

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

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



COUNTY OF ORANGE

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

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



INTERDEPARTMENTAL COMMUNICATION

Date: October 17, 2022

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

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

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

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

OCIF STATISTICS

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

This summary also includes additional statistics such as daily and monthly yields, weighted average maturities and net asset values. The maximum maturity of the OCTP is five years, with duration not to exceed 1.5 years, and the duration is currently at 0.68 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. In addition, Fountain Valley SD40 and Coast Community College District are slightly below book value. The OCIP, OCEIP, Fountain Valley SD40 and the Coast Community College District Specific Investment Accounts have sufficient liquidity to meet projected cash flow needs.

ECONOMIC UPDATE

The U.S. economy had strong employment gains and continued high inflation. Job gains were 263,000 in September after previously increasing 315,000, while headline inflation for August increased 8.3% year over year, slightly lower than the prior month's 8.5%. In addition, the core consumer price index, which excludes food and energy, increased 6.6% from a year ago, the highest level since 1982. The Federal Open Market Committee (FOMC) increased the Federal Funds rate range to 3.00%- 3.25% from 2.25%-2.50% on August 21st. The bond market is also pricing a rate increase at the next FOMC meeting on November 2nd. Some recent U.S. economic releases:

- Gross Domestic Product fell -0.6% (survey: +0.6%) in the second quarter compared to the first quarter's decline of -1.6%.
- Consumer Prices increased at 8.3% (survey: 8.1%), down from the prior month's 8.5%.
- The unemployment rate fell to 3.5% (survey: 3.7%) in September from 3.7% in August.
- The Empire State Manufacturing Index improved to -1.5 (survey: -12.9) from the prior month's -31.3 while the Philadelphia Fed Index fell to -9.9 (survey: 2.3) from 6.2 in August. The Federal Reserve uses these indexes as regional economic gauges with a positive reading signaling economic expansion.

The Treasury yield curve remained inverted with interest rate rising along all maturities during September. The 90-day Treasury Bill rate increased to 3.29% from 2.95%. The 2-year Treasury Note rose to 4.28% from 3.50% while the 10-year Treasury Bond rate increased to 3.84% from 3.20%.

INVESTMENT INTEREST YIELDS AND FORECAST

The current gross and net yields for fiscal year 2022/2023 are 1.06% and 1.00% for OCIP and 1.05% and 1.00% for OCEIP. 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 July 2022, August 2022 and September 2022 interest apportionments are expected to be paid in October 2022, November 2022 and December 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 September 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 \$391.3 million in County of Orange debt, which represents approximately 3.4% 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 September 2022. On September 29, 2022 the Auditor-Controller issued their report on Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 2022 that stated no compliance exceptions were identified.

CREDIT UPDATE

During September 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 September 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

	SEPTEMBER 2022	AUGUST 2022	INCREASE (DECREASE)	NET CHANGE %	SEPTEMBER 2021	INCREASE (DECREASE)	NET CHANGE %
Orange County Investment Pool (OCIP)							
End Of Month Market Value ¹	\$ 5,348,175,685	\$ 5,204,838,405	\$ 143,337,280	2.75%	\$ 5,041,145,300	\$ 307,030,385	6.09%
End Of Month Book Value ¹	\$ 5,468,057,996	\$ 5,306,693,411	\$ 161,364,585	3.04%	\$ 5,032,600,305	\$ 435,457,691	8.65%
Monthly Average Balance	\$ 5,297,263,888	\$ 5,306,080,561	\$ (8,816,673)	-0.17%	\$ 4,988,413,528	\$ 308,850,360	6.19%
Year-To-Date Average Balance	\$ 5,452,758,289	\$ 5,530,505,489	\$ (77,747,200)	-1.41%	\$ 5,062,032,513	\$ 390,725,776	7.72%
Monthly Accrued Earnings ²	\$ 5,891,744	\$ 4,774,583	\$ 1,117,161	23.40%	\$ 2,359,210	\$ 3,532,534	149.73%
Monthly Net Yield ²	1.260%	0.979%	0.281%	28.70%	0.504%	0.756%	150.00%
Year-To-Date Net Yield ²	1.002%	0.882%	0.120%	13.59%	0.471%	0.531%	112.76%
Annual Estimated Gross Yield ⁴	1.860%	1.860%	0.000%	0.00%	0.523%	1.337%	255.64%
Weighted Average Maturity (WAM) ⁵	254	258	(4)	-1.55%	403	(149)	-36.97%
Orange County Educational Investment Pool (OCEIP)							
End Of Month Market Value ^{1,3}	\$ 6,205,476,136	\$ 6,124,984,214	\$ 80,491,922	1.31%	\$ 5,171,503,899	\$ 1,033,972,237	19.99%
End Of Month Book Value ^{1,3}	\$ 6,346,169,856	\$ 6,246,337,979	\$ 99,831,877	1.60%	\$ 5,162,888,974	\$ 1,183,280,882	22.92%
Monthly Average Balance ³	\$ 6,166,016,371	\$ 6,346,773,533	\$ (180,757,162)	-2.85%	\$ 5,212,568,756	\$ 953,447,615	18.29%
Year-To-Date Average Balance ³	\$ 6,346,213,819	\$ 6,436,312,544	\$ (90,098,725)	-1.40%	\$ 5,201,016,158	\$ 1,145,197,661	22.02%
Monthly Accrued Earnings ²	\$ 6,462,195	\$ 5,839,128	\$ 623,067	10.67%	\$ 2,440,612	\$ 4,021,583	164.78%
Monthly Net Yield ²	1.200%	1.007%	0.193%	19.17%	0.494%	0.706%	142.91%
Year-To-Date Net Yield ²	0.995%	0.901%	0.094%	10.48%	0.480%	0.515%	107.39%
Annual Estimated Gross Yield ⁴	1.860%	1.860%	0.000%	0.00%	0.531%	1.329%	250.28%
Weighted Average Maturity (WAM) ⁵	256	261	(5)	-1.92%	394	(138)	-35.03%

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

² The OCIP and OCEIP Monthly Accrued Earnings, Monthly Net Yields and Year-To-Date Net Yields are higher than the prior month and year due to purchases at higher interest rates.

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

⁴ The OCIP and OCEIP Annual Estimated Gross Yield is higher than the prior year due to the 3.00% of the FOMC short-term rate increases. The OCIP and OCEIP Annual Estimated Gross Yields for September 2021 are reported at the actual annual gross yields for FY 21-22.

⁵ The OCIP and OCEIP WAM decreased from the prior year due to shorter term purchases as the FOMC is expected to 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 ⁽¹⁾
FOR THE MONTH AND QUARTER ENDED: September 30, 2022

OCTP INVESTMENT STATISTICS - By Reporting Entity

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 09/30/2022	MONTHLY Gross Yield	QUARTER Gross Yield	Current NAV
Orange County Investment Pool (OCIP)	MARKET Value \$ 5,348,175,685	254	1.659%	1.315%	1.057%	0.9781 ⁽²⁾
	COST (Capital) \$ 5,462,377,863					
	MONTHLY AVG Balance \$ 5,297,263,888					
	QUARTERLY AVG Balance \$ 5,452,758,290					
	BOOK Value \$ 5,468,057,996					
Orange County Educational Investment Pool (OCEIP)	MARKET Value \$ 6,205,476,136	256	1.647%	1.255%	1.050%	0.9778 ⁽²⁾
	COST (Capital) \$ 6,339,531,783					
	MONTHLY AVG Balance \$ 6,166,016,371					
	QUARTERLY AVG Balance \$ 6,346,213,819					
	BOOK Value \$ 6,346,169,856					

INVESTMENT STATISTICS - Specific Investment Accounts

DESCRIPTION	CURRENT BALANCE	INVESTMENT BALANCES AT COST
Specific Investment Funds: 283, FVSD, CCCD	MARKET Value \$ 108,136,459 COST (Capital) \$ 111,776,947 MONTHLY AVG Balance \$ 111,673,378 QUARTERLY AVG Balance \$ 111,415,198 BOOK Value \$ 111,105,881	John Wayne Airport Investment Fund \$ 53,656,058 Fountain Valley School District Fund 40 34,710,313 CCCD Series 2017E Bonds 23,410,576 \$ 111,776,947

OCIF TOTALS

INVESTMENTS		CASH	
OCIP	\$ 5,462,377,863		
OCEIP	6,339,531,783		
Specific Investment	111,776,947	Cash	313,185,064
Totals	\$ 11,913,686,593		\$ 313,185,064

Total Assets in the County Treasury \$ 12,226,871,657

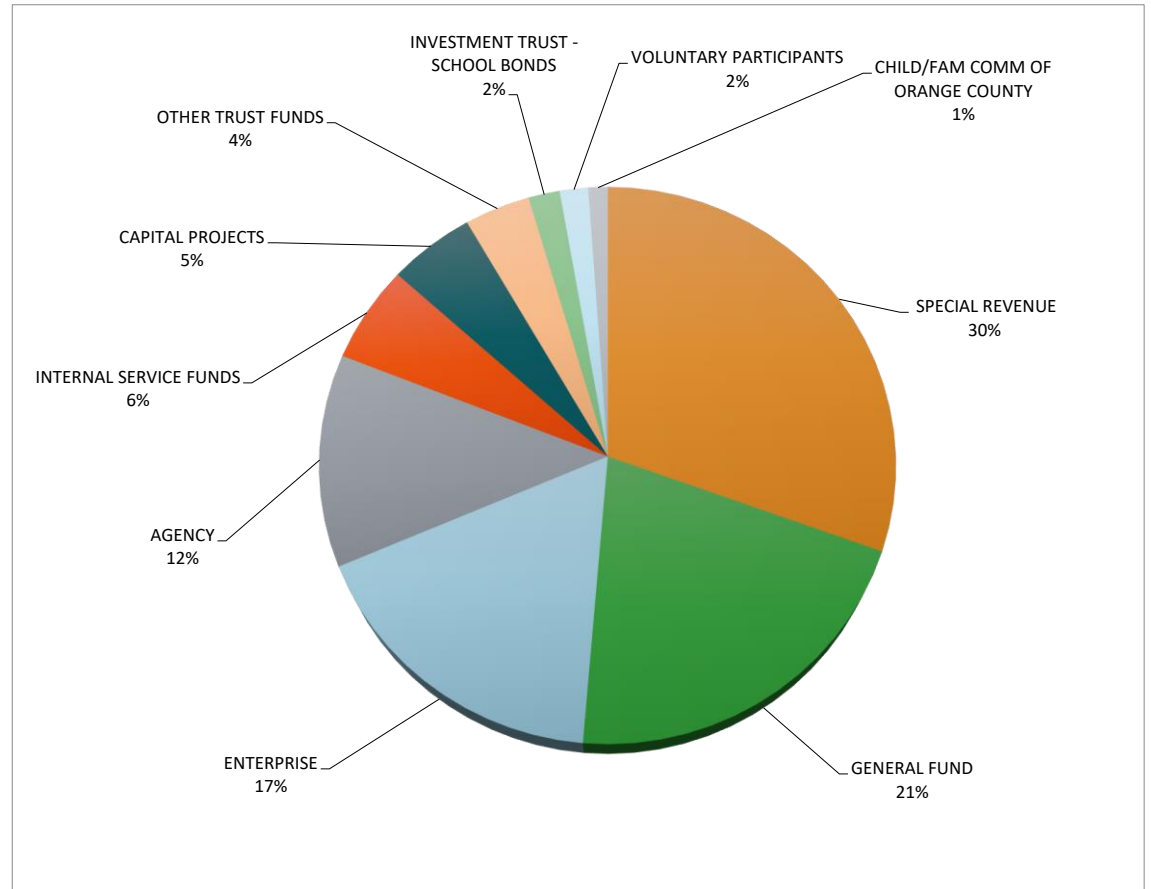
KEY POOL STATISTICS

INTEREST RATE YIELD		WEIGHTED AVERAGE MATURITY (WAM)	
OCIP - YTD NET YIELD	1.002%	OCIP	254
OCEIP - YTD NET YIELD	0.995%	OCEIP	256
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD	2.449%	JOHN WAYNE AIRPORT	12
90-DAY T-BILL YIELD - MONTHLY AVERAGE	3.104%	LGIP (Standard & Poors)	22

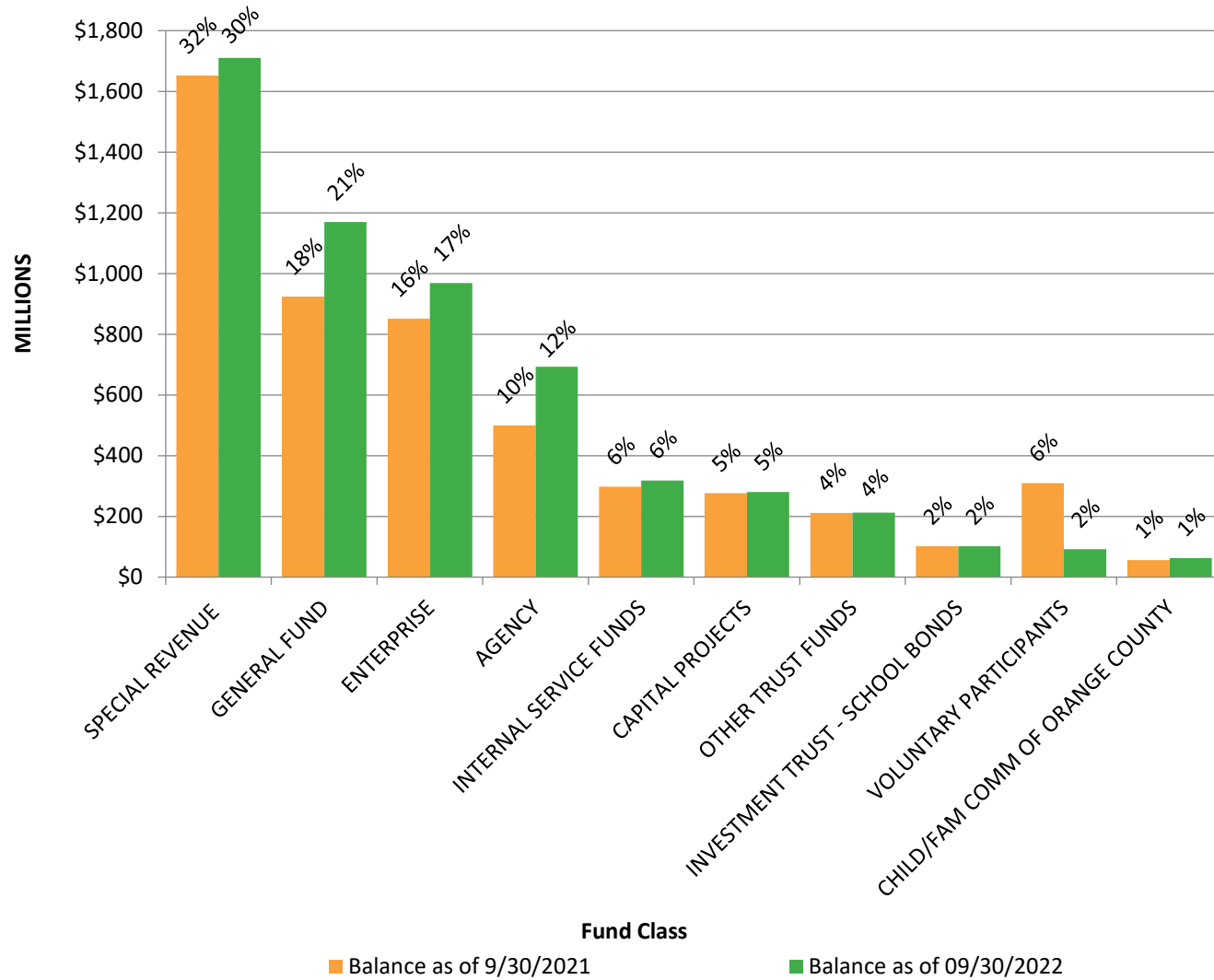
(1) Reported in compliance with Government Code Section 53646 (b)(1), with 2022 IPS requiring at least quarterly reporting per Government Code Section 53646 (d).
(2) The current NAVs for OCIP and OCEIP have dropped to .9781 and .9778 respectively. Short-term rates have risen causing the market values on OCIP and OCEIP to drop below book values. The OCIP and OCEIP have sufficient liquidity to meet projected cash flow needs.

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

FUNDS	BALANCE
SPECIAL REVENUE	\$ 1,710,206,562
GENERAL FUND	1,169,874,322
ENTERPRISE	968,937,776
AGENCY	692,809,082
INTERNAL SERVICE FUNDS	318,606,448
CAPITAL PROJECTS	280,172,362
OTHER TRUST FUNDS	212,742,519
INVESTMENT TRUST - SCHOOL BONDS	101,893,579
VOLUNTARY PARTICIPANTS	92,152,564
CHILD/FAM COMM OF ORANGE COUNTY	63,089,452
TOTAL	\$ 5,610,484,666

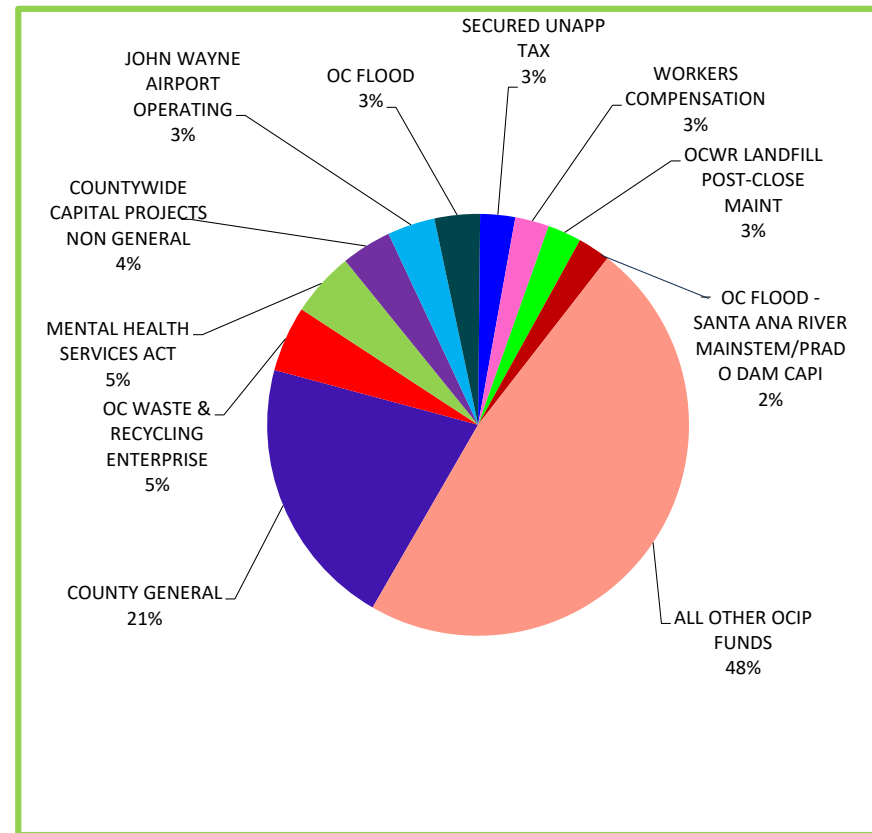


ORANGE COUNTY INVESTMENT POOL COMPOSITION BY FUND AS OF SEPTEMBER 30



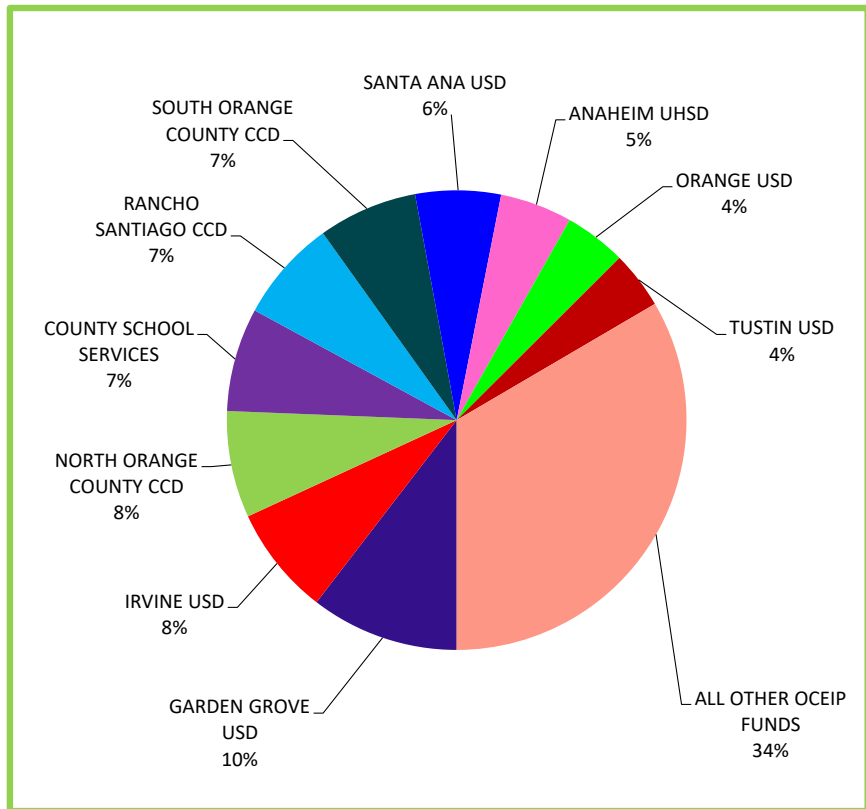
**ORANGE COUNTY INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF SEPTEMBER 30, 2022**

FUND #	FUND NAME	BALANCE
100	COUNTY GENERAL	\$ 1,169,869,051
299	OC WASTE & RECYCLING ENTERPRISE	282,697,673
13Y	MENTAL HEALTH SERVICES ACT	277,548,083
15D	COUNTYWIDE CAPITAL PROJECTS NON GENERAL	216,146,583
280	JOHN WAYNE AIRPORT OPERATING	204,759,958
400	OC FLOOD	195,442,971
673	SECURED UNAPP TAX	150,123,929
293	WORKERS COMPENSATION	145,903,193
279	OCWR LANDFILL POST-CLOSE MAINT	145,498,505
404	OC FLOOD - SANTA ANA RIVER MAINSTEM/PRADO DAM CAPI	139,578,765
	ALL OTHER OCIP FUNDS	2,682,915,955
TOTAL		\$ 5,610,484,666



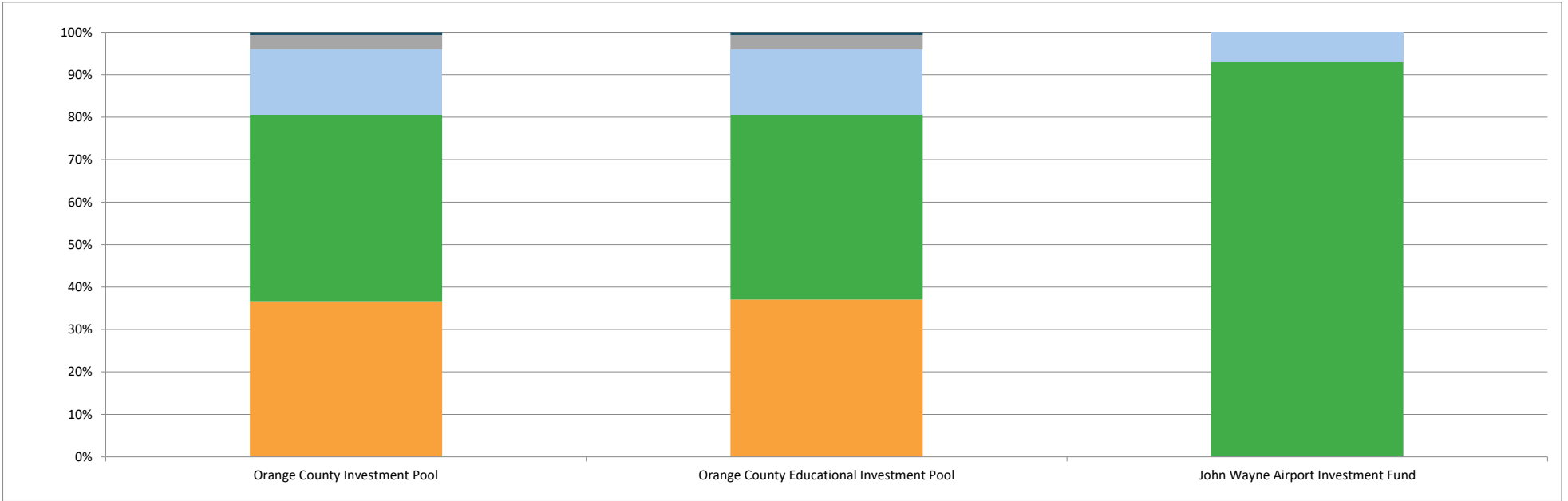
**ORANGE COUNTY EDUCATIONAL INVESTMENT POOL
TOP TEN POOL PARTICIPANTS
AS OF SEPTEMBER 30, 2022**

