,159.27)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0902	24,960,750.00	4,470.14	119,583.33	24,965,220.14	23,357,250.00	(1,607,970.14)
Subtotal for GOVT AGENCY-FIX-30/360:							2,265,575,000.00	0.8465	0.8490	2,266,099,068.83	(1,292,564.86)	4,285,092.13	2,264,806,503.97	2,218,540,913.33	(46,265,590.65)
GOV'T AGY - CALLABLE															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	4,000.00	20,333.33	20,000,000.00	20,000,000.00	0.00
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	10,560.00	15,250.00	15,000,000.00	15,000,000.00	0.00
FANNIE MAE / GREAT PACIFIC SECURITIES															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	11,562.50	15,000,000.00	15,000,000.00	0.00

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 11 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FANNIE MAE / GREAT PACIFIC SECURITIES															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AAA	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	12,133.33	15,000,000.00	15,000,000.00	0.00
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	9,111.11	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	16,611.11	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	1,150.00	20,000,000.00	20,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	1,511.11	40,000,000.00	40,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/2025	3130AMH14	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	49,716.67	15,000,000.00	15,000,000.00	0.00
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	83,937.50	25,000,000.00	25,000,000.00	0.00
Subtotal for GOV'T AGY - CALLABLE:							205,000,000.00	0.5474	0.5496	204,985,440.00	14,560.00	221,316.66	205,000,000.00	205,000,000.00	0.00
Subtotal for GOVERNMENT AGENCY:							3,756,575,000.00	0.5404	0.7456	3,753,464,191.22	(1,278,004.86)	5,164,658.77	3,752,844,436.34	3,705,625,888.38	(47,218,547.97)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2022															
COUNTY OF ORANGE /															
1156097	1/13/22	07/29/2022	68428LEN0	NR	NR	NR	130,446,000.00	0.5500	0.5500	130,446,000.00	0.00	215,235.90	130,446,000.00	130,446,000.00	0.00
Subtotal for ORANGE COUNTY POB 2022:							130,446,000.00	0.5500	0.5500	130,446,000.00	0.00	215,235.90	130,446,000.00	130,446,000.00	0.00
ORANGE COUNTY POB 2022A															
COUNTY OF ORANGE /															
1156098	1/13/22	10/31/2022	68428LEP5	NR	NR	NR	130,446,000.00	0.5980	0.5981	130,446,000.00	0.00	234,020.13	130,446,000.00	130,446,000.00	0.00
COUNTY OF ORANGE /															
1156099	1/13/22	01/31/2023	68428LEQ3	NR	NR	NR	130,446,000.00	0.6080	0.7492	130,446,000.00	0.00	237,933.51	130,446,000.00	130,446,000.00	0.00
COUNTY OF ORANGE /															
1156100	1/13/22	04/28/2023	68428LER1	NR	NR	NR	130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	265,327.17	130,446,000.00	130,446,000.00	0.00
Subtotal for ORANGE COUNTY POB 2022A:							391,338,000.00	0.6280	0.6748	391,338,000.00	0.00	737,280.81	391,338,000.00	391,338,000.00	0.00
Subtotal for MUNICIPAL DEBT:							521,784,000.00	0.6085	0.6436	521,784,000.00	0.00	952,516.71	521,784,000.00	521,784,000.00	0.00
U. S. TREASURIES															
CASH MANAGEMENT BILL															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 12 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / MORGAN STANLEY															
1166833	4/5/22	06/14/2022	912796V97	AA+	Aaa	AAA	50,000,000.00		0.3965	49,961,451.39	0.00	14,318.06	49,961,451.39	49,972,048.50	10,597.11
US TREASURY N/B / JP MORGAN CHASE & CO															
1166834	4/5/22	06/21/2022	912796W21	AA+	Aaa	AAA	50,000,000.00		0.4870	49,947,918.06	0.00	17,586.11	49,947,918.06	49,959,974.00	12,055.94
US TREASURY N/B / DEUTSCHE															
1167482	4/8/22	06/21/2022	912796W21	AA+	Aaa	AAA	50,000,000.00		0.5105	49,947,531.94	0.00	16,307.64	49,947,531.94	49,959,974.00	12,442.06
US TREASURY N/B / Mizuho Securities USA Inc															
1167661	4/11/22	06/21/2022	912796W21	AA+	Aaa	AAA	50,000,000.00		0.5067	49,950,033.75	0.00	14,075.00	49,950,033.75	49,959,974.00	9,940.25
US TREASURY N/B / DEUTSCHE															
1167244	4/7/22	07/12/2022	912796W96	AA+	Aaa	AAA	50,000,000.00		0.6500	49,913,333.33	0.00	21,666.67	49,913,333.33	49,925,743.00	12,409.67
US TREASURY N/B / JEFFERIES & COMPANY															
1167246	4/7/22	07/19/2022	912796X20	AA+	Aaa	AAA	50,000,000.00		0.7025	49,899,503.47	0.00	23,416.67	49,899,503.47	49,911,519.00	12,015.53
US TREASURY N/B / DEUTSCHE															
1167484	4/8/22	07/26/2022	912796X38	AA+	Aaa	AAA	50,000,000.00		0.7600	49,884,944.44	0.00	24,277.78	49,884,944.44	49,902,283.50	17,339.06
US TREASURY N/B / BNP PARIBAS															
1167236	4/7/22	08/02/2022	912796X46	AA+	Aaa	AAA	50,000,000.00		0.8310	49,864,962.50	0.00	27,700.00	49,864,962.50	49,880,392.50	15,430.00
Subtotal for CASH MANAGEMENT BILL:							400,000,000.00	0.0000	0.6055	399,369,678.88	0.00	159,347.93	399,369,678.88	399,471,908.50	102,229.62
TREASURY BILL															
US TREASURY N/B / BANK OF AMERICA															
1138752	8/31/21	06/16/2022	912796J42	AA+	Aaa	AAA	50,000,000.00		0.0585	49,976,518.75	0.00	19,743.75	49,976,518.75	49,971,500.00	(5,018.75)
US TREASURY N/B / DEUTSCHE															
1167485	4/8/22	06/16/2022	912796J42	AA+	Aaa	AAA	50,000,000.00		0.4415	49,957,689.58	0.00	14,103.47	49,957,689.58	49,971,500.00	13,810.42
US TREASURY N/B / MORGAN STANLEY															
1167660	4/11/22	06/16/2022	912796J42	AA+	Aaa	AAA	50,000,000.00		0.4585	49,957,970.83	0.00	12,736.11	49,957,970.83	49,971,500.00	13,529.17
US TREASURY N/B / RBC															
1166835	4/5/22	06/23/2022	912796R43	AA+	Aaa	AAA	50,000,000.00		0.5210	49,942,834.72	0.00	18,813.89	49,942,834.72	49,957,413.00	14,578.28
US TREASURY N/B / BNY Mellon Capital Market															
1167477	4/8/22	06/23/2022	912796R43	AA+	Aaa	AAA	50,000,000.00		0.5105	49,946,113.89	0.00	16,307.64	49,946,113.89	49,957,413.00	11,299.11
US TREASURY N/B / RBC															
1164597	3/18/22	07/07/2022	912796R68	AA+	Aaa	AAA	25,000,000.00		0.5150	24,960,302.08	0.00	15,736.11	24,960,302.08	24,966,757.75	6,455.67
US TREASURY N/B / RBC															
1167046	4/6/22	07/07/2022	912796R68	AA+	Aaa	AAA	50,000,000.00		0.6590	49,915,794.44	0.00	22,881.95	49,915,794.44	49,933,515.50	17,721.06
US TREASURY N/B / JP MORGAN CHASE & CO															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 13 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
1138754	8/31/21	07/14/2022	912796K57	AA+	Aaa	AAA	50,000,000.00		0.0570	49,974,904.17	0.00	19,237.50	49,974,904.17	49,919,382.00	(55,522.17)
US TREASURY N/B / BNY Mellon Capital Market															
1167245	4/7/22	07/14/2022	912796K57	AA+	Aaa	AAA	50,000,000.00		0.6505	49,911,459.72	0.00	21,683.33	49,911,459.72	49,919,382.00	7,922.28
US TREASURY N/B / Mizuho Securities USA Inc															
1167662	4/11/22	07/14/2022	912796K57	AA+	Aaa	AAA	50,000,000.00		0.7212	49,905,843.33	0.00	20,033.33	49,905,843.33	49,919,382.00	13,538.67
US TREASURY N/B / MORGAN STANLEY															
1167247	4/7/22	07/21/2022	912796S42	AA+	Aaa	AAA	50,000,000.00		0.7100	49,896,458.33	0.00	23,666.67	49,896,458.33	49,907,201.50	10,743.17
US TREASURY N/B / BNY Mellon Capital Market															
1167486	4/8/22	07/21/2022	912796S42	AA+	Aaa	AAA	50,000,000.00		0.7255	49,895,205.56	0.00	23,175.69	49,895,205.56	49,907,201.50	11,995.94
US TREASURY N/B / FTN FINANCIAL															
1167248	4/7/22	07/28/2022	912796S59	AA+	Aaa	AAA	50,000,000.00		0.7550	49,882,555.56	0.00	25,166.67	49,882,555.56	49,897,344.00	14,788.44
US TREASURY N/B / DEUTSCHE															
1167249	4/7/22	07/28/2022	912796S59	AA+	Aaa	AAA	50,000,000.00		0.7590	49,881,933.33	0.00	25,300.00	49,881,933.33	49,897,344.00	15,410.67
US TREASURY N/B / JP MORGAN CHASE & CO															
1138753	8/31/21	08/11/2022	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0610	49,970,770.83	0.00	20,587.50	49,970,770.83	49,863,500.00	(107,270.83)
US TREASURY N/B / BNP PARIBAS															
1138760	8/31/21	08/11/2022	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0630	49,969,812.50	0.00	21,262.50	49,969,812.50	49,863,500.00	(106,312.50)
US TREASURY N/B / BNY Mellon Capital Market															
1167663	4/11/22	08/11/2022	912796L64	AA+	Aaa	AAA	50,000,000.00		0.9000	49,847,500.00	0.00	25,000.00	49,847,500.00	49,863,500.00	16,000.00
US TREASURY N/B / DEUTSCHE															
1167238	4/7/22	08/18/2022	912796T41	AA+	Aaa	AAA	50,000,000.00		0.8950	49,834,673.61	0.00	29,833.33	49,834,673.61	49,853,156.50	18,482.89
US TREASURY N/B / JP MORGAN CHASE & CO															
1167822	4/12/22	08/18/2022	912796T41	AA+	Aaa	AAA	50,000,000.00		0.8975	49,840,444.44	0.00	23,684.03	49,840,444.44	49,853,156.50	12,712.06
US TREASURY N/B / DEUTSCHE															
1167237	4/7/22	08/25/2022	912796T58	AA+	Aaa	AAA	50,000,000.00		0.9200	49,821,111.11	0.00	30,666.67	49,821,111.11	49,832,833.50	11,722.39
US TREASURY N/B / JP MORGAN CHASE & CO															
1167824	4/12/22	08/25/2022	912796T58	AA+	Aaa	AAA	50,000,000.00		0.9325	49,825,156.25	0.00	24,607.64	49,825,156.25	49,832,833.50	7,677.25
US TREASURY N/B / JEFFERIES & COMPANY															
1167239	4/7/22	09/01/2022	912796T66	AA+	Aaa	AAA	50,000,000.00		0.9410	49,807,879.17	0.00	31,366.67	49,807,879.17	49,817,491.50	9,612.33
US TREASURY N/B / BNY Mellon Capital Market															
1152871	12/16/21	09/08/2022	912796M71	AA+	Aaa	AAA	50,000,000.00		0.1600	49,940,888.89	0.00	30,222.22	49,940,888.89	49,808,875.00	(132,013.89)
US TREASURY N/B / BNY Mellon Capital Market															
1152872	12/16/21	09/08/2022	912796M71	AA+	Aaa	AAA	50,000,000.00		0.1650	49,939,041.67	0.00	31,166.66	49,939,041.67	49,808,875.00	35 (130,166.67)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 14 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
1167241	4/7/22	09/22/2022	912796U56	AA+	Aaa	AAA	50,000,000.00		0.9950	49,767,833.33	0.00	33,166.67	49,767,833.33	49,781,507.00	13,673.67
US TREASURY N/B / Mizuho Securities USA Inc															
1167242	4/7/22	09/22/2022	912796U56	AA+	Aaa	AAA	50,000,000.00		0.9900	49,769,000.00	0.00	33,000.00	49,769,000.00	49,781,507.00	12,507.00
