

*Treasurer's Monthly*  
**INVESTMENT**  
**REPORT**

June 2022



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



COUNTY OF ORANGE

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

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




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**INTERDEPARTMENTAL COMMUNICATION**

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**Date:** July 15, 2022

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

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

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

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The Treasurer's Investment Report for the month and year ended June 30, 2022 is attached, is online at [octreasurer.com/publicfunds](http://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 0.76 years. All investments in OCIF are marked to market daily to calculate their daily fair value. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required. The current market values for both OCIP and OCEIP continue to be below book values due to the increase in the short-term rates by the Federal Open Market Committee (FOMC) in March, May, and June totaling 1.50%. In addition, Fountain Valley School is slightly below book value. The OCIP, OCEIP, and Fountain Valley School District Specific Investment Accounts have sufficient liquidity to meet projected cash flow needs.

**ECONOMIC UPDATE**

The U.S. economy continued slowing in the second quarter as quarterly growth fell to -1.6% with net exports declining again. While job gains were strong in June at 372,000 after increasing 384,000 in May, June's headline inflation increased 9.1% year over year and was the highest rate in 40 years (reported on July 13<sup>th</sup>). The Federal Open Market Committee (FOMC) increased the Federal Funds rate range to 1.50%-1.75% from 0.75%-1.00% at the conclusion of its meeting on June 15<sup>th</sup>, which is the first move of 0.75% since 1994. The bond market is pricing a similar rate increase at the next meeting on July 27<sup>th</sup>.

Some U.S. economic releases in June 2022:

- Gross Domestic Product was revised down to -1.6% (survey: -1.5%) in the first quarter compared to the fourth quarter's rate of 6.9%, as the trade deficit expanded.
- Consumer Prices increased at an 9.1% (survey: 8.8%) annual rate in June, up from the prior month's 8.6%, as Energy and Food drove 60% of the increase.
- The unemployment rate remained unchanged at 3.6% (survey: 3.6%) in June.
- The Empire State Manufacturing Index rose to -1.2 (survey: +2.0), from -11.6 while the Philadelphia Fed Index fell to -3.3 (survey: +5.0) from +2.6. in May. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury yield curve increased and flattened as short-term interest rate rose more than longer-term interest rates in June. The 90-day Treasury Bill rate increased to 1.71% from 1.08%. The 2-year Treasury Note increased to 2.96% from 2.56% while the 10-year Treasury Bond rate increased to 3.02% from 2.85%.

### **INVESTMENT INTEREST YIELDS AND FORECAST**

The gross and net yields for fiscal year 2021/2022 were 0.53% and 0.48% for OCIP and 0.52% and 0.47% for OCEIP, slightly lower than the revised forecasted gross and net yields for fiscal year 2021/2022 of 0.54% and 0.48% respectfully, but higher than the original forecasted yields of 0.36% and 0.30% respectfully. The forecast for the OCIP and OCEIP gross and net yields for fiscal year 2022/2023 is 1.86% and 1.80% respectively.

### **APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS**

Monthly, the County Treasurer apportions the accrued interest earnings. As of the first business day of the following month accrued, but unpaid, interest earnings are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution for April 2022, May 2022 and June 2022 interest apportionments are expected to be paid in July 2022, August 2022 and September 2022 respectively. The estimated investment administrative fee for fiscal year 2022-2023 is 5.5 basis points.

### **TEMPORARY TRANSFERS**

The County Treasurer, as required by Constitution Article XVI, Section 6, and per the Board of Supervisor's Resolution 15-016, is authorized to make temporary transfers to school districts to address their short-term cash flow needs. The loans are secured by tax receipts to be received by the County Treasurer, as the banker for the school districts. There were no temporary transfers outstanding as of June 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 4.0% 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 June 2022. On June 21, 2022 the Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended March 31, 2022 that stated no compliance exceptions were identified.

### **CREDIT UPDATE**

During June there were no changes to the Treasurer's Approved Issuer List. An ongoing credit analysis of all issuers owned is reviewed on a daily, monthly, quarterly and annual basis.

I certify that this report includes the OCTP and Specific Investment Accounts as of June 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**

	JUNE 2022	MAY 2022	INCREASE (DECREASE)	NET CHANGE %	JUNE 2021	INCREASE (DECREASE)	NET CHANGE %
<b>Orange County Investment Pool (OCIP)</b>							
End Of Month Market Value <sup>1</sup>	\$ 5,790,272,296	\$ 5,919,294,945	\$ (129,022,649)	-2.18%	\$ 5,395,664,847	\$ 394,607,449	7.31%
End Of Month Book Value <sup>1</sup>	\$ 5,881,937,318	\$ 5,993,184,285	\$ (111,246,967)	-1.86%	\$ 5,384,072,643	\$ 497,864,675	9.25%
Monthly Average Balance	\$ 6,035,299,764	\$ 6,299,219,799	\$ (263,920,035)	-4.19%	\$ 5,535,624,812	\$ 499,674,952	9.03%
Year-To-Date Average Balance	\$ 5,868,491,101	\$ 5,853,326,677	\$ 15,164,424	0.26%	\$ 5,336,992,533	\$ 531,498,568	9.96%
Monthly Accrued Earnings <sup>2</sup>	\$ 3,858,192	\$ 3,468,237	\$ 389,955	11.24%	\$ 2,798,503	\$ 1,059,689	37.87%
Monthly Net Yield <sup>2</sup>	0.742%	0.618%	0.124%	20.06%	0.588%	0.154%	26.19%
Year-To-Date Net Yield <sup>4</sup>	0.480%	0.456%	0.024%	5.26%	0.752%	-0.272%	-36.17%
Annual Estimated Gross Yield <sup>4</sup>	0.540%	0.540%	0.000%	0.00%	0.802%	-0.262%	-32.67%
Weighted Average Maturity (WAM) <sup>5</sup>	282	306	(24)	-7.84%	400	(118)	-29.50%
<b>Orange County Educational Investment Pool (OCEIP)</b>							
End Of Month Market Value <sup>1,3</sup>	\$ 6,590,844,528	\$ 6,364,549,747	\$ 226,294,781	3.56%	\$ 5,343,699,918	\$ 1,247,144,610	23.34%
End Of Month Book Value <sup>1</sup>	\$ 6,697,653,627	\$ 6,446,401,315	\$ 251,252,312	3.90%	\$ 5,332,968,197	\$ 1,364,685,430	25.59%
Monthly Average Balance <sup>3</sup>	\$ 6,469,471,054	\$ 6,515,698,177	\$ (46,227,123)	-0.71%	\$ 5,280,522,445	\$ 1,188,948,609	22.52%
Year-To-Date Average Balance	\$ 5,665,497,320	\$ 5,592,408,799	\$ 73,088,521	1.31%	\$ 5,235,851,642	\$ 429,645,678	8.21%
Monthly Accrued Earnings <sup>2</sup>	\$ 3,704,272	\$ 3,339,292	\$ 364,980	10.93%	\$ 2,616,460	\$ 1,087,812	41.58%
Monthly Net Yield <sup>2</sup>	0.661%	0.576%	0.085%	14.76%	0.579%	0.082%	14.16%
Year-To-Date Net Yield <sup>4</sup>	0.471%	0.451%	0.020%	4.43%	0.776%	-0.305%	-39.30%
Annual Estimated Gross Yield <sup>4</sup>	0.540%	0.540%	0.000%	0.00%	0.826%	-0.286%	-34.62%
Weighted Average Maturity (WAM) <sup>5</sup>	287	314	(27)	-8.60%	375	(88)	-23.47%

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

<sup>2</sup> The OCIP and OCEIP Monthly Accrued Earnings and Monthly Net Yields are higher than the prior month and year due to purchases at higher interest rates.

<sup>3</sup> The OCEIP End of Month Market Value, End of Month Book Value, and Monthly Average Balance are higher than the prior year primarily due to ARPA Funds from the Federal Government.

<sup>4</sup> The OCIP and OCEIP Year-To-Date Net Yield and Annual Estimated Gross Yield are lower than the prior year because the 1.50% of the 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 June 2021 are reported at the actual annual adjusted gross yields for FY 20-21.

<sup>5</sup> The OCIP and OCEIP WAM decreased from the prior year due to shorter term purchases as the FOMC is expected to significantly increase short-term rates for the next several months.



**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**ORANGE COUNTY INVESTMENT FUND (OCIF)**  
**ORANGE COUNTY TREASURER'S POOL (OCTP) AND SPECIFIC INVESTMENT ACCOUNTS <sup>(1)</sup>**  
**FOR THE MONTH, QUARTER, AND FISCAL YEAR ENDED: June 30, 2022**

**OCTP INVESTMENT STATISTICS - By Reporting Entity**

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 06/30/2022	MONTHLY Gross Yield	QUARTER Gross Yield	Annual Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,790,272,296	282	0.837%	0.762%	0.649%	0.532%	0.9844 <sup>(2)</sup>
	COST (Capital) \$ 5,878,963,366						
	MONTHLY AVG Balance \$ 6,035,299,764						
	QUARTERLY AVG Balance \$ 6,483,011,326						
	ANNUAL AVG Balance \$ 5,868,491,101						
	BOOK Value \$ 5,881,937,318						
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 6,590,844,528	287	0.823%	0.681%	0.601%	0.521%	0.9841 <sup>(2)</sup>
	COST (Capital) \$ 6,694,205,925						
	MONTHLY AVG Balance \$ 6,469,471,054						
	QUARTERLY AVG Balance \$ 6,378,754,913						
	ANNUAL AVG Balance \$ 5,665,497,320						
	BOOK Value \$ 6,697,653,627						

**INVESTMENT STATISTICS - Specific Investment Accounts**

DESCRIPTION	CURRENT BALANCE	BY SPECIFIC INVESTMENT			
		Fund	Market Value	Book Value	Current NAV
Specific Investment Funds:	MARKET Value \$ 109,596,032				
John Wayne Airport Investment Fund (JWA)	COST (Capital) \$ 111,247,264	JWA	\$ 53,430,220	\$ 53,425,144	1.0001
Fountain Valley School District Fund 40 (FVSD)	MONTHLY AVG Balance \$ 111,205,700	FVSD	33,692,142	34,703,070	0.9709 <sup>(2)</sup>
CCCC Series 2017E Bonds (CCCD)	QUARTERLY AVG Balance \$ 111,149,837	CCCD	22,473,670	22,459,623	1.0006
	ANNUAL AVG Balance \$ 110,747,236				
	BOOK Value \$ 110,587,837				

**OCIF TOTALS**

INVESTMENTS		CASH	
OCIP	\$ 5,878,963,366		
OCEIP	6,694,205,925		
Specific Investment	111,247,264	Cash	\$ 319,566,361
<b>Totals</b>	<b>\$ 12,684,416,555</b>		<b>\$ 319,566,361</b>
<b>Total Assets in the County Treasury</b>			<b>\$13,003,982,916</b>

**KEY POOL STATISTICS**

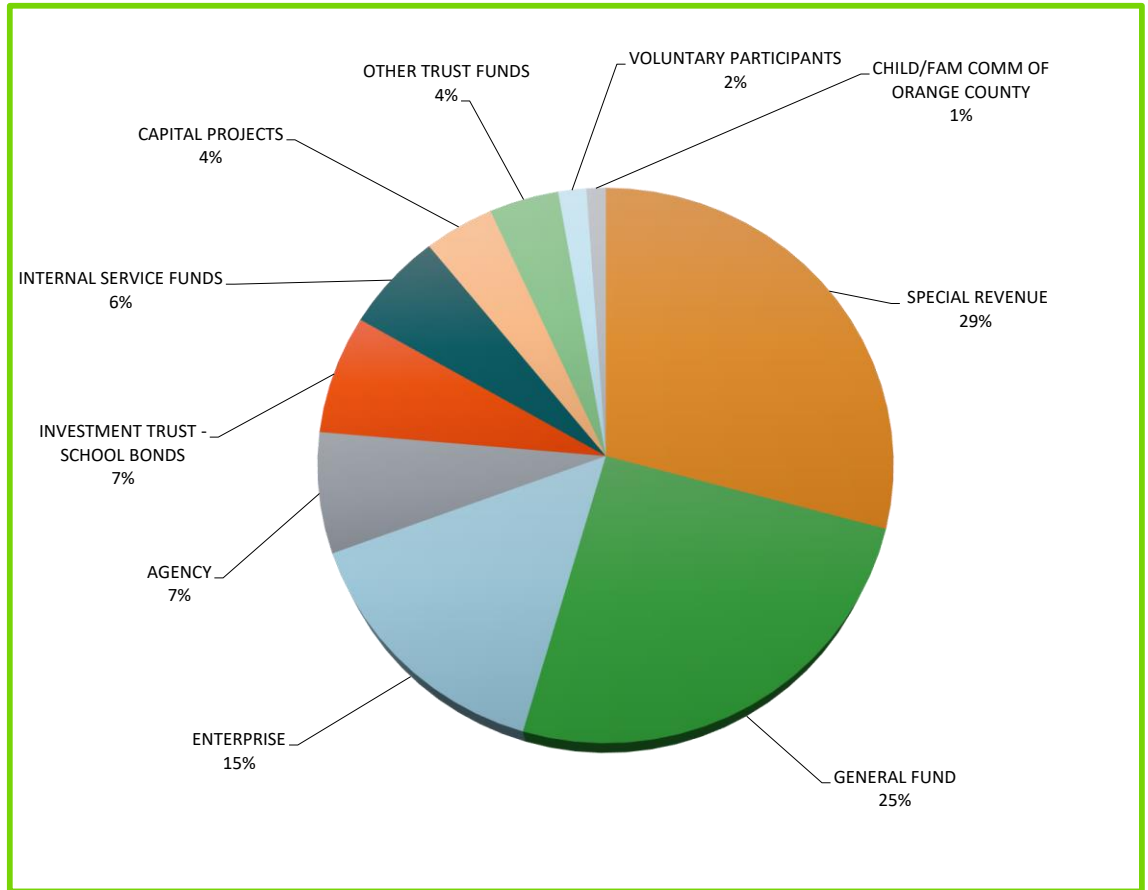
INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	0.480%	OCIP	282
OCEIP - YTD NET YIELD	0.471%	OCEIP	287
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	0.763%	JOHN WAYNE AIRPORT	25
90-DAY T-BILL YIELD - MONTHLY AVERAGE	1.444%	LGIP (Standard & Poors)	30

(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).

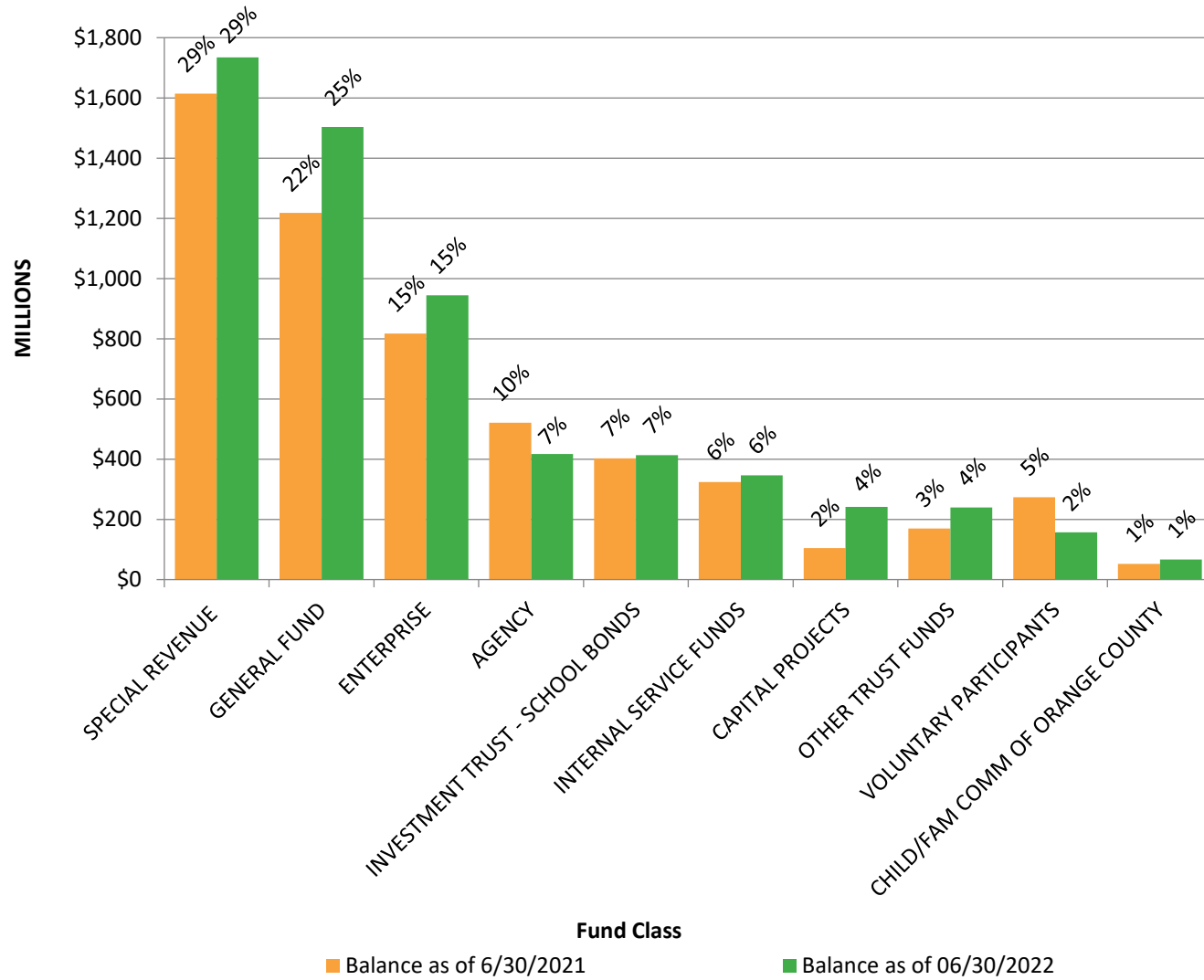
(2) Short-term rates have risen sharply causing the market values on OCIP, OCEIP and FVSD to drop slightly below book values. The OCIP, OCEIP and FVSD have sufficient liquidity to meet projected cash flow needs.