DISTRICT #	SCHOOL DISTRICT	BALANCE ⁽¹⁾
72	GARDEN GROVE USD	\$ 676,030,916 (1)
75	IRVINE USD	497,764,665 (1)
88	NORTH ORANGE COUNTY CCD	486,298,065 (1)
94	COUNTY SCHOOL SERVICES	471,816,802
92	RANCHO SANTIAGO CCD	465,947,047
96	SOUTH ORANGE COUNTY CCD	452,316,404
84	SANTA ANA USD	388,883,635 (1)
64	ANAHEIM UHSD	328,677,332 (1)
80	ORANGE USD	281,695,665 (1)
87	TUSTIN USD	261,100,348 (1)
	ALL OTHER OCEIP FUNDS	2,165,495,809 (1)
	TOTAL	<u>\$ 6,476,026,688</u>



(1) BALANCES INCLUDE GENERAL OBLIGATION BOND PROCEEDS

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



Orange County Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 1,959,599	36.64%
U. S. GOVERNMENT AGENCIES	2,351,181	43.96%
MONEY MARKET MUTUAL FUNDS	824,566	15.42%
MUNICIPAL DEBT	178,510	3.34%
LOCAL AGENCY INVESTMENT FUND	34,320	0.64%
	<u>\$ 5,348,176</u>	<u>100.00%</u>

Orange County Educational Investment Pool		
	In Thousands	%
U. S. TREASURIES	\$ 2,299,716	37.06%
U. S. GOVERNMENT AGENCIES	2,707,225	43.62%
MONEY MARKET MUTUAL FUNDS	948,766	15.29%
MUNICIPAL DEBT	209,493	3.38%
LOCAL AGENCY INVESTMENT FUND	40,276	0.65%
	<u>\$ 6,205,476</u>	<u>100.00%</u>

John Wayne Airport Investment Fund		
	In Thousands	%
U. S. TREASURIES	\$ -	0.00%
U. S. GOVERNMENT AGENCIES	49,960	93.03%
MONEY MARKET MUTUAL FUNDS	3,744	6.97%
	<u>\$ 53,704</u>	<u>100.00%</u>

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

September 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

September 30, 2022

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

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

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

Legend:

NR = Not Rated

WD = Withdrawn

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

** Fitch no longer produces governmental support ratings for agencies including FHLB.

*** 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 4, 2019.

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

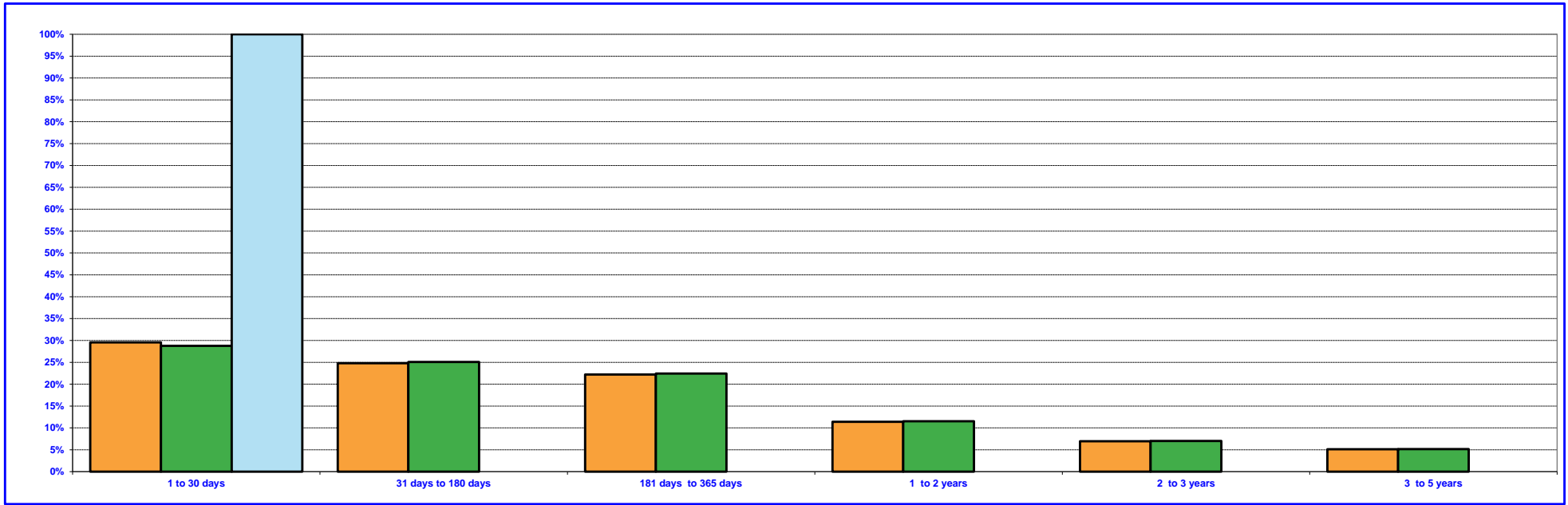
***** All money market funds are institutional money market funds investing in debt issued or guaranteed by the U.S. Government and its Agencies.

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

During September, 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
September 30, 2022



ORANGE COUNTY INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,622,410	29.56%
31 TO 180 DAYS		1,360,876	24.79%
181 TO 365 DAYS		1,218,386	22.20%
1 YEAR TO 2 YEARS		625,986	11.40%
2 YEARS TO 3 YEARS		380,989	6.94%
3 YEARS TO 5 YEARS		280,645	5.11%
TOTAL	\$	5,489,292	100.00%

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	1,833,018	28.77%
31 TO 180 DAYS		1,597,076	25.07%
181 TO 365 DAYS		1,429,855	22.44%
1 YEAR TO 2 YEARS		734,634	11.53%
2 YEARS TO 3 YEARS		447,116	7.02%
3 YEARS TO 5 YEARS		329,355	5.17%
TOTAL	\$	6,371,054	100.00%

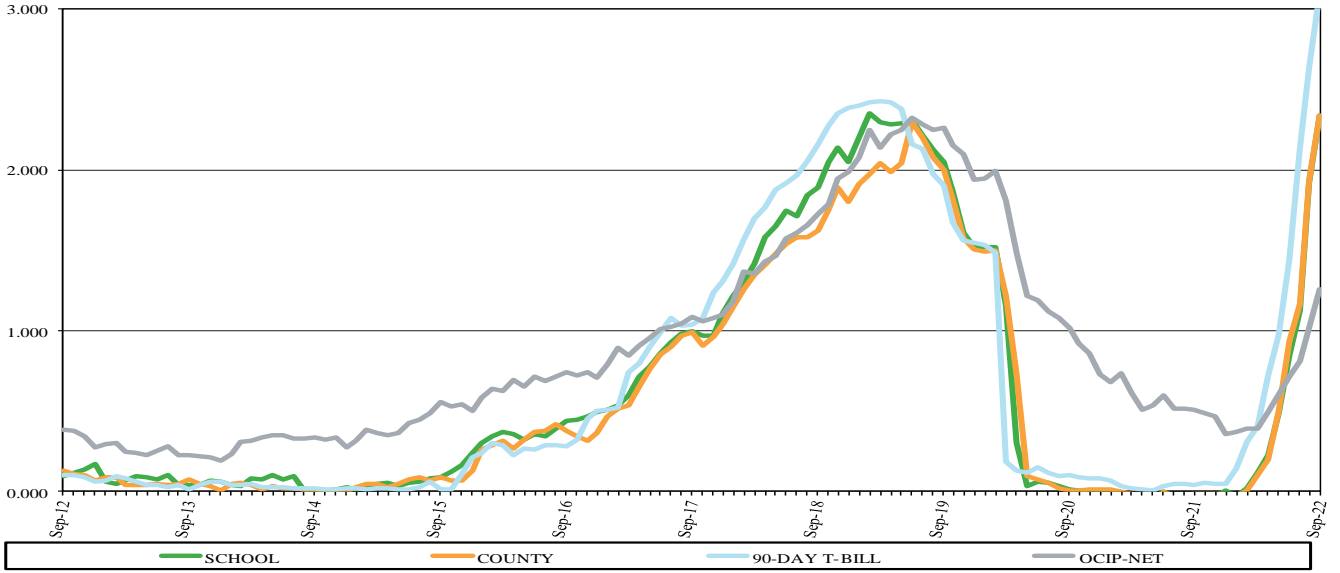
JOHN WAYNE AIRPORT INVESTMENT FUND			
	In Thousands ⁽¹⁾⁽²⁾		%
1 TO 30 DAYS	\$	53,744	100.00%
TOTAL	\$	53,744	100.00%

(1) Maturity limits are calculated using face value.

(2) Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date. At 09/30/2022, Floating Rate Notes comprise 0.00% of the Orange County Investment Pool and Orange County Educational Investment Pool.

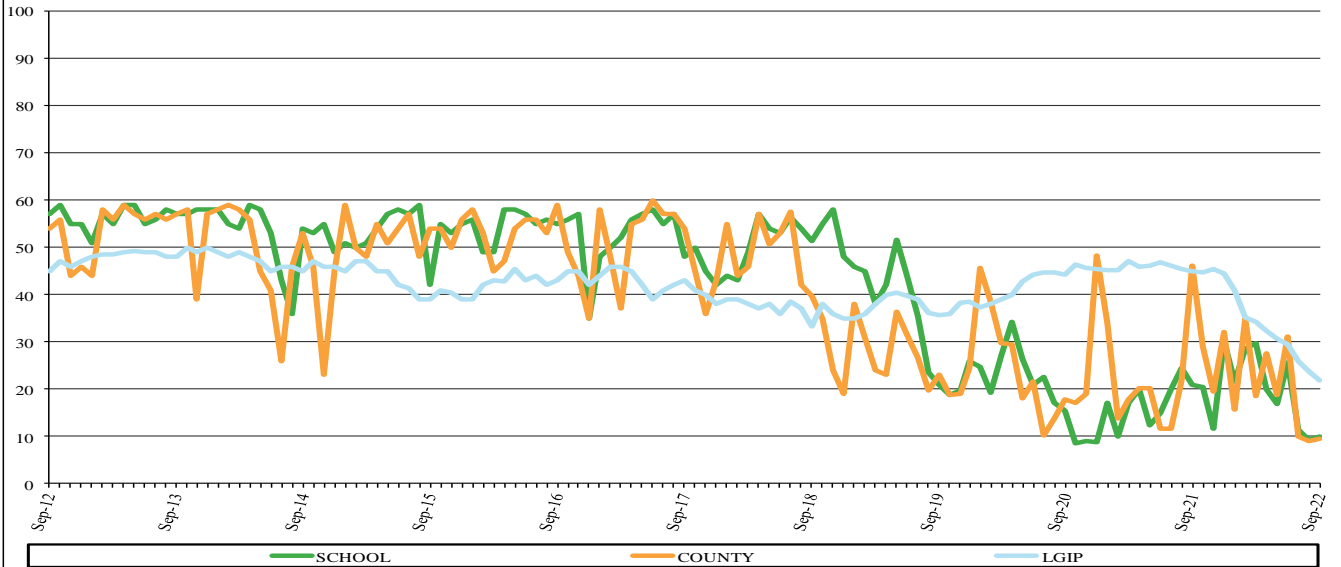
**ORANGE COUNTY MONEY MARKET POOLS vs SELECTED MONEY MARKET YIELDS
(INTEREST RATE YIELD)**

For The Period September 2012 to September 2022



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

For The Period September 2012 to September 2022



•For the Month Ended September 30, 2022, S&P LGIP – 2.08; S&P LGIP WAM – 21.80; 90-Day T-Bill – 3.104%; OCIP – Net – 1.260%

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

October 1, 2021 - September 30, 2022

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
<i>Current Month September 2022</i>				
OCMMF	\$ 324,868,347	\$ 629,932	2.397%	9
OCEMMF	\$ 310,299,484	\$ 600,485	2.394%	10
Extended Fund	\$ 10,918,483,990	\$ 11,123,522	1.249%	269
<i>August 2022</i>				
OCMMF	\$ 324,833,131	\$ 547,357	1.986%	9
OCEMMF	\$ 310,293,432	\$ 479,146	1.973%	9
Extended Fund	\$ 10,694,696,056	\$ 9,587,208	1.022%	274
<i>July 2022</i>				
OCMMF	\$ 324,736,176	\$ 364,722	1.222%	10
OCEMMF	\$ 260,261,860	\$ 261,096	1.182%	11
Extended Fund	\$ 11,097,002,918	\$ 8,429,900	0.851%	291
<i>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
Fiscal Year July 1, 2022 - June 30, 2023	Average Month End Market Value Balance	YTD Interest Income	YTD Gross Yield	YTD Average
OCIP	\$ 5,297,693,247	\$ 14,911,024	1.057%	262
OCEIP	\$ 5,921,394,468	\$ 17,112,344	1.050%	266

ORANGE COUNTY TREASURER-TAX COLLECTOR
CASH AVAILABILITY PROJECTION
FOR THE SIX MONTHS ENDING MARCH 31, 2023

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

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

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

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

The Cash Availability Projection for the six months ending March 31, 2023, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
September 2022 - Ending Cash				\$ 148,106,803
October	\$ 1,098,511,063	\$ 1,202,412,094	\$ 534,896,986	1,914,132,974
November	460,942,953	1,440,164,076	1,506,326,400	2,308,913,603
December	17,907,478	2,631,389,962	2,749,641,815	2,208,569,228
January	314,767,397	535,118,612	1,355,578,324	1,702,876,913
February	281,672,863	646,339,862	473,830,650	2,157,058,988
March	185,075,469	1,008,699,477	873,601,407	2,477,232,527

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
September 2022 - Ending Cash				\$ 136,494,904
October	\$ 1,197,906,114	\$ 427,490,362	\$ 792,201,401	969,689,979
November	540,946,422	922,003,013	833,160,415	1,599,478,999
December	21,015,585	1,766,173,665	570,396,462	2,816,271,787
January	369,399,937	505,432,939	1,043,845,492	2,647,259,171
February	330,561,357	344,721,789	713,467,733	2,609,074,584
March	217,198,056	624,040,765	852,385,782	2,597,927,623

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

	<u>Month</u>	<u>Quarter</u>
Treasurer's Accountability at the Beginning of the Period:	\$ 11,995,865,208	\$ 13,003,982,916
Cash Receipts:		
County	615,298,940	1,606,604,959
School and Community College Districts	1,005,651,566	1,886,154,213
Total Cash Receipts	<u>1,620,950,506</u>	<u>3,492,759,172</u>
Cash Disbursements:		
County	558,669,011	2,058,264,782
School and Community College Districts	834,286,208	2,224,239,081
Total Cash Disbursements	<u>1,392,955,219</u>	<u>4,282,503,863</u>
Net Change in Cost Value of Pooled Assets	<u>227,995,287</u>	<u>(789,744,691)</u>
Net Increase in Non-Pooled Investments	202,472	529,683
Net Decrease in Non-Pooled Cash	<u>2,808,690</u>	<u>12,103,749</u>
Treasurer's Accountability at the End of the Period:	<u>\$ 12,226,871,657</u>	<u>\$ 12,226,871,657</u>
Assets in the Treasury at the End of the Period (at Cost Value):		
Pooled Investments:		
Orange County Investment Pool		\$ 5,462,377,863
Orange County Educational Investment Pool		6,339,531,783
Total Pooled Investments		<u>11,801,909,646</u>
Non-Pooled Investments:		
Non-Pooled Investments - John Wayne Airport		53,656,058
Non-Pooled Investments - Fountain Valley School District Fund 40		34,710,313
Non-Pooled Investments - CCCD Series 2017E Bonds		23,410,576
Total Non-Pooled Investments		<u>111,776,947</u>
Cash and Cash Equivalent:		
Cash in banks - County		147,967,938
Cash in banks - Schools		136,494,905
Cash in banks - OC Sheriff		13,563,356
Cash in banks - John Wayne Airport		15,020,000
Cash - Other		138,865
Total Cash		<u>313,185,064</u>
Total Assets in the Treasury at the End of the Period:		<u>\$ 12,226,871,657</u>

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

Investment Policy (IPS) Guidelines		OCTP ⁽¹⁾	
Diversification Limit	Investment Type	Market Value of Investments⁽²⁾	Percent of Portfolio
100%	U.S. Treasury Securities	\$ 4,259,314,996	36.87%
100%	U.S. Government Agency Securities	5,058,405,773	43.77%
20%	Municipal Debt	388,002,505	3.36%
20%	Medium-Term Notes	-	-
40%	Banker Acceptances	-	-
40%	Commercial Paper	-	-
20%	Certificates of Deposits	-	-
\$75MM	Local Agency Investment Fund (LAIF)	74,596,280	0.65%
20%	Repurchase Agreements	-	-
20%	Money Market Mutual Funds (MMMFs)	1,773,332,267	15.35%
20%	JPA Investment Pools (JPA)	-	-
30%	Supranationals	-	-
		\$ 11,553,651,821	100.00%
Investment Policy (IPS) Guidelines		OCTP ⁽¹⁾	
	Compliance Category (Yes/No)		
5%	Percentage Limits		Yes
20%	Issuer Limit		Yes
100%	MMMFs, JPA, Repurchase Agreements ⁽⁴⁾		Yes
See Above	Government Agencies Issuer		Yes
	Diversification Limit		Yes
1.5 Years	Maturity/Duration Limits		Yes/ 0.68
5 Years/1826 days	Duration ⁽⁵⁾		Yes/ 1219
	Final Maturity - OCTP		
A-1/ > AA ⁽³⁾	Rating Limits		Yes
Approved Issuer List	OCTP Short Term/Long Term		Yes
Broker/Dealer List	Authorized Issuer		Yes
>0.9975	Authorized Financial Dealer/Institution		Yes
	Net Asset Value ⁽⁶⁾		0.9779

(1) The 2022 IPS compliance effective January 1, 2022.

(2) All investments are marked to market in compliance with the IPS and market values are provided by Bloomberg and Northern Trust.

(3) Excludes US Government Debt and municipal debt issued by the County of Orange, California, per the 2022 IPS policy approved by the Board of Supervisors on December 14, 2021 effective on January 1, 2022.

(4) IPS requirements further limit investments in each MMMF account, JPA pool and repurchase agreement issuer to 10%.

(5) Modified duration which does not take into consideration all embedded options such as callable bonds.

(6) The OCTP NAV reflects a further decrease in market values due to a further increase in short-term rates causing the NAV to remain below 1.0000 at 0.9779 and lower than last month's NAV at 0.9807. 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
September 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	June 30, 2022 completed.
Annual Schedule of Assets Audit	AC	Performance Evaluation-Cal Govt. Code 26920(b)	June 30, 2021 completed.
Quarterly Schedule of Assets Review	AC	Performance Evaluation-Cal Govt. Code 26920(a)	March 31, 2022 completed.
Investment Administrative Fee	TTC	Compensation Agreement-Cal Govt. Code 27013 and IPS Section XVI.	FY 21/22 in progress.
Annual Broker/Dealer Review	TTC	Authorized Financial Dealers and Qualified Institutions	Calendar year 2021 in progress.
Annual Broker/Dealer IPS Certification	TTC	Authorized Financial Dealers and Qualified Institutions	2022 IPS certifications received for all approved brokers.
IPS Compliance Deficiencies	TTC	Investment/Diversification/Maturity Restrictions	FY 22/23 identified zero compliance incidents as of September 30, 2022.
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 September 30, 2022**

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

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-COUNTY MMF															
	10/01/2022		AAAm	Aaa-mf	NR		410,375.72		2.8060	410,375.72			410,375.72	410,375.72	0.00
GOLDMAN SACHS - COUNTY MMF															
	10/01/2022		AAAm	Aaa-mf	NR		4,317,890.03		2.9114	4,317,890.03			4,317,890.03	4,317,890.03	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	10/01/2022		AAAm	Aaa-mf	AAAmmf		20,319,487.79		2.8488	20,319,487.79			20,319,487.79	20,319,487.79	0.00
Subtotal for FUNDS:							25,047,753.54		2.8589	25,047,753.54			25,047,753.54	25,047,753.54	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / GREAT PACIFIC SECURITIES															
1189659	9/23/22	10/04/2022	313397J36	A-1+	P-1	F1+	50,000,000.00		2.5500	49,961,041.67	0.00	28,333.33	49,989,375.00	49,995,854.50	6,479.50
FREDDIE DISCOUNT / CASTLE OAK SECURITIES															
1189656	9/23/22	10/06/2022	313397J51	A-1+	P-1	F1+	50,000,000.00		2.5500	49,953,958.33	0.00	28,333.34	49,982,291.67	49,987,564.00	5,272.33
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1189844	9/26/22	10/07/2022	313313J66	A-1+	P-1	F1+	50,000,000.00		2.5600	49,960,888.89	0.00	17,777.78	49,978,666.67	49,983,419.50	4,752.83
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1189843	9/26/22	10/12/2022	313313K31	A-1+	P-1	F1+	50,000,000.00		2.5700	49,942,888.89	0.00	17,847.22	49,960,736.11	49,962,153.50	1,417.39
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1188683	9/16/22	10/14/2022	313385K54	A-1+	P-1	NR	50,000,000.00		2.7500	49,893,055.56	0.00	57,291.66	49,950,347.22	49,953,751.00	3,403.78
FED FARM CR BK / CASTLE OAK SECURITIES															
1190247	9/28/22	10/18/2022	313313K98	A-1+	P-1	F1+	50,000,000.00		2.7200	49,924,444.44	0.00	11,333.33	49,935,777.77	49,937,851.00	2,073.23
Subtotal for DISCOUNT NOTES:							300,000,000.00	0.0000	2.6167	299,636,277.78	0.00	160,916.66	299,797,194.44	299,820,593.50	23,399.06
Subtotal for GOVERNMENT AGENCY:							300,000,000.00		2.6167	299,636,277.78	0.00	160,916.66	299,797,194.44	299,820,593.50	23,399.06
Total County Money Mkt Fnd :							325,047,753.54		2.6353	324,684,031.32	0.00	160,916.66	324,844,947.98	324,868,347.04	23,399.06
Net Asset Value (NAV):														1.000072	