US TREASURY N/B / BNY Mellon Capital Market															
1168074	4/13/22	09/29/2022	912796U64	AA+	Aaa	AAA	50,000,000.00		1.0550	49,752,368.06	0.00	26,375.00	49,752,368.06	49,761,469.00	9,100.94
US TREASURY N/B / MORGAN STANLEY															
1167250	4/7/22	10/06/2022	912796M89	AA+	Aaa	AAA	50,000,000.00		1.0915	49,724,093.06	0.00	36,383.33	49,724,093.06	49,743,889.00	19,795.94
US TREASURY N/B / MORGAN STANLEY															
1167252	4/7/22	10/06/2022	912796M89	AA+	Aaa	AAA	50,000,000.00		1.0965	49,722,829.17	0.00	36,550.00	49,722,829.17	49,743,889.00	21,059.83
US TREASURY N/B / MORGAN STANLEY															
1168076	4/13/22	10/06/2022	912796M89	AA+	Aaa	AAA	25,000,000.00		1.0835	24,867,572.22	0.00	13,543.75	24,867,572.22	24,871,944.50	4,372.28
US TREASURY N/B / BNY Mellon Capital Market															
1170293	4/29/22	11/03/2022	912796N96	AA+	Aaa	AAA	50,000,000.00		1.2800	49,665,777.78	0.00	3,555.56	49,665,777.78	49,646,521.00	(19,256.78)
US TREASURY N/B / Mizuho Securities USA Inc															
1169521	4/25/22	04/20/2023	912796V48	AA+	Aaa	AAA	50,000,000.00		2.0150	48,992,500.00	0.00	16,791.67	48,992,500.00	49,005,548.50	13,048.50
Subtotal for TREASURY BILL:							1,550,000,000.00	0.0000	0.7189	1,545,064,836.38	0.00	746,349.31	1,545,064,836.38	1,544,830,832.75	(234,003.63)
TREASURY BOND															
US TREASURY N/B / BANK OF AMERICA															
1110179	4/14/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	30,392.78	28,832.87	49,969,845.91	48,956,054.50	(1,013,791.41)
US TREASURY N/B / BANK OF AMERICA															
1112320	4/29/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	24,982.20	28,832.87	49,974,200.95	48,956,054.50	(1,018,146.45)
US TREASURY N/B / JP MORGAN CHASE & CO															
1116284	5/27/21	08/15/2023	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	21,252.89	12,948.90	49,970,471.64	48,555,664.00	(1,414,807.64)
US TREASURY N/B / BARCLAYS CAPITAL															
1108212	3/30/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	56,925.23	7,982.34	49,928,018.98	48,442,383.00	(1,485,635.98)
US TREASURY N/B / BANK OF AMERICA															
1152111	12/10/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5846	49,597,656.25	88,715.55	7,982.34	49,686,371.80	48,442,383.00	(1,243,988.80)
US TREASURY N/B / BANK OF AMERICA															
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,046.88	62,314.61	57,665.75	49,810,361.49	48,268,554.50	(1,541,806.99)
US TREASURY N/B / RBC															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	62,314.58	57,665.75	49,810,361.58	48,268,554.50	(1,541,807.08)
US TREASURY N/B / DEUTSCHE															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 15 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	54,814.37	15,964.67	49,908,330.00	47,790,039.00	(2,118,291.00)
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	45,906.57	15,964.67	49,920,906.57	47,790,039.00	(2,130,867.57)
US TREASURY N/B / DEUTSCHE															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	45,906.57	15,964.67	49,920,906.57	47,790,039.00	(2,130,867.57)
US TREASURY N/B / MORGAN STANLEY _1															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	15,090.26	15,964.67	49,970,168.39	47,790,039.00	(2,180,129.39)
US TREASURY N/B / DEUTSCHE															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	37,164.87	57,665.75	49,919,977.37	47,550,781.50	(2,369,195.87)
US TREASURY N/B / BNP PARIBAS															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	28,096.89	57,665.75	49,938,253.14	47,550,781.50	(2,387,471.64)
US TREASURY N/B / JP MORGAN CHASE & CO															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	38,182.33	57,665.75	49,889,744.83	47,550,781.50	(2,338,963.33)
Subtotal for TREASURY BOND:							700,000,000.00	0.2054	0.3313	698,005,859.52	612,059.70	438,766.75	698,617,919.22	673,702,148.50	(24,915,770.72)
TREASURY BOND - ME															
US TREASURY N/B / BANK OF AMERICA															
939579	1/24/18	04/30/2022	912828X47	AA+	Aaa	AAA	0.00	1.8750	2.3812	0.00	0.00	0.00	0.00	0.00	0.00
US TREASURY N/B / BNY Mellon Capital Market															
940195	1/29/18	05/31/2022	912828XD7	AA+	Aaa	AAA	16,000,000.00	1.8750	2.4410	15,629,375.00	363,601.15	125,274.73	15,992,976.15	16,017,500.00	24,523.85
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1145199	10/19/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0678	50,017,578.13	(15,223.92)	26,098.90	50,002,354.21	49,986,328.00	(16,026.21)
US TREASURY N/B / CITI GLOBAL MARKETS															
1146244	10/27/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0723	50,015,625.00	(13,454.86)	26,098.90	50,002,170.14	49,986,328.00	(15,842.14)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1146452	10/28/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0720	50,015,625.00	(13,444.77)	26,098.90	50,002,180.23	49,986,328.00	(15,852.23)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1150663	12/2/21	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0776	50,011,718.75	(9,765.63)	25,755.49	50,001,953.12	49,986,328.00	(15,625.12)
US TREASURY N/B / DEUTSCHE															
1157930	1/27/22	05/31/2022	912828ZR4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2627	49,976,562.50	17,767.14	16,140.11	49,994,329.64	49,986,328.00	(8,001.64)
US TREASURY N/B / DEUTSCHE															
1107668	3/25/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0880	50,023,437.50	(20,393.67)	20,890.88	50,003,043.83	49,952,148.50	(50,895.33)
US TREASURY N/B / JP MORGAN CHASE & CO															
1107669	3/25/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	7,000,000.00	0.1250	0.0911	7,003,007.81	(2,617.19)	2,924.72	7,000,390.62	6,993,300.79	(7,089.83)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 16 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / JP MORGAN CHASE & CO															
1148544	11/15/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0812	50,013,671.88	(10,058.17)	20,890.88	50,003,613.71	49,952,148.50	(51,465.21)
US TREASURY N/B / FTN FINANCIAL															
1148546	11/15/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.0750	50,015,625.00	(11,495.04)	20,890.88	50,004,129.96	49,952,148.50	(51,981.46)
US TREASURY N/B / DEUTSCHE															
1150664	12/2/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1115	50,003,906.25	(2,790.18)	20,890.88	50,001,116.07	49,952,148.50	(48,967.57)
US TREASURY N/B / CITI GLOBAL MARKETS															
1151217	12/6/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1112	50,003,906.25	(2,768.51)	20,890.88	50,001,137.74	49,952,148.50	(48,989.24)
US TREASURY N/B / JP MORGAN CHASE & CO															
1152310	12/13/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1464	49,994,140.63	4,092.73	20,890.88	49,998,233.36	49,952,148.50	(46,084.86)
US TREASURY N/B / JEFFERIES & COMPANY															
1152311	12/13/21	06/30/2022	912828ZX1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1321	49,998,046.88	1,364.24	20,890.88	49,999,411.12	49,952,148.50	(47,262.62)
US TREASURY N/B / DEUTSCHE															
1149694	11/23/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1352	49,996,093.75	2,210.30	10,529.89	49,998,304.05	49,837,890.50	(160,413.55)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1149695	11/23/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1352	49,996,093.75	2,210.30	10,529.89	49,998,304.05	49,837,890.50	(160,413.55)
US TREASURY N/B / BNP PARIBAS															
1150327	11/30/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1511	49,990,234.38	5,417.42	10,529.89	49,995,651.80	49,837,890.50	(157,761.30)
US TREASURY N/B / MORGAN STANLEY															
1150328	11/30/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1511	49,990,234.38	5,417.42	10,529.89	49,995,651.80	49,837,890.50	(157,761.30)
US TREASURY N/B / MORGAN STANLEY															
1151216	12/6/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1944	49,974,609.38	13,832.20	10,529.89	49,988,441.58	49,837,890.50	(150,551.08)
US TREASURY N/B / MORGAN STANLEY															
1150329	11/30/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1767	49,978,515.63	10,742.19	5,293.72	49,989,257.82	49,770,508.00	(218,749.82)
US TREASURY N/B / MORGAN STANLEY															
1150330	11/30/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1767	49,978,515.63	10,742.19	5,293.72	49,989,257.82	49,770,508.00	(218,749.82)
US TREASURY N/B / Mizuho Securities USA Inc															
1151078	12/3/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2104	49,964,843.75	17,402.93	5,293.72	49,982,246.68	49,770,508.00	(211,738.68)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1151079	12/3/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2104	49,964,843.75	17,402.93	5,293.72	49,982,246.68	49,770,508.00	(211,738.68)
US TREASURY N/B / BNY Mellon Capital Market															
1152107	12/10/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2027	49,968,750.00	15,093.54	5,293.72	49,983,843.54	49,770,508.00	(213,335.54)
US TREASURY N/B / MORGAN STANLEY _1															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 17 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1119501	6/22/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1394	49,990,234.38	6,162.58	169.84	49,996,396.96	49,682,617.00	(313,779.96)
US TREASURY N/B / JP MORGAN CHASE & CO															
1146665	10/29/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1367	49,994,140.63	2,937.67	169.84	49,997,078.30	49,682,617.00	(314,461.30)
US TREASURY N/B / Mizuho Securities USA Inc															
1152452	12/14/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2363	49,951,171.88	20,991.53	169.84	49,972,163.41	49,682,617.00	(289,546.41)
US TREASURY N/B / DEUTSCHE															
1152453	12/14/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2363	49,951,171.88	20,991.53	169.84	49,972,163.41	49,682,617.00	(289,546.41)
US TREASURY N/B / MORGAN STANLEY _1															
1112317	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	11,165.06	15,538.67	49,991,633.81	49,367,187.50	(624,446.31)