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

<b>FUNDS</b>	<b>BALANCE</b>
SPECIAL REVENUE	\$ 1,733,979,754
GENERAL FUND	1,503,277,892
ENTERPRISE	944,010,322
AGENCY	417,155,995
INVESTMENT TRUST - SCHOOL BONDS	412,986,091
INTERNAL SERVICE FUNDS	346,141,354
CAPITAL PROJECTS	241,735,126
OTHER TRUST FUNDS	239,292,032
VOLUNTARY PARTICIPANTS	157,216,367
CHILD/FAM COMM OF ORANGE COUNTY	66,349,556
<b>TOTAL</b>	<b>\$ 6,062,144,489</b>



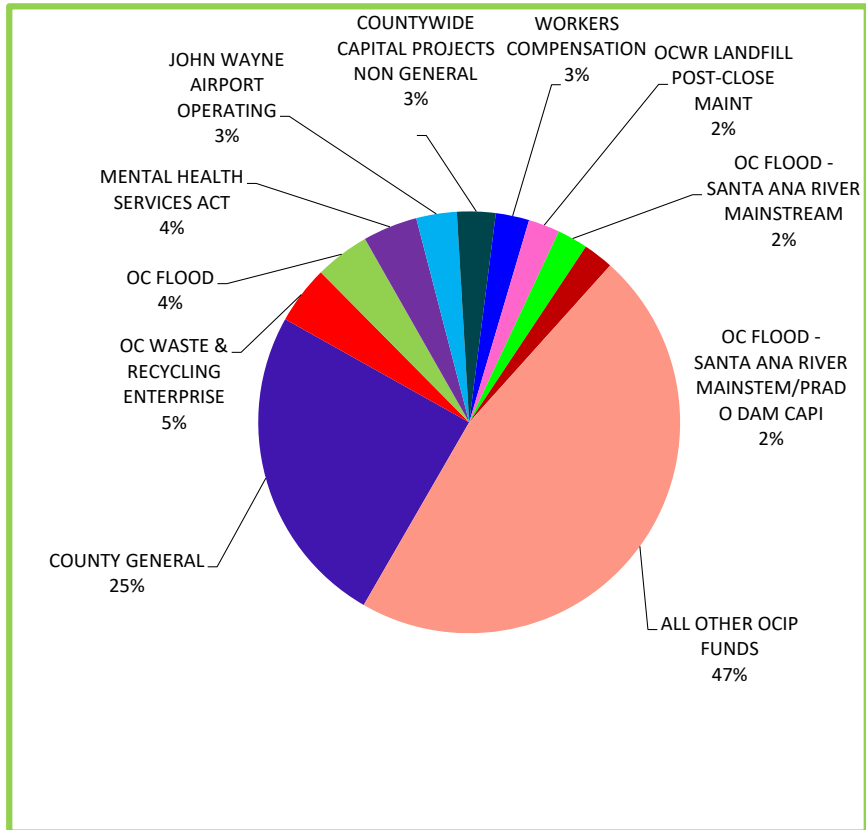
## ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF JUNE 30





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

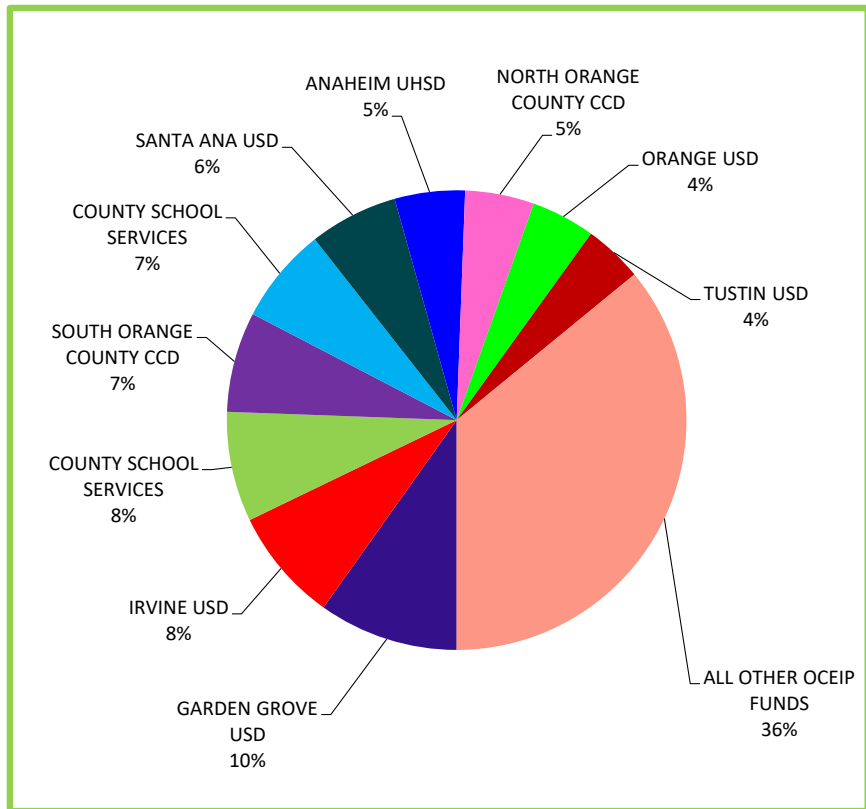
FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 1,503,205,273
299	OC WASTE & RECYCLING ENTERPRISE	270,146,901
400	OC FLOOD	254,004,377
13Y	MENTAL HEALTH SERVICES ACT	253,588,445
280	JOHN WAYNE AIRPORT OPERATING	188,196,642
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	179,242,692
293	WORKERS COMPENSATION	155,518,761
279	OCWR LANDFILL POST-CLOSE MAINT	145,794,587
115	OC ROAD	141,822,918
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	140,820,758
	ALL OTHER OCIP FUNDS	2,829,803,135
<b>TOTAL</b>		<b>\$ 6,062,144,489</b>



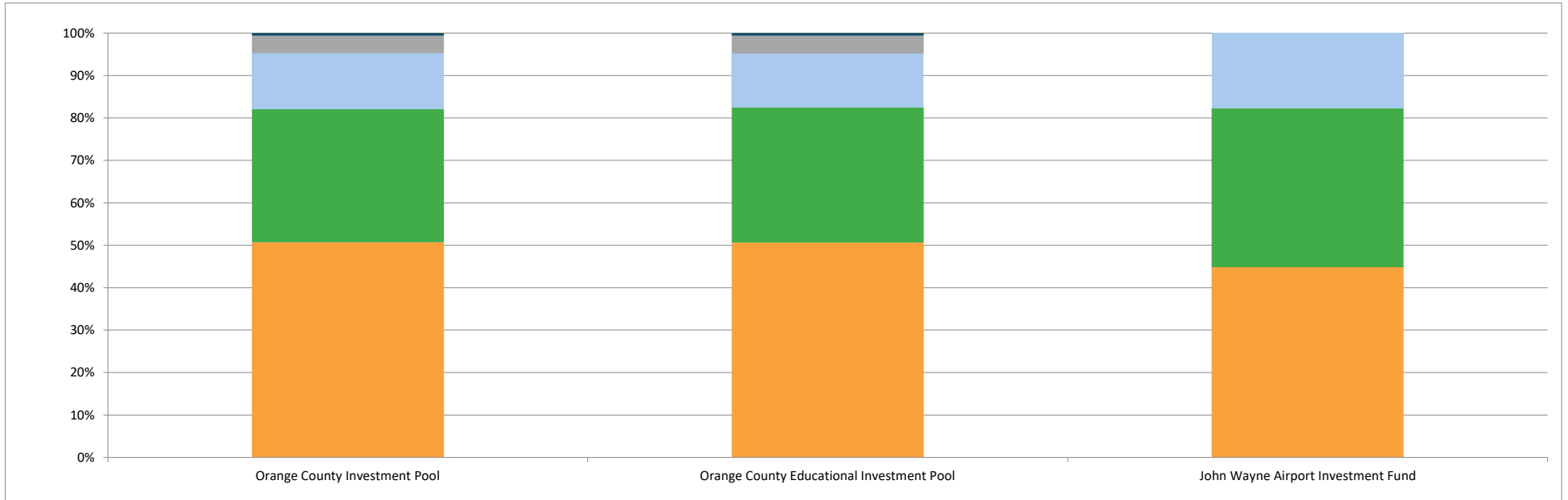
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL  
TOP TEN POOL PARTICIPANTS  
AS OF JUNE 30, 2022**

DISTRICT #	SCHOOL DISTRICT	BALANCE <sup>(1)</sup>
72	GARDEN GROVE USD	\$ 670,253,342 (1)
75	IRVINE USD	545,512,571 (1)
92	RANCHO SANTIAGO CCD	527,015,029 (1)
96	SOUTH ORANGE COUNTY CCD	480,756,027
94	COUNTY SCHOOL SERVICES	461,913,895
84	SANTA ANA USD	424,804,914 (1)
64	ANAHEIM UHSD	336,941,651 (1)
88	NORTH ORANGE COUNTY CCD	330,927,756 (1)
80	ORANGE USD	306,171,740 (1)
87	TUSTIN USD	281,783,875 (1)
	ALL OTHER OCEIP FUNDS	2,448,030,755 (1)
	<b>TOTAL</b>	<b><u>\$ 6,814,111,555</u></b>

(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS



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



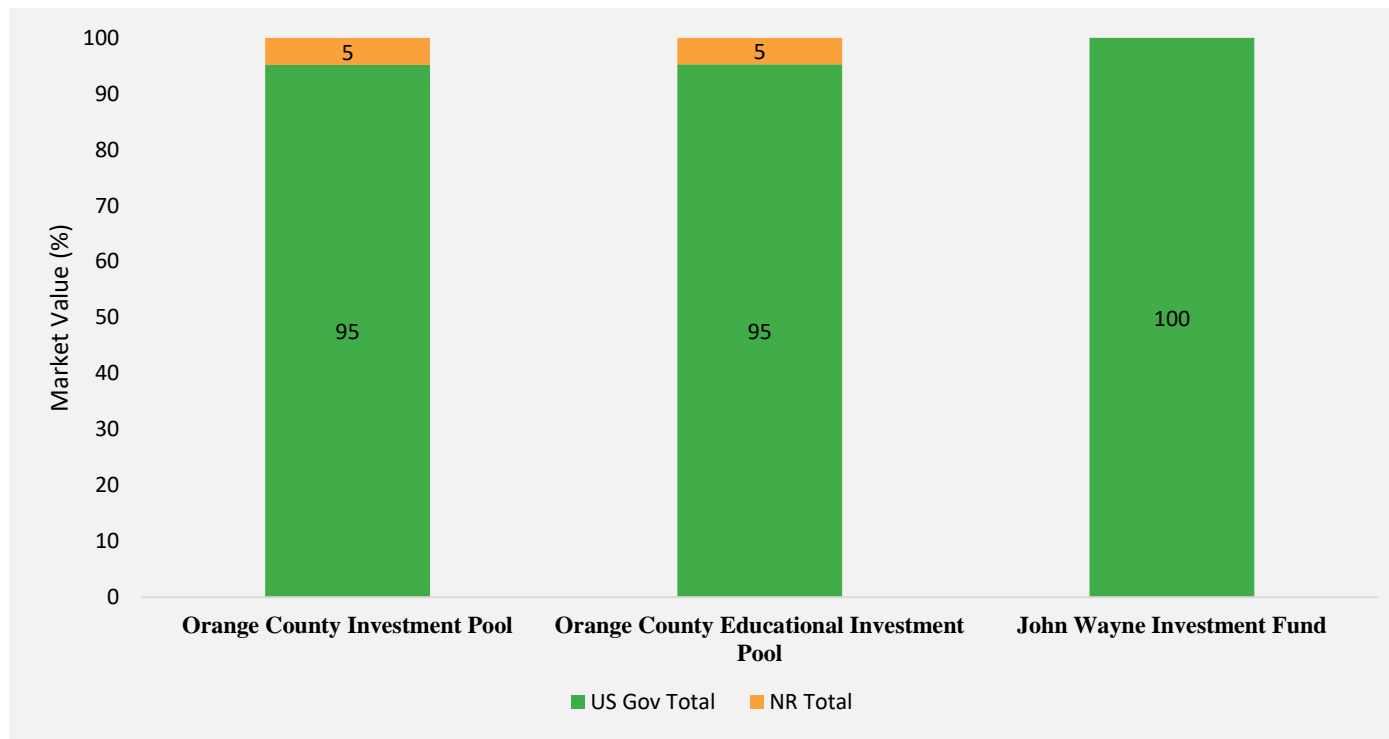
Orange County Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,935,784	50.70%
U. S. GOVERNMENT AGENCIES	1,815,729	31.36%
MONEY MARKET MUTUAL FUNDS	765,222	13.22%
MUNICIPAL DEBT	239,140	4.13%
LOCAL AGENCY INVESTMENT FUND	34,397	0.59%
	<u>\$ 5,790,272</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 3,336,386	50.62%
U. S. GOVERNMENT AGENCIES	2,098,188	31.83%
MONEY MARKET MUTUAL FUNDS	837,702	12.71%
MUNICIPAL DEBT	278,509	4.23%
LOCAL AGENCY INVESTMENT FUND	40,060	0.61%
	<u>\$ 6,590,845</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. TREASURIES	\$ 23,966	44.85%
U. S. GOVERNMENT AGENCIES	19,984	37.40%
MONEY MARKET MUTUAL FUNDS	9,480	17.75%
	<u>\$ 53,430</u>	<u>100.00%</u>

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

June 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**

June 30, 2022

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

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

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

Legend:

NR = Not Rated

WD = Withdrawn

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

\*\* Moody's affirmed Johnson & Johnson's rating of AAA and upgraded the outlook to stable on May 26, 2022. Fitch L/T issuer credit rating withdrawn on September

\*\*\* S&P changed Walmart's Outlook from Negative back to Stable on June 10, 2019.

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

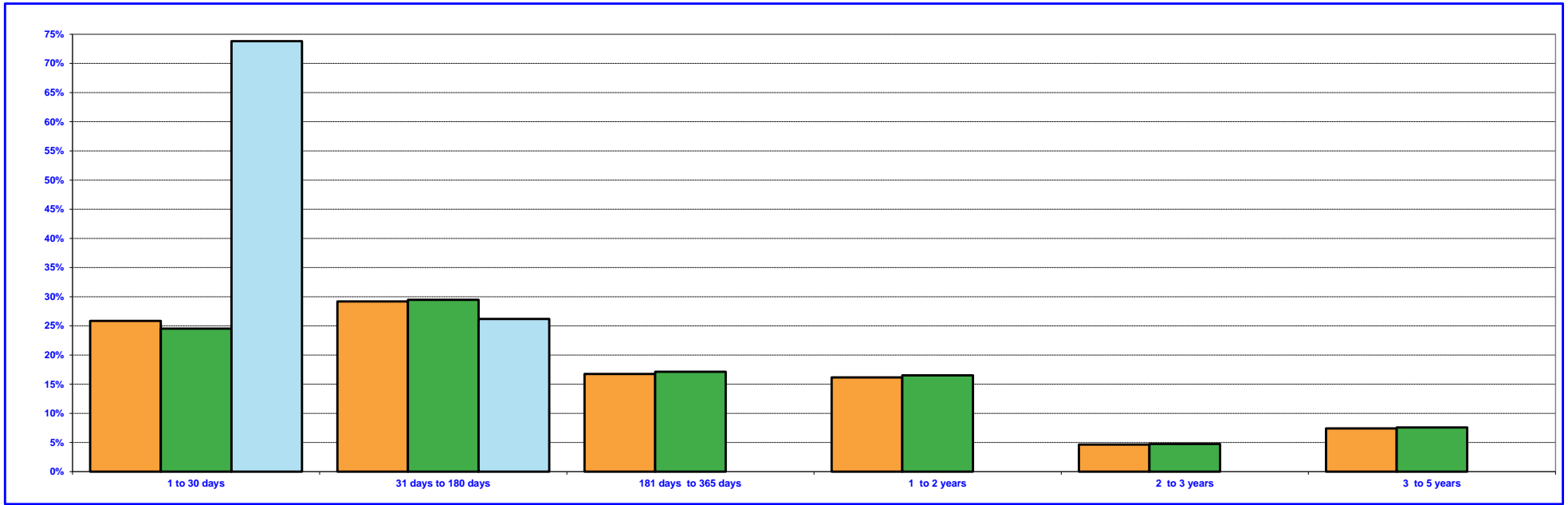
**Orange County Treasurer-Tax Collector  
Changes in Approved Issuer's List  
For the Month Ended June 30, 2022**

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

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

**ORANGE COUNTY TREASURER - TAX COLLECTOR  
MATURITIES DISTRIBUTION**

**June 30, 2022**



<b>ORANGE COUNTY INVESTMENT POOL</b>			
	In Thousands <sup>(1)(2)</sup>		%
1 TO 30 DAYS	\$	1,523,884	25.86%
31 TO 180 DAYS		1,719,856	29.18%
181 TO 365 DAYS		987,371	16.75%
1 YEAR TO 2 YEARS		952,133	16.15%
2 YEARS TO 3 YEARS		273,999	4.65%
3 YEARS TO 5 YEARS		436,565	7.41%
<b>TOTAL</b>	<b>\$</b>	<b>5,893,808</b>	<b>100.00%</b>

<b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b>			
	In Thousands <sup>(1)(2)</sup>		%
1 TO 30 DAYS	\$	1,646,567	24.53%
31 TO 180 DAYS		1,978,300	29.48%
181 TO 365 DAYS		1,149,921	17.14%
1 YEAR TO 2 YEARS		1,108,882	16.52%
2 YEARS TO 3 YEARS		319,106	4.75%
3 YEARS TO 5 YEARS		508,436	7.58%
<b>TOTAL</b>	<b>\$</b>	<b>6,711,212</b>	<b>100.00%</b>

<b>JOHN WAYNE AIRPORT INVESTMENT FUND</b>			
	In Thousands <sup>(1)(2)</sup>		%
1 TO 30 DAYS	\$	39,480	73.82%
31 TO 180 DAYS		14,000	26.18%
<b>TOTAL</b>	<b>\$</b>	<b>53,480</b>	<b>100.00%</b>

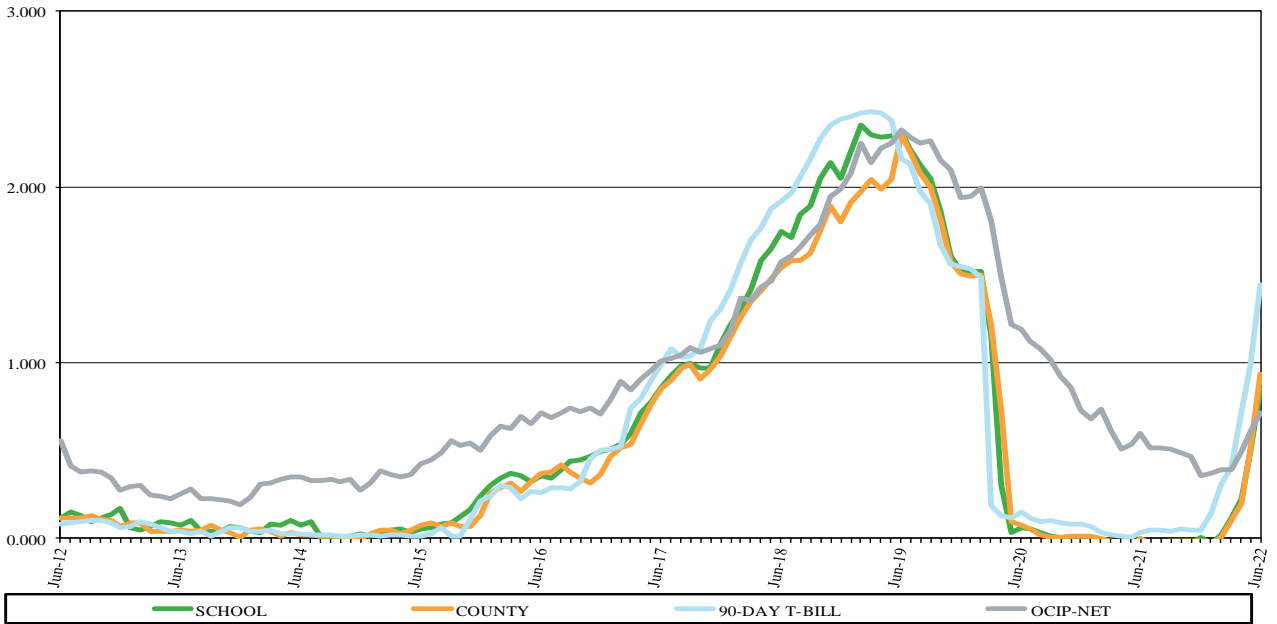
(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 06/30/2022, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.