Educational Money Mkt Fnd

FUNDS															
MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF															
	10/01/2022		AAAm	Aaa-mf	NR		292,691.32		2.8060	292,691.32			292,691.32	292,691.32	0.00
INVESCO STIC GOVERNMENT & AGENCY															
	10/01/2022		AAAm	Aaa-mf	AAAmmf		10,067,095.08		2.8488	10,067,095.08			10,067,095.08	10,067,095.08	0.00
GOLDMAN SACHS - EDUCATIONAL MMF															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Educational Money Mkt Fnd</u>															
FUNDS															
	10/01/2022		AAAm	Aaa-mf	NR		119,104.40		2.9114	119,104.40			119,104.40	119,104.40	0.00
Subtotal for FUNDS:							10,478,890.80		2.8483	10,478,890.80			10,478,890.80	10,478,890.80	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FREDDIE DISCOUNT / GREAT PACIFIC SECURITIES															
1189658	9/23/22	10/04/2022	313397J36	A-1+	P-1	F1+	50,000,000.00		2.5500	49,961,041.67	0.00	28,333.33	49,989,375.00	49,995,854.50	6,479.50
FREDDIE DISCOUNT / CASTLE OAK SECURITIES															
1189657	9/23/22	10/06/2022	313397J51	A-1+	P-1	F1+	50,000,000.00		2.5500	49,953,958.33	0.00	28,333.34	49,982,291.67	49,987,564.00	5,272.33
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1189841	9/26/22	10/07/2022	313313J66	A-1+	P-1	F1+	50,000,000.00		2.5600	49,960,888.89	0.00	17,777.78	49,978,666.67	49,983,419.50	4,752.83
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1189839	9/26/22	10/12/2022	313313K31	A-1+	P-1	F1+	50,000,000.00		2.5700	49,942,888.89	0.00	17,847.22	49,960,736.11	49,962,153.50	1,417.39
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1188684	9/16/22	10/14/2022	313385K54	A-1+	P-1	NR	50,000,000.00		2.7500	49,893,055.56	0.00	57,291.66	49,950,347.22	49,953,751.00	3,403.78
FED FARM CR BK / CASTLE OAK SECURITIES															
1190248	9/28/22	10/18/2022	313313K98	A-1+	P-1	F1+	50,000,000.00		2.7200	49,924,444.44	0.00	11,333.33	49,935,777.77	49,937,851.00	2,073.23
Subtotal for DISCOUNT NOTES:							300,000,000.00	0.0000	2.6167	299,636,277.78	0.00	160,916.66	299,797,194.44	299,820,593.50	23,399.06
Subtotal for GOVERNMENT AGENCY:							300,000,000.00		2.6167	299,636,277.78	0.00	160,916.66	299,797,194.44	299,820,593.50	23,399.06
Total Educational Money Mkt Fnd :							310,478,890.80		2.6245	310,115,168.58	0.00	160,916.66	310,276,085.24	310,299,484.30	23,399.06
Net Asset Value (NAV):														1.000075	

Extended Fund

FUNDS															
LAIF - EXTENDED FUND															
	10/01/2022				NR		74,596,280.25		1.5130	74,596,280.25			74,596,280.25	74,596,280.25	0.00
OC Treasurer Extended Fund															
	10/01/2022				NR		777,329,703.70		2.8060	777,329,703.70			777,329,703.70	777,329,703.70	0.00
OC Treasurer X FUND MMF															
	10/01/2022				NR		960,475,919.05		2.8488	960,475,919.05			960,475,919.05	960,475,919.05	0.00
Subtotal for FUNDS:							1,812,401,903.00		2.7755	1,812,401,903.00			1,812,401,903.00	1,812,401,903.00	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / CASTLE OAK SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

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 As at date: 07-Oct-2022

As of 30-Sep-2022

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
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	260,062.50	49,995,437.50	49,995,854.50	417.00
FHLB DISC CORP / MORGAN STANLEY															
1187136	9/7/22	10/05/2022	313385J49	A-1+	P-1	NR	49,000,000.00		2.5250	48,903,769.44	0.00	82,483.34	48,986,252.78	48,991,874.82	5,622.04
FHLB DISC CORP / MORGAN STANLEY															
1187139	9/7/22	10/05/2022	313385J49	A-1+	P-1	NR	50,000,000.00		2.5250	49,901,805.56	0.00	84,166.66	49,985,972.22	49,991,709.00	5,736.78
FHLB DISC CORP / TD SECURITIES															
1155553	1/7/22	10/07/2022	313385J64	A-1+	P-1	NR	50,000,000.00		0.3050	49,884,354.17	0.00	113,104.16	49,997,458.33	49,983,419.50	(14,038.83)
FHLB DISC CORP / FTN FINANCIAL															
1186983	9/6/22	10/11/2022	313385K21	A-1+	P-1	NR	50,000,000.00		2.5600	49,875,555.56	0.00	88,888.89	49,964,444.45	49,966,356.00	1,911.55
FHLB DISC CORP / FTN FINANCIAL															
1186984	9/6/22	10/11/2022	313385K21	A-1+	P-1	NR	50,000,000.00		2.5600	49,875,555.56	0.00	88,888.89	49,964,444.45	49,966,356.00	1,911.55
FHLB DISC CORP / FTN FINANCIAL															
1186985	9/6/22	10/11/2022	313385K21	A-1+	P-1	NR	50,000,000.00		2.5600	49,875,555.56	0.00	88,888.89	49,964,444.45	49,966,356.00	1,911.55
FED FARM CR BK / CASTLE OAK SECURITIES															
1168075	4/13/22	10/13/2022	313313K49	A-1+	P-1	F1+	25,000,000.00		1.2000	24,847,500.00	0.00	142,500.00	24,990,000.00	24,979,279.50	(10,720.50)
FHLB DISC CORP / BARCLAYS CAPITAL															
1188685	9/16/22	10/14/2022	313385K54	A-1+	P-1	NR	50,000,000.00		2.7500	49,893,055.56	0.00	57,291.66	49,950,347.22	49,953,751.00	3,403.78
FHLB DISC CORP / MORGAN STANLEY															
1188686	9/16/22	10/14/2022	313385K54	A-1+	P-1	NR	50,000,000.00		2.7500	49,893,055.56	0.00	57,291.66	49,950,347.22	49,953,751.00	3,403.78
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1167817	4/12/22	10/17/2022	313385K88	A-1+	P-1	NR	50,000,000.00		1.1300	49,704,944.44	0.00	269,944.45	49,974,888.89	49,941,992.00	(32,896.89)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1187734	9/12/22	10/18/2022	313385K96	A-1+	P-1	NR	50,000,000.00		2.5600	49,872,000.00	0.00	67,555.56	49,939,555.56	49,937,851.00	(1,704.56)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1187735	9/12/22	10/18/2022	313385K96	A-1+	P-1	NR	50,000,000.00		2.5600	49,872,000.00	0.00	67,555.56	49,939,555.56	49,937,851.00	(1,704.56)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1167831	4/12/22	10/20/2022	313313L30	A-1+	P-1	F1+	50,000,000.00		1.2000	49,681,666.67	0.00	286,666.66	49,968,333.33	49,928,560.50	(39,772.83)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1167829	4/12/22	10/27/2022	313385M29	A-1+	P-1	NR	50,000,000.00		1.2050	49,668,625.00	0.00	287,861.11	49,956,486.11	49,900,599.00	(55,887.11)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1167830	4/12/22	10/27/2022	313385M29	A-1+	P-1	NR	50,000,000.00		1.2050	49,668,625.00	0.00	287,861.11	49,956,486.11	49,900,599.00	(55,887.11)
FHLB DISC CORP / Mizuho Securities USA Inc															
1167818	4/12/22	10/31/2022	313385M60	A-1+	P-1	NR	50,000,000.00		1.1500	49,677,361.11	0.00	274,722.22	49,952,083.33	49,884,051.00	(68,032.25)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1187524	9/9/22	11/01/2022	313385M78	A-1+	P-1	NR	50,000,000.00		2.7300	49,799,041.67	0.00	83,416.67	49,882,458.34	49,873,291.00	(9,167.34)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1187525	9/9/22	11/01/2022	313385M78	A-1+	P-1	NR	50,000,000.00		2.7300	49,799,041.67	0.00	83,416.67	49,882,458.34	49,873,291.00	(9,167.34)
FHLB DISC CORP / FTN FINANCIAL															
1189010	9/20/22	11/01/2022	313385M78	A-1+	P-1	NR	50,000,000.00		3.0000	49,825,000.00	0.00	45,833.33	49,870,833.33	49,873,291.00	2,457.67
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	293,944.45	49,924,527.78	49,842,754.50	(81,773.28)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
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	293,944.45	49,924,527.78	49,842,754.50	(81,773.28)
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1190412	9/29/22	11/14/2022	313385P42	A-1+	P-1	NR	50,000,000.00		3.0800	49,803,222.22	0.00	8,555.56	49,811,777.78	49,816,595.00	4,817.22
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1190003	9/27/22	11/15/2022	313385P59	A-1+	P-1	NR	50,000,000.00		3.0600	49,791,750.00	0.00	17,000.00	49,808,750.00	49,812,236.50	3,486.50
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1190004	9/27/22	11/15/2022	313385P59	A-1+	P-1	NR	50,000,000.00		3.0600	49,791,750.00	0.00	17,000.00	49,808,750.00	49,812,236.50	3,486.50
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1190005	9/27/22	11/15/2022	313385P59	A-1+	P-1	NR	50,000,000.00		3.0600	49,791,750.00	0.00	17,000.00	49,808,750.00	49,812,236.50	3,486.50
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1189996	9/27/22	11/21/2022	313385Q33	A-1+	P-1	NR	50,000,000.00		3.1350	49,760,520.83	0.00	17,416.67	49,777,937.50	49,786,093.00	8,155.50
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1189997	9/27/22	11/21/2022	313385Q33	A-1+	P-1	NR	50,000,000.00		3.1350	49,760,520.83	0.00	17,416.67	49,777,937.50	49,786,093.00	8,155.50
FHLB DISC CORP / CASTLE OAK SECURITIES															
1190411	9/29/22	11/28/2022	313385R24	A-1+	P-1	NR	50,000,000.00		3.1700	49,735,833.33	0.00	8,805.56	49,744,638.89	49,755,609.50	10,970.61
FHLB DISC CORP / TD SECURITIES															
1190249	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4650	49,499,500.00	0.00	14,437.50	49,513,937.50	49,512,116.50	(1,821.00)
FHLB DISC CORP / Mizuho Securities USA Inc															
1190250	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4650	49,499,500.00	0.00	14,437.50	49,513,937.50	49,512,116.50	(1,821.00)
FHLB DISC CORP / JEFFERIES & COMPANY															
1190251	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4850	49,496,611.11	0.00	14,520.83	49,511,131.94	49,512,116.50	984.56
FHLB DISC CORP / JEFFERIES & COMPANY															
1190252	9/28/22	01/10/2023	313384AK5	A-1+	P-1	NR	50,000,000.00		3.4850	49,496,611.11	0.00	14,520.83	49,511,131.94	49,512,116.50	984.56
FHLB DISC CORP / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
1190255	9/28/22	02/03/2023	313384BK4	A-1+	P-1	NR	50,000,000.00		3.6100	49,358,222.22	0.00	15,041.67	49,373,263.89	49,366,906.00	(6,357.89)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1190256	9/28/22	02/03/2023	313384BK4	A-1+	P-1	NR	50,000,000.00		3.6100	49,358,222.22	0.00	15,041.67	49,373,263.89	49,366,906.00	(6,357.89)
FHLB DISC CORP / GREAT PACIFIC SECURITIES															
1190257	9/28/22	02/03/2023	313384BK4	A-1+	P-1	NR	50,000,000.00		3.6100	49,358,222.22	0.00	15,041.67	49,373,263.89	49,366,906.00	(6,357.89)
FED FARM CR BK / CASTLE OAK SECURITIES															
1190258	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.7500	49,187,500.00	0.00	15,625.00	49,203,125.00	49,192,120.00	(11,005.00)
FED FARM CR BK / CASTLE OAK SECURITIES															
1190259	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.7500	49,187,500.00	0.00	15,625.00	49,203,125.00	49,192,120.00	(11,005.00)
FED FARM CR BK / CASTLE OAK SECURITIES															
1190261	9/28/22	03/03/2023	313312CP3	A-1+	P-1	F1+	50,000,000.00		3.7500	49,187,500.00	0.00	15,625.00	49,203,125.00	49,192,120.00	(11,005.00)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1190253	9/28/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		3.8000	49,145,000.00	0.00	15,833.33	49,160,833.33	49,160,290.00	(543.33)
FHLB DISC CORP / CASTLE OAK SECURITIES															
1190254	9/28/22	03/09/2023	313384CV9	A-1+	P-1	NR	50,000,000.00		3.8000	49,145,000.00	0.00	15,833.33	49,160,833.33	49,160,290.00	(543.33)
FHLB DISC CORP / JEFFERIES & COMPANY															
1189652	9/23/22	06/14/2023	313384GW3	A-1+	P-1	NR	50,000,000.00		4.0150	48,527,833.33	0.00	44,611.11	48,572,444.44	48,658,723.00	86,278.56
FHLB DISC CORP / JEFFERIES & COMPANY															
1189653	9/23/22	06/14/2023	313384GW3	A-1+	P-1	NR	50,000,000.00		4.0150	48,527,833.33	0.00	44,611.11	48,572,444.44	48,658,723.00	86,278.56
FHLB DISC CORP / BANK OF AMERICA															
1189654	9/23/22	06/23/2023	313384HF9	A-1+	P-1	NR	50,000,000.00		4.0150	48,477,645.83	0.00	44,611.11	48,522,256.94	48,612,047.00	89,790.06
FHLB DISC CORP / BANK OF AMERICA															
1189655	9/23/22	06/23/2023	313384HF9	A-1+	P-1	NR	50,000,000.00		4.0150	48,477,645.83	0.00	44,611.11	48,522,256.94	48,612,047.00	89,790.06
FHLB DISC CORP / CITI GLOBAL MARKETS															
1189848	9/26/22	07/05/2023	313384HT9	A-1+	P-1	NR	50,000,000.00		4.0500	48,413,750.00	0.00	28,125.00	48,441,875.00	48,549,882.00	108,007.00
FHLB DISC CORP / DEUTSCHE															
1189660	9/23/22	07/07/2023	313384HV4	A-1+	P-1	NR	50,000,000.00		4.0450	48,387,618.06	0.00	44,944.44	48,432,562.50	48,539,529.00	106,966.50
FHLB DISC CORP / CITI GLOBAL MARKETS															
1189846	9/26/22	07/21/2023	313384JK6	A-1+	P-1	NR	50,000,000.00		4.0500	48,323,750.00	0.00	28,125.00	48,351,875.00	48,467,118.50	115,243.50
FHLB DISC CORP / FTN FINANCIAL															
1189845	9/26/22	07/25/2023	313384JP5	A-1+	P-1	NR	50,000,000.00		4.0500	48,301,250.00	0.00	28,125.00	48,329,375.00	48,446,450.00	117,075.00
FHLB DISC CORP / BARCLAY CAPITAL															
1189850	9/26/22	07/25/2023	313384JP5	A-1+	P-1	NR	50,000,000.00		4.0500	48,301,250.00	0.00	28,125.00	48,329,375.00	48,446,450.00	117,075.00