US TREASURY N/B / BNP PARIBAS															
1112319	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	11,165.06	15,538.67	49,991,633.81	49,367,187.50	(624,446.31)
US TREASURY N/B / Mizuho Securities USA Inc															
1153075	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	40,515.43	15,538.67	49,917,468.56	49,367,187.50	(550,281.06)
US TREASURY N/B / JEFFERIES & COMPANY															
1153076	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	40,515.43	15,538.67	49,917,468.56	49,367,187.50	(550,281.06)
US TREASURY N/B / Mizuho Securities USA Inc															
1153077	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	40,515.43	15,538.67	49,917,468.56	49,367,187.50	(550,281.06)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1153209	12/20/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3430	49,878,906.25	39,273.65	15,538.67	49,918,179.90	49,367,187.50	(550,992.40)
US TREASURY N/B / MORGAN STANLEY															
1153840	12/23/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3943	49,851,562.50	47,397.12	15,538.67	49,898,959.62	49,367,187.50	(531,772.12)
US TREASURY N/B / BANK OF AMERICA															
1146666	10/29/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2773	49,898,437.50	38,372.69	10,529.89	49,936,810.19	49,248,047.00	(688,763.19)
US TREASURY N/B / Mizuho Securities USA Inc															
1153841	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	53,656.68	10,529.89	49,873,969.18	49,248,047.00	(625,922.18)
US TREASURY N/B / Mizuho Securities USA Inc															
1153842	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	53,656.68	10,529.89	49,873,969.18	49,248,047.00	(625,922.18)
US TREASURY N/B / JP MORGAN CHASE & CO															
1154072	12/27/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4590	49,804,687.50	57,042.20	10,529.89	49,861,729.70	49,248,047.00	(613,682.70)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1154201	12/28/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4463	49,812,500.00	54,449.65	10,529.89	49,866,949.65	49,248,047.00	(618,902.65)
US TREASURY N/B / MORGAN STANLEY															
1154828	1/3/22	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4714	49,800,781.25	55,838.03	10,529.89	49,856,619.28	49,248,047.00	39 (608,572.28)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 18 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / RBC															
1107667	3/25/21	03/31/2023	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(744,618.29)	63,524.59	50,618,662.96	49,760,742.00	(857,920.96)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1152110	12/10/21	03/31/2023	91282CBU4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4345	49,798,828.13	60,013.46	5,293.72	49,858,841.59	49,131,836.00	(727,005.59)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1154829	1/3/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5830	49,679,687.50	73,678.12	20,260.99	49,753,365.62	48,893,554.50	(859,811.12)
US TREASURY N/B / BANK OF AMERICA															
1158162	1/28/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.9200	49,472,656.25	100,497.89	15,968.41	49,573,154.14	48,893,554.50	(679,599.64)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1159351	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	106,829.40	14,251.37	49,491,595.03	48,893,554.50	(598,040.53)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1159352	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	106,829.40	14,251.37	49,491,595.03	48,893,554.50	(598,040.53)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1160946	2/18/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2542	49,285,156.25	110,211.46	12,362.64	49,395,367.71	48,893,554.50	(501,813.21)
US TREASURY N/B / BANK OF AMERICA															
1146667	10/29/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	25,000,000.00	0.1250	0.3879	24,890,625.00	33,045.98	10,445.44	24,923,670.98	24,382,324.25	(541,346.73)
US TREASURY N/B / CITI GLOBAL MARKETS															
1147247	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	62,512.93	20,890.88	49,851,575.43	48,764,648.50	(1,086,926.93)
US TREASURY N/B / CITI GLOBAL MARKETS															
1147248	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	62,512.93	20,890.88	49,851,575.43	48,764,648.50	(1,086,926.93)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1160947	2/18/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2983	49,208,984.38	114,593.81	12,430.94	49,323,578.19	48,764,648.50	(558,929.69)
US TREASURY N/B / JP MORGAN CHASE & CO															
1164449	3/17/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6148	49,052,734.38	90,695.64	7,769.34	49,143,430.02	48,764,648.50	(378,781.52)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1164451	3/17/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6179	49,050,781.25	90,882.65	7,769.34	49,141,663.90	48,764,648.50	(377,015.40)
US TREASURY N/B / BARCLAY CAPITAL															
1146854	11/1/21	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4440	49,722,656.25	78,805.68	15,538.67	49,801,461.93	48,613,281.50	(1,188,180.43)
US TREASURY N/B / TD SECURITIES															
1164596	3/18/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6886	48,943,359.38	92,984.37	7,596.68	49,036,343.75	48,613,281.50	(423,062.25)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1165111	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	90,790.72	6,733.43	48,938,446.97	48,613,281.50	(325,165.47)
US TREASURY N/B / DAIWA CAPITAL MARKETS															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 19 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1165112	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	90,790.72	6,733.43	48,938,446.97	48,613,281.50	(325,165.47)
US TREASURY N/B / FTN FINANCIAL															
1142903	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	39,818.64	10,529.89	49,908,959.27	48,477,539.00	(1,431,420.27)
US TREASURY N/B / JP MORGAN CHASE & CO															
1142904	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	39,224.33	10,529.89	49,910,318.08	48,477,539.00	(1,432,779.08)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(620,365.62)	310,773.48	51,864,009.38	49,866,211.00	(1,997,798.38)
US TREASURY N/B / TD SECURITIES															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(621,341.04)	310,773.48	51,866,940.21	49,866,211.00	(2,000,729.21)
US TREASURY N/B / BNY Mellon Capital Market															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(368,183.88)	217,541.44	51,420,878.62	48,878,906.50	(2,541,972.12)
US TREASURY N/B / BANK OF AMERICA															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(274,267.62)	2,038.04	51,176,904.26	48,376,953.00	(2,799,951.26)
US TREASURY N/B / BANK OF AMERICA															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AAA	50,000,000.00	1.1250	1.4116	49,568,359.38	35,970.05	94,769.02	49,604,329.43	47,626,953.00	(1,977,376.43)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	85,085.49	21,174.86	49,778,444.87	46,681,640.50	(3,096,804.37)
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	80,615.17	21,174.86	49,783,740.17	46,681,640.50	(3,102,099.67)
US TREASURY N/B / DEUTSCHE															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	71,400.11	509.51	49,780,384.49	46,396,484.50	(3,383,899.99)
US TREASURY N/B / MORGAN STANLEY _1															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	78,382.06	509.51	49,748,303.94	46,396,484.50	(3,351,819.44)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	153,594.16	41,781.77	49,501,250.41	45,984,375.00	(3,516,875.41)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	167,446.96	41,781.77	49,438,931.34	45,984,375.00	(3,454,556.34)
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	163,125.81	31,077.35	49,456,094.56	45,861,328.00	(3,594,766.56)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	156,556.97	31,077.35	49,453,431.97	45,861,328.00	(3,592,103.97)
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	174,932.50	21,059.78	49,401,495.00	45,755,859.50	41 (3,645,635.50)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 20 of 21
 User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	174,932.50	21,059.78	49,401,495.00	45,755,859.50	(3,645,635.50)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	175,215.48	10,587.43	49,356,856.11	45,654,297.00	(3,702,559.11)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	175,215.48	10,587.43	49,356,856.11	45,654,297.00	(3,702,559.11)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	175,633.66	10,587.43	49,355,321.16	45,654,297.00	(3,701,024.16)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	133,915.44	10,587.43	49,407,352.94	45,654,297.00	(3,753,055.94)
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	187,857.09	339.67	49,293,325.84	45,554,687.50	(3,738,638.34)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	187,857.09	339.67	49,293,325.84	45,554,687.50	(3,738,638.34)
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	160,105.07	62,672.65	49,367,136.32	45,546,875.00	(3,820,261.32)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	134,363.71	46,616.02	49,433,191.84	45,433,594.00	(3,999,597.84)
US TREASURY N/B / DEUTSCHE															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	177,004.87	46,616.02	49,204,348.62	45,433,594.00	(3,770,754.62)
Subtotal for TREASURY BOND - ME:							4,098,000,000.00	0.2981	0.5081	4,081,722,226.72	2,645,082.51	2,296,183.00	4,084,367,309.23	3,979,527,892.04	(104,839,417.19)
Subtotal for U. S. TREASURIES:							6,748,000,000.00	0.2023	0.5439	6,724,162,601.50	3,257,142.21	3,640,646.99	6,727,419,743.71	6,597,532,781.79	(129,886,961.92)
Total Extended Fund :							12,321,700,665.07	0.3367	0.5890	12,294,752,457.79	1,979,137.35	9,757,822.47	12,297,389,845.12	12,120,284,335.24	(177,105,509.89)
Net Asset Value (NAV):														0.985598	
Total Investments:							13,191,884,192.90	0.3158	0.5754	13,164,512,082.14	1,979,137.35	9,938,638.44	13,167,203,616.69	12,990,230,736.27	(176,972,880.43)