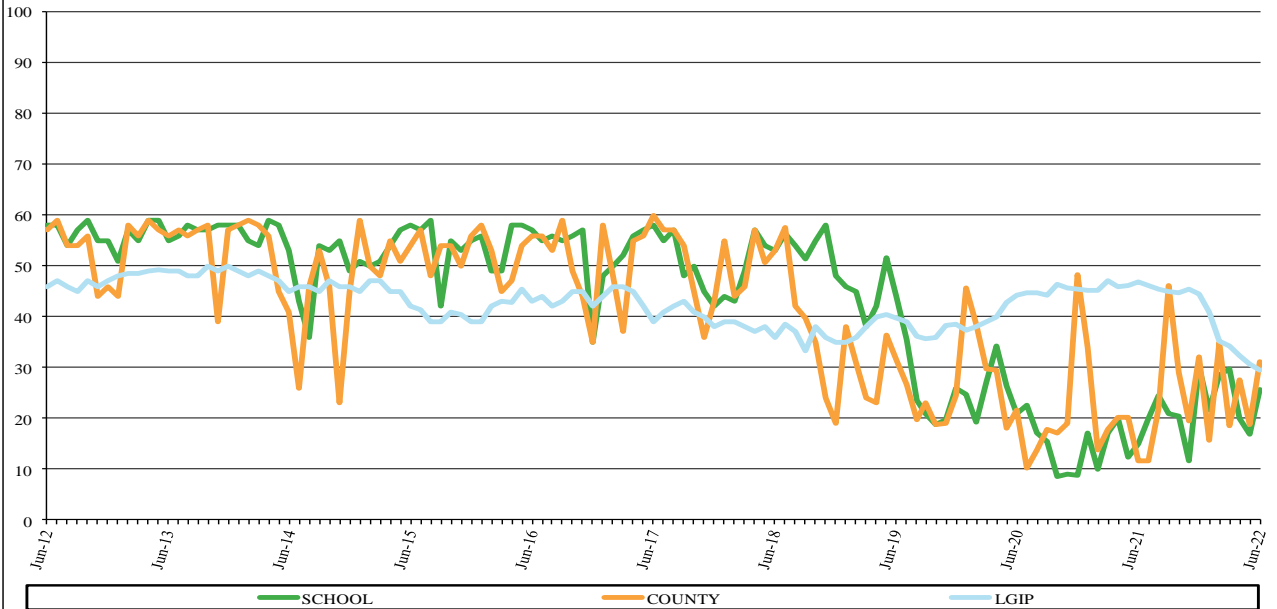
**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS**  
(INTEREST RATE YIELD)

For The Period June 2012 to June 2022



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

For The Period June 2012 to June 2022



•For the Month Ended June 30, 2022, S&P LGIP – 0.74; S&P LGIP WAM – 29.50; 90-Day T-Bill – 1.444%; OCIP – Net – 0.742%

**ORANGE COUNTY TREASURER-TAX COLLECTOR**

**INVESTMENT POOL YIELDS**

**July 1, 2021 - June 30, 2022**

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month June 2022</i>				
OCMMF	\$ 354,493,336	\$ 293,556	0.954%	31
OCEMMF	\$ 260,180,542	\$ 198,095	0.863%	26
Extended Fund	\$ 11,766,442,946	\$ 7,070,812	0.726%	298
<i>May 2022</i>				
OCMMF	\$ 429,665,178	\$ 207,527	0.522%	19
OCEMMF	\$ 290,311,865	\$ 139,521	0.505%	17
Extended Fund	\$ 11,563,867,649	\$ 6,460,481	0.633%	328
<i>April 2022</i>				
OCMMF	\$ 479,650,646	\$ 132,018	0.254%	28
OCEMMF	\$ 390,295,755	\$ 105,581	0.286%	20
Extended Fund	\$ 12,120,284,335	\$ 5,706,263	0.570%	336
<i>March 2022</i>				
OCMMF	\$ 679,730,867	\$ 91,041	0.162%	19
OCEMMF	\$ 590,239,224	\$ 65,278	0.174%	30
Extended Fund	\$ 10,891,240,109	\$ 4,429,056	0.485%	376
<i>February 2022</i>				
OCMMF	\$ 629,662,251	\$ 22,805	0.063%	35
OCEMMF	\$ 400,119,886	\$ 16,706	0.077%	28
Extended Fund	\$ 10,771,548,197	\$ 4,110,963	0.484%	397
<i>January 2022</i>				
OCMMF	\$ 479,759,067	\$ 14,572	0.033%	16
OCEMMF	\$ 350,171,237	\$ 13,971	0.032%	22
Extended Fund	\$ 11,073,358,118	\$ 4,343,028	0.457%	403
<i>December 2021</i>				
OCMMF	\$ 579,750,251	\$ 14,955	0.042%	32
OCEMMF	\$ 600,064,397	\$ 18,829	0.067%	30
Extended Fund	\$ 11,453,150,516	\$ 4,424,607	0.453%	389
<i>November 2021</i>				
OCMMF	\$ 368,750,232	\$ 17,393	0.046%	19
OCEMMF	\$ 166,072,078	\$ 6,501	0.032%	12
Extended Fund	\$ 10,176,143,248	\$ 4,474,543	0.548%	413
<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
<b>Fiscal Year July 1, 2021 - June 30, 2022</b>	<b>Average Month End Market Value Balance</b>	<b>YTD Interest Income</b>	<b>YTD Gross Yield</b>	<b>YTD Average</b>
OCIP	\$ 5,726,231,200	\$ 31,775,074	0.532%	358
OCEIP	\$ 5,789,036,879	\$ 30,328,609	0.521%	362

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**CASH AVAILABILITY PROJECTION**  
**FOR THE SIX MONTHS ENDING DECEMBER 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 December 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.

<b>ORANGE COUNTY INVESTMENT POOL</b>				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
June 2022 - Ending Cash				\$ 183,181,124
July	\$ 964,932,383	\$ 332,531,059	\$ 896,255,464	584,389,102
August	581,391,760	504,666,123	430,373,917	1,240,073,068
September	460,660,524	329,867,257	498,230,788	1,532,370,061
October	435,088,582	166,235,676	378,836,796	1,754,857,523
November	231,844,904	1,331,359,727	740,760,547	2,577,301,607
December	17,981,404	2,705,595,331	1,333,261,945	3,967,616,397

<b>ORANGE COUNTY EDUCATIONAL INVESTMENT POOL</b>				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
June 2022 - Ending Cash				\$ 119,905,629
July	\$ 900,482,162	\$ 296,507,613	\$ 581,100,352	735,795,052
August	652,411,209	339,447,979	764,406,160	963,248,080
September	536,498,451	326,572,920	816,114,243	1,010,205,208
October	506,716,633	250,292,999	803,252,149	963,962,691
November	270,013,221	366,363,928	758,155,266	842,184,574
December	20,941,658	548,396,033	449,330,083	962,192,182

**ORANGE COUNTY TREASURER-TAX COLLECTOR**  
**STATEMENT OF ACCOUNTABILITY**  
**FOR THE MONTH, QUARTER AND FISCAL YEAR ENDED JUNE 30, 2022**

	<u>Month</u>	<u>Quarter</u>	<u>Year</u>
<b>Treasurer's Accountability at the Beginning of the Period:</b>	<b>\$ 12,813,548,429</b>	<b>\$ 12,596,517,820</b>	<b>\$ 11,045,772,748</b>
<b>Cash Receipts:</b>			
County	811,016,024	3,787,653,068	13,366,154,982
School and Community College Districts	1,075,127,418	3,228,505,922	10,854,635,610
<b>Total Cash Receipts</b>	<u>1,886,143,442</u>	<u>7,016,158,990</u>	<u>24,220,790,592</u>
<b>Cash Disbursements:</b>			
County	852,483,251	4,134,467,044	12,801,531,877
School and Community College Districts	819,588,838	2,471,870,157	9,461,098,854
<b>Total Cash Disbursements</b>	<u>1,672,072,089</u>	<u>6,606,337,201</u>	<u>22,262,630,731</u>
<b>Net Change in Cost Value of Pooled Assets</b>	<u>214,071,353</u>	<u>409,821,789</u>	<u>1,958,159,861</u>
<b>Net Increase in Specific Investments</b>	58,012	162,982	823,517
<b>Net Decrease in OC Sheriff &amp; John Wayne Airport Cash</b>	<u>(23,694,878)</u>	<u>(2,519,675)</u>	<u>(773,210)</u>
<b>Treasurer's Accountability at the End of the Period:</b>	<b><u>\$ 13,003,982,916</u></b>	<b><u>\$ 13,003,982,916</u></b>	<b><u>\$ 13,003,982,916</u></b>
<b>Assets in the Treasury at the End of the Period (at Cost Value):</b>			
<b>Pooled Investments:</b>			
Orange County Investment Pool			\$ 5,878,963,366
Orange County Educational Investment Pool			6,694,205,925
<b>Total Pooled Investments</b>			<u>12,573,169,291</u>
<b>Specific Investments:</b>			
John Wayne Airport			53,405,354
Fountain Valley School District Fund 40			34,709,880
CCCD Series 2017E Bonds			23,132,030
<b>Total Specific Investments</b>			<u>111,247,264</u>
<b>Cash:</b>			
Cash in Banks			319,513,646
Cash - Other			52,715
<b>Total Cash</b>			<u>319,566,361</u>
<b>Total Assets in the Treasury at the End of the Period:</b>			<b><u>\$ 13,003,982,916</u></b>

**ORANGE COUNTY TREASURER-TAX COLLECTOR  
INVESTMENT POLICY (IPS) COMPLIANCE SUMMARY<sup>(1)</sup>  
June 30, 2022**

Investment Policy (IPS) Guidelines	Investment Type
<b>Diversification Limit</b>	
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 <sup>(1)</sup>	
Market Value of Investments <sup>(2)</sup>	Percent of Portfolio
\$ 6,272,170,651	50.66%
3,913,916,252	31.61%
517,649,471	4.18%
-	-
-	-
-	-
-	-
74,456,881	0.60%
-	-
1,602,923,569	12.95%
-	-
-	-
<b>\$ 12,381,116,824</b>	<b>100.00%</b>

John Wayne Airport Investment Fund	
Market Value of Investments <sup>(2)</sup>	Percent of Portfolio
\$ 23,965,973	44.85%
19,984,524	37.40%
-	-
-	-
-	-
-	-
-	-
9,479,723	17.75%
-	-
-	-
<b>\$ 53,430,220</b>	<b>100.00%</b>

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

OCTP <sup>(1)</sup>	
Yes	
Yes	
Yes	
Yes	
Yes/ 0.76	
N/A	
Yes/ 1311	
Yes	
Yes	
Yes	
0.9842	

John Wayne Airport Investment Fund	
Yes	
Yes	
Yes	
Yes	
N/A	
Yes/ 63	
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 go slightly below 1.0000 to 0.9842 and slightly lower than last month's NAV at 0.9875. 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  
June 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 completed.
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)	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 and FY 20/21 refunds, totaling approximately \$2.1 million, posted to participant accounts in June 2022.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2021 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	2022 IPS certifications received for all approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	As of May 31, 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	2022 Certificates of Compliance received for all TOC members.
Ethics Training	TTC	TOC Bylaws Rule 34 - Every Two Years	2022 training for TOC members in progress.
Conflict of Interest Form 700 Filing	TTC	TOC Bylaws Rule 34 / IPS - Every Year	All current TOC members and designated employees are in compliance for calendar year 2021. One designated former employee has not filed after leaving office in calendar year 2021.

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

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

During June, 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.



# RANGE C UNTY TREASURER-TAX C LLECTOR

Run Date: 8-Jul-2022 11 7:2 AM  
 Print Date: 08-Jul-2022  
 As at date: 08-Jul-2022

## Investment Inventory with Market Value by Entity & Instrument

**As of 30-Jun-2022**

20269

\* 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)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>County Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
<b>GOLDMAN SACHS - COUNTY MMF</b>															
	07/01/2022			AAAm	Aaa-mf	NR	30,249,025.34		1.671	3,249,025.34			30,249,025.34	30,249,025.34	0.00
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	07/01/2022			AAAm	Aaa-mf	AAAmmf	270,666.91		1.166	270,666.91			270,666.91	270,666.91	0.00
<b>MORGAN STANLEY GOVT 8302-COUNTY MMF</b>															
	07/01/2022			AAAm	Aaa-mf	NR	24,67,732.25		1.753	2,367,725.25			24,367,732.25	24,367,732.25	0.00
<b>Subtotal for FUNDS:</b>							<b>54,887,424.50</b>		<b>1.3710</b>	<b>54,887,424.50</b>			<b>54,887,424.50</b>	<b>54,887,424.50</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1173013	5/20/22	07/27/2022	313385ZW9	A-1+	P-1	NR	50,00,000.00		0.9700	49,908,388.89	0.00	56,583.33	49,964,972.22	49,949,820.50	(15,151.72)
<b>FHLB DISC CORP / DEUTSCHE</b>															
1174567	6/2/22	07/27/2022	313385ZW9	A-1+	P-1	NR	50,00,000.00		0.9600	49,926,666.67	0.00	38,666.66	49,965,333.33	49,949,820.50	(15,512.83)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>100,000,000.00</b>	<b>0.0000</b>	<b>0.9650</b>	<b>99,835,055.56</b>	<b>0.00</b>	<b>95,249.99</b>	<b>99,930,305.55</b>	<b>99,899,641.00</b>	<b>(30,664.55)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>100,000,000.00</b>		<b>0.9650</b>	<b>99,835,055.56</b>	<b>0.00</b>	<b>95,249.99</b>	<b>99,930,305.55</b>	<b>99,899,641.00</b>	<b>(30,664.55)</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1176068	6/14/22	08/23/2022	912796XN4	AA+	Aaa	AAA	50,00,000.00		1.500	49,859,027.78	0.00	3,236.11	49,859,027.78	49,891,239.50	32,211.72
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>50,000,000.00</b>	<b>0.0000</b>	<b>1.4500</b>	<b>49,859,027.78</b>	<b>0.00</b>	<b>34,236.11</b>	<b>49,859,027.78</b>	<b>49,891,239.50</b>	<b>32,211.72</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1172693	5/18/22	07/28/2022	912796S59	AA+	Aaa	AAA	50,00,000.00		0.8300	49,918,152.78	0.00	5,722.22	49,918,152.78	49,959,593.50	41,440.72
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1175121	6/7/22	08/04/2022	912796S67	AA+	Aaa	AAA	50,00,000.00		1.164	49,918,123.33	0.00	3,880.00	49,918,123.33	49,944,159.50	26,036.17
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1176062	6/14/22	08/18/2022	912796T41	AA+	Aaa	AAA	50,00,000.00		1.300	49,879,905.56	0.00	3,402.78	49,879,930.56	49,911,278.00	31,347.44
<b>Subtotal for TREASURY BILL:</b>							<b>150,000,000.00</b>	<b>0.0000</b>	<b>1.0588</b>	<b>149,716,206.67</b>	<b>0.00</b>	<b>116,005.00</b>	<b>149,716,206.67</b>	<b>149,815,031.00</b>	<b>98,824.33</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>200,000,000.00</b>		<b>1.1566</b>	<b>199,575,234.45</b>	<b>0.00</b>	<b>150,241.11</b>	<b>199,575,234.45</b>	<b>199,706,270.50</b>	<b>131,036.05</b>
<b>Total County Money Mkt Fnd :</b>							<b>354,887,424.50</b>		<b>1.1358</b>	<b>354,297,714.51</b>	<b>0.00</b>	<b>245,491.10</b>	<b>354,392,964.50</b>	<b>354,493,336.00</b>	<b>100,371.50</b>

**Net Asset Value (NAV):**

**1.000283**

**Educational Money Mkt Fnd**

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Educational Money Mkt Fnd</u></b>															
<b>FUNDS</b>															
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
	07/01/2022			AAAm	Aaa-mf	AAAmf	43,162.33		1.4166	43,162.33			43,162.33	43,162.33	0.00
<b>GOLDMAN SACHS - EDUCATIONAL MMF</b>															
	07/01/2022			AAAm	Aaa-mf	NR	118,500.05		1.3671	118,500.05			118,500.05	118,500.05	0.00
<b>MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF</b>															
	07/01/2022			AAAm	Aaa-mf	NR	10,264,398.21		1.3753	10,264,398.21			10,264,398.21	10,264,398.21	0.00
<b>Subtotal for FUNDS:</b>							<b>10,426,060.59</b>		<b>1.3754</b>	<b>10,426,060.59</b>			<b>10,426,060.59</b>	<b>10,426,060.59</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / DEUTSCHE</b>															
1171414	5/9/22	07/06/2022	313385Y23	A-1+	P-1	NR	50,000,000.00		0.7800	49,937,166.67	0.00	57,416.66	49,994,583.33	49,990,346.00	(4,237.33)
<b>FHLB DISC CORP / DEUTSCHE</b>															
1175123	6/7/22	08/15/2022	313385B96	A-1+	P-1	NR	50,000,000.00		1.1300	49,891,708.33	0.00	37,666.67	49,929,375.00	49,893,527.50	(35,847.50)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>100,000,000.00</b>	<b>0.0000</b>	<b>0.9550</b>	<b>99,828,875.00</b>	<b>0.00</b>	<b>95,083.33</b>	<b>99,923,958.33</b>	<b>99,883,873.50</b>	<b>(40,084.83)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>100,000,000.00</b>		<b>0.9550</b>	<b>99,828,875.00</b>	<b>0.00</b>	<b>95,083.33</b>	<b>99,923,958.33</b>	<b>99,883,873.50</b>	<b>(40,084.83)</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1174566	6/2/22	08/09/2022	912796XL8	AA+	Aaa	AAA	50,000,000.00		1.0005	49,905,508.33	0.00	40,297.92	49,905,508.33	49,932,698.00	27,189.67
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>50,000,000.00</b>	<b>0.0000</b>	<b>1.0005</b>	<b>49,905,508.33</b>	<b>0.00</b>	<b>40,297.92</b>	<b>49,905,508.33</b>	<b>49,932,698.00</b>	<b>27,189.67</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / DEUTSCHE</b>															
1171416	5/9/22	07/07/2022	912796R68	AA+	Aaa	AAA	50,000,000.00		0.6920	49,943,294.44	0.00	50,938.89	49,943,294.44	49,993,750.00	50,455.56
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1175122	6/7/22	08/04/2022	912796S67	AA+	Aaa	AAA	50,000,000.00		1.0153	49,918,211.94	0.00	33,843.34	49,918,211.94	49,944,159.50	25,947.56
<b>Subtotal for TREASURY BILL:</b>							<b>100,000,000.00</b>	<b>0.0000</b>	<b>0.8537</b>	<b>99,861,506.38</b>	<b>0.00</b>	<b>84,782.23</b>	<b>99,861,506.38</b>	<b>99,937,909.50</b>	<b>76,403.12</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>150,000,000.00</b>		<b>0.9026</b>	<b>149,767,014.71</b>	<b>0.00</b>	<b>125,080.15</b>	<b>149,767,014.71</b>	<b>149,870,607.50</b>	<b>103,592.79</b>
<b>Total Educational Money Mkt Fnd :</b>							<b>260,426,060.59</b>		<b>0.9416</b>	<b>260,021,950.30</b>	<b>0.00</b>	<b>220,163.48</b>	<b>260,117,033.63</b>	<b>260,180,541.59</b>	<b>63,507.96</b>
<b>Net Asset Value (NAV):</b>														<b>1.000244</b>	