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
Subtotal for DISCOUNT NOTES:							2,474,000,000.00	0.0000	2.9122	2,445,608,366.66	0.00	4,026,955.56	2,449,635,322.22	2,450,103,786.32	468,464.10
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / FTN FINANCIAL															
1038604	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	10,000,000.00	1.3750	1.4370	9,981,850.00	17,981.94	64,930.56	9,999,831.94	9,995,100.00	(4,731.94)
FED FARM CR BK / FTN FINANCIAL															
1038605	10/11/19	10/11/2022	3133EKY91	AA+	Aaa	AAA	50,000,000.00	1.3750	1.3921	49,975,000.00	24,768.52	324,652.78	49,999,768.52	49,975,500.00	(24,268.52)
FED FARM CR BK / MORGAN STANLEY _1															
1010450	4/18/19	10/18/2022	3133EKHN9	AA+	Aaa	AAA	22,500,000.00	2.3300	2.3563	22,480,200.00	19,532.86	237,368.75	22,499,732.86	22,492,687.50	(7,045.36)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1088786	10/22/20	10/21/2022	3130AKDH6	AA+	Aaa	NR	26,000,000.00	0.1250	0.1912	25,965,680.00	33,365.34	14,444.44	25,999,045.34	25,958,920.00	(40,125.34)
FED HM LN BK BD / Mizuho Securities USA Inc															
1055581	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	21,000,000.00	1.8750	1.4660	21,238,332.15	(222,566.99)	122,500.00	21,015,765.16	20,930,385.00	(85,380.16)
FED HM LN BK BD / JP MORGAN CHASE & CO															
1055582	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	12,100,000.00	1.8750	1.4786	12,233,051.60	(124,250.52)	70,583.33	12,108,801.08	12,059,888.50	(48,912.58)
FED HM LN BK BD / Mizuho Securities USA Inc															
1055585	1/31/20	12/09/2022	313381BR5	AA+	Aaa	NR	4,960,000.00	1.8750	1.4866	5,013,419.20	(49,885.63)	28,933.33	4,963,533.57	4,943,557.60	(19,975.97)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1149693	11/23/21	02/10/2023	3133ENDQ0	AA+	Aaa	AAA	50,000,000.00	0.1600	0.3782	49,868,000.00	93,034.32	11,333.33	49,961,034.32	49,321,250.00	(639,784.32)
FED HM LN BK BD / BARCLAYS CAPITAL															
1058400	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	30,000,000.00	1.3750	1.4381	29,944,800.00	48,223.05	50,416.67	29,993,023.05	29,735,700.00	(257,323.05)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1058401	2/21/20	02/17/2023	3130AJ7E3	AA+	Aaa	NR	20,000,000.00	1.3750	1.4381	19,963,200.00	32,148.70	33,611.11	19,995,348.70	19,823,800.00	(171,548.70)
FED FARM CR BK / BNY Mellon Capital Market															
1058402	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	20,000,000.00	1.4500	1.4708	19,987,849.60	10,575.35	32,222.22	19,998,424.95	19,807,300.00	(191,124.95)
FED FARM CR BK / RBC															
1058403	2/21/20	02/21/2023	3133ELNW0	AA+	Aaa	AAA	39,000,000.00	1.4500	1.4648	38,983,147.71	14,667.73	62,833.33	38,997,815.44	38,624,235.00	(373,580.44)
FED FARM CR BK / FTN FINANCIAL															
1063784	3/30/20	03/30/2023	3133ELVM3	AA+	Aaa	AAA	50,000,000.00	0.8000	0.7376	50,092,348.50	(77,042.59)	1,111.11	50,015,305.91	49,194,000.00	(821,305.91)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
1109988	4/13/21	04/13/2023	3133EMVP4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1912	49,934,000.00	48,400.00	29,166.67	49,982,400.00	48,988,500.00	(993,900.00)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1067440	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	25,000,000.00	0.3750	0.3891	24,989,500.00	8,415.58	38,020.83	24,997,915.58	24,446,500.00	(551,415.58)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1067441	5/7/20	05/05/2023	3137EAER6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.3891	49,979,000.00	16,831.17	76,041.67	49,995,831.17	48,893,000.00	(1,102,831.17)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1071150	6/11/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	7,400,000.00	0.2500	0.2916	7,390,978.59	7,057.28	6,629.17	7,398,035.87	7,215,888.00	(182,147.87)
FANNIE MAE / JEFFERIES & COMPANY															
1071328	6/12/20	05/22/2023	3135G04Q3	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2920	24,969,250.00	24,048.82	22,395.83	24,993,298.82	24,378,000.00	(615,298.82)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1149696	11/23/21	05/23/2023	3133ENEW6	AA+	Aaa	AAA	50,000,000.00	0.3750	0.4085	49,975,000.00	14,259.26	66,666.67	49,989,259.26	48,787,750.00	(1,201,509.26)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
1117303	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	20,000,000.00	0.1250	0.1712	19,981,600.00	12,223.96	8,263.89	19,993,823.96	19,470,600.00	(523,223.96)
FED HM LN BK BD / BNY Mellon Capital Market															
1117304	6/4/21	06/02/2023	3130AMRY0	AA+	Aaa	NR	15,000,000.00	0.1250	0.1712	14,986,200.00	9,167.97	6,197.92	14,995,367.97	14,602,950.00	(392,417.97)
FANNIE MAE / BARCLAYS CAPITAL															
1075019	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	79,729.17	28,125.00	49,972,229.17	48,509,750.00	(1,462,479.17)
FANNIE MAE / BARCLAYS CAPITAL															
1075020	7/10/20	07/10/2023	3135G05G4	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3221	49,892,500.00	79,729.17	28,125.00	49,972,229.17	48,509,750.00	(1,462,479.17)
FED FARM CR BK / MORGAN STANLEY _1															
1056788	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	16,895,000.00	1.4200	1.4438	16,881,346.64	10,329.63	35,986.35	16,891,676.27	16,490,364.75	(401,311.52)
FED FARM CR BK / BNY Mellon Capital Market															
1056789	2/10/20	08/07/2023	3133ELMA9	AA+	Aaa	AAA	14,000,000.00	1.4200	1.4493	13,986,096.74	10,518.70	29,820.00	13,996,615.44	13,664,700.00	(331,915.44)
FED FARM CR BK / MORGAN STANLEY _1															
1028939	8/14/19	08/14/2023	3133EK2K5	AA+	Aaa	AAA	25,000,000.00	1.6000	1.6189	24,981,750.00	14,283.16	52,222.22	24,996,033.16	24,452,750.00	(543,283.16)
FREDDIE MAC / TD SECURITIES															
1080918	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2841	19,979,600.00	14,315.79	5,138.89	19,993,915.79	19,312,800.00	(681,115.79)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1080919	8/21/20	08/24/2023	3137EAEV7	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2841	24,974,500.00	17,894.74	6,423.61	24,992,394.74	24,141,000.00	(851,394.74)
FREDDIE MAC / BARCLAYS CAPITAL															
1082617	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	13,000,000.00	0.2500	0.2610	12,995,710.00	2,956.30	2,076.39	12,998,666.30	12,521,015.00	(477,651.30)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1082618	9/4/20	09/08/2023	3137EAEW5	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2610	24,991,750.00	5,685.19	3,993.06	24,997,435.19	24,078,875.00	(918,560.19)
FED FARM CR BK / Mizuho Securities USA Inc															
1083373	9/11/20	09/08/2023	3133EL6J8	AA+	Aaa	AAA	15,000,000.00	0.2200	0.2600	14,982,150.00	12,264.62	2,108.33	14,994,414.62	14,447,925.00	(546,489.62)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1009949	4/15/19	09/12/2023	3135G0U43	AA+	Aaa	AAA	25,000,000.00	2.8750	2.3270	25,570,500.00	(447,916.19)	37,934.03	25,122,583.81	24,654,125.00	(468,458.81)
FED FARM CR BK / Mizuho Securities USA Inc															
1107141	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	28,750,000.00	0.2200	0.2702	28,714,062.50	21,921.88	1,581.25	28,735,984.38	27,613,943.75	(1,122,040.63)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED FARM CR BK / MORGAN STANLEY _1															
1107142	3/22/21	09/22/2023	3133EMUF7	AA+	Aaa	AAA	42,750,000.00	0.2200	0.2702	42,696,562.50	32,596.88	2,351.25	42,729,159.38	41,060,733.75	(1,668,425.63)
FED FARM CR BK / MORGAN STANLEY _1															
1086372	10/2/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	31,775,000.00	0.2000	0.2468	31,730,549.63	29,592.42	31,598.47	31,760,142.05	30,495,579.63	(1,264,562.43)
FED FARM CR BK / BNY Mellon Capital Market															
1086530	10/5/20	10/02/2023	3133EMBS0	AA+	Aaa	AAA	27,345,000.00	0.2000	0.2541	27,300,974.55	29,268.54	27,193.08	27,330,243.09	26,243,953.58	(1,086,289.52)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1087999	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	30,000,000.00	0.1250	0.2499	29,888,100.00	73,045.83	17,187.50	29,961,145.83	28,696,650.00	(1,264,495.83)
FREDDIE MAC / TD SECURITIES															
1088000	10/16/20	10/16/2023	3137EAEY1	AA+	Aaa	AAA	17,000,000.00	0.1250	0.2499	16,936,590.00	41,392.64	9,739.58	16,977,982.64	16,261,435.00	(716,547.64)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1090664	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	25,000,000.00	0.2500	0.2801	24,977,500.00	14,278.45	25,173.61	24,991,778.45	23,906,750.00	(1,085,028.45)
FREDDIE MAC / CASTLE OAK SECURITIES															
1090665	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	8,567.07	15,104.17	14,995,067.07	14,344,050.00	(651,017.07)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1090666	11/5/20	11/06/2023	3137EAEZ8	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2801	14,986,500.00	8,567.07	15,104.17	14,995,067.07	14,344,050.00	(651,017.07)
FED HM LN BK BD / MORGAN STANLEY															
1148381	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	35,000,000.00	0.5000	0.5232	34,983,900.00	7,163.04	69,027.78	34,991,063.04	33,557,825.00	(1,433,238.04)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1148382	11/12/21	11/09/2023	3130APU29	AA+	Aaa	NR	46,000,000.00	0.5000	0.5232	45,978,840.00	9,414.28	90,722.22	45,988,254.28	44,104,570.00	(1,883,684.28)
FANNIE MAE / JP MORGAN CHASE & CO															
1093106	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2881	49,943,000.00	35,085.03	43,055.56	49,978,085.03	47,733,000.00	(2,245,085.03)
FANNIE MAE / JP MORGAN CHASE & CO															
1093107	11/25/20	11/27/2023	3135G06H1	AA+	Aaa	AAA	15,000,000.00	0.2500	0.2881	14,982,900.00	10,525.51	12,916.67	14,993,425.51	14,319,900.00	(673,525.51)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151076	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	30,090.53	83,333.33	49,957,590.53	47,861,250.00	(2,096,340.53)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1151077	12/3/21	12/01/2023	3133ENGF1	AA+	Aaa	AAA	50,000,000.00	0.5000	0.5732	49,927,500.00	30,090.53	83,333.33	49,957,590.53	47,861,250.00	(2,096,340.53)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1094160	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	18,067.50	24,375.00	29,988,367.50	28,616,250.00	(1,372,117.50)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
1094161	12/4/20	12/04/2023	3137EAF2	AA+	Aaa	AAA	30,000,000.00	0.2500	0.2832	29,970,300.00	18,067.50	24,375.00	29,988,367.50	28,616,250.00	(1,372,117.50)
FED FARM CR BK / DEUTSCHE															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1056506	2/6/20	01/10/2024	3133ELGV0	AA+	Aaa	AAA	15,000,000.00	1.5500	1.4908	15,033,695.55	(22,757.60)	52,312.50	15,010,937.95	14,509,500.00	(501,437.95)
FED FARM CR BK / FTN FINANCIAL															
1057626	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	15,000,000.00	1.4300	1.4556	14,985,150.00	9,765.94	28,004.17	14,994,915.94	14,416,050.00	(578,865.94)
FED FARM CR BK / FTN FINANCIAL															
1057627	2/14/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	19,000,000.00	1.4300	1.4620	18,976,440.00	15,493.97	35,471.94	18,991,933.97	18,260,330.00	(731,603.97)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1062309	3/16/20	02/14/2024	3133ELNE0	AA+	Aaa	AAA	22,100,000.00	1.4300	0.8552	22,587,526.00	(316,822.65)	41,259.47	22,270,703.35	21,239,647.00	(1,031,056.35)
FED FARM CR BK / CASTLE OAK SECURITIES															
1104041	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	8,000,000.00	0.2500	0.2621	7,997,120.00	1,533.33	1,944.44	7,998,653.33	7,559,560.00	(439,093.33)
FED FARM CR BK / JP MORGAN CHASE & CO															
1104042	2/26/21	02/26/2024	3133EMRZ7	AA+	Aaa	AAA	20,000,000.00	0.2500	0.2621	19,992,800.00	3,833.33	4,861.11	19,996,633.33	18,898,900.00	(1,097,733.33)
FED HM LN BK BD / CASTLE OAK SECURITIES															
1165552	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	45,000,000.00	2.1250	2.1862	44,948,700.00	13,768.83	87,656.25	44,962,468.83	43,644,150.00	(1,318,318.83)
FED HM LN BK BD / BARCLAYS CAPITAL															
1165553	3/25/22	02/28/2024	3130ARHG9	AA+	Aaa	NR	15,000,000.00	2.1250	2.1862	14,982,900.00	4,589.61	29,218.75	14,987,489.61	14,548,050.00	(439,439.61)
FED FARM CR BK / Mizuho Securities USA Inc															
1063212	3/23/20	03/04/2024	3133ELQD9	AA+	Aaa	AAA	20,000,000.00	1.2300	0.8040	20,330,346.60	(211,087.06)	18,450.00	20,119,259.54	19,135,200.00	(984,059.54)
FED HM LN BK BD / MORGAN STANLEY _1															
1008111	4/3/19	03/08/2024	3130AB3H7	AA+	Aaa	NR	10,000,000.00	2.3750	2.3843	9,995,600.00	3,118.42	15,173.61	9,998,718.42	9,737,450.00	(261,268.42)
FED HM LN BK BD / BNY Mellon Capital Market															
1062112	3/13/20	03/08/2024	3130AB3H7	AA+	Aaa	NR	4,400,000.00	2.3750	0.8264	4,666,646.56	(170,579.47)	6,676.39	4,496,067.09	4,284,478.00	(211,589.09)
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1071327	6/12/20	06/10/2024	3133ELG99	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3880	14,992,290.00	4,444.78	17,343.75	14,996,734.78	14,027,550.00	(969,184.78)
FANNIE MAE / MORGAN STANLEY _1															
1056549	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	4,605,000.00	1.6250	1.4722	4,636,746.13	(17,941.83)	34,505.53	4,618,804.30	4,369,408.20	(249,396.10)
FANNIE MAE / CITIGROUP GLOBAL MARKETS															
1056550	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	5,000,000.00	1.6250	1.4705	5,034,839.55	(19,690.12)	37,465.28	5,015,149.43	4,744,200.00	(270,949.43)
FANNIE MAE / TD SECURITIES															
1056551	2/7/20	10/15/2024	3135G0W66	AA+	Aaa	AAA	40,000,000.00	1.6250	1.5218	40,185,778.80	(104,995.84)	299,722.22	40,080,782.96	37,953,600.00	(2,127,182.96)
FED FARM CR BK / JP MORGAN CHASE & CO															
1155884	1/11/22	01/06/2025	3133ENKS8	AA+	Aaa	AAA	25,000,000.00	1.1250	1.2020	24,943,750.00	13,604.65	66,406.25	24,957,354.65	23,258,125.00	(1,699,229.65)
FED HM LN BK BD / JEFFERIES & COMPANY															
1133939	7/27/21	01/27/2025	3130ANSP1	AA+	Aaa	NR	7,750,000.00	0.6400	0.6400	7,750,000.00	0.00	8,817.78	7,750,000.00	7,252,450.00	(497,550.00)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / BNY Mellon Capital Market															
1134038	7/27/21	01/27/2025	3130AN5P1	AA+	Aaa	NR	5,750,000.00	0.6400	0.6400	5,750,000.00	0.00	6,542.22	5,750,000.00	5,380,850.00	(369,150.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1118839	6/16/21	06/16/2025	3130AMSD5	AA+	Aaa	NR	25,000,000.00	0.6300	0.6300	25,000,000.00	0.00	45,937.50	25,000,000.00	22,550,525.00	(2,449,475.00)
FANNIE MAE / DAIWA CAPITAL MARKETS															
1105176	3/8/21	08/25/2025	3135G05X7	AA+	Aaa	AAA	25,000,000.00	0.3750	0.7622	24,575,925.00	148,571.39	9,375.00	24,724,496.39	22,320,625.00	(2,403,871.39)
FREDDIE MAC / TD SECURITIES															
1104040	2/26/21	09/23/2025	3137EAEX3	AA+	Aaa	AAA	10,000,000.00	0.3750	0.7054	9,851,527.20	51,834.77	833.33	9,903,361.97	8,907,500.00	(995,861.97)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1134091	7/28/21	10/28/2025	3130ANB74	AA+	Aaa	NR	20,000,000.00	0.8000	0.8000	20,000,000.00	0.00	28,000.00	20,000,000.00	17,881,841.80	(2,118,158.20)
FANNIE MAE / MORGAN STANLEY _1															
1104586	3/3/21	11/07/2025	3135G06G3	AA+	Aaa	AAA	50,000,000.00	0.5000	0.7129	49,511,000.00	164,935.87	100,000.00	49,675,935.87	44,499,750.00	(5,176,185.87)
FED FARM CR BK / FTN FINANCIAL															
1148918	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0900	24,960,963.44	8,512.14	97,708.33	24,969,475.58	22,581,500.00	(2,387,975.58)
FED FARM CR BK / GREAT PACIFIC SECURITIES															
1148919	11/17/21	11/17/2025	3133ENEG1	AA+	Aaa	AAA	25,000,000.00	1.0500	1.0902	24,960,750.00	8,558.68	97,708.33	24,969,308.68	22,581,500.00	(2,387,808.68)
Subtotal for GOVT AGENCY-FIX-30/360:							1,892,080,000.00	0.7364	0.7538	1,891,612,884.74	(232,827.76)	3,287,842.61	1,891,380,056.98	1,820,608,747.05	(70,771,309.93)
GOV'T AGY - CALLABLE															
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1085837	9/30/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	20,000,000.00	0.3000	0.3062	19,996,000.00	4,000.00	15,333.33	20,000,000.00	19,096,200.00	(903,800.00)
FREDDIE MAC / CASTLE OAK SECURITIES															
1086532	10/5/20	12/29/2023	3134GWXB7	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3219	14,989,440.00	10,560.00	11,500.00	15,000,000.00	14,322,150.00	(677,850.00)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1091737	11/16/20	08/16/2024	3135GA3K5	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3700	15,000,000.00	0.00	6,937.50	15,000,000.00	13,891,545.75	(1,108,454.25)
FANNIE MAE / GREAT PACIFIC SECURITIES															
1081425	8/27/20	08/27/2024	3136G4Y72	AA+	Aaa	AAA	15,000,000.00	0.4550	0.4550	15,000,000.00	0.00	6,445.83	15,000,000.00	13,900,728.30	(1,099,271.70)
FREDDIE MAC / GREAT PACIFIC SECURITIES															
1084332	9/18/20	09/20/2024	3134GWUF1	AA+	Aaa	AAA	20,000,000.00	0.4000	0.4000	20,000,000.00	0.00	2,444.44	20,000,000.00	18,467,575.40	(1,532,424.60)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1104043	2/26/21	02/26/2025	3130ALG73	AA+	Aaa	NR	20,000,000.00	0.4600	0.4600	20,000,000.00	0.00	8,944.44	20,000,000.00	18,144,065.00	(1,855,935.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1112120	4/28/21	04/28/2025	3130AM7A4	AA+	Aaa	NR	20,000,000.00	0.6900	0.6900	20,000,000.00	0.00	58,650.00	20,000,000.00	18,183,871.20	(1,816,128.80)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
1112327	4/29/21	04/29/2025	3130AMCP5	AA+	Aaa	NR	40,000,000.00	0.6800	0.6800	40,000,000.00	0.00	114,844.44	40,000,000.00	36,351,862.00	(3,648,138.00)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1115693	5/24/21	11/24/2025	3130AMHJ4	AA+	Aaa	NR	15,000,000.00	0.7600	0.7600	15,000,000.00	0.00	40,216.67	15,000,000.00	13,380,090.45	(1,619,909.55)
FED HM LN BK BD / GREAT PACIFIC SECURITIES															
1116512	5/28/21	11/28/2025	3130AMQT2	AA+	Aaa	NR	25,000,000.00	0.7900	0.7900	25,000,000.00	0.00	67,479.17	25,000,000.00	22,313,964.50	(2,686,035.50)
Subtotal for GOV'T AGY - CALLABLE:							205,000,000.00	0.5474	0.5496	204,985,440.00	14,560.00	332,795.82	205,000,000.00	188,052,052.60	(16,947,947.40)
Subtotal for GOVERNMENT AGENCY:							4,571,080,000.00	0.3294	1.9128	4,542,206,691.40	(218,267.76)	7,647,593.99	4,546,015,379.20	4,458,764,585.97	(87,250,793.23)
MUNICIPAL DEBT															
ORANGE COUNTY POB 2022A															
COUNTY OF ORANGE /															
1156098	1/13/22	10/31/2022	68428LEP5	NR	NR	NR	130,446,000.00	0.5980	0.5981	130,446,000.00	0.00	134,344.89	130,446,000.00	130,471,944.40	25,944.40
COUNTY OF ORANGE /															
1156099	1/13/22	01/31/2023	68428LEQ3	NR	NR	NR	130,446,000.00	0.6080	0.7492	130,446,000.00	0.00	136,591.46	130,446,000.00	129,359,007.83	(1,086,992.17)
COUNTY OF ORANGE /															
1156100	1/13/22	04/28/2023	68428LER1	NR	NR	NR	130,446,000.00	0.6780	0.6770	130,446,000.00	0.00	152,317.45	130,446,000.00	128,171,552.68	(2,274,447.32)
Subtotal for ORANGE COUNTY POB 2022A:							391,338,000.00	0.6280	0.6748	391,338,000.00	0.00	423,253.80	391,338,000.00	388,002,504.91	(3,335,495.09)
Subtotal for MUNICIPAL DEBT:							391,338,000.00	0.6280	0.6748	391,338,000.00	0.00	423,253.80	391,338,000.00	388,002,504.91	(3,335,495.09)
U. S. TREASURIES															
TREASURY BILL															
US TREASURY N/B / MORGAN STANLEY															
1167250	4/7/22	10/06/2022	912796M89	AA+	Aaa	AAA	50,000,000.00		1.0915	49,724,093.06	0.00	268,327.08	49,724,093.06	49,978,771.00	254,677.94
US TREASURY N/B / MORGAN STANLEY															
1167252	4/7/22	10/06/2022	912796M89	AA+	Aaa	AAA	50,000,000.00		1.0965	49,722,829.17	0.00	269,556.25	49,722,829.17	49,978,771.00	255,941.83
US TREASURY N/B / MORGAN STANLEY															
1168076	4/13/22	10/06/2022	912796M89	AA+	Aaa	AAA	25,000,000.00		1.0835	24,867,572.22	0.00	128,665.63	24,867,572.22	24,989,385.50	121,813.28
US TREASURY N/B / BNY Mellon Capital Market															
1170293	4/29/22	11/03/2022	912796N96	AA+	Aaa	AAA	50,000,000.00		1.2800	49,665,777.78	0.00	275,555.55	49,665,777.78	49,873,680.50	207,902.72
US TREASURY N/B / DEUTSCHE															
1170948	5/5/22	11/03/2022	912796N96	AA+	Aaa	AAA	50,000,000.00		1.3250	49,665,069.44	0.00	274,201.39	49,665,069.44	49,873,680.50	208,611.06
US TREASURY N/B / Mizuho Securities USA Inc															
1174602	6/3/22	11/10/2022	912796W54	AA+	Aaa	AAA	50,000,000.00		1.4562	49,676,400.00	0.00	242,700.00	49,676,400.00	49,847,673.50	171,273.50
US TREASURY N/B / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BILL															
1169521	4/25/22	04/20/2023	912796V48	AA+	Aaa	AAA	50,000,000.00		2.0150	48,992,500.00	0.00	444,979.17	48,992,500.00	48,996,663.00	4,163.00
Subtotal for TREASURY BILL:							325,000,000.00	0.0000	1.3548	322,314,241.67	0.00	1,903,985.07	322,314,241.67	323,538,625.00	1,224,383.33
TREASURY BOND															
US TREASURY N/B / BANK OF AMERICA															
1110179	4/14/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1832	49,939,453.13	42,565.80	23,607.34	49,982,018.93	48,813,476.50	(1,168,542.43)
US TREASURY N/B / BANK OF AMERICA															
1112320	4/29/21	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1748	49,949,218.75	35,397.12	23,607.34	49,984,615.87	48,813,476.50	(1,171,139.37)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1189429	9/22/22	05/15/2023	912828ZP8	AA+	Aaa	AAA	50,000,000.00	0.1250	4.0303	48,765,625.00	47,273.94	1,528.53	48,812,898.94	48,813,476.50	577.56
US TREASURY N/B / CITI GLOBAL MARKETS															
1190012	9/27/22	07/15/2023	912828ZY9	AA+	Aaa	AAA	50,000,000.00	0.1250	4.1830	48,421,875.00	21,692.44	679.35	48,443,567.44	48,446,289.00	2,721.56
US TREASURY N/B / MORGAN STANLEY															
1190013	9/27/22	07/15/2023	912828ZY9	AA+	Aaa	AAA	50,000,000.00	0.1250	4.1727	48,425,781.25	21,638.75	679.35	48,447,420.00	48,446,289.00	(1,131.00)
US TREASURY N/B / JP MORGAN CHASE & CO															
1116284	5/27/21	08/15/2023	91282CAF8	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1708	49,949,218.75	30,844.91	7,982.34	49,980,063.66	48,267,578.00	(1,712,485.66)
US TREASURY N/B / BARCLAYS CAPITAL															
1108212	3/30/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2302	49,871,093.75	78,863.67	2,762.43	49,949,957.42	48,094,726.50	(1,855,230.92)
US TREASURY N/B / BANK OF AMERICA															
1152111	12/10/21	09/15/2023	91282CAK7	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5846	49,597,656.25	184,303.43	2,762.43	49,781,959.68	48,094,726.50	(1,687,233.18)
US TREASURY N/B / BANK OF AMERICA															
1146450	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,046.88	113,850.47	47,214.67	49,861,897.35	47,794,922.00	(2,066,975.35)
US TREASURY N/B / RBC															
1146451	10/28/21	11/15/2023	91282CAW1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.4975	49,748,047.00	113,850.42	47,214.67	49,861,897.42	47,794,922.00	(2,066,975.42)
US TREASURY N/B / DEUTSCHE															
1106792	3/18/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3485	49,853,515.63	75,319.50	5,524.86	49,928,835.13	47,123,047.00	(2,805,788.13)
US TREASURY N/B / JP MORGAN CHASE & CO															
1108210	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	63,598.52	5,524.86	49,938,598.52	47,123,047.00	(2,815,551.52)
US TREASURY N/B / DEUTSCHE															
1108211	3/30/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3350	49,875,000.00	63,598.52	5,524.86	49,938,598.52	47,123,047.00	(2,815,551.52)
US TREASURY N/B / MORGAN STANLEY _1															
1115356	5/20/21	03/15/2024	91282CBR1	AA+	Aaa	AAA	50,000,000.00	0.2500	0.2820	49,955,078.13	21,763.12	5,524.86	49,976,841.25	47,123,047.00	(2,853,794.25)
US TREASURY N/B / DEUTSCHE															
1115357	5/20/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3289	49,882,812.50	53,599.05	47,214.67	49,936,411.55	46,813,476.50	(3,122,935.05)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / BNP PARIBAS															
1116286	5/27/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3109	49,910,156.25	40,777.79	47,214.67	49,950,934.04	46,813,476.50	(3,137,457.54)
US TREASURY N/B / JP MORGAN CHASE & CO															
1136679	8/16/21	05/15/2024	91282CCC3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.3587	49,851,562.50	60,825.34	47,214.67	49,912,387.84	46,813,476.50	(3,098,911.34)
Subtotal for TREASURY BOND:							850,000,000.00	0.1912	1.0014	843,619,140.77	1,069,762.79	321,781.90	844,688,903.56	812,312,500.00	(32,376,403.56)
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY _1															
1119501	6/22/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1394	49,990,234.38	9,174.96	26,154.89	49,999,409.34	49,887,695.50	(111,713.84)
US TREASURY N/B / JP MORGAN CHASE & CO															
1146665	10/29/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1367	49,994,140.63	5,380.40	26,154.89	49,999,521.03	49,887,695.50	(111,825.53)
US TREASURY N/B / Mizuho Securities USA Inc															
1152452	12/14/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2363	49,951,171.88	44,264.74	26,154.89	49,995,436.62	49,887,695.50	(107,741.12)
US TREASURY N/B / DEUTSCHE															
1152453	12/14/21	10/31/2022	91282CAR2	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2363	49,951,171.88	44,264.74	26,154.89	49,995,436.62	49,887,695.50	(107,741.12)
US TREASURY N/B / DEUTSCHE															
1174603	6/3/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.5899	49,642,578.13	238,281.25	20,491.80	49,880,859.38	49,755,859.50	(124,999.88)
US TREASURY N/B / JEFFERIES & COMPANYY															
1176063	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	283,434.26	18,613.39	49,843,981.14	49,755,859.50	(88,121.64)
US TREASURY N/B / JEFFERIES & COMPANYY															
1176064	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	283,434.26	18,613.39	49,843,981.14	49,755,859.50	(88,121.64)
US TREASURY N/B / JEFFERIES & COMPANYY															
1176065	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0463	49,560,546.88	283,434.26	18,613.39	49,843,981.14	49,755,859.50	(88,121.64)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1176066	6/14/22	11/30/2022	91282CAX9	AA+	Aaa	AAA	50,000,000.00	0.1250	2.0635	49,556,640.63	285,953.68	18,613.39	49,842,594.31	49,755,859.50	(86,734.81)
US TREASURY N/B / MORGAN STANLEY _1															
1112317	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	15,819.70	10,529.89	49,996,288.45	49,429,687.50	(566,600.95)
US TREASURY N/B / BNP PARIBAS															
1112319	4/29/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.1473	49,980,468.75	15,819.70	10,529.89	49,996,288.45	49,429,687.50	(566,600.95)
US TREASURY N/B / Mizuho Securities USA Inc															
1153075	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	86,432.92	10,529.89	49,963,386.05	49,429,687.50	(533,698.55)
US TREASURY N/B / JEFFERIES & COMPANYY															
1153076	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	86,432.92	10,529.89	49,963,386.05	49,429,687.50	(533,698.55)
US TREASURY N/B / Mizuho Securities USA Inc															