Report Parameters

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Run Date: 10-May-2022 12:18:10 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 21 of 21

User: SNong

As of 30-Apr-2022

17035

* Market values provided by Bloomberg & Northern Trust

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

Issuer / Broker

Query: Month End -Pools
 Settlement Date: not greater than 30 Apr 2022
 Entity Name: one of County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund
 Account Name: one of GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, INVESCO STIC GOVERNMENT & AGENCY, LAIF - EXTENDED FUND, MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF, OC Treasurer Extended Fund, OC Treasurer X FUND MMF
 Account Number: not one of AIM# 51124, WFB-LAW LIBRARY, TEMPFUND283, GS283, AIM#51104-JWA, MORGAN 283, AIM# 51126, AIM# 51123, AIM# 51121, AIM# 51120, AIM# 51129, AIM# 51127, AIM# 51128, GS FIN TAX FREE-LAD04, GS FIN SQ TX FREE-LAD00, 279138, 4167740661, 26-95598, 4000017830, 276343, 26-95597, 26-95550, 276340

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 30-Apr-2022

Run Date: 10-May-2022 12:18:12 PM
Print Date: 10-May-2022
As at date: 10-May-2022

Page 1 of 5

User: SNong

17036

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-JWA MMF															
		5/2/22		AAAm	Aaa-mf	NR	50,707.18		0.3118	50,707.18			50,707.18	50,707.18	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		5/2/22		AAAm	Aaa-mf	AAAmf	52,256.44		0.3486	52,256.44			52,256.44	52,256.44	0.00
GOLDMAN SACHS - JWA MMF															
		5/2/22		AAAm	Aaa-mf	NR	816,494.45		0.3173	816,494.45			816,494.45	816,494.45	0.00
Subtotal for FUNDS:							919,458.07		0.3188	919,458.07			919,458.07	919,458.07	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CASTLE OAK SECURITIES															
1170084	4/28/22	7/11/22	313385ZE9	A-1+	P-1	NR	5,000,000.00		0.7700	4,992,086.11	0.00	320.83	4,992,406.94	4,991,296.70	(1,110.24)
Subtotal for DISCOUNT NOTES:							5,000,000.00	0.0000	0.7700	4,992,086.11	0.00	320.83	4,992,406.94	4,991,296.70	(1,110.24)
Subtotal for GOVERNMENT AGENCY:							5,000,000.00		0.7700	4,992,086.11	0.00	320.83	4,992,406.94	4,991,296.70	(1,110.24)
U. S. TREASURIES															
CASH MANAGEMENT BILL															
US TREASURY N/B / Mizuho Securities USA Inc															
1166832	4/5/22	6/21/22	912796W21	AA+	Aaa	AAA	5,000,000.00		0.4925	4,994,732.99	0.00	1,778.47	4,994,732.99	4,995,997.40	1,264.41
US TREASURY N/B / DEUTSCHE															
1163457	3/10/22	6/28/22	912796W39	AA+	Aaa	AAA	5,000,000.00		0.4760	4,992,727.78	0.00	3,437.78	4,992,727.78	4,994,541.65	1,813.87
Subtotal for CASH MANAGEMENT BILL:							10,000,000.00	0.0000	0.4843	9,987,460.77	0.00	5,216.25	9,987,460.77	9,990,539.05	3,078.28
TREASURY BILL															
US TREASURY N/B / DEUTSCHE															
1162879	3/7/22	5/5/22	912796P45	AA+	Aaa	AAA	5,000,000.00		0.2190	4,998,205.42	0.00	1,672.91	4,998,205.42	4,999,958.35	1,752.93
US TREASURY N/B / TD SECURITIES															
1159509	2/8/22	5/12/22	912796Q28	AA+	Aaa	AAA	5,000,000.00		0.2520	4,996,745.00	0.00	2,870.00	4,996,745.00	4,999,801.40	3,056.40
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1160547	2/16/22	5/26/22	912796Q36	AA+	Aaa	AAA	5,000,000.00		0.3835	4,994,726.88	0.00	3,941.52	4,994,726.88	4,998,921.90	4,195.02
US TREASURY N/B / JEFFERIES & COMPANY															
1150665	12/2/21	6/2/22	912796Q44	AA+	Aaa	AAA	5,000,000.00		0.0860	4,997,826.11	0.00	1,791.67	4,997,826.11	4,998,518.40	692.29
US TREASURY N/B / BNY Mellon Capital Market															
1141779	9/22/21	6/16/22	912796J42	AA+	Aaa	AAA	4,500,000.00		0.0520	4,498,264.50	0.00	1,436.50	4,498,264.50	4,497,435.00	(829.50)
US TREASURY N/B / DEUTSCHE															
1168616	4/18/22	6/23/22	912796R43	AA+	Aaa	AAA	4,000,000.00		0.5735	3,995,794.33	0.00	828.39	3,995,794.33	3,996,593.04	798.71

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/ Non-Pooled Investments As of 30-Apr-2022

Run Date: 10-May-2022 12:18:12 PM
Print Date: 10-May-2022
As at date: 10-May-2022

Page 2 of 5
User: SNong

17036

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / MORGAN STANLEY															
1168978	4/20/22	7/7/22	912796R68	AA+	Aaa	AAA	5,000,000.00		0.7255	4,992,140.42	0.00	1,108.40	4,992,140.42	4,993,351.55	1,211.13
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142437	9/28/21	8/11/22	912796L64	AA+	Aaa	AAA	4,000,000.00		0.0725	3,997,446.39	0.00	1,731.94	3,997,446.39	3,989,080.00	(8,366.39)
Subtotal for TREASURY BILL:							37,500,000.00	0.0000	0.2973	37,471,149.05	0.00	15,381.33	37,471,149.05	37,473,659.64	2,510.59
Subtotal for U. S. TREASURIES:							47,500,000.00		0.3366	47,458,609.82	0.00	20,597.58	47,458,609.82	47,464,198.69	5,588.87
Total 283-John Wayne Airport :							53,419,458.07		0.3769	53,370,154.00	0.00	20,918.41	53,370,474.83	53,374,953.46	4,478.63
Net Asset Value (NAV):														1.000084	
<u>650-CCCD SERIES 2017E</u>															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	5/2/22			AAAm	NR	NR	2,045,137.22		0.1561	2,045,137.22			2,045,137.22	2,045,137.22	0.00
Subtotal for FUNDS:							2,045,137.22		0.1561	2,045,137.22			2,045,137.22	2,045,137.22	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	755.27	4,678.82	383,980.42	387,885.58	3,905.16
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(1,067.98)	2,656.25	226,711.00	225,480.38	(1,230.63)
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(362.96)	1,235.58	94,678.56	92,439.60	(2,238.96)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	3,900.86	1,938.75	173,842.20	176,689.80	2,847.60
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(1,588.29)	1,360.98	140,251.92	134,149.72	(6,102.20)
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(2,904.41)	807.19	50,272.99	49,835.03	(437.97)
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	1,037.24	16,451.39	1,998,617.24	1,975,070.00	(23,547.24)
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	292.49	1,266.15	84,446.74	85,953.28	1,506.54

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund / Non-Pooled Investments As of 30-Apr-2022

Run Date: 10-May-2022 12:18:12 PM
Print Date: 10-May-2022
As at date: 10-May-2022

Page 3 of 5
User: SNong

17036

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-CCCD SERIES 2017E</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(191,695.27)	43,229.17	1,810,983.23	1,796,947.50	(14,035.73)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,233.42	19,535.56	1,997,813.42	2,000,000.00	2,186.58
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(190,408.57)	12,937.50	1,897,753.43	1,904,235.00	6,481.57
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(202,102.82)	36,805.56	2,495,017.18	2,520,580.00	25,562.82
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	2,472.61	2,203.63	248,851.06	248,681.10	(169.96)
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	1,032.57	2,204.02	144,356.10	144,553.19	197.08
FED FARM CR BK / MORGAN STANLEY															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(6.50)	1,768.06	500,017.24	495,905.00	(4,112.24)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(9,002.33)	4,022.15	288,540.09	287,565.52	(974.58)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	9,540.75	14,430.00	1,973,000.75	2,000,000.00	26,999.25
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(34,561.73)	38,882.78	2,113,058.27	2,000,000.00	(113,058.27)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(613,435.65)	206,413.54	16,622,191.84	16,525,970.67	(96,221.17)
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(613,435.65)	206,413.54	16,622,191.84	16,525,970.67	(96,221.17)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(76,452.44)	13,984.81	1,755,246.78	1,783,359.38	28,112.60
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(76,452.44)	13,984.81	1,755,246.78	1,783,359.38	28,112.60
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	43,036.77	9,323.20	1,951,161.77	1,935,156.26	(16,005.51)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	43,036.77	9,323.20	1,951,161.77	1,935,156.26	(16,005.51)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(33,415.67)	23,308.01	3,706,408.55	3,718,515.64	12,107.09