**Extended Fund**

**FUNDS**  
**LAIF - EXTENDED FUND**

# RANGE C UNTY TREASURER-TAX C LLECTOR

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## Investment Inventory with Market Value by Entity & Instrument

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>FUNDS</b>															
	07/01/2022				NR		74,568.35		0.8610	7,456,881.35			74,456,881.35	74,456,881.35	0.00
<b>OC Treasurer X FUND MMF</b>															
	07/01/2022				NR		494,703.07	.39	1.166	49,703,071.39			494,703,071.39	494,703,071.39	0.00
<b>OC Treasurer Extended Fund</b>															
	07/01/2022				NR		1,042,907.01255		1.753	1,042,907.0255			1,042,907,012.55	1,042,907,012.55	0.00
<b>Subtotal for FUNDS:</b>							<b>1,612,066,965.29</b>		<b>1.3642</b>	<b>1,612,066,965.29</b>			<b>1,612,066,965.29</b>	<b>1,612,066,965.29</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
1167045	4/6/22	07/06/2022	313385Y23	A-1+	P-1	NR	50,000.00		0.6930	49,912.4250	0.0	82,775.00	49,995,187.50	49,990,346.00	(4,841.50)
<b>FHLB DISC CORP / BNY Mellon Capital Market</b>															
1177337	6/23/22	07/20/2022	313385ZP4	A-1+	P-1	NR	50,000.00		1.200	49,946,750.00	0.0	15,777.78	49,962,527.78	49,963,325.00	797.22
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1176422	6/16/22	07/25/2022	313385ZU3	A-1+	P-1	NR	50,000.00		1.500	49,926,875.00	0.0	28,125.00	49,955,000.00	49,953,678.50	(1,321.50)
<b>FHLB DISC CORP / BANK OF AMERICA</b>															
1176423	6/16/22	07/25/2022	313385ZU3	A-1+	P-1	NR	50,000.00		1.500	49,926,875.00	0.0	28,125.00	49,955,000.00	49,953,678.50	(1,321.50)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1173583	5/26/22	07/28/2022	313385ZX7	A-1+	P-1	NR	50,000.00		0.9600	49,916.0000	0.0	48,000.00	49,964,000.00	49,947,891.50	(16,108.50)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1173587	5/26/22	07/28/2022	313385ZX7	A-1+	P-1	NR	50,000.00		0.9600	49,916.0000	0.0	48,000.00	49,964,000.00	49,947,891.50	(16,108.50)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1173588	5/26/22	07/28/2022	313385ZX7	A-1+	P-1	NR	50,000.00		0.9600	49,916.0000	0.0	48,000.00	49,964,000.00	49,947,891.50	(16,108.50)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1173589	5/26/22	07/28/2022	313385ZX7	A-1+	P-1	NR	50,000.00		0.9600	49,916.0000	0.0	48,000.00	49,964,000.00	49,947,891.50	(16,108.50)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1151902	12/9/21	07/29/2022	313385ZY5	A-1+	P-1	NR	50,000.00		0.100	49,964,555.56	0.0	3,166.66	49,995,722.22	49,945,615.00	(50,107.22)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1151903	12/9/21	07/29/2022	313385ZY5	A-1+	P-1	NR	50,000.00		0.100	49,964,555.56	0.0	3,166.66	49,995,722.22	49,945,615.00	(50,107.22)
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
1152106	12/10/21	08/05/2022	313385A71	A-1+	P-1	NR	50,000.00		0.500	49,950.4667	0.0	42,291.66	49,992,708.33	49,917,168.50	(75,539.83)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1147472	11/4/21	08/10/2022	313313B49	A-1+	P-1	F1+	50,000.00		0.000	49,961,250.00	0.0	3,194.44	49,994,444.44	49,905,346.50	(89,097.94)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
1167823	4/12/22	08/16/2022	313385C20	A-1+	P-1	NR	50,000.00		0.9100	49,840,750.00	0.0	10,111.11	49,941,861.11	49,890,352.00	(51,509.11)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	103,333.34	49,931,541.67	49,874,623.00	(56,918.67)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	39,666.67	49,986,777.78	49,820,707.50	(166,070.28)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	39,666.67	49,986,777.78	49,820,707.50	(166,070.28)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	112,777.78	49,895,680.56	49,804,918.50	(90,762.06)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	113,333.33	49,892,333.33	49,799,657.00	(92,676.33)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	115,555.56	49,883,000.00	49,786,504.50	(96,495.50)
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	120,145.83	49,855,520.83	49,716,259.50	(139,261.33)
<b>FHLB DISC CORP / TD SECURITIES</b>															
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	74,131.94	49,958,486.11	49,707,325.50	(251,160.61)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
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	65,833.33	24,913,333.33	24,844,731.25	(68,602.08)
<b>FHLB DISC CORP / DAIWA CAPITAL MARKETS</b>															
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	125,555.56	49,830,500.00	49,677,557.50	(152,942.50)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
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	133,333.33	49,815,000.00	49,666,160.50	(148,839.50)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	133,888.89	49,802,513.89	49,647,807.00	(154,706.89)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
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	133,888.89	49,802,513.89	49,647,807.00	(154,706.89)
<b>FHLB DISC CORP / Mizuho Securities USA Inc</b>															
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	127,777.78	49,805,138.89	49,635,912.00	(169,226.89)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1171198	5/6/22	11/08/2022	313385N69	A-1+	P-1	NR	50,000,000.00		1.4300	49,630,583.33	0.00	111,222.22	49,741,805.55	49,568,370.00	(173,435.55)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1171200	5/6/22	11/08/2022	313385N69	A-1+	P-1	NR	50,000,000.00		1.4300	49,630,583.33	0.00	111,222.22	49,741,805.55	49,568,370.00	(173,435.55)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>1,425,000,000.00</b>	<b>0.0000</b>	<b>0.8796</b>	<b>1,420,239,836.11</b>	<b>0.00</b>	<b>2,247,066.65</b>	<b>1,422,486,902.76</b>	<b>1,419,844,109.25</b>	<b>(2,642,793.51)</b>

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / FTN FINANCIAL</b>															
968916	7/25/18	07/18/2022	3133EJU6	AA+	Aaa	AAA	2,40,00.0	2.8000	2.8779	12,363,878.18	35,69.30	57,204.44	12,399,571.48	12,563,579.56	164,008.08
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
968918	7/25/18	07/18/2022	3133EJU6	AA+	Aaa	AAA	7,725,00.0	2.8000	2.8727	7,703,988.00	20,762.73	97,935.83	7,724,750.73	7,826,907.43	102,156.70
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1076499	7/23/20	07/25/2022	3137EAE2	AA+	Aaa	AAA	0,00,00.0	0.1250	0.2380	,977,400.00	21,848.75	5,416.67	9,999,248.75	9,996,557.90	(2,690.85)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1076500	7/23/20	07/25/2022	3137EAE2	AA+	Aaa	AAA	7,50,00.0	0.1250	0.2380	7,483,050.00	16,386.57	4,062.50	7,499,436.57	7,497,418.43	(2,018.15)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
986241	11/9/18	08/09/2022	3133EJS83	AA+	Aaa	AAA	0,00,00.0	3.0500	3.850	,987,980.00	11,68.66	20,305.56	9,999,661.66	10,135,965.30	136,303.64
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1079898	8/17/20	08/10/2022	3133EL3G7	AA+	Aaa	AAA	25,00,00.0	0.1300	0.882	2,971,250.00	27,177.42	12,729.17	24,998,427.42	24,969,553.00	(28,874.42)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1079477	8/14/20	08/12/2022	3130AJY52	AA+	Aaa	NR	8,00,00.0	0.1250	0.2220	17,965,260.00	32,756.24	8,687.50	17,998,016.24	17,979,658.20	(18,358.04)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1079478	8/14/20	08/12/2022	3130AJY52	AA+	Aaa	NR	25,00,00.0	0.1250	0.2220	2,951,750.00	45,49.78	12,065.97	24,997,244.78	24,971,747.50	(25,497.28)
<b>FANNIE MAE / TD SECURITIES</b>															
1032905	9/6/19	09/06/2022	3135GOW33	AA+	Aaa	AAA	25,00,00.0	1.3750	1.941	2,913,000.00	81,76.89	09,809.03	24,994,763.89	25,092,461.50	97,697.61
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1032907	9/6/19	09/06/2022	3135GOW33	AA+	Aaa	AAA	5,00,00.0	1.3750	1.941	1,947,800.00	49,058.33	65,885.42	14,996,858.33	15,055,476.90	58,618.57
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
979507	9/28/18	09/09/2022	313383WD9	AA+	Aaa	NR	2,725,00.0	3.1250	3.017	32,873,772.76	(141,65.44)	18,159.73	32,732,119.32	33,124,693.66	392,574.34
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
979508	9/28/18	09/09/2022	313383WD9	AA+	Aaa	NR	5,255,00.0	3.1250	3.016	5,278,900.25	(22,766.06)	51,090.28	5,256,144.19	5,319,183.05	63,038.86
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
984867	11/1/18	09/09/2022	313383WD9	AA+	Aaa	NR	0,50,00.0	3.1250	3.195	1,539,784.50	(37,835.40)	02,083.33	10,501,949.10	10,628,243.96	126,294.85
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1031342	8/28/19	09/09/2022	313380GJ0	AA+	Aaa	NR	25,00,00.0	2.0000	1.5066	25,364,000.00	(341,312.56)	55,555.56	25,022,687.44	25,165,190.25	142,502.81
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1038660	10/15/19	09/09/2022	313380GJ0	AA+	Aaa	NR	29,67,00.0	2.0000	1.6354	2,975,000.76	(285,14.20)	84,613.33	29,689,866.40	29,866,047.79	176,181.39
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1038604	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	0,00,00.0	1.3750	1.370	,981,850.00	16,46.44	30,555.56	9,998,319.44	10,019,731.50	21,412.06
<b>FED FARM CR BK / FTN FINANCIAL</b>															

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1038605	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	22,685.19	152,777.78	49,997,685.19	50,098,657.50	100,972.31
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1010450	4/18/19	10/18/2022	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	18,118.57	106,306.25	22,498,318.57	22,623,192.45	124,873.88
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1088786	10/22/20	10/21/2022	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	29,069.37	6,319.44	25,994,749.37	25,860,642.34	(134,107.03)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1055581	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(201,701.33)	24,062.50	21,036,630.82	20,985,160.56	(51,470.26)
<b>FED HM LN BK BD / JP MORGAN CHASE &amp; CO</b>															
1055582	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(112,602.04)	13,864.58	12,120,449.56	12,091,449.66	(28,999.90)
<b>FED HM LN BK BD / Mizuho Securities USA Inc</b>															
1055585	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(45,208.86)	5,683.33	4,968,210.34	4,956,495.07	(11,715.27)
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
1149693	11/23/21	02/10/2023	3133ENDQ0	AA+	Aaa	AAA	50,000,000.00	0.1600	0.3782	49,868,000.00	65,848.97	31,333.33	49,933,848.97	49,332,561.50	(601,287.47)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1058400	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	43,605.95	153,541.67	29,988,405.95	29,906,395.20	(82,010.75)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1058401	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	29,070.63	102,361.11	19,992,270.63	19,937,596.80	(54,673.83)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1058402	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	9,562.81	104,722.22	19,997,412.41	19,962,411.80	(35,000.61)
<b>FED FARM CR BK / RBC</b>															
1058403	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	13,263.38	204,208.33	38,996,411.09	38,926,703.01	(69,708.08)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1063784	3/30/20	03/30/2023	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(69,346.88)	101,111.11	50,023,001.62	49,433,377.50	(589,624.12)
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
1109988	4/13/21	04/13/2023	3133EMVP4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1912	49,934,000.00	40,150.00	13,541.67	49,974,150.00	48,985,047.50	(989,102.50)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1067440	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	7,538.96	14,583.33	24,997,038.96	24,482,905.00	(514,133.96)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1067441	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	15,077.92	29,166.67	49,994,077.92	48,965,810.00	(1,028,267.92)
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1071150	6/11/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	6,292.03	2,004.17	7,397,270.62	7,233,480.24	(163,790.38)
<b>FANNIE MAE / JEFFERIES &amp; COMPANY</b>															
1071328	6/12/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	21,437.97	6,770.83	24,990,687.97	24,437,433.25	(553,254.28)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1149696	11/23/21	05/23/2023	3133ENEW6	AA+	Aaa	AAA	50,000.00	0.750	0.085	49,975.00	10,92.59	19,791.67	49,985,092.59	48,959,656.50	(1,025,436.09)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
1117303	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	20,000.00	0.250	0.712	19,981.60	9,917.55	2,013.89	19,991,517.55	19,490,900.20	(500,617.35)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1117304	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	15,000.00	0.250	0.712	1,986.20	7,38.16	,510.42	14,993,638.16	14,618,175.15	(375,463.01)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1075019	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000.00	0.2500	0.221	49,892.50	70,770.8	59,375.00	49,963,270.83	48,734,051.00	(1,229,219.83)
<b>FANNIE MAE / BARCLAYS CAPITAL</b>															
1075020	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000.00	0.2500	0.221	49,892.50	70,770.8	59,375.00	49,963,270.83	48,734,051.00	(1,229,219.83)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895.00	1.200	1.438	16,881.30	9,52.06	95,963.60	16,890,698.70	16,717,832.61	(172,866.09)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1056789	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	14,000.00	1.200	1.493	1,986,096.74	9,523.2	79,520.00	13,995,619.98	13,853,190.68	(142,429.30)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1028939	8/14/19	08/14/2023	3133EKZK5	AA+	Aaa	AAA	25,000.00	1.6000	1.6189	2,981,750.00	13,42.5	152,222.22	24,994,892.53	24,778,414.75	(216,477.78)
<b>FREDDIE MAC / TD SECURITIES</b>															
1080918	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	20,000.00	0.2500	0.2841	19,979.60	12,620.5	17,638.89	19,992,220.50	19,411,797.20	(580,423.30)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1080919	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	25,000.00	0.2500	0.2841	2,974.50	15,775.62	22,048.61	24,990,275.62	24,264,746.50	(725,529.12)
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000.00	0.2500	0.2610	12,995.70	2,600.12	1,201.39	12,998,310.12	12,606,740.64	(391,569.48)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000.00	0.2500	0.2610	2,991,750.00	5,00.2	19,618.06	24,996,750.23	24,243,732.00	(753,018.23)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1083373	9/11/20	09/08/2023	3133ELGJ8	AA+	Aaa	AAA	15,000.00	0.2200	0.2600	1,982,150.00	10,772.98	1,358.33	14,992,922.98	14,518,827.90	(474,095.08)
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1009949	4/15/19	09/12/2023	3135G0U43	AA+	Aaa	AAA	25,000.00	2.8750	2.270	25,570.50	(415,562.70)	217,621.53	25,154,937.30	25,215,349.50	60,412.20
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750.00	0.2200	0.2702	28,714,062.50	18,28.1	17,393.75	28,732,390.63	27,843,233.91	(889,156.72)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750.00	0.2200	0.2702	42,696,562.50	27,253.1	25,863.75	42,723,815.63	41,401,678.25	(1,322,137.38)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	25,888.22	15,710.97	31,756,437.85	30,742,837.11	(1,013,600.74)
<b>FED FARM CR BK / BNY Mellon Capital Market</b>															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	25,589.54	13,520.58	27,326,564.09	26,456,738.97	(869,825.12)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1087999	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	63,720.83	7,812.50	29,951,820.83	28,944,929.10	(1,006,891.73)
<b>FREDDIE MAC / TD SECURITIES</b>															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	36,108.47	4,427.08	16,972,698.47	16,402,126.49	(570,571.98)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	12,405.18	9,548.61	24,989,905.18	24,125,758.50	(864,146.68)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	7,443.11	5,729.17	14,993,943.11	14,475,455.10	(518,488.01)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	7,443.11	5,729.17	14,993,943.11	14,475,455.10	(518,488.01)
<b>FED HM LN BK BD / MORGAN STANLEY</b>															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.5000	0.5232	34,983,900.00	5,142.12	25,277.78	34,989,042.12	33,879,098.05	(1,109,944.07)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.5000	0.5232	45,978,840.00	6,758.21	33,222.22	45,985,598.21	44,526,814.58	(1,458,783.63)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	30,343.81	11,805.56	49,973,343.81	48,189,343.00	(1,784,000.81)
<b>FANNIE MAE / JP MORGAN CHASE &amp; CO</b>															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	9,103.14	3,541.67	14,992,003.14	14,456,802.90	(535,200.24)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	21,002.79	20,833.33	49,948,502.79	48,347,189.00	(1,601,313.79)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	21,002.79	20,833.33	49,948,502.79	48,347,189.00	(1,601,313.79)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1094160	12/4/20	12/04/2023	3137EAFZA2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	15,592.50	5,625.00	29,985,892.50	28,871,325.60	(1,114,566.90)
<b>FREDDIE MAC / CITIGROUP GLOBAL MARKETS</b>															
1094161	12/4/20	12/04/2023	3137EAFZA2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	15,592.50	5,625.00	29,985,892.50	28,871,325.60	(1,114,566.90)
<b>FED FARM CR BK / DEUTSCHE</b>															
1056506	2/6/20	01/10/2024	3133ELGVO	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(20,612.91)	110,437.50	15,013,082.64	14,817,345.15	(195,737.49)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	8,837.81	81,629.17	14,993,987.81	14,746,592.25	(247,395.56)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	14,021.47	103,396.94	18,990,461.47	18,679,016.85	(311,444.62)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(285,659.77)	120,266.97	22,301,866.23	21,726,645.92	(575,220.32)
<b>FED FARM CR BK / CASTLE OAK SECURITIES</b>															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	1,293.33	6,944.44	7,998,413.33	7,673,207.04	(325,206.29)
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	3,233.33	17,361.11	19,996,033.33	19,183,017.60	(813,015.73)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
1165552	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	45,000,000.00	2.1250	2.1862	44,948,700.00	7,106.49	255,000.00	44,955,806.49	44,643,969.90	(311,836.59)
<b>FED HM LN BK BD / BARCLAYS CAPITAL</b>															
1165553	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	15,000,000.00	2.1250	2.1862	14,982,900.00	2,368.83	85,000.00	14,985,268.83	14,881,323.30	(103,945.53)
<b>FED FARM CR BK / Mizuho Securities USA Inc</b>															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(190,164.33)	79,950.00	20,140,182.27	19,556,736.60	(583,445.67)
<b>FED HM LN BK BD / MORGAN STANLEY _1</b>															
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	2,895.32	74,548.61	9,998,495.32	9,959,200.10	(39,295.22)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(153,855.99)	32,801.39	4,512,790.57	4,382,048.04	(130,742.53)
<b>FED FARM CR BK / DAIWA CAPITAL MARKETS</b>															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	3,962.23	3,281.25	14,996,252.23	14,299,038.00	(697,214.23)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(16,249.20)	15,797.71	4,620,496.93	4,478,234.80	(142,262.13)
<b>FANNIE MAE / CITIGROUP GLOBAL MARKETS</b>															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(17,832.57)	17,152.78	5,017,006.98	4,862,361.35	(154,645.63)
<b>FANNIE MAE / TD SECURITIES</b>															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(95,090.57)	137,222.22	40,090,688.23	38,898,890.80	(1,191,797.43)
<b>FED FARM CR BK / JP MORGAN CHASE &amp; CO</b>															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AAA	25,000,000.00	1.1250	1.2020	24,943,750.00	8,895.35	132,812.50	24,952,645.35	23,995,648.25	(956,997.10)
<b>FED HM LN BK BD / JEFFERIES &amp; COMPANY</b>															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	21,217.78	7,750,000.00	7,313,370.43	(436,629.58)
<b>FED HM LN BK BD / BNY Mellon Capital Market</b>															
1134038	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	15,742.22	5,750,000.00	5,426,049.03	(323,950.98)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															