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1153077	12/17/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3449	49,876,953.13	86,432.92	10,529.89	49,963,386.05	49,429,687.50	(533,698.55)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1153209	12/20/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3430	49,878,906.25	84,795.38	10,529.89	49,963,701.63	49,429,687.50	(534,014.13)
US TREASURY N/B / MORGAN STANLEY															
1153840	12/23/21	01/31/2023	91282CBG5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3943	49,851,562.50	103,612.31	10,529.89	49,955,174.81	49,429,687.50	(525,487.31)
US TREASURY N/B / BANK OF AMERICA															
1146666	10/29/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2773	49,898,437.50	70,280.42	5,352.21	49,968,717.92	49,269,531.50	(699,186.42)
US TREASURY N/B / Mizuho Securities USA Inc															
1153841	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	117,296.01	5,352.21	49,937,608.51	49,269,531.50	(668,077.01)
US TREASURY N/B / Mizuho Securities USA Inc															
1153842	12/23/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4293	49,820,312.50	117,296.01	5,352.21	49,937,608.51	49,269,531.50	(668,077.01)
US TREASURY N/B / JP MORGAN CHASE & CO															
1154072	12/27/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4590	49,804,687.50	126,861.86	5,352.21	49,931,549.36	49,269,531.50	(662,017.86)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1154201	12/28/21	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4463	49,812,500.00	121,633.49	5,352.21	49,934,133.49	49,269,531.50	(664,601.99)
US TREASURY N/B / MORGAN STANLEY															
1154828	1/3/22	02/28/2023	91282CBN0	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4714	49,800,781.25	128,238.20	5,352.21	49,929,019.45	49,269,531.50	(659,487.95)
US TREASURY N/B / RBC															
1107667	3/25/21	03/31/2023	912828Q29	AA+	Aaa	AAA	50,000,000.00	1.5000	0.1454	51,363,281.25	(1,028,017.79)	2,060.44	50,335,263.46	49,423,828.00	(911,435.46)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1152110	12/10/21	03/31/2023	91282CBU4	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4345	49,798,828.13	124,675.84	171.70	49,923,503.97	49,093,750.00	(829,753.97)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1154829	1/3/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.5830	49,679,687.50	169,209.92	21,004.10	49,848,897.42	48,719,726.50	(1,129,170.92)
US TREASURY N/B / BANK OF AMERICA															
1158162	1/28/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	0.9200	49,472,656.25	265,833.12	21,004.10	49,738,489.37	48,719,726.50	(1,018,762.87)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1159351	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	303,755.88	21,004.10	49,688,521.51	48,719,726.50	(968,795.01)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1159352	2/7/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.0731	49,384,765.63	303,755.88	21,004.10	49,688,521.51	48,719,726.50	(968,795.01)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1160946	2/18/22	05/31/2023	91282CCD1	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2542	49,285,156.25	344,410.80	21,004.10	49,629,567.05	48,719,726.50	(909,840.55)
US TREASURY N/B / BANK OF AMERICA															
1146667	10/29/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	25,000,000.00	0.1250	0.3879	24,890,625.00	60,524.43	7,897.42	24,951,149.43	24,270,507.75	(680,641.36)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / CITI GLOBAL MARKETS															
1147247	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	115,945.78	15,794.84	49,905,008.28	48,541,015.50	(1,363,992.78)
US TREASURY N/B / CITI GLOBAL MARKETS															
1147248	11/3/21	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	0.3805	49,789,062.50	115,945.78	15,794.84	49,905,008.28	48,541,015.50	(1,363,992.78)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1160947	2/18/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.2983	49,208,984.38	358,105.66	15,794.84	49,567,090.04	48,541,015.50	(1,026,074.54)
US TREASURY N/B / JP MORGAN CHASE & CO															
1164449	3/17/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6148	49,052,734.38	399,060.84	15,794.84	49,451,795.22	48,541,015.50	(910,779.72)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1164451	3/17/22	06/30/2023	91282CCK5	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6179	49,050,781.25	399,883.64	15,794.84	49,450,664.89	48,541,015.50	(909,649.39)
US TREASURY N/B / BARCLAY CAPITAL															
1146854	11/1/21	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	0.4440	49,722,656.25	145,420.43	10,529.89	49,868,076.68	48,345,703.00	(1,522,373.68)
US TREASURY N/B / TD SECURITIES															
1164596	3/18/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.6886	48,943,359.38	416,316.40	10,529.89	49,359,675.78	48,345,703.00	(1,013,972.78)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1165111	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	446,969.70	10,529.89	49,294,625.95	48,345,703.00	(948,922.95)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1165112	3/23/22	07/31/2023	91282CCN9	AA+	Aaa	AAA	50,000,000.00	0.1250	1.8499	48,847,656.25	446,969.70	10,529.89	49,294,625.95	48,345,703.00	(948,922.95)
US TREASURY N/B / FTN FINANCIAL															
1142903	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2619	49,869,140.63	68,420.76	5,352.21	49,937,561.39	48,154,297.00	(1,783,264.39)
US TREASURY N/B / JP MORGAN CHASE & CO															
1142904	9/30/21	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	0.2599	49,871,093.75	67,399.55	5,352.21	49,938,493.30	48,154,297.00	(1,784,196.30)
US TREASURY N/B / DAIWA CAPITAL MARKETS															
1190000	9/27/22	08/31/2023	91282CCU3	AA+	Aaa	AAA	50,000,000.00	0.1250	4.2391	48,152,343.75	21,865.75	690.61	48,174,209.50	48,154,297.00	(19,912.50)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1142901	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3604	52,484,375.00	(1,065,980.36)	210,597.83	51,418,394.64	48,787,109.50	(2,631,285.14)
US TREASURY N/B / TD SECURITIES															
1142902	9/30/21	01/31/2024	9128285Z9	AA+	Aaa	AAA	50,000,000.00	2.5000	0.3571	52,488,281.25	(1,067,656.43)	210,597.83	51,420,624.82	48,787,109.50	(2,633,515.32)
US TREASURY N/B / BNY Mellon Capital Market															
1142900	9/30/21	07/31/2024	912828Y87	AA+	Aaa	AAA	50,000,000.00	1.7500	0.4774	51,789,062.50	(632,653.99)	147,418.48	51,156,408.51	47,745,117.00	(3,411,291.51)
US TREASURY N/B / BANK OF AMERICA															
1142897	9/30/21	10/31/2024	912828YM6	AA+	Aaa	AAA	50,000,000.00	1.5000	0.5496	51,451,171.88	(471,276.76)	313,858.70	50,979,895.12	47,228,515.50	(3,751,379.62)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
1157928	1/27/22	02/28/2025	912828ZC7	AA+	Aaa	AAA	50,000,000.00	1.1250	1.4116	49,568,359.38	94,517.05	48,169.89	49,662,876.43	46,378,906.50	(3,283,969.93)
US TREASURY N/B / MORGAN STANLEY _1															
1106790	3/18/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6542	49,693,359.38	116,914.54	686.81	49,810,273.92	45,564,453.00	(4,245,820.92)
US TREASURY N/B / BNP PARIBAS															
1108213	3/30/21	03/31/2025	912828ZF0	AA+	Aaa	AAA	50,000,000.00	0.5000	0.6505	49,703,125.00	111,683.48	686.81	49,814,808.48	45,564,453.00	(4,250,355.48)
US TREASURY N/B / DEUTSCHE															
1113751	5/10/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5232	49,708,984.38	102,086.11	78,464.67	49,811,070.49	45,238,281.50	(4,572,788.99)
US TREASURY N/B / MORGAN STANLEY _1															
1115882	5/25/21	04/30/2025	912828ZL7	AA+	Aaa	AAA	50,000,000.00	0.3750	0.5449	49,669,921.88	113,550.55	78,464.67	49,783,472.43	45,238,281.50	(4,545,190.93)
US TREASURY N/B / DEUTSCHE															
1113752	5/10/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5692	49,347,656.25	219,605.14	31,589.67	49,567,261.39	44,826,172.00	(4,741,089.39)
US TREASURY N/B / BNY Mellon Capital Market															
1115552	5/21/21	06/30/2025	912828ZW3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6095	49,271,484.38	241,706.05	31,589.67	49,513,190.43	44,826,172.00	(4,687,018.43)
US TREASURY N/B / MORGAN STANLEY _1															
1113753	5/10/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5892	49,292,968.75	233,233.25	21,059.78	49,526,202.00	44,636,719.00	(4,889,483.00)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1116055	5/26/21	07/31/2025	91282CAB7	AA+	Aaa	AAA	50,000,000.00	0.2500	0.5909	49,296,875.00	227,007.61	21,059.78	49,523,882.61	44,636,719.00	(4,887,163.61)
US TREASURY N/B / BANK OF AMERICA															
1113754	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	250,114.16	10,704.42	49,476,676.66	44,488,281.50	(4,988,395.16)
US TREASURY N/B / DEUTSCHE															
1113755	5/10/21	08/31/2025	91282CAJ0	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6145	49,226,562.50	250,114.16	10,704.42	49,476,676.66	44,488,281.50	(4,988,395.16)
US TREASURY N/B / MORGAN STANLEY _1															
1116050	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	254,062.45	343.41	49,435,703.08	44,388,672.00	(5,047,031.08)
US TREASURY N/B / BNP PARIBAS															
1116051	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6323	49,181,640.63	254,062.45	343.41	49,435,703.08	44,388,672.00	(5,047,031.08)
US TREASURY N/B / DEUTSCHE															
1116052	5/26/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6332	49,179,687.50	254,668.81	343.41	49,434,356.31	44,388,672.00	(5,045,684.31)
US TREASURY N/B / MORGAN STANLEY															
1130485	7/23/21	09/30/2025	91282CAM3	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6018	49,273,437.50	206,571.69	343.41	49,480,009.19	44,388,672.00	(5,091,337.19)
US TREASURY N/B / DEUTSCHE															
1116053	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	272,392.78	52,309.78	49,377,861.53	44,226,562.50	(5,151,299.03)
US TREASURY N/B / DEUTSCHE															
1116054	5/26/21	10/31/2025	91282CAT8	AA+	Aaa	AAA	50,000,000.00	0.2500	0.6605	49,105,468.75	272,392.78	52,309.78	49,377,861.53	44,226,562.50	(5,151,299.03)

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Issuer / Broker															
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY _1															
1116285	5/27/21	12/31/2025	91282CBC4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.7266	49,207,031.25	232,364.87	47,384.51	49,439,396.12	44,160,156.50	(5,279,239.62)
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
1118017	6/10/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.6825	49,298,828.13	197,618.02	31,589.67	49,496,446.15	43,984,375.00	(5,512,071.15)
US TREASURY N/B / DEUTSCHE															
1120789	6/30/21	01/31/2026	91282CBH3	AA+	Aaa	AAA	50,000,000.00	0.3750	0.8080	49,027,343.75	265,797.47	31,589.67	49,293,141.22	43,984,375.00	(5,308,766.22)
Subtotal for TREASURY BOND - ME:							3,275,000,000.00	0.3330	0.7914	3,255,230,468.89	7,117,922.34	1,985,236.74	3,262,348,391.23	3,123,463,871.25	(138,884,519.98)
Subtotal for U. S. TREASURIES:							4,450,000,000.00	0.2816	0.8727	4,421,163,851.33	8,187,685.13	4,211,003.71	4,429,351,536.46	4,259,314,996.25	(170,036,540.21)
Total Extended Fund :							11,224,819,903.00	0.3192	1.5966	11,167,110,445.73	7,969,417.37	12,281,851.50	11,179,106,818.66	10,918,483,990.13	(260,622,828.53)
Net Asset Value (NAV):														0.976687	
Total Investments:							11,860,346,547.34	0.3001	1.6520	11,801,909,645.63	7,969,417.37	12,603,684.82	11,814,227,851.88	11,553,651,821.47	(260,576,030.41)

Report Parameters

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>283-John Wayne Airport</u>															
FUNDS															
MORGAN STANLEY GOVT 8302-JWA MMF															
		10/1/22		AAAm	Aaa-mf	NR	5,293.49		2.8060	5,293.49			5,293.49	5,293.49	0.00
GOLDMAN SACHS - JWA MMF															
		10/1/22		AAAm	Aaa-mf	NR	117,280.13		2.9114	117,280.13			117,280.13	117,280.13	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		10/1/22		AAAm	Aaa-mf	AAAmmf	3,621,201.06		2.8488	3,621,201.06			3,621,201.06	3,621,201.06	0.00
Subtotal for FUNDS:							3,743,774.68		2.8507	3,743,774.68			3,743,774.68	3,743,774.68	0.00
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / DAIWA CAPITAL MARKETS															
1187138	9/7/22	10/5/22	313385349	A-1+	P-1	NR	5,000,000.00		2.5250	4,990,180.56	0.00	8,416.66	4,998,597.22	4,999,170.90	573.68
FED FARM CR BK / CASTLE OAK SECURITIES															
1189636	9/23/22	10/6/22	313313358	A-1+	P-1	F1+	5,000,000.00		2.9400	4,994,691.67	0.00	3,266.66	4,997,958.33	4,998,737.80	779.47
FED FARM CR BK / CASTLE OAK SECURITIES															
1189637	9/23/22	10/6/22	313313358	A-1+	P-1	F1+	5,000,000.00		2.9400	4,994,691.67	0.00	3,266.66	4,997,958.33	4,998,737.80	779.47
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1189836	9/26/22	10/7/22	313313366	A-1+	P-1	F1+	5,000,000.00		2.5600	4,996,088.89	0.00	1,777.78	4,997,866.67	4,998,341.95	475.28
FED FARM CR BK / DAIWA CAPITAL MARKETS															
1189838	9/26/22	10/12/22	313313K31	A-1+	P-1	F1+	5,000,000.00		2.5700	4,994,288.89	0.00	1,784.72	4,996,073.61	4,996,215.35	141.74
FHLB DISC CORP / MORGAN STANLEY															
1188680	9/16/22	10/14/22	313385K54	A-1+	P-1	NR	5,000,000.00		2.7500	4,989,305.56	0.00	5,729.16	4,995,034.72	4,995,375.10	340.38
FHLB DISC CORP / MORGAN STANLEY															
1188681	9/16/22	10/14/22	313385K54	A-1+	P-1	NR	5,000,000.00		2.7500	4,989,305.56	0.00	5,729.16	4,995,034.72	4,995,375.10	340.38
FHLB DISC CORP / MORGAN STANLEY															
1188682	9/16/22	10/14/22	313385K54	A-1+	P-1	NR	5,000,000.00		2.7500	4,989,305.56	0.00	5,729.16	4,995,034.72	4,995,375.10	340.38
FED FARM CR BK / CASTLE OAK SECURITIES															
1189638	9/23/22	10/24/22	313313L71	A-1+	P-1	F1+	5,000,000.00		2.9700	4,987,212.50	0.00	3,300.00	4,990,512.50	4,991,301.30	788.80
FED FARM CR BK / CASTLE OAK SECURITIES															
1189639	9/23/22	10/24/22	313313L71	A-1+	P-1	F1+	5,000,000.00		2.9700	4,987,212.50	0.00	3,300.00	4,990,512.50	4,991,301.30	788.80
Subtotal for DISCOUNT NOTES:							50,000,000.00	0.0000	2.7725	49,912,283.36	0.00	42,299.96	49,954,583.32	49,959,931.70	5,348.38
Subtotal for GOVERNMENT AGENCY:							50,000,000.00		2.7725	49,912,283.36	0.00	42,299.96	49,954,583.32	49,959,931.70	5,348.38
Total 283-John Wayne Airport :							53,743,774.68		2.7779	53,656,058.04	0.00	42,299.96	53,698,358.00	53,703,706.38	5,348.38
Net Asset Value (NAV):														1.000100	

ORANGE COUNTY TREASURER-TAX COLLECTOR

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
FUNDS															
NORTHERN INST U.S. TREASURY PORTFOLIO															
	10/1/22			AAAm	NR	NR	2,435,124.75		2.4260	2,435,124.75			2,435,124.75	2,435,124.75	0.00
Subtotal for FUNDS:							2,435,124.75		2.4260	2,435,124.75			2,435,124.75	2,435,124.75	0.00
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / DEUTSCHE															
967776	7/18/18	6/11/27	3130AEFG0	AA+	Aaa	NR	385,000.00	3.1250	3.1846	383,225.15	838.39	3,676.22	384,063.54	368,235.18	(15,828.37)
FED FARM CR BK / FTN FINANCIAL															
1001372	2/20/19	6/15/27	3133EEW89	AA+	Aaa	AAA	225,000.00	3.1250	2.9561	227,778.98	(1,207.16)	2,070.32	226,571.82	214,436.25	(12,135.57)
FED FARM CR BK / MORGAN STANLEY _1															
1015241	5/16/19	11/12/27	3133EH6M0	AA+	Aaa	AAA	94,000.00	2.8000	2.6533	95,041.52	(414.09)	1,016.24	94,627.43	87,411.07	(7,216.36)
FED HM LN BK BD / CITIGROUP GLOBAL MARKETS															
981587	10/12/18	12/10/27	3130AD7C0	AA+	Aaa	NR	180,000.00	2.7500	3.4669	169,941.34	4,358.35	1,526.25	174,299.69	169,043.40	(5,256.29)
FED FARM CR BK / FTN FINANCIAL															
1026648	7/30/19	12/20/27	3133EH3S0	AA+	Aaa	AAA	137,000.00	2.7300	2.2650	141,840.21	(1,828.70)	1,049.31	140,011.51	127,399.73	(12,611.79)
FED FARM CR BK / MORGAN STANLEY _1															
1005676	3/19/19	12/28/27	31331YLB4	AA+	Aaa	AAA	45,000.00	5.2500	2.8900	53,177.40	(3,292.70)	610.31	49,884.70	46,971.00	(2,913.70)
FED FARM CR BK / DEUTSCHE															
938650	1/18/18	1/18/28	3133EH7H0	AA+	Aaa	AAA	2,000,000.00	2.8750	2.8890	1,997,580.00	1,138.07	11,659.72	1,998,718.07	1,852,090.00	(146,628.07)
FED HM LN BK BD / CASTLE OAK SECURITIES															
987151	11/16/18	11/16/28	3130AFFX0	AA+	Aaa	NR	85,000.00	3.2500	3.3680	84,154.25	327.73	1,035.94	84,481.98	81,059.83	(3,422.16)
FANNIE MAE / TD SECURITIES															
935871	12/29/17	5/15/29	31359MEU3	AA+	Aaa	AAA	1,500,000.00	6.2500	2.7914	2,002,678.50	(210,103.90)	35,416.67	1,792,574.60	1,679,415.00	(113,159.60)
FED FARM CR BK / BANK OF AMERICA															
936269	1/3/18	1/3/30	3133EH5V1	AA+	Aaa	AAA	2,000,000.00	2.9800	2.9971	1,996,580.00	1,352.17	14,568.89	1,997,932.17	1,844,480.00	(153,452.17)
FREDDIE MAC / BARCLAYS CAPITAL															
941166	2/2/18	3/15/31	3134A4AA2	AA+	Aaa	AAA	1,500,000.00	6.7500	3.0912	2,088,162.00	(209,088.29)	4,500.00	1,879,073.71	1,771,290.00	(107,783.71)
FREDDIE MAC / Mizuho Securities USA Inc															
945319	3/1/18	7/15/32	3134A4KX1	AA+	Aaa	AAA	2,000,000.00	6.2500	3.2042	2,697,120.00	(222,313.10)	26,388.89	2,474,806.90	2,326,230.00	(148,576.90)
FED FARM CR BK / MORGAN STANLEY															
948858	3/22/18	7/19/32	3133EA5P9	AA+	Aaa	AAA	255,000.00	3.0500	3.3488	246,378.45	2,723.39	1,555.50	249,101.84	230,119.65	(18,982.19)
FED FARM CR BK / MORGAN STANLEY															
948857	3/22/18	11/8/32	3133EA7G7	AA+	Aaa	AAA	147,000.00	3.1200	3.3373	143,323.53	1,137.29	1,821.82	144,460.82	131,567.21	(12,893.62)
FED FARM CR BK / MORGAN STANLEY															

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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* Market values provided by Bloomberg & Northern Trust

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
650-CCCD SERIES 2017E															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
948855	3/22/18	3/23/33	3133EEUG3	AA+	Aaa	AAA	500,000.00	3.3500	3.3496	500,023.74	(7.16)	372.22	500,016.58	454,075.00	(45,941.58)
FED FARM CR BK / MORGAN STANLEY															
948856	3/22/18	12/27/33	3133EDCX8	AA+	Aaa	AAA	263,000.00	4.4400	3.3596	297,542.42	(9,915.35)	3,049.05	287,627.07	260,552.79	(27,074.29)
FED FARM CR BK / FTN FINANCIAL															
945505	3/2/18	2/13/34	3133EJCP2	AA+	Aaa	AAA	2,000,000.00	3.3300	3.4801	1,963,460.00	10,495.46	8,880.00	1,973,955.46	1,834,530.30	(139,425.16)
FED FARM CR BK / CITIGROUP GLOBAL MARKETS															
947691	3/15/18	11/2/35	31331KN89	AA+	Aaa	AAA	2,000,000.00	3.9100	3.3519	2,147,620.00	(38,050.47)	32,366.11	2,109,569.53	1,996,600.00	(112,969.53)
Subtotal for GOVT AGENCY-FIX-30/360:							15,316,000.00	4.2975	3.1381	17,235,627.49	(673,850.07)	151,563.46	16,561,777.42	15,475,506.39	(1,086,271.04)
Subtotal for GOVERNMENT AGENCY:							15,316,000.00	4.2975	3.1381	17,235,627.49	(673,850.07)	151,563.46	16,561,777.42	15,475,506.39	(1,086,271.04)
U. S. TREASURIES															
TREASURY BOND															
US TREASURY N/B / CITIGROUP GLOBAL MARKETS															
947405	3/14/18	2/15/36	912810FT0	AA+	Aaa	AAA	1,500,000.00	4.5000	2.9081	1,831,699.22	(84,204.08)	8,620.92	1,747,495.14	1,619,179.70	(128,315.44)
Subtotal for TREASURY BOND:							1,500,000.00	4.5000	2.9081	1,831,699.22	(84,204.08)	8,620.92	1,747,495.14	1,619,179.70	(128,315.44)
TREASURY BOND - ME															
US TREASURY N/B / MORGAN STANLEY															
942094	2/8/18	2/15/27	912828V98	AA+	Aaa	AAA	2,000,000.00	2.2500	2.8307	1,908,125.00	47,304.19	5,747.28	1,955,429.19	1,846,171.88	(109,257.31)
Subtotal for TREASURY BOND - ME:							2,000,000.00	2.2500	2.8307	1,908,125.00	47,304.19	5,747.28	1,955,429.19	1,846,171.88	(109,257.31)
Subtotal for U. S. TREASURIES:							3,500,000.00	3.2143	2.8639	3,739,824.22	(36,899.89)	14,368.20	3,702,924.33	3,465,351.58	(237,572.75)
Total 650-CCCD SERIES 2017E :							21,251,124.75	4.0960	3.0113	23,410,576.46	(710,749.96)	165,931.66	22,699,826.50	21,375,982.71	(1,323,843.79)
Net Asset Value (NAV):														0.941680	

650-Fountain Valley SD40

GOVERNMENT AGENCY

DISCOUNT NOTES

FREDDIE DISCOUNT / CASTLE OAK SECURITIES

1189641	9/23/22	10/4/22	313397J36	A-1+	P-1	F1+	3,500,000.00		2.5500	3,497,272.92	0.00	1,983.33	3,499,256.25	3,499,709.82	453.57
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Subtotal for DISCOUNT NOTES:

3,500,000.00	0.0000	2.5500	3,497,272.92	0.00	1,983.33	3,499,256.25	3,499,709.82	453.57
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GOVT AGENCY-FIX-30/360

FED HM LN BK BD / FTN FINANCIAL

963950	6/25/18	6/9/23	313383QR5	AA+	Aaa	NR	3,430,000.00	3.2500	2.8430	3,494,072.40	(55,165.47)	34,681.11	3,438,906.93	3,407,739.30	(31,167.63)
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FANNIE MAE / MORGAN STANLEY _1

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ORANGE COUNTY TREASURER-TAX COLLECTOR

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

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Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
<u>650-Fountain Valley SD40</u>															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
1001371	2/20/19	2/5/24	3135G0V34	AA+	Aaa	AAA	3,510,000.00	2.5000	2.5704	3,498,557.40	8,339.96	13,650.00	3,506,897.36	3,427,427.25	(79,470.11)
FED FARM CR BK / MORGAN STANLEY _1															
1019609	6/14/19	6/3/24	3133EKNX0	AA+	Aaa	AAA	3,465,000.00	2.1600	1.9601	3,497,640.30	(21,656.81)	24,532.20	3,475,983.49	3,340,987.65	(134,995.84)
FANNIE MAE / Mizuho Securities USA Inc															
1053766	1/21/20	1/7/25	3135G0X24	AA+	Aaa	AAA	3,300,000.00	1.6250	1.6351	3,298,416.00	860.29	12,512.50	3,299,276.29	3,112,510.50	(186,765.79)
FANNIE MAE / MORGAN STANLEY _1															
1077257	7/29/20	6/17/25	3135G04Z3	AA+	Aaa	AAA	3,500,000.00	0.5000	0.4363	3,510,760.09	(4,786.34)	5,055.56	3,505,973.75	3,159,870.00	(346,103.75)
Subtotal for GOVT AGENCY-FIX-30/360:							17,205,000.00	2.0064	1.8883	17,299,446.19	(72,408.37)	90,431.37	17,227,037.82	16,448,534.70	(778,503.12)
Subtotal for GOVERNMENT AGENCY:							20,705,000.00	1.6672	2.0001	20,796,719.11	(72,408.37)	92,414.70	20,726,294.07	19,948,244.52	(778,049.55)
U. S. TREASURIES															
TREASURY BOND - ME															
US TREASURY N/B / BANK OF AMERICA															
937819	1/12/18	10/31/22	9128283C2	AA+	Aaa	AAA	3,500,000.00	2.0000	2.3398	3,446,269.53	52,810.95	29,293.48	3,499,080.48	3,497,607.44	(1,473.05)
US TREASURY N/B / DEUTSCHE															
1155200	1/5/22	3/31/23	91282CBU4	AA+	Aaa	AAA	3,500,000.00	0.1250	0.5226	3,482,910.16	10,215.93	12.02	3,493,126.09	3,436,562.50	(56,563.59)
US TREASURY N/B / DEUTSCHE															
1100898	2/1/21	1/31/26	91282CBH3	AA+	Aaa	AAA	3,500,000.00	0.3750	0.4193	3,492,343.75	2,546.49	2,211.28	3,494,890.24	3,078,906.25	(415,983.99)
US TREASURY N/B / BARCLAYS CAPITAL															
1113406	5/6/21	4/30/26	91282CBW0	AA+	Aaa	AAA	3,500,000.00	0.7500	0.7965	3,492,070.31	2,235.13	10,985.05	3,494,305.44	3,095,449.21	(398,856.23)
Subtotal for TREASURY BOND - ME:							14,000,000.00	0.8125	1.0195	13,913,593.75	67,808.50	42,501.83	13,981,402.25	13,108,525.40	(872,876.86)
Subtotal for U. S. TREASURIES:							14,000,000.00	0.8125	1.0195	13,913,593.75	67,808.50	42,501.83	13,981,402.25	13,108,525.40	(872,876.86)
Total 650-Fountain Valley SD40 :							34,705,000.00	1.3224	1.6046	34,710,312.86	(4,599.87)	134,916.53	34,707,696.32	33,056,769.92	(1,650,926.40)
Net Asset Value (NAV):														0.952433	
Total Investments:							109,699,899.43	1.1878	2.4519	111,776,947.36	(715,349.83)	343,148.15	111,105,880.82	108,136,459.01	(2,969,421.81)