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 30-Apr-2022

Run Date: 10-May-2022 12:18:12 PM
Print Date: 10-May-2022
As at date: 10-May-2022

Page 4 of 5

User: SNong

17036

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Total 650-CCCD SERIES 2017E :							20,861,137.22	4.0960	2.7997	23,020,588.93	(646,851.32)	229,721.55	22,373,737.61	22,289,623.52	(84,114.09)
Net Asset Value (NAV):														0.996240	
650-Fountain Valley SD40															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / FTN FINANCIAL															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(49,778.22)	43,970.69	3,444,294.18	3,465,466.20	21,172.02
FANNIE MAE / MORGAN STANLEY _1															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	7,378.39	20,962.50	3,505,935.79	3,503,875.05	(2,060.74)
FED FARM CR BK / MORGAN STANLEY _1															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(18,920.06)	30,769.20	3,478,720.24	3,416,299.43	(62,420.81)
FANNIE MAE / Mizuho Securities USA Inc															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	727.26	16,981.25	3,299,143.26	3,193,212.00	(105,931.26)
FANNIE MAE / MORGAN STANLEY _1															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(3,868.25)	6,513.89	3,506,891.84	3,248,595.00	(258,296.84)
Subtotal for GOVT AGENCY-FIX-30/360:							17,205,000.00	2.0064	1.8883	17,299,446.19	(64,460.88)	119,197.53	17,234,985.31	16,827,447.68	(407,537.63)
Subtotal for GOVERNMENT AGENCY:							17,205,000.00	2.0064	1.8883	17,299,446.19	(64,460.88)	119,197.53	17,234,985.31	16,827,447.68	(407,537.63)
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / DEUTSCHE															
911416	7/27/17	6/30/22	912828XW5	AA+	Aaa	AAA	3,500,000.00	1.7500	1.8449	3,484,414.06	15,066.12	20,473.07	3,499,480.18	3,506,083.98	6,603.80
US TREASURY N/B / BANK OF AMERICA															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	48,121.41	190.22	3,494,390.94	3,509,843.75	15,452.81
US TREASURY N/B / DEUTSCHE															
1155200	1/5/22	3/31/23	91282CBU4	AA+	Aaa	AAA	3,500,000.00	0.1250	0.5226	3,482,910.16	4,405.38	370.56	3,487,315.54	3,439,228.52	(48,087.02)
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	1,904.62	3,263.12	3,494,248.37	3,180,351.58	(313,896.79)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	1,568.51	71.33	3,493,638.82	3,209,199.21	(284,439.61)
Subtotal for TREASURY BOND - ME:							17,500,000.00	1.0000	1.1846	17,398,007.81	71,066.04	24,368.30	17,469,073.85	16,844,707.04	(624,366.81)
Subtotal for U. S. TREASURIES:							17,500,000.00	1.0000	1.1846	17,398,007.81	71,066.04	24,368.30	17,469,073.85	16,844,707.04	(624,366.81)
Total 650-Fountain Valley SD40 :							34,705,000.00	1.4989	1.5335	34,697,454.00	6,605.16	143,565.83	34,704,059.16	33,672,154.72	(1,031,904.44)
Net Asset Value (NAV):														0.970266	

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument John Wayne Airport Investment Fund/Non-Pooled Investments As of 30-Apr-2022

Run Date: 10-May-2022 12:18:12 PM
 Print Date: 10-May-2022
 As at date: 10-May-2022

Page 5 of 5

User: SNong

17036

* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
Total Investments:							108,985,595.29	1.2176	1.2089	111,088,196.93	(640,246.16)	394,205.79	110,448,271.60	109,336,731.70	(1,111,539.90)

Report Parameters

Query: Month End Specific
 Settlement Date: not greater than 30 Apr 2022
 Entity Name: one of 283-John Wayne Airport, 650-CCCD SERIES 2017E, 650-Fountain Valley SD40
 Instrument Type: not one of NT TREASURY SWEEP - GF100, NT TREASURY SWEEP - JWA
 Account Name: not one of BLACKROCK TEMPFUND - JWA MMF, BLACKROCK TEMPFUND-COUNTY MMF, BLACKROCK TEMPFUND-EDUCATIONAL MMF, GOLDMAN SACHS - COUNTY MMF, GOLDMAN SACHS - EDUCATIONAL MMF, GS FIN SQ TX FREE-LAD00, GS FIN TAX FREE-GF 100, MORGAN STANLEY GOVT 8302-COUNTY MMF, MORGAN STANLEY GOVT 8302-EDUCATIONAL M
 Entity: not one of 112-County Infrastructure, 161-Law Library, 480-Ladera CFD 99-1 Const, 482-Spcl Mello Roos Res, 483-Rancho Margarita CFD, 494-Aliso Viejo 88-1 DS, 497-Lomas Laguna 88-2 C, 510-Baker Rnch 87-6 Const, 514-Sta Teresita 87-9 Con, 529-Ladera CFD 04-1 Const, County Money Mkt Fnd, Educational Mone, Extended Fund

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
April 30, 2022

5/12/2022

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	0.18%	\$ 41,646,523.22	\$ 41,646,523.22	\$ 5,949.51
FED GOVT OBLI FD-IS	60934N104	0.21%	122.13	122.13	0.02
SUB-TOTAL MONEY MARKET FUNDS			<u>41,646,645.35</u>	<u>41,646,645.35</u>	<u>5,949.53</u>
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 41,646,645.35</u>	<u>\$ 41,646,645.35</u>	<u>\$ 5,949.53</u>

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
April 30, 2022

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	* INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
2014 NDAPP	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmmf	0.18%	\$ 800,951.37	\$ 800,951.37	\$ 111.79
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					3,633,990.17	3,633,990.17	507.20
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,664,391.17	6,664,391.17	930.15
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					11,806,419.15	11,806,419.15	1,424.18
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,323.18	932,323.18	130.12
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					14,924,931.56	14,924,931.56	1,899.57
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,379,318.78	2,379,318.78	276.43
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,607.33	20,607.33	2.88
2021A PREPAID POBs	U.S. BANK	31846V567					0.01	0.01	602.85
2022A PREPAID POBs	U.S. BANK	31846V567					8,265.81	8,265.81	1.40
NEWPORT COAST - Group 4	U.S. BANK	31846V567					445,710.61	445,710.61	62.21
OBLIGATION NOTES	U.S. BANK	31846V567					29,614.08	29,614.08	0.73
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmmf	0.21%	122.13	122.13	0.02
TOTAL OF INVESTMENTS WITH TRUSTEES							\$ 41,646,645.35	\$ 41,646,645.35	\$ 5,949.53

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

Prepared by: JWA Accounting
Date: 5/4/2022

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		9,721,813.33	9,721,813.33				
		\$9,721,813.33	\$9,721,813.33				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				2,741,737.37	2,741,737.37	464,687.73	464,687.73
				\$2,741,737.37	\$2,741,737.37	\$464,687.73	\$464,687.73
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				2,883,405.92	2,883,405.92	535,524.27	535,524.27
				\$2,883,405.92	\$2,883,405.92	\$535,524.27	\$535,524.27

WELLS FARGO BANK

Cash - Checking Accounts
(Interest rate is variable)

N/A

\$18,218,112.22 \$18,218,112.22

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

Orange County Treasurer-Tax Collector
Portfolio Holdings of Debt Issued by Pool Participants
For the Month Ended April 30, 2022

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	7/29/2022	0.55%	NR	130,446,000	Extended Fund*	130,446,000	130,446,000
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	10/31/2022	0.60%	NR	130,446,000	Extended Fund*	130,446,000	130,446,000
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	1/31/2023	0.75%	NR	130,446,000	Extended Fund*	130,446,000	130,446,000
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	4/28/2023	0.68%	NR	130,446,000	Extended Fund*	130,446,000	130,446,000
					\$ 521,784,000		\$ 521,784,000	\$ 521,784,000

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 48.69%
Orange County Educational Investment Pool - 51.31%

**Market values provided by Bloomberg and Northern Trust

**Orange County Treasurer-Tax Collector
Temporary Transfers to School Districts**
Fiscal Years 2011/2012 through 2021/2022**