# RANGE C UNTY TREASURER-TAX C LLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,00,00.00	0.6300	0.6300	25,000,000.00	0.0	6,562.50	25,000,000.00	23,257,577.75	(1,742,422.25)
<b>FANNIE MAE / DAIWA CAPITAL MARKETS</b>															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AAA	25,00,00.00	0.750	0.7622	2,575,925.00	124,821.08	32,812.50	24,700,746.08	22,993,410.25	(1,707,335.83)
<b>FREDDIE MAC / TD SECURITIES</b>															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AAA	10,00,00.00	0.750	0.7054	9,851,527.20	43,721.5	1,208.33	9,895,248.70	9,183,152.90	(712,095.80)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,00,00.00	0.8000	0.8000	2,000,000.00	0.0	68,000.00	20,000,000.00	18,649,798.80	(1,350,201.20)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,00,00.00	0.5000	0.7129	49,511,000.00	138,801.66	37,500.00	49,649,801.66	45,942,362.00	(3,707,439.66)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,00,00.00	1.500	1.900	2,960,963.44	6,72.35	32,083.33	24,967,035.79	23,421,774.25	(1,545,261.54)
<b>FED FARM CR BK / GREAT PACIFIC SECURITIES</b>															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,00,00.00	1.500	1.902	2,960,750.00	6,05.56	32,083.33	24,966,855.56	23,421,774.25	(1,545,081.31)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>2,150,855,000.00</b>	<b>0.8400</b>	<b>0.8485</b>	<b>2,150,909,716.03</b>	<b>(803,149.82)</b>	<b>5,038,088.86</b>	<b>2,150,106,566.21</b>	<b>2,101,329,046.77</b>	<b>(48,777,519.44)</b>
<b>GOV'T AGY - CALLABLE</b>															
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	20,00,00.00	0.000	0.062	19,996,000.00	4,00.0	333.33	20,000,000.00	19,209,123.40	(790,876.60)
<b>FREDDIE MAC / CASTLE OAK SECURITIES</b>															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	15,00,00.00	0.000	0.219	1,989,400.00	10,560.0	250.00	15,000,000.00	14,406,842.55	(593,157.45)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AAA	15,00,00.00	0.700	0.700	15,000,000.00	0.0	2,812.50	15,000,000.00	14,225,842.05	(774,157.95)
<b>FANNIE MAE / GREAT PACIFIC SECURITIES</b>															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AAA	15,00,00.00	0.550	0.550	15,000,000.00	0.0	2,508.33	15,000,000.00	14,247,211.80	(752,788.20)
<b>FREDDIE MAC / GREAT PACIFIC SECURITIES</b>															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AAA	20,00,00.00	0.000	0.000	2,000,000.00	0.0	22,444.44	20,000,000.00	18,905,137.60	(1,094,862.40)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,00,00.00	0.600	0.600	2,000,000.00	0.0	3,944.44	20,000,000.00	18,699,186.80	(1,300,813.20)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,00,00.00	0.6900	0.6900	2,000,000.00	0.0	2,150.00	20,000,000.00	18,742,681.00	(1,257,319.00)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,00,00.00	0.6800	0.6800	4,000,000.00	0.0	46,844.44	40,000,000.00	37,405,106.40	(2,594,893.60)
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,00,00.00	0.7600	0.7600	15,000,000.00	0.0	1,716.67	15,000,000.00	13,910,090.70	(1,089,909.30)

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOV'T AGY - CALLABLE</b>															
<b>FED HM LN BK BD / GREAT PACIFIC SECURITIES</b>															
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	18,104.17	25,000,000.00	23,208,359.00	(1,791,641.00)
<b>Subtotal for GOV'T AGY - CALLABLE:</b>							<b>205,000,000.00</b>	<b>0.5474</b>	<b>0.5496</b>	<b>204,985,440.00</b>	<b>14,560.00</b>	<b>200,108.32</b>	<b>205,000,000.00</b>	<b>192,959,581.30</b>	<b>(12,040,418.70)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>3,780,855,000.00</b>	<b>0.5076</b>	<b>0.8440</b>	<b>3,776,134,992.14</b>	<b>(788,589.82)</b>	<b>7,485,263.83</b>	<b>3,777,593,468.97</b>	<b>3,714,132,737.32</b>	<b>(63,460,731.65)</b>
<b>MUNICIPAL DEBT</b>															
<b>ORANGE COUNTY POB 2022</b>															
<b>COUNTY OF ORANGE /</b>															
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	334,811.40	130,446,000.00	130,629,755.37	183,755.37
<b>Subtotal for ORANGE COUNTY POB 2022:</b>							<b>130,446,000.00</b>	<b>0.5500</b>	<b>0.5500</b>	<b>130,446,000.00</b>	<b>0.00</b>	<b>334,811.40</b>	<b>130,446,000.00</b>	<b>130,629,755.37</b>	<b>183,755.37</b>
<b>ORANGE COUNTY POB 2022A</b>															
<b>COUNTY OF ORANGE /</b>															
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	364,031.31	130,446,000.00	129,996,309.59	(449,690.41)
<b>COUNTY OF ORANGE /</b>															
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	370,118.79	130,446,000.00	128,947,218.51	(1,498,781.49)
<b>COUNTY OF ORANGE /</b>															
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	412,731.15	130,446,000.00	128,076,187.52	(2,369,812.48)
<b>Subtotal for ORANGE COUNTY POB 2022A:</b>							<b>391,338,000.00</b>	<b>0.6280</b>	<b>0.6748</b>	<b>391,338,000.00</b>	<b>0.00</b>	<b>1,146,881.25</b>	<b>391,338,000.00</b>	<b>387,019,715.62</b>	<b>(4,318,284.38)</b>
<b>Subtotal for MUNICIPAL DEBT:</b>							<b>521,784,000.00</b>	<b>0.6085</b>	<b>0.6436</b>	<b>521,784,000.00</b>	<b>0.00</b>	<b>1,481,692.65</b>	<b>521,784,000.00</b>	<b>517,649,470.98</b>	<b>(4,134,529.02)</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / DEUTSCHE</b>															
1167244	4/7/22	07/12/2022	912796W96	AA+	Aaa	AAA	50,000,000.00		0.6500	49,913,333.33	0.00	76,736.11	49,913,333.33	49,985,333.50	72,000.17
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1167246	4/7/22	07/19/2022	912796X20	AA+	Aaa	AAA	50,000,000.00		0.7025	49,899,503.47	0.00	82,934.03	49,899,503.47	49,974,437.50	74,934.03
<b>US TREASURY N/B / DEUTSCHE</b>															
1167484	4/8/22	07/26/2022	912796X38	AA+	Aaa	AAA	50,000,000.00		0.7600	49,884,944.44	0.00	88,666.67	49,884,944.44	49,964,496.50	79,552.06
<b>US TREASURY N/B / BNP PARIBAS</b>															
1167236	4/7/22	08/02/2022	912796X46	AA+	Aaa	AAA	50,000,000.00		0.8310	49,864,962.50	0.00	98,104.17	49,864,962.50	49,949,000.00	84,037.50
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1176067	6/14/22	09/20/2022	912796XW4	AA+	Aaa	AAA	50,000,000.00		1.5500	49,789,027.78	0.00	36,597.22	49,789,027.78	49,822,812.50	33,784.72
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>250,000,000.00</b>	<b>0.0000</b>	<b>0.8987</b>	<b>249,351,771.52</b>	<b>0.00</b>	<b>383,038.20</b>	<b>249,351,771.52</b>	<b>249,696,080.00</b>	<b>344,308.38</b>

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / RBC</b>															
1164597	3/18/22	07/07/2022	912796R68	AA+	Aaa	AAA	25,000,000.00		0.5150	24,960,302.08	0.00	37,552.09	24,960,302.08	24,996,875.00	36,572.92
<b>US TREASURY N/B / RBC</b>															
1167046	4/6/22	07/07/2022	912796R68	AA+	Aaa	AAA	50,000,000.00		0.6590	49,915,794.44	0.00	78,713.89	49,915,794.44	49,993,750.00	77,955.56
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1138754	8/31/21	07/14/2022	912796K57	AA+	Aaa	AAA	50,000,000.00		0.0570	49,974,904.17	0.00	24,066.66	49,974,904.17	49,980,766.50	5,862.33
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1167245	4/7/22	07/14/2022	912796K57	AA+	Aaa	AAA	50,000,000.00		0.6505	49,911,459.72	0.00	76,795.14	49,911,459.72	49,980,766.50	69,306.78
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1167662	4/11/22	07/14/2022	912796K57	AA+	Aaa	AAA	50,000,000.00		0.7212	49,905,843.33	0.00	81,135.00	49,905,843.33	49,980,766.50	74,923.17
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1167247	4/7/22	07/21/2022	912796S42	AA+	Aaa	AAA	50,000,000.00		0.7100	49,896,458.33	0.00	83,819.45	49,896,458.33	49,971,805.50	75,347.17
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1167486	4/8/22	07/21/2022	912796S42	AA+	Aaa	AAA	50,000,000.00		0.7255	49,895,205.56	0.00	84,641.66	49,895,205.56	49,971,805.50	76,599.94
<b>US TREASURY N/B / FTN FINANCIAL</b>															
1167248	4/7/22	07/28/2022	912796S59	AA+	Aaa	AAA	50,000,000.00		0.7550	49,882,555.56	0.00	89,131.94	49,882,555.56	49,959,593.50	77,037.94
<b>US TREASURY N/B / DEUTSCHE</b>															
1167249	4/7/22	07/28/2022	912796S59	AA+	Aaa	AAA	50,000,000.00		0.7590	49,881,933.33	0.00	89,604.17	49,881,933.33	49,959,593.50	77,660.17
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1138753	8/31/21	08/11/2022	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0610	49,970,770.83	0.00	25,755.56	49,970,770.83	49,926,684.00	(44,086.83)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1138760	8/31/21	08/11/2022	912796L64	AA+	Aaa	AAA	50,000,000.00		0.0630	49,969,812.50	0.00	26,600.00	49,969,812.50	49,926,684.00	(43,128.50)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1167663	4/11/22	08/11/2022	912796L64	AA+	Aaa	AAA	50,000,000.00		0.9000	49,847,500.00	0.00	101,250.00	49,847,500.00	49,926,684.00	79,184.00
<b>US TREASURY N/B / DEUTSCHE</b>															
1167238	4/7/22	08/18/2022	912796T41	AA+	Aaa	AAA	50,000,000.00		0.8950	49,834,673.61	0.00	105,659.72	49,834,673.61	49,911,278.00	76,604.39
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1167822	4/12/22	08/18/2022	912796T41	AA+	Aaa	AAA	50,000,000.00		0.8975	49,840,444.44	0.00	99,722.23	49,840,444.44	49,911,278.00	70,833.56
<b>US TREASURY N/B / DEUTSCHE</b>															
1167237	4/7/22	08/25/2022	912796T58	AA+	Aaa	AAA	50,000,000.00		0.9200	49,821,111.11	0.00	108,611.11	49,821,111.11	49,890,382.00	69,270.89
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1167824	4/12/22	08/25/2022	912796T58	AA+	Aaa	AAA	50,000,000.00		0.9325	49,825,156.25	0.00	103,611.11	49,825,156.25	49,890,382.00	65,225.75
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BILL</b>															
1167239	4/7/22	09/01/2022	912796T66	AA+	Aaa	AAA	50,000,000.00		0.9410	49,807,879.17	0.00	111,090.28	49,807,879.17	49,868,896.00	61,016.83
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1152871	12/16/21	09/08/2022	912796M71	AA+	Aaa	AAA	50,000,000.00		0.1600	49,940,888.89	0.00	43,777.78	49,940,888.89	49,852,297.00	(88,591.89)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1152872	12/16/21	09/08/2022	912796M71	AA+	Aaa	AAA	50,000,000.00		0.1650	49,939,041.67	0.00	45,145.83	49,939,041.67	49,852,297.00	(86,744.67)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1167241	4/7/22	09/22/2022	912796U56	AA+	Aaa	AAA	50,000,000.00		0.9950	49,767,833.33	0.00	117,465.28	49,767,833.33	49,812,577.50	44,744.17
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1167242	4/7/22	09/22/2022	912796U56	AA+	Aaa	AAA	50,000,000.00		0.9900	49,769,000.00	0.00	116,875.00	49,769,000.00	49,812,577.50	43,577.50
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1168074	4/13/22	09/29/2022	912796U64	AA+	Aaa	AAA	50,000,000.00		1.0550	49,752,368.06	0.00	115,756.94	49,752,368.06	49,795,000.00	42,631.94
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1167250	4/7/22	10/06/2022	912796M89	AA+	Aaa	AAA	50,000,000.00		1.0915	49,724,093.06	0.00	128,857.64	49,724,093.06	49,765,583.50	41,490.44
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1167252	4/7/22	10/06/2022	912796M89	AA+	Aaa	AAA	50,000,000.00		1.0965	49,722,829.17	0.00	129,447.92	49,722,829.17	49,765,583.50	42,754.33
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1168076	4/13/22	10/06/2022	912796M89	AA+	Aaa	AAA	25,000,000.00		1.0835	24,867,572.22	0.00	59,442.01	24,867,572.22	24,882,791.75	15,219.53
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1170293	4/29/22	11/03/2022	912796N96	AA+	Aaa	AAA	50,000,000.00		1.2800	49,665,777.78	0.00	112,000.00	49,665,777.78	49,655,989.50	(9,788.28)
<b>US TREASURY N/B / DEUTSCHE</b>															
1170948	5/5/22	11/03/2022	912796N96	AA+	Aaa	AAA	50,000,000.00		1.3250	49,665,069.44	0.00	104,895.83	49,665,069.44	49,655,989.50	(9,079.94)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1174602	6/3/22	11/10/2022	912796W54	AA+	Aaa	AAA	50,000,000.00		1.4562	49,676,400.00	0.00	56,630.00	49,676,400.00	49,630,079.00	(46,321.00)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1169521	4/25/22	04/20/2023	912796V48	AA+	Aaa	AAA	50,000,000.00		2.0150	48,992,500.00	0.00	187,506.94	48,992,500.00	48,967,887.00	(24,613.00)
<b>Subtotal for TREASURY BILL:</b>							<b>1,400,000,000.00</b>	<b>0.0000</b>	<b>0.8241</b>	<b>1,394,625,178.05</b>	<b>0.00</b>	<b>2,545,561.18</b>	<b>1,394,625,178.05</b>	<b>1,395,496,643.25</b>	<b>871,465.20</b>
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1110179	4/14/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	35,246.08	7,982.34	49,974,699.21	48,824,388.50	(1,150,310.71)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1112320	4/29/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	29,134.55	7,982.34	49,978,353.30	48,824,388.50	(1,153,964.80)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1116284	5/27/21	08/15/2023	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	25,077.16	23,480.66	49,974,295.91	48,445,355.50	(1,528,940.41)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1108212	3/30/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	65,671.93	18,342.39	49,936,765.68	48,340,608.00	(1,596,157.68)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1152111	12/10/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5846	49,597,656.25	126,825.75	18,342.39	49,724,482.00	48,340,608.00	(1,383,874.00)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,046.88	82,861.59	15,964.67	49,830,908.47	48,199,558.50	(1,631,349.97)
<b>US TREASURY N/B / RBC</b>															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	82,861.55	15,964.67	49,830,908.55	48,199,558.50	(1,631,350.05)
<b>US TREASURY N/B / DEUTSCHE</b>															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	62,989.62	36,684.78	49,916,505.25	47,776,919.50	(2,139,585.75)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	52,960.22	36,684.78	49,927,960.22	47,776,919.50	(2,151,040.72)
<b>US TREASURY N/B / DEUTSCHE</b>															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	52,960.22	36,684.78	49,927,960.22	47,776,919.50	(2,151,040.72)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	17,750.68	36,684.78	49,972,828.81	47,776,919.50	(2,195,909.31)
<b>US TREASURY N/B / DEUTSCHE</b>															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	43,717.06	15,964.67	49,926,529.56	47,537,449.00	(2,389,080.56)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	33,152.68	15,964.67	49,943,308.93	47,537,449.00	(2,405,859.93)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	47,209.93	15,964.67	49,898,772.43	47,537,449.00	(2,361,323.43)
<b>Subtotal for TREASURY BOND:</b>							<b>700,000,000.00</b>	<b>0.2054</b>	<b>0.3313</b>	<b>698,005,859.52</b>	<b>758,419.02</b>	<b>302,692.59</b>	<b>698,764,278.54</b>	<b>672,894,490.50</b>	<b>(25,869,788.04)</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / DEUTSCHE</b>															
1149694	11/23/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1352	49,996,093.75	3,058.27	20,889.95	49,999,152.02	49,901,467.00	(97,685.02)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1149695	11/23/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1352	49,996,093.75	3,058.27	20,889.95	49,999,152.02	49,901,467.00	(97,685.02)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1150327	11/30/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1511	49,990,234.38	7,591.52	20,889.95	49,997,825.90	49,901,467.00	(96,358.90)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1150328	11/30/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1511	49,990,234.38	7,591.52	20,889.95	49,997,825.90	49,901,467.00	(96,358.90)
<b>US TREASURY N/B / MORGAN STANLEY</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
1151216	12/6/21	08/31/2022	91282CAG6	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1944	49,974,609.38	19,611.41	20,889.95	49,994,220.79	49,901,467.00	(92,753.79)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1150329	11/30/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1767	49,978,515.63	15,053.19	15,710.38	49,993,568.82	49,807,597.50	(185,971.32)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1150330	11/30/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1767	49,978,515.63	15,053.19	15,710.38	49,993,568.82	49,807,597.50	(185,971.32)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1151078	12/3/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2104	49,964,843.75	24,527.62	15,710.38	49,989,371.37	49,807,597.50	(181,773.87)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1151079	12/3/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2104	49,964,843.75	24,527.62	15,710.38	49,989,371.37	49,807,597.50	(181,773.87)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1152107	12/10/21	09/30/2022	91282CAN1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2027	49,968,750.00	21,577.38	15,710.38	49,990,327.38	49,807,597.50	(182,729.88)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1119501	6/22/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1394	49,990,234.38	7,363.59	10,529.89	49,997,597.97	49,681,090.00	(316,507.97)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1146665	10/29/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1367	49,994,140.63	3,911.57	10,529.89	49,998,052.20	49,681,090.00	(316,962.20)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1152452	12/14/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2363	49,951,171.88	30,270.39	10,529.89	49,981,442.27	49,681,090.00	(300,352.27)
<b>US TREASURY N/B / DEUTSCHE</b>															
1152453	12/14/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2363	49,951,171.88	30,270.39	10,529.89	49,981,442.27	49,681,090.00	(300,352.27)
<b>US TREASURY N/B / DEUTSCHE</b>															
1174603	6/3/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.5899	49,642,578.13	55,598.96	4,781.42	49,698,177.09	49,546,309.00	(151,868.09)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1176063	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	44,205.34	2,903.01	49,604,752.22	49,546,309.00	(58,443.22)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1176064	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	44,205.34	2,903.01	49,604,752.22	49,546,309.00	(58,443.22)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1176065	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	44,205.34	2,903.01	49,604,752.22	49,546,309.00	(58,443.22)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1176066	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0635	49,556,640.63	44,598.28	2,903.01	49,601,238.91	49,546,309.00	(54,929.91)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1112317	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	13,020.83	26,070.44	49,993,489.58	49,320,992.50	(672,497.08)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1112319	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	13,020.83	26,070.44	49,993,489.58	49,320,992.50	(672,497.08)