Report Parameters

ORANGE COUNTY TREASURER-TAX COLLECTOR

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

Run Date: 07-Oct-2022 09:14:43 AM
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* Market values provided by Bloomberg & Northern Trust

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

Query: Month End Specific
 Settlement Date: not greater than 30 Sep 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
9/31/2022

10/13/2022

DESCRIPTION	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
MONEY MARKET FUNDS					
FIRST AMERICAN GOVT OBLIGATION FUND CL Z	31846V567	2.74%	\$ 138,406,715.67	\$ 138,406,715.67	\$ 66,799.78
FED GOVT OBLI FD-IS	60934N104	2.81%	1,110,625.22	1,110,625.22	899.63
SUB-TOTAL MONEY MARKET FUNDS			<u>139,517,340.89</u>	<u>139,517,340.89</u>	<u>67,699.41</u>
TOTAL OF INVESTMENTS WITH TRUSTEES			<u>\$ 139,517,340.89</u>	<u>\$ 139,517,340.89</u>	<u>\$ 67,699.41</u>
			-	-	-

COUNTY OF ORANGE
CEO FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
9/31/2022

BOND DESCRIPTION	TRUSTEE	CUSIP #	MOODY'S	S & P	FITCH	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
FIRST AMERICAN GOVT OBLIGATION FUND CL Z (MONEY MARKET)									
2014 NDAPP	U.S. BANK	31846V567	Aaa-mf	AAAm	AAAmf	2.74%	\$ -	\$ -	\$ 1,340.83
2014 SANTA ANA HEIGHTS	U.S. BANK	31846V567					2,292,543.61	2,292,543.61	4,248.43
2014 SOCPFA SERIES A&B	U.S. BANK	31846V567					6,685,804.70	6,685,804.70	12,389.96
2016-1 VILLAGE OF ESENCIA	U.S. BANK	31846V567					8,982,835.99	8,982,835.99	16,652.53
2017-1 NEWPORT COAST	U.S. BANK	31846V567					935,642.46	935,642.46	1,838.89
2017-1 VILLAGE OF ESENCIA IA1	U.S. BANK	31846V567					10,067,341.46	10,067,341.46	19,402.72
2017-1 VILLAGE OF ESENCIA IA2	U.S. BANK	31846V567					1,777,587.20	1,777,587.20	3,300.81
2018 SOCPFA SERIES A	U.S. BANK	31846V567					23,502.11	23,502.11	43.41
2022A PREPAID POBs	U.S. BANK	31846V567					14,925.27	14,925.27	27.66
NEWPORT COAST - Group 4	U.S. BANK	31846V567					447,074.13	447,074.13	846.55
OBLIGATION NOTES	U.S. BANK	31846V567					253,142.83	253,142.83	57.02
2022 SOCPFA Sheriff's Building	U.S. BANK	31846V567					3,588,916.29	3,588,916.29	6,650.97
CFD 2021-1 Rienda	U.S. BANK	31846V567					103,337,399.62	103,337,399.62	-
FED GOVT OBLI FD-IS (MONEY MARKET)									
2016 CUF LEASE REVENUE BONDS	ZIONS BANK	60934N104	Aaa-mf	AAAm	AAAmf	2.81%	1,110,625.22	1,110,625.22	899.63
TOTAL OF INVESTMENTS WITH TRUSTEES							\$ 139,517,340.89	\$ 139,517,340.89	\$ 67,699.41

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

Prepared by: JWA Accounting
Date: 10/7/2022

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.	
		Market	Cost	Market	Cost	Market	Cost
<u>2019A AND 2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1		\$ 9,722,220.86	\$ 9,722,220.86				
		\$ 9,722,220.86	\$ 9,722,220.86				
<u>2019A AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 863,754.04	\$ 863,754.04	\$ 307,376.45	\$ 307,376.45
				\$ 863,754.04	\$ 863,754.04	\$ 307,376.45	\$ 307,376.45
<u>2019B AIRPORT REVENUE REFUNDING BONDS</u>							
US Bank Money Market Deposit #0155 (Note 1) Interest Rate: 0.01% 8AMMF0FP1				\$ 910,004.22	\$ 910,004.22	\$ 358,376.66	\$ 358,376.66
				\$ 910,004.22	\$ 910,004.22	\$ 358,376.66	\$ 358,376.66

WELLS FARGO BANK

Cash - Checking Accounts N/A \$ 15,020,000.42 \$ 15,020,000.42
(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 September 30, 2022**

	<u>Purchase Date</u>	<u>Maturity</u>	<u>Yield</u>	<u>S&P Rating</u>	<u>Purchase Amount</u>	<u>Account Held In</u>	<u>Current Outstanding</u>	<u>Market Value**</u>
COUNTY OF ORANGE								
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	10/31/2022	0.60%	NR	130,446,000	Extended Fund*	130,446,000	130,471,944
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	1/31/2023	0.75%	NR	130,446,000	Extended Fund*	130,446,000	129,359,008
Taxable Pension Obligation Bonds, 2022 Series A	1/13/2022	4/28/2023	0.68%	NR	130,446,000	Extended Fund*	130,446,000	128,171,553
					\$ 391,338,000		\$ 391,338,000	\$ 388,002,505

* Percentage breakdown of Extended Fund ownership:

Orange County Investment Pool - 46.01%
Orange County Educational Investment Pool - 53.99%

**Market values provided by Investment Division as transactions were a private placement. Market values are not updated in other reports as of 9/30/2022 due to small impact on total OCTP.

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

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

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

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

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1184421	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1000 / 2.1020					
				9/1/2022	9/1/2022	MAT		(50,000,000.00)	(49,953,333.33)	0.00	(46,666.67)	50,000,000.00
1186675	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1700 / 2.1701					
				9/2/2022	9/1/2022	PURC		50,000,000.00	49,996,986.10	0.00	0.00	(49,996,986.11)
1186675	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1700 / 2.1701					
				9/2/2022	9/2/2022	MAT		(50,000,000.00)	(49,996,986.11)	0.00	(3,013.89)	50,000,000.00
1186825	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1800 / 2.1807					
				9/7/2022	9/2/2022	PURC		50,000,000.00	49,984,861.10	0.00	0.00	(49,984,861.11)
1184847	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.1400 / 2.1424					
				9/6/2022	9/6/2022	MAT		(50,000,000.00)	(49,943,527.78)	0.00	(56,472.22)	50,000,000.00
1186981	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1600 / 2.1601					
				9/7/2022	9/6/2022	PURC		50,000,000.00	49,997,000.00	0.00	0.00	(49,997,000.00)
1186825	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1800 / 2.1807					
				9/7/2022	9/7/2022	MAT		(50,000,000.00)	(49,984,861.11)	0.00	(15,138.89)	50,000,000.00
1186981	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1600 / 2.1601					
				9/7/2022	9/7/2022	MAT		(50,000,000.00)	(49,997,000.00)	0.00	(3,000.00)	50,000,000.00
1187141	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1000 / 2.1010					
				9/15/2022	9/7/2022	PURC		50,000,000.00	49,976,666.65	0.00	0.00	(49,976,666.67)
1187142	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				9/8/2022	9/7/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1187142	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				9/8/2022	9/8/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1187355	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/9/2022	9/8/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1186216	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1650 / 2.1663					
				9/9/2022	9/9/2022	MAT		(50,000,000.00)	(49,969,930.56)	0.00	(30,069.44)	50,000,000.00
1187355	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/9/2022	9/9/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1187522	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1500 / 2.1504					
				9/12/2022	9/9/2022	PURC		50,000,000.00	49,991,041.65	0.00	0.00	(49,991,041.67)
1187523	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1504					
				9/12/2022	9/9/2022	PURC		50,000,000.00	49,991,041.65	0.00	0.00	(49,991,041.67)
1187522	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1500 / 2.1504					
				9/12/2022	9/12/2022	MAT		(50,000,000.00)	(49,991,041.67)	0.00	(8,958.33)	50,000,000.00
1187523	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1504					
				9/12/2022	9/12/2022	MAT		(50,000,000.00)	(49,991,041.67)	0.00	(8,958.33)	50,000,000.00
1187736	FED FARM CR BK	/BARCLAYS CAPITAL	AGDN				2.1600 / 2.1609					
				9/19/2022	9/12/2022	PURC		50,000,000.00	49,979,000.00	0.00	0.00	(49,979,000.00)
1187738	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/13/2022	9/12/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1186061	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.1420 / 2.1439					
				9/13/2022	9/13/2022	MAT		(50,000,000.00)	(49,955,375.00)	0.00	(44,625.00)	50,000,000.00
1187738	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/13/2022	9/13/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1187939	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1861					
				9/21/2022	9/13/2022	PURC		50,000,000.00	49,975,722.20	0.00	0.00	(49,975,722.22)
1187943	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1600 / 2.1604					
				9/16/2022	9/13/2022	PURC		50,000,000.00	49,991,000.00	0.00	0.00	(49,991,000.00)
1185368	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1550 / 2.1578					
				9/14/2022	9/14/2022	MAT		(50,000,000.00)	(49,934,152.78)	0.00	(65,847.22)	50,000,000.00
1188146	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.2500 / 2.2520					
				9/28/2022	9/14/2022	PURC		50,000,000.00	49,956,250.00	0.00	0.00	(49,956,250.00)

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
1186058	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TBILL				2.2050 / 2.2073					
				9/15/2022	9/15/2022	MAT		(50,000,000.00)	(49,947,937.50)	0.00	(52,062.50)	50,000,000.00
1187141	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1000 / 2.1010					
				9/15/2022	9/15/2022	MAT		(50,000,000.00)	(49,976,666.67)	0.00	(23,333.33)	50,000,000.00
1188425	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1600 / 2.1610					
				9/23/2022	9/15/2022	PURC		50,000,000.00	49,976,000.00	0.00	0.00	(49,976,000.00)
1188428	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1300 / 2.1309					
				9/22/2022	9/15/2022	PURC		50,000,000.00	49,979,291.65	0.00	0.00	(49,979,291.67)
1187943	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1600 / 2.1604					
				9/16/2022	9/16/2022	MAT		(50,000,000.00)	(49,991,000.00)	0.00	(9,000.00)	50,000,000.00
1188683	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.7500 / 2.7559					
				10/14/2022	9/16/2022	PURC		50,000,000.00	49,893,055.55	0.00	0.00	(49,893,055.56)
1187736	FED FARM CR BK	/BARCLAYS CAPITAL	AGDN				2.1600 / 2.1609					
				9/19/2022	9/19/2022	MAT		(50,000,000.00)	(49,979,000.00)	0.00	(21,000.00)	50,000,000.00
1188818	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1501					
				9/20/2022	9/19/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1188818	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1501					
				9/20/2022	9/20/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1189011	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/20/2022	PURC		50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1187939	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1861					
				9/21/2022	9/21/2022	MAT		(50,000,000.00)	(49,975,722.22)	0.00	(24,277.78)	50,000,000.00
1189011	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/21/2022	MAT		(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189218	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					

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Fund: County Money Mkt Fnd												
1189219	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/22/2022	9/21/2022	PURC	2.2000 / 2.2001	50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1188428	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/22/2022	9/21/2022	PURC	2.1300 / 2.1309	50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1189218	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/22/2022	9/22/2022	MAT	2.2000 / 2.2001	(50,000,000.00)	(49,979,291.67)	0.00	(20,708.33)	50,000,000.00
1189219	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/22/2022	9/22/2022	MAT	2.2000 / 2.2001	(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189405	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/22/2022	9/22/2022	MAT	2.9000 / 2.9002	(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189406	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	9/22/2022	PURC	2.9000 / 2.9002	50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189407	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	9/22/2022	PURC	2.9000 / 2.9002	50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1188425	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	9/23/2022	9/22/2022	PURC	2.1600 / 2.1610	50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189405	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	9/23/2022	MAT	2.9000 / 2.9002	(50,000,000.00)	(49,976,000.00)	0.00	(24,000.00)	50,000,000.00
1189406	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	9/23/2022	MAT	2.9000 / 2.9002	(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189407	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	9/23/2022	MAT	2.9000 / 2.9002	(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189632	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/23/2022	9/23/2022	MAT	2.9000 / 2.9007	(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189633	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/26/2022	9/23/2022	PURC	2.9000 / 2.9007	50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)

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Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
				9/26/2022	9/23/2022	PURC		50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189656	FREDDIE DISCOUNT	/CASTLE OAK SECURITIES	AGDN				2.5500 / 2.5524					
				10/6/2022	9/23/2022	PURC		50,000,000.00	49,953,958.35	0.00	0.00	(49,953,958.33)
1189659	FREDDIE DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN				2.5500 / 2.5520					
				10/4/2022	9/23/2022	PURC		50,000,000.00	49,961,041.65	0.00	0.00	(49,961,041.67)
1189632	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189633	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189843	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.5700 / 2.5729					
				10/12/2022	9/26/2022	PURC		50,000,000.00	49,942,888.90	0.00	0.00	(49,942,888.89)
1189844	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.5600 / 2.5620					
				10/7/2022	9/26/2022	PURC		50,000,000.00	49,960,888.90	0.00	0.00	(49,960,888.89)
1188146	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.2500 / 2.2520					
				9/28/2022	9/28/2022	MAT		(50,000,000.00)	(49,956,250.00)	0.00	(43,750.00)	50,000,000.00
1190247	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.7200 / 2.7241					
				10/18/2022	9/28/2022	PURC		50,000,000.00	49,924,444.45	0.00	0.00	(49,924,444.44)
Sub Total:								<u>0.00</u>	<u>(67,979.30)</u>	<u>0.00</u>	<u>(558,243.05)</u>	<u>626,222.22</u>
Fund: Extended Fund												
1167239	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				0.9410 / 0.9446					
				9/1/2022	9/1/2022	MAT		(50,000,000.00)	(49,807,879.17)	0.00	(192,120.83)	50,000,000.00
1184419	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1000 / 2.1020					
				9/1/2022	9/1/2022	MAT		(50,000,000.00)	(49,953,333.33)	0.00	(46,666.67)	50,000,000.00
1184420	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1000 / 2.1020					
				9/1/2022	9/1/2022	MAT		(50,000,000.00)	(49,953,333.33)	0.00	(46,666.67)	50,000,000.00

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Fund:	Extended Fund											
1186671	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.3800 / 2.3843					
				9/28/2022	9/1/2022	PURC		50,000,000.00	49,910,750.00	0.00	0.00	(49,910,750.00)
1186673	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.3800 / 2.3843					
				9/28/2022	9/1/2022	PURC		50,000,000.00	49,910,750.00	0.00	0.00	(49,910,750.00)
1186676	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1700 / 2.1701					
				9/2/2022	9/1/2022	PURC		50,000,000.00	49,996,986.10	0.00	0.00	(49,996,986.11)
1186676	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1700 / 2.1701					
				9/2/2022	9/2/2022	MAT		(50,000,000.00)	(49,996,986.11)	0.00	(3,013.89)	50,000,000.00
1186823	FHLB DISC CORP	/TD SECURITIES	AGDN				2.2800 / 2.2830					
				9/23/2022	9/2/2022	PURC		50,000,000.00	49,933,500.00	0.00	0.00	(49,933,500.00)
1186824	FHLB DISC CORP	/TD SECURITIES	AGDN				2.2800 / 2.2830					
				9/23/2022	9/2/2022	PURC		50,000,000.00	49,933,500.00	0.00	0.00	(49,933,500.00)
1063212	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				1.2300 / 0.8040					
				3/4/2024	9/4/2022	INT		0.00	0.00	0.00	(123,000.00)	123,000.00
1032905	FANNIE MAE	/TD SECURITIES	AGNF1				1.3750 / 1.4941					
				9/6/2022	9/6/2022	INT		0.00	0.00	0.00	(171,875.00)	171,875.00
				9/6/2022	9/6/2022	MAT		(25,000,000.00)	(24,913,000.00)	0.00	(87,000.00)	25,000,000.00
1032907	FANNIE MAE	/GREAT PACIFIC SECURITIES	AGNF1				1.3750 / 1.4941					
				9/6/2022	9/6/2022	INT		0.00	0.00	0.00	(103,125.00)	103,125.00
				9/6/2022	9/6/2022	MAT		(15,000,000.00)	(14,947,800.00)	0.00	(52,200.00)	15,000,000.00
1184848	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.1400 / 2.1424					
				9/6/2022	9/6/2022	MAT		(50,000,000.00)	(49,943,527.78)	0.00	(56,472.22)	50,000,000.00
1184849	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.1400 / 2.1424					
				9/6/2022	9/6/2022	MAT		(50,000,000.00)	(49,943,527.78)	0.00	(56,472.22)	50,000,000.00
1186983	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.5600 / 2.5664					
				10/11/2022	9/6/2022	PURC		50,000,000.00	49,875,555.55	0.00	0.00	(49,875,555.56)
1186984	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.5600 / 2.5664					
				10/11/2022	9/6/2022	PURC		50,000,000.00	49,875,555.55	0.00	0.00	(49,875,555.56)
1186985	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.5600 / 2.5664					
				10/11/2022	9/6/2022	PURC		50,000,000.00	49,875,555.55	0.00	0.00	(49,875,555.56)
1151900	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.1400 / 0.1401					

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Fund:	Extended Fund											
				9/7/2022	9/7/2022	MAT		(50,000,000.00)	(49,947,111.11)	0.00	(52,888.89)	50,000,000.00
1151901	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				0.1400 / 0.1401					
				9/7/2022	9/7/2022	MAT		(50,000,000.00)	(49,947,111.11)	0.00	(52,888.89)	50,000,000.00
1187136	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.5250 / 2.5300					
				10/5/2022	9/7/2022	PURC		49,000,000.00	48,903,769.44	0.00	0.00	(48,903,769.44)
1187139	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.5250 / 2.5300					
				10/5/2022	9/7/2022	PURC		50,000,000.00	49,901,805.55	0.00	0.00	(49,901,805.56)
1008111	FED HM LN BK BD	/MORGAN STANLEY_1	AGNF1				2.3750 / 2.3843					
				3/8/2024	9/8/2022	INT		0.00	0.00	0.00	(118,750.00)	118,750.00
1062112	FED HM LN BK BD	/BNY Mellon Capital Market	AGNF1				2.3750 / 0.8264					
				3/8/2024	9/8/2022	INT		0.00	0.00	0.00	(52,250.00)	52,250.00
1082617	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				0.2500 / 0.2610					
				9/8/2023	9/8/2022	INT		0.00	0.00	0.00	(16,250.00)	16,250.00
1082618	FREDDIE MAC	/GREAT PACIFIC SECURITIES	AGNF1				0.2500 / 0.2610					
				9/8/2023	9/8/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1083373	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				0.2200 / 0.2600					
				9/8/2023	9/8/2022	INT		0.00	0.00	0.00	(16,500.00)	16,500.00
1152871	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.1600 / 0.1602					
				9/8/2022	9/8/2022	MAT		(50,000,000.00)	(49,940,888.89)	0.00	(59,111.11)	50,000,000.00
1152872	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				0.1650 / 0.1652					
				9/8/2022	9/8/2022	MAT		(50,000,000.00)	(49,939,041.67)	0.00	(60,958.33)	50,000,000.00
1187357	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/9/2022	9/8/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1187358	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/9/2022	9/8/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)

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Fund:	Extended Fund											
979507	FED HM LN BK BD	/MORGAN STANLEY_1	AGNF1				3.1250 / 3.0017					
				9/9/2022	9/9/2022	INT		0.00	0.00	0.00	(511,328.13)	511,328.13
				9/9/2022	9/9/2022	MAT		(32,725,000.00)	(32,873,772.76)	0.00	148,772.76	32,725,000.00
979508	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.1250 / 3.0016					
				9/9/2022	9/9/2022	INT		0.00	0.00	0.00	(82,109.38)	82,109.38
				9/9/2022	9/9/2022	MAT		(5,255,000.00)	(5,278,910.25)	0.00	23,910.25	5,255,000.00
984867	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				3.1250 / 3.0195					
				9/9/2022	9/9/2022	INT		0.00	0.00	0.00	(164,062.50)	164,062.50
				9/9/2022	9/9/2022	MAT		(10,500,000.00)	(10,539,784.50)	0.00	39,784.50	10,500,000.00
1031342	FED HM LN BK BD	/MORGAN STANLEY	AGNF1				2.0000 / 1.5066					
				9/9/2022	9/9/2022	INT		0.00	0.00	0.00	(250,000.00)	250,000.00
				9/9/2022	9/9/2022	MAT		(25,000,000.00)	(25,364,000.00)	0.00	364,000.00	25,000,000.00
1038660	FED HM LN BK BD	/Mizuho Securities USA Inc	AGNF1				2.0000 / 1.6354					
				9/9/2022	9/9/2022	INT		0.00	0.00	0.00	(296,700.00)	296,700.00
				9/9/2022	9/9/2022	MAT		(29,670,000.00)	(29,975,007.60)	0.00	305,007.60	29,670,000.00
1187357	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/9/2022	9/9/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1187358	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/9/2022	9/9/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1187524	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.7300 / 2.7410					
				11/1/2022	9/9/2022	PURC		50,000,000.00	49,799,041.65	0.00	0.00	(49,799,041.67)
1187525	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.7300 / 2.7410					
				11/1/2022	9/9/2022	PURC		50,000,000.00	49,799,041.65	0.00	0.00	(49,799,041.67)
1009949	FANNIE MAE	/DAIWA CAPITAL MARKETS	AGNF1				2.8750 / 2.3270					
				9/12/2023	9/12/2022	INT		0.00	0.00	0.00	(359,375.00)	359,375.00

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Fund:	Extended Fund											
1187734	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.5600 / 2.5666					
				10/18/2022	9/12/2022	PURC		50,000,000.00	49,872,000.00	0.00	0.00	(49,872,000.00)
1187735	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.5600 / 2.5666					
				10/18/2022	9/12/2022	PURC		50,000,000.00	49,872,000.00	0.00	0.00	(49,872,000.00)
1167827	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.0150 / 1.0194					
				9/13/2022	9/13/2022	MAT		(50,000,000.00)	(49,782,902.78)	0.00	(217,097.22)	50,000,000.00
1186059	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.1555 / 2.1574					
				9/13/2022	9/13/2022	MAT		(50,000,000.00)	(49,955,093.75)	0.00	(44,906.25)	50,000,000.00
1186060	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.1800 / 2.1820					
				9/13/2022	9/13/2022	MAT		(50,000,000.00)	(49,954,583.33)	0.00	(45,416.67)	50,000,000.00
1187940	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1861					
				9/21/2022	9/13/2022	PURC		50,000,000.00	49,975,722.20	0.00	0.00	(49,975,722.22)
1187941	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1861					
				9/21/2022	9/13/2022	PURC		50,000,000.00	49,975,722.20	0.00	0.00	(49,975,722.22)
1187942	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1861					
				9/21/2022	9/13/2022	PURC		50,000,000.00	49,975,722.20	0.00	0.00	(49,975,722.22)
1185372	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1550 / 2.1578					
				9/14/2022	9/14/2022	MAT		(50,000,000.00)	(49,934,152.78)	0.00	(65,847.22)	50,000,000.00
1185373	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1550 / 2.1578					
				9/14/2022	9/14/2022	MAT		(50,000,000.00)	(49,934,152.78)	0.00	(65,847.22)	50,000,000.00
1185374	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1550 / 2.1578					
				9/14/2022	9/14/2022	MAT		(50,000,000.00)	(49,934,152.78)	0.00	(65,847.22)	50,000,000.00