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

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

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

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

Transaction Date From 01-Apr-2022 To 30-Apr-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1168795	US TREASURY N/B	/DEUTSCHE	TBILL	5/26/2022	4/19/2022	PURC	0.3790 / 0.3791	50,000,000.00	49,980,523.60	0.00	0.00	(49,980,523.61)
1168796	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	6/9/2022	4/19/2022	PURC	0.4725 / 0.4728	50,000,000.00	49,966,531.25	0.00	0.00	(49,966,531.25)
1168797	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL	6/14/2022	4/19/2022	PURC	0.5460 / 0.5465	50,000,000.00	49,957,533.35	0.00	0.00	(49,957,533.33)
1168798	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL	6/14/2022	4/19/2022	PURC	0.5450 / 0.5455	50,000,000.00	49,957,611.10	0.00	0.00	(49,957,611.11)
1168979	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN	5/18/2022	4/20/2022	PURC	0.3700 / 0.3701	50,000,000.00	49,985,611.10	0.00	0.00	(49,985,611.11)
1168980	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	5/19/2022	4/20/2022	PURC	0.2875 / 0.2876	50,000,000.00	49,988,420.15	0.00	0.00	(49,988,420.14)
1168981	US TREASURY N/B	/MORGAN STANLEY	TBILL	6/7/2022	4/20/2022	PURC	0.4515 / 0.4518	50,000,000.00	49,969,900.00	0.00	0.00	(49,969,900.00)
1168986	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	6/2/2022	4/20/2022	PURC	0.3905 / 0.3907	50,000,000.00	49,976,678.45	0.00	0.00	(49,976,678.47)
1160294	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	4/21/2022	4/21/2022	MAT	0.1860 / 0.1861	(50,000,000.00)	(49,983,208.33)	0.00	(16,791.67)	50,000,000.00
1160948	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL	4/21/2022	4/21/2022	MAT	0.1460 / 0.1460	(50,000,000.00)	(49,987,427.78)	0.00	(12,572.22)	50,000,000.00
1161080	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	4/21/2022	4/21/2022	MAT	0.2400 / 0.2401	(50,000,000.00)	(49,980,666.67)	0.00	(19,333.33)	50,000,000.00
1161082	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	4/21/2022	4/21/2022	MAT	0.2400 / 0.2401	(50,000,000.00)	(49,980,666.67)	0.00	(19,333.33)	50,000,000.00
1161217	US TREASURY N/B	/MORGAN STANLEY	TBILL	4/21/2022	4/21/2022	MAT	0.1255 / 0.1255	(50,000,000.00)	(49,990,064.58)	0.00	(9,935.42)	50,000,000.00

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

Transaction Date From 01-Apr-2022 To 30-Apr-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1161621	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.1450 / 0.1450					
				4/21/2022	4/21/2022	MAT		(50,000,000.00)	(49,988,923.61)	0.00	(11,076.39)	50,000,000.00
1161622	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.1420 / 0.1420					
				4/21/2022	4/21/2022	MAT		(50,000,000.00)	(49,989,152.78)	0.00	(10,847.22)	50,000,000.00
1161819	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.1370 / 0.1370					
				4/21/2022	4/21/2022	MAT		(50,000,000.00)	(49,990,105.56)	0.00	(9,894.44)	50,000,000.00
1162516	US TREASURY N/B	/DEUTSCHE	TBILL				0.1750 / 0.1750					
				4/21/2022	4/21/2022	MAT		(50,000,000.00)	(49,988,090.28)	0.00	(11,909.72)	50,000,000.00
1163038	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.1560 / 0.1560					
				4/21/2022	4/21/2022	MAT		(50,000,000.00)	(49,990,466.67)	0.00	(9,533.33)	50,000,000.00
1163456	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.1550 / 0.1550					
				4/21/2022	4/21/2022	MAT		(50,000,000.00)	(49,990,958.33)	0.00	(9,041.67)	50,000,000.00
1164199	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.2381 / 0.2382					
				4/21/2022	4/21/2022	MAT		(50,000,000.00)	(49,988,095.00)	0.00	(11,905.00)	50,000,000.00
Sub Total:								(200,000,000.00)	(200,065,017.26)	0.00	(152,173.74)	200,217,190.98
Fund: Extended Fund												
1086372	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				0.2000 / 0.2468					
				10/2/2023	4/2/2022	INT		0.00	0.00	0.00	(31,775.00)	31,775.00
1086530	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				0.2000 / 0.2541					
				10/2/2023	4/2/2022	INT		0.00	0.00	0.00	(27,345.00)	27,345.00
1166833	US TREASURY N/B	/MORGAN STANLEY	CMB				0.3965 / 0.3968					
				6/14/2022	4/5/2022	PURC		50,000,000.00	49,961,451.40	0.00	0.00	(49,961,451.39)
1166834	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				0.4870 / 0.4875					
				6/21/2022	4/5/2022	PURC		50,000,000.00	49,947,918.05	0.00	0.00	(49,947,918.06)
1166835	US TREASURY N/B	/RBC	TBILL				0.5210 / 0.5216					
				6/23/2022	4/5/2022	PURC		50,000,000.00	49,942,834.70	0.00	0.00	(49,942,834.72)

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

Transaction Date From 01-Apr-2022 To 30-Apr-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1167045	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				0.6930 / 0.6942					
				7/6/2022	4/6/2022	PURC		50,000,000.00	49,912,412.50	0.00	0.00	(49,912,412.50)
1167046	US TREASURY N/B	/RBC	TBILL				0.6590 / 0.6601					
				7/7/2022	4/6/2022	PURC		50,000,000.00	49,915,794.45	0.00	0.00	(49,915,794.44)
1145030	US TREASURY N/B	/DEUTSCHE	TBILL				0.0510 / 0.0510					
				4/7/2022	4/7/2022	MAT		(50,000,000.00)	(49,987,887.50)	0.00	(12,112.50)	50,000,000.00
1145196	US TREASURY N/B	/DEUTSCHE	TBILL				0.0500 / 0.0500					
				4/7/2022	4/7/2022	MAT		(30,000,000.00)	(29,992,916.67)	0.00	(7,083.33)	30,000,000.00
1152609	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.0450 / 0.0450					
				4/7/2022	4/7/2022	MAT		(50,000,000.00)	(49,992,937.50)	0.00	(7,062.50)	50,000,000.00
1167236	US TREASURY N/B	/BNP PARIBAS	CMB				0.8310 / 0.8333					
				8/2/2022	4/7/2022	PURC		50,000,000.00	49,864,962.50	0.00	0.00	(49,864,962.50)
1167237	US TREASURY N/B	/DEUTSCHE	TBILL				0.9200 / 0.9233					
				8/25/2022	4/7/2022	PURC		50,000,000.00	49,821,111.10	0.00	0.00	(49,821,111.11)
1167238	US TREASURY N/B	/DEUTSCHE	TBILL				0.8950 / 0.8980					
				8/18/2022	4/7/2022	PURC		50,000,000.00	49,834,673.60	0.00	0.00	(49,834,673.61)
1167239	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.9410 / 0.9446					
				9/1/2022	4/7/2022	PURC		50,000,000.00	49,807,879.15	0.00	0.00	(49,807,879.17)
1167241	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.9950 / 0.9996					
				9/22/2022	4/7/2022	PURC		50,000,000.00	49,767,833.35	0.00	0.00	(49,767,833.33)
1167242	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.9900 / 0.9946					
				9/22/2022	4/7/2022	PURC		50,000,000.00	49,769,000.00	0.00	0.00	(49,769,000.00)
1167244	US TREASURY N/B	/DEUTSCHE	CMB				0.6500 / 0.6511					
				7/12/2022	4/7/2022	PURC		50,000,000.00	49,913,333.35	0.00	0.00	(49,913,333.33)
1167245	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.6505 / 0.6517					
				7/14/2022	4/7/2022	PURC		50,000,000.00	49,911,459.70	0.00	0.00	(49,911,459.72)
1167246	US TREASURY N/B	/JEFFERIES & COMPANY	CMB				0.7025 / 0.7039					
				7/19/2022	4/7/2022	PURC		50,000,000.00	49,899,503.45	0.00	0.00	(49,899,503.47)
1167247	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.7100 / 0.7115					

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

Transaction Date From 01-Apr-2022 To 30-Apr-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:		Extended Fund										
				7/21/2022	4/7/2022	PURC		50,000,000.00	49,896,458.35	0.00	0.00	(49,896,458.33)
1167248	US TREASURY N/B	/FTN FINANCIAL	TBILL				0.7550 / 0.7568					
				7/28/2022	4/7/2022	PURC		50,000,000.00	49,882,555.55	0.00	0.00	(49,882,555.56)
1167249	US TREASURY N/B	/DEUTSCHE	TBILL				0.7590 / 0.7608					
				7/28/2022	4/7/2022	PURC		50,000,000.00	49,881,933.35	0.00	0.00	(49,881,933.33)
1167250	US TREASURY N/B	/MORGAN STANLEY	TBILL				1.0915 / 1.0976					
				10/6/2022	4/7/2022	PURC		50,000,000.00	49,724,093.05	0.00	0.00	(49,724,093.06)
1167252	US TREASURY N/B	/MORGAN STANLEY	TBILL				1.0965 / 1.1026					
				10/6/2022	4/7/2022	PURC		50,000,000.00	49,722,829.15	0.00	0.00	(49,722,829.17)
1167477	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.5105 / 0.5111					
				6/23/2022	4/8/2022	PURC		50,000,000.00	49,946,113.90	0.00	0.00	(49,946,113.89)
1167482	US TREASURY N/B	/DEUTSCHE	CMB				0.5105 / 0.5110					
				6/21/2022	4/8/2022	PURC		50,000,000.00	49,947,531.95	0.00	0.00	(49,947,531.94)
1167483	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.4000 / 0.4002					
				5/26/2022	4/8/2022	PURC		50,000,000.00	49,973,333.35	0.00	0.00	(49,973,333.33)
1167484	US TREASURY N/B	/DEUTSCHE	CMB				0.7600 / 0.7618					
				7/26/2022	4/8/2022	PURC		50,000,000.00	49,884,944.45	0.00	0.00	(49,884,944.44)
1167485	US TREASURY N/B	/DEUTSCHE	TBILL				0.4415 / 0.4419					
				6/16/2022	4/8/2022	PURC		50,000,000.00	49,957,689.60	0.00	0.00	(49,957,689.58)
1167486	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.7255 / 0.7270					
				7/21/2022	4/8/2022	PURC		50,000,000.00	49,895,205.55	0.00	0.00	(49,895,205.56)
1038604	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.3750 / 1.4370					
				10/11/2022	4/11/2022	INT		0.00	0.00	0.00	(68,750.00)	68,750.00
1038605	FED FARM CR BK	/FTN FINANCIAL	AGNF1				1.3750 / 1.3921					
				10/11/2022	4/11/2022	INT		0.00	0.00	0.00	(343,750.00)	343,750.00
1167660	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.4585 / 0.4589					
				6/16/2022	4/11/2022	PURC		50,000,000.00	49,957,970.85	0.00	0.00	(49,957,970.83)
1167661	US TREASURY N/B	/Mizuho Securities USA Inc	CMB				0.5067 / 0.5072					
				6/21/2022	4/11/2022	PURC		50,000,000.00	49,950,033.75	0.00	0.00	(49,950,033.75)
1167662	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.7212 / 0.7226					