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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1153075	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	58,822.41	26,070.44	49,935,775.54	49,320,992.50	(614,783.04)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1153076	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	58,822.41	26,070.44	49,935,775.54	49,320,992.50	(614,783.04)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1153077	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	58,822.41	26,070.44	49,935,775.54	49,320,992.50	(614,783.04)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1153209	12/20/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3430	49,878,906.25	57,422.83	26,070.44	49,936,329.08	49,320,992.50	(615,336.58)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1153840	12/23/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3943	49,851,562.50	69,809.72	26,070.44	49,921,372.22	49,320,992.50	(600,379.72)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1146666	10/29/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2773	49,898,437.50	51,094.07	20,889.95	49,949,531.57	49,171,280.50	(778,251.07)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1153841	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	79,029.22	20,889.95	49,899,341.72	49,171,280.50	(728,061.22)
<b>US TREASURY N/B / Mizuho Securities USA Inc</b>															
1153842	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	79,029.22	20,889.95	49,899,341.72	49,171,280.50	(728,061.22)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1154072	12/27/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4590	49,804,687.50	84,878.80	20,889.95	49,889,566.30	49,171,280.50	(718,285.80)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1154201	12/28/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4463	49,812,500.00	81,235.36	20,889.95	49,893,735.36	49,171,280.50	(722,454.86)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1154828	1/3/22	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4714	49,800,781.25	84,703.46	20,889.95	49,885,484.71	49,171,280.50	(714,204.21)
<b>US TREASURY N/B / RBC</b>															
1107667	3/25/21	03/31/2023	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(857,607.63)	188,524.59	50,505,673.62	49,713,915.00	(791,758.62)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1152110	12/10/21	03/31/2023	91282CBU4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4345	49,798,828.13	85,793.89	15,710.38	49,884,622.02	49,045,007.50	(839,614.52)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1154829	1/3/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5830	49,679,687.50	111,765.96	5,293.72	49,791,453.46	48,767,012.50	(1,024,440.96)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1158162	1/28/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.9200	49,472,656.25	166,415.86	5,293.72	49,639,072.11	48,767,012.50	(872,059.61)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1159351	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	185,342.57	5,293.72	49,570,108.20	48,767,012.50	(803,095.70)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
1159352	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	185,342.57	5,293.72	49,570,108.20	48,767,012.50	(803,095.70)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1160946	2/18/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2542	49,285,156.25	203,585.05	5,293.72	49,488,741.30	48,767,012.50	(721,728.80)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1146667	10/29/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	25,000,000.00	0.1250	0.3879	24,890,625.00	44,001.44	84.92	24,934,626.44	24,317,467.75	(617,158.69)
<b>US TREASURY N/B / CITI GLOBAL MARKETS</b>															
1147247	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	83,816.23	169.84	49,872,878.73	48,634,935.50	(1,237,943.23)
<b>US TREASURY N/B / CITI GLOBAL MARKETS</b>															
1147248	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	83,816.23	169.84	49,872,878.73	48,634,935.50	(1,237,943.23)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1160947	2/18/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2983	49,208,984.38	211,680.24	169.84	49,420,664.62	48,634,935.50	(785,729.12)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1164449	3/17/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6148	49,052,734.38	213,638.63	169.84	49,266,373.01	48,634,935.50	(631,437.51)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1164451	3/17/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6179	49,050,781.25	214,079.12	169.84	49,264,860.37	48,634,935.50	(629,924.87)
<b>US TREASURY N/B / BARCLAY CAPITAL</b>															
1146854	11/1/21	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4440	49,722,656.25	105,364.50	26,070.44	49,828,020.75	48,526,070.50	(1,301,950.25)
<b>US TREASURY N/B / TD SECURITIES</b>															
1164596	3/18/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6886	48,943,359.38	221,894.53	18,128.45	49,165,253.91	48,526,070.50	(639,183.41)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1165111	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	232,796.72	17,265.19	49,080,452.97	48,526,070.50	(554,382.47)
<b>US TREASURY N/B / DAIWA CAPITAL MARKETS</b>															
1165112	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	232,796.72	17,265.19	49,080,452.97	48,526,070.50	(554,382.47)
<b>US TREASURY N/B / FTN FINANCIAL</b>															
1142903	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	51,222.10	20,889.95	49,920,362.73	48,393,937.00	(1,526,425.73)
<b>US TREASURY N/B / JP MORGAN CHASE &amp; CO</b>															
1142904	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	50,457.59	20,889.95	49,921,551.34	48,393,937.00	(1,527,614.34)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(798,029.02)	521,408.84	51,686,345.98	50,146,409.00	(1,539,936.98)
<b>US TREASURY N/B / TD SECURITIES</b>															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(799,283.78)	521,408.84	51,688,997.47	50,146,409.00	(1,542,588.47)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(473,626.21)	364,986.19	51,315,436.29	49,111,080.00	(2,204,356.29)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(352,813.75)	126,358.70	51,098,358.13	48,432,999.00	(2,665,359.13)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AAA	50,000,000.00	1.1250	1.4116	49,568,359.38	59,312.32	188,009.51	49,627,671.70	47,777,853.50	(1,849,818.20)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	97,775.50	62,841.53	49,791,134.88	46,726,904.00	(3,064,230.88)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	93,001.88	62,841.53	49,796,126.88	46,726,904.00	(3,069,222.88)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	83,634.40	31,589.67	49,792,618.78	46,435,886.50	(3,356,732.28)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	92,403.48	31,589.67	49,762,325.36	46,435,886.50	(3,326,438.86)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	179,912.26	339.67	49,527,568.51	46,035,495.50	(3,492,073.01)
<b>US TREASURY N/B / BNY Mellon Capital Market</b>															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	197,053.53	339.67	49,468,537.91	46,035,495.50	(3,433,042.41)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	191,077.14	52,140.88	49,484,045.89	45,960,344.00	(3,523,701.89)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	184,645.14	52,140.88	49,481,520.14	45,960,344.00	(3,521,176.14)
<b>US TREASURY N/B / BANK OF AMERICA</b>															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	204,906.89	41,779.89	49,431,469.39	45,823,030.00	(3,608,439.39)
<b>US TREASURY N/B / DEUTSCHE</b>															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	204,906.89	41,779.89	49,431,469.39	45,823,030.00	(3,608,439.39)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	206,651.20	31,420.77	49,388,291.83	45,713,061.25	(3,675,230.58)
<b>US TREASURY N/B / BNP PARIBAS</b>															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	206,651.20	31,420.77	49,388,291.83	45,713,061.25	(3,675,230.58)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	207,144.40	31,420.77	49,386,831.90	45,713,061.25	(3,673,770.65)
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	162,882.97	31,420.77	49,436,320.47	45,713,061.25	(3,723,259.22)

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>Extended Fund</u></b>															
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	221,560.86	21,059.78	49,327,029.61	45,583,560.00	(3,743,469.61)
<b>US TREASURY N/B / DEUTSCHE</b>															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	221,560.86	21,059.78	49,327,029.61	45,583,560.00	(3,743,469.61)
<b>US TREASURY N/B / MORGAN STANLEY _1</b>															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	188,914.53	509.51	49,395,945.78	45,568,869.00	(3,827,076.78)
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	159,582.75	78,211.33	49,458,410.88	45,543,055.00	(3,915,355.88)
<b>US TREASURY N/B / DEUTSCHE</b>															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	212,405.84	78,211.33	49,239,749.59	45,543,055.00	(3,696,694.59)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>3,725,000,000.00</b>	<b>0.3079</b>	<b>0.6623</b>	<b>3,706,880,859.54</b>	<b>4,014,424.36</b>	<b>3,325,784.48</b>	<b>3,710,895,283.90</b>	<b>3,604,506,558.75</b>	<b>(106,388,725.15)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>6,075,000,000.00</b>	<b>0.2124</b>	<b>0.6712</b>	<b>6,048,863,668.63</b>	<b>4,772,843.38</b>	<b>6,557,076.45</b>	<b>6,053,636,512.01</b>	<b>5,922,593,772.50</b>	<b>(131,042,739.51)</b>
<b>Total Extended Fund :</b>							<b>11,989,705,965.29</b>	<b>0.3399</b>	<b>0.8177</b>	<b>11,958,849,626.06</b>	<b>3,984,253.56</b>	<b>15,524,032.93</b>	<b>11,965,080,946.27</b>	<b>11,766,442,946.10</b>	<b>(198,638,000.17)</b>
<b>Net Asset Value (NAV):</b>														<b>0.983399</b>	
<b>Total Investments:</b>							<b>12,605,019,450.38</b>	<b>0.3228</b>	<b>0.8292</b>	<b>12,573,169,290.87</b>	<b>3,984,253.56</b>	<b>15,989,687.51</b>	<b>12,579,590,944.40</b>	<b>12,381,116,823.69</b>	<b>(198,474,120.71)</b>

**Report Parameters**

Query: Month End -Pools  
 Settlement Date: not greater than 30 Jun 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-Jun-2022

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\* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>283-John Wayne Airport</u></b>															
<b>FUNDS</b>															
<b>INVESCO STIC GOVERNMENT &amp; AGENCY</b>															
		7/1/22		AAAm	Aaa-mf	AAAmmf	1,061,086.52		1.4166	1,061,086.52			1,061,086.52	1,061,086.52	0.00
<b>MORGAN STANLEY GOVT 8302-JWA MMF</b>															
		7/1/22		AAAm	Aaa-mf	NR	4,093,474.96		1.3753	4,093,474.96			4,093,474.96	4,093,474.96	0.00
<b>GOLDMAN SACHS - JWA MMF</b>															
		7/1/22		AAAm	Aaa-mf	NR	4,325,161.41		1.3671	4,325,161.41			4,325,161.41	4,325,161.41	0.00
<b>Subtotal for FUNDS:</b>							<b>9,479,722.89</b>		<b>1.3762</b>	<b>9,479,722.89</b>			<b>9,479,722.89</b>	<b>9,479,722.89</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / CASTLE OAK SECURITIES</b>															
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	6,844.45	4,998,930.56	4,998,069.40	(861.16)
<b>FHLB DISC CORP / DEUTSCHE</b>															
1170947	5/5/22	7/18/22	313385ZM1	A-1+	P-1	NR	5,000,000.00		0.8200	4,991,572.22	0.00	6,491.67	4,998,063.89	4,996,718.45	(1,345.44)
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1177919	6/28/22	7/26/22	313385ZV1	A-1+	P-1	NR	5,000,000.00		1.3200	4,994,866.67	0.00	550.00	4,995,416.67	4,995,174.95	(241.72)
<b>FHLB DISC CORP / DEUTSCHE</b>															
1171969	5/12/22	7/29/22	313385ZY5	A-1+	P-1	NR	5,000,000.00		0.8500	4,990,791.67	0.00	5,902.78	4,996,694.45	4,994,561.50	(2,132.95)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>20,000,000.00</b>	<b>0.0000</b>	<b>0.9400</b>	<b>19,969,316.67</b>	<b>0.00</b>	<b>19,788.90</b>	<b>19,989,105.57</b>	<b>19,984,524.30</b>	<b>(4,581.27)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>20,000,000.00</b>		<b>0.9400</b>	<b>19,969,316.67</b>	<b>0.00</b>	<b>19,788.90</b>	<b>19,989,105.57</b>	<b>19,984,524.30</b>	<b>(4,581.27)</b>
<b>U. S. TREASURIES</b>															
<b>CASH MANAGEMENT BILL</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1173582	5/26/22	8/23/22	912796XN4	AA+	Aaa	AAA	5,000,000.00		1.0375	4,987,175.35	0.00	5,187.50	4,987,175.35	4,989,123.95	1,948.60
<b>Subtotal for CASH MANAGEMENT BILL:</b>							<b>5,000,000.00</b>	<b>0.0000</b>	<b>1.0375</b>	<b>4,987,175.35</b>	<b>0.00</b>	<b>5,187.50</b>	<b>4,987,175.35</b>	<b>4,989,123.95</b>	<b>1,948.60</b>
<b>TREASURY BILL</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1168978	4/20/22	7/7/22	912796R68	AA+	Aaa	AAA	5,000,000.00		0.7255	4,992,140.42	0.00	7,255.00	4,992,140.42	4,999,375.00	7,234.58
<b>US TREASURY N/B / MORGAN STANLEY</b>															
1176424	6/16/22	7/26/22	912796X38	AA+	Aaa	AAA	5,000,000.00		1.1780	4,993,455.56	0.00	2,454.17	4,993,455.56	4,996,449.65	2,994.09
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
1142437	9/28/21	8/11/22	912796L64	AA+	Aaa	AAA	4,000,000.00		0.0725	3,997,446.39	0.00	2,223.33	3,997,446.39	3,994,134.72	(3,311.67)
<b>US TREASURY N/B / JEFFERIES &amp; COMPANY</b>															
1174568	6/2/22	9/1/22	912796T66	AA+	Aaa	AAA	5,000,000.00		1.1000	4,986,097.22	0.00	4,430.56	4,986,097.22	4,986,889.60	792.38

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b>283-John Wayne Airport</b>															
<b>U. S. TREASURIES</b>															
<b>Subtotal for TREASURY BILL:</b>							<b>19,000,000.00</b>	<b>0.0000</b>	<b>0.8057</b>	<b>18,969,139.59</b>	<b>0.00</b>	<b>16,363.06</b>	<b>18,969,139.59</b>	<b>18,976,848.97</b>	<b>7,709.38</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>24,000,000.00</b>		<b>0.8540</b>	<b>23,956,314.94</b>	<b>0.00</b>	<b>21,550.56</b>	<b>23,956,314.94</b>	<b>23,965,972.92</b>	<b>9,657.98</b>
<b>Total 283-John Wayne Airport :</b>							<b>53,479,722.89</b>		<b>0.9787</b>	<b>53,405,354.50</b>	<b>0.00</b>	<b>41,339.46</b>	<b>53,425,143.40</b>	<b>53,430,220.11</b>	<b>5,076.71</b>
<b>Net Asset Value (NAV):</b>														<b>1.000095</b>	
<b>650-CCCD SERIES 2017E</b>															
<b>FUNDS</b>															
<b>NORTHERN INST U.S. TREASURY PORTFOLIO</b>															
		7/1/22		AAAm	NR	NR	2,156,577.97		1.1875	2,156,577.97			2,156,577.97	2,156,577.97	0.00
<b>Subtotal for FUNDS:</b>							<b>2,156,577.97</b>		<b>1.1875</b>	<b>2,156,577.97</b>			<b>2,156,577.97</b>	<b>2,156,577.97</b>	<b>0.00</b>
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / DEUTSCHE</b>															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	788.51	668.40	384,013.66	385,088.25	1,074.59
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(1,123.65)	312.50	226,655.33	225,067.07	(1,588.26)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(383.41)	358.24	94,658.11	92,672.35	(1,985.76)
<b>FED HM LN BK BD / CITIGROUP GLOBAL MARKETS</b>															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	4,083.85	288.75	174,025.19	176,239.26	2,214.07
<b>FED FARM CR BK / FTN FINANCIAL</b>															
1026648	7/30/19	12/20/27	3133EH350	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(1,684.46)	114.28	140,155.75	133,718.25	(6,437.50)
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(3,059.73)	19.69	50,117.67	49,689.61	(428.06)
<b>FED FARM CR BK / DEUTSCHE</b>															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	1,077.57	26,034.72	1,998,657.57	1,990,273.58	(8,383.99)
<b>FED HM LN BK BD / CASTLE OAK SECURITIES</b>															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	306.58	345.31	84,460.83	85,625.88	1,165.05
<b>FANNIE MAE / TD SECURITIES</b>															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(199,058.72)	11,979.17	1,803,619.78	1,788,729.18	(14,890.60)
<b>FED FARM CR BK / BANK OF AMERICA</b>															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,280.92	29,468.89	1,997,860.92	1,991,720.58	(6,140.34)
<b>FREDDIE MAC / BARCLAYS CAPITAL</b>															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(197,880.46)	29,812.50	1,890,281.54	1,910,251.95	19,970.41

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-CCCD SERIES 2017E</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FREDDIE MAC / Mizuho Securities USA Inc</b>															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(210,186.93)	57,638.89	2,486,933.07	2,541,164.36	54,231.29
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	2,572.92	3,499.88	248,951.37	249,772.72	821.35
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	1,074.46	675.22	144,397.99	143,159.69	(1,238.30)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(6.76)	4,559.72	500,016.98	497,897.05	(2,119.93)
<b>FED FARM CR BK / MORGAN STANLEY</b>															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(9,367.54)	129.75	288,174.88	285,225.72	(2,949.16)
<b>FED FARM CR BK / FTN FINANCIAL</b>															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	9,922.64	25,530.00	1,973,382.64	1,983,951.14	10,568.50
<b>FED FARM CR BK / CITIGROUP GLOBAL MARKETS</b>															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(35,957.23)	12,816.11	2,111,662.77	2,052,666.14	(58,996.63)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(637,601.44)</b>	<b>204,252.02</b>	<b>16,598,026.05</b>	<b>16,582,912.78</b>	<b>(15,113.27)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>15,316,000.00</b>	<b>4.2975</b>	<b>3.1381</b>	<b>17,235,627.49</b>	<b>(637,601.44)</b>	<b>204,252.02</b>	<b>16,598,026.05</b>	<b>16,582,912.78</b>	<b>(15,113.27)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND</b>															
<b>US TREASURY N/B / CITIGROUP GLOBAL MARKETS</b>															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(79,542.96)	25,359.12	1,752,156.26	1,788,913.79	36,757.53
<b>Subtotal for TREASURY BOND:</b>							<b>1,500,000.00</b>	<b>4.5000</b>	<b>2.9081</b>	<b>1,831,699.22</b>	<b>(79,542.96)</b>	<b>25,359.12</b>	<b>1,752,156.26</b>	<b>1,788,913.79</b>	<b>36,757.53</b>
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / MORGAN STANLEY</b>															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	44,738.16	16,906.08	1,952,863.16	1,945,265.46	(7,597.70)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>2,000,000.00</b>	<b>2.2500</b>	<b>2.8307</b>	<b>1,908,125.00</b>	<b>44,738.16</b>	<b>16,906.08</b>	<b>1,952,863.16</b>	<b>1,945,265.46</b>	<b>(7,597.70)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>3,500,000.00</b>	<b>3.2143</b>	<b>2.8639</b>	<b>3,739,824.22</b>	<b>(34,804.80)</b>	<b>42,265.20</b>	<b>3,705,019.42</b>	<b>3,734,179.25</b>	<b>29,159.83</b>
<b>Total 650-CCCD SERIES 2017E :</b>							<b>20,972,577.97</b>	<b>4.0960</b>	<b>2.8917</b>	<b>23,132,029.68</b>	<b>(672,406.24)</b>	<b>246,517.22</b>	<b>22,459,623.44</b>	<b>22,473,669.99</b>	<b>14,046.55</b>
<b>Net Asset Value (NAV):</b>														<b>1.000625</b>	