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Fund:	Extended Fund											
1188148	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.2500 / 2.2520					
				9/28/2022	9/14/2022	PURC		50,000,000.00	49,956,250.00	0.00	0.00	(49,956,250.00)
1188149	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.2500 / 2.2520					
				9/28/2022	9/14/2022	PURC		50,000,000.00	49,956,250.00	0.00	0.00	(49,956,250.00)
1188150	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/15/2022	9/14/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1106792	US TREASURY N/B	/DEUTSCHE	TRBDI				0.2500 / 0.3485					
				3/15/2024	9/15/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1108210	US TREASURY N/B	/JP MORGAN CHASE & CO	TRBDI				0.2500 / 0.3350					
				3/15/2024	9/15/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1108211	US TREASURY N/B	/DEUTSCHE	TRBDI				0.2500 / 0.3350					
				3/15/2024	9/15/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1108212	US TREASURY N/B	/BARCLAYS CAPITAL	TRBDI				0.1250 / 0.2302					
				9/15/2023	9/15/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1115356	US TREASURY N/B	/MORGAN STANLEY_1	TRBDI				0.2500 / 0.2820					
				3/15/2024	9/15/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1152111	US TREASURY N/B	/BANK OF AMERICA	TRBDI				0.1250 / 0.5846					
				9/15/2023	9/15/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
1167826	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.0200 / 1.0245					
				9/15/2022	9/15/2022	MAT		(50,000,000.00)	(49,779,000.00)	0.00	(221,000.00)	50,000,000.00
1185682	US TREASURY N/B	/DEUTSCHE	TBILL				2.1900 / 2.1928					
				9/15/2022	9/15/2022	MAT		(50,000,000.00)	(49,936,125.00)	0.00	(63,875.00)	50,000,000.00
1185683	US TREASURY N/B	/DEUTSCHE	TBILL				2.1900 / 2.1928					
				9/15/2022	9/15/2022	MAT		(50,000,000.00)	(49,936,125.00)	0.00	(63,875.00)	50,000,000.00
1185684	US TREASURY N/B	/DEUTSCHE	TBILL				2.1900 / 2.1928					
				9/15/2022	9/15/2022	MAT		(50,000,000.00)	(49,936,125.00)	0.00	(63,875.00)	50,000,000.00
1188150	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					

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Fund:		Extended Fund										
				9/15/2022	9/15/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1188431	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1300 / 2.1309					
				9/22/2022	9/15/2022	PURC		50,000,000.00	49,979,291.65	0.00	0.00	(49,979,291.67)
1188432	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1300 / 2.1309					
				9/22/2022	9/15/2022	PURC		50,000,000.00	49,979,291.65	0.00	0.00	(49,979,291.67)
1188433	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1500 / 2.1501					
				9/16/2022	9/15/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1185218	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.1350 / 2.1382					
				9/16/2022	9/16/2022	MAT		(45,000,000.00)	(44,933,281.25)	0.00	(66,718.75)	45,000,000.00
1185530	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1530					
				9/16/2022	9/16/2022	MAT		(50,000,000.00)	(49,931,319.44)	0.00	(68,680.56)	50,000,000.00
1185533	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1530					
				9/16/2022	9/16/2022	MAT		(50,000,000.00)	(49,931,319.44)	0.00	(68,680.56)	50,000,000.00
1188433	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1500 / 2.1501					
				9/16/2022	9/16/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1188679	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1504					
				9/19/2022	9/16/2022	PURC		50,000,000.00	49,991,041.65	0.00	0.00	(49,991,041.67)
1188685	FHLB DISC CORP	/BARCLAYS CAPITAL	AGDN				2.7500 / 2.7559					
				10/14/2022	9/16/2022	PURC		50,000,000.00	49,893,055.55	0.00	0.00	(49,893,055.56)
1188686	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.7500 / 2.7559					
				10/14/2022	9/16/2022	PURC		50,000,000.00	49,893,055.55	0.00	0.00	(49,893,055.56)
1188687	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1504					
				9/19/2022	9/16/2022	PURC		50,000,000.00	49,991,041.65	0.00	0.00	(49,991,041.67)
1188679	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1504					
				9/19/2022	9/19/2022	MAT		(50,000,000.00)	(49,991,041.67)	0.00	(8,958.33)	50,000,000.00
1188687	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1504					

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Fund:			Extended Fund									
				9/19/2022	9/19/2022	MAT		(50,000,000.00)	(49,991,041.67)	0.00	(8,958.33)	50,000,000.00
1188821	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1501					
				9/20/2022	9/19/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1188822	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1501					
				9/20/2022	9/19/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1084332	FREDDIE MAC	/GREAT PACIFIC SECURITIES	CALLGOVAGY				0.4000 / 0.4000					
				9/20/2024	9/20/2022	INT		0.00	0.00	0.00	(40,000.00)	40,000.00
1167828	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				1.0400 / 1.0449					
				9/20/2022	9/20/2022	MAT		(50,000,000.00)	(49,767,444.44)	0.00	(232,555.56)	50,000,000.00
1176067	US TREASURY N/B	/Mizuho Securities USA Inc	CMB				1.5500 / 1.5566					
				9/20/2022	9/20/2022	MAT		(50,000,000.00)	(49,789,027.78)	0.00	(210,972.22)	50,000,000.00
1188821	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1501					
				9/20/2022	9/20/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1188822	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1501					
				9/20/2022	9/20/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1189010	FHLB DISC CORP	/FTN FINANCIAL	AGDN				3.0000 / 3.0105					
				11/1/2022	9/20/2022	PURC		50,000,000.00	49,825,000.00	0.00	0.00	(49,825,000.00)
1189013	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/20/2022	PURC		50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1189014	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/20/2022	PURC		50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1189015	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/20/2022	PURC		50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1187940	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1861					
				9/21/2022	9/21/2022	MAT		(50,000,000.00)	(49,975,722.22)	0.00	(24,277.78)	50,000,000.00

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Fund:		Extended Fund										
1187941	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1861					
				9/21/2022	9/21/2022	MAT		(50,000,000.00)	(49,975,722.22)	0.00	(24,277.78)	50,000,000.00
1187942	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1861					
				9/21/2022	9/21/2022	MAT		(50,000,000.00)	(49,975,722.22)	0.00	(24,277.78)	50,000,000.00
1189013	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/21/2022	MAT		(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189014	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/21/2022	MAT		(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189015	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/21/2022	MAT		(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189224	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/21/2022	PURC		50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1189225	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/21/2022	PURC		50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1189226	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/21/2022	PURC		50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1189227	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/21/2022	PURC		50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1189230	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/21/2022	PURC		50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1189231	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/21/2022	PURC		50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1107141	FED FARM CR BK	/Mizuho Securities USA Inc	AGNF1				0.2200 / 0.2702					
				9/22/2023	9/22/2022	INT		0.00	0.00	0.00	(31,625.00)	31,625.00

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Fund:	Extended Fund											
1107142	FED FARM CR BK	/MORGAN STANLEY_1	AGNF1				0.2200 / 0.2702					
				9/22/2023	9/22/2022	INT		0.00	0.00	0.00	(47,025.00)	47,025.00
1167241	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.9950 / 0.9996					
				9/22/2022	9/22/2022	MAT		(50,000,000.00)	(49,767,833.33)	0.00	(232,166.67)	50,000,000.00
1167242	US TREASURY N/B	/Mizuho Securities USA Inc	TBILL				0.9900 / 0.9946					
				9/22/2022	9/22/2022	MAT		(50,000,000.00)	(49,769,000.00)	0.00	(231,000.00)	50,000,000.00
1188431	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1300 / 2.1309					
				9/22/2022	9/22/2022	MAT		(50,000,000.00)	(49,979,291.67)	0.00	(20,708.33)	50,000,000.00
1188432	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1300 / 2.1309					
				9/22/2022	9/22/2022	MAT		(50,000,000.00)	(49,979,291.67)	0.00	(20,708.33)	50,000,000.00
1189224	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/22/2022	MAT		(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189225	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/22/2022	MAT		(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189226	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/22/2022	MAT		(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189227	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/22/2022	MAT		(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189230	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/22/2022	MAT		(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189231	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/22/2022	MAT		(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189417	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189418	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189419	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)

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Fund:	Extended Fund											
1189420	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189421	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189422	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189423	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189424	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189425	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189426	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189429	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDI				0.1250 / 4.0303					
				5/15/2023	9/22/2022	PURC		50,000,000.00	48,765,625.00	22,078.80	0.00	(48,787,703.80)
1104040	FREDDIE MAC	/TD SECURITIES	AGNFI				0.3750 / 0.7054					
				9/23/2025	9/23/2022	INT		0.00	0.00	0.00	(18,750.00)	18,750.00
1185531	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1600 / 2.1639					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,910,000.00)	0.00	(90,000.00)	50,000,000.00
1185532	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1600 / 2.1639					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,910,000.00)	0.00	(90,000.00)	50,000,000.00
1186823	FHLB DISC CORP	/TD SECURITIES	AGDN				2.2800 / 2.2830					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,933,500.00)	0.00	(66,500.00)	50,000,000.00
1186824	FHLB DISC CORP	/TD SECURITIES	AGDN				2.2800 / 2.2830					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,933,500.00)	0.00	(66,500.00)	50,000,000.00
1189417	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189418	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189419	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189420	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					

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Fund:	Extended Fund											
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189421	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189422	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189423	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189424	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189425	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189426	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189643	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189644	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189645	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189646	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189647	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189648	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189649	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189650	FHLB DISC CORP	/TD SECURITIES	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)

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Fund:	Extended Fund											
1189651	FHLB DISC CORP	/TD SECURITIES	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189652	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.0150 / 4.1368					
				6/14/2023	9/23/2022	PURC		50,000,000.00	48,527,833.35	0.00	0.00	(48,527,833.33)
1189653	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				4.0150 / 4.1368					
				6/14/2023	9/23/2022	PURC		50,000,000.00	48,527,833.35	0.00	0.00	(48,527,833.33)
1189654	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.0150 / 4.1411					
				6/23/2023	9/23/2022	PURC		50,000,000.00	48,477,645.85	0.00	0.00	(48,477,645.83)
1189655	FHLB DISC CORP	/BANK OF AMERICA	AGDN				4.0150 / 4.1411					
				6/23/2023	9/23/2022	PURC		50,000,000.00	48,477,645.85	0.00	0.00	(48,477,645.83)
1189660	FHLB DISC CORP	/DEUTSCHE	AGDN				4.0450 / 4.1798					
				7/7/2023	9/23/2022	PURC		50,000,000.00	48,387,618.05	0.00	0.00	(48,387,618.06)
1189643	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189644	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189645	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189646	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189647	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189648	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189649	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189650	FHLB DISC CORP	/TD SECURITIES	AGDN				2.9000 / 2.9007					

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Fund:			Extended Fund									
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189651	FHLB DISC CORP	/TD SECURITIES	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189837	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.9000 / 2.9002					
				9/27/2022	9/26/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189840	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/27/2022	9/26/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189842	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				2.9000 / 2.9002					
				9/27/2022	9/26/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189845	FHLB DISC CORP	/FTN FINANCIAL	AGDN				4.0500 / 4.1924					
				7/25/2023	9/26/2022	PURC		50,000,000.00	48,301,250.00	0.00	0.00	(48,301,250.00)
1189846	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN				4.0500 / 4.1905					
				7/21/2023	9/26/2022	PURC		50,000,000.00	48,323,750.00	0.00	0.00	(48,323,750.00)
1189847	FHLB DISC CORP	/TD SECURITIES	AGDN				2.9000 / 2.9002					
				9/27/2022	9/26/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189848	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN				4.0500 / 4.1827					
				7/5/2023	9/26/2022	PURC		50,000,000.00	48,413,750.00	0.00	0.00	(48,413,750.00)
1189849	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.9000 / 2.9002					
				9/27/2022	9/26/2022	PURC		50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189850	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				4.0500 / 4.1924					
				7/25/2023	9/26/2022	PURC		50,000,000.00	48,301,250.00	0.00	0.00	(48,301,250.00)
1189837	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.9000 / 2.9002					
				9/27/2022	9/27/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189840	FHLB DISC CORP	/DEUTSCHE	AGDN				2.9000 / 2.9002					
				9/27/2022	9/27/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189842	FHLB DISC CORP	/BARCLAY CAPITAL	AGDN				2.9000 / 2.9002					
				9/27/2022	9/27/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00

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Fund:	Extended Fund											
1189847	FHLB DISC CORP	/TD SECURITIES	AGDN				2.9000 / 2.9002					
				9/27/2022	9/27/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189849	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.9000 / 2.9002					
				9/27/2022	9/27/2022	MAT		(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189996	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.1350 / 3.1501					
				11/21/2022	9/27/2022	PURC		50,000,000.00	49,760,520.85	0.00	0.00	(49,760,520.83)
1189997	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.1350 / 3.1501					
				11/21/2022	9/27/2022	PURC		50,000,000.00	49,760,520.85	0.00	0.00	(49,760,520.83)
1189998	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN				2.8500 / 2.8502					
				9/28/2022	9/27/2022	PURC		50,000,000.00	49,996,041.65	0.00	0.00	(49,996,041.67)
1189999	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.8500 / 2.8502					
				9/28/2022	9/27/2022	PURC		50,000,000.00	49,996,041.65	0.00	0.00	(49,996,041.67)
1190000	US TREASURY N/B	/DAIWA CAPITAL MARKETS	TRBDME				0.1250 / 4.2391					
				8/31/2023	9/27/2022	PURC		50,000,000.00	48,152,343.75	4,661.60	0.00	(48,157,005.35)
1190003	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.0600 / 3.0728					
				11/15/2022	9/27/2022	PURC		50,000,000.00	49,791,750.00	0.00	0.00	(49,791,750.00)
1190004	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.0600 / 3.0728					
				11/15/2022	9/27/2022	PURC		50,000,000.00	49,791,750.00	0.00	0.00	(49,791,750.00)
1190005	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.0600 / 3.0728					
				11/15/2022	9/27/2022	PURC		50,000,000.00	49,791,750.00	0.00	0.00	(49,791,750.00)
1190012	US TREASURY N/B	/CITI GLOBAL MARKETS	TRBDI				0.1250 / 4.1830					
				11/15/2022	9/27/2022	PURC		50,000,000.00	49,791,750.00	0.00	0.00	(49,791,750.00)

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Fund:	Extended Fund											
1190013	US TREASURY N/B	/MORGAN STANLEY	TRBDI	7/15/2023	9/27/2022	PURC	0.1250 / 4.1727	50,000,000.00	48,421,875.00	12,567.93	0.00	(48,434,442.93)
1186671	FHLB DISC CORP	/MORGAN STANLEY	AGDN	7/15/2023	9/27/2022	PURC	2.3800 / 2.3843	50,000,000.00	48,425,781.25	12,567.93	0.00	(48,438,349.18)
1186673	FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/28/2022	9/28/2022	MAT	2.3800 / 2.3843	(50,000,000.00)	(49,910,750.00)	0.00	(89,250.00)	50,000,000.00
1188148	FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/28/2022	9/28/2022	MAT	2.2500 / 2.2520	(50,000,000.00)	(49,910,750.00)	0.00	(89,250.00)	50,000,000.00
1188149	FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/28/2022	9/28/2022	MAT	2.2500 / 2.2520	(50,000,000.00)	(49,956,250.00)	0.00	(43,750.00)	50,000,000.00
1189998	FHLB DISC CORP	/CITI GLOBAL MARKETS	AGDN	9/28/2022	9/28/2022	MAT	2.8500 / 2.8502	(50,000,000.00)	(49,956,250.00)	0.00	(43,750.00)	50,000,000.00
1189999	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	9/28/2022	9/28/2022	MAT	2.8500 / 2.8502	(50,000,000.00)	(49,996,041.67)	0.00	(3,958.33)	50,000,000.00
1190249	FHLB DISC CORP	/TD SECURITIES	AGDN	9/28/2022	9/28/2022	MAT	3.4650 / 3.5000	(50,000,000.00)	(49,996,041.67)	0.00	(3,958.33)	50,000,000.00
1190250	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	1/10/2023	9/28/2022	PURC	3.4650 / 3.5000	50,000,000.00	49,499,500.00	0.00	0.00	(49,499,500.00)
1190251	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	1/10/2023	9/28/2022	PURC	3.4850 / 3.5204	50,000,000.00	49,499,500.00	0.00	0.00	(49,499,500.00)
1190252	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN	1/10/2023	9/28/2022	PURC	3.4850 / 3.5204	50,000,000.00	49,496,611.10	0.00	0.00	(49,496,611.11)
1190253	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	1/10/2023	9/28/2022	PURC	3.8000 / 3.8661	50,000,000.00	49,496,611.10	0.00	0.00	(49,496,611.11)
1190254	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	3/9/2023	9/28/2022	PURC	3.8000 / 3.8661	50,000,000.00	49,145,000.00	0.00	0.00	(49,145,000.00)

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Fund:		Extended Fund										
				3/9/2023	9/28/2022	PURC		50,000,000.00	49,145,000.00	0.00	0.00	(49,145,000.00)
1190255	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.6100 / 3.6569					
				2/3/2023	9/28/2022	PURC		50,000,000.00	49,358,222.20	0.00	0.00	(49,358,222.22)
1190256	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.6100 / 3.6569					
				2/3/2023	9/28/2022	PURC		50,000,000.00	49,358,222.20	0.00	0.00	(49,358,222.22)
1190257	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				3.6100 / 3.6569					
				2/3/2023	9/28/2022	PURC		50,000,000.00	49,358,222.20	0.00	0.00	(49,358,222.22)
1190258	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.7500 / 3.8119					
				3/3/2023	9/28/2022	PURC		50,000,000.00	49,187,500.00	0.00	0.00	(49,187,500.00)
1190259	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.7500 / 3.8119					
				3/3/2023	9/28/2022	PURC		50,000,000.00	49,187,500.00	0.00	0.00	(49,187,500.00)
1190261	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				3.7500 / 3.8119					
				3/3/2023	9/28/2022	PURC		50,000,000.00	49,187,500.00	0.00	0.00	(49,187,500.00)
1168074	US TREASURY N/B	/BNY Mellon Capital Market	TBILL				1.0550 / 1.0603					
				9/29/2022	9/29/2022	MAT		(50,000,000.00)	(49,752,368.06)	0.00	(247,631.94)	50,000,000.00
1190411	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				3.1700 / 3.1868					
				11/28/2022	9/29/2022	PURC		50,000,000.00	49,735,833.35	0.00	0.00	(49,735,833.33)
1190412	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				3.0800 / 3.0922					
				11/14/2022	9/29/2022	PURC		50,000,000.00	49,803,222.20	0.00	0.00	(49,803,222.22)
1063784	FED FARM CR BK	/FTN FINANCIAL	AGNF1				0.8000 / 0.7376					
				3/30/2023	9/30/2022	INT		0.00	0.00	0.00	(200,000.00)	200,000.00
1106790	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.5000 / 0.6542					
				3/31/2025	9/30/2022	INT		0.00	0.00	0.00	(125,000.00)	125,000.00
1107667	US TREASURY N/B	/RBC	TRBDME				1.5000 / 0.1454					
				3/31/2023	9/30/2022	INT		0.00	0.00	0.00	(375,000.00)	375,000.00
1108213	US TREASURY N/B	/BNP PARIBAS	TRBDME				0.5000 / 0.6505					
				3/31/2025	9/30/2022	INT		0.00	0.00	0.00	(125,000.00)	125,000.00

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Fund:		Extended Fund										
1116050	US TREASURY N/B	/MORGAN STANLEY_1	TRBDME				0.2500 / 0.6323					
				9/30/2025	9/30/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116051	US TREASURY N/B	/BNP PARIBAS	TRBDME				0.2500 / 0.6323					
				9/30/2025	9/30/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1116052	US TREASURY N/B	/DEUTSCHE	TRBDME				0.2500 / 0.6332					
				9/30/2025	9/30/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1130485	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.2500 / 0.6018					
				9/30/2025	9/30/2022	INT		0.00	0.00	0.00	(62,500.00)	62,500.00
1150329	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.1250 / 0.1767					
				9/30/2022	9/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				9/30/2022	9/30/2022	MAT		(50,000,000.00)	(49,978,515.65)	0.00	(21,484.35)	50,000,000.00
1150330	US TREASURY N/B	/MORGAN STANLEY	TRBDME				0.1250 / 0.1767					
				9/30/2022	9/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				9/30/2022	9/30/2022	MAT		(50,000,000.00)	(49,978,515.65)	0.00	(21,484.35)	50,000,000.00
1151078	US TREASURY N/B	/Mizuho Securities USA Inc	TRBDME				0.1250 / 0.2104					
				9/30/2022	9/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				9/30/2022	9/30/2022	MAT		(50,000,000.00)	(49,964,843.75)	0.00	(35,156.25)	50,000,000.00
1151079	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.1250 / 0.2104					
				9/30/2022	9/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				9/30/2022	9/30/2022	MAT		(50,000,000.00)	(49,964,843.75)	0.00	(35,156.25)	50,000,000.00
1152107	US TREASURY N/B	/BNY Mellon Capital Market	TRBDME				0.1250 / 0.2027					
				9/30/2022	9/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
				9/30/2022	9/30/2022	MAT		(50,000,000.00)	(49,968,750.00)	0.00	(31,250.00)	50,000,000.00
1152110	US TREASURY N/B	/CITIGROUP GLOBAL MARKETS	TRBDME				0.1250 / 0.4345					
				3/31/2023	9/30/2022	INT		0.00	0.00	0.00	(31,250.00)	31,250.00
Sub Total:								<u>360,850,000.00</u>	<u>331,576,868.00</u>	<u>51,876.26</u>	<u>(7,248,150.57)</u>	<u>(324,380,594.28)</u>

Fund: Educational Money Mkt Fnd

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Fund: Educational Money Mkt Fnd												
1184423	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1000 / 2.1020					
				9/1/2022	9/1/2022	MAT		(50,000,000.00)	(49,953,333.33)	0.00	(46,666.67)	50,000,000.00
1186674	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1700 / 2.1701					
				9/2/2022	9/1/2022	PURC		50,000,000.00	49,996,986.10	0.00	0.00	(49,996,986.11)
1186674	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1700 / 2.1701					
				9/2/2022	9/2/2022	MAT		(50,000,000.00)	(49,996,986.11)	0.00	(3,013.89)	50,000,000.00
1186826	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1800 / 2.1807					
				9/7/2022	9/2/2022	PURC		50,000,000.00	49,984,861.10	0.00	0.00	(49,984,861.11)
1185055	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1400 / 2.1423					
				9/6/2022	9/6/2022	MAT		(50,000,000.00)	(49,946,500.00)	0.00	(53,500.00)	50,000,000.00
1186982	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1600 / 2.1601					
				9/7/2022	9/6/2022	PURC		50,000,000.00	49,997,000.00	0.00	0.00	(49,997,000.00)
1186826	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1800 / 2.1807					
				9/7/2022	9/7/2022	MAT		(50,000,000.00)	(49,984,861.11)	0.00	(15,138.89)	50,000,000.00
1186982	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1600 / 2.1601					
				9/7/2022	9/7/2022	MAT		(50,000,000.00)	(49,997,000.00)	0.00	(3,000.00)	50,000,000.00
1187137	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				9/8/2022	9/7/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1187140	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1000 / 2.1010					
				9/15/2022	9/7/2022	PURC		50,000,000.00	49,976,666.65	0.00	0.00	(49,976,666.67)
1187137	FHLB DISC CORP	/FTN FINANCIAL	AGDN				2.1500 / 2.1501					
				9/8/2022	9/8/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1187356	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/9/2022	9/8/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1186217	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1650 / 2.1663					
				9/9/2022	9/9/2022	MAT		(50,000,000.00)	(49,969,930.56)	0.00	(30,069.44)	50,000,000.00
1187356	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/9/2022	9/9/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00