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

Transaction Date From 01-Apr-2022 To 30-Apr-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1167663	US TREASURY N/B	/BNY Mellon Capital Market	TBILL	7/14/2022	4/11/2022	PURC	0.9000 / 0.9028	50,000,000.00	49,905,843.35	0.00	0.00	(49,905,843.33)
1009770	FANNIE MAE	/GREAT PACIFIC SECURITIES	AGNF1	8/11/2022	4/11/2022	PURC	2.2500 / 2.3639	50,000,000.00	49,847,500.00	0.00	0.00	(49,847,500.00)
				4/12/2022	4/12/2022	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
				4/12/2022	4/12/2022	MAT		(25,000,000.00)	(24,918,000.00)	0.00	(82,000.00)	25,000,000.00
1009774	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				2.2500 / 2.3639					
				4/12/2022	4/12/2022	INT		0.00	0.00	0.00	(562,500.00)	562,500.00
				4/12/2022	4/12/2022	MAT		(50,000,000.00)	(49,836,000.00)	0.00	(164,000.00)	50,000,000.00
1009775	FANNIE MAE	/BARCLAYS CAPITAL	AGNF1				2.2500 / 2.3639					
				4/12/2022	4/12/2022	INT		0.00	0.00	0.00	(281,250.00)	281,250.00
				4/12/2022	4/12/2022	MAT		(25,000,000.00)	(24,918,000.00)	0.00	(82,000.00)	25,000,000.00
1010168	FANNIE MAE	/TD SECURITIES	AGNF1				2.2500 / 2.4307					
				4/12/2022	4/12/2022	INT		0.00	0.00	0.00	(146,250.00)	146,250.00
				4/12/2022	4/12/2022	MAT		(13,000,000.00)	(12,932,660.00)	0.00	(67,340.00)	13,000,000.00
1010410	FANNIE MAE	/TD SECURITIES	AGNF1				2.2500 / 2.4305					
				4/12/2022	4/12/2022	INT		0.00	0.00	0.00	(303,750.00)	303,750.00
				4/12/2022	4/12/2022	MAT		(27,000,000.00)	(26,860,410.00)	0.00	(139,590.00)	27,000,000.00
1165555	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.1500 / 0.1500					
				4/12/2022	4/12/2022	MAT		(50,000,000.00)	(49,996,250.00)	0.00	(3,750.00)	50,000,000.00
1165715	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.1600 / 0.1600					
				4/12/2022	4/12/2022	MAT		(50,000,000.00)	(49,996,666.67)	0.00	(3,333.33)	50,000,000.00
1165716	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.1600 / 0.1600					
				4/12/2022	4/12/2022	MAT		(50,000,000.00)	(49,996,666.67)	0.00	(3,333.33)	50,000,000.00
1165880	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TBILL				0.0980 / 0.0980					
				4/12/2022	4/12/2022	MAT		(50,000,000.00)	(49,998,094.44)	0.00	(1,905.56)	50,000,000.00
1166080	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.1500 / 0.1500					
				4/12/2022	4/12/2022	MAT		(50,000,000.00)	(49,997,291.67)	0.00	(2,708.33)	50,000,000.00

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

Transaction Date From 01-Apr-2022 To 30-Apr-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1167817	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				1.1300 / 1.1367					
				10/17/2022	4/12/2022	PURC		50,000,000.00	49,704,944.45	0.00	0.00	(49,704,944.44)
1167818	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				1.1500 / 1.1575					
				10/31/2022	4/12/2022	PURC		50,000,000.00	49,677,361.10	0.00	0.00	(49,677,361.11)
1167821	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				0.4100 / 0.4102					
				5/26/2022	4/12/2022	PURC		50,000,000.00	49,974,944.45	0.00	0.00	(49,974,944.44)
1167822	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.8975 / 0.9004					
				8/18/2022	4/12/2022	PURC		50,000,000.00	49,840,444.45	0.00	0.00	(49,840,444.44)
1167823	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.9100 / 0.9129					
				8/16/2022	4/12/2022	PURC		50,000,000.00	49,840,750.00	0.00	0.00	(49,840,750.00)
1167824	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				0.9325 / 0.9358					
				8/25/2022	4/12/2022	PURC		50,000,000.00	49,825,156.25	0.00	0.00	(49,825,156.25)
1167825	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.9300 / 0.9332					
				8/23/2022	4/12/2022	PURC		50,000,000.00	49,828,208.35	0.00	0.00	(49,828,208.33)
1167826	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.0200 / 1.0245					
				9/15/2022	4/12/2022	PURC		50,000,000.00	49,779,000.00	0.00	0.00	(49,779,000.00)
1167827	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.0150 / 1.0194					
				9/13/2022	4/12/2022	PURC		50,000,000.00	49,782,902.80	0.00	0.00	(49,782,902.78)
1167828	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.0400 / 1.0449					
				9/20/2022	4/12/2022	PURC		50,000,000.00	49,767,444.45	0.00	0.00	(49,767,444.44)
1167829	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.2050 / 1.2130					
				10/27/2022	4/12/2022	PURC		50,000,000.00	49,668,625.00	0.00	0.00	(49,668,625.00)
1167830	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.2050 / 1.2130					
				10/27/2022	4/12/2022	PURC		50,000,000.00	49,668,625.00	0.00	0.00	(49,668,625.00)

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

Transaction Date From 01-Apr-2022 To 30-Apr-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1167831	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				1.2000 / 1.2077					
				10/20/2022	4/12/2022	PURC		50,000,000.00	49,681,666.65	0.00	0.00	(49,681,666.67)
1109988	FED FARM CR BK	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.1912					
				4/13/2023	4/13/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1168074	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.0550 / 1.0603					
				9/29/2022	4/13/2022	PURC		50,000,000.00	49,752,368.05	0.00	0.00	(49,752,368.06)
1168075	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				1.2000 / 1.2074					
				10/13/2022	4/13/2022	PURC		25,000,000.00	24,847,500.00	0.00	0.00	(24,847,500.00)
1168076	US TREASURY N/B	/MORGAN STANLEY	TBILL				1.0835 / 1.0893					
				10/6/2022	4/13/2022	PURC		25,000,000.00	24,867,572.23	0.00	0.00	(24,867,572.22)
1168077	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.0950 / 1.1008					
				10/4/2022	4/13/2022	PURC		50,000,000.00	49,735,375.00	0.00	0.00	(49,735,375.00)
1056549	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				1.6250 / 1.4722					
				10/15/2024	4/15/2022	INT		0.00	0.00	0.00	(37,415.63)	37,415.63
1056550	FANNIE MAE	/CITIGROUP GLOBAL MARKETS	AGNF1				1.6250 / 1.4705					
				10/15/2024	4/15/2022	INT		0.00	0.00	0.00	(40,625.00)	40,625.00
1056551	FANNIE MAE	/TD SECURITIES	AGNF1				1.6250 / 1.5218					
				10/15/2024	4/15/2022	INT		0.00	0.00	0.00	(325,000.00)	325,000.00
1087999	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.1250 / 0.2499					
				10/16/2023	4/16/2022	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1088000	FREDDIE MAC	/TD SECURITIES	AGNF1				0.1250 / 0.2499					
				10/16/2023	4/16/2022	INT		0.00	0.00	0.00	(10,625.00)	10,625.00
1010450	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				2.3300 / 2.3563					
				10/18/2022	4/18/2022	INT		0.00	0.00	0.00	(262,125.00)	262,125.00

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

Transaction Date From 01-Apr-2022 To 30-Apr-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund:	Extended Fund											
1088786	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.1912					
				10/21/2022	4/21/2022	INT		0.00	0.00	0.00	(16,250.00)	16,250.00
1007494	FED FARM CR BK	/BNY Mellon Capital Market	AGNF1				2.7500 / 2.2326					
				4/25/2022	4/25/2022	INT		0.00	0.00	0.00	(60,802.50)	60,802.50
				4/25/2022	4/25/2022	MAT		(4,422,000.00)	(4,489,523.94)	0.00	67,523.94	4,422,000.00
1169521	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				2.0150 / 2.0564					
				4/20/2023	4/25/2022	PURC		50,000,000.00	48,992,500.00	0.00	0.00	(48,992,500.00)
1112120	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.6900 / 0.6900					
				4/28/2025	4/28/2022	INT		0.00	0.00	0.00	(69,000.00)	69,000.00
1098792	COUNTY OF ORANGE	/	OCPOB2021A				0.3880 / 0.3035					
				4/29/2022	4/29/2022	INT		0.00	0.00	0.00	(116,257.73)	116,257.73
				4/29/2022	4/29/2022	MAT		(121,200,000.00)	(121,200,000.00)	0.00	0.00	121,200,000.00
1112327	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.6800 / 0.6800					
				4/29/2025	4/29/2022	INT		0.00	0.00	0.00	(136,000.00)	136,000.00
1170293	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.2800 / 1.2886					
				11/3/2022	4/29/2022	PURC		50,000,000.00	49,665,777.80	0.00	0.00	(49,665,777.78)
939579	US TREASURY N/B	/BANK OF AMERICA	TRBDME				1.8750 / 2.3812					
				4/30/2022	4/30/2022	INT		0.00	0.00	0.00	(468,750.00)	468,750.00
				4/30/2022	4/30/2022	MAT		(50,000,000.00)	(48,978,515.65)	0.00	(1,021,484.35)	50,000,000.00
1113751	US TREASURY N/B	/DEUTSCHE	TRBDME				0.3750 / 0.5232					
				4/30/2025	4/30/2022	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1115882	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.3750 / 0.5449					
				4/30/2025	4/30/2022	INT		0.00	0.00	0.00	(93,750.00)	93,750.00
1116053	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6605					
				10/31/2025	4/30/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116054	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6605					
				10/31/2025	4/30/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1119501	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.1250 / 0.1394					