### 650-Fountain Valley SD40

**GOVERNMENT AGENCY  
DISCOUNT NOTES**

# ORANGE COUNTY TREASURER-TAX COLLECTOR

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<b>Issuer / Broker</b>															
<b>UNITED STATES DOLLAR</b>															
<b><u>650-Fountain Valley SD40</u></b>															
<b>GOVERNMENT AGENCY</b>															
<b>DISCOUNT NOTES</b>															
<b>FHLB DISC CORP / GREAT PACIFIC SECURITIES</b>															
1178373	6/30/22	7/26/22	313385ZV1	A-1+	P-1	NR	3,500,000.00		1.2500	3,496,840.28	0.00	121.53	3,496,961.81	3,496,622.47	(339.34)
<b>Subtotal for DISCOUNT NOTES:</b>							<b>3,500,000.00</b>	<b>0.0000</b>	<b>1.2500</b>	<b>3,496,840.28</b>	<b>0.00</b>	<b>121.53</b>	<b>3,496,961.81</b>	<b>3,496,622.47</b>	<b>(339.34)</b>
<b>GOVT AGENCY-FIX-30/360</b>															
<b>FED HM LN BK BD / FTN FINANCIAL</b>															
963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(51,933.12)	6,812.36	3,442,139.28	3,446,569.88	4,430.60
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	7,763.02	35,587.50	3,506,320.42	3,520,686.55	14,366.13
<b>FED FARM CR BK / MORGAN STANLEY _1</b>															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(20,014.76)	5,821.20	3,477,625.54	3,424,233.51	(53,392.03)
<b>FANNIE MAE / Mizuho Securities USA Inc</b>															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	780.47	25,918.75	3,299,196.47	3,212,350.91	(86,845.56)
<b>FANNIE MAE / MORGAN STANLEY _1</b>															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(4,235.48)	680.56	3,506,524.61	3,247,316.56	(259,208.06)
<b>Subtotal for GOVT AGENCY-FIX-30/360:</b>							<b>17,205,000.00</b>	<b>2.0064</b>	<b>1.8883</b>	<b>17,299,446.19</b>	<b>(67,639.87)</b>	<b>74,820.37</b>	<b>17,231,806.32</b>	<b>16,851,157.41</b>	<b>(380,648.91)</b>
<b>Subtotal for GOVERNMENT AGENCY:</b>							<b>20,705,000.00</b>	<b>1.6672</b>	<b>1.7804</b>	<b>20,796,286.47</b>	<b>(67,639.87)</b>	<b>74,941.90</b>	<b>20,728,768.13</b>	<b>20,347,779.88</b>	<b>(380,988.25)</b>
<b>U. S. TREASURIES</b>															
<b>TREASURY BOND - ME</b>															
<b>US TREASURY N/B / BANK OF AMERICA</b>															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	49,991.10	11,793.48	3,496,260.63	3,510,259.13	13,998.50
<b>US TREASURY N/B / DEUTSCHE</b>															
1155200	1/5/22	3/31/23	91282CBU4	AA+	Aaa	AAA	3,500,000.00	0.1250	0.5226	3,482,910.16	6,722.00	1,099.73	3,489,632.16	3,433,150.53	(56,481.63)
<b>US TREASURY N/B / DEUTSCHE</b>															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	2,160.53	5,474.79	3,494,504.28	3,188,013.85	(306,490.43)
<b>US TREASURY N/B / BARCLAYS CAPITAL</b>															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	1,834.29	4,422.55	3,493,904.60	3,212,938.19	(280,966.41)
<b>Subtotal for TREASURY BOND - ME:</b>							<b>14,000,000.00</b>	<b>0.8125</b>	<b>1.0195</b>	<b>13,913,593.75</b>	<b>60,707.92</b>	<b>22,790.55</b>	<b>13,974,301.67</b>	<b>13,344,361.70</b>	<b>(629,939.98)</b>
<b>Subtotal for U. S. TREASURIES:</b>							<b>14,000,000.00</b>	<b>0.8125</b>	<b>1.0195</b>	<b>13,913,593.75</b>	<b>60,707.92</b>	<b>22,790.55</b>	<b>13,974,301.67</b>	<b>13,344,361.70</b>	<b>(629,939.98)</b>
<b>Total 650-Fountain Valley SD40 :</b>							<b>34,705,000.00</b>	<b>1.3224</b>	<b>1.4735</b>	<b>34,709,880.22</b>	<b>(6,931.95)</b>	<b>97,732.45</b>	<b>34,703,069.80</b>	<b>33,692,141.57</b>	<b>(1,010,928.23)</b>
<b>Net Asset Value (NAV):</b>														<b>0.970869</b>	
<b>Total Investments:</b>							<b>109,157,300.86</b>	<b>1.2609</b>	<b>1.5036</b>	<b>111,247,264.40</b>	<b>(679,338.19)</b>	<b>385,589.13</b>	<b>110,587,836.64</b>	<b>109,596,031.68</b>	<b>(991,804.96)</b>



# ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 08-Jul-2022 11:48:58 AM  
 Print Date: 08-Jul-2022  
 As at date: 08-Jul-2022

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User: SNong

20270

\* Market values provided by Bloomberg & Northern Trust

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

**Report Parameters**

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

**COUNTY OF ORANGE  
 CEO FINANCE DEPARTMENT  
 INVENTORY OF INVESTMENTS WITH TRUSTEES  
 SUMMARY BY INVESTMENT TYPE  
 June 30, 2022**

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>MONEY MARKET FUNDS</b>					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	1.25%	\$ 40,540,142.99	\$ 40,540,142.99	\$ 31,751.74
FED GOVT OBLI FD-IS	60934N104	1.36%	122.21	122.21	0.10
<b>SUB-TOTAL MONEY MARKET FUNDS</b>			<u>40,540,265.20</u>	<u>40,540,265.20</u>	<u>31,751.84</u>
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>			<u>\$ 40,540,265.20</u>	<u>\$ 40,540,265.20</u>	<u>\$ 31,751.84</u>
			-	-	-

**COUNTY OF ORANGE**  
**CEO FINANCE DEPARTMENT**  
**INVENTORY OF INVESTMENTS WITH TRUSTEES**  
**June 30, 2022**

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
<b>FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)</b>									
2014 NDAPP	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf	1.25%	\$ 801,436.38	\$ 801,436.38	\$ 614.62
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					3,636,190.72	3,636,190.72	2,788.57
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,668,426.77	6,668,426.77	5,113.98
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					11,853,180.08	11,853,180.08	9,091.37
2017-1 NEWPORT COAST	U.S. BANK	31846V567					932,887.74	932,887.74	715.42
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					13,784,258.77	13,784,258.77	11,245.57
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					2,359,629.26	2,359,629.26	1,813.64
2018 SOCPFA SERIES A	U.S. BANK	31846V567					20,619.80	20,619.80	15.80
2022A PREPAID POBs	U.S. BANK	31846V567					8,874.19	8,874.19	6.80
NEWPORT COAST - Group 4	U.S. BANK	31846V567					445,980.50	445,980.50	342.02
OBLIGATION NOTES	U.S. BANK	31846V567					28,658.78	28,658.78	3.95
<b>FED GOVT OBLI FD-IS (MONEY MARKET)</b>									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf	1.36%	122.21	122.21	0.10
<b>TOTAL OF INVESTMENTS WITH TRUSTEES</b>							<u>\$ 40,540,265.20</u>	<u>\$ 40,540,265.20</u>	<u>\$ 31,751.84</u>

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

Prepared by: JWA Accounting  
Date: 7/5/2022

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<b><u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		\$ 9,721,975.81	\$ 9,721,975.81				
		\$9,721,975.81	\$9,721,975.81				
<b><u>2019A AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 3,290,115.70	\$ 3,290,115.70	\$ 697,028.46	\$ 697,028.46
				\$3,290,115.70	\$3,290,115.70	\$697,028.46	\$697,028.46
<b><u>2019B AIRPORT REVENUE REFUNDING BONDS</u></b>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 3,460,119.90	\$ 3,460,119.90	\$ 803,282.82	\$ 803,282.82
				\$3,460,119.90	\$3,460,119.90	\$803,282.82	\$803,282.82

**WELLS FARGO BANK**

Cash - Checking Accounts N/A \$5,269,357.03 \$5,269,357.03  
(Interest rate is variable)

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

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

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&amp;P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
<b>COUNTY OF ORANGE</b>								
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	7/29/2022	0.55%	NR	130,446,000	Extended Fund*	130,446,000	130,629,755
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	10/31/2022	0.60%	NR	130,446,000	Extended Fund*	130,446,000	129,996,310
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	1/31/2023	0.75%	NR	130,446,000	Extended Fund*	130,446,000	128,947,218
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	4/28/2023	0.68%	NR	130,446,000	Extended Fund*	130,446,000	128,076,188
					<b>\$ 521,784,000</b>		<b>\$ 521,784,000</b>	<b>\$ 517,649,471</b>

\* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool – 46.20%  
Orange County Educational Investment Pool – 53.80%

\*\*Market values provided by Investment Division as transactions were a private placement. Market values are not updated in other reports as of 6/30/2022 due to small impact on total OCTP.

**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	-
<b>Total Temporary Transfers</b>				<b>\$ 902,700,000</b>		<b>\$ 902,700,000</b>	<b>-</b>

\* 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-Jun-2022 To 30-Jun-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
<b>Fund: County Money Mkt Fnd</b>												
1168986	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.3905 / 0.3907					
				6/2/2022	6/2/2022	MAT		(50,000,000.00)	(49,976,678.47)	0.00	(23,321.53)	50,000,000.00
1174567	FHLB DISC CORP	/DEUTSCHE	AGDN				0.9600 / 0.9614					
				7/27/2022	6/2/2022	PURC		50,000,000.00	49,926,666.65	0.00	0.00	(49,926,666.67)
1168981	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.4515 / 0.4518					
				6/7/2022	6/7/2022	MAT		(50,000,000.00)	(49,969,900.00)	0.00	(30,100.00)	50,000,000.00
1175121	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.0164 / 1.0181					
				8/4/2022	6/7/2022	PURC		50,000,000.00	49,918,123.35	0.00	0.00	(49,918,123.33)
1168796	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.4725 / 0.4728					
				6/9/2022	6/9/2022	MAT		(50,000,000.00)	(49,966,531.25)	0.00	(33,468.75)	50,000,000.00
1168797	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.5460 / 0.5465					
				6/14/2022	6/14/2022	MAT		(50,000,000.00)	(49,957,533.33)	0.00	(42,466.67)	50,000,000.00
1168798	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.5450 / 0.5455					
				6/14/2022	6/14/2022	MAT		(50,000,000.00)	(49,957,611.11)	0.00	(42,388.89)	50,000,000.00
1176062	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				1.3300 / 1.3332					
				8/18/2022	6/14/2022	PURC		50,000,000.00	49,879,930.55	0.00	0.00	(49,879,930.56)
1176068	US TREASURY N/B	/MORGAN STANLEY	CMB				1.4500 / 1.4541					
				8/23/2022	6/14/2022	PURC		50,000,000.00	49,859,027.80	0.00	0.00	(49,859,027.78)
<b>Sub Total:</b>								<b>(50,000,000.00)</b>	<b>(50,244,505.81)</b>	<b>0.00</b>	<b>(171,745.84)</b>	<b>50,416,251.66</b>
<b>Fund: Extended Fund</b>												
1151076	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.5000 / 0.5732					
				12/1/2023	6/1/2022	INT		0.00	0.00	0.00	(123,611.11)	123,611.11
1151077	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.5000 / 0.5732					
				12/1/2023	6/1/2022	INT		0.00	0.00	0.00	(123,611.11)	123,611.11

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

Transaction Date From 01-Jun-2022 To 30-Jun-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
<b>Fund:</b>	<b>Extended Fund</b>											
1070256	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1				0.2500 / 0.2899					
				6/2/2022	6/2/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				6/2/2022	6/2/2022	MAT		(25,000,000.00)	(24,980,200.00)	0.00	(19,800.00)	25,000,000.00
1117303	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				0.1250 / 0.1712					
				6/2/2023	6/2/2022	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
1117304	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				0.1250 / 0.1712					
				6/2/2023	6/2/2022	INT		0.00	0.00	0.00	(9,375.00)	9,375.00
1071329	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNF1				0.2500 / 0.2571					
				6/3/2022	6/3/2022	INT		0.00	0.00	0.00	(12,500.00)	12,500.00
				6/3/2022	6/3/2022	MAT		(10,000,000.00)	(9,998,600.00)	0.00	(1,400.00)	10,000,000.00
1071330	FED HM LN BK BD	/TD SECURITIES	AGNF1				0.2500 / 0.2571					
				6/3/2022	6/3/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
				6/3/2022	6/3/2022	MAT		(50,000,000.00)	(49,993,000.00)	0.00	(7,000.00)	50,000,000.00
1174602	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.4562 / 1.4657					
				11/10/2022	6/3/2022	PURC		50,000,000.00	49,676,400.00	0.00	0.00	(49,676,400.00)
1174603	US TREASURY N/B	/DEUTSCHE	TRBDME				0.1250 / 1.5899					
				11/30/2022	6/3/2022	PURC		50,000,000.00	49,642,578.15	512.28	0.00	(49,643,090.43)
1094160	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2832					
				12/4/2023	6/4/2022	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
1094161	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	AGNF1				0.2500 / 0.2832					
				12/4/2023	6/4/2022	INT		0.00	0.00	0.00	(37,500.00)	37,500.00
1055581	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 1.4660					
				12/9/2022	6/9/2022	INT		0.00	0.00	0.00	(196,875.00)	196,875.00
1055582	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNF1				1.8750 / 1.4786					
				12/9/2022	6/9/2022	INT		0.00	0.00	0.00	(113,437.50)	113,437.50
1055585	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				1.8750 / 1.4866					



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

Transaction Date From 01-Jun-2022 To 30-Jun-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
<b>Fund:</b>	<b>Extended Fund</b>											
969137	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	12/9/2022	6/9/2022	INT	2.7500 / 2.8846	0.00	0.00	0.00	(46,500.00)	46,500.00
				6/10/2022	6/10/2022	INT		0.00	0.00	0.00	(75,625.00)	75,625.00
970717	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	6/10/2022	6/10/2022	MAT	5.2500 / 2.8730	(5,500,000.00)	(5,472,830.00)	0.00	(27,170.00)	5,500,000.00
				6/10/2022	6/10/2022	INT		0.00	0.00	0.00	(156,187.50)	156,187.50
1009257	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1	6/10/2022	6/10/2022	MAT	2.3750 / 2.3518	(5,950,000.00)	(6,462,116.50)	0.00	512,116.50	5,950,000.00
				6/10/2022	6/10/2022	INT		0.00	0.00	0.00	(216,956.25)	216,956.25
1071327	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGNF1	6/10/2022	6/10/2022	MAT	0.3750 / 0.3880	(18,270,000.00)	(18,282,606.30)	0.00	12,606.30	18,270,000.00
1166833	US TREASURY N/B	/MORGAN STANLEY	CMB	6/10/2024	6/10/2022	INT	0.3965 / 0.3968	0.00	0.00	0.00	(28,125.00)	28,125.00
1176063	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	6/14/2022	6/14/2022	MAT	0.1250 / 2.0463	(50,000,000.00)	(49,961,451.39)	0.00	(38,548.61)	50,000,000.00
1176064	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	11/30/2022	6/14/2022	PURC	0.1250 / 2.0463	50,000,000.00	49,560,546.90	2,390.69	0.00	(49,562,937.59)
1176065	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME	11/30/2022	6/14/2022	PURC	0.1250 / 2.0463	50,000,000.00	49,560,546.90	2,390.69	0.00	(49,562,937.59)
1176066	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME	11/30/2022	6/14/2022	PURC	0.1250 / 2.0635	50,000,000.00	49,560,546.90	2,390.69	0.00	(49,562,937.59)
1176067	US TREASURY N/B	/Mizuho Securities USA Inc	CMB	11/30/2022	6/14/2022	PURC	1.5500 / 1.5566	50,000,000.00	49,556,640.65	2,390.69	0.00	(49,559,031.34)
1118839	FED HM LN BK BD	/GREAT PACIFIC SECURITIES	AGNF1	9/20/2022	6/14/2022	PURC	0.6300 / 0.6300	50,000,000.00	49,789,027.80	0.00	0.00	(49,789,027.78)
				6/16/2025	6/16/2022	INT		0.00	0.00	0.00	(78,750.00)	78,750.00

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

Transaction Date From 01-Jun-2022 To 30-Jun-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
<b>Fund:</b>	<b>Extended Fund</b>											
1138752	US TREASURY N/B	/BANK OF AMERICA	TBILL				0.0585 / 0.0585					
				6/16/2022	6/16/2022	MAT		(50,000,000.00)	(49,976,518.75)	0.00	(23,481.25)	50,000,000.00
1167485	US TREASURY N/B	/DEUTSCHE	TBILL				0.4415 / 0.4419					
				6/16/2022	6/16/2022	MAT		(50,000,000.00)	(49,957,689.58)	0.00	(42,310.42)	50,000,000.00
1167660	US TREASURY N/B	/MORGAN STANLEY	TBILL				0.4585 / 0.4589					
				6/16/2022	6/16/2022	MAT		(50,000,000.00)	(49,957,970.83)	0.00	(42,029.17)	50,000,000.00
1176422	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.3500 / 1.3520					
				7/25/2022	6/16/2022	PURC		50,000,000.00	49,926,875.00	0.00	0.00	(49,926,875.00)
1176423	FHLB DISC CORP	/BANK OF AMERICA	AGDN				1.3500 / 1.3520					
				7/25/2022	6/16/2022	PURC		50,000,000.00	49,926,875.00	0.00	0.00	(49,926,875.00)
1166834	US TREASURY N/B	/JP MORGAN CHASE & CO	CMB				0.4870 / 0.4875					
				6/21/2022	6/21/2022	MAT		(50,000,000.00)	(49,947,918.06)	0.00	(52,081.94)	50,000,000.00
1167482	US TREASURY N/B	/DEUTSCHE	CMB				0.5105 / 0.5110					
				6/21/2022	6/21/2022	MAT		(50,000,000.00)	(49,947,531.94)	0.00	(52,468.06)	50,000,000.00
1167661	US TREASURY N/B	/Mizuho Securities USA Inc	CMB				0.5067 / 0.5072					
				6/21/2022	6/21/2022	MAT		(50,000,000.00)	(49,950,033.75)	0.00	(49,966.25)	50,000,000.00
1166835	US TREASURY N/B	/RBC	TBILL				0.5210 / 0.5216					
				6/23/2022	6/23/2022	MAT		(50,000,000.00)	(49,942,834.72)	0.00	(57,165.28)	50,000,000.00
1167477	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.5105 / 0.5111					
				6/23/2022	6/23/2022	MAT		(50,000,000.00)	(49,946,113.89)	0.00	(53,886.11)	50,000,000.00
1177337	FHLB DISC CORP	/BNY Mellon Capital Market	AGDN				1.4200 / 1.4215					
				7/20/2022	6/23/2022	PURC		50,000,000.00	49,946,750.00	0.00	0.00	(49,946,750.00)
1085837	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.3000 / 0.3062					
				12/29/2023	6/29/2022	INT		0.00	0.00	0.00	(30,000.00)	30,000.00
1086532	FREDDIE MAC	/CASTLE OAK SECURITIES	CALLGOVAGY				0.3000 / 0.3219					
				12/29/2023	6/29/2022	INT		0.00	0.00	0.00	(22,500.00)	22,500.00
1107668	US TREASURY N/B	/DEUTSCHE	TRBDME				0.1250 / 0.0880					
				6/30/2022	6/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00