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Fund: Educational Money Mkt Fnd												
1187519	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1500 / 2.1504					
				9/12/2022	9/9/2022	PURC		20,000,000.00	19,996,416.68	0.00	0.00	(19,996,416.67)
1187520	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1504					
				9/12/2022	9/9/2022	PURC		30,000,000.00	29,994,624.99	0.00	0.00	(29,994,625.00)
1187521	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1504					
				9/12/2022	9/9/2022	PURC		50,000,000.00	49,991,041.65	0.00	0.00	(49,991,041.67)
1187519	FHLB DISC CORP	/JEFFERIES & COMPANY	AGDN				2.1500 / 2.1504					
				9/12/2022	9/12/2022	MAT		(20,000,000.00)	(19,996,416.67)	0.00	(3,583.33)	20,000,000.00
1187520	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1504					
				9/12/2022	9/12/2022	MAT		(30,000,000.00)	(29,994,625.00)	0.00	(5,375.00)	30,000,000.00
1187521	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1504					
				9/12/2022	9/12/2022	MAT		(50,000,000.00)	(49,991,041.67)	0.00	(8,958.33)	50,000,000.00
1187737	FED FARM CR BK	/BARCLAYS CAPITAL	AGDN				2.1600 / 2.1609					
				9/19/2022	9/12/2022	PURC		50,000,000.00	49,979,000.00	0.00	0.00	(49,979,000.00)
1187739	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/13/2022	9/12/2022	PURC		50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1186062	US TREASURY N/B	/MORGAN STANLEY	TBILL				2.1425 / 2.1444					
				9/13/2022	9/13/2022	MAT		(50,000,000.00)	(49,955,364.58)	0.00	(44,635.42)	50,000,000.00
1187739	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.1500 / 2.1501					
				9/13/2022	9/13/2022	MAT		(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1187934	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN				2.1850 / 2.1861					
				9/21/2022	9/13/2022	PURC		50,000,000.00	49,975,722.20	0.00	0.00	(49,975,722.22)
1187944	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1600 / 2.1604					

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Fund: Educational Money Mkt Fnd												
1185529	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/16/2022	9/13/2022	PURC	2.1550 / 2.1577	50,000,000.00	49,991,000.00	0.00	0.00	(49,991,000.00)
1188147	FHLB DISC CORP	/MORGAN STANLEY	AGDN	9/14/2022	9/14/2022	MAT	2.2500 / 2.2520	(50,000,000.00)	(49,937,145.83)	0.00	(62,854.17)	50,000,000.00
1185681	US TREASURY N/B	/DEUTSCHE	TBILL	9/28/2022	9/14/2022	PURC	2.1900 / 2.1928	50,000,000.00	49,956,250.00	0.00	0.00	(49,956,250.00)
1187140	FHLB DISC CORP	/FTN FINANCIAL	AGDN	9/15/2022	9/15/2022	MAT	2.1000 / 2.1010	(50,000,000.00)	(49,936,125.00)	0.00	(63,875.00)	50,000,000.00
1188429	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	9/15/2022	9/15/2022	MAT	2.1600 / 2.1610	(50,000,000.00)	(49,976,666.67)	0.00	(23,333.33)	50,000,000.00
1188430	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/23/2022	9/15/2022	PURC	2.1300 / 2.1309	50,000,000.00	49,976,000.00	0.00	0.00	(49,976,000.00)
1187944	FHLB DISC CORP	/DEUTSCHE	AGDN	9/22/2022	9/15/2022	PURC	2.1600 / 2.1604	50,000,000.00	49,979,291.65	0.00	0.00	(49,979,291.67)
1188684	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN	9/16/2022	9/16/2022	MAT	2.7500 / 2.7559	(50,000,000.00)	(49,991,000.00)	0.00	(9,000.00)	50,000,000.00
1187737	FED FARM CR BK	/BARCLAYS CAPITAL	AGDN	10/14/2022	9/16/2022	PURC	2.1600 / 2.1609	50,000,000.00	49,893,055.55	0.00	0.00	(49,893,055.56)
1188819	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/19/2022	9/19/2022	MAT	2.1500 / 2.1501	(50,000,000.00)	(49,979,000.00)	0.00	(21,000.00)	50,000,000.00
1188819	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/20/2022	9/19/2022	PURC	2.1500 / 2.1501	50,000,000.00	49,997,013.90	0.00	0.00	(49,997,013.89)
1189012	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/20/2022	9/20/2022	MAT	2.2000 / 2.2001	(50,000,000.00)	(49,997,013.89)	0.00	(2,986.11)	50,000,000.00
1187934	FHLB DISC CORP	/CITIGROUP GLOBAL MARKETS	AGDN	9/21/2022	9/20/2022	PURC	2.1850 / 2.1861	50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)

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Fund: Educational Money Mkt Fnd				9/21/2022	9/21/2022	MAT		(50,000,000.00)	(49,975,722.22)	0.00	(24,277.78)	50,000,000.00
1189012	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
1189217	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/21/2022	9/21/2022	MAT	2.2000 / 2.2001	(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189232	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/22/2022	9/21/2022	PURC	2.2000 / 2.2001	50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1188430	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/22/2022	9/21/2022	PURC	2.1300 / 2.1309	50,000,000.00	49,996,944.45	0.00	0.00	(49,996,944.44)
1189217	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/22/2022	9/22/2022	MAT	2.2000 / 2.2001	(50,000,000.00)	(49,979,291.67)	0.00	(20,708.33)	50,000,000.00
1189232	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/22/2022	9/22/2022	MAT	2.2000 / 2.2001	(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189408	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/22/2022	9/22/2022	MAT	2.9000 / 2.9002	(50,000,000.00)	(49,996,944.44)	0.00	(3,055.56)	50,000,000.00
1189410	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	9/22/2022	PURC	2.9000 / 2.9002	50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189427	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	9/22/2022	PURC	2.9000 / 2.9002	50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1188429	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN	9/23/2022	9/22/2022	PURC	2.1600 / 2.1610	50,000,000.00	49,995,972.20	0.00	0.00	(49,995,972.22)
1189408	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	9/23/2022	MAT	2.9000 / 2.9002	(50,000,000.00)	(49,976,000.00)	0.00	(24,000.00)	50,000,000.00
1189410	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	9/23/2022	MAT	2.9000 / 2.9002	(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189427	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN	9/23/2022	9/23/2022	MAT	2.9000 / 2.9002	(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00

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Fund: Educational Money Mkt Fnd												
1189634	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/23/2022	9/23/2022	MAT	2.9000 / 2.9007	(50,000,000.00)	(49,995,972.22)	0.00	(4,027.78)	50,000,000.00
1189635	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/26/2022	9/23/2022	PURC	2.9000 / 2.9007	50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189657	FREDDIE DISCOUNT	/CASTLE OAK SECURITIES	AGDN	9/26/2022	9/23/2022	PURC	2.5500 / 2.5524	50,000,000.00	49,987,916.65	0.00	0.00	(49,987,916.67)
1189658	FREDDIE DISCOUNT	/GREAT PACIFIC SECURITIES	AGDN	10/6/2022	9/23/2022	PURC	2.5500 / 2.5520	50,000,000.00	49,953,958.35	0.00	0.00	(49,953,958.33)
1189634	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	10/4/2022	9/23/2022	PURC	2.9000 / 2.9007	50,000,000.00	49,961,041.65	0.00	0.00	(49,961,041.67)
1189635	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	9/26/2022	9/26/2022	MAT	2.9000 / 2.9007	(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189839	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN	9/26/2022	9/26/2022	MAT	2.5700 / 2.5729	(50,000,000.00)	(49,987,916.67)	0.00	(12,083.33)	50,000,000.00
1189841	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN	10/12/2022	9/26/2022	PURC	2.5600 / 2.5620	50,000,000.00	49,942,888.90	0.00	0.00	(49,942,888.89)
1188147	FHLB DISC CORP	/MORGAN STANLEY	AGDN	10/7/2022	9/26/2022	PURC	2.2500 / 2.2520	50,000,000.00	49,960,888.90	0.00	0.00	(49,960,888.89)
1190248	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN	9/28/2022	9/28/2022	MAT	2.7200 / 2.7241	(50,000,000.00)	(49,956,250.00)	0.00	(43,750.00)	50,000,000.00
				10/18/2022	9/28/2022	PURC		50,000,000.00	49,924,444.45	0.00	0.00	(49,924,444.44)
Sub Total:								0.00	(62,121.63)	0.00	(564,100.70)	626,222.22
Fund: 283-John Wayne Airport												
1174568	US TREASURY N/B	/JEFFERIES & COMPANY	TBILL				1.1000 / 1.1031					
				9/1/2022	9/1/2022	MAT		(5,000,000.00)	(4,986,097.22)	0.00	(13,902.78)	5,000,000.00

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Fund: 283-John Wayne Airport												
1186672	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1700 / 2.1708					
				9/7/2022	9/1/2022	PURC		5,000,000.00	4,998,191.67	0.00	0.00	(4,998,191.67)
1186672	FHLB DISC CORP	/Mizuho Securities USA Inc	AGDN				2.1700 / 2.1708					
				9/7/2022	9/7/2022	MAT		(5,000,000.00)	(4,998,191.67)	0.00	(1,808.33)	5,000,000.00
1187138	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.5250 / 2.5300					
				10/5/2022	9/7/2022	PURC		5,000,000.00	4,990,180.56	0.00	0.00	(4,990,180.56)
1181606	FHLB DISC CORP	/TD SECURITIES	AGDN				2.2000 / 2.2066					
				9/13/2022	9/13/2022	MAT		(5,000,000.00)	(4,985,027.78)	0.00	(14,972.22)	5,000,000.00
1187945	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1600 / 2.1604					
				9/16/2022	9/13/2022	PURC		5,000,000.00	4,999,100.00	0.00	0.00	(4,999,100.00)
1181607	FHLB DISC CORP	/DEUTSCHE	AGDN				2.2000 / 2.2067					
				9/14/2022	9/14/2022	MAT		(5,000,000.00)	(4,984,722.22)	0.00	(15,277.78)	5,000,000.00
1188145	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1600 / 2.1609					
				9/21/2022	9/14/2022	PURC		5,000,000.00	4,997,900.00	0.00	0.00	(4,997,900.00)
1186215	US TREASURY N/B	/DEUTSCHE	TBILL				2.2050 / 2.2072					
				9/15/2022	9/15/2022	MAT		(5,000,000.00)	(4,995,100.00)	0.00	(4,900.00)	5,000,000.00
1188424	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1300 / 2.1309					
				9/22/2022	9/15/2022	PURC		5,000,000.00	4,997,929.17	0.00	0.00	(4,997,929.17)
1185216	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1350 / 2.1382					
				9/16/2022	9/16/2022	MAT		(5,000,000.00)	(4,992,586.81)	0.00	(7,413.19)	5,000,000.00
1185217	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1350 / 2.1382					
				9/16/2022	9/16/2022	MAT		(5,000,000.00)	(4,992,586.81)	0.00	(7,413.19)	5,000,000.00
1187945	FHLB DISC CORP	/DEUTSCHE	AGDN				2.1600 / 2.1604					
				9/16/2022	9/16/2022	MAT		(5,000,000.00)	(4,999,100.00)	0.00	(900.00)	5,000,000.00
1188680	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.7500 / 2.7559					
				10/14/2022	9/16/2022	PURC		5,000,000.00	4,989,305.56	0.00	0.00	(4,989,305.56)
1188681	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.7500 / 2.7559					
				10/14/2022	9/16/2022	PURC		5,000,000.00	4,989,305.56	0.00	0.00	(4,989,305.56)

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Fund: 283-John Wayne Airport												
1188682	FHLB DISC CORP	/MORGAN STANLEY	AGDN				2.7500 / 2.7559					
				10/14/2022	9/16/2022	PURC		5,000,000.00	4,989,305.56	0.00	0.00	(4,989,305.56)
1181450	FHLB DISC CORP	/DAIWA CAPITAL MARKETS	AGDN				2.2200 / 2.2277					
				9/19/2022	9/19/2022	MAT		(5,000,000.00)	(4,982,733.33)	0.00	(17,266.67)	5,000,000.00
1188820	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1501					
				9/20/2022	9/19/2022	PURC		5,000,000.00	4,999,701.39	0.00	0.00	(4,999,701.39)
1181605	US TREASURY N/B	/JP MORGAN CHASE & CO	TBILL				2.1992 / 2.2067					
				9/20/2022	9/20/2022	MAT		(5,000,000.00)	(4,982,895.11)	0.00	(17,104.89)	5,000,000.00
1185366	US TREASURY N/B	/DEUTSCHE	TBILL				2.1450 / 2.1486					
				9/20/2022	9/20/2022	MAT		(5,000,000.00)	(4,991,658.33)	0.00	(8,341.67)	5,000,000.00
1188820	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1500 / 2.1501					
				9/20/2022	9/20/2022	MAT		(5,000,000.00)	(4,999,701.39)	0.00	(298.61)	5,000,000.00
1189016	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/20/2022	PURC		5,000,000.00	4,999,694.44	0.00	0.00	(4,999,694.44)
1189017	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/20/2022	PURC		5,000,000.00	4,999,694.44	0.00	0.00	(4,999,694.44)
1189018	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/20/2022	PURC		5,000,000.00	4,999,694.44	0.00	0.00	(4,999,694.44)
1188145	FHLB DISC CORP	/TD SECURITIES	AGDN				2.1600 / 2.1609					
				9/21/2022	9/21/2022	MAT		(5,000,000.00)	(4,997,900.00)	0.00	(2,100.00)	5,000,000.00
1189016	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/21/2022	MAT		(5,000,000.00)	(4,999,694.44)	0.00	(305.56)	5,000,000.00
1189017	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/21/2022	MAT		(5,000,000.00)	(4,999,694.44)	0.00	(305.56)	5,000,000.00
1189018	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/21/2022	9/21/2022	MAT		(5,000,000.00)	(4,999,694.44)	0.00	(305.56)	5,000,000.00

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Fund: 283-John Wayne Airport												
1189220	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/21/2022	PURC		5,000,000.00	4,999,694.44	0.00	0.00	(4,999,694.44)
1189221	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/21/2022	PURC		5,000,000.00	4,999,694.44	0.00	0.00	(4,999,694.44)
1189222	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/21/2022	PURC		5,000,000.00	4,999,694.44	0.00	0.00	(4,999,694.44)
1189223	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/21/2022	PURC		5,000,000.00	4,999,694.44	0.00	0.00	(4,999,694.44)
1188424	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.1300 / 2.1309					
				9/22/2022	9/22/2022	MAT		(5,000,000.00)	(4,997,929.17)	0.00	(2,070.83)	5,000,000.00
1189220	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/22/2022	MAT		(5,000,000.00)	(4,999,694.44)	0.00	(305.56)	5,000,000.00
1189221	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/22/2022	MAT		(5,000,000.00)	(4,999,694.44)	0.00	(305.56)	5,000,000.00
1189222	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/22/2022	MAT		(5,000,000.00)	(4,999,694.44)	0.00	(305.56)	5,000,000.00
1189223	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.2000 / 2.2001					
				9/22/2022	9/22/2022	MAT		(5,000,000.00)	(4,999,694.44)	0.00	(305.56)	5,000,000.00
1189412	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		5,000,000.00	4,999,597.22	0.00	0.00	(4,999,597.22)
1189413	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		5,000,000.00	4,999,597.22	0.00	0.00	(4,999,597.22)
1189414	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		5,000,000.00	4,999,597.22	0.00	0.00	(4,999,597.22)
1189415	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		5,000,000.00	4,999,597.22	0.00	0.00	(4,999,597.22)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
1189416	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/22/2022	PURC		5,000,000.00	4,999,597.22	0.00	0.00	(4,999,597.22)
1185367	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.1600 / 2.1640					
				9/23/2022	9/23/2022	MAT		(5,000,000.00)	(4,990,700.00)	0.00	(9,300.00)	5,000,000.00
1189412	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(5,000,000.00)	(4,999,597.22)	0.00	(402.78)	5,000,000.00
1189413	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(5,000,000.00)	(4,999,597.22)	0.00	(402.78)	5,000,000.00
1189414	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(5,000,000.00)	(4,999,597.22)	0.00	(402.78)	5,000,000.00
1189415	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(5,000,000.00)	(4,999,597.22)	0.00	(402.78)	5,000,000.00
1189416	FHLB DISC CORP	/JP MORGAN CHASE & CO	AGDN				2.9000 / 2.9002					
				9/23/2022	9/23/2022	MAT		(5,000,000.00)	(4,999,597.22)	0.00	(402.78)	5,000,000.00
1189636	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.9400 / 2.9431					
				10/6/2022	9/23/2022	PURC		5,000,000.00	4,994,691.67	0.00	0.00	(4,994,691.67)
1189637	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.9400 / 2.9431					
				10/6/2022	9/23/2022	PURC		5,000,000.00	4,994,691.67	0.00	0.00	(4,994,691.67)
1189638	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.9700 / 2.9776					
				10/24/2022	9/23/2022	PURC		5,000,000.00	4,987,212.50	0.00	0.00	(4,987,212.50)
1189639	FED FARM CR BK	/CASTLE OAK SECURITIES	AGDN				2.9700 / 2.9776					
				10/24/2022	9/23/2022	PURC		5,000,000.00	4,987,212.50	0.00	0.00	(4,987,212.50)
1189640	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		5,000,000.00	4,998,791.67	0.00	0.00	(4,998,791.67)
1189642	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.9000 / 2.9007					
				9/26/2022	9/23/2022	PURC		5,000,000.00	4,998,791.67	0.00	0.00	(4,998,791.67)

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

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

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
1189640	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(5,000,000.00)	(4,998,791.67)	0.00	(1,208.33)	5,000,000.00
1189642	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN				2.9000 / 2.9007					
				9/26/2022	9/26/2022	MAT		(5,000,000.00)	(4,998,791.67)	0.00	(1,208.33)	5,000,000.00
1189836	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.5600 / 2.5620					
				10/7/2022	9/26/2022	PURC		5,000,000.00	4,996,088.89	0.00	0.00	(4,996,088.89)
1189838	FED FARM CR BK	/DAIWA CAPITAL MARKETS	AGDN				2.5700 / 2.5729					
				10/12/2022	9/26/2022	PURC		5,000,000.00	4,994,288.89	0.00	0.00	(4,994,288.89)
Sub Total:								0.00	28,175.75	0.00	(129,639.64)	101,463.89
Fund: 650-Fountain Valley SD40												
1185219	FHLB DISC CORP	/GREAT PACIFIC SECURITIES	AGDN				2.1500 / 2.1541					
				9/23/2022	9/23/2022	MAT		(3,500,000.00)	(3,493,311.11)	0.00	(6,688.89)	3,500,000.00
1189641	FREDDIE DISCOUNT	/CASTLE OAK SECURITIES	AGDN				2.5500 / 2.5520					
				10/4/2022	9/23/2022	PURC		3,500,000.00	3,497,272.92	0.00	0.00	(3,497,272.92)
1155200	US TREASURY N/B	/DEUTSCHE	TRBDME				0.1250 / 0.5226					
				3/31/2023	9/30/2022	INT		0.00	0.00	0.00	(2,187.50)	2,187.50
Sub Total:								0.00	3,961.81	0.00	(8,876.39)	4,914.58
Fund: 650-CCCD SERIES 2017E												
941166	FREDDIE MAC	/BARCLAYS CAPITAL	AGNF1				6.7500 / 3.0912					
				3/15/2031	9/15/2022	INT		0.00	0.00	0.00	(50,625.00)	50,625.00
948855	FED FARM CR BK	/MORGAN STANLEY	AGNF1				3.3500 / 3.3496					
				3/23/2033	9/23/2022	INT		0.00	0.00	0.00	(8,375.00)	8,375.00
Sub Total:								0.00	0.00	0.00	(59,000.00)	59,000.00
Grand Total:								360,850,000.00	331,478,904.63	51,876.26	(8,568,010.35)	(322,962,771.37)

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Sep-2022 to 30-Sep-2022

Cashflow Date	Transaction Description	Amount	Deal No
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (JWA)			
9/1/2022	ACTUAL CASHFLOW	1,808.33	1186657
9/7/2022	ACTUAL CASHFLOW	9,819.44	1187019
	Sub Total Amount Per Account:	11,627.77	
GOLDMAN SACHS FINANCIAL SQUARE GOVT FUND (JWA)			
9/13/2022	ACTUAL CASHFLOW	900.00	1187948
9/14/2022	ACTUAL CASHFLOW	2,100.00	1188152
9/15/2022	ACTUAL CASHFLOW	2,070.83	1188435
9/16/2022	ACTUAL CASHFLOW	32,083.32	1188688
9/19/2022	ACTUAL CASHFLOW	298.61	1188823
9/20/2022	ACTUAL CASHFLOW	916.68	1189019
9/21/2022	ACTUAL CASHFLOW	1,222.24	1189215
9/22/2022	ACTUAL CASHFLOW	2,013.90	1189428
9/23/2022	ACTUAL CASHFLOW	38,608.32	1189628
9/26/2022	ACTUAL CASHFLOW	9,622.22	1189851
	Sub Total Amount Per Account:	89,836.12	
INVESCO GOVERNMENT & AGENCY SHORT-TERM INVESTMENTS TRUST (Extended Fund)			
9/1/2022	ACTUAL CASHFLOW	181,513.89	1186667
9/8/2022	ACTUAL CASHFLOW	240,972.22	1187354
9/13/2022	ACTUAL CASHFLOW	72,833.34	1187946
9/14/2022	ACTUAL CASHFLOW	90,486.11	1188151
	Sub Total Amount Per Account:	585,805.56	
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS - GOVT (Extended Fund)			
9/2/2022	ACTUAL CASHFLOW	(49,867,000.00)	1186821
9/6/2022	ACTUAL CASHFLOW	(9,228,666.68)	1186979
9/7/2022	ACTUAL CASHFLOW	(148,805,575.00)	1187021
9/9/2022	ACTUAL CASHFLOW	104,856,116.66	1187517
9/12/2022	ACTUAL CASHFLOW	(99,384,625.00)	1187729
9/16/2022	ACTUAL CASHFLOW	(4,768,194.46)	1188675
9/19/2022	ACTUAL CASHFLOW	5,972.22	1188816
9/20/2022	ACTUAL CASHFLOW	224,166.68	1189007
9/21/2022	ACTUAL CASHFLOW	18,333.36	1189213
9/22/2022	ACTUAL CASHFLOW	51,331,224.00	1189402
9/23/2022	ACTUAL CASHFLOW	7,728,921.65	1189625

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

MONEY MARKET MUTUAL FUNDS AND LAIF TRANSACTIONS REPORT

For 01-Sep-2022 to 30-Sep-2022

Cashflow Date	Transaction Description	Amount	Deal No
9/26/2022	ACTUAL CASHFLOW	156,680,138.90	1189828
9/27/2022	ACTUAL CASHFLOW	(93,918,172.46)	1189992
9/28/2022	ACTUAL CASHFLOW	8,080,611.12	1190243
	Sub Total Amount Per Account:	<u>(77,046,749.01)</u>	
 NORTHERN INSTITUTIONAL TREASURY PORTFOLIO			
9/15/2022	ACTUAL CASHFLOW	50,625.00	1188434
9/19/2022	ACTUAL CASHFLOW	(1,088.83)	1188824
9/23/2022	ACTUAL CASHFLOW	8,375.00	1189627
	Sub Total Amount Per Account:	<u>57,911.17</u>	
	Total Amount :	<u>(76,301,568.39)</u>	



Frank Davies, CPA
Orange County Auditor-Controller



Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 2022

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

Audit Number 2203
Report Date: September 29, 2022

Internal Audit



OFFICE OF THE
ORANGE COUNTY AUDITOR-CONTROLLER

FRANK DAVIES, CPA
AUDITOR-CONTROLLER

Transmittal Letter

Audit No. 2203

September 29, 2022

TO: Members, Treasury Oversight Committee

SUBJECT: Compliance Monitoring of the Treasurer's Investment Portfolio for the Quarter Ended June 30, 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 June 30, 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 June 30, 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 are the Orange County Treasurer's Pool (OCTP) and John Wayne Airport (JWA) Investment Fund. The Treasurer invests pooled funds from the OCTP 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, VIII, 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. Weighted Average Maturity (WAM) Limits (IPS Section VIII.2): We confirmed that WAM did not exceed 60 days for the Money Market Funds per the IPS and that WAM did not exceed 90 days for the JWA Investment Fund.

Results: We found no exceptions.



Internal Auditor's Report

4. Maximum Maturity Limits (IPS Section VIII.2): We confirmed that the maximum maturity of any investment purchased did not exceed 397 days for the Money Market Funds and five years for the Extended Fund per the IPS and that the maximum maturity did not exceed 15 months for the JWA Investment Fund.

Results: We found no exceptions.

5. 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 in the Extended Fund and bankers' acceptances, 270 days for commercial paper, 18 months for negotiable certificates of deposit, and two years for medium-term notes per the IPS.

Results: We found no exceptions.

6. 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.

7. 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.

Frank Davies, CPA
Auditor-Controller
September 29, 2022

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)