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

Transaction Date From 01-Apr-2022 To 30-Apr-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
1142897	US TREASURY N/B	/BANK OF AMERICA	TRBDME	10/31/2022	4/30/2022	INT	1.5000 / 0.5496	0.00	0.00	0.00	(31,250.00)	31,250.00
1146665	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	10/31/2024	4/30/2022	INT	0.1250 / 0.1367	0.00	0.00	0.00	(375,000.00)	375,000.00
1152452	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME	10/31/2022	4/30/2022	INT	0.1250 / 0.2363	0.00	0.00	0.00	(31,250.00)	31,250.00
1152453	US TREASURY N/B	/DEUTSCHE	TRBDME	10/31/2022	4/30/2022	INT	0.1250 / 0.2363	0.00	0.00	0.00	(31,250.00)	31,250.00
				10/31/2022	4/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
Sub Total:								<u>1,654,378,000.00</u>	<u>1,647,453,548.82</u>	<u>0.00</u>	<u>(5,982,150.15)</u>	<u>(1,641,471,398.55)</u>
Fund: Educational Money Mkt Fnd												
1163895	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.1450 / 0.1450					
				4/7/2022	4/7/2022	MAT		(50,000,000.00)	(49,995,368.06)	0.00	(4,631.94)	50,000,000.00
1163713	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				0.1700 / 0.1700					
				4/8/2022	4/8/2022	MAT		(50,000,000.00)	(49,993,388.89)	0.00	(6,611.11)	50,000,000.00
1165554	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.1500 / 0.1500					
				4/12/2022	4/12/2022	MAT		(50,000,000.00)	(49,996,250.00)	0.00	(3,750.00)	50,000,000.00
1165717	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.1600 / 0.1600					
				4/12/2022	4/12/2022	MAT		(50,000,000.00)	(49,996,666.67)	0.00	(3,333.33)	50,000,000.00
1164595	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.2028 / 0.2028					
				4/28/2022	4/28/2022	MAT		(50,000,000.00)	(49,988,451.67)	0.00	(11,548.33)	50,000,000.00
1170083	FHLB DISC CORP	/TD SECURITIES	AGDN				0.5100 / 0.5103					
				6/8/2022	4/28/2022	PURC		50,000,000.00	49,970,958.35	0.00	0.00	(49,970,958.33)
Sub Total:								<u>(200,000,000.00)</u>	<u>(199,999,166.94)</u>	<u>0.00</u>	<u>(29,874.71)</u>	<u>200,029,041.67</u>
Fund: 283-John Wayne Airport												
1159508	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.1050 / 0.1050					
				4/5/2022	4/5/2022	MAT		(5,000,000.00)	(4,999,183.33)	0.00	(816.67)	5,000,000.00

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

Transaction Date From 01-Apr-2022 To 30-Apr-2022

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
1166832	US TREASURY N/B	/Mizuho Securities USA Inc	CMB				0.4925 / 0.4930					
				6/21/2022	4/5/2022	PURC		5,000,000.00	4,994,732.99	0.00	0.00	(4,994,732.99)
1162127	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				0.2100 / 0.2101					
				4/18/2022	4/18/2022	MAT		(4,000,000.00)	(3,998,880.00)	0.00	(1,120.00)	4,000,000.00
1168616	US TREASURY N/B	/DEUTSCHE	TBILL				0.5735 / 0.5741					
				6/23/2022	4/18/2022	PURC		4,000,000.00	3,995,794.33	0.00	0.00	(3,995,794.33)
1161457	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				0.1800 / 0.1800					
				4/20/2022	4/20/2022	MAT		(5,000,000.00)	(4,998,625.00)	0.00	(1,375.00)	5,000,000.00
1168978	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.7255 / 0.7266					
				7/7/2022	4/20/2022	PURC		5,000,000.00	4,992,140.42	0.00	0.00	(4,992,140.42)
1146853	US TREASURY N/B	/DEUTSCHE	TBILL				0.0575 / 0.0575					
				4/28/2022	4/28/2022	MAT		(5,000,000.00)	(4,998,578.47)	0.00	(1,421.53)	5,000,000.00
1170084	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				0.7700 / 0.7712					
				7/11/2022	4/28/2022	PURC		5,000,000.00	4,992,086.11	0.00	0.00	(4,992,086.11)
Sub Total:								0.00	(20,512.95)	0.00	(4,733.20)	25,246.15
Fund: 650-Fountain Valley SD40												
937819	US TREASURY N/B	/BANK OF AMERICA	TRBDME				2.0000 / 2.3398					
				10/31/2022	4/30/2022	INT		0.00	0.00	0.00	(35,000.00)	35,000.00
1113406	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDME				0.7500 / 0.7965					
				4/30/2026	4/30/2022	INT		0.00	0.00	0.00	(13,125.00)	13,125.00
Sub Total:								0.00	0.00	0.00	(48,125.00)	48,125.00
Grand Total:								1,254,378,000.00	1,247,368,851.67	0.00	(6,217,056.80)	(1,241,151,794.75)

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Apr-2022 to 30-Apr-

Cashflow Date	Transaction Description	Amount	Deal No
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (JWA)			
4/5/2022	ACTUAL CASHFLOW	5,267.01	1166830
4/18/2022	ACTUAL CASHFLOW	4,205.67	1168617
4/20/2022	ACTUAL CASHFLOW	7,859.58	1168974
4/28/2022	ACTUAL CASHFLOW	7,913.89	1170079
Sub Total Amount Per Account:		<u>25,246.15</u>	
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)			
4/4/2022	ACTUAL CASHFLOW	59,120.00	1166645
4/18/2022	ACTUAL CASHFLOW	291,500.00	1168619
4/21/2022	ACTUAL CASHFLOW	16,250.00	1169197
4/28/2022	ACTUAL CASHFLOW	69,000.00	1170085
Sub Total Amount Per Account:		<u>435,870.00</u>	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)			
4/19/2022	ACTUAL CASHFLOW	(150,000,000.00)	1168793
4/20/2022	ACTUAL CASHFLOW	(200,000,000.00)	1168976
4/25/2022	ACTUAL CASHFLOW	(44,509,697.50)	1169516
Sub Total Amount Per Account:		<u>(394,509,697.50)</u>	
NORTHERN INSTITUTIONAL TREASURY PORTFOLIO			
4/20/2022	ACTUAL CASHFLOW	(1,132.67)	1168987
Sub Total Amount Per Account:		<u>(1,132.67)</u>	
Total Amount :		<u>(394,049,714.02)</u>	



Frank Davies, CPA
Orange County Auditor-Controller



Review of the Schedule of Assets Held by the County Treasury as of December 31, 2021

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

Audit Number 2107
Report Date: April 6, 2022

Transmittal Letter

Audit No. 2107

April 6, 2022

TO: Members, Board of Supervisors

SUBJECT: Review of the Schedule of Assets Held by the County Treasury as of December 31, 2021

We have completed our Review of the Schedule of Assets Held by the County Treasury as of December 31, 2021. Our final report is attached for your review.

We appreciate the assistance extended to us by the personnel of the Treasurer-Tax Collector during this engagement. If you have any questions please contact me at 714-834-2457 or Michael Steinhaus, Audit Manager, at 714-834-6106.



Frank Davies, CPA
Auditor-Controller

Other recipients of this report:

Members, Audit Oversight Committee
Frank Kim, County Executive Officer
Shari Freidenrich, Treasurer-Tax Collector
James Kim, Assistant Treasurer-Tax Collector
Christine Herrera, Director of Treasury, Treasurer-Tax Collector
Salvador Lopez, Chief Deputy Auditor-Controller
Michael Steinhaus, Audit Manager
Foreperson, Grand Jury
Robin Stieler, Clerk of the Board of Supervisors
Eide Bailly LLP, County External Auditor

Independent Accountant's Review Report

The Honorable Board of Supervisors
County of Orange, California

We have reviewed the accompanying Schedule of Assets Held by the County Treasury—Modified Cash-Basis (financial schedule) of the County of Orange, California, as of December 31, 2021, pursuant to Government Code Section 26920(a). A review includes primarily applying analytical procedures to management's financial data and making inquiries of department management. A review is substantially less in scope than an audit, the objective of which is the expression of an opinion regarding the financial schedule as a whole. Accordingly, we do not express such an opinion.

Management's Responsibility for the Financial Schedule

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

Accountant's Responsibility

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

Accountant's Conclusion

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

Known Departure from Modified Cash-Basis of Accounting

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

Other Matter

This report is intended solely for the information and use of the Board of Supervisors and the management of the Orange County Auditor-Controller. However, this report is a matter of public record and its distribution is not limited.

A handwritten signature in blue ink, appearing to read 'Frank Davies', is written over a light gray rectangular background.

Frank Davies, CPA
Auditor-Controller
April 6, 2022

Orange County Treasury
Schedule of Assets Held by the County Treasury
As of December 31, 2021
(Dollar Amounts in Thousands)

	OCIF		
	Pooled	Specific Investments	Total
Cash on Hand and in Banks	\$ 386,635	\$ 36,877	\$ 423,512
Investments at Fair Value	12,632,965	112,733	12,745,698
Total Assets	<u>\$ 13,019,600</u>	<u>\$ 149,610</u>	<u>\$ 13,169,210</u>

County of Orange Elected Officials

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

Treasury Oversight Committee

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

County of Orange Departments

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

County Agencies

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

State of California

CDIAC
Superior Court

Orange County School Districts

Orange County Department of Education
Anaheim City School District

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

Orange County Community College Districts (CCD)

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

Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP
Coastline ROP
North Orange County ROP

Voluntary Pool Participants (date approved)

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