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

Transaction Date From 01-Jun-2022 To 30-Jun-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
<b>Fund:</b>	<b>Extended Fund</b>											
1107669	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	6/30/2022	6/30/2022	MAT	0.1250 / 0.0911	(50,000,000.00)	(50,023,437.50)	0.00	23,437.50	50,000,000.00
				6/30/2022	6/30/2022	INT		0.00	0.00	0.00	(4,375.00)	4,375.00
1113752	US TREASURY N/B	/DEUTSCHE	TRBDME	6/30/2022	6/30/2022	MAT	0.2500 / 0.5692	(7,000,000.00)	(7,003,007.82)	0.00	3,007.82	7,000,000.00
1115552	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME	6/30/2025	6/30/2022	INT	0.2500 / 0.6095	0.00	0.00	0.00	(62,500.00)	62,500.00
1116285	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME	6/30/2025	6/30/2022	INT	0.3750 / 0.7266	0.00	0.00	0.00	(62,500.00)	62,500.00
1146667	US TREASURY N/B	/BANK OF AMERICA	TRBDME	12/31/2025	6/30/2022	INT	0.1250 / 0.3879	0.00	0.00	0.00	(93,750.00)	93,750.00
1147247	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDME	6/30/2023	6/30/2022	INT	0.1250 / 0.3805	0.00	0.00	0.00	(15,625.00)	15,625.00
1147248	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDME	6/30/2023	6/30/2022	INT	0.1250 / 0.3805	0.00	0.00	0.00	(31,250.00)	31,250.00
1148544	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	6/30/2023	6/30/2022	INT	0.1250 / 0.0812	0.00	0.00	0.00	(31,250.00)	31,250.00
1148546	US TREASURY N/B	/FTN FINANCIAL	TRBDME	6/30/2022	6/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				6/30/2022	6/30/2022	MAT		(50,000,000.00)	(50,013,671.90)	0.00	13,671.90	50,000,000.00
1150664	US TREASURY N/B	/DEUTSCHE	TRBDME	6/30/2022	6/30/2022	INT	0.1250 / 0.1115	0.00	0.00	0.00	(31,250.00)	31,250.00
				6/30/2022	6/30/2022	MAT		(50,000,000.00)	(50,015,625.00)	0.00	15,625.00	50,000,000.00
1151217	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDME	6/30/2022	6/30/2022	INT	0.1250 / 0.1112	0.00	0.00	0.00	(31,250.00)	31,250.00
				6/30/2022	6/30/2022	MAT		(50,000,000.00)	(50,003,906.25)	0.00	3,906.25	50,000,000.00
1152310	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME	6/30/2022	6/30/2022	INT	0.1250 / 0.1464	0.00	0.00	0.00	(31,250.00)	31,250.00
				6/30/2022	6/30/2022	MAT		(50,000,000.00)	(50,003,906.25)	0.00	3,906.25	50,000,000.00

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

Transaction Date From 01-Jun-2022 To 30-Jun-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
<b>Fund: Extended Fund</b>				6/30/2022	6/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				6/30/2022	6/30/2022	MAT		(50,000,000.00)	(49,994,140.65)	0.00	(5,859.35)	50,000,000.00
1152311	US TREASURY N/B	/JEFFERIES & COMPANY	TRBDME				0.1250 / 0.1321					
				6/30/2022	6/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				6/30/2022	6/30/2022	MAT		(50,000,000.00)	(49,998,046.90)	0.00	(1,953.10)	50,000,000.00
1160947	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 1.2983					
				6/30/2023	6/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1164449	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDME				0.1250 / 1.6148					
				6/30/2023	6/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1164451	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 1.6179					
				6/30/2023	6/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
<b>Sub Total:</b>								<b>(421,720,000.00)</b>	<b>(424,686,370.68)</b>	<b>10,075.04</b>	<b>(1,915,895.49)</b>	<b>426,592,191.15</b>
<b>Fund: Educational Money Mkt Fnd</b>							1.0005 / 1.0024					
1174566	US TREASURY N/B	/MORGAN STANLEY	CMB					50,000,000.00	49,905,508.35	0.00	0.00	(49,905,508.33)
1165109	US TREASURY N/B	/DEUTSCHE	CMB	8/9/2022	6/2/2022	PURC	0.4300 / 0.4304					
				6/7/2022	6/7/2022	MAT		(50,000,000.00)	(49,954,611.11)	0.00	(45,388.89)	50,000,000.00
1175122	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				1.0153 / 1.0170					
				8/4/2022	6/7/2022	PURC		50,000,000.00	49,918,211.95	0.00	0.00	(49,918,211.94)
1175123	FHLB DISC CORP	/DEUTSCHE	AGDN				1.1300 / 1.1325					
				8/15/2022	6/7/2022	PURC		50,000,000.00	49,891,708.35	0.00	0.00	(49,891,708.33)
1170083	FHLB DISC CORP	/TD SECURITIES	AGDN				0.5100 / 0.5103					
				6/8/2022	6/8/2022	MAT		(50,000,000.00)	(49,970,958.33)	0.00	(29,041.67)	50,000,000.00
1165316	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.3550 / 0.3553					
				6/9/2022	6/9/2022	MAT		(50,000,000.00)	(49,962,034.72)	0.00	(37,965.28)	50,000,000.00
<b>Sub Total:</b>								<b>0.00</b>	<b>(172,175.51)</b>	<b>0.00</b>	<b>(112,395.84)</b>	<b>284,571.40</b>
<b>Fund: 283-John Wayne Airport</b>												

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

Transaction Date From 01-Jun-2022 To 30-Jun-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
<b>Fund: 283-John Wayne Airport</b>												
1150665	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.0860 / 0.0860					
				6/2/2022	6/2/2022	MAT		(5,000,000.00)	(4,997,826.11)	0.00	(2,173.89)	5,000,000.00
1174568	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				1.1000 / 1.1031					
				9/1/2022	6/2/2022	PURC		5,000,000.00	4,986,097.22	0.00	0.00	(4,986,097.22)
1141779	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.0520 / 0.0520					
				6/16/2022	6/16/2022	MAT		(4,500,000.00)	(4,498,264.50)	0.00	(1,735.50)	4,500,000.00
1176424	US TREASURY N/B	/MORGAN STANLEY	TBILL				1.1780 / 1.1795					
				7/26/2022	6/16/2022	PURC		5,000,000.00	4,993,455.56	0.00	0.00	(4,993,455.56)
1166832	US TREASURY N/B	/Mizuho Securities USA Inc	CMB				0.4925 / 0.4930					
				6/21/2022	6/21/2022	MAT		(5,000,000.00)	(4,994,732.99)	0.00	(5,267.01)	5,000,000.00
1168616	US TREASURY N/B	/DEUTSCHE	TBILL				0.5735 / 0.5741					
				6/23/2022	6/23/2022	MAT		(4,000,000.00)	(3,995,794.33)	0.00	(4,205.67)	4,000,000.00
1163457	US TREASURY N/B	/DEUTSCHE	CMB				0.4760 / 0.4767					
				6/28/2022	6/28/2022	MAT		(5,000,000.00)	(4,992,727.78)	0.00	(7,272.22)	5,000,000.00
1177919	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.3200 / 1.3214					
				7/26/2022	6/28/2022	PURC		5,000,000.00	4,994,866.67	0.00	0.00	(4,994,866.67)
<b>Sub Total:</b>								<b>(8,500,000.00)</b>	<b>(8,504,926.26)</b>	<b>0.00</b>	<b>(20,654.29)</b>	<b>8,525,580.55</b>
<b>Fund: 650-Fountain Valley SD40</b>												
1019609	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				2.1600 / 1.9601					
				6/3/2024	6/3/2022	INT		0.00	0.00	0.00	(37,422.00)	37,422.00
963950	FED HM LN BK BD	/FTN FINANCIAL	AGNF1				3.2500 / 2.8430					
				6/9/2023	6/9/2022	INT		0.00	0.00	0.00	(55,737.50)	55,737.50
1077257	FANNIE MAE	/MORGAN STANLEY_1	AGNF1				0.5000 / 0.4363					
				6/17/2025	6/17/2022	INT		0.00	0.00	0.00	(8,750.00)	8,750.00
911416	US TREASURY N/B	/DEUTSCHE	TRBDME				1.7500 / 1.8449					
				6/30/2022	6/30/2022	INT		0.00	0.00	0.00	(30,625.00)	30,625.00
				6/30/2022	6/30/2022	MAT		(3,500,000.00)	(3,484,414.06)	0.00	(15,585.94)	3,500,000.00
1178373	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				1.2500 / 1.2511					
				7/26/2022	6/30/2022	PURC		3,500,000.00	3,496,840.28	0.00	0.00	(3,496,840.28)

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

Transaction Date From 01-Jun-2022 To 30-Jun-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
<b>Sub Total:</b>								<u>0.00</u>	<u>12,426.22</u>	<u>0.00</u>	<u>(148,120.44)</u>	<u>135,694.22</u>
<b>Fund:</b>	<b>650-CCCD SERIES 2017E</b>											
981587	FED HM LN BK BD	/CITIGROUP GLOBAL MARKETS	AGNF1				2.7500 / 3.4669					
				12/10/2027	6/10/2022	INT		0.00	0.00	0.00	(2,475.00)	2,475.00
967776	FED HM LN BK BD	/DEUTSCHE	AGNF1				3.1250 / 3.1846					
				6/11/2027	6/11/2022	INT		0.00	0.00	0.00	(6,015.63)	6,015.63
1001372	FED FARM CR BK	/FTN FINANCIAL	AGNF1				3.1250 / 2.9561					
				6/15/2027	6/15/2022	INT		0.00	0.00	0.00	(3,515.63)	3,515.63
1026648	FED FARM CR BK	/FTN FINANCIAL	AGNF1				2.7300 / 2.2650					
				12/20/2027	6/20/2022	INT		0.00	0.00	0.00	(1,870.05)	1,870.05
948856	FED FARM CR BK	/MORGAN STANLEY	AGNF1				4.4400 / 3.3596					
				12/27/2033	6/27/2022	INT		0.00	0.00	0.00	(5,838.60)	5,838.60
1005676	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				5.2500 / 2.8900					
				12/28/2027	6/28/2022	INT		0.00	0.00	0.00	(1,181.25)	1,181.25
<b>Sub Total:</b>								<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>(20,896.16)</u>	<u>20,896.16</u>

**Grand Total:**      (480,220,000.00)      (483,595,552.04)      10,075.04      (2,389,708.06)      485,975,185.14

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

**MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT**

For 01-Jun-2022 to 30-Jun-2022

Cashflow Date	Transaction Description	Amount	Deal No
<b>INVESCO GOVERNMENT &amp; AGENCY SHORT-TERM INVESTMENTS TRUST (County)</b>			
6/9/2022	ACTUAL CASHFLOW	(25,000,000.00)	1175449
	<b>Sub Total Amount Per Account:</b>	<b>(25,000,000.00)</b>	
<b>INVESCO GOVERNMENT &amp; AGENCY SHORT-TERM INVESTMENTS TRUST (Education)</b>			
6/7/2022	ACTUAL CASHFLOW	(5,000,000.00)	1175117
	<b>Sub Total Amount Per Account:</b>	<b>(5,000,000.00)</b>	
<b>INVESCO GOVERNMENT &amp; AGENCY SHORT-TERM INVESTMENTS TRUST (JWA)</b>			
6/23/2022	ACTUAL CASHFLOW	1,000,000.00	1177331
	<b>Sub Total Amount Per Account:</b>	<b>1,000,000.00</b>	
<b>GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (JWA)</b>			
6/16/2022	ACTUAL CASHFLOW	(493,455.56)	1176417
6/21/2022	ACTUAL CASHFLOW	1,000,000.00	1176961
6/23/2022	ACTUAL CASHFLOW	3,000,000.00	1177338
	<b>Sub Total Amount Per Account:</b>	<b>3,506,544.44</b>	
<b>GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (Education)</b>			
6/7/2022	ACTUAL CASHFLOW	(20,000,000.00)	1175124
	<b>Sub Total Amount Per Account:</b>	<b>(20,000,000.00)</b>	
<b>INVESCO GOVERNMENT &amp; AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)</b>			
6/3/2022	ACTUAL CASHFLOW	(39,244,490.43)	1174601
6/7/2022	ACTUAL CASHFLOW	(69,809,920.27)	1175125
6/30/2022	ACTUAL CASHFLOW	97,613,750.00	1178374
	<b>Sub Total Amount Per Account:</b>	<b>(11,440,660.70)</b>	
<b>MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (JWA)</b>			
6/2/2022	ACTUAL CASHFLOW	13,902.78	1174561
6/21/2022	ACTUAL CASHFLOW	4,000,000.00	1176955
6/28/2022	ACTUAL CASHFLOW	5,133.33	1177913
	<b>Sub Total Amount Per Account:</b>	<b>4,019,036.11</b>	
<b>MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Education)</b>			
6/7/2022	ACTUAL CASHFLOW	(5,000,000.00)	1175119
	<b>Sub Total Amount Per Account:</b>	<b>(5,000,000.00)</b>	
<b>MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)</b>			
6/1/2022	ACTUAL CASHFLOW	247,222.22	1174358
6/2/2022	ACTUAL CASHFLOW	25,053,125.00	1174564
6/6/2022	ACTUAL CASHFLOW	75,000.00	1174964
6/9/2022	ACTUAL CASHFLOW	308,356,812.50	1175451
6/10/2022	ACTUAL CASHFLOW	30,196,893.75	1175709
6/14/2022	ACTUAL CASHFLOW	(198,036,871.89)	1176060
6/15/2022	ACTUAL CASHFLOW	(100,000,000.00)	1176255

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

**MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT**

For 01-Jun-2022 to 30-Jun-2022

Cashflow Date	Transaction Description	Amount	Deal No
6/21/2022	ACTUAL CASHFLOW	100,000,000.00	1176959
6/23/2022	ACTUAL CASHFLOW	50,053,250.00	1177333
6/24/2022	ACTUAL CASHFLOW	262,000,000.00	1177563
6/29/2022	ACTUAL CASHFLOW	52,500.00	1178121
6/30/2022	ACTUAL CASHFLOW	200,000,000.00	1178371
		<b>Sub Total Amount Per Account:</b>	
		<u>677,997,931.58</u>	
 <b>NORTHERN INSTITUTIONAL TREASURY PORTFOLIO</b>			
6/10/2022	ACTUAL CASHFLOW	2,475.00	1175711
6/13/2022	ACTUAL CASHFLOW	6,015.63	1175902
6/15/2022	ACTUAL CASHFLOW	3,515.63	1176260
6/16/2022	ACTUAL CASHFLOW	(392.14)	1176419
6/21/2022	ACTUAL CASHFLOW	1,870.05	1176786
6/27/2022	ACTUAL CASHFLOW	5,838.60	1177734
6/28/2022	ACTUAL CASHFLOW	1,181.25	1177920
		<b>Sub Total Amount Per Account:</b>	
		<u>20,504.02</u>	
		<b>Total Amount :</b>	
		<u><b>620,103,355.45</b></u>	





Frank Davies, CPA  
Orange County Auditor-Controller



## Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended March 31, 2022

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

Audit Number 2105  
Report Date: June 21, 2022

Internal Audit



OFFICE OF THE  
**ORANGE COUNTY AUDITOR-CONTROLLER**

**FRANK DAVIES, CPA**  
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2105

June 21, 2022

TO: Members, Treasury Oversight Committee

SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended March 31, 2022

At the request of the Treasury Oversight Committee, we have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended March 31, 2022. 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, Board of Supervisors  
Members, Audit Oversight Committee  
Frank Kim, County Executive Officer  
Shari Freidenrich, Treasurer-Tax Collector  
James Kim, Assistant Treasurer-Tax Collector  
Brian Winn, Accounting/Compliance Manager  
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 Auditors



# Internal Auditor's Report

Alisa Backstrom, CCMT, CPFIM, Chair  
Treasury Oversight Committee

We have completed our compliance monitoring of the Treasurer's investment portfolio for the quarter ended March 31, 2022. The purpose of our engagement was to determine whether the pooled and non-pooled funds complied with the Treasurer's Investment Policy Statement (IPS) and compliance exceptions were reported in the Treasurer's Monthly Investment Report. The funds covered by this engagement include those of the Orange County Investment Pool (OCIP), Orange County Educational Investment Pool (OCEIP), and John Wayne Airport (JWA) Investment Fund. The Treasurer invests pooled funds from the OCIP and OCEIP into three funds: the Orange County Money Market Fund and the Orange County Educational Money Market Fund (collectively referred to as Money Market Funds), and the Extended Fund.

We performed our compliance monitoring of the Treasury's investment portfolio at the request of the Treasury Oversight Committee. It is designed to provide limited assurance to the Treasury Oversight Committee and the Office of the Treasurer-Tax Collector that the Treasurer's investment portfolio complies with the IPS and the Treasurer reports all compliance exceptions.

Our procedures included judgmentally selecting 15 business days for testing and importing the selected electronic downloads from the Treasurer's Quantum system into TeamMate Analytics, an Excel-based data analytics software, to perform calculations and determine whether investment purchases complied with the IPS.

Based on the procedures performed, no compliance exceptions were identified.

The following lists the procedures performed and the results achieved:

1. Authorized Investments (IPS Sections VI, VII, IX, and XI): We judgmentally selected 15 investments purchased during the quarter (one investment for each of the 15 business days selected for testing). We confirmed that the investments conformed to the investment requirements at the time of purchase and were purchased from issuers or brokers on the Treasurer's authorized lists per the IPS.

Results: We found no exceptions.

2. Diversification Limits (IPS Section VIII.1): We confirmed that the investments did not exceed the diversification limits for investment types per the IPS.

Results: We found no exceptions.

3. Maximum Maturity Limits (IPS Section VIII.2): We confirmed that the maximum maturity of any investment purchased did not exceed five years per the IPS.

Results: We found no exceptions.

4. Investment Type Maximum Maturity Limits (IPS Section VIII.1): We confirmed that the maximum maturity of investment types purchased that have lower limits than those covered by IPS Section VIII.2 did not exceed 180 days for repurchase agreements and bankers' acceptances, 270 days for commercial paper, 18 months for negotiable certificates of deposit, two years for medium-term notes, and three years for municipal debt in accordance with the IPS.



# Internal Auditor's Report

Results: We found no exceptions.

5. Issuer Concentration Limits (IPS Section VIII.1): We confirmed that the investments did not exceed the issuer concentration limits per the IPS.

Results: We found no exceptions.

6. Financial Reporting (IPS Section XXI): We confirmed that any compliance exceptions identified during our testing were reported in the Treasurer's Monthly Investment Report per the IPS.

Results: We found no exceptions.

This report is intended solely for the information and use of the Treasury Oversight Committee and the Office of the Treasurer-Tax Collector; 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".

Frank Davies, CPA  
Auditor-Controller  
June 21, 2022

# MONTHLY TREASURER'S INVESTMENT REPORT

## Distribution List

### County of Orange Elected Officials

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

### Treasury Oversight Committee

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

### County of Orange Departments

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

### County Agencies

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

### State of California

Superior Court

### Orange County School Districts

Orange County Department of Education  
Anaheim City School District  
Anaheim Union High School District

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

### Orange County Community College Districts (CCD)

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

### Orange County Regional Occupational Programs (ROP)

Capistrano-Laguna Beach ROP  
Coastline ROP  
North Orange County ROP

### Voluntary Pool Participants (date approved)

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